

Formulas reference sheet

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$$t_r \approx \frac{1.8}{\omega_n}, \quad t_{s,5\%} = \frac{3}{\delta\omega_n}, \quad t_{s,1\%} = \frac{4.6}{\delta\omega_n} \quad (1)$$

$$M_p = e^{-\frac{\pi\delta}{\sqrt{1-\delta^2}}} \quad (2)$$

$$\omega_B t_r \approx 1.8 \quad (3)$$

$$\omega_B t_{s,5\%} \approx 3/\delta \quad \text{and} \quad \omega_B t_{s,1\%} \approx 4.6/\delta \quad (4)$$

$$\delta = \frac{\log(1/M_p)}{\sqrt{\pi^2 + \log^2(1/M_p)}} \quad (5)$$

$$\omega_{gc} \approx \omega_B \quad \varphi_m = \text{atan} \frac{2\delta}{\sqrt{\sqrt{1+4\delta^4} - 2\delta^2}} \quad (6)$$

$$\left\{ \begin{array}{l} K_P = \Delta K \cos \Delta\varphi \end{array} \right. \quad (7)$$

$$\left\{ \begin{array}{l} T_D = \frac{\tan \Delta\varphi + \sqrt{(\tan(\Delta\varphi))^2 + 4/\alpha}}{2\omega_{gc}} \end{array} \right. \quad (8)$$

$$\left\{ \begin{array}{l} T_I = \alpha T_D \end{array} \right. \quad (9)$$

$$\left\{ \begin{array}{l} K_P = \Delta K \cos \Delta\varphi \\ K_D = \frac{1}{\omega_{gc}} \Delta K \sin \Delta\varphi \end{array} \right. \quad (\text{PD controller}) \quad (10)$$

$$\left\{ \begin{array}{l} K_P = \Delta K \cos \Delta\varphi \\ K_I = -\omega_{gc} \Delta K \sin \Delta\varphi \end{array} \right. \quad (\text{PI controller}) \quad (11)$$

$$\text{Error Space : } \begin{bmatrix} e^{(1)} \\ e^{(2)} \\ e^{(3)} \\ \vdots \\ e^{(m)} \\ \hline \dot{\xi} \end{bmatrix} = \underbrace{\begin{bmatrix} 0 & 1 & 0 & \cdots & 0 & | & \mathbf{0} \\ 0 & 0 & 1 & \cdots & 0 & | & \mathbf{0} \\ \vdots & \vdots & \vdots & \ddots & \vdots & | & \vdots \\ 0 & 0 & 0 & \cdots & 1 & | & \mathbf{0} \\ -\alpha_0 & -\alpha_1 & -\alpha_2 & \cdots & -\alpha_{m-1} & | & \mathbf{C} \\ \hline \mathbf{0} & \mathbf{0} & \mathbf{0} & \cdots & \mathbf{0} & | & \mathbf{A} \end{bmatrix}}_{\triangleq \mathbf{A}_z} \underbrace{\begin{bmatrix} e \\ e^{(1)} \\ e^{(2)} \\ \vdots \\ e^{(m-1)} \\ \hline \xi \end{bmatrix}}_{\triangleq \mathbf{z}} + \underbrace{\begin{bmatrix} 0 \\ 0 \\ 0 \\ \vdots \\ 0 \\ \hline \mathbf{B} \end{bmatrix}}_{\triangleq \mathbf{B}_z} u_\xi \quad (12)$$

$$u_\xi = -\mathbf{K}_z \mathbf{z} = -\left[\begin{array}{cccc|c} k_0 & k_1 & \cdots & k_{m-1} & \mathbf{K}_\xi \end{array} \right] \begin{bmatrix} e \\ e^{(1)} \\ \vdots \\ e^{(m-1)} \\ \hline \xi \end{bmatrix} \quad (13)$$

$$\tilde{U}(s) = -\frac{\sum_{i=0}^{m-1} k_i s^i}{\sum_{i=0}^m \alpha_i s^i} E(s) = -\frac{k_{m-1} s^{m-1} + \dots + k_1 s + k_0}{\underbrace{s^m + \alpha_{m-1} s^{m-1} + \dots + \alpha_1 s + \alpha_0}_{H(s)}} E(s) \quad (14)$$

