

1.

Eqm is:

$$m_1 \ddot{w}_1 = -k_1 w_1 - c_1 \dot{w}_1 + k_2 (w_2 - w_1) + c_2 (\dot{w}_2 - \dot{w}_1) + u$$

$$m_2 \ddot{w}_2 = -k_2 (w_2 - w_1) - c_2 (\dot{w}_2 - \dot{w}_1) + k_3 (w_3 - w_2) + c_3 (\dot{w}_3 - \dot{w}_2)$$

$$m_3 \ddot{w}_3 = -k_3 (w_3 - w_2) - c_3 (\dot{w}_3 - \dot{w}_2) + d + k_4 (w_4 - w_3) + c_4 (\dot{w}_4 - \dot{w}_3)$$

$$m_4 \ddot{w}_4 = -k_4 (w_4 - w_3) - c_4 (\dot{w}_4 - \dot{w}_3) + k_5 (w_5 - w_4) + c_5 (\dot{w}_5 - \dot{w}_4)$$

$$m_5 \ddot{w}_5 = -k_5 (w_5 - w_4) - c_5 (\dot{w}_5 - \dot{w}_4) - k_6 w_5 - c_6 \dot{w}_5$$

$$\Rightarrow \begin{bmatrix} m_1 & 0 & 0 & 0 & 0 \\ 0 & m_2 & 0 & 0 & 0 \\ 0 & 0 & m_3 & 0 & 0 \\ 0 & 0 & 0 & m_4 & 0 \\ 0 & 0 & 0 & 0 & m_5 \end{bmatrix} \begin{bmatrix} \ddot{w}_1 \\ \ddot{w}_2 \\ \ddot{w}_3 \\ \ddot{w}_4 \\ \ddot{w}_5 \end{bmatrix} + \begin{bmatrix} c_1+c_2 & -c_2 & 0 & 0 & 0 \\ -c_2 & c_2+c_3 & -c_3 & 0 & 0 \\ 0 & -c_3 & c_3+c_4 & -c_4 & 0 \\ 0 & 0 & -c_4 & c_4+c_5 & -c_5 \\ 0 & 0 & 0 & -c_5 & c_5+c_6 \end{bmatrix} \begin{bmatrix} \dot{w}_1 \\ \dot{w}_2 \\ \dot{w}_3 \\ \dot{w}_4 \\ \dot{w}_5 \end{bmatrix} + \begin{bmatrix} k_1+k_2 & -k_2 & 0 & 0 & 0 \\ -k_2 & k_2+k_3 & -k_3 & 0 & 0 \\ 0 & -k_3 & k_3+k_4 & -k_4 & 0 \\ 0 & 0 & -k_4 & k_4+k_5 & -k_5 \\ 0 & 0 & 0 & -k_5 & k_5+k_6 \end{bmatrix} \begin{bmatrix} w_1 \\ w_2 \\ w_3 \\ w_4 \\ w_5 \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 0 \\ 0 & 0 \\ 0 & 1 \\ 0 & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} u \\ d \end{bmatrix}$$

Let $x_1 = \vec{w}$, $x_2 = \dot{\vec{w}}$, then $\dot{x}_2 = \ddot{\vec{w}} = -M^{-1}Kx_1 - M^{-1}cdx_2 + M^{-1}Bfu$

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \underbrace{\begin{bmatrix} 0_{5 \times 5} & I_{5 \times 5} \\ -M^{-1}K & -M^{-1}cd \end{bmatrix}}_{A_c} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \underbrace{\begin{bmatrix} 0_{5 \times 1} \\ M^{-1}Bf \end{bmatrix}}_{B_c} \begin{bmatrix} u \\ d \end{bmatrix}$$

$$y = w_5 = \begin{bmatrix} 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 0 & 0 \end{bmatrix} \begin{bmatrix} u \\ d \end{bmatrix}$$

The true state matrices are

```
Ac_real = 10x10
    0    0    0    0    0    1    0    0    0    0
    0    0    0    0    0    0    1    0    0    0
    0    0    0    0    0    0    0    1    0    0
    0    0    0    0    0    0    0    0    1    0
    0    0    0    0    0    0    0    0    0    1
   -240   120    0    0    0   -8    4    0    0    0
   120  -240   120    0    0    4   -8    4    0    0
    0   120  -240   120    0    0    4   -8    4    0
    0    0   120  -240   120    0    0    4   -8    4
    0    0    0   120  -240    0    0    0    4   -8
```

```
Bc_real = 10x2
    0    0
    0    0
    0    0
    0    0
    0    0
    1    0
    0    0
    0    1
    0    0
    0    0
```

```
C_real = 1x10
    0    0    0    0    1    0    0    0    0    0
```

```
D_real = 1x2
    0    0
```

