

**ENPM – 667 CONTROL OF ROBOTIC SYSTEMS**  
**PROJECT – 2**

**DESIGN AND SIMULATION OF LQR AND LQG**  
**CONTROLLERS**



**BY**

**Varun Lakshmanan – 120169595**

**Sai Jagadeesh Muralikrishnan – 120172243**

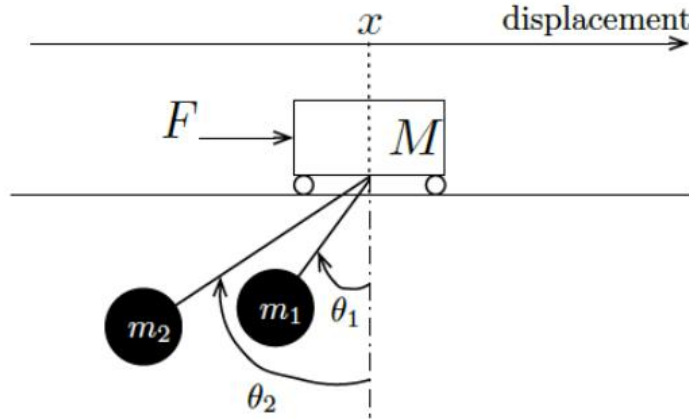
**Nitish Ravisankar Raveendran - 120385506**

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## CHAPTER – 1

### DERIVING EQUATIONS OF MOTION FOR THE CRANE WITH TWO MASSES.



The above diagram shows a crane which behaves as a frictionless cart, moving in one-dimensional track with mass  $M$  actuated by an external force  $F$ . Loads with masses  $m_1$  and  $m_2$  are suspended from the cables attached to the crane.  $l_1$  and  $l_2$  are lengths of the cables.

First, the position vectors for the masses  $m_1$ ,  $m_2$  and  $M$  are found.

For Mass 1,

$$m_1 x = x - l_1 \sin \theta_1 \quad -(1.1)$$

$$m_1 y = -l_1 \cos \theta_1 \quad -(1.2)$$

$$\mathbf{m}_1(t) = (x - l_1 \sin \theta_1)\mathbf{i} - (l_1 \cos \theta_1)\mathbf{j} \quad -(1.3)$$

For Mass 2,

$$m_2 x = x - l_2 \sin \theta_2 \quad -(1.4)$$

$$m_2 y = -l_2 \cos \theta_2 \quad -(1.5)$$

$$\mathbf{m}_2(t) = (x - l_2 \sin \theta_2)\mathbf{i} - (l_2 \cos \theta_2)\mathbf{j} \quad -(1.6)$$

For the mass of the Crane,

$$M_x = x \quad -(1.7)$$

$$M_y = 0 \quad -(1.8)$$

$$M(t) = xi \quad -(1.9)$$

Velocities are calculated by differentiating the position vectors of each mass.

$$v_1(t) = [\dot{x} - l_1 \cos(\theta_1) \dot{\theta}_1]i + [l_1 \sin \theta_1 \dot{\theta}_1]j \quad -(1.10)$$

$$v_2(t) = [\dot{x} - l_2 \cos(\theta_2) \dot{\theta}_2]i + [l_2 \sin \theta_2 \dot{\theta}_2]j \quad -(1.11)$$

$$v_M(t) = \dot{x} \quad -(1.12)$$

Taking squares of velocities,

$$v_1^2(t) = [x(\dot{t}) - l_1 \theta_1(\dot{t}) \cos(\theta_1(t))]^2 + [l_1 \theta_1(\dot{t}) \sin(\theta_1(t))]^2 \quad -(1.13)$$

$$v_2^2(t) = [x(\dot{t}) - l_2 \theta_2(\dot{t}) \cos(\theta_2(t))]^2 + [l_2 \theta_2(\dot{t}) \sin(\theta_2(t))]^2 \quad -(1.14)$$

$$v_M^2(t) = [x(\dot{t})]^2 \quad -(1.15)$$

The Kinetic Energy of the System is given by the formula:

$$K.E = \frac{1}{2} M v_M^2(t) + \frac{1}{2} m_1 v_1^2(t) + \frac{1}{2} m_2 v_2^2(t) \quad -(1.16)$$

$$\begin{aligned} K.E = & \frac{1}{2} M [x(\dot{t})]^2 + \frac{1}{2} m_1 \left[ [x(\dot{t}) - l_1 \theta_1(\dot{t}) \cos(\theta_1(t))]^2 + \right. \\ & \left. [l_1 \theta_1(\dot{t}) \sin(\theta_1(t))]^2 \right] + \frac{1}{2} m_2 \left[ [x(\dot{t}) - l_2 \theta_2(\dot{t}) \cos(\theta_2(t))]^2 + \right. \\ & \left. [l_2 \theta_2(\dot{t}) \sin(\theta_2(t))]^2 \right] \end{aligned} \quad -(1.17)$$

$$K.E = \frac{1}{2}M[\dot{x}(t)]^2 + \frac{1}{2}m_1 \left[ [\dot{x}(t) - l_1\dot{\theta}_1(t) \cos(\theta_1(t))]^2 + [l_1\dot{\theta}_1(t) \sin(\theta_1(t))]^2 \right] + \frac{1}{2}m_2 \left[ [\dot{x}(t) - l_2\dot{\theta}_2(t) \cos(\theta_2(t))]^2 + [l_2\dot{\theta}_2(t) \sin(\theta_2(t))]^2 \right] \quad -(1.18)$$

$$K.E = \frac{1}{2}M[\dot{x}(t)]^2 + \frac{1}{2}m_1\dot{x}(t)^2 - m_1l_1\dot{\theta}_1(t) \cos(\theta_1(t)) \dot{x}(t) + \frac{1}{2}m_1l_1^2\dot{\theta}_1(t)^2 \cos^2(\theta_1(t)) + \frac{1}{2}m_1l_1^2\dot{\theta}_1(t)^2 \sin^2(\theta_1(t)) + \frac{1}{2}m_2\dot{x}(t)^2 - m_2l_2\dot{\theta}_2(t) \cos(\theta_2(t)) \dot{x}(t) + \frac{1}{2}m_2l_2^2\dot{\theta}_2(t)^2 \cos^2(\theta_2(t)) + \frac{1}{2}m_2l_2^2\dot{\theta}_2(t)^2 \sin^2(\theta_2(t)) \quad -(1.19)$$

$$K.E = \frac{1}{2}\dot{x}(t)^2[M + m_1 + m_2] + \frac{1}{2}[m_1l_1^2\dot{\theta}_1(t)^2 + m_2l_2^2\dot{\theta}_2(t)^2] - m_1l_1\dot{\theta}_1(t) \cos(\theta_1(t)) \dot{x}(t) - m_2l_2\dot{\theta}_2(t) \cos(\theta_2(t)) \dot{x}(t) \quad -(1.20)$$

The Potential Energy of each mass is given by:

$$P.E_1 = -m_1gl_1 \cos(\theta_1) \quad -(1.21)$$

$$P.E_2 = -m_2gl_2 \cos(\theta_2) \quad -(1.22)$$

$$P.E_M = Mgh \quad -(1.23)$$

The Total Potential Energy of the system is Given by:

$$P.E = -m_1gl_1 \cos(\theta_1) - m_2gl_2 \cos(\theta_2) + Mgh \quad -(1.24)$$

The equations of motion here are obtained by Euler-Lagrange Equations, where  $L$  is the difference between Kinetic Energy and Potential given as:

$$L = K.E - P.E \quad -(1.25)$$

$$L = \frac{1}{2} \dot{x}(t)^2 [M + m_1 + m_2] + \frac{1}{2} [m_1 l_1^2 \dot{\theta}_1(t)^2 + m_2 l_2^2 \dot{\theta}_2(t)^2] - m_1 l_1 \dot{\theta}_1(t) \cos(\theta_1(t)) \dot{x}(t) - m_2 l_2 \dot{\theta}_2(t) \cos(\theta_2(t)) \dot{x}(t) + m_1 g l_1 \cos(\theta_1) + m_2 g l_2 \cos(\theta_2) - M g h \quad -(1.26)$$

Since  $x$ ,  $\theta_1$  and  $\theta_2$  are the varying parameters, we are solving Lagrange for three cases,

### Case-1

Where, we take

$$\frac{d}{dt} \left[ \frac{\partial L}{\partial \dot{x}} \right] - \frac{\partial L}{\partial x} = F \quad -(1.27)$$

Solving for Eq-(27)

$$\left[ \frac{\partial L}{\partial \dot{x}} \right] = \dot{x}(t) [M + m_1 + m_2] - m_1 l_1 \dot{\theta}_1(t) \cos(\theta_1(t)) - m_2 l_2 \dot{\theta}_2(t) \cos(\theta_2(t)) \quad -(1.28)$$

$$\frac{\partial L}{\partial x} = 0 \quad -(1.29)$$

$$\frac{d}{dt} \left[ \frac{\partial L}{\partial \dot{x}} \right] = \ddot{x}(t) [M + m_1 + m_2] - m_1 l_1 [\ddot{\theta}_1(t) \cos(\theta_1(t)) - \dot{\theta}_1(t)^2 \sin(\theta_1(t))] - m_2 l_2 [\ddot{\theta}_2(t) \cos(\theta_2(t)) - \dot{\theta}_2(t)^2 \sin(\theta_2(t))] \quad -(1.30)$$

The Final Equation for Case-1 is:

$$\boxed{\ddot{x}(t) [M + m_1 + m_2] - m_1 l_1 [\ddot{\theta}_1(t) \cos(\theta_1(t)) - \dot{\theta}_1(t)^2 \sin(\theta_1(t))] - m_2 l_2 [\ddot{\theta}_2(t) \cos(\theta_2(t)) - \dot{\theta}_2(t)^2 \sin(\theta_2(t))] = F} \quad -(1.31)$$

### Case-2

Where, we take.

