

fluids
physical models
- mechanics
- Electronics
Control Theory
Introduction

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Machine learning
Reinforcement learning

Nonlinear
dynamics
- differential
equations

Linear algebra
optimisation
calculus of
variations
functional analysis

Introduction

- ▶ Overview of topics
- ▶ What is control theory? 
- ▶ Terminology 

Outline

1. System modelling and analysis —
2. Stability — *dual definition*
3. Controllability and Observability
4. State-feedback control (designing an observer)
5. Optimal control (Pontryagin) *Bellman*

Bellman & dynamic programming

List of books:

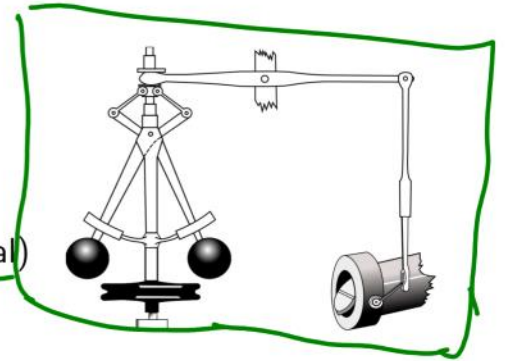
- ▶ K.J. Aström & R.M. Murray, Feedback Systems, 2018 (available online)
- ▶ D.E. Kirk, Optimal Control Theory: An Introduction, 2012

Assessment: 100% exam in the summer

There are past exam papers, though some questions will not apply.

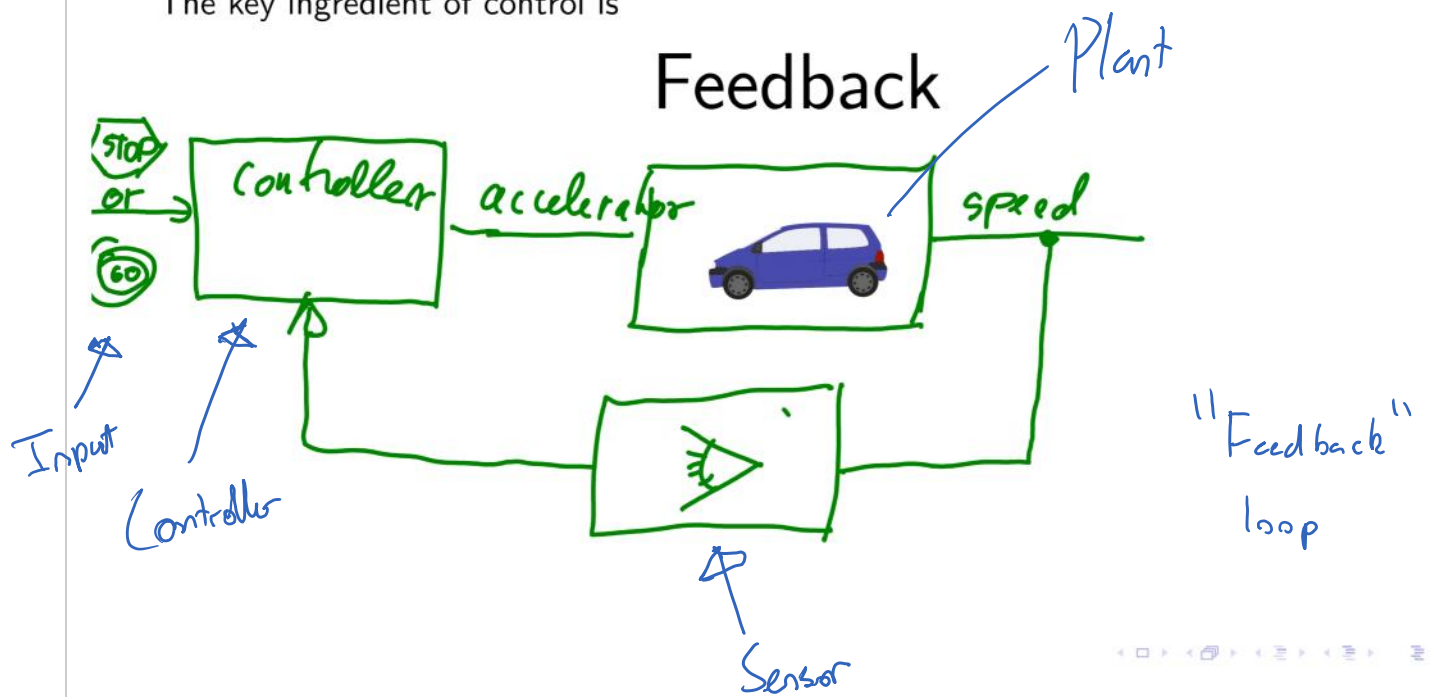
What problems does it solve?