The matrices that are used for controller design are:

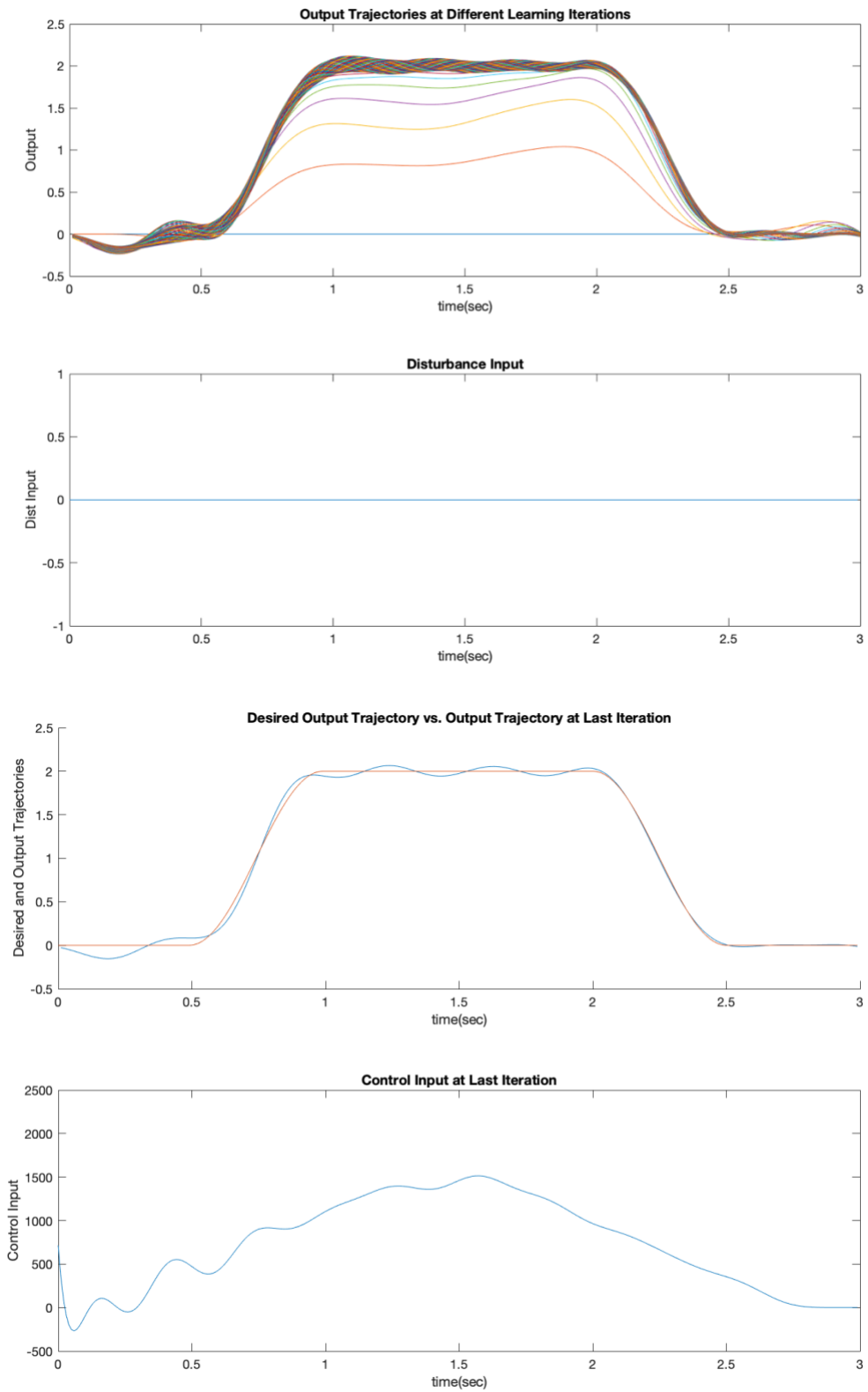
```
Ac = 10x10
    0    0    0    0    0    1    0    0    0    0
    0    0    0    0    0    0    1    0    0    0
    0    0    0    0    0    0    0    1    0    0
    0    0    0    0    0    0    0    0    1    0
    0    0    0    0    0    0    0    0    0    1
   -200   100    0    0    0   -4    2    0    0    0
   100  -200   100    0    0    2   -4    2    0    0
    0   100  -200   100    0    0    2   -4    2    0
    0    0   100  -200   100    0    0    2   -4    2
    0    0    0   100  -200    0    0    0    2   -4
```

