TTK4135 Optimization and Control Lab Report

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Abstract

This document outlines a few important aspects of the lab report. It contains some advice on both content and layout. The Latex source for this document is also published, and you can use it as a template of sorts for your own report.

When you write your own report, this section (the abstract) should contain a very short summary of what the lab is about and what you have done.

Contents

Al	Abstract 2				
Co	ontents	3			
1	Introduction	4			
2	Problem Description				
3	Repetition/Introduction to Simulink/QuaRC 3.1 PID-(re)tuning	8 8 8			
4	Optimal Control of Pitch/Travel without Feedback 4.1 State space model	10 10 10 11 12			
5	Optimal Control of Pitch/Travel with Feedback (LQ) 5.1 Discrete LQR	13 13 13 14			
6	Optimal Control of Pitch/Travel and Elevation with and without Feedback6.1State space model6.2Discretization6.3Optimization problem with nonlinear constraints6.4Discrete LQR6.5Optional: Additonal constraints6.6Results and discussion	16 16 16 17 18 18			
7	Discussion	22			
8	Conclusion	23			
A	MATLAB Code A.1 System identification	24 24			
В	Simulink Diagrams	26			
Bi	Bibliography 28				

1 Introduction

Your introduction should contain an overview of the work you were assigned, as well as a few sentences putting the work into a larger perspective. You should also give a quick description of how the report is organized (as is done below).

2 Problem Description

The lab setup consists of a movable arm equipped with two rotors. The movable arm is hinged to a fixed point, allowing for both lateral and longitudinal motion. The arm is also fitted with a counterweight which effectively slows the dynamics down considerably, as well as lower the amount of rotor thrust needed. The two rotors are fixed to a pitch head assembly hinged to the movable arm. This allows the rotor thrust direction to be indirectly controlled by the differential thrust applied.

From first principles analysis we can derive simple differential equations to describe the system dynamics about the equilibrium:

$$\ddot{p} = K_1 V_d, \qquad K_1 = \frac{K_f l_h}{J_n}, \tag{1a}$$

$$\ddot{\lambda} = -K_2 p, \qquad K_3 = \frac{K_f l_a}{J_e} \tag{1b}$$

$$\ddot{e} = K_3 V_s - \frac{T_g}{J_e}, \qquad K_2 = \frac{K_p l_a}{J_t} \tag{1c}$$

Note simplifications and limitations:

- The time derivative of travel rate is a linear function of pitch only. This small angle approximation does not really hold, as the intended operating range of pitch is as much as 40 degrees.
- By simple inspection of the lab setup it is clear that the pitch head assembly is hinged slightly above its center of mass. The resulting restoring force, as well as the hinge joint dampening, is not directly included in this model.
- The rotor thrust is assumed to be proportional to the voltage applied to the motor. This is a simplification. Generally, rotor angular velocity is proportional to the voltage applied, and thrust is proportional to the square of the angular velocity.

To stabilize the plant, adding the pitch PD controller

$$V_d = K_{pp}(p_c - p) - K_{pd}\dot{p}, \quad K_{pp}, K_{pd} > 0$$

and the elevation PID controller

$$V_s = K_{ei} \int (e_c - e) dt + K_{ep}(e_c - e) - K_{ed}\dot{e}, \quad K_{ei}, K_{ep}, K_{ed} > 0$$

yields the model equations

$$\ddot{e} + K_3 K_{ed} \dot{e} + K_3 K_{ep} e = K_3 K_{ep} e_c \tag{2a}$$

$$\ddot{p} + K_1 K_{pd} \dot{p} + K_1 K_{pp} p = K_1 K_{pp} p_c \tag{2b}$$

$$\ddot{\lambda} = -K_2 p \tag{2c}$$

Table 1: Parameters and values.							
Symbol	Parameter	Value	Unit				
l_a	Distance from elevation axis to helicopter body	0.63	m				
l_h	Distance from pitch axis to motor	0.18	\mathbf{m}				
K_f	Force constant motor	0.25	N/V				
J_e	Moment of inertia for elevation	0.83	${ m kgm^2}$				
J_t	Moment of inertia for travel	0.83	${ m kgm^2}$				
J_p	Moment of inertia for pitch	0.034	${ m kgm^2}$				
m_h	Mass of helicopter	1.05	kg				
m_w	Balance weight	1.87	kg				
m_g	Effective mass of the helicopter	0.05	kg				
K_p	Force to lift the helicopter from the ground	0.49	N				

