# EE 5630: Optimal Control - Assignment 1

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#### Question 1.

**Example 2.2-1** describes a process in which a performance measure and associated weights can be determined for controlling the attitude,  $\theta(t)$ , of a manned spacecraft using a gas expulsion system, shown in Figure 1. The objective of the control system is to maintain the attitude of the spacecraft at  $\theta(t) = 0$  with small accelerations.

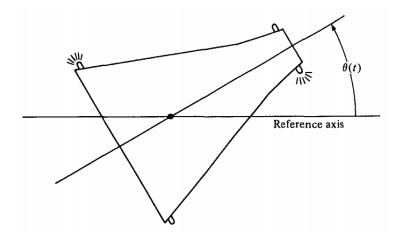


Figure 1: Attitude control of a spacecraft [1]

The dynamics of the system are given by the differential equation given in Equation 1.

$$I\ddot{\theta}(t) = \lambda(t) \tag{1}$$

where I is angular moment of inertia and  $\lambda(t)$  is the torque produced by the gas jets. The state space equations are

$$\dot{x_1}(t) = x_2(t) \tag{2}$$

$$\dot{x}_2(t) = u(t) \tag{3}$$

where  $u(t) = \frac{1}{I}\lambda(t)$  and the states,  $x_1$  and  $x_2$ , are angular position and velocity, respectively. The performance measure is given in Equation 4 below

$$J = \int_0^\infty \left[ q_{11} x_1^2(t) + q_{22} x_2^2(t) + Ru^2(t) \right] dt \tag{4}$$

where  $q_{11}$ ,  $q_{22}$ , and R are the weights.

To find specific values of the weights, we must take into account the desired qualities of the controller. In this problem it desired to maintain a specific attitude and to do so using small accelerations. This means that we are concerned with  $x_1(t)$  and with u(t). Therefore, our weighting matrix, Q, can be defined as

$$Q = \begin{bmatrix} q_{11} & 0 \\ 0 & 0 \end{bmatrix} \tag{5}$$

Notice in Equation 5 that all entries except the  $q_{11}$  entry are 0. This is because the only state that is to be given any preference is the  $x_1$  state, which corresponds to the  $q_{11}$  entry. We're also concerned about the acceleration which is the control action, u(t), in this case. Because u(t) is not a vector, or  $R \in \mathbb{R}$ , Equation 4 can be rewritten as

$$J = \int_0^\infty [q_{11}x_1^2(t) + Ru^2(t)] dt \tag{6}$$

Now, we can see how choosing different values for  $q_{11}$  and R affect system performance. Let's focus only on differing values of R. Throughout, we'll use the following conditions for Q and  $X_0$ 

$$Q = \begin{bmatrix} 4 & 0 \\ 0 & 0 \end{bmatrix}, \quad X_0 = \begin{bmatrix} 10 \\ 0 \end{bmatrix} \tag{7}$$

Figure 2 shows the response of the system with R = 0.1. Because R is a small value, its resonse is given less preference which results in a large acceleration (control action). The large acceleration in turn results in large overshoot along with the spacecraft quickly settling on its desired attitude of  $0^{\circ}$ . A fast response is not what we want as it could injure or make the astronauts that are inside the spacecraft ill.

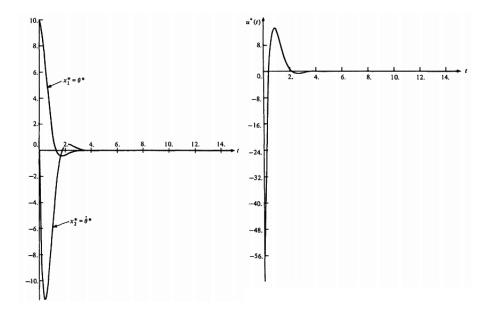


Figure 2: Response of system with R = 0.1 [1]

Figure 3 shows the response of the system with R=1. Because R is a larger value than in the previous configuration, its resonse is given more preference which results in a smaller acceleration. This smaller acceleration in turn results in a smaller overshoot and the spacecraft settling on its desired attitude of  $0^{\circ}$  slower than before (longer settling time).

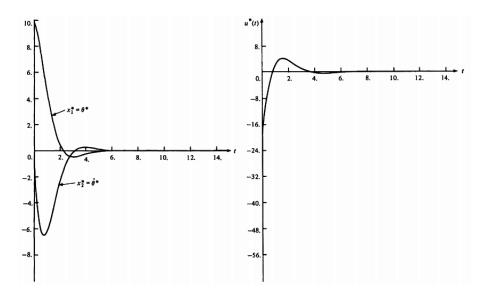


Figure 3: Response of system with R = 1 [1]

Figure 4 shows the response of the system with R=10. Because R is a much larger value than the first configuration (100 times as large), its control action was given much more preference and control history and state trajectories that are generated are much closer to the requirements. The overshoot is considerably smaller than in the first configuration (R=0.1) and its settling time is also much longer.

