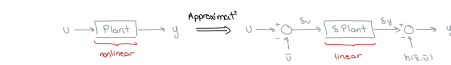


Modelling CS u : control input, y : plant output
State variable CS is in state variable form if
 $\dot{x}_1 = f_1(t, x_1, \dots, x_n, u), \dots, \dot{x}_n = f_n(t, x_1, \dots, x_n, u)$
 $y = h(t, x_1, \dots, x_n, u)$ is a collection of n 1st order ODEs.
Time-Invariant (TI) CS is TI if $f_i(\cdot)$ does not depend on t .
State space (SS) TI CS is in SS form if $\dot{x} = f(x, u), y = h(x, u)$ where $x(t) \in \mathbb{R}^n$ is called the state.
Single-input-single-output (SISO) CS is SISO if $u(t), y(t) \in \mathbb{R}$.
LTI CS in SS form is LTI if $\dot{x} = Ax + Bu, y = Cx + Du$
 $A \in \mathbb{R}^{n \times n}, B \in \mathbb{R}^{n \times m}, C \in \mathbb{R}^{p \times n}, D \in \mathbb{R}^{p \times m}$
 where $x(t) \in \mathbb{R}^n, u(t) \in \mathbb{R}^m, y(t) \in \mathbb{R}^p$.
Input-Output (IO) LTI CS is in IO form if
 $\frac{d^n y}{dt^n} + a_{n-1} \frac{d^{n-1} y}{dt^{n-1}} + \dots + a_1 \frac{dy}{dt} + a_0 y = b_m \frac{d^m u}{dt^m} + \dots + b_1 \frac{du}{dt} + b_0 u$
 where $m \leq n$ (causality)

IO to SS Model
 1. Define x s.t. highest order derivative in \dot{x}
 2. Write $\dot{x} = Ax + Bu = f(x, u)$ by isolating for components of \dot{x}
 3. Write $y = Cx + Du = h(x, u)$ by setting measurement output y to component of x
Equilibria y_d (steady state) b/c if $y(0) = y_d$ at $t = 0$, then $y(t) = y_d \forall t \geq 0$.

Equilibrium pair Consider the system $\dot{x} = f(x, u)$. The pair (\bar{x}, \bar{u}) is an equilibrium pair if $f(\bar{x}, \bar{u}) = 0$.
Equilibrium point \bar{x} is an equilibrium point w/ control $u = \bar{u}$.
 *If $u = \bar{u}$ and $x(0) = \bar{x}$ then $x(t) = \bar{x} \forall t \geq 0$ (i.e. a system that starts at equilibrium remains at equilibrium).
Find Equilibrium Pair/Point
 1. Set $f(x, u) = 0$
 2. Solve $f(x, u) = 0$ to find $(x, u) = (\bar{x}, \bar{u})$.
 3. If specific $u = \bar{u}$, then find $x = \bar{x}$ by solving $f(x, \bar{u}) = 0$.

Linearization of Nonlinear System Consider system $\dot{x} = f(x, u)$ w/ equ. pair (\bar{x}, \bar{u}) , then error coordinates around equ. pair $\delta x = x - \bar{x}, \delta u = u - \bar{u}, \delta y = y - h(\bar{x}, \bar{u})$ $\delta \dot{x} = \dot{x} - f(\bar{x}, \bar{u})$ w/
 $\delta \dot{x} = A\delta x + B\delta u, A = \frac{\partial f(\bar{x}, \bar{u})}{\partial x} \in \mathbb{R}^{n_1 \times n_1}, B = \frac{\partial f(\bar{x}, \bar{u})}{\partial u} \in \mathbb{R}^{n_1},$
 $\delta y = C\delta x + D\delta u, C = \frac{\partial h}{\partial x}(\bar{x}, \bar{u}) \in \mathbb{R}^{1 \times n_1}, D = \frac{\partial h(\bar{x}, \bar{u})}{\partial u} \in \mathbb{R}$
 *Only valid at equ. pairs.



