

8.3

Step response experiments

$$u(t) = \frac{u_0}{s}$$

Two inputs, two outputs

$$U(s) = \frac{u_0}{s} \quad \text{here } u_0 = 1$$

Determine Transfer function matrix $G(s)$

$$Y = G \cdot U, \quad \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = \begin{bmatrix} G_1 & G_2 \\ G_3 & G_4 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \end{bmatrix} \Rightarrow y_1 = G_1 u_1 + G_2 u_2 \\ y_2 = G_3 u_1 + G_4 u_2$$

$$\text{First order t.f. } G = \frac{K}{1+Ts}$$

$\Rightarrow G_1$ corresponds
to from u_1 to y_1 etc.

if $Y(s) = \frac{K}{1+Ts} \cdot U(s)$ U -step = $\frac{u_0}{s}$

invers Laplace $\Rightarrow y(t) = K(1 - e^{-t/T}) u_0$

$\therefore K = \lim_{t \rightarrow \infty} y(t)/u_0$

T is the time $y(T) = 0,63K \cdot u_0$

From the figures: $G_1: K = 2 \quad T \approx 1$

$G_2: K = 1,5 \quad T \approx 0,5$

$G_3 = G_4: K = 1 \quad T = 1$

(b) Find $W(s)$ such that Wb is diagonal

$$\begin{bmatrix} W_1 & W_2 \\ W_3 & W_4 \end{bmatrix} \begin{bmatrix} G_1 & G_2 \\ G_3 & G_4 \end{bmatrix} = \begin{bmatrix} \tilde{G}_{11} & 0 \\ 0 & \tilde{G}_{22} \end{bmatrix} \Rightarrow \text{OBZ many functions } w(s) \text{ can satisfy this. Here is one example}$$

$$W_1 \cdot G_2 + W_2 \cdot G_4 = 0 = W_1 \cdot \frac{1,5}{1+0,5s} + W_2 \cdot \frac{1}{1+s}$$

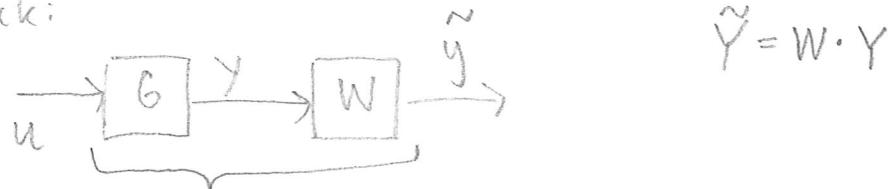
let $W_1 = G_4 = \frac{1}{1+s}$

$$W_2 = -G_2 = -\frac{1,5}{1+0,5s} = \frac{-3}{2+s}$$

$$W_3 G_1 + W_4 G_3 = W_3 \frac{2}{1+s} + W_4 \frac{1}{1+s} = 0 = (2W_3 + W_4) \frac{1}{1+s} = 0$$

let $W_3 = 1 \quad W_4 = -2$

MIMO block:

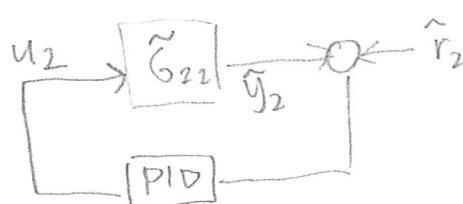


$$\hat{Y} = W \cdot Y$$

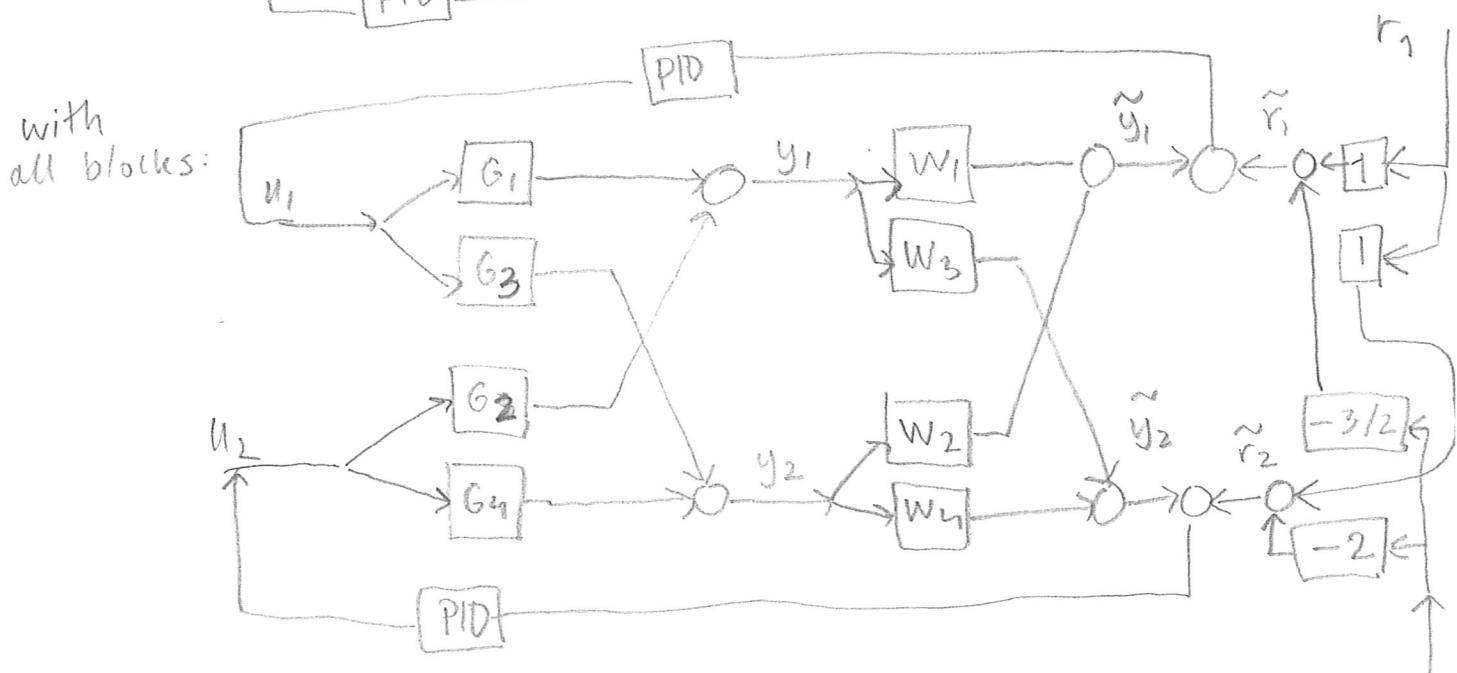
$$\hat{Y} = \begin{bmatrix} \tilde{G}_{11} & 0 \\ 0 & \tilde{G}_{22} \end{bmatrix} u \Rightarrow \begin{aligned} \hat{y}_1 &= \tilde{G}_{11} u_1 \\ \hat{y}_2 &= \tilde{G}_{22} u_2 \end{aligned} \quad \text{they are decoupled}$$



$$\hat{Y} = W Y$$



$$\begin{aligned} \hat{y}_1 &= w_1 \cdot y_1 + w_2 \cdot y_2 \\ \hat{y}_2 &= w_3 \cdot y_1 + w_4 \cdot y_2 \end{aligned}$$



r is the desired value of y

$\Rightarrow \hat{r}$ and r relates in the

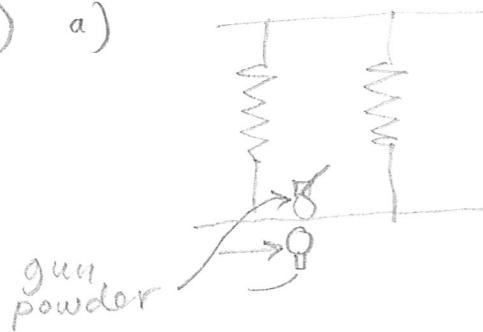
same way as \hat{y} and $y \Rightarrow \hat{r} = W \cdot r$

However, one alternative is to

not include the dynamics $\Rightarrow \hat{r} = W(0) \cdot r$

$$W(0) = \begin{bmatrix} 1 & -3/2 \\ 1 & -2 \end{bmatrix}$$

9.5 a)



Firing gun powder
in time interval T

$$t \rightarrow t \quad 0 \quad T \quad 2T \quad rT \quad (r+1)T \rightarrow t$$

m_k - amount of powder exploding at time kT

$$u_k = m_k \text{ or } u_k = -m_k$$

scaled system:

$$\ddot{x} + x = \sum_{k=-\infty}^{\infty} u_k \delta(t - kT)$$

let $y_u = x(kT)$ Give state space model.