$$\frac{d}{dt} \left[ \frac{\partial L}{\partial \dot{\theta}_1} \right] - \frac{\partial L}{\partial \theta_1} = 0 \quad -(1.32)$$

$$\left[ \frac{\partial L}{\partial \dot{\theta}_1} \right] = m_1 l_1^2 \dot{\theta}_1(t) - m_1 l_1 \cos(\theta_1(t)) \dot{x}(t) \quad -(1.33)$$

$$\frac{\partial L}{\partial \theta_1} = [m_1 l_1 \dot{\theta}_1(t) \sin(\theta_1(t)) \dot{x}(t) - m_1 g l_1 \sin(\theta_1(t))] \quad -(1.34)$$

$$\frac{d}{dt} \left[ \frac{\partial L}{\partial \dot{\theta}_1} \right] = m_1 l_1^2 \ddot{\theta}_1(t) - m_1 l_1 [\ddot{x}(t) \cos(\theta_1(t)) - \dot{x}(t) \sin(\theta_1(t)) \dot{\theta}_1(t)] \quad -(1.35)$$

$$\begin{aligned} \frac{d}{dt} \left[ \frac{\partial L}{\partial \dot{\theta}_1} \right] - \frac{\partial L}{\partial \theta_1} &= m_1 l_1^2 \ddot{\theta}_1(t) - m_1 l_1 [\ddot{x}(t) \cos(\theta_1(t)) - \dot{x}(t) \sin(\theta_1(t)) \dot{\theta}_1(t)] - \\ &\quad [m_1 l_1 \dot{\theta}_1(t) \sin(\theta_1(t)) \dot{x}(t) - m_1 g l_1 \sin(\theta_1(t))] = 0 \end{aligned} \quad -(1.36)$$

$$\begin{aligned} m_1 l_1^2 \ddot{\theta}_1(t) - m_1 l_1 \ddot{x}(t) \cos(\theta_1(t)) + m_1 l_1 \dot{x}(t) \sin(\theta_1(t)) \dot{\theta}_1(t) - \\ m_1 l_1 \dot{\theta}_1(t) \sin(\theta_1(t)) \dot{x}(t) + m_1 g l_1 \sin(\theta_1(t)) = 0 \end{aligned} \quad -(1.37)$$

The Final equation for Case-2 is:

$$\boxed{m_1 l_1^2 \ddot{\theta}_1(t) - m_1 l_1 \ddot{x}(t) \cos(\theta_1(t)) + m_1 g l_1 \sin(\theta_1(t)) = 0} \quad -(1.38)$$

### CASE-3

Where, we take.

$$\frac{d}{dt} \left[ \frac{\partial L}{\partial \dot{\theta}_2} \right] - \frac{\partial L}{\partial \theta_2} = 0 \quad -(1.39)$$

$$\left[ \frac{\partial L}{\partial \dot{\theta}_2} \right] = m_2 l_2^2 \dot{\theta}_2(t) - m_2 l_2 \cos(\theta_2(t)) \dot{x}(t) \quad -(1.40)$$

$$\frac{\partial L}{\partial \theta_2} = [m_2 l_2 \dot{\theta}_2(t) \sin(\theta_2(t)) \dot{x}(t) - m_2 g l_2 \sin(\theta_2(t))] \quad -(1.41)$$

$$\frac{d}{dt} \left[ \frac{\partial L}{\partial \dot{\theta}_2} \right] = m_2 l_2^2 \ddot{\theta}_2(t) - m_2 l_2 [\ddot{x}(t) \cos(\theta_2(t)) - \dot{x}(t) \sin(\theta_2(t)) \dot{\theta}_2(t)] \quad -(1.42)$$

$$\begin{aligned} \frac{d}{dt} \left[ \frac{\partial L}{\partial \dot{\theta}_2} \right] - \frac{\partial L}{\partial \theta_2} &= m_2 l_2^2 \ddot{\theta}_2(t) - m_2 l_2 [\ddot{x}(t) \cos(\theta_2(t)) - \dot{x}(t) \sin(\theta_2(t)) \dot{\theta}_2(t)] - \\ &\quad [m_2 l_2 \dot{\theta}_2(t) \sin(\theta_2(t)) \dot{x}(t) - m_2 g l_2 \sin(\theta_2(t))] = 0 \end{aligned} \quad -(1.43)$$

$$\begin{aligned} m_2 l_2^2 \ddot{\theta}_2(t) - m_2 l_2 [\ddot{x}(t) \cos(\theta_2(t)) - \dot{x}(t) \sin(\theta_2(t)) \dot{\theta}_2(t)] - \\ [m_2 l_2 \dot{\theta}_2(t) \sin(\theta_2(t)) \dot{x}(t) - m_2 g l_2 \sin(\theta_2(t))] = 0 \end{aligned} \quad -(1.44)$$

The Final Equation for Case-3 is:

$$m_2 l_2^2 \ddot{\theta}_2(t) - m_2 l_2 \ddot{x}(t) \cos(\theta_2(t)) + m_2 g l_2 \sin(\theta_2(t)) = 0 \quad -(1.45)$$

Using equation (31) for obtaining  $\ddot{x}(t)$ .

$$\begin{aligned} \ddot{x}(t) &= \frac{[F + m_1 l_1 [\ddot{\theta}_1(t) \cos(\theta_1(t)) - \dot{\theta}_1(t)^2 \sin(\theta_1(t))] + m_2 l_2 [\ddot{\theta}_2(t) \cos(\theta_2(t)) - \dot{\theta}_2(t)^2 \sin(\theta_2(t))]]}{[M + m_1 + m_2]} \end{aligned} \quad -(1.46)$$

Using equation (38) for obtaining  $\ddot{\theta}_1(t)$ .

$$\ddot{\theta}_1(t) = \frac{[m_1 l_1 \ddot{x}(t) \cos(\theta_1(t)) - m_1 g l_1 \sin(\theta_1(t))]}{m_1 l_1^2} \quad -(1.47)$$

$$\ddot{\theta}_1(t) = m_1 l_1 [\ddot{x}(t) \cos(\theta_1(t)) - g \sin(\theta_1(t))]/m_1 l_1^2 \quad -(1.48)$$

$$\ddot{\theta}_1(t) = \frac{[\ddot{x}(t) \cos(\theta_1(t)) - g \sin(\theta_1(t))]}{l_1} \quad -(1.49)$$

Using equation (45) for obtaining  $\ddot{\theta}_2(t)$ .

$$\ddot{\theta}_2(t) = \frac{[m_2 l_2 \ddot{x}(t) \cos(\theta_2(t)) - m_2 g l_2 \sin(\theta_2(t))]}{m_2 l_2^2} \quad -(1.50)$$

$$\ddot{\theta}_2(t) = m_2 l_2 [\ddot{x}(t) \cos(\theta_2(t)) - g \sin(\theta_2(t))]/m_2 l_2^2 \quad -(1.51)$$

$$\ddot{\theta}_2(t) = \frac{[\ddot{x}(t) \cos(\theta_2(t)) - g \sin(\theta_2(t))]}{l_2} \quad -(1.52)$$

Substituting  $\ddot{\theta}_1(t)$  and  $\ddot{\theta}_2(t)$  in  $\ddot{x}(t)$  we get,

$$\begin{aligned} \ddot{x}(t) &= \frac{[F + m_1 \{[\ddot{x}(t) \cos(\theta_1(t))^2 - g \sin(\theta_1(t)) \cos(\theta_1(t))] - l_1 \dot{\theta}_1(t)^2 \sin(\theta_1(t))\} + m_2 \{[\ddot{x}(t) \cos(\theta_2(t))^2 - g \sin(\theta_2(t)) \cos(\theta_2(t))] - l_2 \dot{\theta}_2(t)^2 \sin(\theta_2(t))\}]}{[M + m_1 + m_2]} \end{aligned}$$



-(1.53)

Simplifying the above equation step by step,

$$x''(t)[M + m_1 + m_2] = \left[ F + m_1 \left[ x''(t) \cos(\theta_1(t))^2 - g \sin(\theta_1(t)) \cos(\theta_1(t)) \right] - l_1 \dot{\theta}_1(t)^2 \sin(\theta_1(t)) \right] + m_2 \left[ \left[ x''(t) \cos(\theta_2(t))^2 - g \sin(\theta_2(t)) \cos(\theta_2(t)) \right] - l_2 \dot{\theta}_2(t)^2 \sin(\theta_2(t)) \right] \quad -(1.54)$$

$$x''(t)[M + m_1 + m_2] - m_1 x''(t) \cos(\theta_1(t))^2 - m_2 x''(t) \cos(\theta_2(t))^2 = [F - m_1 g \sin(\theta_1(t)) \cos(\theta_1(t)) - m_1 l_1 \dot{\theta}_1(t)^2 \sin(\theta_1(t)) - m_2 g \sin(\theta_2(t)) \cos(\theta_2(t)) - m_2 l_2 \dot{\theta}_2(t)^2 \sin(\theta_2(t))] \quad -(1.55)$$

$$x''(t) [M + m_1 + m_2 - m_1 \cos(\theta_1(t))^2 - m_2 \cos(\theta_2(t))^2] = [F - m_1 g \sin(\theta_1(t)) \cos(\theta_1(t)) - m_1 l_1 \dot{\theta}_1(t)^2 \sin(\theta_1(t)) - m_2 g \sin(\theta_2(t)) \cos(\theta_2(t)) - m_2 l_2 \dot{\theta}_2(t)^2 \sin(\theta_2(t))] \quad -(1.56)$$

$$x''(t) [M + m_1 (1 - \cos(\theta_1(t))^2) - m_2 (1 - \cos(\theta_2(t))^2)] = [F - m_1 g \sin(\theta_1(t)) \cos(\theta_1(t)) - m_1 l_1 \dot{\theta}_1(t)^2 \sin(\theta_1(t)) - m_2 g \sin(\theta_2(t)) \cos(\theta_2(t)) - m_2 l_2 \dot{\theta}_2(t)^2 \sin(\theta_2(t))] \quad -(1.57)$$

$$x''(t) [M + m_1 \sin^2(\theta_1(t)) + m_2 \sin^2(\theta_2(t))] = [F - m_1 g \sin(\theta_1(t)) \cos(\theta_1(t)) - m_1 l_1 \dot{\theta}_1(t)^2 \sin(\theta_1(t)) - m_2 g \sin(\theta_2(t)) \cos(\theta_2(t)) - m_2 l_2 \dot{\theta}_2(t)^2 \sin(\theta_2(t))] \quad -(1.58)$$

Now, Euler equation for  $x''(t)$  is given by:

$$\ddot{x}(t) = \frac{[F - m_1 g \sin(\theta_1(t)) \cos(\theta_1(t)) - m_1 l_1 \dot{\theta}_1(t)^2 \sin(\theta_1(t)) - m_2 g \sin(\theta_2(t)) \cos(\theta_2(t)) - m_2 l_2 \dot{\theta}_2(t)^2 \sin(\theta_2(t))]}{[M + m_1 \sin^2(\theta_1(t)) + m_2 \sin^2(\theta_2(t))]} \quad -(1.59)$$