Linear Approx. Given a diff. fcn. $f : \mathbb{R} \rightarrow \mathbb{R}$, its linear approx. at \bar{x} is $f_{\text{lin}} = f(\bar{x}) + f'(\bar{x})(x - \bar{x})$.
 *Remainder Thm: $f(x) = f_{\text{lin}} + r(x)$ where $\lim_{x \rightarrow \bar{x}} \frac{r(x)}{x - \bar{x}} = 0$.

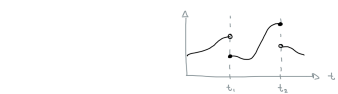


*Note: Can provide a good approx. near \bar{x} but not globally.

*Gen. $f : \mathbb{R}^{n_1} \rightarrow \mathbb{R}^{n_2}, f(x) = f(\bar{x}) + \frac{\partial f}{\partial x}(\bar{x})(x - \bar{x}) + R(x)$
 *Jacobian: $\frac{\partial f}{\partial x}(\bar{x}) = \begin{bmatrix} \frac{\partial f}{\partial x_1}(\bar{x}) & \dots & \frac{\partial f}{\partial x_{n_1}}(\bar{x}) \end{bmatrix} \in \mathbb{R}^{n_2 \times n_1}$

Linearization Steps
 1. Find equ. pair (\bar{x}, \bar{u})
 2. Derive A, B, C, D and then evaluate at (\bar{x}, \bar{u})
 3. Write $\delta \dot{x} = A\delta x + B\delta u$ and $\delta y = C\delta x + D\delta u$

Laplace Transform Given a fcn $f : \mathbb{R}_+ = [0, \infty) \rightarrow \mathbb{R}^n$, its Laplace transform is $F(s) = \mathcal{L}\{f(t)\} := \int_0^\infty f(t)e^{-st} dt, s \in \mathbb{C}$.
 * $\mathcal{L} : f(t) \mapsto F(s), t \in \mathbb{R}_+$ (time dom.) & $s \in \mathbb{C}$ (Laplace dom.).
P.W. CTS: A fcn $f : \mathbb{R}_+ \rightarrow \mathbb{R}^n$ is **p.w. cts** if on every finite interval of \mathbb{R} , $f(t)$ has at most a finite # of discontinuity points (t_i) and the limits $\lim_{t \rightarrow t_i^+} f(t), \lim_{t \rightarrow t_i^-} f(t)$ are finite.



Exp. Order A function $f : \mathbb{R}_+ \rightarrow \mathbb{R}^n$ is of **exp. order** if \exists constants $K, \rho, T > 0$ s.t. $\|f(t)\| \leq Ke^{\rho t}, \forall t \geq T$.
Existence of LT Thm If $f(t)$ is p.w. cts and of exp. order w/ constants $K, \rho, T > 0$, then $F(\cdot)$ exists and is defined $\forall s \in D := \{s \in \mathbb{C} : \text{Re}(s) > \rho\}$ and $F(\cdot)$ is analytic on D .
 *Analytic fcn iff differentiable fcn.
 * D : Region of convergence (ROC), open half plane.



Unit Step $1(t) := \begin{cases} 1, & \text{if } t \geq 0 \\ 0, & \text{otherwise} \end{cases}$

Table of Common Laplace Transforms: $f(t) \mid F(s)$
 $1(t) \mapsto \frac{1}{s} \quad t1(t) \mapsto \frac{1}{s^2} \quad t^k 1(t) \mapsto \frac{k!}{s^{k+1}} \quad e^{at} 1(t) \mapsto \frac{1}{s-a}$
 $t^n e^{at} 1(t) \mapsto \frac{n!}{(s-a)^{n+1}} \quad \sin(at) 1(t) \mapsto \frac{a}{s^2+a^2}$
 $\cos(at) 1(t) \mapsto \frac{s}{s^2+a^2}$

Prop. of Laplace Transform Linearity:
 $\mathcal{L}\{cf(t) + g(t)\} = c\mathcal{L}\{f(t)\} + \mathcal{L}\{g(t)\}, c \sim \text{constant}$.
Differentiation: If the Laplace transform of $f'(t)$ exists, then $\mathcal{L}\{f'(t)\} = s\mathcal{L}\{f(t)\} - f(0^-)$.

