

# ENPM667(Controls)

# FORMAL REPORT

PROJECT

# Non-linear Control

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December 08, 2019

# Contents

## 1 Dynamics(Question A)

#### 1.1 Lagrangian

#### **Potential Energy**

The potential energy associated with  $m_1,M$  and  $m_2$  are written obtained as follows. Setting a reference point of U=0 at the origin we get

$$V_{m_1} = -m_1 * l_1 cos(\theta_1(t)) \tag{1}$$

$$V_{m_2} = -m_2 * l_2 cos(\theta_2(t)) \tag{2}$$

$$V_M = 0 (3)$$

$$V = V_{m_1} + V_{m_2} + V_M \tag{4}$$

#### **Kinetic Energy**

The Kinetic energy associated with  $m_1,M$  and  $m_2$  are written obtained as follows

$$T_{m_1} = \frac{1}{2} m_1 (\frac{\mathrm{d}x(t)}{\mathrm{d}t})^2 + \frac{1}{2} m_1 l_1^2 (\frac{\mathrm{d}\theta_1}{\mathrm{d}t})^2 - m_1 l_1 \cos \theta_1(t) \frac{\mathrm{d}\theta_1}{\mathrm{d}t} \frac{\mathrm{d}x}{\mathrm{d}t}$$
 (5)

$$T_{m_2} = \frac{1}{2}m_2(\frac{\mathrm{d}x(t)}{\mathrm{d}t})^2 + \frac{1}{2}m_2l_2^2(\frac{\mathrm{d}\theta_2}{\mathrm{d}t})^2 - m_2l_2\cos\theta_2(t)\frac{\mathrm{d}\theta_2}{\mathrm{d}t}\frac{\mathrm{d}x}{\mathrm{d}t}$$
(6)

$$T_M = \frac{1}{2}M(\frac{\mathrm{d}x}{\mathrm{d}t})^2 \tag{7}$$

$$T = T_{m_1} + T_{m_2} + T_M (8)$$

#### Lagrangian

The lagrangian is calculated as T-V and is obtained as follows

$$L = T - V$$

$$= \frac{1}{2} m_1 (\frac{\mathrm{d}x(t)}{\mathrm{d}t})^2 + \frac{1}{2} m_1 l_1^2 (\frac{\mathrm{d}\theta_1}{\mathrm{d}t})^2 - m_1 l_1 \cos \theta_1(t) \frac{\mathrm{d}\theta_1}{\mathrm{d}t} \frac{\mathrm{d}x}{\mathrm{d}t} +$$

$$\frac{1}{2} m_2 (\frac{\mathrm{d}x(t)}{\mathrm{d}t})^2 + \frac{1}{2} m_2 l_2^2 (\frac{\mathrm{d}\theta_2}{\mathrm{d}t})^2 - m_2 l_2 \cos \theta_2(t) \frac{\mathrm{d}\theta_2}{\mathrm{d}t} \frac{\mathrm{d}x}{\mathrm{d}t} +$$

$$\frac{1}{2} M (\frac{\mathrm{d}x}{\mathrm{d}t})^2 + m_1 * l_1 \cos(\theta_1(t)) + m_2 * l_2 \cos(\theta_2(t))$$
(10)

(16)

#### 1.2 Equation of Motion

$$0 = -m_1 l_1 \frac{\mathrm{d}^2 x}{\mathrm{d}t^2} \cos \theta_1(t) + m_1 l_1^2 \frac{\mathrm{d}^2 \theta_1}{\mathrm{d}t^2} + mg l_1 \sin \theta_1(t)$$
 (11)

$$0 = -m_2 l_2 \frac{\mathrm{d}^2 x}{\mathrm{d}t^2} \cos \theta_2(t) + m_2 l_2^2 \frac{\mathrm{d}^2 \theta_2}{\mathrm{d}t^2} + mg l_2 2 \sin \theta_2(t)$$
 (12)

$$F = \frac{d^2x(t)}{dt^2} [M + m_1 + m_2] - m_1 l_1 \left[ \frac{d^2\theta_1(t)}{dt^2} cos(\theta_1(t)) - \sin\theta_1(t) \left( \frac{d\theta_1}{dt} \right)^2 \right] - m_2 l_2 \left[ \frac{d^2\theta_2}{dt^2} \cos\theta_2(t) - \sin\theta_2(t) \left( \frac{d\theta_2}{dt} \right)^2 \right].$$
(13)

#### NB.Refer to Appendix(Code for Dynamics) on how this was obtained

The equations obtained above can be further simplified to obtain the equation stated below

Simplification

Make  $\frac{d^2\theta_2(t)}{dt^2}$  and  $\frac{d^2\theta_1(t)}{dt^2}$  the subject of equations 11 and 12 respectively. Then substitute into equation 13 to get the equation below.

$$\frac{\mathrm{d}^2 x}{\mathrm{d}t^2} = \frac{-\frac{g}{2}[m_1 \sin(2\theta_1(t)) + m_2 \sin(2\theta_2(t))] - m_1 l_1 \sin(\theta_1(t)) (\frac{\mathrm{d}\theta_1(t)}{\mathrm{d}t})^2 - m_2 l_2 \sin(\theta_2(t)) (\frac{\mathrm{d}\theta_2}{\mathrm{d}t})^2 + F}{M + m_1 \sin^2(\theta_1(t)) + m_2 \sin^2(\theta_2(t))}$$
(14)

Resubstitue the equation above into equation 11 and 12 to get the following.

