

MARMARA UNIVERSITY
MECHANICAL ENGINEERING DEPARTMENT



ME7009 PROJECT

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System Linearization

Linearization of the System

$$\frac{dr}{dt} = \dot{r} = r\dot{\theta}^2 - \frac{\mu}{r^2} + 2T\sin\phi$$

$$\frac{d\dot{\theta}}{dt} = \ddot{\theta} = \frac{-2\dot{r}\dot{\theta}}{r} + \frac{T}{2r}\cos\phi$$

State vector $x = \begin{bmatrix} r \\ \dot{r} \\ \theta \\ \dot{\theta} \end{bmatrix}$

Control input vector $u = \begin{bmatrix} \phi \\ T \end{bmatrix}$

Linearized State Equation:

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

$$\dot{x} = \begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \\ \dot{x}_3 \\ \dot{x}_4 \end{bmatrix} = \frac{dx}{dt} = \frac{d}{dt} \begin{bmatrix} r \\ \dot{r} \\ \theta \\ \dot{\theta} \end{bmatrix} = \begin{bmatrix} r\dot{\theta}^2 - \frac{\mu}{r^2} + 2T\sin\phi \\ \dot{\theta} \\ -\frac{2\dot{r}\dot{\theta}}{r} + \frac{T}{2r}\cos\phi \end{bmatrix}$$

$$= Ax + Bu = f(x, u)$$

$$A = \frac{\partial f}{\partial x} = \begin{bmatrix} \frac{\partial f}{\partial r} & \frac{\partial f}{\partial \dot{r}} & \frac{\partial f}{\partial \theta} & \frac{\partial f}{\partial \dot{\theta}} \end{bmatrix}$$

$$A = \frac{\partial f}{\partial x} = \begin{bmatrix} \frac{\partial \dot{x}_1}{\partial r} & \frac{\partial \dot{x}_1}{\partial \dot{r}} & \frac{\partial \dot{x}_1}{\partial \theta} & \frac{\partial \dot{x}_1}{\partial \dot{\theta}} \\ \frac{\partial \dot{x}_2}{\partial r} & \frac{\partial \dot{x}_2}{\partial \dot{r}} & \frac{\partial \dot{x}_2}{\partial \theta} & \frac{\partial \dot{x}_2}{\partial \dot{\theta}} \\ \frac{\partial \dot{x}_3}{\partial r} & \frac{\partial \dot{x}_3}{\partial \dot{r}} & \frac{\partial \dot{x}_3}{\partial \theta} & \frac{\partial \dot{x}_3}{\partial \dot{\theta}} \\ \frac{\partial \dot{x}_4}{\partial r} & \frac{\partial \dot{x}_4}{\partial \dot{r}} & \frac{\partial \dot{x}_4}{\partial \theta} & \frac{\partial \dot{x}_4}{\partial \dot{\theta}} \end{bmatrix}$$

$$A = \begin{bmatrix} 0 & 1 & 0 & 0 \\ \ddot{\theta}^2 + \frac{2\mu}{r^3} & 0 & 0 & 2r\dot{\theta} \\ 0 & 0 & 0 & 1 \\ \frac{2\dot{r}\dot{\theta}}{r^2} - \frac{T\cos\phi}{2r^2} & -\frac{2\ddot{\theta}}{r} & 0 & -\frac{2\dot{r}}{r} \end{bmatrix}$$

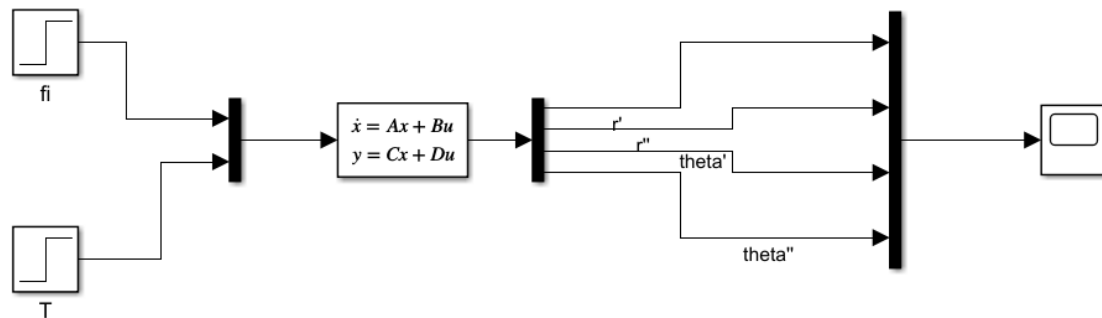
$$B = \frac{\partial f}{\partial u} = \begin{bmatrix} \frac{\partial f}{\partial \phi} & \frac{\partial f}{\partial T} \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 2T\cos\phi & 2\sin\phi \\ 0 & 0 \\ -\frac{T}{2r}\sin\phi & \frac{\cos\phi}{2r} \end{bmatrix}$$