integrate from 0 to t where $rT \leq t < (r+1)T$

$$\dot{x} + \int_0^t x(s) ds = \sum_{k=0}^{r \infty} u_k \delta(t - kT) dt = \sum_{k=0}^r u_k \underbrace{\int_0^t \delta(t - kT) dt}_{=1}$$

$$\text{introduce } v(t) = v_r = \sum_{k=0}^r u_k \text{ for } rT \leq t < (r+1)T$$

state: $z_1 = \int_0^t x(s) ds \Rightarrow \dot{z}_1 = \underbrace{x(t)}_{z_2} = z_2$

$$z_2 = x(t) \quad \dot{z}_2 = - \underbrace{\int x(s) ds}_{z_1} + v(t)$$

$$\frac{d}{dt} \begin{bmatrix} z_1 \\ z_2 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix} z + \begin{bmatrix} 0 \\ 1 \end{bmatrix} v(t)$$

$$y(t) = x(t) = [0 \ 1] z$$

Sampling: (chapter 4)

$$\left\{ \begin{array}{l} Ad = e^{AT} \\ Bd = \int_0^T e^{AS} ds B \\ Cd = C \end{array} \right. \quad e^{At} = \mathcal{L}^{-1}\{(S\mathbf{I} - A)^{-1}\} \quad \begin{bmatrix} s & -1 \\ 1 & s \end{bmatrix}^{-1} = \frac{1}{s^2 + 1} \begin{bmatrix} s & 1 \\ -1 & s \end{bmatrix}$$

$$\mathcal{L}\{\sin(wt)\} = \frac{w}{s^2 + w^2}$$

$$\mathcal{L}\{\cos(wt)\} = \frac{s}{s^2 + w^2}$$

$$A_d = \begin{bmatrix} \cos(\tau) & \sin(\tau) \\ -\sin(\tau) & \cos(\tau) \end{bmatrix} \quad B_d = \int_0^T \begin{bmatrix} \cos(\tau) & \sin(\tau) \\ -\sin(\tau) & \cos(\tau) \end{bmatrix} \begin{bmatrix} 0 \\ 1 \end{bmatrix} d\tau =$$

$$= \int_0^T \begin{bmatrix} \sin \tau \\ \cos \tau \end{bmatrix} d\tau = \begin{bmatrix} \cos \tau \\ \sin \tau \end{bmatrix}_0^T = \begin{bmatrix} -\cos T - (-1) \\ \sin T - 0 \end{bmatrix} = \begin{bmatrix} 1 - \cos(T) \\ \sin(T) \end{bmatrix}$$

now we have the sampling with input $v(t)$
but we want input u_k

for $rT \leq t < (r+1)T$

$$v(t) = \sum_{k=0}^r u_k = \underbrace{\sum_{k=0}^{r-1} u_k}_{v(t) \text{ for } (r-1)T \leq t < rT} + u_k|_{k=r}$$

$$v(k+1) = v(k) + u_k$$

$$\begin{bmatrix} z_1(k+1) \\ z_2(k+1) \\ v(k+1) \end{bmatrix} = \begin{bmatrix} \cos(T) & \sin(T) & 1 - \cos(T) \\ -\sin(T) & \cos(T) & \sin(T) \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} z_1(k) \\ z_2(k) \\ v(k) \end{bmatrix} + \begin{bmatrix} 1 - \cos(T) \\ \sin(T) \\ 1 \end{bmatrix} u_k$$

$$y(k) = [0 \ 1 \ 0] \begin{bmatrix} z_1 \\ z_2 \\ v_k \end{bmatrix}$$

(9.5 b) $\dot{x}(t+1) = Fx(t) + Gu(t)$ n # states
 $y(t) = Hx(t)$ u - scalar

* All states are measurable

* at time $k=0$, apply control law

so that $x(N) = 0 \quad \sum_{k=0}^N u(k) = 0$

How can such a control law be determined?
How large N ?