Substituting  $\ddot{x}(t)$  in  $\ddot{\theta}_1(t)$  and  $\ddot{\theta}_2(t)$  we get Euler angles as given below,

$$\ddot{\theta}_1(t) = \frac{\cos(\theta_1(t))}{l_1} \frac{[F - m_1 g \sin(\theta_1(t)) \cos(\theta_1(t)) - m_1 l_1 \dot{\theta}_1(t)^2 \sin(\theta_1(t)) - m_2 g \sin(\theta_2(t)) \cos(\theta_2(t)) - m_2 l_2 \dot{\theta}_2(t)^2 \sin(\theta_2(t))]}{[M + m_1 \sin^2(\theta_1(t)) + m_2 \sin^2(\theta_2(t))]} - \frac{g \sin(\theta_1(t))}{l_1} \quad -(1.60)$$

$$\ddot{\theta}_2(t) = \frac{\cos(\theta_2(t))}{l_2} \frac{[F - m_1 g \sin(\theta_1(t)) \cos(\theta_1(t)) - m_1 l_1 \dot{\theta}_1(t)^2 \sin(\theta_1(t)) - m_2 g \sin(\theta_2(t)) \cos(\theta_2(t)) - m_2 l_2 \dot{\theta}_2(t)^2 \sin(\theta_2(t))]}{[M + m_1 \sin^2(\theta_1(t)) + m_2 \sin^2(\theta_2(t))]} - \frac{g \sin(\theta_2(t))}{l_2} \quad -(1.61)$$

## Obtaining Non-Linear State Space Representation from the equations of motion

The Non-Linear State Space Representation obtained by using equations (1.59), (1.60) and (1.61) is given below:

$$\begin{bmatrix} \dot{x}(t) \\ \ddot{x}(t) \\ \dot{\theta}_1(t) \\ \ddot{\theta}_1(t) \\ \dot{\theta}_2(t) \\ \ddot{\theta}_2(t) \end{bmatrix} = \begin{bmatrix} \dot{x}(t) \\ \frac{[F - m_1 g \sin(\theta_1(t)) \cos(\theta_1(t)) - m_1 l_1 \dot{\theta}_1(t)^2 \sin(\theta_1(t)) - m_2 g \sin(\theta_2(t)) \cos(\theta_2(t)) - m_2 l_2 \dot{\theta}_2(t)^2 \sin(\theta_2(t))]}{[M + m_1 \sin^2(\theta_1(t)) + m_2 \sin^2(\theta_2(t))]} \\ \dot{\theta}_1(t) \\ \frac{\cos(\theta_1(t))}{l_1} \frac{[F - m_1 g \sin(\theta_1(t)) \cos(\theta_1(t)) - m_1 l_1 \dot{\theta}_1(t)^2 \sin(\theta_1(t)) - m_2 g \sin(\theta_2(t)) \cos(\theta_2(t)) - m_2 l_2 \dot{\theta}_2(t)^2 \sin(\theta_2(t))]}{[M + m_1 \sin^2(\theta_1(t)) + m_2 \sin^2(\theta_2(t))]} - \frac{g \sin(\theta_1(t))}{l_1} \\ \dot{\theta}_2(t) \\ \frac{\cos(\theta_2(t))}{l_2} \frac{[F - m_1 g \sin(\theta_1(t)) \cos(\theta_1(t)) - m_1 l_1 \dot{\theta}_1(t)^2 \sin(\theta_1(t)) - m_2 g \sin(\theta_2(t)) \cos(\theta_2(t)) - m_2 l_2 \dot{\theta}_2(t)^2 \sin(\theta_2(t))]}{[M + m_1 \sin^2(\theta_1(t)) + m_2 \sin^2(\theta_2(t))]} - \frac{g \sin(\theta_2(t))}{l_2} \end{bmatrix} \quad -(1.62)$$

## CHAPTER – 2

### LINEARIZATION OF NON- LINEAR SYSTEM

Linearization of a Non-Linear System can be done by two methods:

- By Using Small angle approximations.
- By calculating Jacobian matrices

In this Project we have used small angle approximations in which we approximate the main Trigonometric values to linearize the non-linear system around the equilibrium points  $x = 0, \theta_1 = 0, \theta_2 = 0$ .

The following are the approximations we took to linearize the system:

$$\theta_1^2 \approx \theta_2^2 \approx 0$$

$$\sin\theta_1 \approx \theta_1$$

$$\sin\theta_2 \approx \theta_2$$

$$\cos\theta_1 \approx 1 - \theta_1^2/2 \approx 1$$

$$\cos\theta_2 \approx 1 - \theta_2^2/2 \approx 1$$

Implementing these approximations in the Euler equations  $\ddot{x}(t), \ddot{\theta}_1(t)$  and  $\ddot{\theta}_2(t)$  we get:

$$\ddot{x}(t) = \frac{[F - m_1 g \theta_1(t) - m_2 g \theta_2(t)]}{M} \quad -(2.1)$$

$$\ddot{\theta}_1(t) = \frac{[F - m_1 g \theta_1(t) - m_2 g \theta_2(t) - M g \theta_1(t)]}{M l_1} \quad -(2.2)$$

$$\ddot{\theta}_2(t) = \frac{[F - m_1 g \theta_1(t) - m_2 g \theta_2(t) - M g \theta_2(t)]}{M l_2} \quad -(2.3)$$

Using the above equations, we can form a state space representation of the linearized system:

$$\begin{bmatrix} \dot{x}(t) \\ \ddot{x}(t) \\ \dot{\theta}_1(t) \\ \ddot{\theta}_1(t) \\ \dot{\theta}_2(t) \\ \ddot{\theta}_2(t) \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & -m_1g/M & 0 & -m_2g/M & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & -(M+m_1)g/Ml_1 & 0 & -m_2g/Ml_1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & -m_1g/Ml_2 & 0 & -(M+m_2)g/Ml_2 & 0 \end{bmatrix} \begin{bmatrix} x(t) \\ \dot{x}(t) \\ \theta_1(t) \\ \dot{\theta}_1(t) \\ \theta_2(t) \\ \dot{\theta}_2(t) \end{bmatrix} + \begin{bmatrix} 0 \\ 1/M \\ 0 \\ 1/Ml_1 \\ 0 \\ 1/Ml_2 \end{bmatrix} \quad (2.4)$$

The above state space representation is of the form,

$$\dot{x} = Ax + Bu$$

$$y = Cx + D$$

Where,

$$A = \begin{bmatrix} 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & -m_1g/M & 0 & -m_2g/M & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & -(M+m_1)g/Ml_1 & 0 & -m_2g/Ml_1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & -m_1g/Ml_2 & 0 & -(M+m_2)g/Ml_2 & 0 \end{bmatrix}, \quad B = \begin{bmatrix} 0 \\ 1/M \\ 0 \\ 1/Ml_1 \\ 0 \\ 1/Ml_2 \end{bmatrix}$$

$$\dot{x} = \begin{bmatrix} \dot{x}(t) \\ \ddot{x}(t) \\ \dot{\theta}_1(t) \\ \ddot{\theta}_1(t) \\ \dot{\theta}_2(t) \\ \ddot{\theta}_2(t) \end{bmatrix}, \quad x = \begin{bmatrix} x(t) \\ \dot{x}(t) \\ \theta_1(t) \\ \dot{\theta}_1(t) \\ \theta_2(t) \\ \dot{\theta}_2(t) \end{bmatrix}, \quad C = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 \end{bmatrix}, \quad D = 0$$

## CHAPTER 3

### CONTROLLABILITY CONDITONS

The controllability conditions for the system are checked by doing the following steps:

- Checking the order of the state space representation by verifying the order of matrices  $A, B$ .
- Checking if the below condition satisfies:

$$\text{Rank}([B_k: AB_k: A^2B_k: A^3B_k: A^4B_k: A^5B_k: A^6B_k]) = n$$

- If Rank satisfies the rank of the  $n$  matrix, then the system is controllable.
- Rank can be found by checking the number of linearly independent rows.
- The system is controllable for  $l_1 \neq l_2, m_1, m_2, M, l_1, l_2$ , the controllability matrix satisfies the order of matrix  $n$ , and the determinant is nonzero.
- When  $l_1 = l_2$  the system is uncontrollable, since the determinant of the controllability matrix for this case is zero.

For Controllability Matrix: (Controllable)

```
Determinant: -(g^6*11^2 + g^6*12^2 - 2*g^6*11*12) / (M^6*11^6*12^6)
Rank: 6
System is controllable due to rank = n
```

For  $l_1 = l_2$ , Controllability Matrix:

```
Determinant: 0
Rank: 4
System is not controllable due to rank != n
```

The Controllability is checked using MATLAB code.

## CHAPTER 4

### LQR CONTROLLER

A linear quadratic controller is a controller in which the system dynamics are represented by a set of linear differential equations and the cost is described by a quadratic function. Since, the system is already linearized.

The LQR controller is designed using following steps:

- Optimizing the Cost Function:

$$J(K, \vec{X}(0)) = \int_0^\infty \vec{X}^T(t) \mathbf{Q} \vec{X}(t) + \vec{U}_k^T(t) \mathbf{R} \vec{U}_k(t) dt \quad -(4.1)$$

Where  $\mathbf{Q}$  and  $\mathbf{R}$  are positive definite matrices.

- Where  $\mathbf{P}$  is the symmetric positive solution of the following Riccati equation, which is used to minimize the cost function:

$$\mathbf{A}^T \mathbf{P} + \mathbf{P} \mathbf{A} - \mathbf{P} \mathbf{B} \mathbf{R}^{-1} \mathbf{B}^T \mathbf{P} = -\mathbf{Q} \quad -(4.2)$$

- Finding the optimal gain  $\mathbf{K}$ :

$$\mathbf{K} = -\mathbf{R}^{-1} \mathbf{B}^T \mathbf{P} \quad -(4.3)$$

- The optimal gain is further used to modify the state-space equation.

$$\dot{\mathbf{x}} = (\mathbf{A} - \mathbf{B} \mathbf{K}) \mathbf{x} \quad -(4.4)$$

For  $\mathbf{Q}$  and  $\mathbf{R}$  we have chosen the following values:

$$\mathbf{Q} = \begin{bmatrix} 20 & 0 & 0 & 0 & 0 & 0 \\ 0 & 200 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1000 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1000 & 0 & 0 \\ 0 & 0 & 0 & 0 & 200 & 0 \\ 0 & 0 & 0 & 0 & 0 & 20 \end{bmatrix}$$

$$\mathbf{R} = 0.005$$

For Linear System 1: (This is before the implementation of optimal gain)

The P Matrix obtained through the simulation is given below:

```
P :
1.0e+04 *

0.0096    0.0132    0.0050   -0.0399   -0.0018   -0.0119
0.0132    0.0632    0.0639   -0.1817    0.0032   -0.0593
0.0050    0.0639    2.1705   -0.0438   -0.0648   -0.1305
-0.0399   -0.1817   -0.0438    4.3255    0.1260   -0.0958
-0.0018    0.0032   -0.0648    0.1260    0.5288   -0.0002
-0.0119   -0.0593   -0.1305   -0.0958   -0.0002    0.5499
```

The State Feedback gain matrix K is found as:

```
K :
200.0000  963.0228  973.6805  499.9186  189.1229 -181.7721
```

The Poles are calculated using the eigenvalues of (A)

```
Poles:
-0.0389 + 1.0262i
-0.0389 - 1.0262i
-0.0424 + 0.7181i
-0.0424 - 0.7181i
-0.4036 + 0.1159i
-0.4036 - 0.1159i
```

The Stability is checked by **Lyapunov indirect Method**, where the eigen values of matrix A are checked. Here, all the poles have negative real part, so the poles are placed on left half plane. Hence, the system is stable.