$$\frac{d^{2}\theta_{1}}{dt^{2}} = \frac{\frac{\cos(\theta_{1})}{l_{1}} \left(F - \frac{m_{1}g\sin(2\theta_{1})}{2} - \frac{m_{2}g\sin(2\theta_{2})}{2} - m_{1}l_{1}\sin\theta_{1}\left(\frac{d\theta_{1}}{dt}\right)^{2} - m_{2}l_{2}\sin\theta_{2}\left(\frac{d\theta_{2}}{dt}\right)^{2}\right)}{M + m_{1}\sin^{2}(\theta_{1}(t)) + m_{2}\sin^{2}(\theta_{2}(t))} \tag{15}$$

$$\frac{d^{2}\theta_{2}}{dt^{2}} = \frac{\frac{\cos(\theta_{2})}{l_{2}} \left(F - \frac{m_{1}g\sin(2\theta_{1})}{2} - \frac{m_{2}g\sin(2\theta_{2})}{2} - m_{1}l_{1}\sin\theta_{1}\left(\frac{d\theta_{1}}{dt}\right)^{2} - m_{2}l_{2}\sin\theta_{2}\left(\frac{d\theta_{2}}{dt}\right)^{2}\right)}{M + m_{1}\sin^{2}(\theta_{1}(t)) + m_{2}\sin^{2}(\theta_{2}(t))}$$

# 2 Linearization (Question B)

A non linear system, F(X, U) with state space euation  $\frac{dX}{dt} = F(X, U)$  can be linearized with the equation stated below.

$$\delta_x = A_F \frac{\mathrm{d}x(t)}{\mathrm{d}t} + B_F \frac{\mathrm{d}x(t)}{\mathrm{d}t} \tag{17}$$

where  $A_F = \nabla_x F, B_F = \nabla_u F$ , U(input) and X(State)

Given the equation above, the following state space is chosen for the Dynamic problem.

$$X = \begin{bmatrix} x & \frac{\mathrm{d}x}{\mathrm{d}t} & \theta_1 & \frac{\mathrm{d}\theta_1}{\mathrm{d}t} & \theta_2 & \frac{\mathrm{d}\theta_2}{\mathrm{d}t} \end{bmatrix}^T \tag{18}$$

Therefore, the state space equation can be written as

$$\frac{\mathrm{d}X}{\mathrm{d}t} = \frac{\mathrm{d}}{\mathrm{d}t} \begin{bmatrix} x \\ \frac{\mathrm{d}x}{\mathrm{d}t} \\ \theta_1 \\ \frac{\mathrm{d}\theta_1}{\mathrm{d}t} \\ \theta_2 \\ \frac{\mathrm{d}\theta_2}{\mathrm{d}t} \end{bmatrix} = \begin{bmatrix} f_1(X,U) \\ f_2(X,U) \\ f_3(X,U) \\ f_4(X,U) \\ f_5(X,U) \\ f_6(X,U) \end{bmatrix} = F \tag{19}$$

Based on equation above, the following can be noted

$$f_1(X, U) = \frac{\mathrm{d}x}{\mathrm{d}t} \tag{20}$$

$$f_2(X, U) = \frac{\mathrm{d}^2 x}{\mathrm{d}t^2}$$
 Refer to Dynamics for equation (21)  
 $f_3(X, U) = \frac{\mathrm{d}\theta}{\mathrm{d}t}$ 

$$f_3(X, U) = \frac{\mathrm{d}\theta}{\mathrm{d}t} \tag{22}$$

$$f_4(X, U) = \frac{\mathrm{d}^2 \theta_1}{\mathrm{d}t^2}$$
 Refer to Dynamics for equation (23)

$$f_5(X, U) = \frac{\mathrm{d}\theta_2}{\mathrm{d}t} \tag{24}$$

$$f_3(X,U) = \frac{\mathrm{d}\theta}{\mathrm{d}t}$$

$$f_4(X,U) = \frac{\mathrm{d}^2\theta_1}{\mathrm{d}t^2}$$
 Refer to Dynamics for equation (23)
$$f_5(X,U) = \frac{\mathrm{d}\theta_2}{\mathrm{d}t}$$

$$f_6(x,U) = \frac{\mathrm{d}^2\theta_2}{\mathrm{d}t^2}$$
 Refer to Dynamics for equation (25)

(26)

From  $A_F = \nabla_x F = \frac{\partial F}{\partial X}$  and  $B_F = \nabla_u F = \frac{\partial F}{\partial U}$  we get

$$A_{F} = \begin{bmatrix} 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & -\frac{m_{1}g}{M} & 0 & -\frac{m_{2}g}{M} & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & -\frac{g}{l_{1}}(1 + \frac{m_{1}}{M}) & 0 & \frac{-m_{2}g}{l_{1}M} & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & \frac{-m_{1}g}{l_{2}M} & 0 & -\frac{g}{l_{1}}(1 + \frac{m_{2}}{M}) & 0 \end{bmatrix} \qquad B_{F} = \begin{bmatrix} 0 \\ \frac{1}{M} \\ 0 \\ \frac{1}{Ml_{1}} \\ 0 \\ \frac{1}{Ml_{2}} \end{bmatrix}$$

$$(27)$$

#### Output

#### Output of langrange Dynamics

```
⅌
>> proj
V(t) =
 - g*l1*m1*cos(q1(t)) - g*l2*m2*cos(q2(t))
   (M*diff(q3(t), t)^2)/2 + (m1*diff(q3(t), t)^2)/2 + (m2*diff(q3(t), t)^2)/2 + (l1^2*m1*diff(q1(t), t)^2)/2 + (m2*diff(q3(t), t)^2)/2 + (m2*diff(q3
 (l2^2*m2*diff(q2(t), t)^2)/2 + g*l1*m1*cos(q1(t)) + g*l2*m2*cos(q2(t)) - l1*m1*cos(q1(t))*diff(q1(t), t)*diff(q3(t), t) + g*l2*m2*cos(q2(t)) + g*l2*m2*cos
 t) - l2*m2*cos(q2(t))*diff(q2(t), t)*diff(q3(t), t)
eqnl(t) =
l^2*m^2q_d(t) - l^*m^*cos(q_1(t))*q_d(t) + g^*l^*m^*sin(q_1(t)) == 0
eqn2(t) =
l2^2*m2*q2 dd(t) - l2*m2*cos(q2(t))*q3 dd(t) + q*l2*m2*sin(q2(t)) == 0
eqn3(t) =
```