If the Laplace transform of $f^{(n)}(t) := \frac{d^n f}{dt^n}(t)$ exists, then
 $\mathcal{L}\{f^{(n)}(t)\} = s^n \mathcal{L}\{f(t)\} - \sum_{i=1}^n s^{n-i} f^{(i-1)}(0^-)$.

Integration: $\mathcal{L}\left\{\int_0^t f(\tau) d\tau\right\} = \frac{1}{s} \mathcal{L}\{f(t)\}$.

Convolution: Let $(f * g)(t) := \int_0^t f(\tau)g(t - \tau) d\tau = \int_0^t f(t - \tau)g(\tau) d\tau$, then $\mathcal{L}\{(f * g)(t)\} = \mathcal{L}\{f(t)\}\mathcal{L}\{g(t)\}$.

Time Delay: $\mathcal{L}\{f(t - T)1(t - T)\} = e^{-Ts} \mathcal{L}\{f(t)\}, T \geq 0$.

Multiplication by t: $\mathcal{L}\{tf(t)\} = -\frac{d}{ds} [\mathcal{L}\{f(t)\}]$.

Shift in s: $\mathcal{L}\{e^{at}f(t)\} = \mathcal{L}\{f(t)\}|_{s \rightarrow s-a} = F(s - a)$, where $F(s) = \mathcal{L}\{f(t)\}$ & a const.

Trig. Id. $2 \sin(2t) = 2 \sin(t) \cos(t), \sin(a - b) = \sin(a) \cos(b) - \cos(a) \sin(b), \cos(a - b) = \cos(a) \cos(b) + \sin(a) \sin(b)$

Complete the Square: $ax^2 + bx + c = a(x + \frac{b}{2a})^2 - \frac{b^2}{4a} + c$

LT Steps: 1. Write $f(t)$ as a sum and use linearity

*Trig. id. may be useful.

2. Use prop. of LT and common LT to find $F(s)$

Inverse Laplace Transform Given $F(s)$, its inverse LT is $f(t) = \mathcal{L}^{-1}\{F(s)\} := \frac{1}{2\pi} \int_{c-j\infty}^{c+j\infty} F(s)e^{st} ds$

$= \lim_{w \rightarrow \infty} \frac{1}{2\pi} \int_{c-jw}^{c+jw} F(s) e^{st} ds, \ c \in \mathbb{C}$ is selected s.t. the line $L := \{s \in \mathbb{C} : s = c + j\omega, \omega \in \mathbb{R}\}$ is inside the ROC of $F(s)$.
Zero: $z \in \mathbb{C}$ is a zero of $F(s)$ if $F(z) = 0$.
Pole: $p \in \mathbb{C}$ is a pole of $F(s)$ if $\frac{1}{F(p)} = 0$.

Cauchy's Residue THM If $F(s)$ is analytic (complex diff.) ev-erywhere except at isolated poles $\{p_1, \dots, p_N\}$, then $\mathcal{L}^{-1}\{F(s)\} = \sum_{i=1}^N \text{Res}\left[F(s)e^{st}, s = p_i\right] \mathbf{1}(t)$,
 $\text{*Res}[F(s)e^{st}, s = p_i]$: Residue of $F(s)e^{st}$ at $s = p_i$.
Residue Computation Let $G(s)$ be a complex analytic fcn w/ a pole at $s = p$, r be the multiplicity of the pole p . Then $\text{Res}[G(s), s = p] = \frac{1}{(r-1)!} \lim_{s \rightarrow p} \frac{d^{r-1}}{ds^{r-1}} [G(s)(s-p)^r]$.
Inv. LT Partial Frac.: 1. Factorize $F(s)$ into partial fractions. 2. Find coefficients and use LT table to find inverse LT.