For Linear System 2: (This is after the implementation of optimal gain)

The P Matrix is:

```
P :
1.0e+04 *

0.0082    0.0066    0.0030   -0.0352   -0.0012   -0.0074
0.0066    0.0248    0.0468   -0.1367    0.0026   -0.0300
0.0030    0.0468    1.4356   -0.0482   -0.0290   -0.1207
-0.0352   -0.1367   -0.0482    2.8764    0.1191   -0.0384
-0.0012    0.0026   -0.0290    0.1191    0.2934   -0.0007
-0.0074   -0.0300   -0.1207   -0.0384   -0.0007    0.3029
```

The K Matrix is:

K :

82.8427   299.1037   646.6854   66.3002   169.9168   -32.7244

The Poles from the eigen values of (A-BK):

Poles:

-0.0454 + 1.0165i  
 -0.0454 - 1.0165i  
 -0.0504 + 0.7121i  
 -0.0504 - 0.7121i  
 -0.3591 + 0.0000i  
 -0.7184 + 0.0000i

Using Lyapunov indirect stability test, we can say that the system is stable.

We considered Q and R values in a way that the system is efficiently controllable.

Q is decided depending on the time taken by the system for stabilizing a particular state. We used the lowest possible value for R to obtain stability quickly, where the energy utilization is less.

The State Space Responses of both Linear systems are given below:

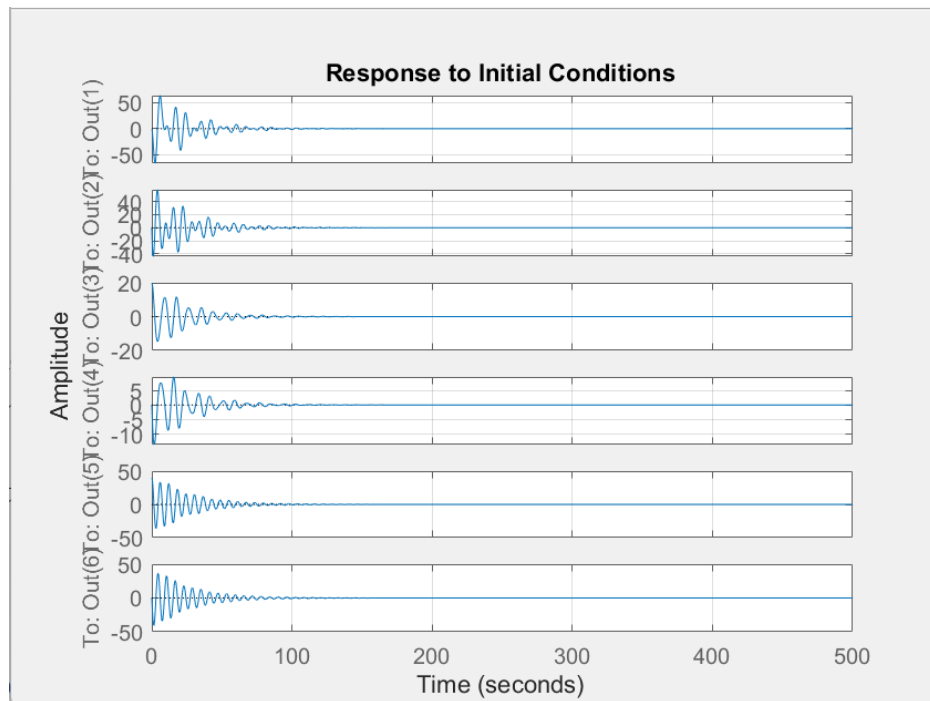


Figure 1: Simulation of Linear system after optimal gain implementation



For Non -Linear System:

We used initial conditions as  $\theta_1(t) = 20 \text{ degrees}$ ,  $\theta_2(t) = 40 \text{ degrees}$

The P matrix is:

P:

1.0e+04 \*

0.0096	0.0132	0.0050	-0.0399	-0.0018	-0.0119
0.0132	0.0632	0.0639	-0.1817	0.0032	-0.0593
0.0050	0.0639	2.1705	-0.0438	-0.0648	-0.1305
-0.0399	-0.1817	-0.0438	4.3255	0.1260	-0.0958
-0.0018	0.0032	-0.0648	0.1260	0.5288	-0.0002
-0.0119	-0.0593	-0.1305	-0.0958	-0.0002	0.5499

The State feedback gain K:

K:

200.0000 963.0228 973.6805 499.9186 189.1229 -181.7721

The poles derived from the eigenvalues of matrix A are:

Poles:

-0.0389 + 1.0262i  
 -0.0389 - 1.0262i  
 -0.0424 + 0.7181i  
 -0.0424 - 0.7181i  
 -0.4036 + 0.1159i  
 -0.4036 - 0.1159i

The system is stable, since the real part of every pole is negative.

The Initial State Response of the Non-Linear system is given below:

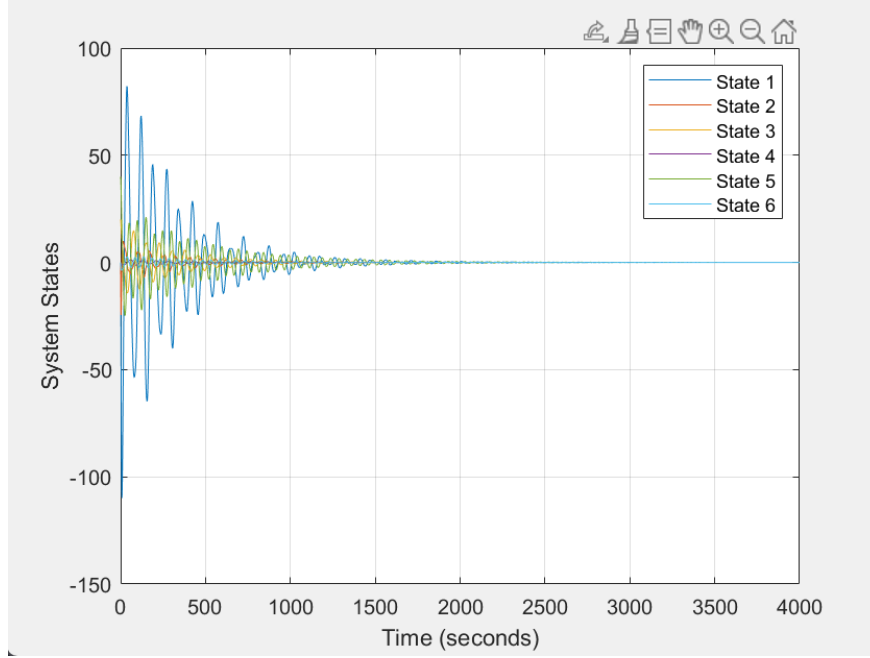


Figure 2: Simulation of Non-linear system using LQR controller.

## CHAPTER – 5

### SYSTEM OBSERVABILITY

We are considering output vectors,

$$x(t), (\theta_1(t), \theta_2(t)), (x(t), \theta_2(t)), (x(t), \theta_1(t), \theta_2(t))$$

Now we will be having four observer matrices  $C_1, C_2, C_3, C_4$

Where,

$$C_1 = [1 \ 0 \ 0 \ 0 \ 0 \ 0] \text{ for } x(t)$$

$$C_2 = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 \end{bmatrix} \text{ for } (\theta_1(t), \theta_2(t))$$

$$C_3 = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 \end{bmatrix} \text{ for } (x(t), \theta_2(t))$$

$$C_4 = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 \end{bmatrix} \text{ for } (x(t), \theta_1(t), \theta_2(t))$$

To check for observability, we are using the formula:

$$\mathbf{Rank}_{observability} = \mathbf{rank} \left( \begin{bmatrix} \mathbf{C}^T & \mathbf{A}^T \mathbf{C}^T & \mathbf{A}^{T^2} \mathbf{C}^T & \mathbf{A}^{T^3} \mathbf{C}^T & \mathbf{A}^{T^4} \mathbf{C}^T & \mathbf{A}^{T^5} \mathbf{C}^T \end{bmatrix} \right) \quad -(5.1)$$

Using this formula, the rank of each observer is checked and compared with the  $n$  matrix.

After comparing we get the following results:

```
>> Part_E_Observability
Rank of observability matrix when monitoring x(t) = 6
Rank of observability matrix when monitoring thetal(t), theta2(t) = 4
Rank of observability matrix when monitoring x(t) and theta2(t) = 6
Rank of observability matrix when monitoring x(t),thetal(t) and theta2(t) = 6
For case 1 x(t) is observable.
For case 2 thetal(t), theta2(t) is not observable.
For case 3 x(t), theta2(t) is observable.
For case 4 x(t), thetal(t), theta2(t) is observable.
```

After analyzing the results, we found that  $x(t)$ ,  $(x(t), \theta_2(t))$ ,  $(x(t), \theta_1(t), \theta_2(t))$  are observable and  $(\theta_1(t), \theta_2(t))$  is not observable, since it did not satisfy the observability conditions.

## CHAPTER 6

### LUENBERGER OBSERVER

The state-space representation of the Luenberger observer is given as follows.

$$\hat{\mathbf{x}}(t) = \mathbf{A}\hat{\mathbf{x}}(t) + \mathbf{B}_K \mathbf{U}_K(t) + \mathbf{L}(\mathbf{Y}(t) - \mathbf{C}\hat{\mathbf{x}}(t)) \quad -(6.1)$$

Where,

$\mathbf{L}$  – observer matrix

$\mathbf{C}\hat{\mathbf{x}}(t)$  – Correction term

$$\mathbf{x}_e(t) = \mathbf{x}(t) - \hat{\mathbf{x}}(t) \quad -(6.2)$$

The equation (6.2) is the estimation error.

