

①

Problem 1: Model Conversion.

$$\tau = 0.5(1+a) = 0.5(1+0) = 0.5$$

$$\alpha = \frac{1}{\tau} = 2.$$

$$\frac{dx}{dt} = (-\alpha)x + (5\alpha)u \Rightarrow \frac{dx}{dt} + (\alpha)x = (5\alpha)u$$

$$\Rightarrow \left(\frac{dx}{dt} + \alpha x \right) e^{\alpha t} = (5\alpha)u(e^{\alpha t})$$

$$\Rightarrow \int_{x(k)\exp(k\Delta t\alpha)}^{x(k+1)\exp((k+1)\Delta t\alpha)} d(x e^{\alpha t}) = \int_{k\Delta t}^{(k+1)\Delta t} 5\alpha (e^{\alpha t}) u dt.$$

$$\Rightarrow (x(k+1)) \exp\left[(k+1)\Delta t\alpha\right] - x(k) \exp[k\Delta t\alpha] = 5\alpha \int_{k\Delta t}^{(k+1)\Delta t} e^{\alpha t} u dt$$

If the system follows a zero order hold,
 $u = u(k) = \text{constant for the entire time from } k\Delta t \text{ to } (k+1)\Delta t$

$$\Rightarrow (x(k+1)) \exp((k+1)\alpha\Delta t) - x(k) \exp(k\alpha\Delta t).$$

$$= 5(-\exp(k\Delta t\alpha) + \exp((k+1)\alpha\Delta t)) u(k)$$

Dividing both sides by $\exp((k+1)\Delta t\alpha)$

$$\Rightarrow x(k+1) - x(k) \exp(-\alpha\Delta t) = 5(1 - \exp(-\alpha\Delta t)) u(k)$$

Substituting $\alpha=2$ and $\Delta t = 0.5$,

$$\begin{aligned} x(k+1) &= (x(k)) e^{-0.1} + 5(1 - e^{-0.1}) u(k) \\ &= (0.9048) x(k) + (0.0952) 5 u(k) \\ &= (0.9048) x(k) + (0.4758) u(k) \end{aligned}$$

Comparing with $x(k+1) = A x(k) + B u(k)$,

$$A = 0.9048 \text{ and } B = 0.4758.$$

cont.

$$\begin{aligned} y &= (1)x \Rightarrow y(k) = x(k) \\ &\Rightarrow C = \overset{\text{continuous}}{C} = 1 \end{aligned}$$

$$\therefore \boxed{\begin{aligned} x(k+1) &= 0.9048 x(k) + 0.4758 u(k) \\ y(k) &= x(k) \end{aligned}}$$

(2)

$$\begin{aligned} \text{Input delay} &= 1.5 \text{ sec} = \frac{1.5 \text{ steps}}{\Delta t} = \frac{1.5}{0.5} \\ &= 3 \text{ time steps.} \end{aligned}$$

Since there is a delay of 3 time steps (exactly) we replace $u(k)$ as $u(k-3)$ in the expression obtained in the previous question

$$\begin{aligned} \Rightarrow x(k+1) e^{(k+1)\Delta t \alpha} &= x(k) e^{k\Delta t \alpha} \\ &= \left(5\alpha \int_{k\Delta t}^{(k+1)\Delta t} e^{\alpha t} dt \right) u(k-3) \end{aligned}$$

$$\Rightarrow x(k+1) e^{(k+1)\Delta t \alpha} - x(k) e^{k\Delta t \alpha} = 5 \left(e^{(k+1)\Delta t \alpha} - e^{k\Delta t \alpha} \right) u(k-3)$$

$$\Rightarrow x(k+1) = (x(k)) e^{-\alpha \Delta t} + \gamma (1 - e^{-\alpha \Delta t}) u(k-3)$$

$$\Rightarrow \boxed{\begin{aligned} x(k+1) &= 0.9048 x(k) + 0.4258 u(k-3) \\ y(k) &= x(k) \end{aligned}}$$

$$A = 0.9048, B = 0.4258, C = 1$$

Problem 2: Model Linearisation

$$C_{in} = 5 + 0.2 \times a = 5 + 0.2 \times 0.$$

$$\Rightarrow C_{in} = 5 \text{ units.}$$

$$\textcircled{3} \quad A = 0.2, k = 0.5, K = 1.5, C_{in} = 5, F_{in} = 8.5$$

$$\frac{dh}{dt} = \frac{1}{A} (F_{in} - K \sqrt{h}) \quad \text{--- } \textcircled{1}$$

$$\frac{dc}{dt} = \frac{F_{in}}{Ah} (C_{in} - c) - k c^2 \quad \text{--- } \textcircled{2}$$