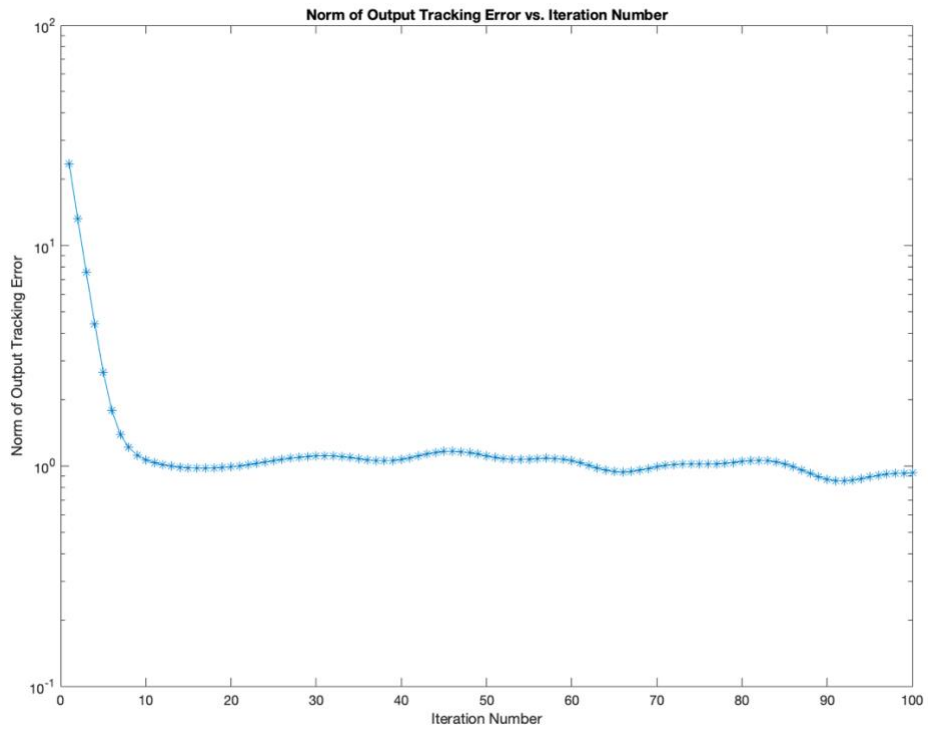
```
Bc = 10x2
    0    0
    0    0
    0    0
    0    0
    0    0
    1    0
    0    0
    0    1
    0    0
    0    0
```

```
C = 1x10
    0    0    0    0    1    0    0    0    0    0
```