At the nominal trajectory:

$$r = r_0, \dot{r} = 0, \dot{\theta} = \omega, T = 0, \mu = r_0^3 \omega^2, \phi = 90^\circ$$

$$A = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 3\omega^2 & 0 & 0 & 2\omega r_0 \\ 0 & 0 & 0 & 1 \\ 0 & -\frac{2\omega}{r_0} & 0 & 0 \end{bmatrix} \quad B = \begin{bmatrix} 0 & 0 \\ 0 & 2 \\ 0 & 0 \\ 0 & 0 \end{bmatrix}$$

System Initialization



We have to control at the first controllability and observability of the system in order to apply control.

```
w=0.05
r0=5000
A=[0 1 0 0;
    3*w^2 0 0 2*w*r0;
    0 0 0 1;
    0 (-2*w)/r0 0 0]
B=[0 0;
    0 2;
    0 0;
    0 0]
C=eye(4,4);
C1=[0 0 0 0;
    0 0 0 0;
    0 0 1 0;
    0 0 0 0];
D=zeros(4,2);

sys = ss(A,B,C,D)
[b,a] = ss2tf(A,B,C,D,2)
tf(sys)

% Co = ctrb(A,B)
Co = ctrb(sys)
```

```

unco = length(A) - rank(Co)

Ob= obsv(A,C)
% Number of unobservable states
unob = length(A)-rank(Ob)

```

```

w = 0.0500
r0 = 5000
A = 4x4
    0    1.0000    0    0
    0.0075    0    0    500.0000
    0    0    0    1.0000
    0   -0.0000    0    0
B = 4x2
    0    0
    0    2
    0    0
    0    0
sys =
A =
      x1      x2      x3      x4
x1      0      1      0      0
x2  0.0075      0      0     500
x3      0      0      0      1
x4      0   -2e-05      0      0
B =
      u1  u2
x1      0   0
x2      0   2
x3      0   0
x4      0   0
C =
      x1  x2  x3  x4
y1      1   0   0   0
y2      0   1   0   0
y3      0   0   1   0
y4      0   0   0   1

```

```

D =
      u1  u2
y1    0   0
y2    0   0
y3    0   0
y4    0   0

```

Continuous-time state-space model.

```

b = 4x5
      0      0      2.0000      0      0
      0      2.0000      0      0      0
      0      0      0      -0.0000      0
      0      0      -0.0000      0      0
a = 1x5
      1.0000      0      0.0025      0      0
ans =

```

From input 1 to output...

1: 0

2: 0

3: 0

4: 0

From input 2 to output...

1: $\frac{2 s}{s^3 + 0.0025 s}$

2: $\frac{2 s^2}{s^3 + 0.0025 s}$

3: $\frac{-4e-05 s}{s^4 + 0.0025 s^2}$

4: $\frac{-4e-05 s}{s^3 + 0.0025 s}$

Continuous-time transfer function.

```

Co = 4x8
      0      0      0      2.0000      0      0      0      -
0.0050      0      2.0000      0      0      0      -0.0050      0
0      0      0      0      0      0      -0.0000      0
0      0      0      0      -0.0000      0      0      0
0.0000

```

unco = 1

```

Ob = 16x4
      1.0000      0      0      0
      0      1.0000      0      0
      0      0      1.0000      0
      0      0      0      1.0000
      0      1.0000      0      0

```

```

0.0075      0      0  500.0000
0           0      0    1.0000
0      -0.0000      0      0
0.0075      0      0  500.0000
0      -0.0025      0      0
unob = 0

```

We change the value of T due to uncontrollability.

```

B=[0 0;
   0 2;
   0 0;
  -0.01 0]

```

```

Co = 4x8
0      0      0      2.0000  -5.0000      0      0  -
0.0050      0      2.0000  -5.0000      0      0  -0.0050  0.0125
0      0      0  -0.0100      0      0  -0.0000  0.0001
0      -0.0100      0      0  -0.0000  0.0001      0      0
0.0000
unco = 0
Ob = 16x4
1.0000      0      0      0
0      1.0000      0      0
0      0      1.0000      0
0      0      0      1.0000
0      1.0000      0      0
0.0075      0      0  500.0000
0      0      0      1.0000
0      -0.0000      0      0
0.0075      0      0  500.0000
0      -0.0025      0      0
unob = 0

```

We provide controllability and observability with changing T.