- ▶ Automate production, e.g., → Watt's regulator
- ▶ Cruise control, ABS,
- ▶ Engine performance (see diesel car emissions scandal)
- ▶ Autopilot, missile guidance (iron dome)
- ▶ Spacecraft navigation, robotics
- ▶ Reinforcement learning (DeepMind)
- ▶ Economics, game theory, automatic trading
- ▶ Pacemakers, ventillators, life support. . .



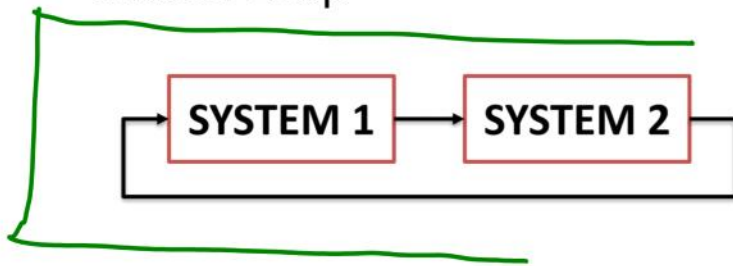
Feedback control

The key ingredient of control is

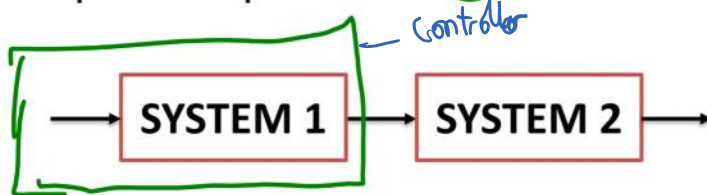


The two alternatives

- Closed Loop



- Open Loop *control*



↳ Don't care about observations



Terminology

Control = Sensing + Computation + Actuation






Goals

- ✓ ▶ Stability: system maintains desired operating point (hold steady speed)
- ✓ ▶ Robustness: system tolerates perturbations in dynamics (mass, drag, etc)
- ➡ ▶ Performance: system responds rapidly to changes (accelerate to 6 m/s)

Design of a control system

Assume we have a **technical specification** of the system we need to take three fundamental steps:

1. Create a mathematical model of the system 
2. Study the properties of the model 
3. Design the controller 

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$$t = 1, 2, 3, 4, 5 \text{ [ms]}$$

What to do?

- ▶ **Step 1.** Use ODEs or discrete time systems to describe the change of variables
- ▶ **Step 2.** Check stability, do bifurcation analysis, check controllability and observability

[▶ **Step 3. The main point of this unit.** Answer the question: how can we make the system do what we want? →]

Formally

$$t = kT = 1, 2, \dots$$

T period of sampling

Discrete-time

$$\begin{cases} \mathbf{x}_{k+1} = \hat{\mathbf{f}}(\mathbf{x}_k, \mathbf{u}_k), \mathbf{x} \in \mathbb{R}^n \\ \mathbf{u}_k = \hat{\mathbf{h}}(\mathbf{x}_k, \mathbf{u}_k), \mathbf{u} \in \mathbb{R}^p \end{cases}$$

where \mathbf{x} is the **vector of system states** and \mathbf{u} is the **vector of control inputs**.