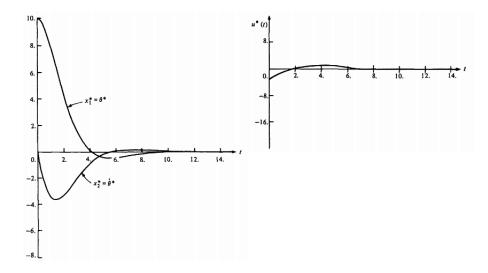


Figure 4: Response of system with R = 10 [1]

What **Example 2.2-1** shows is that giving larger weights to a parameter in the performance measure causes that parameter to be given more consideration by the controller. This allows control engineers to tune their controllers to give the desired performance.

### Problem 2-1.

The states for the mixing process from **Problem 1-6** are given by

$$\dot{v}_1(t) \begin{cases} m(t) - \frac{v_1(t) k}{\alpha_1} [h_1(t) - h_2(t)], & \text{if } h_1(t) \le h_2(t) \\ m(t) + \frac{v_2(t) k}{\alpha_2} [h_2(t) - h_1(t)], & \text{if } h_2(t) > h_1(t) \end{cases}$$
(8)

and

$$\dot{v}_{2}(t) \begin{cases} -\frac{v_{1}(t) k}{\alpha_{1}} [h_{1}(t) - h_{2}(t)], & \text{if } h_{1}(t) \leq h_{2}(t) \\ \frac{v_{2}(t) k}{\alpha_{2}} [h_{2}(t) - h_{1}(t)], & \text{if } h_{2}(t) > h_{1}(t). \end{cases}$$

$$(9)$$

**a**)

The type of problem defined here is a tracking problem. Here, the  $v_2(t)$  state is to be kept as close to M ft<sup>3</sup> as possible. Therefore, a performace measure that can be used is

$$J = \int_{t_0}^{t_f} [v_2(t) - M]^2 dt \tag{10}$$

where  $t_0$  and  $t_f$  are the initial and final times, respectively, and  $t_f - t_0 = 1$  day.

b)

A set of physically realistic state and control constraints are

$$0 \le h_1(t) \le H_1,\tag{11}$$

$$0 \le h_2(t) \le H_2,\tag{12}$$

$$0 \le w_1(t) \le W_1, \tag{13}$$

$$0 \le w_2(t) \le W_2, \tag{14}$$

$$0 \le m(t) \le M \tag{15}$$

where

- $H_1$  and  $H_2$  are the maximum heights of tanks 1 and 2, respectively
- $W_1$  and  $W_2$  are the maximum rates of water entering tanks 1 and 2, respectively

### Problem 2-2.

This type of problem is classified as a *terminal control problem* in which a parameter is being *maximized* in which the final total volume of dye in tank 2 is to be as close to N ft<sup>3</sup> as possible.

a)

A performance measure that can be used is

$$J = -v_2(t_f). (16)$$

A minus sign is being used because the quantity  $v_2(t_f)$  is being maximized.

b)

A set of physically realizable state and control constraints are

$$0 \le h_1(t) \le H_1, \tag{17}$$

$$0 \le h_2(t) \le H_2,\tag{18}$$

$$0 \le w_1(t) \le W_1, \tag{19}$$

$$0 \le w_2(t) \le W_2, \tag{20}$$

$$\int_{t_0}^{t_f} m(t) dt \le N \tag{21}$$

where

- $\bullet$   $H_1$  and  $H_2$  are the maximum heights of tanks 1 and 2, respectively
- $\bullet$   $W_1$  and  $W_2$  are the maximum rates of water entering tanks 1 and 2, respectively
- ullet where  $t_0$  and  $t_f$  are the initial and final times, respectively, and  $t_f-t_0=1$  day

## Problem 2-4.

This problem is the same as **Example 2.2-1** except that the desired attitude is now  $15^{\circ} \pm 0.1^{\circ}$  and the spacecraft should reach its desired attitude within 30 seconds.

**a**)

The state constraints are

$$14.9^{\circ} \le \theta(t_f) \le 15.1^{\circ} \tag{22}$$

The control constraints are

$$u(t) \le U_{max} \tag{23}$$

where  $U_{max}$  is the maximum thrust.

# Problem 2-5.

# Problem 2-6.

# References

[1] D. E. Kirk, Optimal control theory: an introduction. Dover Publications, 1998.