We can find poles of the system find eigenvalues of matrix A.

```

% P = pole(sys);
Apoles = eig(A)

```

```

Apoles = 4x1 complex
0.0000 + 0.0000i
0.0000 + 0.0500i
0.0000 - 0.0500i
0.0000 + 0.0000i

```


Full-State Feedback

```
% State-Feedback Gain Selection
```

```
p=[-2+i*2;-2-i*2;-1;-1]
```

```
K = place(A,B,p)
```

```
P = pole(sys)
```

```
plant = (A-B*K)
```

```
poles_cl = eig(plant)
```

```
p = 4x1 complex
```

```
-2.0000 + 2.0000i
```

```
-2.0000 - 2.0000i
```

```
-1.0000 + 0.0000i
```

```
-1.0000 + 0.0000i
```

```
K = 2x4
```

```
-800.0000 -799.9980 -400.0000 -500.0000
```

```
0.0037 0.5000 -0.5000 249.5000
```

```
P = 4x1 complex
```

```
0.0000 + 0.0000i
```

```
0.0000 + 0.0500i
```

```
0.0000 - 0.0500i
```

```
0.0000 + 0.0000i
```

```
plant = 4x4
```

```
0 1.0000 0 0
```

```
0.0000 -1.0000 1.0000 1.0000
```

```
0 0 0 1.0000
```

```
-8.0000 -8.0000 -4.0000 -5.0000
```

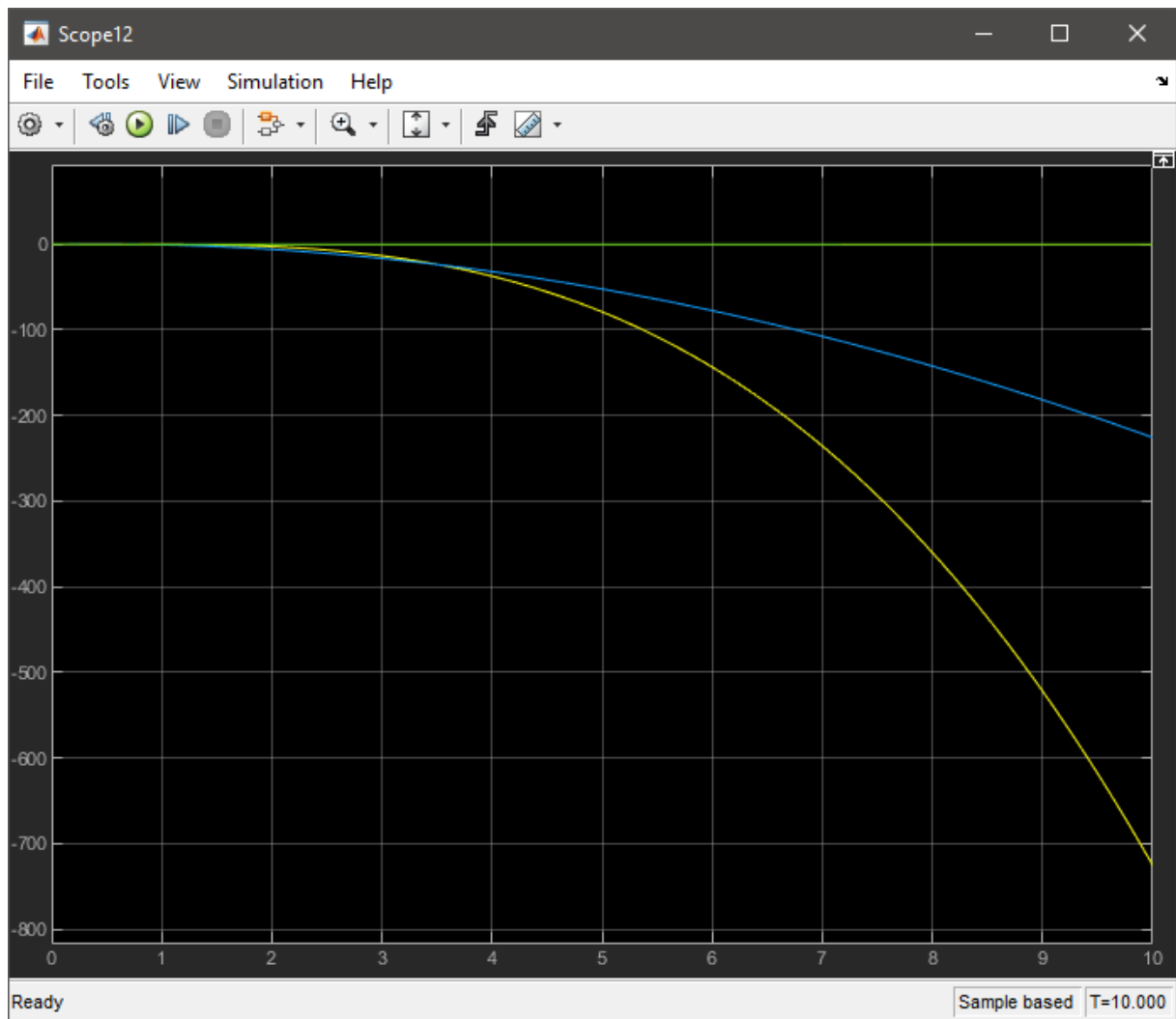
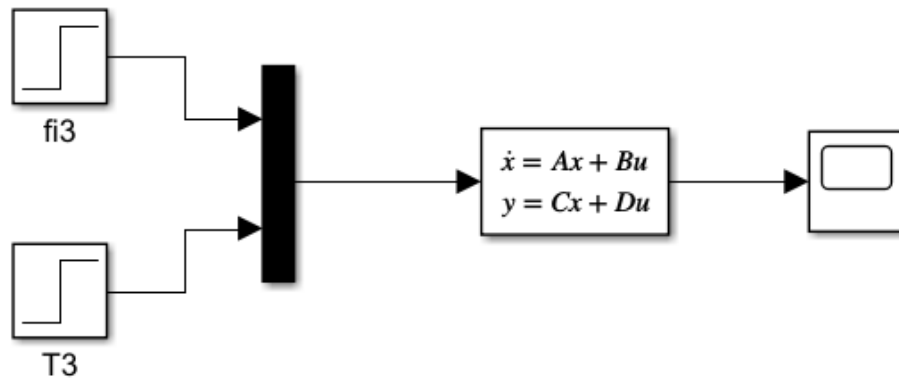
```
poles_cl = 4x1 complex
```

```
-2.0000 + 2.0000i
```