Figure 1: lagrange Dynamics

#### 3 Controllability (Question C)

The controllability matrix, C, is a 6x6 matrix and is controllable when

$$Det(C) \neq 0 \tag{28}$$

Condition for Controllability

$$Det(C) = -\frac{(g^6 l_1^2 - 2g^6 l_1 l_2 + g^6 l_2^2)}{M^6 l_1^6 l_2^6}$$

$$Det(C) = -\frac{g^6}{M^6 l_1^6 l_2^6} (l_1 - l_2)^2$$
(30)

$$Det(C) = -\frac{g^6}{M^6 l_1^6 l_2^6} (l_1 - l_2)^2$$
(30)

Therefore, Linearized system is controllable when  $l_1 \neq l_2$ 

Refer to code for information on these where obtained

# 4 FeedBack and Linear Quadratic Regulator (Question D)

#### Linearized System with Feedback

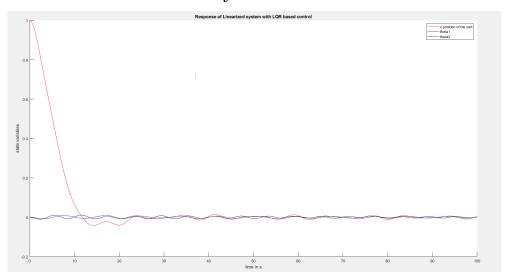


Figure 2: Linearized System with Feedback

#### LQR Non-Linear System

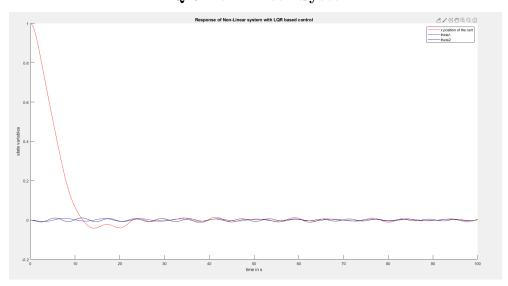


Figure 3: LQR Non linear System

Refer to code for information on how these where obtained

# 5 Observability (Question E)

#### Observability x(t)

c	obl =					
	1.0000	0	0	0	0	0
	0	1.0000	0	0	0	0
	0	0	-1.0000	0	0.6500	0
	0	0	0	-1.0000	0	0.6500
	0	0	-1.0000	0	1.1500	0
	0	0	0	-1.0000	0	1.1500

#### $\theta_2(t)$ and $\theta_1(t)$

ob2	=		
-----	---	--	--

0		0	0	0	0	0	0	0	0
0		0	0	0	0	0	0	0	0
5	0.307	0	0	-0.6500	-0.5500	0	0	1.0000	1.0000
0		-0.6500	-0.5500	0	0	1.0000	1.0000	0	0
5	0.082	0	0	-1.1500	-0.0500	0	0	1.0000	0
0		-1.1500	-0.0500	0	0	1.0000	0	0	0

#### Observability x(t) and $\theta_2(t)$

# Observability $\mathbf{x}(\mathbf{t}), \ \theta_2(t) \ \text{and} \ \theta_1(t)$ observability $\mathbf{x}(\mathbf{t}), \ \theta_2(t) \ \text{and} \ \theta_1(t)$ Observability $\mathbf{x}(\mathbf{t}), \ \theta_2(t) \ \text{and} \ \theta_1(t)$ observability\_of\_Cl =

```
Rank is 6. The system is observable for output x(t)

observability_of_C2 =

4

Rank is 4. The system is not observable for output (t1(t),t2(t))

observability_of_C3 =

6

The system is observable for output (x(t),t2(t))

observability_of_C4 =

6

Rank is 6. The system is observable for output (x(t),t1(t),t2(t))
```