Introduce an extra state:

$$v(t) = \sum_{k=0}^{t-1} u(k) = \underbrace{\sum_{k=0}^{t-2} u(k)}_{v(t-1)} + u(t-1)$$

$$\Rightarrow v(t+1) = v(t) + u(t)$$

$$\Rightarrow \begin{bmatrix} x(t+1) \\ v(t+1) \end{bmatrix} = \underbrace{\begin{bmatrix} F & 0 \\ 0 & 1 \end{bmatrix}}_A \begin{bmatrix} x(t) \\ v(t) \end{bmatrix} + \underbrace{\begin{bmatrix} G \\ 1 \end{bmatrix}}_B u(t)$$

- Discrete state space

- You want to put all your states to 0

↳ This is fastest done with a dead beat controller

$u = -L \cdot x_{\text{new}}$ determine L such that

the closed loops poles
are in origin $\Rightarrow \text{eig}(A - BL)$ in origin

$$(9.8) \quad \begin{cases} z = \frac{1}{p+1} \cdot u + \frac{1}{p+1} \cdot v \\ y = z + e \end{cases} \quad V\text{-disturbance} = \frac{1}{p+\epsilon} \cdot V_1$$

$V_1 \& e$ - white noise
 $\Phi_{V_1}(w) = \Phi_e = 1$

a) Determine LQG controller, minimizing $Ez^2 + Eu^2$
 when $\epsilon \rightarrow 0$

$$z(p+1) = u + v$$

$$\dot{z} = -z + u + v$$

$$\dot{x} = \underbrace{\begin{bmatrix} -1 & 1 \\ 0 & -\epsilon \end{bmatrix}}_A x + \underbrace{\begin{bmatrix} 1 \\ 0 \end{bmatrix}}_B u + \underbrace{\begin{bmatrix} 0 \\ 1 \end{bmatrix}}_N v_1$$

$$y = \underbrace{\begin{bmatrix} 1 & 0 \end{bmatrix}}_C x + v_2$$

$$\dot{v} = -\epsilon v + \underbrace{v_1}_{\text{white}}$$

$$\hookrightarrow \text{let } x_1 = z \quad x_2 = v$$

$$R_1 = \Phi_{V_1} = 1$$

$$R_2 = \Phi_e = 1$$

$$R_{12} = 0 \leftarrow \text{no correlation}$$

Working order: (i) Kalman Filter to estimate \hat{x}

$$\dot{\hat{x}} = Ax + Bu + K(y - C\hat{x})$$

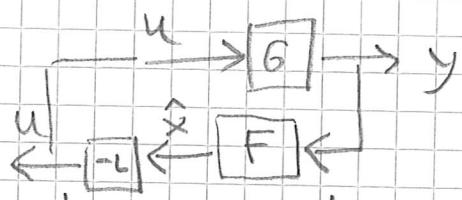
$$(ii) \text{ Feedback: } u = -L\hat{x}$$

L determined from LQ-solution

(i)+(ii) \Rightarrow controller

$$\dot{\hat{x}} = Ax + B(-L\hat{x}) + K(y - C\hat{x})$$

$$\Rightarrow \dot{\hat{x}} = \underbrace{(SI - A + BL + KC)}_F^{-1} Ky$$



$$u = -L\hat{x} = -\left[L(SI - A + BL + KC)^{-1} K \right] \cdot y \quad F_S$$

(iii) static gain of sensitivity function:

$$S(s) = \frac{1}{1+FyG} \quad \text{static gain: } S(0) = \frac{1}{1+Fy(0)G(0)}$$

$$(i) \text{ page 128: } K = (PC^T + NR/12) R_2^{-1}$$

$$O = AP + PA^T - (PC^T + NR/12) R_2^{-1} (PC^T + NR/12)^T + NR/N^T$$

$\overset{0}{\underset{0}{\text{---}}}$

$n = \# \text{ states}$

$n = 2 \quad A [n \times n], P [n \times n] = \begin{bmatrix} P_{11} & P_{12} \\ P_{12} & P_{22} \end{bmatrix}$

$\begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \quad \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}$

$$AP: \begin{bmatrix} -1 & 1 \\ 0 & -\varepsilon \end{bmatrix} \begin{bmatrix} P_{11} & P_{12} \\ P_{12} & P_{22} \end{bmatrix} = \begin{bmatrix} -P_{11} + P_{12} & P_{22} - P_{12} \\ -\varepsilon P_{12} & -\varepsilon P_{22} \end{bmatrix}$$

