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1. X_C 为能控子空间, 试证明:

$$X_C[A, B] = X_C[A+BK, B]$$

证明: 已知 $X_C = \text{span}[B, AB, \dots, A^{n-1}B]$

$$(A+BK)B = AB + BK B = [B \ AB] \begin{bmatrix} KB \\ I \end{bmatrix}$$

$$(A+BK)^2 B = A^2 B + ABKB + B(KAB + KBKB) = [B \ AB \ A^2 B] \begin{bmatrix} KAB + KBKB \\ KB \\ I \end{bmatrix}$$

依此类推, 可得:

$$(A+BK)^{n-1} B = [B \ AB \ \dots \ A^{n-1} B] \begin{bmatrix} * \\ I \end{bmatrix}$$

由上述内容可得:

$$\begin{aligned} & [B \ (A+BK)B \ (A+BK)^2 B \ \dots \ (A+BK)^{n-1} B] \\ &= [B \ AB \ A^2 B \ \dots \ A^{n-1} B] \begin{bmatrix} I & KB & KAB+KBKB & * \\ & I & KB & \\ & & I & KB+KBKB \\ & & & I & KB \\ & & & & I \end{bmatrix} \end{aligned}$$

$$\therefore \text{span}[B \ (A+BK)B \ \dots \ (A+BK)^{n-1} B] \subseteq X_C[A, B]$$

$$\text{又} \because X_C[A+BK, B] = \text{span}[B \ (A+BK)B \ \dots \ (A+BK)^{n-1} B]$$

$$\text{且 } \text{rank}[B \ AB \ \dots \ A^{n-1} B] = \text{rank}[B \ (A+BK)B \ \dots \ (A+BK)^{n-1} B]$$

$$\therefore X_C[A, B] = X_C[A+BK, B]$$

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$$6.(1) \text{ 证明 } b = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \quad Ab = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 3 & 0 & 0 & 2 \\ 0 & 0 & 0 & 1 \\ 0 & -2 & 0 & 0 \end{bmatrix} \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 2 \\ 1 \\ 0 \end{bmatrix}$$

$$A^2b = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 3 & 0 & 0 & 2 \\ 0 & 0 & 0 & 1 \\ 0 & -2 & 0 & 0 \end{bmatrix} \begin{bmatrix} 0 \\ 2 \\ 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 2 \\ 0 \\ 0 \\ -4 \end{bmatrix} \quad A^3b = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 3 & 0 & 0 & 2 \\ 0 & 0 & 0 & 1 \\ 0 & -2 & 0 & 0 \end{bmatrix} \begin{bmatrix} 2 \\ 0 \\ 0 \\ -4 \end{bmatrix} = \begin{bmatrix} 0 \\ -2 \\ -4 \\ 0 \end{bmatrix}$$

$$\therefore [b \quad Ab \quad A^2b \quad A^3b] = \begin{bmatrix} 0 & 0 & 2 & 0 \\ 0 & 2 & 0 & -2 \\ 0 & 1 & 0 & -4 \\ 1 & 0 & -4 & 0 \end{bmatrix}, \quad Q_c \text{ 满秩}$$

\therefore 系统完全能控

(2) 设 $\hat{k} = [k_1 \quad k_2 \quad k_3 \quad k_4]$, 则

$$\det(sI - A) = s^4 + s^2, \quad \text{而期望的特征多项式为 } \alpha(s) = (s+1)^2(s+2-j)(s+2+j) = s^4 + 6s^3 + 14s^2 + 14s + 5$$

$$\therefore \hat{k} = [-5 \quad -14 \quad -13 \quad -6]$$

$$\text{而 } T = [A^3b \quad A^2b \quad Ab \quad b] \cdot \begin{bmatrix} 1 & 0 & 0 & 0 \\ a_3 & 1 & 0 & 0 \\ a_2 & a_3 & 1 & 0 \\ a_1 & a_2 & a_3 & 1 \end{bmatrix}$$

$$\therefore T = \begin{bmatrix} 0 & 2 & 0 & 0 \\ 2 & 0 & 2 & 0 \\ -4 & 0 & 1 & 0 \\ 0 & -4 & 0 & 1 \end{bmatrix} \cdot \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 0 & 2 & 0 & 0 \\ 0 & 0 & 2 & 0 \\ -3 & 0 & 1 & 0 \\ 0 & -3 & 0 & 1 \end{bmatrix}$$

$$\therefore T^{-1} = \begin{bmatrix} 0 & \frac{1}{6} & -\frac{1}{3} & 0 \\ \frac{1}{2} & 0 & 0 & 0 \\ 0 & \frac{1}{2} & 0 & 0 \\ \frac{3}{2} & 0 & 0 & 1 \end{bmatrix}$$