The Estimation error has the following state-space representation:

$$\dot{x}_e(t) = Ax_e(t) - L(Y(t) - C\hat{x}(t)) + B_D U_D(t) \quad -(6.3)$$

Assuming  $D = 0$  and  $Y(t) = Cx(t)$

$$\dot{x}_e(t) = Ax_e(t) - LC(x(t) - \hat{x}(t)) + B_D U_D(t) \quad -(6.4)$$

$$\dot{x}_e(t) = (A - LC)x_e(t) + B_D U_D(t) \quad -(6.5)$$

Here, we are only considering  $C_1, C_3$  and  $C_4$  since they are observable matrices.

The MATLAB simulations for Luenberger Observer for each observable matrices in Linear system are shown below for the following conditions.

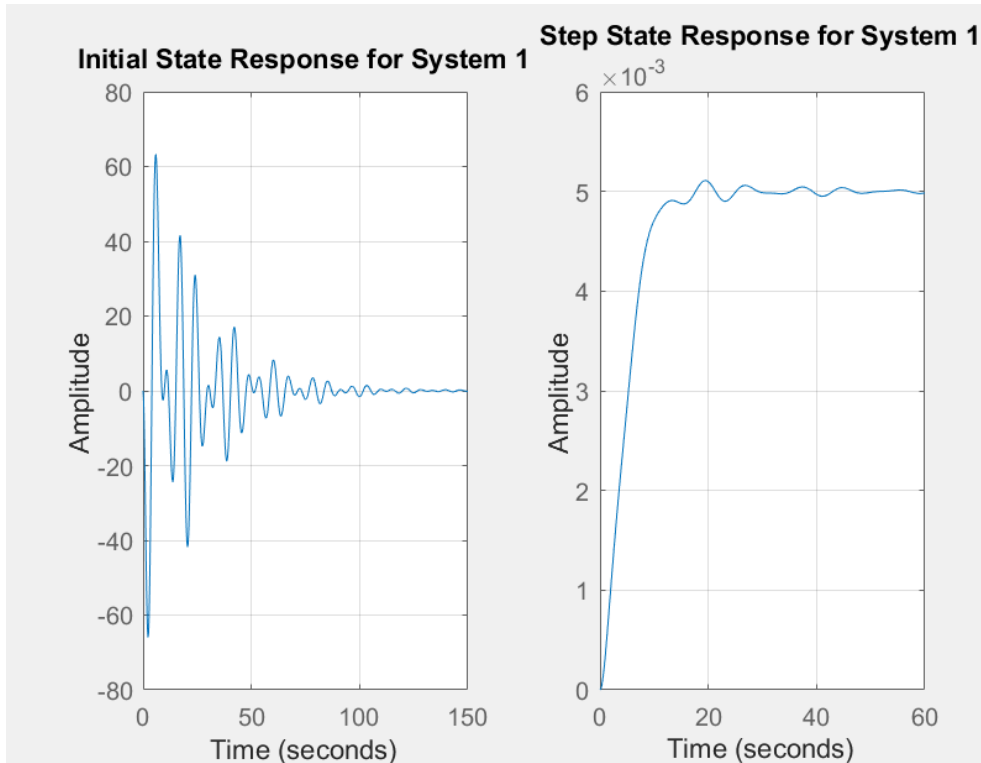


Figure 3: Simulation for Luenberger observer 1

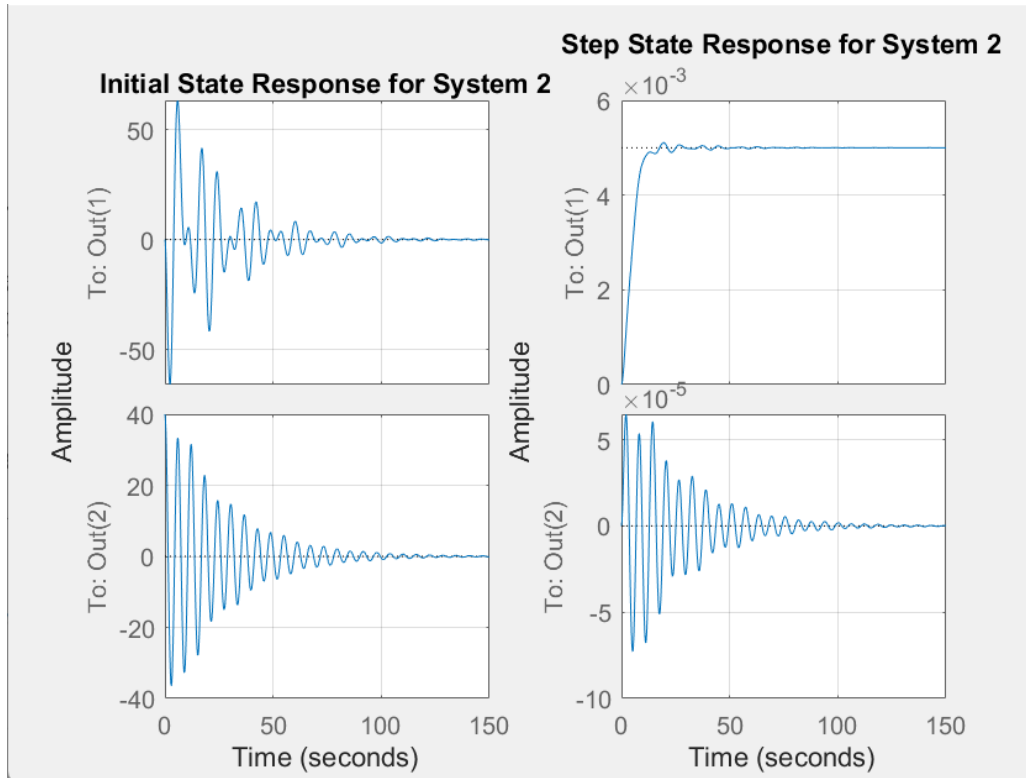


Figure 4: Simulation for Luenberger observer 2

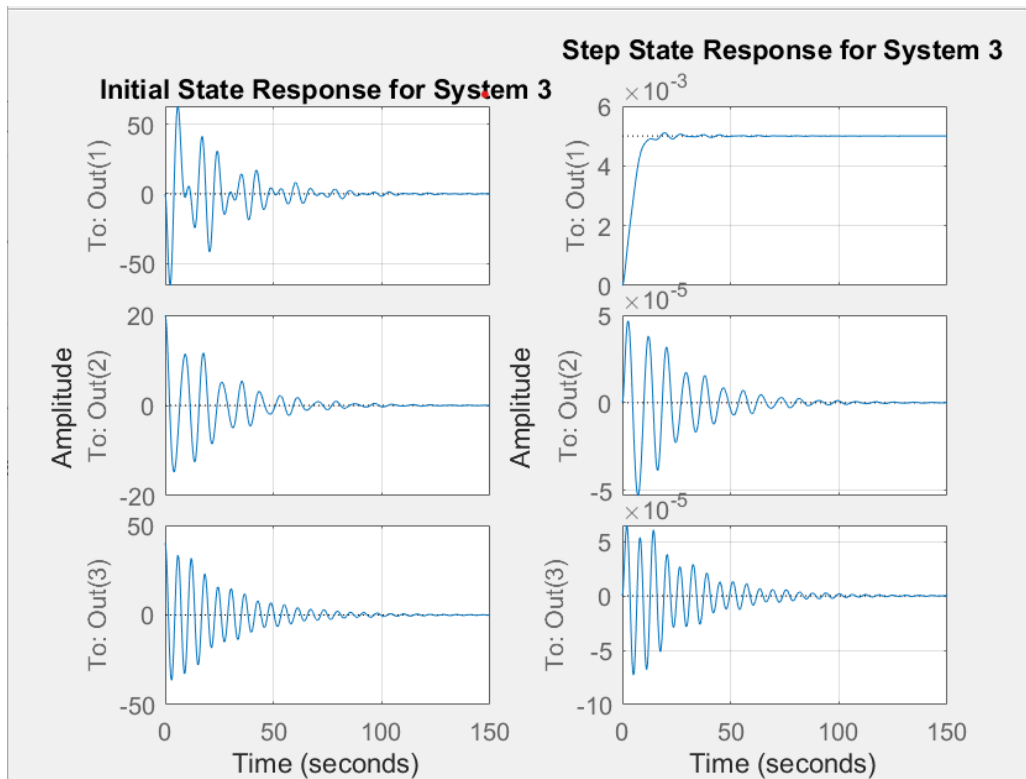


Figure 5: Simulation for Luenberger observer 3

The simulations are taken for the output vectors  $x(t)$ ,  $(x(t), \theta_2(t))$ ,  $(x(t), \theta_1(t), \theta_2(t))$  respectively.

The Simulations of Luenberger observer for nonlinear system are given below:

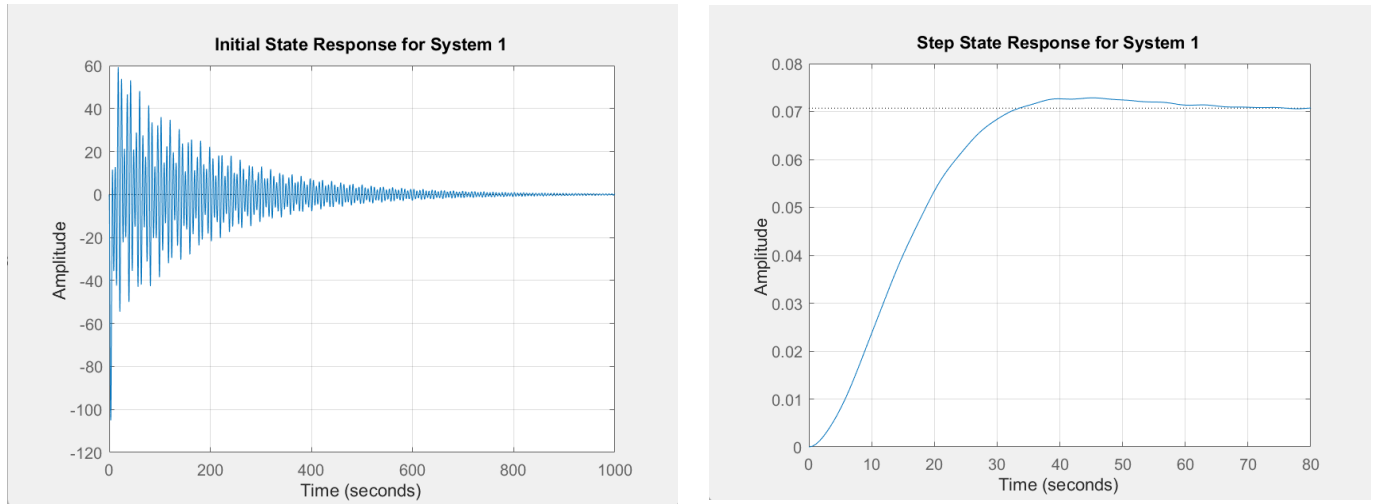


Figure 6: Luenberger Simulation for System 1(Non-Linear)