Table 2: Variables					
Symbol	variable				
\overline{p}	Pitch				
p_c	Pitch setpoint				
λ	Travel				
λ_c	Travel rate setpoint				
e	Elevation				
e_c	Elevation setpoint				
V_f	Voltage input, front motor				
V_b	Voltage input, back motor				
V_d	Voltage difference, $V_f - V_b$				
V_s	Voltage sum, $V_f + V_b$				
$K_{pp}, K_{pd}, K_{ep}, K_{ei}, K_{ed}$	Controller gains				
T_a	Torque exerted by gravity				

where it is assumed the elevation integral term counteracts the constant disturbance $-\frac{T_g}{J_e}$ and cancel out.

However, in order to achieve a more accurate model we can utilize statistical procedures to best identify the parameters of the first and second order systems. This eliminates errors present in the measurement of the lab setup, and gives us the best model with the given number of states. This gray-box system identification also allows us to verify that the proposed number of states, derived by first principles, yields a model whose performance matches that of the actual system.

3 Repetition/Introduction to Simulink/QuaRC

3.1 PID-(re)tuning

The pre-tuned PID showed unsatisfactory performance and was re-tuned to better serve as the stable plant for the rest of the assignment. As pitch and elevation isn't very coupled, the two controllers were tuned independent of each other. The tuning was done in a manual fashion.

Table 3: Controller gains comparison

Gain	Original	Improved
$\overline{K_{pp}}$	93.2	14.0
K_{pd}	13.2	2.5
K_{ei}	2.3	2.3
K_{ep}	7.0	15.0
K_{ed}	10.0	13.0

TODO: Step responses before and after tuning

3.2 Model parameter estimation

The measured parameters used in (1) yielded a model with considerably different dynamics than the observed ones. The system identification toolbox in Matlab was therefore used to compute the parameters which fitted the recorded step responses. This was done by estimating the follow three step responses based on known input and recorded system behavior:

- Pitch setpoint to pitch
- Elevation setpoint to elevation
- Pitch to travel rate

TODO: Step responses of both the actual system, and the newly identified awesome model. Possibly also with the bad model. For awesomeness and glory.

3.3 Results and discussion

The following transfer functions were obtained:

$$\frac{p}{p_c}(s) = \frac{6.74}{s^2 + 3.60s + 7.13} \tag{3}$$

$$\frac{e}{e_c}(s) = \frac{3.13}{s^2 + 2.45s + 3.03} \tag{4}$$

$$\frac{\lambda}{p}(s) = \frac{-0.29}{s + 0.05} \tag{5}$$

The calculated step response of the travel rate in figure (something) is almost identical to the recorded step response. The pitch and elevation models are satisfactory, but the dynamics are

clearly not matching the actual dynamics to the same degree as with travel rate. This should be expected, as the small angle approximation used is bound to yield errors, especially in the pitch model. Both the off-axis hinged pitch head and the non-linearity of rotor thrust are also unaccounted for when settling on the number of states. A third state for both pitch and elevation might have helped capture some of the dynamics, but as we want to minimize the number of states, the results are found to be well within acceptable levels.

