Introduction to feedback control

ME 416 - Prof. Tron

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We start with a dynamical system modeled by the differential equation $\dot{x} = f(x, u)$, where x is the state of the system and u is the input to the system.

The goal of **feedback control** is to design a vector field u(x) which, given the current state x, provides the input u, so that the **closed-loop system** $\dot{x} = f(x, u(x))$ exhibits a desired behavior (e.g., converge to a prescribed point).

Note that the closed-loop equation $\dot{x} = f(x, u(x))$ is an ODE.

TODO: put link to page on Dynamical Systems.

DEF: a point x_0 is an **equilibrium** of an ODE $\dot{x} = f(x)$ if $f(x_0) = 0$.

Intuitively, if the system starts at $x(0) = x_0$, then $\dot{x} = 0$, and the state will remain fixed to that equilibrium point.

EXAMPLE: in a pendulum, there are two equilibria: the "down" position (with the pendulum's weight below the fulcrum) and the "up" position (with the weight above the fulcrum)

TODO: put drawings of down and up equilibria in the pendulum.

Given any system $\dot{x} = f(x)$, finding the set of equilibria is equivalent to finding the set of solutions to the equation f(x) = 0.

Despite the fact that trajectories at an equilibrium remain at that equilibrium, trajectories that pass near that equilibrium might converge or diverge. This is captured by the notion of **stability**.

DEF: an equilibrium x_0 is said to be **Lyapunov stable** (or simply **stable**) if there exist positive constants δ , ϵ such that, if x(0) is in a ball of radius δ , centered at x_0 , then x(t) remains in a ball of radius ϵ , also centered at x_0 , for all t > 0. In symbols: $\exists \delta, \epsilon > 0 : x(0) \in B_{\delta}(x_0) \implies x(t) \in B_{\epsilon}(x_0) \forall t > 0$.

Intuitively, the definition means that a trajectory starting near a Lyapunov stable equilibrium, stays around that equilibrium.

EXAMPLE: The "down" equilibrium of a friction-less pendulum is Lyapunov stable. For any trajectory starting near this position, the pendulum will start oscillating but without ever going beyond the initial angle.

DEF: an equilibrium x_0 is **unstable** if it not stable.

EXAMPLE: The "up" equilibrium of a pendulum is unstable.

Intuitively, an equilibrium is unstable if any minimal perturbation makes the trajectory go away from the that equilibrium.

DEF: an equilibrium x_0 is **asymptotically stable** if there exists a positive constant δ such that, if x(0) is in a ball of radius δ centered at x_0 , the trajectory converges, in the limit,

to x_0 .

EXAMPLE: The "down" equilibrium of a pendulum *with friction* is asymptotically stable. Any trajectory that does not start from the "up" equilibrium, will converge to that equilibrium.

In symbols: $\exists \delta > 0 : x(0) \in B_{\delta}(x_0) \implies \lim_{t \to \infty} x(t) = x_0.$

DEF: an equilibrium x_0 is **globally asymptotically stable** if, in the definition, we can take $\delta = \infty$.

Level **: TODO: exponentially stable, uniformly * stable.