1 State Models

Consider a system with

- 1. n, the order of the ODE
- 2. m, the number of inputs
- 3. p, the number of outputs

General procedure:

- 1. Create n state variables
- 2. Create n first order ODEs
- 3. Write $\dot{x} = f(x, u)$
- 4. Write y = h(x, u)

If the system is linear, then the state model is

$$\dot{x} = Ax + Bu$$
$$y = Cx + Du$$

2 Numerical Simulation with MATLAB

Example, some random order 4 system with $x_1(0) = 1$, $x_2(0) = 2$, $u_1 = \cos(t)$, $u_2 = \sin(t)$.

```
function x_dot = f(t, x)
x_dot = [
    x(3);
    x(4);
    -10*x(1) + 10*x(2) + cos(t)
    10*x(1) - 10*x(2) - sin(t)
];
end

[t, x] = ode45(@f, [0, 10], [1, 2, 0, 0]);
```

3 Linearization

Select a point (x_0, u_0) and to be the equilibrium point. That is,

$$f(x_0, u_0) = 0$$

From the set of equilibrium points, choose the appropriate one to linearize about. Then,

$$A = \frac{\partial f}{\partial x} \Big|_{x=x_0, u=u_0}$$

$$B = \frac{\partial f}{\partial u} \Big|_{x=x_0, u=u_0}$$

$$C = \frac{\partial h}{\partial x} \Big|_{x=x_0, u=u_0}$$

$$D = \frac{\partial h}{\partial u} \Big|_{x=x_0, u=u_0}$$

Example for inverted pendulum on a cart with equilibrium point $x_0 = (x_10, 0, 0, 0)$ and $u_0 = 0$.

```
% Declare symbolic variables
syms x1 x2 x3 x4 u
% Define the system
f = [
    x3;
    x4;
    (4*x4^2*\sin(x2) - 3*\cos(x2)*\sin(x2) + 4*u)/(4 - 3*\cos(x2)^2);
    (-3*x4^2*sin(x2)*cos(x2) + 3*sin(x2) - 3*u*cos(x2))/(4 - 3*cos(x2))
   )^2);
];
h = [x1; x2];
% Compute the Jacobian
dfdx = jacobian(f, [x1, x2, x3, x4])
dfdu = jacobian(f, u)
dhdx = jacobian(h, [x1, x2, x3, x4])
dhdu = jacobian(h, u)
A = subs(dfdx, [x1, x2, x3, x4, u], [x10, 0, 0, 0])
B = subs(dfdu, [x1, x2, x3, x4, u], [x10, 0, 0, 0, 0])
C = subs(dhdx, [x1, x2, x3, x4, u], [x10, 0, 0, 0, 0])
D = subs(dhdu, [x1, x2, x3, x4, u], [x10, 0, 0, 0, 0])
```

4 Solutions to Linear Systems

Split the system into two parts: the zero-input response and the zero-state response.

$$x(t) = x_{z-i}(t) + x_{z-s}(t)$$

 $y(t) = Cx_{z-i}(t) + Cx_{z-s}(t) + Du(t)$

4.1 Zero-Input Response

The zero-input problem is:

$$\dot{x} = Ax$$

$$y = Cx$$

$$x(0) = x_0$$

$$u = 0$$

The solution is

$$x_{z-i}(t) = e^{At}x_0$$
$$y_{z-i}(t) = Ce^{At}x_0$$

4.2 Matrix exponential properties

$$e^{At} = \sum_{k=0}^{\infty} \frac{A^k t^k}{k!}$$

$$e^{At}|_{t=0} = I$$

$$e^{At_1} e^{At_2} = e^{A(t_1 + t_2)}$$

$$e^{A_1 t} e^{A_2 t} = e^{(A_1 + A_2)t} \iff A_1 A_2 = A_2 A_1$$

$$(e^{At})^{-1} = e^{-At}$$

$$Ae^{At} = e^{At} A$$

$$\frac{d}{dt} e^{At} = Ae^{At} = e^{At} A$$

$$e^{At} = Ve^{Dt} V^{-1} = \mathcal{L}^{-1} \{sI - A\}^{-1}$$

4.3 Zero-State Response

The zero-state problem is:

$$\dot{x} = Ax + Bu$$

$$y = Cx + Du$$

$$x(0) = 0$$

$$u = u(t)$$

By integrating factor method, the solution is:

$$x_{\text{z-s}}(t) = \int_0^t e^{A(t-\tau)} Bu(\tau) d\tau$$
$$y_{\text{z-s}}(t) = \int_0^t Ce^{A(t-\tau)} Bu(\tau) d\tau + Du(t)$$