$$\text{Extended estimator : } \left\{ \begin{array}{l} \begin{bmatrix} \dot{\mathbf{x}}_\rho \\ \dot{\mathbf{x}}' \end{bmatrix} = \underbrace{\begin{bmatrix} \mathbf{A}_\rho & \mathbf{0} \\ \mathbf{B}\mathbf{C}_\rho & \mathbf{A} \end{bmatrix}}_{\triangleq \mathbf{A}_e} \underbrace{\begin{bmatrix} \mathbf{x}_\rho \\ \mathbf{x}' \end{bmatrix}}_{\triangleq \mathbf{x}_e} + \underbrace{\begin{bmatrix} \mathbf{0} \\ \mathbf{B} \end{bmatrix}}_{\triangleq \mathbf{B}_e} u \\ e = \underbrace{\begin{bmatrix} \mathbf{0} & \mathbf{C} \end{bmatrix}}_{\triangleq \mathbf{C}_e} \begin{bmatrix} \mathbf{x}_\rho \\ \mathbf{x}' \end{bmatrix} \end{array} \right. \quad (15)$$

$$(16)$$

$$\text{Reduced Estimator (discrete) : } \left\{ \begin{array}{l} \mathbf{z}[k+1] = \mathbf{\Phi}_o \mathbf{z}[k] + \mathbf{\Gamma}_o [\mathbf{u}[k], \mathbf{y}[k]]^T \\ \hat{\mathbf{x}}[k] = \mathbf{H}_o \mathbf{z}[k] + \mathbf{J}_o [\mathbf{u}[k], \mathbf{y}[k]]^T \end{array} \right. \quad (17)$$

$$(18)$$

$$\mathbf{\Phi}_o = \mathbf{\Phi}'_{22} - \mathbf{L} \mathbf{\Phi}'_{12} \quad (19)$$

$$\mathbf{\Gamma}_o = \left[\mathbf{\Gamma}'_2 - \mathbf{L} \mathbf{\Gamma}'_1, (\mathbf{\Phi}'_{22} - \mathbf{L} \mathbf{\Phi}'_{12}) \mathbf{L} + \mathbf{\Phi}'_{21} - \mathbf{L} \mathbf{\Phi}'_{11} \right]$$

$$\mathbf{H}_o = \mathbf{T} \begin{bmatrix} \mathbf{0}_{p \times (n-p)} \\ \mathbf{I}_{(n-p) \times (n-p)} \end{bmatrix}, \quad \mathbf{J}_o = \mathbf{T} \begin{bmatrix} \mathbf{0}_{p \times m} & \mathbf{I}_{p \times p} \\ \mathbf{0}_{(n-p) \times m} & \mathbf{L} \end{bmatrix} \quad (20)$$

where \mathbf{T} is the state transformation that partitions the state vector \mathbf{x} and

$$\mathbf{\Phi}' = \mathbf{T}^{-1} \mathbf{\Phi} \mathbf{T} = \begin{bmatrix} \mathbf{\Phi}'_{11} & \mathbf{\Phi}'_{12} \\ \mathbf{\Phi}'_{21} & \mathbf{\Phi}'_{22} \end{bmatrix}, \quad \mathbf{\Gamma}' = \mathbf{T}^{-1} \mathbf{\Gamma} = \begin{bmatrix} \mathbf{\Gamma}'_1 \\ \mathbf{\Gamma}'_2 \end{bmatrix} \quad (21)$$

Forward Euler	Backward Euler	Trapezoidal	Exact
$C\left(\frac{z-1}{T}\right)$	$C\left(\frac{z-1}{Tz}\right)$	$C\left(\frac{2}{T} \frac{z-1}{z+1}\right)$	$(1-z^{-1}) \mathcal{Z}\left\{\frac{C(s)}{s}\right\}$

Table 1: Discretization of a continuous-time transfer function $C(s)$.

	Forward Euler	Backward Euler	Trapezoidal	Exact
Φ	$I + AT$	$(I - AT)^{-1}$	$\left(I + \frac{AT}{2}\right) \left(I - \frac{AT}{2}\right)^{-1}$	e^{AT}
Γ	BT	$(I - AT)^{-1} BT$	$\left(I - \frac{AT}{2}\right)^{-1} B \sqrt{T}$	$\int_0^T e^{A\tau} B d\tau$
H	C	$C(I - AT)^{-1}$	$\sqrt{T} C \left(I - \frac{AT}{2}\right)^{-1}$	C
J	D	$D + C(I - AT)^{-1} BT$	$D + C \left(I - \frac{AT}{2}\right)^{-1} \frac{BT}{2}$	D

Table 2: Discretization of a continuous-time state-space model $\Sigma_c = (A, B, C, D)$.