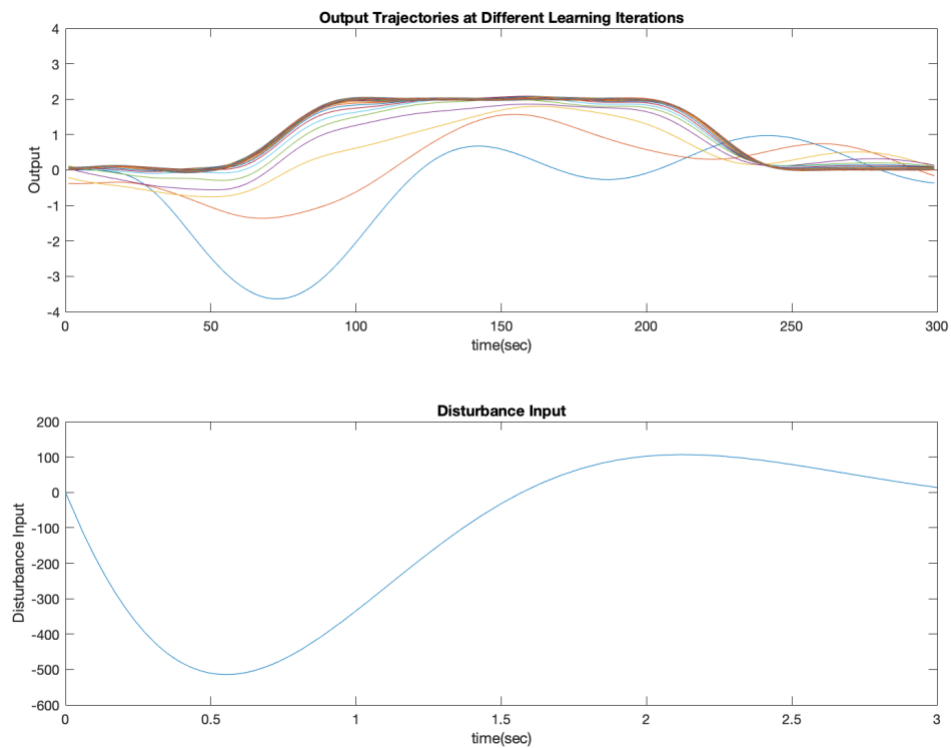
```
D = 1x2
    0    0
```

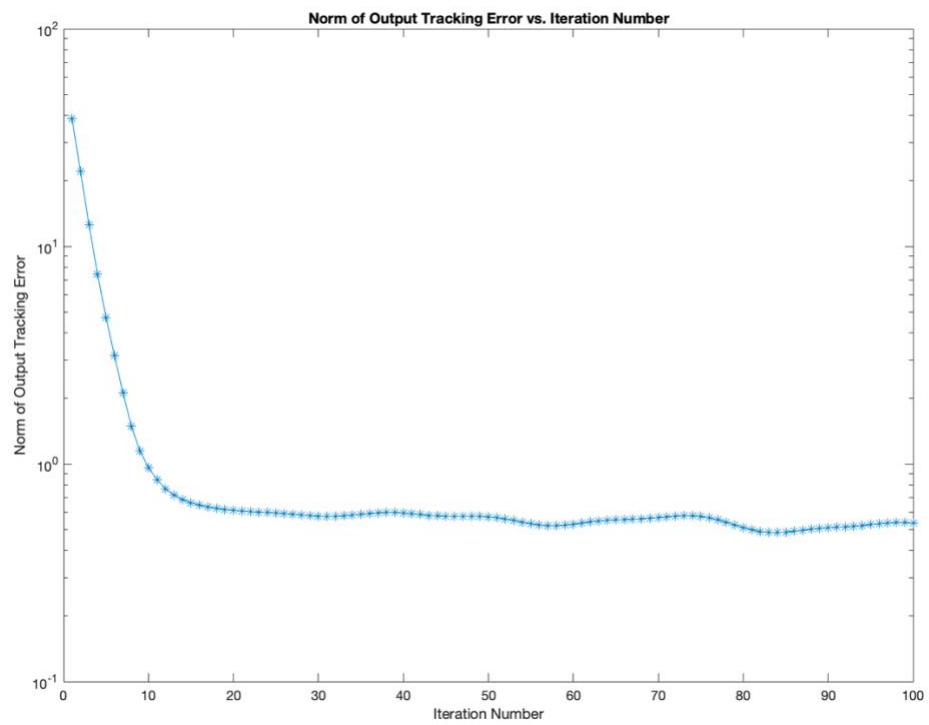
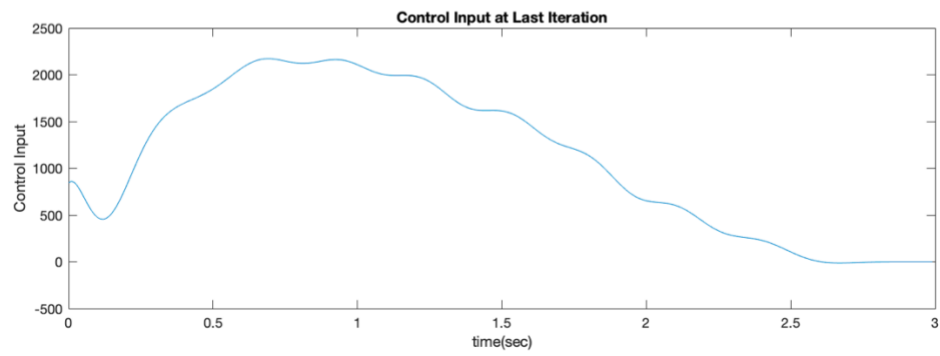
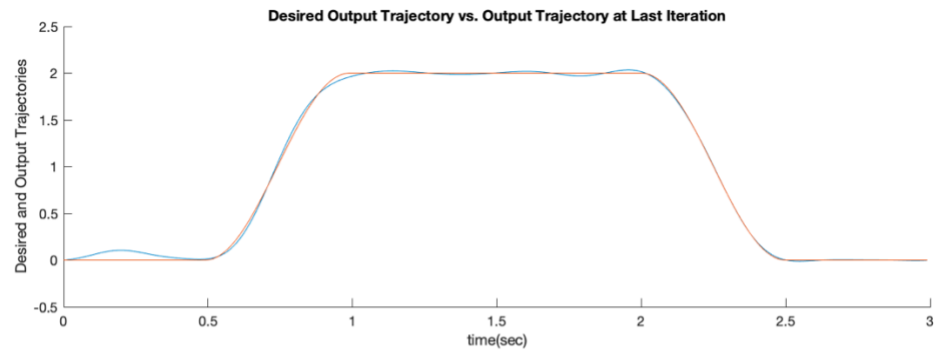
Without disturbance