4.4 Total Response

The total trajectory and response respectively are:

$$x(t) = \underbrace{e^{At}x_0}_{x_{z-i}(t)} + \underbrace{\int_0^t e^{A(t-\tau)}Bu(\tau)d\tau}_{x_{z-s}(t)}$$
$$y(t) = \underbrace{Ce^{At}x_0}_{y_{z-i}(t)} + \underbrace{\int_0^t Ce^{A(t-\tau)}Bu(\tau)d\tau + Du(t)}_{y_{z-s}(t)}$$

5 Laplace Transform Method

5.1 Laplace Transform and Properties

$$\mathcal{L}f(t) = F(s) = \int_0^\infty f(t)e^{-st}dt$$

$$\mathcal{L}\dot{f}(t) = sF(s) - f(0)$$

$$\mathcal{L}\ddot{f}(t) = s^2F(s) - sf(0) - \dot{f}(0)$$

$$\mathcal{L}\left\{\int_0^t f(\tau)d\tau\right\} = \frac{F(s)}{s}$$

$$\mathcal{L}f(t - t_d) = e^{-st_d}F(s)$$

5.2 Poles and Convergence

- In general, the right most pole determines the region of convergence.
- Use the analogy that the real part of poles correspond to the expontential decay rate of the system and the imaginary part corresponds to the oscillation frequency.
- Repeated poles is correspond to te^{-at} or $t\sin(at)$.
- idk i might add fvt later

5.3 Solution to State Space Model

The trajectory and response respectively are:

$$x(t) = \underbrace{\mathcal{L}^{-1}\{(sI - A)^{-1}x_0\}}_{x_{z-i}(t)} + \underbrace{\mathcal{L}^{-1}\{(sI - A)^{-1}BU(s)\}}_{x_{z-s}(t)}$$
$$y(t) = \underbrace{\mathcal{L}^{-1}\{C(sI - A)^{-1}x_0\}}_{y_{z-i}(t)} + \underbrace{\mathcal{L}^{-1}\{[C(sI - A)^{-1}B + D]U(s)\}}_{y_{z-s}(t)}$$

5.4 Transfer Function

The transfer function is defined from:

$$Y(s) = \underbrace{C(sI - A)^{-1}x_0}_{Y_{z-i}(s)} + \underbrace{\left[C(sI - A)^{-1}B + D\right]U(s)}_{Y_{z-s}(s)}$$
$$G(s) = C(sI - A)^{-1}B + D$$

6 Step Response

6.1 First Order System

The standard first-order system is described by the following transfer function:

$$G(s) = \frac{K}{\tau s + 1}$$

For a step response $u = u_0(t) \implies U = 1/s$, the output is:

$$Y(s) = \frac{K}{\tau s + 1} \frac{1}{s}$$
$$y(t) = K(1 - e^{-t/\tau})$$

To find the time constant τ and the gain K, we can use some properties:

$$\lim_{t \to \infty} y(t) = K(1 - e^{-t/\tau}) = K$$
$$y(\tau) = K(1 - e^{-1}) = 0.632K = 63.2\%K$$

6.2 Second Order System

The standard second-order system is described by the following transfer function:

$$G(s) = \frac{\omega_n^2}{s^2 + 2\zeta\omega_n s + \omega_n^2}$$

For a step response $u = \alpha u_0(t) \implies U = 1/s$, the response can be obtained by using $\omega_d = \omega_n \sqrt{1 - \zeta^2}$:

$$y(t) = \alpha - \alpha e^{-\zeta \omega_n t} \left[\cos(\omega_d t) + \frac{\zeta \omega_n}{\omega_d} \sin(\omega_d t) \right]$$