Inv. LT Residues: 1. Find poles of $F(s)$ and their residues. 2. Use Cauchy's Residue THM to find inverse LT.
Transfer Function: Consider a CS in IO form. Assume zero initial conds. $y(0) = \dots = \frac{d^{(n-1)}}{dt^{(n-1)}}y(0) = 0$ and $u(0) = \dots = \frac{d^{(m-1)}}{dt^{(m-1)}}u(0) = 0$. Then the TF from u to y is $G(s) := \frac{y(s)}{U(s)} = \frac{bm s^m + \dots + b_0}{s^n + a_{n-1} s^{n-1} + \dots + a_0}$.

***0 Ini. Conds.:** $y_0(s) = G(s)u(s)$
*** \emptyset Ini. Conds.:** $y_{\emptyset}(s) = y_0(s) + \frac{\text{poly. based on initial conds.}}{s^n + a_{n-1} s^{n-1} + \dots + a_0}$
TF Steps (IO to TF): 1. Given IO form of CS, assume zero initial conds. 2. Find $G(s)$ by taking LT of IO form and forming $Y(s)/U(s)$.
***Careful:** $Y(s)/U(s) = G(s)$ not $U(s)/Y(s) = G(s)$.
Impulse Response: Given CS modeled by TF $G(s)$, its IR is $g(t) := \mathcal{L}^{-1}\{G(s)\}$.
 $\text{*}\mathcal{L}\{\delta(t)\} = 1$, then if $u(t) = \delta(t)$, then $Y(s) = U(s)G(s) = G(s)$.

SS to TF: $G(s) = C(sI - A)^{-1}B + D$ s.t. $y(s) = G(s)U(s)$.
 $\text{*}\dot{x} = Ax + Bu, \ y = Cx + Du$
***Assume** $x(0) = 0 \in \mathbb{R}^n$ (zero initial conds.).
Inverse: 1. For $A \in \mathbb{R}^{n \times n}$, find $[\text{cof}(A)]_{(i,j)} = (-1)^{i+j} \det(A_{(i,j)})$.
 $\text{*}A_{(i,j)}$: A w/ row i and col. j removed.
 2. Assemble $\text{cof}(A)$ and find $\det(A) = \sum_{j=1}^n a_{ij} [\text{cof}(A)]_{(i,j)}$ w/ fixed i or $\det(A) = \sum_{i=1}^n a_{ij} [\text{cof}(A)]_{(i,j)}$ w/ fixed j .
 3. Find $A^{-1} = \frac{1}{\det(A)} \text{adj}(A) = \frac{1}{\det(A)} [\text{cof}(A)]^T$.
TF (SS to TF): 1. Given SS form, assume zero initial conds. 2. Solve $G(s) = C(sI - A)^{-1}B + D$.
***If** $C = [0 \ \cdot \ 1 \ \cdot \ 0]$ and $B = [0 \ \cdot \ 1 \ \cdot \ 0]$, then only need to compute i th row & j th col. of $\text{adj}(sI - A)$.

Block Diagram Types of Blocks:
Cascade: $y_2 = (G_1(s)G_2(s))U$

$$U \rightarrow \boxed{G_1} \xrightarrow{y_1} \boxed{G_2} \rightarrow y_2 \quad \equiv \quad U \rightarrow \boxed{G_1, G_2} \rightarrow y_2$$
Parallel $y = (G_1(s) + G_2(s))U$

$$U \begin{matrix} \rightarrow \boxed{G_1} \rightarrow y_1 \\ \rightarrow \boxed{G_2} \rightarrow y_2 \end{matrix} \quad \equiv \quad U \rightarrow \boxed{G_1 + G_2} \rightarrow y$$
Feedback $y = \left(\frac{G_1(s)}{1+G_1(s)G_2(s)}\right) R$

$$R \xrightarrow{y} \begin{matrix} \rightarrow \boxed{G_1} \rightarrow y \\ \leftarrow \boxed{G_2} \leftarrow y \end{matrix} \quad \equiv \quad R \rightarrow \boxed{\frac{G_1}{1+G_1, G_2}} \rightarrow y$$

Manipulations:

