



Simplified Non-linear Dynamics:

$$f_1(x, u) = \dot{x}_s = \frac{1}{A_s} (Q_p - u_v K_{vr} \sqrt{\gamma(x_s + H - x_r)})$$

$$f_2(x, u) = \dot{x}_r = \frac{1}{A_r} (-Q_p + u_v k_{vr} \sqrt{\gamma(x_s + H - x_r)})$$

$$g_1(x, u) = y_1 = x_s$$

$$x = \begin{bmatrix} x_s \\ x_r \end{bmatrix} \quad \overset{\text{measured}}{\hat{x}} = \begin{bmatrix} \hat{x}_s \\ \hat{x}_r \end{bmatrix} \quad \overset{\text{estimate}}{\hat{x}} = \begin{bmatrix} \hat{x}_s \\ \hat{x}_r \end{bmatrix}$$

$$g_2(x, u) = y_2 = x_r$$

$$u = \begin{bmatrix} Q_p \\ u_v \end{bmatrix} \quad \overset{\text{measured}}{\hat{u}} = \begin{bmatrix} \hat{Q}_p \\ \hat{u}_v \end{bmatrix} \quad \overset{\text{estimate}}{\hat{u}} = \begin{bmatrix} \hat{Q}_p \\ \hat{u}_v \end{bmatrix}$$

$$g_3(x, u) = y_3 = Q_p$$

$$y = \begin{bmatrix} x_s \\ x_r \\ Q_p \\ u_v \end{bmatrix} + v + r \quad \begin{array}{l} (w, R) \\ \text{Attacks} \end{array}$$

$$g_4(x, u) = y_4 = u_v$$

Measurements already converted to real-world values/units

$x^- \leftarrow$ Pre measurement

$x^+ \leftarrow$ Post measurement

Estimator Proposal: measured \downarrow input

Initialize:

$$\hat{x}(0) = \begin{bmatrix} x_s(0) \\ x_r(0) \end{bmatrix} \quad \hat{v}(0) = \begin{bmatrix} * \\ Q_p(0) \\ * \\ R_v(0) \end{bmatrix}$$

1) Dynamics Guess/Update:

$$\dot{\hat{x}}(t) = f(\hat{x}(t), \hat{v}(t))$$

$$\hat{x}(t+\Delta t) = \hat{x}(t) + \dot{\hat{x}}(t)$$

2) Measurement Update/Guess:

$$\hat{x}(t) = \frac{f(\hat{x}(t), \hat{v}(t)) + f(\hat{x}(t), \hat{v}(t))}{2}$$

3) Check Error State: Detector?

$$\hat{x}(t) = \hat{x}(t) \quad \hat{x}^*(t) = \hat{x}(t)$$

$$\hat{x}^*(t) = \frac{\dot{\hat{x}}(t) + \dot{\hat{x}}(t)}{2} \quad \downarrow \text{Filter}$$

4) Estimate update: Account for uncertainty?
constant? tuned

$$\hat{x}(t+\Delta t) = \hat{x}(t) + K \left(\hat{x}^*(t+\Delta t) - \hat{x}(t+\Delta t) \right) (t)$$

~~This may be a route to go... but~~
~~is too complicated for right now...~~

Simple Non-Linear \rightarrow Linear CT \rightarrow DT Method:

Linearization: ①

$$\dot{x} = f(x, u) = \begin{bmatrix} f_1(x_s, x_r, Q_p, u_v) \\ f_2(x_s, x_r, Q_p, u_v) \end{bmatrix}$$

Let

$$x = x - \hat{x} = \begin{bmatrix} x_s - \hat{x}_s \\ x_r - \hat{x}_r \end{bmatrix} \quad u = u - \hat{u} = \begin{bmatrix} Q_p - \hat{Q}_p \\ u_v - \hat{u}_v \end{bmatrix}$$

$$\dot{x} = Ax + Bu$$

$$y = Cx + Du$$

$$\dot{x} \approx f(\hat{x}, \hat{u}) + \frac{\partial f}{\partial x}(\hat{x}) + \frac{\partial f}{\partial u}(\hat{u})$$

$$A = \left. \frac{\partial f}{\partial x} \right|_{\hat{x}, \hat{u}}, \quad B = \left. \frac{\partial f}{\partial u} \right|_{\hat{x}, \hat{u}}$$

Then,

$$A = \left. \frac{\partial f}{\partial x} \right|_{\hat{x}} = \left[\begin{array}{cc} \frac{\partial f_1}{\partial x_s} & \frac{\partial f_1}{\partial x_r} \\ \frac{\partial f_2}{\partial x_s} & \frac{\partial f_2}{\partial x_r} \end{array} \right] =$$

$$x_s = \hat{x}_s, Q_p = \hat{Q}_p \\ x_r = \hat{x}_r, u_v = \hat{u}_v$$

$$B = \left. \frac{\partial f}{\partial u} \right|_{\hat{x}, \hat{u}} = \left[\begin{array}{cc} \frac{\partial f_1}{\partial Q_p} & \frac{\partial f_1}{\partial u_v} \\ \frac{\partial f_2}{\partial Q_p} & \frac{\partial f_2}{\partial u_v} \end{array} \right] =$$

$$x_s = \hat{x}_s, Q_p = \hat{Q}_p \\ x_r = \hat{x}_r, u_v = \hat{u}_v$$

$$C = \begin{bmatrix} I_2 \\ 0 \end{bmatrix}_{4 \times 2} \quad 1, 1, 0, 0$$

$$D = \begin{bmatrix} 0 \\ I_2 \end{bmatrix}_{4 \times 2}$$

Linearization: Contd.