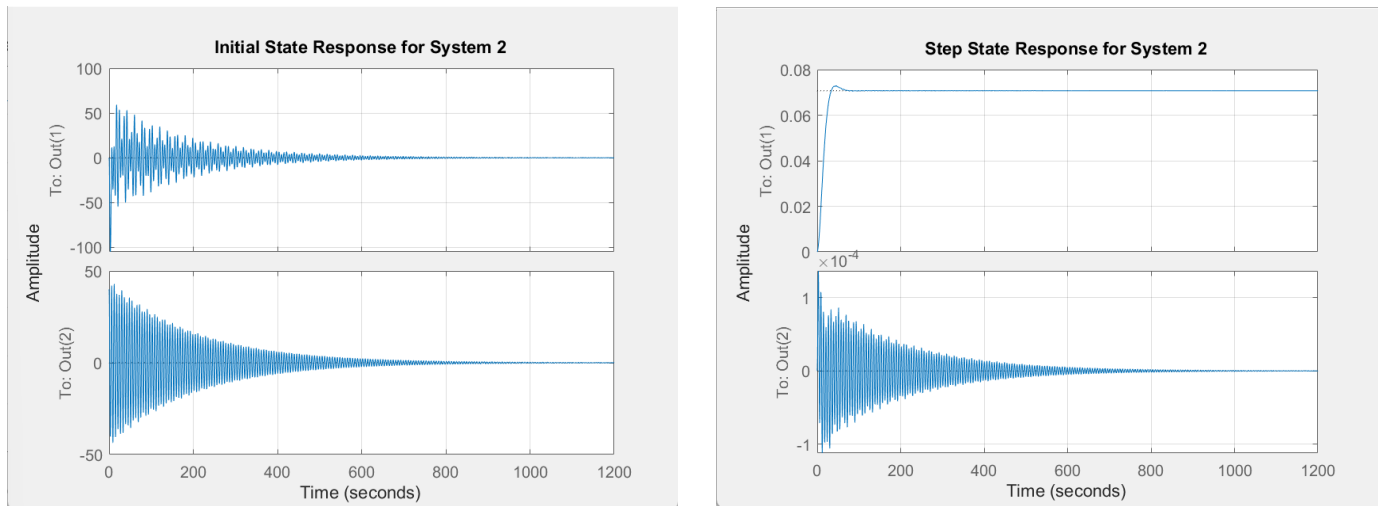


Figure 7: Luenberger Simulation for system 2(Non-Linear)

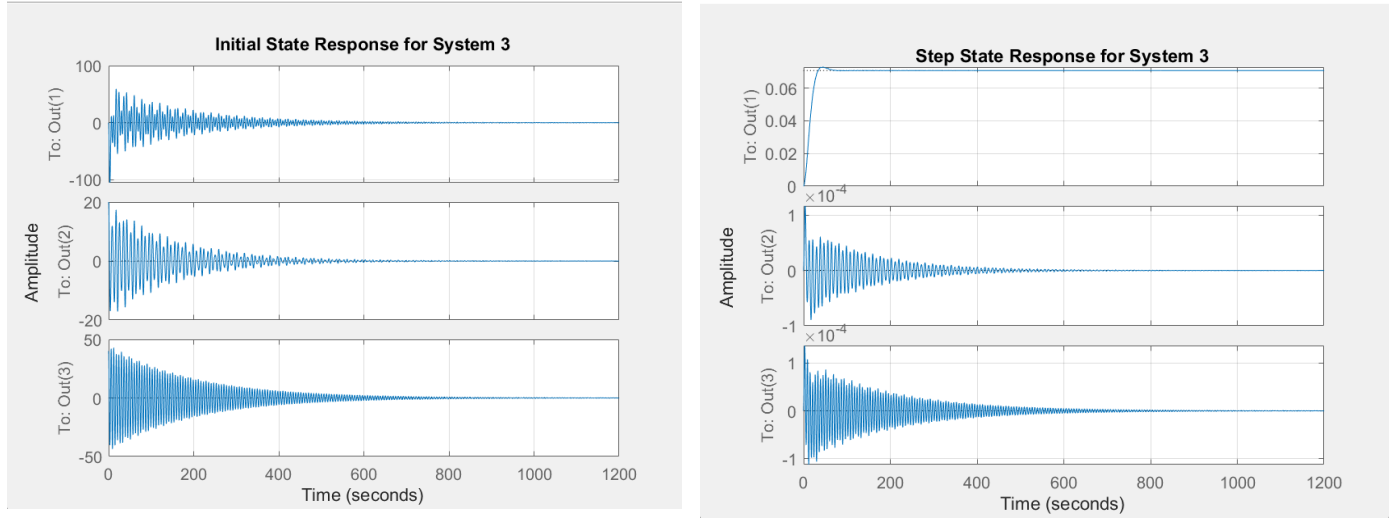


Figure 8: Luenberger Observer for system 3(Non-Linear)

## CHAPTER -7

### LQG CONTROLLER

The Linear Quadratic Gaussian controller which is the combination of Kalman-Filter and the Linear Quadratic Regulator. The LQG controller is designed by the following steps:

- Choosing the Smallest possible vector: Comparing the observable matrices  $C_4$  was the largest among the other two observable matrices and  $C_3$  and  $C_1$ . Here, we choose the output vector  $x(t)$ .
- The LQR controller is designed.
- The Kalman-Bucy filter is designed with small values of.
- The LQR controller and Kalman-Bucy filter are combined to design the LQG controller.

**How would you reconfigure your controller to asymptotically track a constant reference on  $x$ ? Will your design reject constant force disturbances applied on the cart?**

To asymptotically track a constant reference on  $x$ . We would add a reference term and augment the system to reject constant force disturbances. Our model will not reject constant force disturbances due to error while doing the augmentation.

The Simulation of the LQG controller shows the following states:

$x(t)$  – Position

$\dot{x}(t)$  – Velocity

$\theta_1(t)$  – Angle of mass 1

$\dot{\theta}_1(t)$  – Angular velocity of mass 1

$\theta_2(t)$  – Angle of mass 2



## $\dot{\theta}_2(t)$ – Angular velocity of mass 2

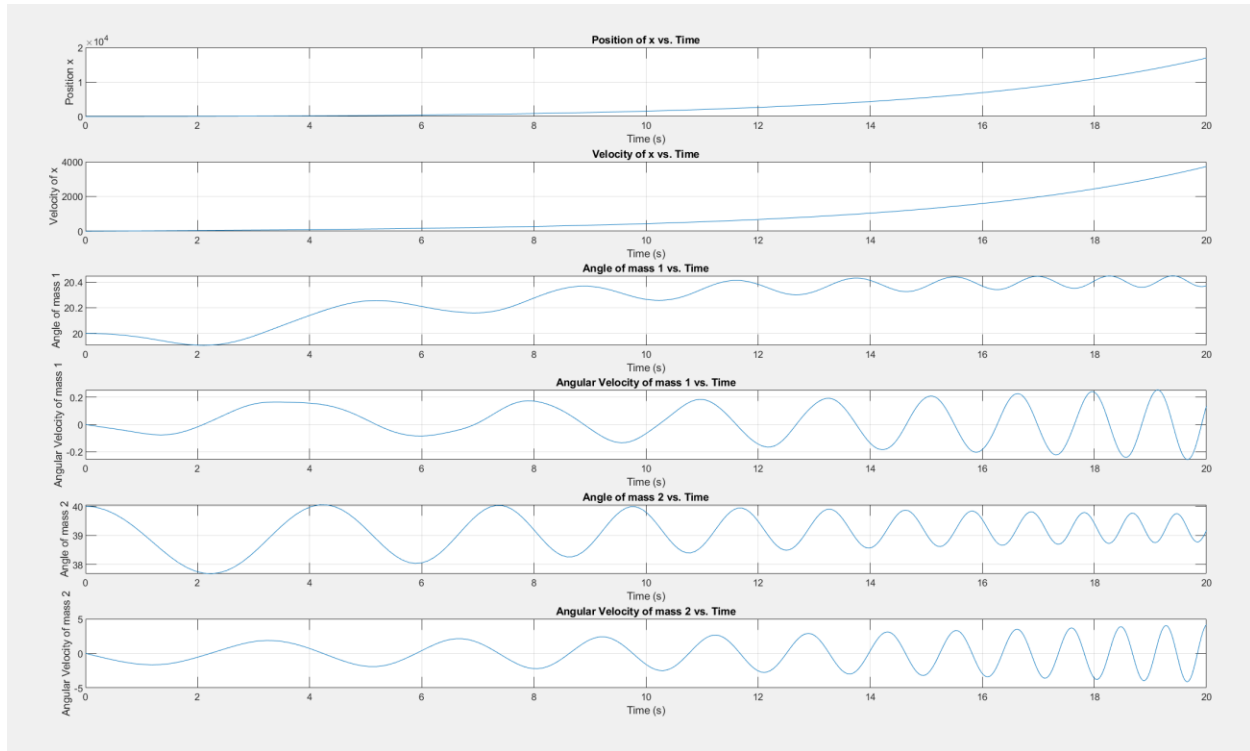


Figure 9: LQR Simulation

The goal is to reduce the damper of the system to attain stability.



## APPENDIX

### 1. PART -C CONTROLLABILITY

```

2. % Part_C_Controllability Conditions for Linearized System
3.
4. function Part_C_Controllability
5.
6.     % Initializing the matrix variables for matrix A and B
7.     syms M m1 m2 l1 l2 g;
8.
9.     % Call the function to check controllability of the system
10.    Control_check(M, m1, m2, l1, l2, g);
11. end
12.
13. function Control_check(M, m1, m2, l1, l2, g)
14.     % Constructing A and B matrices
15.     A = [0 1 0 0 0 0;
16.          0 0 -(g*m1)/M 0 -(g*m2)/M 0;
17.          0 0 0 1 0 0;
18.          0 0 -((M+m1)*g)/(M*l1) 0 -(m2*g)/(M*l1) 0;
19.          0 0 0 0 0 1;
20.          0 0 -(m1*g)/(M*l2) 0 -(g*(M+m2))/(M*l2) 0];
21.     B = [0; 1/M; 0; 1/(M*l1); 0; 1/(M*l2)];
22.
23.     % the Controllability Matrix
24.     Ctrl = [B A*B A^2*B A^3*B A^4*B A^5*B];
25.
26.     % Displaying the properties of the controllability matrix
27.     disp_func(Ctrl, 'Controllability Matrix');
28.
29.     % Adjusting for l1 = l2 to check for the condition of controllability
30.     Ctrl_new = subs(Ctrl, l1, l2);
31.     disp_func(Ctrl_new, 'Controllability Matrix for l1 = l2');
32. end
33.
34. function disp_func(matrix, title)
35.     % Displays rank and determinant of a matrix
36.     fprintf('\n%s:\n', title);
37.     disp(matrix);
38.     fprintf('Determinant: %s\n', char(det(matrix)));
39.     fprintf('Rank: %d\n', rank(matrix));
40.     % Check controllability
41.     if rank(matrix) == size(matrix, 1)
42.         disp('System is controllable due to rank = n');
43.     else
44.         disp('System is not controllable due to rank != n');
45.     end
46. end
47.
48.