$\begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}$

$$PA^T: \begin{bmatrix} P_{11} & P_{12} \\ P_{12} & P_{22} \end{bmatrix} \begin{bmatrix} -1 & 0 \\ 1 & -\varepsilon \end{bmatrix} = \begin{bmatrix} P_{12} - P_{11} & -\varepsilon P_{12} \\ P_{22} - P_{12} & -\varepsilon P_{22} \end{bmatrix}$$

$$PC^T \begin{bmatrix} P_{11} & P_{12} \\ P_{12} & P_{22} \end{bmatrix} \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} P_{11} \\ P_{12} \end{bmatrix} \quad \begin{bmatrix} P_{11} \\ P_{12} \end{bmatrix} \begin{bmatrix} P_{11} & P_{12} \\ P_{12} & P_{22} \end{bmatrix} = \begin{bmatrix} P_{11}^2 & P_{11}P_{12} \\ P_{11}P_{12} & P_{12}^2 \end{bmatrix}$$

$$\begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} P_{12} - P_{11} & P_{22} - P_{12} \\ -\varepsilon P_{12} & -\varepsilon P_{22} \end{bmatrix} + \begin{bmatrix} P_{12} - P_{11} & -\varepsilon P_{12} \\ P_{22} - P_{12} & -\varepsilon P_{22} \end{bmatrix} - \begin{bmatrix} P_{11}^2 & P_{11}P_{12} \\ P_{11}P_{12} & P_{12}^2 \end{bmatrix} + \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}: \quad 0 = P_{12} - P_{11} + P_{12} - P_{11} - P_{11}^2 \Rightarrow P_{11}^2 + 2P_{11} - 2P_{12} = 0$$

$$1,2: \quad 0 = P_{22} - P_{12} - \varepsilon P_{12} - P_{11}P_{12} \quad (P_{11} + 1)^2 = 2P_{12} + 1$$

$$2 \cdot 1: \quad 0 = -\varepsilon P_{12} + P_{22} - P_{12} - P_{11}P_{12}$$

$$2,2: \quad 0 = -\varepsilon P_{22} - \varepsilon P_{22} - P_{12}^2 + 1$$

$$\text{for } \varepsilon \rightarrow 0 \quad P_{12}^2 = 1 \Rightarrow P_{12} = 1$$

$$[1,1] \Rightarrow P_{11} = -1 \pm \sqrt{2P_{12} + 1} = -1 + \sqrt{3}$$

$$[1,2] \Rightarrow P_{22} = P_{12} + P_{11}P_{12} = 1 + (-1 + \sqrt{3}) = \sqrt{3}$$

$$(2,1) \Rightarrow P_{22} = P_{12} + P_{11}P_{12} \text{ o.k.}$$

$$P = \begin{bmatrix} \sqrt{3} - 1 & 1 \\ 1 & \sqrt{3} \end{bmatrix} \quad K = \begin{bmatrix} P_{11} \\ P_{12} \end{bmatrix} = \begin{bmatrix} \sqrt{3} - 1 \\ 1 \end{bmatrix}$$

$$(ii) \text{ page 242. } L = Q_2^{-1} B^T S = [1 \ 0] \begin{bmatrix} s_1 & s_2 \\ s_2 & s_3 \end{bmatrix} = [s_1 \ s_2]$$

$$\min_{\mathbf{x}} \int_{-\infty}^{\infty} x_1^2 + u^2 = \int (Mx)^T Q_1 (Mx) + u^T Q_2 u \Rightarrow Q_1 = I \\ Q_2 = I$$

$$A^T S + S A + M^T Q_1 M - S B Q_2^{-1} B^T S = 0 \quad M = C \text{ if } Mx = y$$

$$\begin{bmatrix} -1 & 0 \\ 1 & -\varepsilon \end{bmatrix} \begin{bmatrix} s_1 & s_2 \\ s_2 & s_3 \end{bmatrix} = \begin{bmatrix} -s_1 & -s_2 \\ s_1 - \varepsilon s_2 & s_2 - \varepsilon s_3 \end{bmatrix} \quad \begin{bmatrix} s_1 & s_2 \\ s_2 & s_3 \end{bmatrix} \begin{bmatrix} -1 & 1 \\ 0 & -\varepsilon \end{bmatrix} = \begin{bmatrix} -s_1 & s_1 - \varepsilon s_2 \\ -s_2 & s_2 - \varepsilon s_3 \end{bmatrix}$$