At steady state $\frac{dh}{dt} = 0$ and $\frac{dc}{dt} = 0.$

$$\textcircled{1} \Rightarrow \frac{1}{A} (F_{in} - K \sqrt{h_s}) = 0.$$

$$\Rightarrow h_{\text{steady-state}} = \left(\frac{F_{in}}{K} \right)^2$$

$$\Rightarrow \underline{h_{ss}} = \left(\frac{0.5}{0.5} \right)^2 = \boxed{1}$$

subscript ss denotes steady state.

$$\textcircled{2} \Rightarrow \frac{F_{in}}{A h_{ss}} (C_{in} - c_{ss}) - k c_{ss}^2 = 0$$

$$\Rightarrow \frac{0.5}{0.2 \times 1} (5 - c_{ss}) - \frac{3}{2} c_{ss}^2 = 0$$

$$\Rightarrow 3c_{ss}^2 + 5c_{ss} - 25 = 0.$$

Taking only the +ve root ($\because c_s \geq 0$),

$$c_{ss} = \frac{-5 + \sqrt{25 + 300}}{6} = 2.171$$

$$\Rightarrow \boxed{c_{ss} = 2.171}$$

$$\textcircled{4} \quad \frac{dh}{dt} = f(x, u) = \frac{1}{A} (F_{in} - K\sqrt{h})$$

$$\begin{aligned} f(x, u) &= f(\cancel{x_{ss}}, \cancel{u_{ss}}) + \frac{\partial f}{\partial F_{in}} (F_{in} - F_{in,ss}) + \frac{\partial f}{\partial h} (h - h_{ss}) \\ &= \frac{(F_{in} - F_{in,ss})}{A} - \frac{K}{2\sqrt{h_{ss}}A} (h - h_{ss}) \end{aligned}$$

writing in terms of deviation variables,

$$(\tilde{\beta} = \beta - \beta_{ss})$$

$$\frac{dh}{dt} = \frac{\partial f}{\partial F_{in}} \frac{1}{A} \tilde{F}_{in} + \left(\frac{-K}{2\sqrt{h_{ss}}A} \right) \tilde{h}$$

Note that $\frac{d\tilde{h}}{dt} = \frac{dh}{dt}$

$$\Rightarrow \frac{d\tilde{h}}{dt} = \frac{1}{A} \tilde{F}_{in} + \left(\frac{-K}{2A\sqrt{h_{ss}}} \right) \tilde{h} \quad \textcircled{1}$$

$$\frac{dc}{dt} = g(x, u) = \frac{F_{in}}{A\tau} (c_{in} - c) - (K_c c^2)$$

$$\begin{aligned} = g(x, u) &= g(\cancel{x_{ss}}, \cancel{u_{ss}}) + \frac{\partial g}{\partial F_{in}} (F_{in} - F_{in,ss}) \\ &\quad + \frac{\partial g}{\partial c} (c_{in} - c_{ss}) + \frac{\partial g}{\partial h} (h - h_{ss}) \end{aligned}$$

$$\frac{dC}{dt} = \left(\frac{C_{in} - C_{ss}}{A h_{ss}} \right) (F_{in} - F_{in,ss}) + \left(\frac{-F_{in}}{A h_{ss}^2} \right) (C_{in} - C_{ss}) \times (h - h_{ss}) + \left(-2 k C_{ss} \cdot \frac{F_{in,ss}}{A h_{ss}} \right) (C - C_{ss})$$

In terms of deviation variables,

$$\Rightarrow \frac{d\tilde{C}}{dt} = \left(\frac{C_{in} - C_{ss}}{A h_{ss}} \right) \tilde{F}_{in} + \left(\frac{-F_{in,ss}(C_{in} - C_{ss})}{A h_{ss}^2} \right) \times \tilde{h} + \left(-2 k C_{ss} - \frac{F_{in,ss}}{A h_{ss}} \right) \tilde{C}$$

Substituting the values,

————— ②

$$\begin{aligned} \textcircled{1} \Rightarrow \frac{d\tilde{h}}{dt} &= 5 \tilde{F}_{in} + (-1.25) \tilde{h} \\ &= 5 \tilde{F}_{in} - 1.25 \tilde{h} + 0 \tilde{C} \end{aligned} \quad \text{————— ③}$$

$$\textcircled{2} \Rightarrow \frac{d\tilde{C}}{dt} = 14.1435 \tilde{F}_{in} + 7.072 \tilde{h} - 9.014 \tilde{C} \quad \text{————— ④}$$

$$\tilde{x} = \begin{bmatrix} \tilde{h} \\ \tilde{C} \end{bmatrix}, \quad \tilde{u} = \begin{bmatrix} \tilde{F}_{in} \end{bmatrix}$$

Defining deviation.

Denoting deviation variables with a prime $'$ rather than tilde $\tilde{}$,

$$\frac{dx'}{dt} = \begin{bmatrix} -1.25 & 0 \\ -7.072 & -9.014 \end{bmatrix} x' + \begin{bmatrix} 5 \\ 14.145 \end{bmatrix} u'$$

$$y' = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} x'$$

$$A^C = \begin{bmatrix} -1.25 & 0 \\ -7.072 & -9.014 \end{bmatrix} ; B^C = \begin{bmatrix} 5 \\ 14.145 \end{bmatrix}$$

Problem 3: MIMO system.

⑤ $G_{11} \Rightarrow x_{11}(k+1) = A_{11} x_{11}(k) + B_{11} u_1(k)$
 $y_{11}(k) = C_{11} x_{11}(k)$

Similarly for G_{12}, G_{21}, G_{22} we can convert to state-space

$x_{ij}(k)$ is a 2×1 vector \Rightarrow total states = $4 \times 2 = 8$

$u(k)$ is a 2×1 vector (2 inputs)

$y(k)$ is a 2×1 vector (2 outputs)

$$\begin{bmatrix} x_{11}(k+1) \\ x_{12}(k+1) \\ x_{21}(k+1) \\ x_{22}(k+1) \end{bmatrix} = \begin{bmatrix} A_{11} & 0 & 0 & 0 \\ 0 & A_{12} & 0 & 0 \\ 0 & 0 & A_{21} & 0 \\ 0 & 0 & 0 & A_{22} \end{bmatrix} \begin{bmatrix} x_{11}(k) \\ x_{12}(k) \\ x_{21}(k) \\ x_{22}(k) \end{bmatrix}$$

$$y(k) = \begin{bmatrix} y_1(k) \\ y_2(k) \end{bmatrix} = \begin{bmatrix} C_{11} & C_{12} & 0 & 0 \\ 0 & 0 & C_{21} & C_{22} \end{bmatrix} \begin{bmatrix} x_{11} \\ x_{12} \\ x_{21} \\ x_{22} \end{bmatrix} + \begin{bmatrix} B_{11} & 0 \\ 0 & B_{12} \\ B_{21} & 0 \\ 0 & B_{22} \end{bmatrix} \begin{bmatrix} u_1(k) \\ u_2(k) \end{bmatrix}$$

Combining all the eqns to a single MIMO model,

$$A = \begin{bmatrix} 0.42 & -0.27 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0.17 & 0.96 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0.43 & -0.28 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0.35 & 0.92 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0.27 & -0.47 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0.3 & 0.86 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0.48 & -0.32 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0.18 & 0.96 \end{bmatrix}$$

$$B = \begin{bmatrix} 0.68 & 0 \\ 0.097 & 0 \\ 0 & 0.35 \\ 0 & 0.1 \\ 0.59 & 0 \\ 0.18 & 0 \\ 0 & 0.72 \\ 0 & 0.1 \end{bmatrix}$$

$$C = \begin{bmatrix} 0 & 0.8 & 0 & 0.4 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0.96 & 0 & 0.44 \end{bmatrix}$$

$$x(k+1) = Ax(k) + Bu(k)$$

$$y(k) = Cx(k)$$

$$y \in \mathbb{R}^2, u \in \mathbb{R}^2, x \in \mathbb{R}^8$$

A: 8x8 matrix B: 8x2 matrix

C: 2x8 matrix