

The following can be stated for the closed-loop system

$$(\lambda_1 I - (A - BK))R_1 = 0 \quad (1)$$

where R_1 is the eigenvector for eigenvalue λ_1 . Let K be given as

$$K = -MR^{-1} \quad (2)$$

then

$$\begin{aligned} (\lambda_1 I - (A - BM_1 R_1^{-1}))R_1 &= 0 \\ \lambda_1 R_1 - AR_1 + BM_1 &= 0 \\ (\lambda_1 I - A)R_1 + BM_1 &= 0 \end{aligned} \quad (3)$$

Let $R_1 \triangleq X_1 n_1$ and $M_1 \triangleq Y_1 n_1$,

$$\begin{aligned} (\lambda_1 I - A)X_1 n_1 + BY_1 n_1 &= 0 \\ [\lambda_1 I - A \quad B] \begin{bmatrix} X_1 n_1 \\ Y_1 n_1 \end{bmatrix} &= 0 \end{aligned} \quad (4)$$

where n_1 is the linear combination vector. Choosing

$$X_1 n_1 = R_{des}(1) \quad (5)$$

hence,

$$n_1 = X_1^{-1} R_{des}(1) \quad (6)$$

and \mathcal{N} is the null space in

$$[\lambda_1 I - A \quad B] \mathcal{N} = 0 \quad (7)$$

The algorithm is as follows:

1. Calculate the null space(\mathcal{N}) of

$$[\lambda_1 I - A \quad B] \quad (8)$$

2. Partition the null space matrix \mathcal{N} as

$$\mathcal{N} = \begin{bmatrix} X_1 n_1 \\ Y_1 n_1 \end{bmatrix} \quad (9)$$

3. Calculate $n_1 = X_1^{-1}R_{des}(1)$ and set $M_1 = Y_1n_1$ and $R_1 = X_1n_1$.
4. Repeat steps for each eigenvalue.
5. Determine controller gain $K = -MR^{-1}$.

Since R can be used to diagonalize the closed-loop matrix

$$A + BK = R\Lambda R^{-1} \quad (10)$$

this fact can be used to evaluate the following

$$e^{(A+BK)t} = Re^{\Lambda t}R^{-1} \quad (11)$$

where R and Λ are closed-loop parameters and are known. Thereby,

$$x(t) = Re^{\Lambda t}R^{-1}x_0 \quad (12)$$

Defining $z = Rx$ and using the relation $x = R^{-1}z$ gives,

$$\begin{aligned} x(t) &= Re^{\Lambda t}R^{-1}x_0 \\ R^{-1}x(t) &= e^{\Lambda t}R^{-1}x_0 \\ z(t) &= e^{\Lambda t}z_0 \end{aligned} \quad (13)$$

and the control law is updated as

$$\begin{aligned} u &= Kx \\ u &= KR^{-1}z \end{aligned} \quad (14)$$

Sky-hook controller is defined as

$$u = k \begin{bmatrix} 0 & 1 & 0 & 0 \end{bmatrix} x \quad (15)$$

The LQR controller is designed via solving the Algebraic Riccati Equation (ARE)

$$A^TP + PA + PBR^{-1}B^TP + Q = 0 \quad (16)$$

or by using the Hamiltonian given as

$$\mathcal{H} = \begin{bmatrix} A & BR^{-1}B^T \\ -Q & -A^T \end{bmatrix} \quad (17)$$

in the equation

$$\mathcal{H} \begin{bmatrix} U_1 \\ U_2 \end{bmatrix} = 0 \quad (18)$$

if \mathcal{H} has no eigenvalues on the iw -axis. The solution P of the ARE is obtained via,

$$P = U_2 U_1^{-1} \quad (19)$$

and the lqr controller then is obtained using $K = -R^{-1}B^T P$. The Schur Complement

$$A - BD^{-1}C, \begin{bmatrix} A & B \\ C & D \end{bmatrix} \quad (20)$$

is used as follows,

$$\begin{aligned} A^T P + PA + PBR^{-1}B^T P + Q &= 0 \\ \begin{bmatrix} A^T P + PA + Q & -B \\ B^T & R \end{bmatrix} & \end{aligned} \quad (21)$$