Refer to code for information on these where generated

# 6 Luenberger Observer (Question F)

#### State x(t) Linear Response

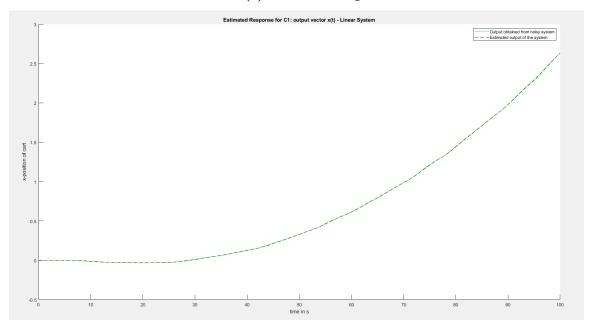


Figure 4: State x(t) Linear Response

#### State x(t) Non Linear Response

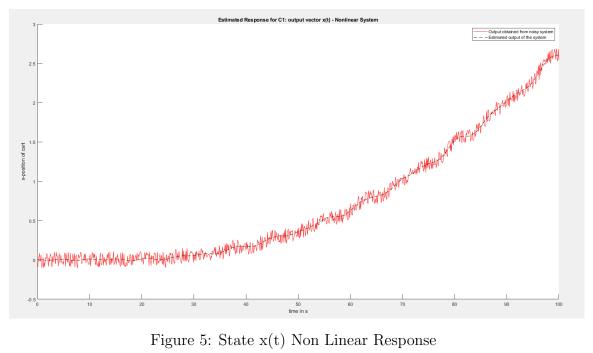


Figure 5: State x(t) Non Linear Response

# State $\mathbf{x}(\mathbf{t})$ and $\theta_2(t)$ Linear Response

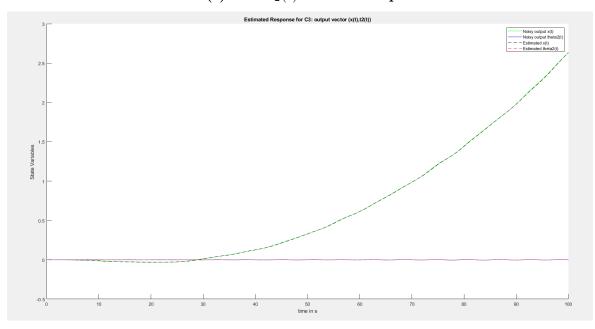


Figure 6: State  $\mathbf{x}(\mathbf{t})$  and  $\theta_2(t)$  Linear Response



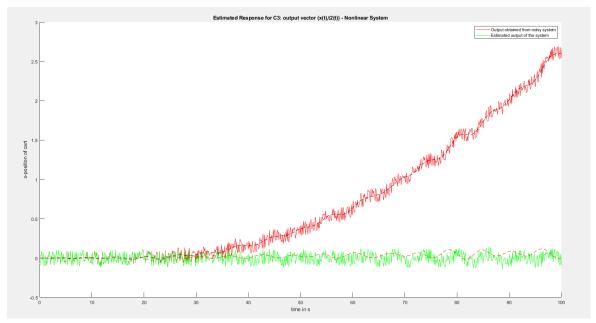


Figure 7: State  $\mathbf{x}(\mathbf{t})$  and  $\theta_2(t)$  Non-Linear Response

#### State $\mathbf{x}(\mathbf{t}), \theta_1(t)$ and $\theta_2(t)$ Linear Response

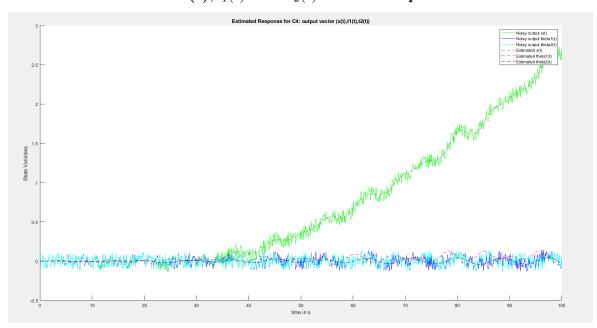
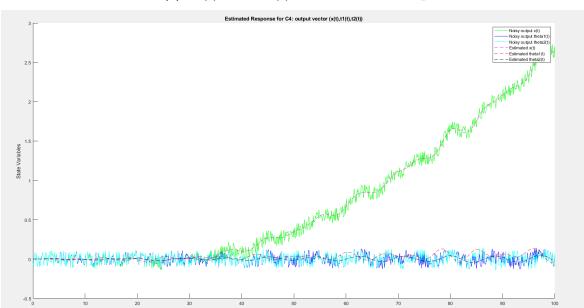


