

21-51-Q3

Q: (a) discrete ZOH?

$$\begin{bmatrix} \frac{dx_1(t)}{dt} \\ \frac{dx_2(t)}{dt} \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix} \begin{bmatrix} x_1(t) \\ x_2(t) \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \end{bmatrix} u(t)$$

$$y(t) = \begin{bmatrix} 1 & 1 \end{bmatrix} \begin{bmatrix} x_1(t) \\ x_2(t) \end{bmatrix}$$

Solution

$$A_d = \Phi(t=T) = L^{-1} \{ [sI - A]^{-1} \} \Big|_{t=T}$$

$$[sI - A]^{-1} = \begin{bmatrix} s & -1 \\ 1 & s \end{bmatrix}^{-1}$$

$$= \frac{1}{s^2 + 1} \begin{bmatrix} s & 1 \\ -1 & s \end{bmatrix}$$

$$= \begin{bmatrix} \frac{s}{s^2 + 1} & \frac{1}{s^2 + 1} \\ -\frac{1}{s^2 + 1} & \frac{s}{s^2 + 1} \end{bmatrix}$$

$$A_d = L^{-1} \{ [sI - A]^{-1} \} \Big|_{t=T} = \begin{bmatrix} \cos T & \sin T \\ -\sin T & \cos T \end{bmatrix}$$

#15 w=1
#14 w=1

$$B_d = \int_0^T \Phi(\tau) B d\tau$$

$$= \int_0^T \begin{bmatrix} \cos \tau & \sin \tau \\ -\sin \tau & \cos \tau \end{bmatrix} \begin{bmatrix} 0 \\ 1 \end{bmatrix} d\tau$$

$$\int_0^T \cos \tau = \sin \tau \Big|_0^T$$

$$\int_0^T \sin \tau = 1 - \cos T$$

$$= \int_0^T \begin{bmatrix} \sin \tau \\ \cos \tau \end{bmatrix} d\tau$$

$$\int_0^T \sin \tau = -\cos \tau \Big|_0^T$$

$$= -[\cos T - \cos 0]$$

$$= \begin{bmatrix} 1 - \cos T \\ \sin T \end{bmatrix}$$

$$= -[-1 - 1]$$

$$= 2$$

$$\cos T \neq \cos 0$$

$$C_d = C = [1 \ 1] \quad D_d = 0 \quad \int_0^T \cos \tau = \sin \tau \Big|_0^T$$

$$= \sin T - 0 = 0$$

So

$$x(k+1) = \begin{bmatrix} \cos T & \sin T \\ -\sin T & \cos T \end{bmatrix} x(k) + \begin{bmatrix} 1 - \cos T \\ \sin T \end{bmatrix} u(k)$$

$$y(k) = [1 \ 1] x(k)$$

$$k = 0, 1, 2, 3, \dots$$

$$(b) \text{ Q } x(k+1) = \begin{bmatrix} 1.5 & 2 \\ -2 & 0 \end{bmatrix} x(k) + \begin{bmatrix} 1 \\ -0.5 \end{bmatrix} u(k)$$

$$y(k) = [1 \ 0] x(k)$$

$$(i) x(0) = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \quad x(2) = \begin{bmatrix} 1 \\ \beta \end{bmatrix} \quad u(0) = ? \quad u(1) = ?$$

$$(ii) \frac{y(z)}{u(z)} = ?$$

Solution (i) $x(1) = \begin{bmatrix} 1 \\ -0.5 \end{bmatrix} u(0)$

$$x(2) = \begin{bmatrix} 1.5 & 2 \\ -2 & 0 \end{bmatrix} x(1) + \begin{bmatrix} 1 \\ -0.5 \end{bmatrix} u(1)$$

$$\begin{bmatrix} 1 \\ \beta \end{bmatrix} = \begin{bmatrix} 1.5 & 2 \\ -2 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ -0.5 \end{bmatrix} u(0) + \begin{bmatrix} 1 \\ -0.5 \end{bmatrix} u(1)$$

$$\begin{bmatrix} 1 \\ \beta \end{bmatrix} = \begin{bmatrix} 0.5 \\ -2 \end{bmatrix} u(0) + \begin{bmatrix} 1 \\ -0.5 \end{bmatrix} u(1)$$

$u(0) = ?$ $u(1) = ?$ Solution $\begin{cases} 1 = \frac{1}{2} u(0) + u(1) & \textcircled{1} \\ \beta = -2 u(0) - 0.5 u(1) & \textcircled{2} \end{cases}$

