
Stochastic Adaptive Control

Exercise part 1

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The purpose of this first exercise is to get acquainted with a simulation model and the work bench (matlab code). In the actual case the simulation model (ie. the plant model) is a coupled tank system, which is a slightly nonlinear second order system. The focus is on stationary points, linearization, offset, eigenvalues, sampling and control.

The work bench can be found on the course web page:

<http://www2.imm.dtu.dk/courses/02421/dist1.zip>

Get (you can see how on the web page) the files and read the `Read.Me` file. It is recommended to use a discrete time linear model (`sflag=1`) in the development phase and only use the nonlinear model (`sflag=3`) in the final run. The solution can be downloaded (in a separate directory) and examined with the command `solution`.

For solving the exercises you can use a toolbox available on the course homepage and on the G-bar (under `~nkpo/toolbox`).

Exercise 1

We consider the problem of controlling the levels in a two coupled tank system (see figure 1). The control signal (U_t) is the in-flow to the first tank and the objective is to control the level (y_t) in the second tank. The two tanks are connected through a pipe. The set point, ie. the desired value of the level in the second tank, is denoted as w_t .

The state of the system is chosen to be

$$\begin{aligned} X_1 &= H_2 && \text{ie. the level in the second tank} \\ X_2 &= H_1 - H_2 && \text{ie. the difference in levels} \end{aligned}$$

then the dynamics of the system can be described as

$$C(\dot{X}_1 + \dot{X}_2) = U - q_t \tag{1}$$

$$C\dot{X}_1 = q_t - q_o \tag{2}$$

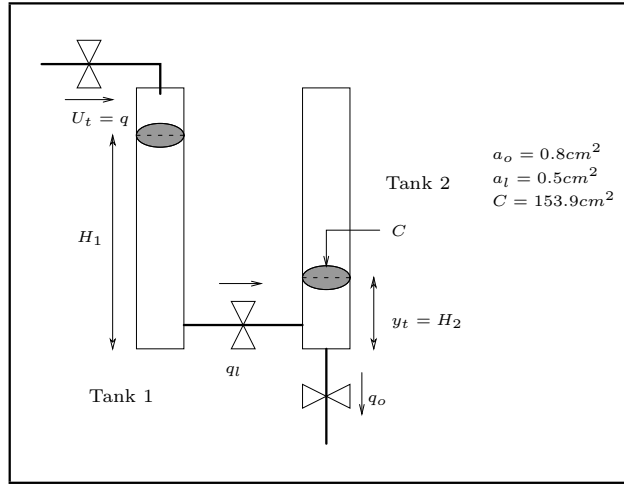


Figure 1. The coupled tanks system

where C denotes the area of the cross section of the tank (the two tank have the same cross section). The flows, q_l and q_o , are assumed to obey the Bernoulli equation, ie.

$$q_l = \sigma_l a_l \sqrt{2gX_2} \quad (3)$$

$$q_o = \sigma_o a_o \sqrt{2gX_1} \quad (4)$$

Note it assumed that the tank system is operated in its normal mode where $X_1 \geq 0$ and $X_2 \geq 0$. The constants of the system are

$$C = 153.938 \text{ cm}^2 \quad g = 981 \text{ cm/s}^2$$

$$a_l = 0.5 \text{ cm} \quad a_o = 0.8 \text{ cm}$$

$$\sigma_l = 0.44 \quad \sigma_o = 0.31$$

(These parameters are available in the matlab file tank_par.m).

Question 1.1 Determine the steady state values of state vector and control signal X_0 and U_0 which results in an output, corresponding to a desired value w_0 . (Don't let you be confused by the fact, that X_0 is the steady state vector, whereas X_1 and X_2 are the elements in the state vector X .) Ie. determine the mapping from w_0 to X_0 and U_0 . Implement this as a matlab function which obey the syntax

$$[U_0, X_0] = \text{offset}(w_0)$$

What is the values for X_0 and U_0 if $w_0 = 19 \text{ cm}$. □

In the following we will use this point (related to $w_0 = 19 \text{ cm}$) as our operation point.

The state equations, (1) and (2), can be written as

$$\begin{bmatrix} \dot{X}_1 \\ \dot{X}_2 \end{bmatrix} = \begin{bmatrix} -a_1 & a_2 \\ a_1 & -2a_2 \end{bmatrix} \begin{bmatrix} \sqrt{X_1} \\ \sqrt{X_2} \end{bmatrix} + \begin{bmatrix} 0 \\ \frac{1}{C} \end{bmatrix} U \quad (5)$$

where

$$a_1 = \sigma_o a_o \frac{\sqrt{2g}}{C} \quad a_2 = \sigma_l a_l \frac{\sqrt{2g}}{C}$$

Now, let x denote the deviation in X from X_0 and let u denote the deviation in U from U_0 . Then the linearized description of the tank system is given by

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = A \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + Bu \quad (6)$$

where

$$A = \begin{bmatrix} -a_1 & a_2 \\ a_1 & -2a_2 \end{bmatrix} \begin{bmatrix} \frac{1}{2\sqrt{X_{10}}} & 0 \\ 0 & \frac{1}{2\sqrt{X_{20}}} \end{bmatrix} \quad B = \begin{bmatrix} 0 \\ \frac{1}{C} \end{bmatrix}$$

Question 1.2 Verify (5) and (6) and determine the eigenvalues of the system. Also determine the time constants of the system. \square

In the following we will use a sampling period equal $T_s = 5 \text{ sec}$.

Question 1.3 Determine the discrete time (linear) model and its eigen values. (Hint: use e.g. *c2d*, *eig*). \square

In the distributed version of the work bench, the set point (w_t) change after a short period from w_0 to $w_0 + 5 \text{ cm}$.

Question 1.4 Use the work bench (ie. edit the *wb.m* file) to produce a step response and determine (approx.) the rise time of the system. \square

The matlab command *dlqr* can be applied to determine a controller ie. L in

$$u_t = -Lx_t$$

such that the cost function

$$J_t = \sum_{i=1}^{\infty} x_i^T Q x_i + u_i^T R u_i$$

is minimized. (Write *help dlqr* for checking the syntax). In the distributed work bench a discrete time model (A,B,C) is determined by *sysinit* .

Question 1.5 Use *dlqr* to determine a controller (ie. L) that minimize the cost for $Q = I$ and $R = 0.01$. \square

In order to cope with set point deviations (from w_0) the following control law

$$u_t = Mw_t - Lx_t \quad (7)$$

is used instead.

Question 1.6 Determine M such that the steady state error is zero (for the discrete time linear model). Use the work bench to produce a response (for the closed loop) to the given variation in the set point. \square