To determine ζ and ω_n , define overshoot $M_p = (y_{\text{max}} - y_{\infty})/y_{\infty}$ and peak time $t_p \implies y(t_p) = y_{\text{max}}$.

$$\zeta = \frac{(\ln(M_p))^2}{\pi^2 + (\ln(M_p))^2}$$
$$\omega_n = \frac{\pi}{t_p \sqrt{1 - \zeta^2}}$$

7 Impulse Response

Recall the Dirac delta function $\delta(t)$ is defined as:

$$\int_{-\infty}^{\infty} \delta(t)dt = 1$$
$$\delta(t) = 0 \quad \forall t \neq 0$$
$$\int_{-\infty}^{\infty} f(t)\delta(t - t_0)dt = f(t_0)$$

The zero-state response to a impulse input $u = \delta(t)$ is:

$$g(t) = \int_0^t Ce^{A(t-\tau)}B\delta(\tau)d\tau + D\delta(t)$$

$$= Ce^{At}B + D\delta(t)$$

The Laplace transform of the impulse response is:

$$G(s) = C(sI - A)^{-1}B + D$$

This is no coincidence. The transfer function is the Laplace transform of the impulse response.

By convolution,

$$y_{z-s}(t) = (g * u)(t)$$

$$= \int_0^t g(t - \tau)u(\tau)d\tau$$

$$= \int_0^t Ce^{A(t-\tau)}Bu(\tau)d\tau + Du(t)$$

Which is exactly the zero-state response obtained using the time-domain integrating factor method.

8 Realization

to do later cause lazy

9 Stability

9.1 Internal Stability

Internal stability is concerned with unforced (u = 0) systems. This corresponds to the trajectory $x_{z-i}(t)$ and the response $y_{z-i}(t)$.

For x(0), the system is internally **stable** about an equilibrium point x_e if and only if for every $\epsilon > 0$, there exists a $\delta > 0$ such that:

$$||x(0) - x_e|| < \delta \implies ||x(t) - x_e|| < \epsilon, \quad \forall t \ge 0$$

A system is said to be **asymptotically stable** if it is stable and $\lim_{t\to\infty} x(t) = x_e$.

For linear systems, the system is internally stable if and only if every eigenvalue of A has a negative real part. Re(λ_i) < 0, $\forall i = 1, ... n$.

9.2 BIBO Stability

BIBO (bounded-input bounded-output) stability is concerned with zero state systems. This corresponds to the trajectory $x_{z-s}(t)$ and the response $y_{z-s}(t)$.

Assume G(s) is a rational and proper transfer function. Then, the system is BIBO stable if and only if every pole of G(s) has a negative real part. $Re(pole_i) < 0, \forall i = 1, ... n$.

If the system is not stable, then there exists a bounded input u(t) such that the output y(t) is unbounded. Not all bounded inputs will cause an unstable BIBO system to be unbounded.

9.3 Connection between Internal and BIBO Stability

For a linear system, internal stability implies BIBO stability. However, BIBO stability does not imply internal stability. This is because the poles of G(s) are a subset of the eigenvalues of A.

asymptotic stability \implies BIBO stability

9.4 Closed Loop Systems

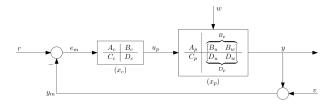


Figure 1: Closed loop system

Assume:

- Both controller (A_c, B_c, C_c, D_c) and plant (A_p, B_p, C_p, D_p) are minimal realizations.
- $D_c = 0$ or $D_p = [D_u, D_w] = 0$, such that $D_c D_u = D_u D_c = 0$ and $D_c D_w = D_w D_c = 0$.

