

First Order Linearization using Taylor Series for Nonlinear system

Consider the general nonlinear dynamic control system with n states and m inputs in the matrix form as

$$\dot{x}(t) = f(x(t), u(t)) \quad (1)$$

where

$$x(t) = [x_1(t) \quad x_2(t) \quad \dots \quad x_n(t)]^T,$$

$$u(t) = [u_1(t) \quad u_2(t) \quad \dots \quad u_m(t)]^T,$$

and $f(x, u)$ are respectively, the system state-space vector, the input vector, and the vector function. The equilibrium¹ states are defined by x_{ss} and the input for holding the equilibrium states is defined by u_{ss} .

Then, the actual system dynamics in the immediate proximity of the system trajectories can be approximated by the first terms of the **Taylor series**. Later, the linear system is defined as in (2)

$$f(x(t), u(t)) \approx f(x_{ss}, u_{ss}) + \left. \frac{\partial f(x(t), u(t))}{\partial x} \right|_{\substack{x_{ss} \\ u_{ss}}} (x(t) - x_{ss}) + \left. \frac{\partial f(x(t), u(t))}{\partial u} \right|_{\substack{x_{ss} \\ u_{ss}}} (u(t) - u_{ss}) \quad (2)$$

where

$$\left. \frac{\partial f(x(t), u(t))}{\partial x} \right|_{\substack{x_{ss} \\ u_{ss}}} = \mathbf{A} = \begin{bmatrix} \frac{\partial f_1}{\partial x_1} & \frac{\partial f_1}{\partial x_2} & \frac{\partial f_1}{\partial x_3} \\ \frac{\partial f_2}{\partial x_1} & \frac{\partial f_2}{\partial x_2} & \frac{\partial f_2}{\partial x_3} \\ \frac{\partial f_3}{\partial x_1} & \frac{\partial f_3}{\partial x_2} & \frac{\partial f_3}{\partial x_3} \end{bmatrix}_{\substack{x_{ss} \\ u_{ss}}} , \quad (3)$$

$$\left. \frac{\partial f(x(t), u(t))}{\partial u} \right|_{\substack{x_{ss} \\ u_{ss}}} = \mathbf{B} = \begin{bmatrix} \frac{\partial f_1}{\partial u_1} \\ \frac{\partial f_2}{\partial u_1} \\ \frac{\partial f_3}{\partial u_1} \end{bmatrix}_{\substack{x_{ss} \\ u_{ss}}} . \quad (4)$$

¹ For this project, the equilibrium states are the desired final states.