

EEE 582, TEST 2**NAME: _____SOLUTIONS_____**

Nov. 16, 2011, 3:30-4:45, 4 Problems, Equal Credit, Closed-book, Closed-notes, calculator and 1 sheet of formulae allowed

Problem 1. Use the function $V = x^T P x$, $P = \begin{bmatrix} 1 & 1/4 \\ 1/4 & 1/2 \end{bmatrix}$, to find conditions on “a” such that the system $\dot{x} = \begin{bmatrix} 0 & 1 \\ a & -2 \end{bmatrix} x$ is asymptotically stable

1. Check $P > 0$: $1 > 0$ and $\det(P) > 0$.

$$2. \text{ Check } A^T P + P A = \begin{bmatrix} \frac{a}{2} & \frac{1}{2} + \frac{a}{2} \\ * & -\frac{3}{2} \end{bmatrix} < 0 \Leftrightarrow \begin{bmatrix} -\frac{a}{2} & -\frac{1}{2} - \frac{a}{2} \\ * & \frac{3}{2} \end{bmatrix} > 0 \Leftrightarrow \left\{ \begin{array}{l} a < 0 \\ -\frac{3a}{4} - \left(\frac{1}{2} + \frac{a}{2}\right)^2 > 0 \end{array} \right\} \Leftrightarrow \left\{ \begin{array}{l} a < 0 \\ a^2 + 5a + 1 < 0 \end{array} \right\} \Leftrightarrow \left\{ \begin{array}{l} a < 0 \\ -4.8 < a < -0.2 \end{array} \right\} \Leftrightarrow -4.8 < a < -0.2$$

Problem 2. Show that $[A, B]$ is completely controllable if and only if $[A - BK, B]$ is completely controllable, where K is any compatible matrix.

$[A, B]$ is c.c. iff for any set of n complex conjugate numbers G there exists K_0 such that $\{\text{eig}(A - BK_0)\} = G$. Define $K_i = K_0 - K$; then $\{\text{eig}(A - BK - BK_i)\} = \{\text{eig}(A - BK_0)\} = G$, which is equivalent to $[A - BK, B]$ is c.c.

Problem 3. It is easy to show that if the eigenvalues of A have negative real parts, then the system $[A, B, C, D]$ (standard state-space description) is BIBO stable. Give an example where the converse is not true, i.e., find a BIBO stable system whose realization has system matrix A with some eigenvalues with positive real parts.

The poles of $G(s) = C(sI - A)^{-1}B + D$ are a subset of the eigenvalues of A ; any uncontrollable or unobservable eigenvalues of A will not be poles of $G(s)$. Let, $A = \begin{bmatrix} -1 & 0 \\ 0 & 1 \end{bmatrix}$, $B = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$, $C = \begin{bmatrix} 1 & 0 \end{bmatrix}$, $D = 0$; Then, $G(s) = \frac{1}{s+1}$. $G(s)$ is BIBO stable but $\text{eig}(A) = \{-1, 1\}$.

Problem 4. Suppose $[A, B, C, D]$, $[F, G, H, J]$ are two realizations of the same n -th order transfer function $P(s)$. Determine if the following statements are True or False. If False, provide a corrected or completed version:

- $[A, B, C, D]$, $[F, G, H, J]$ are algebraically equivalent (related by a coordinate transformation), if $\dim(A) = \dim(F) = n$.
- $[A, B, C, D]$, $[F, G, H, J]$ are exponentially stable if $P(s)$ is BIBO stable and $\dim(A) = \dim(F) = n$.
- $[A, B, C, D]$, $[F, G, H, J]$ are algebraically equivalent if they are both controllable and $\dim(A) = \dim(F) = n$.
- $[A, B, C, D]$, $[F, G, H, J]$ are NOT algebraically equivalent (related by a coordinate transformation), if $\dim(A) > \dim(F)$.

1. False; A true statement would have the additional condition $[A, B, C, D]$ is minimal.

2. False; A true statement would have the additional condition $[A, B, C, D]$ is minimal.

3. False; A true statement would have the additional condition $[A, B, C, D]$ is observable.

4. True. (Algebraic equivalence preserves the system order.)