Figure 8: State  $x(t), \theta_1 t()$  and  $\theta_2(t)$  Linear Response

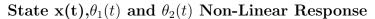


#### State $\mathbf{x(t)}, \theta_1(t)$ and $\theta_2(t)$ Non-Linear Response

Figure 9: State  $x(t), \theta_1 t()$  and  $\theta_2(t)$  Non-Linear Response

Refer to code for information on how these where obtained

# 7 LQG Non linear



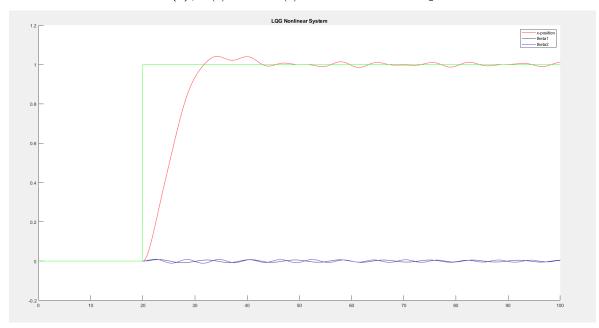


Figure 10: LQG Non linear

Refer to Code for information on how this was achieved

# 8 Appendix

## 8.1 Code for Dynamics Calculations



```
5 %
   % Note This approach doesn't account for Rotational Inertia'
 syms I m1 m2 M g F1 F2 F3 F
 syms q1(t) q2(t) q3(t) q1_d(t) q1_d(t) q2_d(t) q2_d(t)
    q3_d(t) q3_d(t)
 syms 11 12
11
 % Symbol definitions
 % q(t) - Represents generalized coordinates
     \% q1 represents theta 1
     \% q2 represents theta 2
     \% q3 represents x(t)
18
 % F - Represents generalized force or torque
 \% q_d(t) - Represents derivative of q wrt to t
 % q_dd(t)- Represents second derivative of q wrt to t
 % r - Position of COM wrt to inertial (world) frame
 % a's - robot link parameters
 % I - Rotational Inertia from links
25
 %
26
   %
                   Lagrangian
27
 %
28
   r1 = [q3-l1*sin(q1)]
29
     -11*\cos(q1);
30
31
 r2 = [q3-12*sin(q2)]
32
     -12*\cos(q2);
33
34
 r3 = q3;
35
36
 % Getting velocities
```

```
v1 = diff(r1);
 v2 = diff(r2);
  v3 = diff(r3);
40
41
 % Kinetic Energy
42
 T1 = 0.5 * transpose(v1) * v1*m1;
 T2 = 0.5 * transpose(v2) * v2*m2;
 T3 = 0.5 * transpose(v3) * v3*M;
 T = T1 + T2 + T3;
47
 T=simplify(T);
48
49
 % Potential Energy
50
 V1 = -m1*g*l1*cos(q1);
 V2 = -m2*g*l2*cos(q2);
 V3 = 0;
54
 V = V1 + V2 + V3;
55
 V=simplify(V)
57
 % Lagrangian
 L = T-V;
 L = simplify(L)
61
 %
62
   %
                  Taking derivatives
63
 %
64
   65
 Derivative of L wrt to q
67
 L=subs(L, diff(q1(t),t),q1_d);
 L=subs(L, diff(q2(t), t), q2_d);
 L=subs(L, diff(q3(t), t), q3_d);
73
```

```
dL_dq1 = functionalDerivative(L, q1);
       dL_dq2 = functionalDerivative(L, q2);
       dL_dq3 = functionalDerivative(L,q3);
 76
 77
 78
         79
                 Derivative of L wrt q_dot
 80
         % Replacing derivatives with symbols
83
      % Matlab can't take functional derivative with
 84
      % respect to a derivative
       dL_dq1_dot= functionalDerivative(L,q1_d);
       dL_dq2_dot = functional Derivative(L, q2_d);
       dL_dq3_dot= functionalDerivative(L,q3_d);
 89
         90
           %Derivative of dl/dq_dot wrt to t
91
         92
      %Taking derivative of dL_dq with respect to t
 93
       dt_dL_dq1_dot = diff(dL_dq1_dot,t);
       dt_dL_dq_2_dot = diff(dL_dq_2_dot,t);
       dt_dL_dq_3_dot = diff(dL_dq_3_dot, t);
96
97
98
         %
99
                %Equation of Motion
100
         %
101
                102
         103
         Replacing derivatives with symbols
104
         0,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,000,0
105
106
         %Replacing derivatives with symbols to perform substaction
107
       dt_dL_dq1_dot=subs(dt_dL_dq1_dot, diff(q1_d(t), t), q1_dd);
108
       dt_dL_dq1_dot=subs(dt_dL_dq1_dot, diff(q1(t),t),q1_d);
```

```
dt_dL_dq1_dot=subs(dt_dL_dq1_dot, diff(q2_d(t), t), q2_dd);
   dt_dL_dq1_dot=subs(dt_dL_dq1_dot, diff(q2(t),t),q2_d);
   dt_dL_dq1_dot=subs(dt_dL_dq1_dot, diff(q3_d(t), t), q3_dd);
112
   dt_dL_dq1_dot=subs(dt_dL_dq1_dot, diff(q3(t),t),q3_d);
113
114
   dt_dL_dq_2_dot=subs(dt_dL_dq_2_dot, diff(q_1_d(t), t), q_1_dd);
115
   dt_dL_dq_2_dot=subs(dt_dL_dq_2_dot, diff(q_1(t),t),q_1_d);
116
   dt_dL_dq_2_dot=subs(dt_dL_dq_2_dot, diff(q_2_d(t), t), q_2_dd);
   dt_dL_dq_2_dot=subs(dt_dL_dq_2_dot, diff(q_2(t), t), q_2_d);
   dt_dL_dq_2_dot=subs(dt_dL_dq_2_dot, diff(q_3_d(t), t), q_3_dd);
119
   dt_dL_dq_2_dot=subs(dt_dL_dq_2_dot, diff(q_3(t),t),q_3_d);
120
121
   dt_dL_dq_3_dot=subs(dt_dL_dq_3_dot, diff(q_1_d(t), t), q_1_dd);
122
   dt_dL_dq_3_dot=subs(dt_dL_dq_3_dot, diff(q_1(t),t),q_1_d);
123
   dt_dL_dq_3_dot=subs(dt_dL_dq_3_dot, diff(q_2_d(t), t), q_2_dd);
   dt_dL_dq_3_dot=subs(dt_dL_dq_3_dot, diff(q_2(t),t),q_2_d);
125
   dt_dL_dg_3_dot=subs(dt_dL_dg_3_dot, diff(g_3_d(t), t), g_3_dd);
126
   dt_dL_dg_3_dot=subs(dt_dL_dg_3_dot, diff(g_3(t),t),g_3_d);
127
128
129
   Replacing derivatives with symbols to perform substaction
130
131
132
   133
             Finding Equations
134
   135
   eqn1 = simplify(dt_dL_dq1_dot - dL_dq1) = 0
136
   eqn2 = simplify(dt_dL_dq2_dot - dL_dq2) = 0
137
   eqn3 = simplify(dt_dL_dq_3_dot - dL_dq_3) = F
```