(ii) $\frac{Y(z)}{U(z)} = C [zI - A]^{-1} B + D$

$2 \textcircled{2} + \textcircled{1}: 1 + 2\beta = -\frac{7}{2} u(0)$

$$= \begin{bmatrix} 1 & 0 \end{bmatrix} \begin{bmatrix} z-1.5 & -2 \\ 2 & z \end{bmatrix}^{-1} \begin{bmatrix} 1 \\ -0.5 \end{bmatrix} \quad u(0) = -\frac{2+4\beta}{7} \quad \checkmark$$

$$= \begin{bmatrix} 1 & 0 \end{bmatrix} \frac{1}{(z-1.5)z+4} \begin{bmatrix} z & 2 \\ -2 & z-1.5 \end{bmatrix} \begin{bmatrix} 1 \\ -0.5 \end{bmatrix}$$

$$= \frac{1}{z^2 - 1.5z + 4} \begin{bmatrix} z & 2 \\ -2 & z \end{bmatrix} \begin{bmatrix} 1 \\ -0.5 \end{bmatrix} \quad u(1) = 1 - \frac{1}{2} \times \left(-\frac{2+4\beta}{7} \right)$$

$$= 1 + \frac{1+2\beta}{7}$$

$$= \frac{z-1}{z^2 - 1.5z + 4} \quad \checkmark$$

$$= \frac{8+2\beta}{7} \quad \checkmark$$

(c) Q state ?

$$x(k+1) = A x(k) + B u(k) \quad \textcircled{1}$$

$$y(k) = C x(k) + d u(k) \quad (2)$$

$$u(k) = r(k) - y(k) \quad (3)$$

联立②③, 消去 $u(k)$

$$y(k) = C x(k) + r(k) - y(k)$$

$$y(k) = \frac{1}{2} C x(k) + \frac{1}{2} r(k) \quad (4)$$

联立③④, 消去 $y(k)$

$$u(k) = r(k) - \frac{1}{2} C x(k) - \frac{1}{2} r(k)$$

$$= -\frac{1}{2} C x(k) + \frac{1}{2} r(k) \quad (5)$$

联立①⑤ 消 $u(k)$

$$x(k+1) = A x(k) + B \left[-\frac{1}{2} C x(k) + \frac{1}{2} r(k) \right]$$

$$= A x(k) - \frac{1}{2} B C x(k) + \frac{1}{2} B r(k)$$

$$= \left[A - \frac{1}{2} B C \right] x(k) + \frac{1}{2} B r(k)$$

$$= \begin{bmatrix} \frac{1}{2} & -\frac{1}{2} \\ -\frac{1}{2} & \frac{1}{2} \end{bmatrix} x(k) + \begin{bmatrix} \frac{1}{2} \\ \frac{1}{2} \end{bmatrix} r(k)$$

$$\left[A - \frac{1}{2} B C \right] = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} - \frac{1}{2} \begin{bmatrix} 1 \\ 1 \end{bmatrix} \begin{bmatrix} 1 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} - \begin{bmatrix} \frac{1}{2} & \frac{1}{2} \\ \frac{1}{2} & \frac{1}{2} \end{bmatrix}$$

$$= \begin{bmatrix} \frac{1}{2} & -\frac{1}{2} \\ -\frac{1}{2} & \frac{1}{2} \end{bmatrix}$$

$$y(k) = \frac{1}{2} C x(k) + \frac{1}{2} r(k)$$

$$= \frac{1}{2} [1 \quad 1] x(k) + \frac{1}{2} r(k)$$

$$\text{So } x(k+1) = \begin{bmatrix} \frac{1}{2} & -\frac{1}{2} \\ -\frac{1}{2} & \frac{1}{2} \end{bmatrix} x(k) + \begin{bmatrix} \frac{1}{2} \\ \frac{1}{2} \end{bmatrix} r(k)$$

$$y(k) = \begin{bmatrix} \frac{1}{2} & \frac{1}{2} \end{bmatrix} x(k) + \frac{1}{2} r(k)$$

$$Bd = \int_0^T \begin{bmatrix} \sin \tau \\ \cos \tau \end{bmatrix} d\tau$$

$$\int_0^T \sin \tau d\tau = -\cos \tau \Big|_0^T = -[\cos T - \cos 0]$$

$$= 1 - \cos T$$

$$\int_0^T \cos \tau d\tau = \sin \tau \Big|_0^T = \sin T - \sin 0$$

$$= \sin T$$

$$Bd = \begin{bmatrix} 1 - \cos T \\ \sin T \end{bmatrix}$$