Then, the state-space form of the closed loop system is:

$$\dot{x}_{c}l = \begin{bmatrix} \dot{x}_{c} \\ \dot{x}_{p} \end{bmatrix} = \underbrace{\begin{bmatrix} A_{c} - B_{c}D_{u}C_{c} & -B_{c}C_{p} \\ B_{u}C_{c} & A_{p} - B_{u}D_{c}C_{p} \end{bmatrix}}_{A_{cl}} \begin{bmatrix} x_{c} \\ x_{p} \end{bmatrix} + \underbrace{\begin{bmatrix} B_{c} & -B_{c}D_{w} & -B_{c} \\ B_{u}D_{c} & B_{w} & -B_{u}D_{c} \end{bmatrix}}_{B_{cl}} \begin{bmatrix} r \\ w \\ v \end{bmatrix}$$

$$y_{c}l = \begin{bmatrix} e_{m} \\ u_{p} \\ y \\ y_{m} \end{bmatrix} = \underbrace{\begin{bmatrix} -D_{u}C_{c} & -C_{p} \\ C_{c} & -D_{c}C_{p} \\ D_{u}C_{c} & C_{p} \\ D_{u}C_{c} & C_{p} \end{bmatrix}}_{C_{cl}} \begin{bmatrix} x_{c} \\ x_{p} \end{bmatrix} + \underbrace{\begin{bmatrix} 1 & -D_{w} & -1 \\ D_{c} & 0 & -D_{c} \\ 0 & D_{w} & 0 \\ 0 & D_{w} & 1 \end{bmatrix}}_{D_{cl}} \begin{bmatrix} r \\ w \\ v \end{bmatrix}$$

Casting to transfer functions where

$$G_c(s) := C_c(sI - A_c)^{-1}B_c + D_c$$

$$G(s) := C_p(sI - A_p)^{-1}B_p + D_p := \begin{bmatrix} G_p(s) & G_d(s) \end{bmatrix}$$

Then the system becomes:

$$\begin{bmatrix} E_m \\ U_p \\ Y \\ Y_m \end{bmatrix} = \begin{bmatrix} \frac{1}{1+G_pG_c} & \frac{G_d}{1+G_pG_c} & \frac{-1}{1+G_pG_c} \\ \frac{G_c}{G_c} & \frac{-G_cG_d}{1+G_pG_c} & \frac{-G_c}{1+G_pG_c} \\ \frac{G_pG_c}{1+G_pG_c} & \frac{G_d}{1+G_pG_c} & \frac{-G_pG_c}{1+G_pG_c} \\ \frac{G_pG_c}{1+G_pG_c} & \frac{G_d}{1+G_pG_c} & \frac{-1}{1+G_pG_c} \end{bmatrix} \begin{bmatrix} R \\ W \\ V \end{bmatrix}$$

9.5 Unmodeled Disturbance Input

Most of the time we just assume that disturbance is added to the input u_p . In the transfer function matrix, $G_d = G_p$.

9.6 Internal Stability of Closed Loop Systems

The closed loop system is internally stable if and only if every eigenvalue of A_{cl} has a negative real part.

9.7 I/O Stability of Closed Loop Systems

The closed loop system is I/O stable if and only if every entry of the transfer function matrix is BIBO stable. There are 5 unique transfer functions to be considered:

$$\frac{1}{1 + G_p G_c}$$

$$\frac{G_c}{1 + G_p G_c}$$

$$\frac{G_p G_c}{1 + G_p G_c}$$

$$\frac{G_d}{1 + G_p G_c}$$

$$\frac{G_c G_d}{1 + G_p G_c}$$

If the disturbance is added to the input, then $G_d = G_p$ and then we only need to check:

$$\frac{1}{1 + G_p G_c}$$

$$\frac{G_c}{1 + G_p G_c}$$

$$\frac{G_p G_c}{1 + G_p G_c}$$

$$\frac{G_p}{1 + G_p G_c}$$

9.7.1 Characteristic Polynomial for Closed Loop Systems

Define the numerator and denominator of the transfer functions:

$$G_c := \frac{n_c}{d_c}, \quad G := [G_p, G_d] := [\frac{n_p}{d_p}, \frac{n_d}{d_d}]$$

The characteristic polynomial is:

$$P = n_p n_c + d_p d_c$$

By **Theorem 4.4.1**, the closed loop system is I/O stable if and only if all roots of P have a negative real part.