#### Output

#### Output of langrange Dynamics

Figure 11: lagrange Dynamics

#### 8.2 Code for LQR,LQG and Observability

```
function c = compute(m1, m2, M, 11, 12, g)
    syms t
 %
3
   %
                LQR CONTROLLER
 %
   \%[A,B] = mat(m1, m2, M, 11, 12, g);
6
 A = [0, 1.0000, 0, 0, 0, 0;
        0,0,-1.0000,0,-1.0000,0;
        0,0,0,1.0000,0,0;
10
        0,0,-0.5500,0,-0.0500,0;
11
        0,0,0,0,0,1.0000;
12
        [0,0,-0.1000,0,-1.1000,0];
13
```

```
B = [0; 0.001; 0; 0.00005; 0; 0.0001];
       Eigen = eig(A)
16
       disp ('The eigen values of A')
17
       disp ('therefore Lyapunovs indirect method is
18
          inconclusive for the system')
       tspan = 0:0.1:100;
19
       Q = 100 * eye(6);
       R = 0.01;
       [K, P, E] = lqr(double(A), double(B), Q, R)
22
       eigen = eig(A-B*K)
23
       C1 = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \end{bmatrix}
                                            %For output (x(t))
24
       C2 = [0 \ 0 \ 1 \ 0 \ 0 \ 0;
                                         %For output (theta1(t),
25
          theta2(t)
              0 \ 0 \ 1 \ 0 \ 1 \ 0
       C3 = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}
                                         %For output (x(t), theta2(t
27
          ))
              0 \ 0 \ 0 \ 0 \ 1 \ 0
28
       C4 = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}
                                          %For output (x(t), theta1(
29
          t), theta2(t))
              0 0 1 0 0 0;
30
              0 \ 0 \ 0 \ 0 \ 1 \ 0
31
32
  %
33
     %Checking Observability
34
  %
35
     ob1 = [C1; C1*A; C1*A^{(2)}; C1*A^{(3)}; C1*A^{(4)}; C1*A^{(5)}]
36
              [C2; C2*A; C2*A^{(2)}; C2*A^{(3)}; C2*A^{(4)}; C2*A^{(5)}]
37
              [C3; C3*A; C3*A^{(2)}; C3*A^{(3)}; C3*A^{(4)}; C3*A^{(5)}]
38
       ob4 = [C4; C4*A; C4*A^{(2)}; C4*A^{(3)}; C4*A^{(4)}; C4*A^{(5)}]
39
40
       observability\_of\_C1 = rank(ob1)
41
       disp ('Rank is 6. The system is observable for output x(t
42
          ) ')
       observability\_of\_C2 = rank(ob2)
43
       disp ('Rank is 4. The system is not observable for output
44
```

```
(t1(t), t2(t))
     observability\_of\_C3 = rank(ob3)
     disp('The system is observable for output (x(t),t2(t))')
46
     observability\_of\_C4 = rank(ob4)
47
     disp ('Rank is 6. The system is observable for output (x(t
48
       ), t1(t), t2(t))')
     s0 = [1; 0; 0; 0; 0; 0];
49
 %
50
    %
               Obsevability of Linearized System
51
 %
52
    [t,y1] = ode45(@(t,y)(A-B*K)*y,tspan,s0);
     figure;
54
     hold on
55
     plot(t,y1(:,1),'r')
56
     plot (t, y1(:,3), 'b')
57
     plot (t, y1(:,5), 'k')
     ylabel ('state variables')
     xlabel('time in s')
     title ('Response of Linearized system with LQR based
61
       control')
     legend ('x position of the cart', 'theta1', 'theta2')
62
63
 %
64
    %
               Obsevability of Original Non-Linear System
65
 %
66
    67
     [t1, y2] = ode45(@(t, y) n linear(y, t, m1, m2, M, l1, l2, g, -K*y),
68
       tspan, s0);
     figure;
69
     hold on
70
     plot (t1, y2(:,1), 'r')
71
     plot(t1,y2(:,3),'b')
72
```

```
plot (t1, y2(:,5), 'k')
       ylabel('state variables')
       xlabel('time in s')
75
       title ('Response of Non-Linear system with LQR based
76
         control')
      legend ('x position of the cart', 'theta1', 'theta2')
78
      % Noise and Disturbances in the system
                                    %input disturbance
      Bd = 0.1 * eye(6);
80
         covarianve
      Bn = 0.1;
81
      Bn1 = 0;
                                     %output measurement noise
82
      Bn3 = 0 * [0, 1; 0, 1];
83
      Bn4 = 0 * [0, 0, 1; 0, 0, 1; 0, 0, 1];
84
  %
     Obtaining "best" Luenberger observer for each one of the
      output vectors using Kalman Bucy Filter (Lqe))
  %
88
     % system
  [L1,P,E] = lqe(A,Bd,C1,Bd,Bn);
   [L3, P, E] = lqe(A, Bd, C3, Bd, Bn*eye(2));
  [L4, P, E] = lqe(A, Bd, C4, Bd, Bn*eye(3));
  % Luenberger's Observer using Pole placement Method
  %%
      Ae = [(A - B * K)];
95
       poles = eig(Ae)
96
      P = \begin{bmatrix} -2 & -5 & -6 & -7 & -8 & -9 \end{bmatrix};
97
      L1p = place (A', C1', P)'
98
      L3p = place(A', C3', P)'
      C4p = [1,0,0,0,0,0,0;0,0,1,0,0,0;0,0,0,0,1,0]
100
      L4p = place(A', C4', P)';
101
102
103
      % Creating Augmented Matrices for Simulation
104
      uD = randn(6, size(tspan, 2));
                                         %input for disturbance
105
```

```
uN = randn(size(tspan));
                                       %input for noise
106
      u = 0*tspan;
107
      u(200: length(tspan)) = 1;
                                    % Step input at t = 10
108
      u1 = [u; Bd*Bd*uD; uN];
109
110
      uDp = 0*randn(6, size(tspan, 2));
111
      uNp = 0*randn(size(tspan));
112
      up = 0*tspan;
      up(200: length(tspan)) = 1;
                                    % Step input at t = 10
114
115
      u1p = [up; Bd*Bd*uDp; uNp];
116
117
      Be = [B, Bd, zeros(size(B))];
118
119
  %
120
     \% Luenberger Observer output when X(t) is the output vector
  %
122
     %%
123
      sysLO1 = ss(A-L1*C1, [B L1], C1, zeros(1,2));
                                                   %State
124