$$S B Q_2^{-1} B^T S = \begin{bmatrix} s_1 & s_2 \\ s_2 & s_3 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} S = \begin{bmatrix} s_1 & 0 \\ s_2 & 0 \end{bmatrix} \begin{bmatrix} s_1 & s_2 \\ s_2 & s_3 \end{bmatrix} = \begin{bmatrix} s_1^2 & s_1 s_2 \\ s_1 s_2 & s_2^2 \end{bmatrix}$$

$$\begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} -s_1 & -s_2 \\ s_1 - \varepsilon s_2 & s_2 - \varepsilon s_3 \end{bmatrix} + \begin{bmatrix} -s_1 & s_1 - \varepsilon s_2 \\ -s_2 & s_2 - \varepsilon s_3 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} - \begin{bmatrix} s_1^2 & s_1 s_2 \\ s_1 s_2 & s_2^2 \end{bmatrix}$$

$$(1.1): 0 = -s_1 - s_1 + 1 - s_1^2 \Rightarrow s_1^2 + 2s_1 - 1 = 0$$

$$(s_1 + 1)^2 - 1 = 0$$

$$(1.2): 0 = -s_2 + s_1 - s_1 s_2 - \varepsilon s_2$$

$$(2.1): 0 = s_1 - s_2 - s_1 s_2 - \varepsilon s_2$$

↑ same ok.

$$(2.2): 0 = s_2 + s_2 - s_2^2 - 2\varepsilon s_3 \quad | \quad s_2^2 - 2s_2 = (s_2 - 1)^2 - 1 = 0$$

$$0 = s_2(2 - s_2) - 2\varepsilon s_3 \quad | \quad s_2 = 1 \pm \sqrt{1}$$

$$| \quad s_2 = 0 \quad \text{or} \quad s_2 = 2$$

$$s_2 + s_1 s_2 = s_1$$

$$s_2 = \frac{s_1}{1+s_1} = \frac{-1 + \sqrt{2}}{1 - 1 + \sqrt{2}} = \frac{-1}{\sqrt{2}} + \frac{\sqrt{2}}{\sqrt{2}} = \left(1 - \frac{1}{\sqrt{2}}\right)$$

$(a-b)(a+b)$
 $a^2 - b^2$

$$s_3 = \frac{s_2(2-s_2)}{2\varepsilon} = \frac{\left(1 - \frac{1}{\sqrt{2}}\right)\left(2 - 1 + \frac{1}{\sqrt{2}}\right)}{2\varepsilon} = \frac{\left(1 - \frac{1}{\sqrt{2}}\right)\left(1 + \frac{1}{\sqrt{2}}\right)}{2\varepsilon} = \frac{1 - \frac{1}{2}}{2\varepsilon} = \frac{1}{4\varepsilon}$$

$$\text{(iii) static gain } F_y(0) = L \left(S\mathbf{I} - A + BL + KC \right)^{-1} K = 0$$

$$= [\ell_1 \ \ell_2] \left(\underbrace{\begin{bmatrix} 1 & -1 \\ 0 & \varepsilon \end{bmatrix} + \begin{bmatrix} 1 \\ 0 \end{bmatrix} [\ell_1 \ \ell_2]}_{\begin{bmatrix} \ell_1 & \ell_2 \\ 0 & 0 \end{bmatrix}} + \underbrace{\begin{bmatrix} k_1 \\ k_2 \end{bmatrix} [1 \ 0]}_{\begin{bmatrix} k_1 & 0 \\ k_2 & 0 \end{bmatrix}} \right)^{-1} \begin{bmatrix} k_1 \\ k_2 \end{bmatrix}$$

$$\begin{bmatrix} 1+\ell_1+k_1 & -1+\ell_2 \\ k_2 & \varepsilon \end{bmatrix}^{-1} = \frac{1}{\varepsilon - (k_2(-1+\ell_2))} \begin{bmatrix} \varepsilon & 1-\ell_2 \\ -k_2 & 1+\ell_1+k_1 \end{bmatrix}$$