9.7.2 Theorem 4.4.2

The closed loop system is I/O stable if and only if

- 1. $1 + G_pG_c$ has only negative real part roots
- 2. G_pG_c has no pole-zero cancellations

9.8 Connection Between Internal and I/O Stability

9.8.1 Theorem 4.4.3

The closed loop system is internally stable if and only if it is I/O stable.

9.8.2 Routh-Hurwitz Criterion

The characteristic polynomial is

$$p(s) = n_p n_c + d_p d_c = s^n + a_{n-1} s^{n-1} + \dots + a_1 s + a_0, \quad a_i \in \mathbb{R}$$

Again, from **Theorem 4.4.1**, the closed loop system is I/O stable if and only if all roots of P have a negative real part. A quick test is

p(s)	Stability Criterion
$s+a_0$	$a_0 > 0$
$s^2 + a_1 s + a_0$	$(\forall i)a_i > 0$
$s^3 + a_2 s^2 + a_1 s + a_0$	$(\forall i)a_i > 0 \text{ and } a_1a_2 > a_0$
$s^4 + a_3 s^3 + a_2 s^2 + a_1 s + a_0$	$(\forall i)a_i > 0 \text{ and } a_2a_3 > a_1 \text{ and } (a_1a_2a_3 - a_1^2)/a_3^2 > a_0$

10 Graphical Methods

10.1 Principal of the Argument

Theorem 5.2.1 (Principal of the Argument): Suppose G(s) has no poles or zeroes on \mathcal{D} , but \mathcal{D} encircles n poles and m zeroes of G(s). Then \mathcal{G} encircles the origin n-m times CCW.

10.2 Nyquist Plotting

Input the Nyquist contour into the loop transfer function $L(s) = G_p(s)G_c(s)$ and plot the Nyquist plot. If L(s) has real coefficients, then the Nyquist plot is symmetric about the real axis.

10.2.1 Case 1: No Poles on $Re\{s\} = 0$

Suppose $L(s) = \frac{2}{s-1}$. There are 2 segments to consider: a-b and b-c. Note, by symmetry a-b and a-c are the same. On a-b, $s=j\omega$, $\omega:[0,\infty)$

```
syms s
syms omega real
L(s) = 2/(s-1);
simplify(real(L(j*omega)))
simplify(imag(L(j*omega)))
```

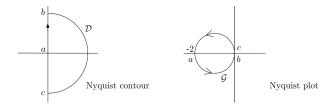


Figure 2: Nyquist contour and plot for case 1

```
ans =
-2/(omega^2 + 1)

ans =
-(2*omega)/(omega^2 + 1)
>>
```

On b-c, $s\to\infty$. By the assumption that L(s) is strictly proper, $L(s)\to 0$ as $s\to\infty$. Therefore, b-c is the origin, always.

10.2.2 Case 2: Poles on $Re\{s\} = 0$

Suppose $L(s) = \frac{1}{s(s+1)^2}$. A right indent is required due to the s=0 pole. By symmetry, c-d is the same as a-b.



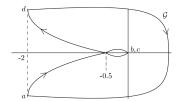


Figure 3: Nyquist contour and plot for case 2

```
On a-b, s=j\omega, \omega:[\epsilon,\infty) syms s syms omega real L(s) = 1/(s*(s+1)^2); simplify(real(L(j*omega))) simplify(imag(L(j*omega))) ans =
```

 $-2/(\text{omega}^2 + 1)^2$

ans =

 $(omega^2 - 1)/(omega*(omega^2 + 1)^2)$

>>

Point a is $\omega \to 0$.

b-c will go to the origin as $s\to\infty$ because L(s) is strictly proper.