With disturbance





2. The A, b matrices are:

```
A = 20x10
  9.7945e-01 -1.2901e+00  3.2080e-01 -6.3080e-01  4.7102e-01  4.0857e-01  3.8961e-02  1.7471e+00  2.5149e-01 ...
 -2.6561e-01  9.6371e-01 -1.9268e-01 -1.3989e+00  2.4355e+00 -1.3379e+00  1.8411e+00  1.3800e-01  7.1118e-01
 -5.4837e-01  6.5255e-01  1.5579e+00 -3.8175e-01  1.1756e+00  1.5809e-01  5.3314e-01  6.7957e-01 -6.8123e-01
 -9.6268e-02 -4.1084e-01  5.6632e-02  1.7464e+00  6.6169e-01  3.6126e-01 -1.2570e+00  1.6561e-01  1.0462e+00
 -1.3807e+00 -1.7696e+00 -1.2244e+00 -1.2416e-01  1.5433e+00 -4.7259e-01 -1.2890e+00  1.3903e+00 -1.5022e+00
 -7.2837e-01  4.3948e-01  6.5155e-02  1.6237e-01 -7.1191e-01  5.4214e-01 -1.0803e+00  2.8712e-01  6.6219e-02
  1.8860e+00  4.9518e-01 -1.0948e+00  7.4883e-01 -5.2738e-01 -7.2956e-01  1.3227e+00  1.0749e-01 -3.1235e-01
 -2.9414e+00  6.8462e-01 -1.0694e+00 -5.0678e-02 -2.4200e-01  1.1478e+00 -8.3704e-01  4.0865e-01  9.1182e-02
  9.8002e-01 -3.9585e-01  2.1657e-01  2.2980e-01 -3.1320e-01 -1.7739e-01 -5.7225e-01  9.2811e-01 -3.8895e-01
 -1.1918e+00  4.9017e-02 -7.7263e-01  4.7425e-01  6.9443e-01  1.1171e+00  6.5673e-02 -9.5465e-01  2.3251e-01
  ⋮
  ⋮
  ⋮

b = 20x1
  5.9870e-01
  1.0410e+00
 -4.5518e-01
  1.0502e-01
 -1.5056e-01
 -1.7339e+00
 -4.0249e-01
  1.1964e+00
 -4.8215e-01
  1.3077e+00
  ⋮
  ⋮
  ⋮
```

The analytic solution versus the Cross-Entropy solution, and their difference after are 200 iterations are shown below. The termination criteria is the absolute value of each element of the error vector is no bigger than $10e^{-7}$.

XLS = 10x1	XCE = 10x1	ans = 10x1
4.491288147606538e-02	4.491288090170262e-02	5.743627587428968e-10
1.263314561300989e-01	1.263314561563274e-01	-2.622849160083263e-11
3.779257635513970e-02	3.779257648237107e-02	-1.272313782108014e-10
-2.563179440738960e-01	-2.563179446292455e-01	5.553495441290579e-10
4.174339791559640e-01	4.174339788691921e-01	2.867718840171563e-10
8.115988788815631e-01	8.115988790397570e-01	-1.581939024219992e-10
-5.941491395904921e-02	-5.941491444740090e-02	4.883516924181208e-10
-6.718273313933920e-02	-6.718273367596242e-02	5.366232180836761e-10
-8.984829733700946e-02	-8.984829666948298e-02	-6.675264785371837e-10
5.344033918747870e-01	5.344033914735963e-01	4.011907472900589e-10