$$f_1 = \frac{1}{A_s} \left(Q_p - u_r K_{u,r} \sqrt{\gamma(x_s + H - x_r)} \right)$$

$$f_2 = \frac{1}{A_r} \left(-Q_p + u_r K_{u,r} \sqrt{\gamma(x_s + H - x_r)} \right)$$

$$A_{11} = \left. \frac{df_1}{dx_s} \right|_{\tilde{x}} = \frac{-u_r K_{u,r}}{A_s} \left(\frac{1}{2\sqrt{\gamma(x_s + H - x_r)}} \right) \Bigg|_{\tilde{x}} = \frac{-\tilde{u}_r K_{u,r}}{2A_s \sqrt{\gamma(\tilde{x}_s + H - \tilde{x}_r)}}$$

$$A_{12} = \left. \frac{df_1}{dx_r} \right|_{\tilde{x}} = \frac{u_r K_{u,r}}{A_s} \left(\frac{1}{2\sqrt{\gamma(x_s + H - x_r)}} \right) \Bigg|_{\tilde{x}} = \frac{\tilde{u}_r K_{u,r}}{2A_s \sqrt{\gamma(\tilde{x}_s + H - \tilde{x}_r)}}$$

$$A_{21} = \left. \frac{df_2}{dx_s} \right|_{\tilde{x}} = \frac{u_r K_{u,r}}{A_r} \left(\frac{1}{2\sqrt{\gamma(x_s + H - x_r)}} \right) \Bigg|_{\tilde{x}} = \frac{\tilde{u}_r K_{u,r}}{2A_r \sqrt{\gamma(\tilde{x}_s + H - \tilde{x}_r)}}$$

$$A_{22} = \left. \frac{df_2}{dx_r} \right|_{\tilde{x}} = \frac{u_r K_{u,r}}{A_r} \left(\frac{-1}{2\sqrt{\gamma(x_s + H - x_r)}} \right) \Bigg|_{\tilde{x}} = \frac{-\tilde{u}_r K_{u,r}}{2A_r \sqrt{\gamma(\tilde{x}_s + H - \tilde{x}_r)}}$$

$$B_{11} = \left. \frac{df_1}{dQ_p} \right|_{\tilde{x}} = \frac{1}{A_s} \quad \left\{ \begin{array}{l} B_{12} = \frac{-K_{u,r} \sqrt{\gamma(\tilde{x}_s + H - \tilde{x}_r)}}{A_s} \\ B_{21} = \end{array} \right.$$

$$B_{21} = \left. \frac{df_2}{dQ_p} \right|_{\tilde{x}} = -\frac{1}{A_r} \quad \left\{ \begin{array}{l} B_{22} = \frac{K_{u,r} \sqrt{\gamma(\tilde{x}_s + H - \tilde{x}_r)}}{A_r} \end{array} \right.$$

$$A = \begin{bmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{bmatrix} \quad B = \begin{bmatrix} B_{11} & B_{12} \\ B_{21} & B_{22} \end{bmatrix}$$

$$C = \begin{bmatrix} 1 & 0 \\ 0 & 1 \\ 0 & 0 \end{bmatrix} \quad D = \begin{bmatrix} 0 & 0 \\ 1 & 0 \\ 0 & 1 \end{bmatrix}$$

Discretization:

$$\begin{aligned}\dot{x} &= Ax + Bu & \xrightarrow[\Delta t]{\substack{\text{Sample} \\ \text{Hold}}} \quad x_{k+1} &= Fx_k + Gu_k \\ y &= Cx + Du & y_k &= Cx_k + Du_k\end{aligned}$$

$$F = e^{A\Delta t} = \exp \left\{ \begin{bmatrix} A_{11} \Delta t & A_{12} \Delta t \\ A_{21} \Delta t & A_{22} \Delta t \end{bmatrix} \right\}$$

Theoretically Constant

$$G = F \int_0^{\Delta t} e^{-At} dC B = F [I - e^{-A\Delta t}] A^{-1} B$$

Matrices @ X

Continu

Luenberger observer: $(F = LC)$ must be stable

$$\hat{x}_{k+1} = F\hat{x}_k + L(y_k - \hat{y}_k) + Gu_k$$

$$\hat{y}_k = C\hat{x}_k + Du_k$$

$$\hat{x}_{k+1} = F\hat{x}_k + L(y_k - C\hat{x}_k - Du_k) + Gu_k$$

$$(F - LC)\hat{x}_k + (G - LD)u_k + Ly_k \quad (\lambda = 0) \forall i$$

$$\text{Let } \hat{u}_k = \begin{bmatrix} u_k \\ y_k \end{bmatrix}$$

λ eigen values
 $(I - F\lambda) = 0$

ask about this

$$\hat{x}_{k+1} = \underbrace{(F - LC)\hat{x}_k}_{\hat{A}} + \underbrace{[G - LD; L]}_{\hat{B}} \hat{u}_k$$

$$\hat{y} = \underbrace{C\hat{x}_k}_{\hat{C}} + \underbrace{[D; 0_{4 \times 4}]}_{\hat{D}} \hat{u}_k$$