Lastly, for a - d consider the general form L(s) with a pole at s = jy with multiplicity m. Then we can write,

$$L(s) = \frac{1}{(s - jy)^m} L_1(s)$$

where $L_1(s)$ has no poles at s = jy. Then indenting at $s = jy + \epsilon e^{j\theta}$, $\epsilon \to 0$, $\theta : [-\pi/2, \pi/2]$,

$$L(jy + \epsilon e^{j\theta}) = \frac{1}{\epsilon^m e^{jm\theta}} L_1(jy + \epsilon e^{j\theta}) \approx \frac{e^{-j\theta m}}{(\epsilon)^m} L_1(jy)$$

In this case, y = 0 and m = 1. Therefore on a - d,

$$L(\epsilon e^{j\theta}) \approx \frac{e^{-j\theta}}{\epsilon} \left(\frac{1}{(0+1)^2}\right) = \frac{e^{-j\theta}}{\epsilon}$$

This is an arc with infinite radius sweeping from $\theta: [-\pi/2, \pi/2]$ CW.

10.3 Nyquist Stability Criterion

Theorem 5.3.1 (Nyquist Stability Criterion): Let n denote the number of poles of $L(s) = G_p(s)G_c(s)$ in Re $\{s\} > 0$. Construct the Nyquist plot of L(s), indenting to the right around the poles around the imaginary axis. Then, the closed loop is stable if and only if the Nyquist plot doesn't pass through the point -1 and encircles it exactly n times CCW.

10.4 Bode Plots

Let G(s) = n(s)/d(s) be a rational transfer function. Then, G(s) can be factored as a product of the following terms:

10.4.1 Pure gain, k

$$G(s) = k \text{ If } k > 0, \text{ If } k < 0,$$

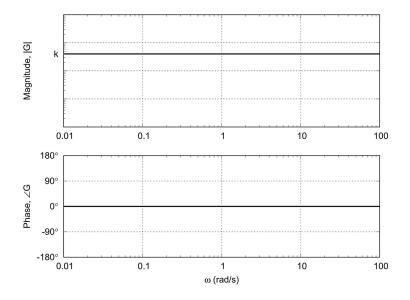


Figure 4: Bode plot for pure gain k > 0

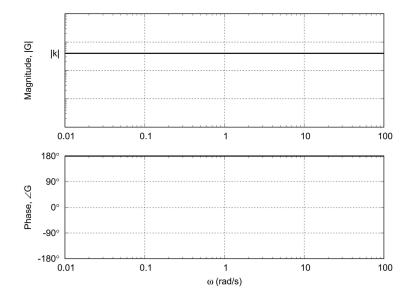


Figure 5: Bode plot for pure gain k < 0

10.4.2 Pole or zero at the origin G(s) = s

For a pole, the Bode plot is $G(j\omega) = j\omega$, $\omega \in [0, \infty)$.

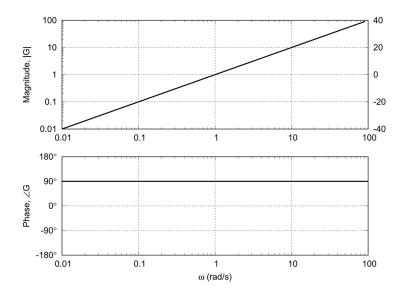


Figure 6: Bode plot for pole at origin

10.4.3 Real non-zero pole or zero $G(s) = \tau s \pm 1$

For $G(s) = \tau s + 1$, the Bode plot is $G(j\omega) = 1 + j\omega\tau$, $\omega \in [0, \infty)$.

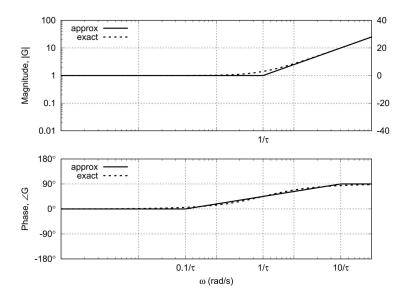


Figure 7: Bode plot for real non-zero pole or zero $G(s) = \tau s + 1$

For $G(s) = \tau s - 1$, the Bode plot is $G(j\omega) = -1 + j\omega\tau$, $\omega \in [0, \infty)$.