```

## 2. PART -D LQR FOR LINEAR SYSTEM

```

3. % Part_D_LQR for linear system
4.
5. % The Parameters given for system
6. m1=100; % in kg
7. m2=100; % in kg
8. M=1000; % in kg
9. l1=20; % in meters
10. l2=10; % in meters
11. g=9.81; % m/s
12. % implementing Matrices A and B
13. A=[0 1 0 0 0 0;
14.     0 0 -(g*m1)/M 0 -(g*m2)/M 0;
15.     0 0 0 1 0 0;
16.     0 0 -((M+m1)*g)/(M*l1) 0 -(m2*g)/(M*l1) 0;
17.     0 0 0 0 0 1;
18.     0 0 -(m1*g)/(M*l2) 0 -(g*(M+m2))/(M*l2) 0];
19.
20. B=[0; 1/M; 0; 1/(M*l1); 0; 1/(M*l2)];
21. % The Initial Conditions for the system is given.
22. % x(t) = [x, x_dot, theta_1, theta_1_dot, theta_2, theta_2_dot].
23. x_initial = [0;0;20;0;40;0];
24. % The Initial Displacement is zero.
25. % The Values of Q and R are assumed.
26. Q=[20 0 0 0 0 0;
27.     0 200 0 0 0 0;
28.     0 0 1000 0 0 0;
29.     0 0 0 1000 0 0;
30.     0 0 0 0 200 0;
31.     0 0 0 0 0 20];
32. R=0.0005;
33. C = eye(6); % C = I, Which is found by using eye function.
34.
35. % Considering Matrix D is zero.
36. D = 0;
37. % The Response of the system for the given initial conditions is
38. disp("The State Response for initial conditions:")
39. lin_system = ss(A,B,C,D); % The state space of the linearized system is
    calculated using inbuilt MATLAB function ss
40.
41. % Inbuilt Functions in MATLAB are used for LQR controller
42. disp(" Linear System Output: ")
43. [K, P, Poles] = lqr(A,B,Q,R);
44.
45. disp("P :")
46. disp(P); % Print P matrix
47. disp("K :")
48. disp(K); % Print K matrix
49. disp("Poles:")
50. disp(Poles); % Print Poles of the system
51.
52. % The Response of the system when A = (A-BK)x for closed loop system
53. disp("The State Space Response for closed loop system" )
54. A1 = A-(B*K);

```

```

55.
56.% Implementing LQR controller for lin_system1
57.disp(" Linear System Output: ")
58.[K, P, Poles] = lqr(A1,B,Q,R);
59.
60.disp("P : ")
61.disp(P); % Print P matrix for second system
62.disp("K : ")
63.disp(K); % Print K matrix for second system
64.disp("Poles: ")
65.disp(Poles); % Print Poles of the second system
66.
67.
68.lin_system1 = ss(A1,B,C,D);
69.figure
70.initial(lin_system1,x_initial)
71.grid on

```

### 3. PART -D LQR FOR NON LINEAR SYSTEM

```

4. % Part_D_LQR for non-linear system
5.
6. %Defining the output intial variables
7. y_intial = [0; 0; 20; 0; 40; 0];
8. tspan = 0:0.01:4000;% tspan is the time span for th system
9. [t_new,y_new] = ode45(@nonlinear,tspan,y_intial); %using ode45 function for
    non-linear systems
10.plot(t_new,y_new)
11.grid on
12.
13.% Defining non-linear function to call during the ode45 function
14.function dydt = nonlinear(t,y)
15.
16.m1=100; % in kg
17.m2=100; % in kg
18.M=1000; % in kg
19.l1=20; % in meters
20.l2=10; % in meters
21.g=9.81; % m/s
22.
23.A=[0 1 0 0 0 0;
    0 0 -(m1*g)/M 0 -(m2*g)/M 0;
    0 0 0 1 0 0;
    0 0 -((M+m1)*g)/(M*l1) 0 -(m2*g)/(M*l1) 0;
    0 0 0 0 0 1;
    0 0 -(m1*g)/(M*l2) 0 -(g*(M+m2))/(M*l2) 0];
29.B=[0; 1/M; 0; 1/(M*l1); 0; 1/(M*l2)];
30.
31.Q=[20 0 0 0 0 0;
    0 200 0 0 0 0;
    0 0 1000 0 0 0;
    0 0 0 1000 0 0;
    0 0 0 0 200 0;

```

```

36.    0 0 0 0 0 20];
37. R=0.0005;
38.
39. [K, P, Poles] = lqr(A,B,Q,R); % using in built function for lqr controlller
40.
41. disp("P:")
42. disp(P);
43.
44. disp("K:")
45. disp(K);
46.
47. disp("Poles:")
48. disp(Poles);
49.
50. % Using the optimal gain matrix K, to get the force for the equation to
51. % find state feedback
52. F=-K*y;
53.
54. dydt=zeros(6,1);
55. dydt(1) = y(2); %XD
56. dydt(2)=(F-(g/2)*(m1*sind(2*y(3))+m2*sind(2*y(5)))-
    (m1*l1*(y(4)^2)*sind(y(3)))-
    (m2*l2*(y(6)^2)*sind(y(5))))/(M+m1*((sind(y(3)))^2)+m2*((sind(y(5)))^2));%xDD
57. dydt(3)= y(4); %theta 1D
58. dydt(4)= (dydt(2)*cosd(y(3))-g*(sind(y(3))))/l1'; %theta 1 Ddot;
59. dydt(5)= y(6); %theta 2D
60. dydt(6)= (dydt(2)*cosd(y(5))-g*(sind(y(5))))/l2; %theta 2Ddot;
61. end

```

#### 4. PART -E OBSERVABILITY

```

5. % Part_E_Observability Assessment
6.
7. function Part_E_Observability
8.     % State-Space Matrices
9.
10.    m1=100; % in kg
11.    m2=100; % in kg
12.    M=1000; % in kg
13.    l1=20; % in meters
14.    l2=10; % in meters
15.    g=9.81; % m/s
16.
17.    A=[0 1 0 0 0 0;
18.        0 0 -(m1*g)/M 0 -(m2*g)/M 0;
19.        0 0 0 1 0 0;
20.        0 0 -((M+m1)*g)/(M*l1) 0 -(m2*g)/(M*l1) 0;
21.        0 0 0 0 0 1;
22.        0 0 -(m1*g)/(M*l2) 0 -(g*(M+m2))/(M*l2) 0];
23.    B=[0; 1/M; 0; 1/(M*l1); 0; 1/(M*l2)];
24.    C1 = [1 0 0 0 0 0];% C1 matrix to monitor x(t)
25.    C2 = [0 0 1 0 0 0; 0 0 0 0 1 0];% C2 matrix to monitor theta1(t),
    theta2(t)

```

```

26.    C3 = [1 0 0 0 0 0; 0 0 0 0 0 0; 0 0 0 0 1 0];% C3 matrix to monitor x(t),
        theta2(t)
27.    C4 = [1 0 0 0 0 0; 0 0 1 0 0 0; 0 0 0 0 1 0];% C4 matrix to monitor x(t),
        theta1(t), theta2(t)
28.
29.    n = 6 ; % n rows in the A matrix which is 6 in this case
30.
31.    % Compute Observability Ranks
32.    Observ_rank1 = ObservabilityRankCalc(A, C1);
33.    Observ_rank2 = ObservabilityRankCalc(A, C2);
34.    Observ_rank3 = ObservabilityRankCalc(A, C3);
35.    Observ_rank4 = ObservabilityRankCalc(A, C4);
36.
37.    % Display Results
38.    fprintf('Rank of observability matrix when monitoring x(t) = %d\n',
        Observ_rank1);
39.    fprintf('Rank of observability matrix when monitoring theta1(t), theta2(t)
        = %d\n', Observ_rank2);
40.    fprintf('Rank of observability matrix when monitoring x(t) and theta2(t) =
        %d\n', Observ_rank3);
41.    fprintf('Rank of observability matrix when monitoring x(t),theta1(t) and
        theta2(t) = %d\n', Observ_rank4);
42.
43.
44.    % Check and Display Observability
45.    Observ_check(Observ_rank1, n, 'For case 1 x(t)');
46.    Observ_check(Observ_rank2, n, 'For case 2 theta1(t), theta2(t)');
47.    Observ_check(Observ_rank3, n, 'For case 3 x(t), theta2(t)');
48.    Observ_check(Observ_rank4, n, 'For case 4 x(t), theta1(t), theta2(t)');
49. end
50.
51.
52. function Observ_Rank = ObservabilityRankCalc(A, C)
53.     % Computes the rank of the observability matrix for a given system
54.     Observ_Rank = rank([C' A'*C' A'^2*C' A'^3*C' A'^4*C' A'^5*C']);
55. end
56.
57. function Observ_check(check_obs, n, result)
58.     % Checks and prints if a system is observable
59.     if check_obs == n
60.         fprintf('%s is observable.\n', result);
61.     else
62.         fprintf('%s is not observable.\n', result);
63.     end
64. end

```

## 5. PART -F Luenberger observer linear system

```

6. % Part_F_Luenberger_observer_linear_system
7.
8.
9. % Define System Parameters
10. m1=100; % in kg