\mathbf{x} : Dynamics

\mathbf{u} : Controller

Continuous-time (ODEs)

$$\begin{cases} \dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t), \mathbf{u}(t)), \mathbf{x} \in \mathbb{R}^n \\ \mathbf{u}(t) = \mathbf{h}(\mathbf{x}(t), \mathbf{u}(t)), \mathbf{u} \in \mathbb{R}^p \end{cases}$$

n dimensions

p parameters

How to do modelling

There are things you can revise:

- ▶ **Engineering Physics 2** for creating mechanical models
- ▶ Differential equations from **Eng Maths 1**, and **Applied Linear Algebra** ←

There are software tools

- ▶ The Julia Modelling Toolkit (free)
- ▶ Modelica (an industry standard) based tools:
 - ▶ OpenModelica (free)
 - ▶ MapleSim (from MapleSoft) ←
 - ▶ Wolfram System Modeler ← *Mathematica*
 - ▶ ...
- ▶ Modia.jl (free)
- ▶ MATLAB/Simulink (probably obsolete)



Causal



Acausal

The End



$$m\dot{v} = F = u - cv - \delta$$

$$\Rightarrow \dot{v} = \frac{u}{m} - \frac{c}{m}v - \frac{\delta}{m}$$

outside disturbance

Step 2: Analysis $\delta = 0$

$$t \rightarrow \infty \quad v = a + be^{\lambda t}$$

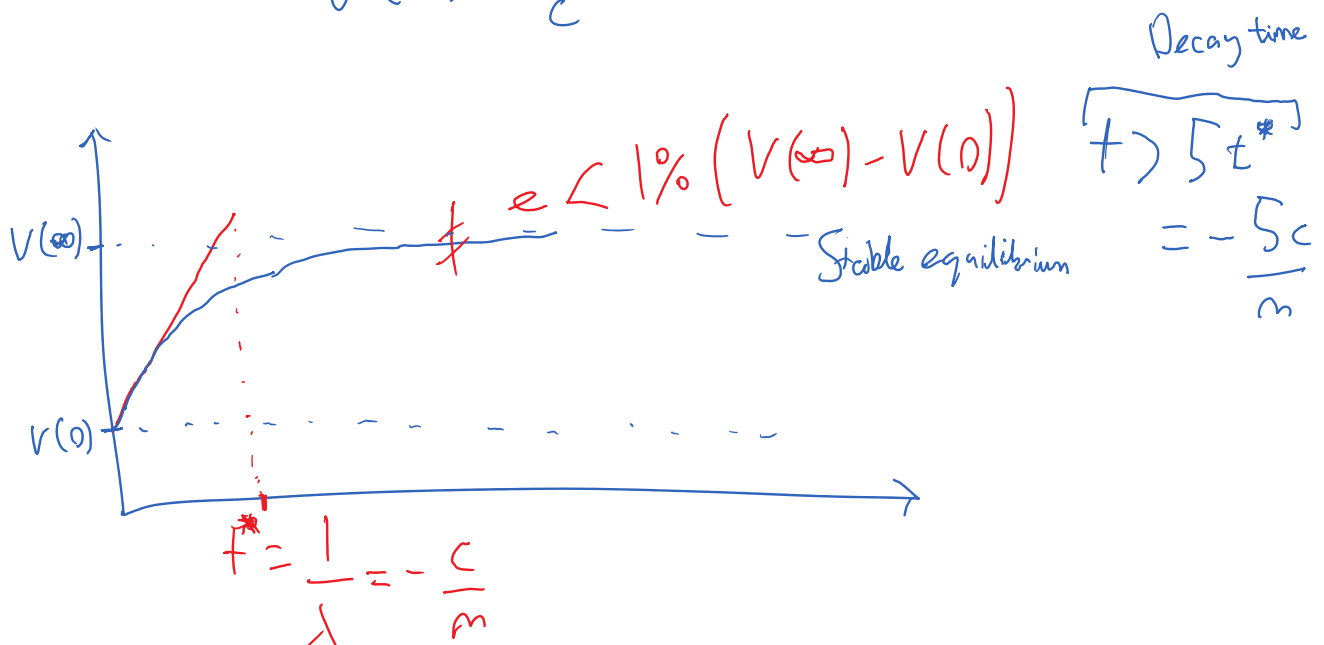
$$\lambda = -\frac{c}{m}$$

$$a + b = V(0) = V_0$$

$$a = V(\infty) = \lim_{t \rightarrow \infty} V(t)$$

$$\dot{v} = 0 \quad \frac{u}{m} - \frac{c}{m}V(\infty) = 0$$

$$V(\infty) = \frac{u}{c} = a$$


 $\operatorname{Re} \lambda < 0 \rightarrow V(\infty) \text{ is stable}$

Step 3: Control Design

$$\dot{v} = -\frac{c}{m}v + \frac{u}{m} - \frac{\delta}{m} \quad \lim_{t \rightarrow \infty} v(t) = \bar{v}$$