         Estimator system
125
      %Obtaining Y values for a system simulated with noise
126
         and disturbance.
      De1 = [0,0,0,0,0,0,0,Bn1];
                                                    %
127
         Augmented D matrix
128
      sys1 = ss(A, Be, C1, De1)
129
      [y1,t] = lsim(sys1,u1,tspan);
130
131
      %Simulating the States of the output variables
132
      [x1,t] = lsim(sysLO1,[u; y1'],tspan);
133
134
      figure();
135
      hold on
136
      plot(t,y1(:,1),'g')
137
      plot(t,x1(:,1),'k--')
138
```

```
ylabel ('x-position of cart')
139
      xlabel ('time in s')
140
      legend ('Output obtained from noisy system', 'Estimated
141
         output of the system')
      title ('Estimated Response for C1: output vector x(t) -
142
         Linear System')
      hold off
143
      opt = simset('solver', 'ode45', 'SrcWorkspace', 'Current');
145
      [tout2]=sim('nonlinerLO', tspan, opt);
146
      figure();
147
      hold on
148
      plot (tout2, out1 (:,1), 'r')
149
      plot (tout2, states1(:,1), 'k—')
150
      ylabel ('x-position of cart')
      xlabel ('time in s')
152
      legend ('Output obtained from noisy system', 'Estimated
153
         output of the system')
      title ('Estimated Response for C1: output vector x(t) -
154
         Nonlinear System')
      hold off
155
  \%
157
     \% Luenberger Observer output when (X(t), theta2(t)) is the
     output vector
  %
159
     sysLO3 = ss(A-L3*C3, [B L3], C3, zeros(2,3))
                                                   %State
160
         Estimator system
161
      %Obtaining Y values for a system simulated with noise
162
         and disturbance.
                                                      %
      De3 = [zeros(size(C3)), Bn3];
163
         Augmented D matrix
164
      sys3 = ss(A, Be, C3, De3)
165
      [y3,t] = lsim(sys3,u1,tspan);
166
```

```
167
                   %Simulating the States of the output variables
168
                    [x3,t] = lsim(sysLO3,[u; y3'],tspan);
169
170
                    figure();
171
                    hold on
172
                    plot (t, y3(:,1), 'g')
173
                    plot (t, y3(:,2), 'b')
                    plot(t, x3(:,1), 'k—')
175
                    plot(t, x3(:,2), 'r—')
176
                    vlabel('State Variables')
177
                    xlabel('time in s')
178
                    legend ('Noisy output x(t)', 'Noisy output theta2(t)', '
179
                             Estimated x(t)', 'Estimated theta2(t)')
                     title ('Estimated Response for C3: output vector (x(t), t2
180
                            (t))')
                    hold off
181
182
                    opt = simset('solver', 'ode45', 'SrcWorkspace', 'Current');
183
                    [tout3]=sim('nonlinearLO3', tspan, opt);
184
                    figure();
185
                    hold on
186
                    plot (tout3, out3 (:,1), 'r')
187
                    plot (tout3, out3 (:,2), 'g')
188
                    plot(t, states3(:,1), 'k—')
189
                    190
                    ylabel ('x-position of cart')
191
                    xlabel ('time in s')
192
                    legend ('Output obtained from noisy system', 'Estimated
193
                            output of the system')
                     title ('Estimated Response for C3: output vector (x(t),t2
194
                             (t)) - Nonlinear System')
                    hold off
195
196
                   %
197
                           \% Luenberger Observer output when (X(t), theta1(t), theta1(t),
198
                             theta2(t)) is the output vector
                   %
199
```

```
sysLO4 = ss(A-L4*C4, [B L4], C4, zeros(3,4))
                                                            %State
200
           Estimator system
201
       %Obtaining Y values for a system simulated with noise
202
           and disturbance.
       De4 = [zeros(3,5),Bn4];
                                                          %Augmented D
203
            matrix
204
        sys4 = ss(A, Be, C4, De4)
205
        [y4,t] = lsim(sys4,u1,tspan);
206
207
       %Simulating the States of the output variables
208
        [x4,t] = lsim(sysLO4, [u;y4'], tspan);
210
        figure();
211
        hold on
212
        plot (t, y4(:,1), 'g')
213
        plot (t, y4(:,2), 'b')
214
        plot (t, y4(:,3), 'c')
215
        plot (t, x4(:,1), 'm—')
        plot(t, x4(:,2), 'r—')
217
        plot(t, x4(:,3), 'k--')
218
        ylabel ('State Variables')
219
        xlabel('time in s')
220
        legend('Noisy output x(t)', 'Noisy output theta1(t)','
221
           Noisy output theta2(t)', 'Estimated x(t)', 'Estimated
           theta1(t)', 'Estimated theta2(t)')
        title ('Estimated Response for C4: output vector (x(t),t1
222
           (t),t2(t))')
        hold off
223
224
        opt = simset('solver', 'ode45', 'SrcWorkspace', 'Current');
225
        [tout4]=sim('nonlinearLO4', tspan, opt);
226
227
        figure();
228
        hold on
229
        plot (tout4, out4 (:,1), 'g')
230
        plot (tout4, out4(:,2), 'b')
231
```

```
plot (tout4, out4(:,3), 'c')
232
       plot (tout4, states4(:,1), 'm—')
233
       plot (tout4, states4(:,2), 'r—')