$$F_y(0) = [\ell_1 \ \ell_2] \frac{1}{k_2 - k_2 \ell_2} \underbrace{\begin{bmatrix} 0 & 1-\ell_2 \\ -k_2 & 1+\ell_1+k_1 \end{bmatrix}}_{\frac{1}{k_2(1-\ell_2)} \begin{bmatrix} -\ell_2 k_2 & \ell_1 - \ell_1 \ell_2 + \ell_2 + \ell_1 \ell_2 + \ell_2 k_1 \\ k_2 & \ell_2 k_2 k_1 + \ell_1 k_2 + \ell_2 k_2 + \ell_2 k_1 k_2 \end{bmatrix}} \begin{bmatrix} k_1 \\ k_2 \end{bmatrix}$$

$$= \frac{1}{k_2(1-\ell_2)} \begin{bmatrix} -\ell_2 k_2 k_1 + \ell_1 k_2 + \ell_2 k_2 + \ell_2 k_1 k_2 \\ k_2 \end{bmatrix} = (-\ell_2 k_2 k_1 + \ell_1 k_2 + \ell_2 k_2 + \ell_2 k_1 k_2) \frac{1}{k_2(1-\ell_2)}$$

$$= \frac{\ell_1 + \ell_2}{1 - \ell_2} = \begin{cases} \ell_1 = s_1 = -1 + \sqrt{2} \\ \ell_2 = s_2 = 1 - 1/\sqrt{2} \end{cases} = \frac{-1 + \sqrt{2} + 1 - 1/\sqrt{2}}{1 - 1 + 1/\sqrt{2}}$$

$$= \frac{2 - 1}{1} = 1$$

$$u \rightarrow \boxed{6} \rightarrow y \quad \begin{cases} \dot{x} = Ax + Bu \Rightarrow Y = \underbrace{C(S\mathbf{I} - A)^{-1} B}_{G} \cdot u \\ y = Cx \end{cases}$$

$$G(0) = [1 \ 0] \underbrace{\begin{bmatrix} 1 & -1 \\ 0 & \varepsilon \end{bmatrix}^{-1}}_{\begin{bmatrix} 1 & 1/\varepsilon \\ 0 & 1/\varepsilon \end{bmatrix}} \begin{bmatrix} 1 \\ 0 \end{bmatrix} = [1 \ 1/\varepsilon] \begin{bmatrix} 1 \\ 0 \end{bmatrix} = 1$$

$$S(0) = \frac{1}{1 + F_y(0) G(0)} = \frac{1}{2}$$

Determine L using LTR

Loop Transfer Recovery p.262

LQ design

→ very good robustness &

sensitivity properties

$$U = -LX$$

requires

measurements
of all states X

- if X is not measurable:

* use observer to estimate \hat{X}

drawback: robustness not guaranteed

* use (input- or output-) LTR
tune parameters,

to ensure good robustness

output - LTR (page 263)

- calculate kalman gain K (as previous done)

- L is determined as LQ-feedback with

$$M = C, Q_1 = \alpha Q_2 \text{ with } \alpha \rightarrow \infty$$

$$L_{LTR} = Q_2^{-1} B^T S = [S_1 \ S_2] \text{ as previous}$$

$$S: AS + SA + \underbrace{C^T \alpha \cdot C}_{\begin{bmatrix} 1 \\ 0 \end{bmatrix} \alpha \begin{bmatrix} 1 & 0 \end{bmatrix}} - SB Q_2^{-1} B^T S = 0$$
$$\begin{bmatrix} 1 \\ 0 \end{bmatrix} \alpha \begin{bmatrix} 1 & 0 \end{bmatrix} = \begin{bmatrix} \alpha & 0 \\ 0 & 0 \end{bmatrix}$$

only index [1:1] will change: $0 = -S_1 - S_1 + \alpha - S_1^2 \Rightarrow S_1 = -1 \pm \sqrt{1+\alpha}$

$$S_2 + S_1 S_2 = S_1 \Rightarrow S_2 = \frac{S_1}{1+S_1} = \frac{-1 + \sqrt{1+\alpha}}{1 - 1 + \sqrt{1+\alpha}}$$

$$= 1 - \frac{1}{\sqrt{1+\alpha}}$$

Verify: $S(0) = \frac{1}{1 + F(0)G(0)} \rightarrow 0 \text{ as } \alpha \rightarrow \infty$