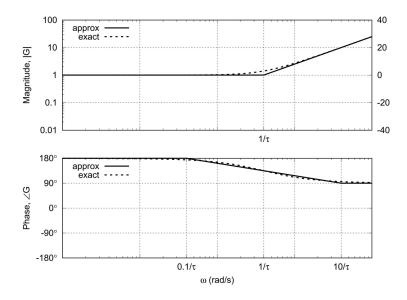


Figure 8: Bode plot for real non-zero pole or zero $G(s) = \tau s - 1$

10.4.4 Complex conjugate poles or zeros $G(s)=\frac{1}{\omega_n^2}(s^2+2\zeta\omega_n s+\omega_n^2),\ \omega_n>0,$ $\zeta\in[0,1]$

If the roots of G(s) lie $\text{Re}\{s\} < 0$, then $G(j\omega) = \frac{1}{\omega_n^2}(\omega_n^2 - \omega^2 + j2\zeta\omega_n\omega), \, \omega \in [0, \infty).$

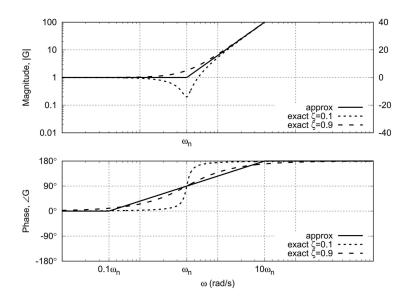


Figure 9: Bode plot for complex conjugate with negative roots of $G(s) = \frac{1}{\omega_n^2}(s^2 + 2\zeta\omega_n s + \omega_n^2)$, $\omega_n > 0, \ \zeta \in [0, 1]$

If the roots of G(s) lie $\text{Re}\{s\} > 0$, then $G(j\omega) = \frac{1}{\omega_n^2}(\omega_n^2 - \omega^2 - j2\zeta\omega_n\omega), \, \omega \in [0, \infty).$

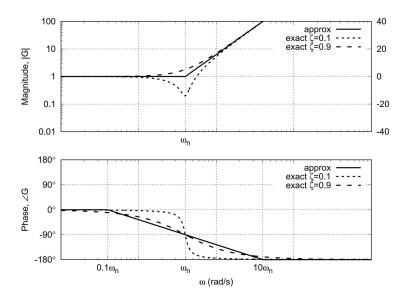


Figure 10: Bode plot for complex conjugate with positive roots of $G(s) = \frac{1}{\omega_n^2}(s^2 + 2\zeta\omega_n s + \omega_n^2)$, $\omega_n > 0, \zeta \in [0, 1]$

The roots of G(s) lie on $\text{Re}\{s\}=0$ iff $\zeta=0$. Then $G(s)=\frac{1}{\omega_n^2}(s^2+\omega_n^2)$ and $G(j\omega)=\frac{1}{\omega_n^2}(\omega_n^2-\omega^2),\ \omega\in[0,\infty)$ gives

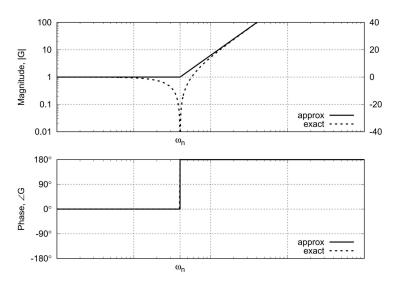


Figure 11: Bode plot for complex conjugate with zero roots of $G(s) = \frac{1}{\omega_n^2}(s^2 + \omega_n^2), \, \omega_n > 0$

11 Matlab Corner

11.1 SimplifyFraction

syms s

```
G = (s+1)*(s+2)/(s+3);
simplifyFraction(G)
simplifyFraction(G, 'Expand', true)
ans =
((s + 1)*(s + 2))/(s + 3)
ans =
(s^2 + 3*s + 2)/(s + 3)
>>
```

11.2 Root Finding Methods

```
syms s
G = (s+1)*(s+2)/(s+3);
[n, ~] = numden(G);

% Method 1
c = sym2poly(n);
r = roots(c)

% Method 2
r = solve(n)

% Method 3
r = vpasolve(n)
```

11.3 Nyquist Plot

```
syms s
L = = 1/(s*(s+1)*(s+2));
[n, d] = numden(L);
L = tf(n, d);
nyquist(L)
```