```

```

11.m2=100; % in kg
12.M=1000; % in kg
13.l1=20; % in meters
14.l2=10; % in meters
15.g=9.81; % m/s
16.
17.% State-Space Matrices
18.A = [0 1 0 0 0 0;
19.      0 0 -(m1*g)/M 0 -(m2*g)/M 0;
20.      0 0 0 1 0 0;
21.      0 0 -((M+m1)*g)/(M*l1) 0 -(m2*g)/(M*l1) 0;
22.      0 0 0 0 0 1;
23.      0 0 -(m1*g)/(M*l2) 0 -(g*(M+m2))/(M*l2) 0];
24.
25.B = [0; 1/M; 0; 1/(M*l1); 0; 1/(M*l2)];
26.
27.% Output Matrices for Observable Cases
28.C1 = [1 0 0 0 0 0];% C1 matrix to monitor x(t)
29.C3 = [1 0 0 0 0 0; 0 0 0 0 0 0; 0 0 0 0 1 0];% C3 matrix to monitor x(t),
      theta2(t)
30.C4 = [1 0 0 0 0 0; 0 0 1 0 0 0; 0 0 0 0 1 0];% C4 matrix to monitor x(t),
      theta1(t), theta2(t)
31.% Lqr
32.Q = diag([20 200 1000 1000 200 20]);%Used diag function to mention the
      diagonal components in the Q matrix.
33.R = 0.0005;
34.K = lqr(A,B,Q,R); % using in built function for lqr controlller
35.
36.% Design of Luenberger Observer
37.poles = -1:-1:-6;
38.L1 = place(A', C1', poles)'; % Luenberger matrix L1 by pole placement
39.L3 = place(A', C3', poles)'; %Luenberger matrix L3
40.L4 = place(A', C4', poles)'; %Luenberger matrix L4
41.
42.% Define Systems for Simulation
43.systems = {
44.    struct('A', A - B * K, 'B', B, 'C', C1, 'L', L1);
45.    struct('A', A - B * K, 'B', B, 'C', C3, 'L', L3);
46.    struct('A', A - B * K, 'B', B, 'C', C4, 'L', L4)
47.};
48.
49.% Initial Conditions and 6 estimate values
50.x_init = [0, 0, 20, 0, 40, 0, 0, 0, 0, 0, 0, 0];
51.
52.% loop for finding augmented matrix and simulations
53.for i = 1:length(systems)
54.    sys = systems{i};
55.    A_aug = [sys.A sys.B * K; zeros(size(sys.A)) sys.A - sys.L * sys.C];
56.    B_aug = [sys.B; zeros(size(sys.B))];
57.    C_aug = [sys.C zeros(size(sys.C))];
58.    D = 0;
59.
60.    ss_sys = ss(A_aug, B_aug, C_aug, D);
61.
62.    figure;

```

```

63.     subplot(1, 2, 1);
64.     initial(ss_sys, x_init);
65.     title(sprintf('Initial State Response for System %d', i));
66.     grid on;
67.
68.     subplot(1, 2, 2);
69.     step(ss_sys);
70.     title(sprintf('Step State Response for System %d', i));
71.     grid on;
72. end
73.

```

## 6. PART -F Luenberger observer for nonlinear system

```

7. % Part_F_Luenberger_observer_non-linear_system
8.
9.
10. % Define System Parameters
11. m1=100; % in kg
12. m2=100; % in kg
13. M=1000; % in kg
14. l1=20; % in meters
15. l2=10; % in meters
16. g=9.81; % m/s
17.
18. % State-Space Matrices
19. A = [0 1 0 0 0 0;
20.      0 0 -(m1*g)/M 0 -(m2*g)/M 0;
21.      0 0 0 1 0 0;
22.      0 0 -((M+m1)*g)/(M*l1) 0 -(m2*g)/(M*l1) 0;
23.      0 0 0 0 0 1;
24.      0 0 -(m1*g)/(M*l2) 0 -(g*(M+m2))/(M*l2) 0];
25.
26. B = [0; 1/M; 0; 1/(M*l1); 0; 1/(M*l2)];
27.
28. % Output Matrices for Observable Cases
29. C1 = [1 0 0 0 0 0]; % C1 matrix to monitor x(t)
30. C3 = [1 0 0 0 0 0; 0 0 0 0 1 0]; % C3 matrix to monitor x(t), theta2(t)
31. C4 = [1 0 0 0 0 0; 0 0 1 0 0 0; 0 0 0 0 1 0]; % C4 matrix to monitor x(t),
    theta1(t), theta2(t)
32. % Lqr
33. Q = diag([10 200 2000 1000 200 10]); %Used diag function to mention the
    diagonal components in the Q matrix.
34. R = 0.05;
35. K = lqr(A,B,Q,R); % using in built function for lqr controlller
36.
37. % Design of Luenberger Observer
38. poles = -1:-1:-6;
39. L1 = place(A', C1', poles); % Luenberger matrix L1 by pole placement
40. L3 = place(A', C3', poles); %Luenberger matrix L3
41. L4 = place(A', C4', poles); %Luenberger matrix L4
42.
43. % Define Systems for Simulation

```



```

44. systems = {
45.     struct('A', A - B * K, 'B', B, 'C', C1, 'L', L1);
46.     struct('A', A - B * K, 'B', B, 'C', C3, 'L', L3);
47.     struct('A', A - B * K, 'B', B, 'C', C4, 'L', L4)
48. };
49.
50. % Initial Conditions and 6 estimate values
51. x_init = [0, 0, 20, 0, 40, 0, 0, 0, 0, 0, 0, 0];
52.
53. % loop for finding augmented matrix and plot simulations
54. for i = 1:length(systems)
55.     sys = systems{i};
56.     A_aug = [sys.A sys.B * K; zeros(size(sys.A)) sys.A - sys.L * sys.C];
57.     B_aug = [sys.B; zeros(size(sys.B))];
58.     C_aug = [sys.C zeros(size(sys.C))];
59.     D = 0;
60.
61.     ss_sys = ss(A_aug, B_aug, C_aug, D);
62.
63.     figure;
64.     initial(ss_sys, x_init);
65.     title(sprintf('Initial State Response for System %d', i));
66.     grid on;
67.
68.     figure;
69.     step(ss_sys);
70.     title(sprintf('Step State Response for System %d', i));
71.     grid on;
72. end
73.

```

## PART -G LQG CONTROLLER

```

9. % Part_G_LQG_Non-Linear
10.
11. % Define System Parameters
12. M = 1000; % Mass of the base
13. m1 = 100; % Mass of pendulum 1
14. m2 = 100; % Mass of pendulum 2
15. l1 = 20; % Length of pendulum 1
16. l2 = 10; % Length of pendulum 2
17. g = 9.81; % Acceleration due to gravity
18.
19. % State-space Matrices for the Linearized Model
20. A = [0 1 0 0 0 0;
21.     0 0 -(g*m1)/M 0 -(g*m2)/M 0;
22.     0 0 0 1 0 0;
23.     0 0 -((M+m1)*g)/(M*l1) 0 -(m2*g)/(M*l1) 0;
24.     0 0 0 0 0 1;
25.     0 0 -(m1*g)/(M*l2) 0 -(g*(M+m2))/(M*l2) 0]; % A matrix
26.

```

```

27. B = [0; 1/M; 0; 1/(M*l1); 0; 1/(M*l2)];
28.
29. C = [1 0 0 0 0 0]; % Measurement matrix, measuring only position 'x'
30.
31. % LQR Controller Design
32. Q = [20 0 0 0 0 0;
33.      0 200 0 0 0 0;
34.      0 0 1000 0 0 0;
35.      0 0 0 1000 0 0;
36.      0 0 0 0 200 0;
37.      0 0 0 0 0 20];
38. R = 0.005;
39. [K, ~, ~] = lqr(A, B, Q, R);
40.
41. % Designing State Estimator using Kalman Filter
42. % Defining process noise covariance (W) and measurement noise covariance (V)
43. W = 0.1 * eye(6);
44. V = 0.1;
45. [L, ~, ~] = lqe(A, eye(6), C, W, V);
46.
47. % Initial Conditions for the Nonlinear System
48. x_init = [0; 0; 20; 0; 40; 0]; % Initial state
49.
50. % Time Span for Simulation
51. tspan = [0 20];
52. step_time = 1; % Time for step input
53.
54. % Nonlinear System Simulation using LQG Controller
55. [t, y] = ode45(@(t, x) nonlinear_system_with_lqg(t, x, K, L, A, B, C, M, m1,
    m2, l1, l2, g, step_time, V), tspan, x_init);
56.
57. % Extracting control input and noise from the output
58. control_input = y(:, 2);
59. noise_array = y(:, 6);
60.
61. % Plot Results
62.
63. % Plot Results
64. figure;
65. % Plotting the position 'x' over time
66. subplot(6,1,1);
67. plot(t, y(:, 1));
68. xlabel('Time (s)');
69. ylabel('Position x');
70. title('Position of x vs. Time');
71. grid on;
72.
73. % Plotting other state variables
74. subplot(6,1,2);
75. plot(t, y(:, 2));
76. xlabel('Time (s)');
77. ylabel('Velocity of x');
78. title('Velocity of x vs. Time');
79. grid on;
80.

```

```

81. subplot(6,1,3);
82. plot(t, y(:, 3));
83. xlabel('Time (s)');
84. ylabel('Angle of mass 1');
85. title('Angle of mass 1 vs. Time');
86. grid on;
87.
88. subplot(6,1,4);
89. plot(t, y(:, 4));
90. xlabel('Time (s)');
91. ylabel('Angular Velocity of mass 1');
92. title('Angular Velocity of mass 1 vs. Time');
93. grid on;
94.
95. subplot(6,1,5);
96. plot(t, y(:, 5));
97. xlabel('Time (s)');
98. ylabel('Angle of mass 2');
99. title('Angle of mass 2 vs. Time');
100.    grid on;
101.
102.    subplot(6,1,6);
103.    plot(t, y(:, 6));
104.    xlabel('Time (s)');
105.    ylabel('Angular Velocity of mass 2');
106.    title('Angular Velocity of mass 2 vs. Time');
107.    grid on;
108.
109.    % Function defining nonlinear system dynamics with LQG controller
110.    function [diff, u, noise] = nonlinear_system_with_lqg(t, x, K, L, A, B,
        C, M, m1, m2, l1, l2, g, step_time, V)
111.        y = C * x;
112.        x_hat = A * x + B * (-K * x) + L * (y - C * x);
113.
114.        % Unit step input
115.        step_input = (t >= step_time);
116.
117.        % Control input
118.        u = -K * x_hat + step_input;
119.
120.        % Simulated noise
121.        noise = randn * sqrt(V); % Using the measurement noise covariance
        'V'
122.
123.        % System dynamics equation of non linear system
124.        diff = zeros(6, 1);
125.        diff(1) = x(2);
126.        diff(2) = (u - (g/2)*(m1*sin(2*x(3)) + m2*sin(2*x(5)))) -
            (m1*l1*x(4)^2*sin(x(3))) - (m2*l2*x(6)^2*sin(x(5))) / (M + m1*sin(x(3))^2 +
            m2*sin(x(5))^2);
127.        diff(3) = x(4);
128.        diff(4) = (diff(2)*cos(x(3)) - g*sin(x(3))) / l1;
129.        diff(5) = x(6);
130.        diff(6) = (diff(2)*cos(x(5)) - g*sin(x(5))) / l2;
131.    end

```