234
       plot (tout4, states4(:,3), 'k—')
235
       ylabel('State Variables')
236
       xlabel ('time in s')
237
       legend('Noisy output x(t)','Noisy output theta1(t)','
238
         Noisy output theta2(t)', 'Estimated x(t)', 'Estimated
         theta1(t)', 'Estimated theta2(t)')
       title ('Estimated Response for C4: output vector (x(t), t1)
239
          (t), t2(t))
       hold off
240
241
  %%
242
  %
243
     % LQG Controller for smallest Output Vector C1 =
     [1,0,0,0,0,0]
  \%
245
     Ac = A-L1p*C1;
246
      Bc = [B L1p];
247
       Cc = eve(6);
248
      Dc = 0*[B L1p];
249
250
       opt = simset('solver', 'ode45', 'SrcWorkspace', 'Current');
251
       sim ('nonlinearlqg', tspan, opt);
252
      % Simulation Results
253
      %%
254
       figure();
255
       hold on
256
       plot (tout, states (:,1), 'r')
257
       plot (tout, states (:, 3), 'k')
258
       plot (tout, states (:,5), 'b')
259
       plot (tout, inputlqg(:,1), 'g')
260
261
       title ('LQG Nonlinear System')
262
       legend('x-position', 'theta1', 'theta2')
263
```

```
hold off
264
            c = [B A*B A^2*B A^3*B A^4*B A^5*B];
265
       end
266
   function [Af, Bf] = mat(a,b,c,d,e,f)
       syms m1 m2 g M l1 l2 F t1 t2 t1_dot t2_dot x x_dot
 2
       A = (F - m1*g*sin(2*t1)/2 - m2*g*sin(2*t2)/2 - m1*l1*sin
          (t1)*(t1_dot)^2 - m2*12*sin(t2)*(t2_dot)^2/(M + m1*(
          \sin(t1)^2 + m2*(\sin(t2)^2);
       B = (1/11)*(\cos(t1)*(F - m1*g*\sin(2*t1)/2 - m2*g*\sin(2*t1)/2)
 4
          t2)/2 - m1*11*sin(t1)*(t1_dot)^2 - m2*12*sin(t2)*(
           t2_dot)^2/(M + m1*(sin(t1)^2) + m2*(sin(t2)^2)) - g*
           sin (t1));
       C = (1/12)*(\cos(t2)*(F - m1*g*\sin(2*t1)/2 - m2*g*\sin(2*t1)/2)
          (t2)/2 - m1*11*sin(t1)*(t1_dot)^2 - m2*12*sin(t2)*(
           t2_dot)^2/(M + m1*(sin(t1)^2) + m2*(sin(t2)^2)) - g*
           sin (t2));
       f1x1 = diff(A,x);
 6
       f1x1_dot = diff(A, x_dot);
       f1t1 = diff(A, t1);
       f1t1_dot = diff(A, t1_dot);
       f1t2 = diff(A, t2);
10
       f1t2\_dot = diff(A, t2\_dot);
11
       f2x1 = diff(B,x);
12
       f2x1_dot = diff(B, x_dot);
13
       f2t1 = diff(B, t1);
14
       f2t1_dot = diff(B, t1_dot);
15
       f2t2 = diff(B, t2);
16
       f2t2\_dot = diff(B, t2\_dot);
17
       f3x1 = diff(C,x);
18
       f3x1_dot = diff(C, x_dot);
19
       f3t1 = diff(C, t1);
20
       f3t1_dot = diff(B, t1_dot);
21
       f3t2 = diff(C, t2);
22
       f3t2\_dot = diff(C, t2\_dot);
23
24
       A11 = subs(f1x1, \{x, x_dot, t1, t1_dot, t2, t2_dot\},
25
           \{(0,0,0,0,0,0,0)\}
       A12 = subs(f1t1, \{x, x_dot, t1, t1_dot, t2, t2_dot\},
26
           \{0,0,0,0,0,0,0\};
       A13 = subs(f1t2, \{x, x_dot, t1, t1_dot, t2, t2_dot\},
27
```

```
\{0,0,0,0,0,0,0\}
       A14 = subs(f1x1\_dot, \{x, x\_dot, t1, t1\_dot, t2, t2\_dot\},
           \{0,0,0,0,0,0,0\};
       A15 = subs(f1t1\_dot, \{x, x\_dot, t1, t1\_dot, t2, t2\_dot\},
29
           \{0,0,0,0,0,0,0\};
        A16 = subs(f1t2\_dot, \{x, x\_dot, t1, t1\_dot, t2, t2\_dot\},
           \{0,0,0,0,0,0,0\};
       A21 = subs(f2x1, \{x, x_dot, t1, t1_dot, t2, t2_dot\},
31
           \{0,0,0,0,0,0,0\};
        A22 = subs(f2t1, \{x, x_dot, t1, t1_dot, t2, t2_dot\},
32
           \{(0,0,0,0,0,0,0)\}
        A23 = subs(f2t2, \{x, x_dot, t1, t1_dot, t2, t2_dot\},
33
           \{0,0,0,0,0,0,0\};
        A24 = subs(f2x1\_dot, \{x,x\_dot,t1,t1\_dot,t2,t2\_dot\},
           \{0,0,0,0,0,0,0\};
       A25 = subs(f2t1\_dot, \{x, x\_dot, t1, t1\_dot, t2, t2\_dot\},
35
           \{0,0,0,0,0,0,0\};
        A26 = subs(f2t2\_dot, \{x,x\_dot,t1,t1\_dot,t2,t2\_dot\},
36
           \{0,0,0,0,0,0,0\};
        A31 = subs(f3x1, \{x, x_dot, t1, t1_dot, t2, t2_dot\},
37
           \{(0,0,0,0,0,0,0)\}
        A32 = subs(f3t1, \{x, x_dot, t1, t1_dot, t2, t2_dot\},
38
           \{0,0,0,0,0,0,0\};
        A33 = subs(f3t2, \{x, x_dot, t1, t1_dot, t2, t2_dot\},
39
           \{(0,0,0,0,0,0,0)\}
        A34 = subs(f3x1\_dot, \{x,x\_dot,t1,t1\_dot,t2,t2\_dot\},
40
           \{0,0,0,0,0,0,0\};
        A35 = subs(f3t1\_dot, \{x, x\_dot, t1, t1\_dot, t2, t2\_dot\},
41
           \{0,0,0,0,0,0,0\}
        A36 = subs(f3t2\_dot, \{x, x\_dot, t1, t1\_dot, t2, t2\_dot\},
42
           \{0,0,0,0,0,0,0\};
43
        f2F = diff(A,F);
44
        f4F = diff(B,F);
45
        f6F = diff(C,F);
46
        B11 = subs(f2F, \{x, x_dot, t1, t1_dot, t2, t2_dot\},\
47
           \{0,0,0,0,0,0,0\};
        B12 = subs(f4F, \{x, x_dot, t1, t1_dot, t2, t2_dot\},
48
           \{0,0,0,0,0,0,0\};
        B13 = subs(f6F, \{x, x_dot, t1, t1_dot, t2, t2_dot\},\
49
```

```
\{0,0,0,0,0,0,0\};
       B1 = simplify([0;B11;0;B12;0;B13])
50
       A1 = simplify([0\ 1\ 0\ 0\ 0\ 0;\ A11\ A14\ A12\ A15\ A13\ A16;0\ 0)
51
           0 1 0 0; A21 A24 A22 A25 A23 A26; 0 0 0 0 0 1; A31 A34
           A32 A35 A33 A36])
             simplify (simplify ([B1 A1*B1 A1^2*B1 A1^3*B1 A1^4*B1
52
            A1^5*B1))
       В1
53
       A1*B1
54
       A1^2*B1
55
       A1^3*B1
56
       A1^{4}*B1
57
       A1^5*B1
        det(c)
59
       \%Bf = (subs(B1, \{m1, m2, M, l1, l2, g\}, \{a, b, c, d, e, f\}))
60
       Bf = B1
61
       %Af = (subs(A1, \{m1, m2, M, l1, l2, g\}, \{a, b, c, d, e, f\}))
62
       Af = A1
63
  end
64
```