4 Optimal Control of Pitch/Travel without Feedback

4.1 State space model

From the model equations in (2) we get the continuous state space equation

$$\begin{bmatrix} \dot{\lambda} \\ \ddot{\lambda} \\ \dot{p} \\ \ddot{p} \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & -K_2 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & -K_1 K_{pp} & -K_1 K_{pd} \end{bmatrix} \begin{bmatrix} \lambda \\ \dot{\lambda} \\ p \\ \dot{p} \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ 0 \\ K_1 K_{pp} \end{bmatrix} p_c$$

or, alternatively

$$\begin{bmatrix} \dot{\lambda} \\ \ddot{\lambda} \\ \dot{p} \\ \ddot{p} \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & -0.0663 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & -5.3095 & -0.9481 \end{bmatrix} \begin{bmatrix} \lambda \\ \dot{\lambda} \\ p \\ \dot{p} \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ 0 \\ 5.3095 \end{bmatrix} p_c$$

However, in an effort to achieve a more accurate model, alternative state space equations are developed from estimated transfer functions based on measured step responses as discussed in 3.3. The model

$$\begin{bmatrix}
\dot{\lambda} \\
\ddot{\nu} \\
\dot{p} \\
\ddot{p}
\end{bmatrix} = \underbrace{\begin{bmatrix}
0 & 1 & 0 & 0 \\
0 & -0.03 & -0.39 & 0 \\
0 & 0 & 0 & 1 \\
0 & 0 & -7.13 & -3.6
\end{bmatrix}}_{A_c} \begin{bmatrix}
\lambda \\
\dot{\lambda} \\
p \\
\dot{p}
\end{bmatrix} + \underbrace{\begin{bmatrix}
0 \\
0 \\
0 \\
6.74
\end{bmatrix}}_{B_c} p_c$$
(6)

is constructed from (3) and (4), as well as some preliminary testing. The latter lead to a slight increase in the amount of change in travel rate as a function of pitch.

The reason for the increase in pitch's effect on travel rate is due to the fact that the pitch step response was run with a step size of 20 degrees. The usual operating range (when aiming for somewhat aggressive maneuvers) is round 30 to 45 degrees. This amount of pitch angle will lead to a significant loss of downwards thrust and sequentially elevation. The elevation controller will in turn attempt to compensate by increasing the overall thrust by a large amount, but since the pitch head is far from equilibrium, a substantial amount of that thrust will be affecting the travel rate. This effect overshadows that of the small angle approximation.

4.2 Discretization

Let $x = \begin{bmatrix} \lambda & \dot{\lambda} & p & \dot{p} \end{bmatrix}^{\top}$, $u = p_c$. Using forward Euler with a time step $\Delta t = 0.25$ we are able to obtain an approximate discretization of (6):

$$x_{k+1} = x_k + \Delta t \dot{x_k} \tag{7a}$$

$$= x_k + \Delta t (A_c x_k + B_c u_k) \tag{7b}$$

$$= (I + \Delta t A_c) x_k + (\Delta t B_c) u_k \tag{7c}$$

$$= Ax_k + Bu_k \tag{7d}$$

where $x_k = x(k\Delta t) \in \mathbb{R}^{n_x}$, $u_k = u(k\Delta t) \in \mathbb{R}^{n_u}$, and

$$A = \begin{bmatrix} 1 & 0.25 & 0 & 0 \\ 0 & 0.9925 & -0.0975 & 0 \\ 0 & 0 & 1 & 0.25 \\ 0 & 0 & -1.7825 & 0.1 \end{bmatrix}, \quad B = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1.685 \end{bmatrix}.$$
 (8)

4.3 Optimal trajectory

We calculate the trajectory from $x_0 = \begin{bmatrix} \lambda_0 & 0 & 0 & 0 \end{bmatrix}^\top$ to $x_f = \begin{bmatrix} \lambda_f & 0 & 0 & 0 \end{bmatrix}^\top$ minimizing the objective function

$$\phi = \sum_{i=1}^{N} (\lambda_i - \lambda_f)^2 + r p_{c_i}^2, \quad r \ge 0,$$
(9)

where we let $\lambda_0 = 0$, $\lambda_f = \pi$.

The parameter r weights the relative importance of low input expendature, in this case set-point for the pitch angle, versus a rapid convergence of the travel trajectory to λ_f . Equivalently we can define (9) in terms of the full state and input variables.

$$\phi = \frac{1}{2} \sum_{i=0}^{N-1} (x_{i+1} - x_f)^{\top} Q(x_{i+1} - x_f) + u_i^{\top} R u_i,$$
(10)

where

The system dynamics (7) subjects (10) to the linear equality constraints

$$\begin{bmatrix}
I & & & -B & \\
-A & \ddots & & & \ddots & \\
& \ddots & \ddots & & & \ddots & \\
& & -A & I & & & -B
\end{bmatrix}
\underbrace{
\begin{bmatrix}
x_1 \\ \vdots \\ x_N \\ u_0 \\ \vdots \\ u_{N-1}
\end{bmatrix}}_{A_{eq} \in \mathbb{R}^{Nn_x \times N(n_x + n_u)}} = \underbrace{
\begin{bmatrix}
-Ax_f \\ 0 \\ \vdots \\ 0 \\ \vdots \\ u_{N-1}
\end{bmatrix}}_{B_{eq} \in \mathbb{R}^{Nn_x \times 1}}.$$
(11)

To express (10) in terms of the optimization variable z we define the matrix $G \in \mathbb{R}^{N(n_x+n_u)\times N(n_x+n_u)}$:

$$G = \begin{bmatrix} Q & & & & & \\ & \ddots & & & & \\ & & Q & & & \\ & & & R & & \\ & & & \ddots & \\ & & & & R \end{bmatrix}.$$

With lower and upper bounds imposed on the pitch state and controller set-point, the QPproblem can then be stated:

$$\min_{z} \quad \frac{1}{2} z^{\top} G z \tag{12a}$$

subject to

$$A_{eq}z = B_{eq}, (12b)$$

$$A_{eq}z = B_{eq},$$

$$p^{\text{low}} \le p_k \le p^{\text{high}}, \quad k \in \{1, \dots, N\}.$$
(12b)

Results and discussion 4.4

(12) is solved using MATLAB's quadprog. r = 0.1 is chosen to achieve a relatively rapid convergence rate in with the effect of maximizing the pitch between the lower and higher bounds. With rapid convergence rate in mind the pitch bounds were set to $\pm \frac{45\pi}{180}$. The optimal input sequence u^* is applied to the plant in an open loop with results show in figure 1, with the measured trajectory compared to the calculated optimal trajectory x^* .

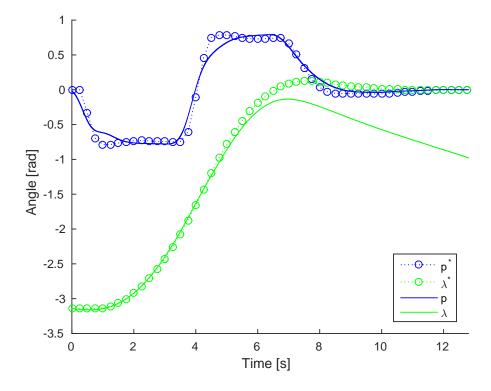


Figure 1: Optimal vs. measured trajectory and input sequence.

The measured trajectory of pitch coincides with the calculated optimal trajectory. The lack of substantial deviation is also a testimonial to the pitch model. Unlike pitch, travel is not controlled by an inner controller, and its deviation from the optimal trajectory should therefore be expected when using open loop.

5 Optimal Control of Pitch/Travel with Feedback (LQ)

5.1 Discrete LQR

To eliminate the discrepency between the optimal and measured trajectory observed in figure 1, we can update the optimal trajectory for every time step with a state feedback term weighted by a suitable gain matrix K:

$$u_k = u_k^* - K(x_k - x_k^*),$$

or, alternatively

$$\Delta u_k = -K\Delta x_k,\tag{13}$$

where

$$\Delta x_k = x_k - x_k^*,$$

$$\Delta u_k = u_k - u_k^*.$$

It can be shown 1 that the controller (13) is the optimal solution minimizing the quadratic objective function

$$J = \sum_{i=0}^{\infty} \Delta x_{i+1}^{\top} \tilde{Q} \Delta x_{i+1} + \Delta u_i^{\top} \tilde{R} \Delta u_i,$$

subject to the system dynamics (7), where

$$K = (R + B^{\mathsf{T}}PB)^{-1}B^{\mathsf{T}}PA,$$
 (14)

and P is the unique positive definite solution to the discrete time algebraic Riccati equation. (14) is used as the state feedback gain, and the resulting Linear Quadratic controller is implemented, with weighting matrices Q and R chosen to penalize deviations in states and input for a satisfactory results.

5.2 Results and discussion

The state penalty matrix \tilde{Q} and input penalty \tilde{R}

are chosen with travel accuracy in mind. Deviation in travel as well as travel rate is penalized fairly hard. Input deviation is necessary for corrections in travel and travel rate, and a low penalty is therefore chosen.

Using MATLAB's dlqr we obtain the LQ state feedback gain K, and the controller is applied with results shown in figure 2.

¹Its optimality is derived in numerous books, e.g. Kwakernaak and Sivan (1972).

The measured trajectories are similar to the ones without feedback, shown in figure 1, except for the removal of travel drift over time. The travel rate model is clearly not perfect as the measured trajectory seemingly wants to deviate from the optimal path, but the discrepancies are small and the state feedback controller deals with them nicely.

5.2.1 MPC discussion

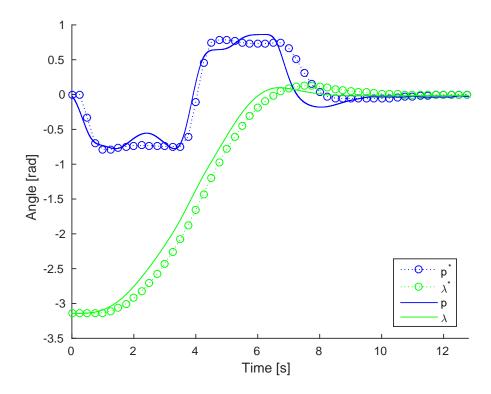


Figure 2: LQR

6 Optimal Control of Pitch/Travel and Elevation with and without Feedback

Refer to system id TF for elevation, and we get the following extended continuous state space model:

6.1 State space model

We wish to calculate an optimal trajectory in two dimension, adding a constraint to the elevation. Adding e and \dot{e} to the previous state space model (6), we get

$$\begin{bmatrix}
\dot{\lambda} \\
\ddot{\lambda} \\
\dot{p} \\
\dot{e} \\
\dot{e}
\end{bmatrix} = \underbrace{\begin{bmatrix}
0 & 1 & 0 & 0 & 0 & 0 & 0 \\
0 & -0.03 & -0.39 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 1 & 0 & 0 & 0 \\
0 & 0 & -7.13 & -3.6 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 \\
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0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0$$

Discuss decoupling...?

6.2 Discretization

Now let $x = \begin{bmatrix} \lambda & \dot{\lambda} & p & \dot{p} & e & \dot{e} \end{bmatrix}^{\top}$, $u = \begin{bmatrix} p_c & e_c \end{bmatrix}^{\top}$. Again, using approximate discretization via Euler we obtain a discrete state space model

$$x_{k+1} = (I + \Delta t A_c) x_k + (\Delta t B_c) u_k. \tag{16a}$$

$$= Ax_k + Bu_k, \tag{16b}$$

where

$$A = \begin{bmatrix} 1 & 0.25 & 0 & 0 & 0 & 0 \\ 0 & 0.9925 & -0.0975 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0.25 & 0 & 0 \\ 0 & 0 & -1.7825 & 0.1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0.25 \\ 0 & 0 & 0 & 0 & -0.7575 & 0.39 \end{bmatrix}, \quad B = \begin{bmatrix} 0 & 0 \\ 0 & 0 \\ 0 & 0 \\ 1.685 & 0 \\ 0 & 0 \\ 0 & 0.7825 \end{bmatrix}.$$

6.3 Optimization problem with nonlinear constraints

We calculate an optimal trajectory from $x_0 = \begin{bmatrix} \lambda_0 & 0 & 0 & 0 & 0 \end{bmatrix}^\top$ to $x_f = \begin{bmatrix} \lambda_f & 0 & 0 & 0 & 0 \end{bmatrix}^\top$ minimizing the objective function

$$\phi = \sum_{i=1}^{N} (\lambda_i - \lambda_f)^2 + r_1 p_{c_i}^2 + r_2 e_{c_i}^2, \quad r_1, r_2 \ge 0,$$

or alternatively

$$\phi = \sum_{i=0}^{N-1} (x_{i+1} - x_f)^{\top} Q(x_{i+1} - x_f) + u_i^{\top} R u_i,$$
(17)

where

The second weighting parameter r_2 is added as we impose an inequality constraint on the elevation for every time step:

$$c(x_k) = \alpha \exp\left(-\beta \left(\lambda_k - \lambda_t\right)^2\right) - e_k \le 0, \quad k = \{1, \dots, N\},\tag{19}$$

where we let $\alpha = 0.2$, $\beta = 20$, $\lambda_t = \frac{2\pi}{3}$.

The objective function (17) is subject to the system dynamics (16a) and thus imposed to linear equality constraints identically defined to that of (11). Similarly to (12) we define the optimization variable z and the matrix G, and the resulting optimization problem can be stated:

$$\min_{z} \quad z^T G z \tag{20a}$$

subject to

$$A_{eq}z = B_{eq}, (20b)$$

$$c(x_k) \le 0, \quad k = \{1, \dots N\},$$
 (20c)

$$c(x_k) \le 0, \quad k = \{1, \dots N\},$$
 (20c)
 $p^{\text{low}} \le p_k \le p^{\text{high}}, \quad k = \{1, \dots N\}.$ (20d)

6.4 Discrete LQR

In addition to running the optimal input sequence u^* in an open loop, a discrete LQ-controller is applied, with the weighting matrices

6.5 Optional: Additional constraints

For some clever reason or another we impose additional lower and upper bounds on the elevation rate and travel rate with favourable results...

$$\begin{aligned} |\dot{e_k}| &\leq 0.05, \\ |\dot{\lambda_k}| &\leq 0.5. \end{aligned}$$

6.6 Results and discussion

Because of the non-linearity of (19) it is no longer viable to use a QP-solver, and (20) is solved using MATLAB's fmincon: which algorithm (int. point, sqp, active set, trust region) was used...

The optimal input sequence u^* is applied to the plant in an open loop with results show in fig. X. Explain 25 vs. 45 discrepency. We further employ an LQ-controller similarily to 5.1 to guide the trajectory to the set-point and elminiate steady state deviations.

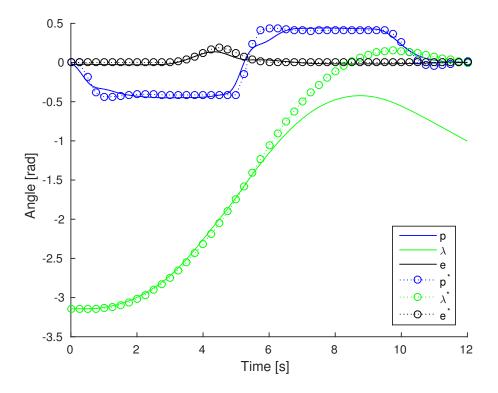


Figure 3: Open Loop 25.

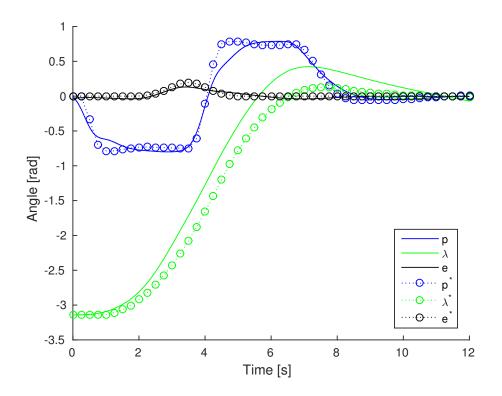


Figure 4: Open Loop 45.

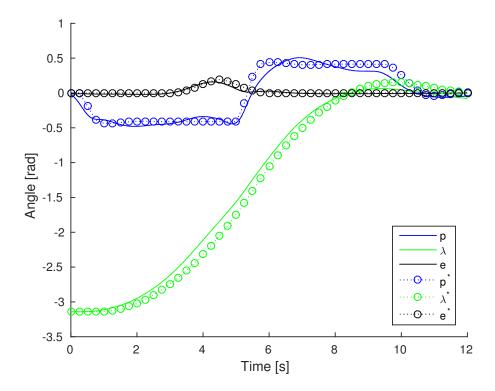


Figure 5: Closed Loop 25.

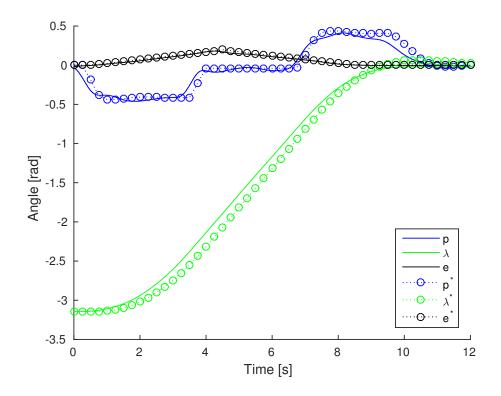


Figure 6: Closed Loop 25, extra constraints.

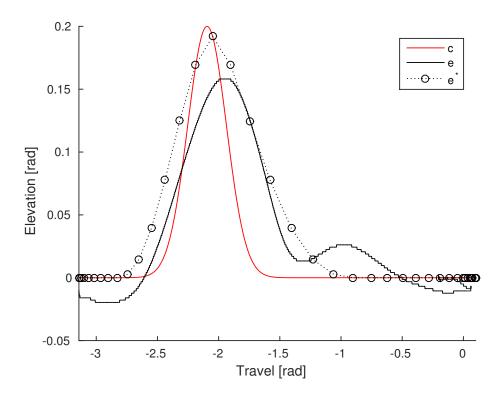


Figure 7: Closed Loop 25 - contraint hill.

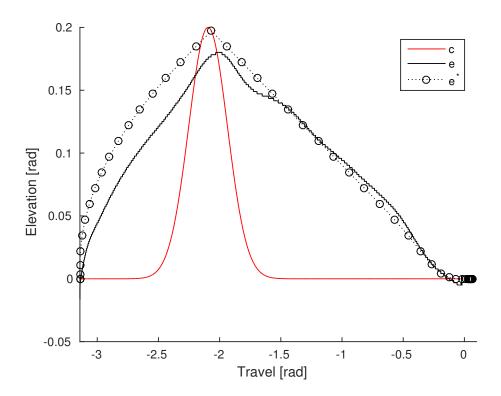


Figure 8: Closed Loop 25, extra constraints - contraint hill.

7 Discussion

A section like this does not have to be long, but write a few short paragraphs that show you understand what you have been doing and how the different results relate to each other.

8 Conclusion

Again, this does not have to be long, but try to write a few reasonable closing remarks.

A MATLAB Code

A.1 System identification

```
keywordstyle
2 clc
3 close all
  %%%% Pitch %%%%
5
6 % h = pitch/pitch_ref
   load pitchStep40deg
8
   u_{pitch} = 40*pi/180 * ones(3000,1);
9
  u_pitch(1) = 0;
10
   y_pitch = pitchStep40deg.signals.values(1:3000);
11
   pitch_data = iddata(y_pitch, u_pitch, 0.001);
   pitch_time = 0.001:0.001:3;
13
14
  opt = tfestOptions('InitialCondition', 'zero');
15
  pitch_sys = tfest(pitch_data, 2, 0,opt); % poles, zeroes
16
17
18 subplot (131);
19 plot(pitch_time, y_pitch/(40*pi/180), 'r'); % scale for easy comparison with step()
21 step(pitch_sys);
22 hold off
23 title('Pitch');
24
25
26 %%%% Elevation %%%%
27 % h = elevation/elevation_ref
28
29 load elevStep30deg
u_{elev} = 30*pi/180 * ones(7000,1);
31
  u_elev(1) = 0;
   y_elev = elevStep30deg.signals.values(1:7000) + 16.8*pi/180; % unbias the step
   elev_data = iddata(y_elev, u_elev, 0.001);
  elev_time = 0.001:0.001:7;
34
35
  opt = tfestOptions('InitialCondition', 'zero');
36
  elev_sys = tfest(elev_data, 2, 0,opt); % poles, zeroes
37
38
39 subplot (132);
40 plot(elev_time, y_elev/(30*pi/180), 'r'); % scale for easy comparison with step()
42 step(elev_sys);
43 hold off
44 title('Elevation');
45
46
47
   %%%% TravelRate %%%%
48
   % h = travelRate/pitch
49
50
  load travelRateStep20deg
51
   travelRate_time = 0.001:0.001:8;
  u_travelRate = 20*pi/180 * step(pitch_sys,travelRate_time);
   y_travelRate = travelRateStep20deg.signals.values(1:8000) - 0.02; % unbias
```

```
travelRate_data = iddata(y_travelRate, u_travelRate, 0.001);

travelRate_data = iddata(y_travelRate, u_travelRate, 0.001);

pot = tfestOptions('InitMethod','iv','InitialCondition', 'zero');

travelRate_sys = tfest(travelRate_data, 1, 0, opt); % poles, zeroes

subplot(133);

plot(travelRate_time, y_travelRate/(20*pi/180), 'r'); % scale for easy comparison with step()

hold on

step(travelRate_sys*pitch_sys, travelRate_time);

hold off

title('Travel rate');
```

B Simulink Diagrams

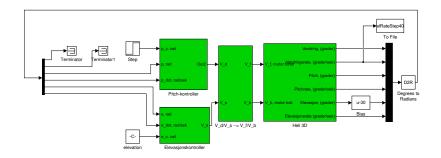


Figure 9: Simulink model used with section 3.

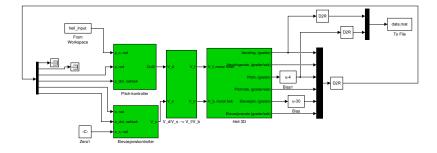


Figure 10: Simulink model used with section 4.

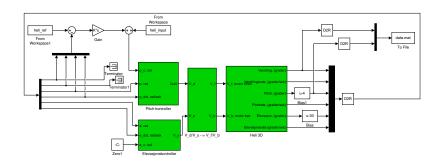


Figure 11: Simulink model used with section 5.

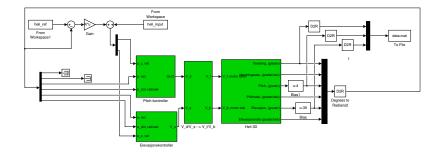


Figure 12: Simulink model used with section 6.

Bibliography

Kwakernaak, H. and Sivan, R. (1972). Linear Optimal Control Systems. First Edition. Wiley-Interscience.