$$\therefore k = \hat{k} \cdot T^{-1} = [-5 \quad -14 \quad -13 \quad -6] \begin{bmatrix} 0 & \frac{1}{6} & -\frac{1}{3} & 0 \\ \frac{1}{2} & 0 & 0 & 0 \\ 0 & \frac{1}{2} & 0 & 0 \\ \frac{3}{2} & 0 & 0 & 1 \end{bmatrix} = [-16 \quad -\frac{22}{3} \quad \frac{5}{3} \quad -6]$$

$$\therefore k = [-16 \quad -\frac{22}{3} \quad \frac{5}{3} \quad -6]$$

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12. 设系统的传递函数为

$$g_0(s) = \frac{(s+2)(s+3)}{(s+1)(s-2)(s+4)}$$

试问是否存在状态反馈阵 k , 使得闭环传递函数为:

$$g_c(s) = \frac{(s+3)}{(s+2)(s+4)}$$

解: 由 $g_0(s) = \frac{s^2+5s+6}{s^3+3s^2-6s-8}$ 可推出不系统 $\dot{x} = Ax + bu$ 为:

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \\ \dot{x}_3 \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 8 & 6 & -3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} u.$$

$$Q_c = [b \quad Ab \quad A^2b] = \begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & -3 \\ 1 & -3 & 15 \end{bmatrix} \quad \text{rank } Q_c = 3 \quad \therefore \text{系统能控}$$

\therefore 存在状态反馈阵 k , 使得闭环传递函数 $g_c(s) = \frac{s+3}{(s+2)(s+4)}$

由 $g_0(s) \rightarrow g_c(s)$ 可知要把期望极点配置在 $-2, -2, -4$

故期望的特征多项式为 $\alpha(s) = (s+2)^2(s+4) = s^3 + 8s^2 + 20s + 16$

$$\therefore \hat{k} = [-24 \quad -26 \quad -5]$$

$$\text{而 } T = [A^2b \quad Ab \quad b] \begin{bmatrix} 1 & 0 & 0 \\ a_2 & 1 & 0 \\ a_1 & a_2 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ -3 & 1 & 0 \\ 15 & -3 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 3 & 1 & 0 \\ -6 & 3 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$\therefore T^{-1} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$\therefore k = \hat{k} T^{-1} = [-24 \quad -26 \quad -5]$$

即当状态反馈阵 $k = [-24 \quad -26 \quad -5]$ 时

能将极点配置在 $-2, -2, -4$.



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13. 给定系统为: $\dot{x} = \begin{bmatrix} 2 & 1 & 0 \\ 0 & 1 & 0 \\ 1 & 0 & 1 \end{bmatrix} x + \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} u,$

试求一个状态反馈阵 k , 使得 $A+Bk$ 相似于

$$\bar{L} = \begin{bmatrix} -3 & 0 & 0 \\ 0 & -2 & 0 \\ 0 & 0 & -1 \end{bmatrix}$$

解: $Q_c = [b \quad Ab \quad A^2b] = \begin{bmatrix} 0 & 1 & 3 \\ 1 & 0 & 1 \\ 0 & 0 & 1 \end{bmatrix}, \text{rank } Q_c = 3.$

∴ 系统能控.

其不控的特征多项式为 $(sI - A) = (s-2)(s-1)(s-1) = s^3 - 4s^2 + 5s - 2.$

而由题意可知, 期望的极点配置在 $-3, -2, -1$

∴ 期望的特征多项式为 $\alpha(s) = (s+3)(s+2)(s+1) = s^3 + 6s^2 + 11s + 6$

$$\therefore \hat{k} = [-8 \quad -6 \quad -10]$$

$$\text{而 } T = [A^2b \quad Ab \quad b] \begin{bmatrix} 1 & 0 & 0 \\ a_2 & 1 & 0 \\ a_1 & a_2 & 1 \end{bmatrix} = \begin{bmatrix} 3 & 1 & 0 \\ 1 & 1 & 1 \\ 1 & 0 & 0 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ -4 & 1 & 0 \\ 5 & -4 & 1 \end{bmatrix} = \begin{bmatrix} -1 & 1 & 0 \\ 2 & -3 & 1 \\ 1 & 0 & 0 \end{bmatrix}$$

$$\therefore T^{-1} = \begin{bmatrix} 0 & 0 & 1 \\ 1 & 0 & 1 \\ 3 & 1 & 1 \end{bmatrix}$$

$$\therefore k = \hat{k}T^{-1} = [-8 \quad -6 \quad -10] \begin{bmatrix} 0 & 0 & 1 \\ 1 & 0 & 1 \\ 3 & 1 & 1 \end{bmatrix}$$

$$\therefore k = [-36 \quad -10 \quad -24]$$