$$u = k(\bar{v} - v)$$

$$\dot{v} = \underbrace{-\frac{c}{m}v + \frac{kv}{m}}_{-\left(\frac{c}{m} + \frac{k}{m}\right)v} + \frac{k\bar{v}}{m} - \frac{\delta}{m} \quad t \rightarrow \infty$$

$$-\left(\frac{c}{m} + \frac{k}{m}\right)v$$

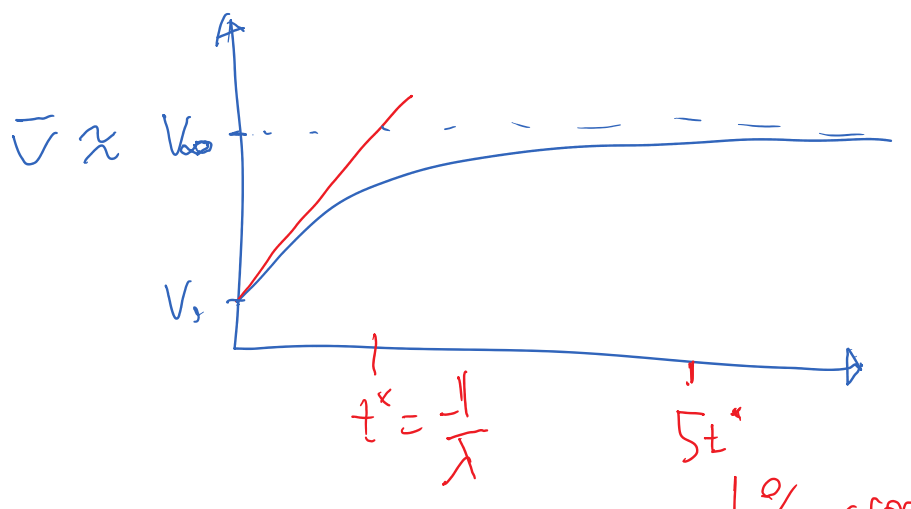
$$V_{\infty} = \frac{k}{k+c} \bar{v} - \frac{1}{k+c} \delta$$

$$k \gg 1 \quad \begin{matrix} \approx 1 \\ \approx 0 \end{matrix}$$

$$v(t) = a + be^{\lambda t}$$

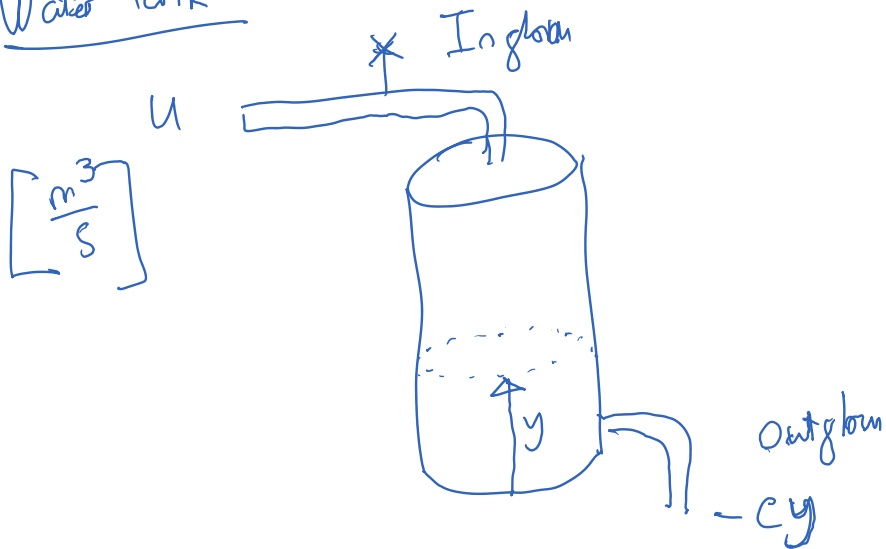
$$a + b = v(0)$$

$$a = v(\infty)$$



1% error

Water Tank



$$t^* \approx 20 \text{ mins}$$

$$A = 2 m^2$$