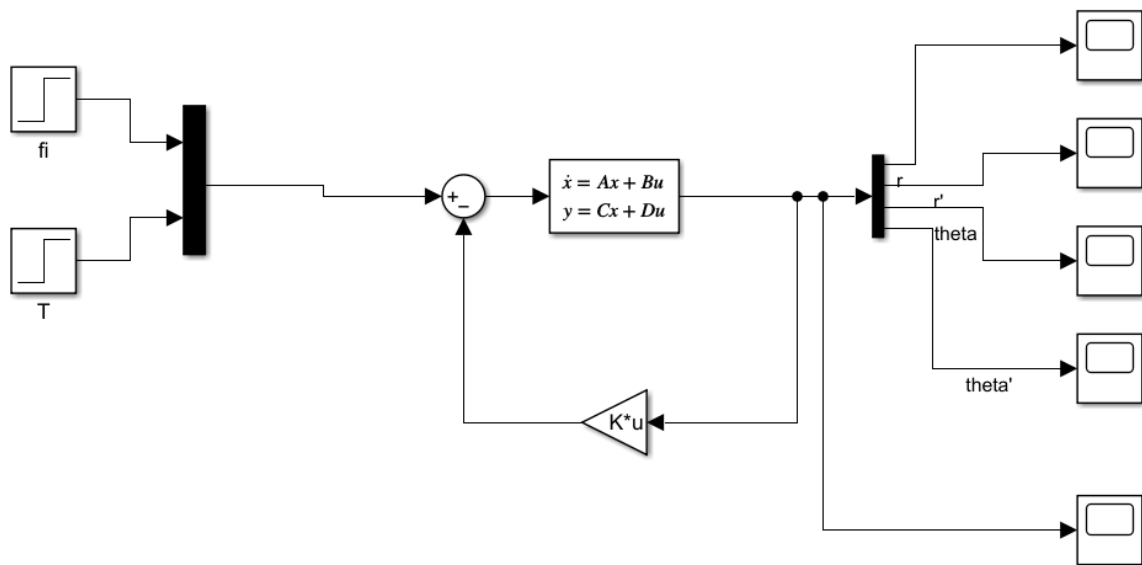
```
-2.0000 - 2.0000i
```

```
-1.0000 + 0.0000i
```

```
-1.0000 + 0.0000i
```



Pole Placement



Block Parameters: State-Space

State Space

State-space model:
 $\dot{x}/dt = Ax + Bu$
 $y = Cx + Du$

'Parameter tunability' controls the runtime tunability level for A, B, C, D.
'Auto': Allow Simulink to choose the most appropriate tunability level.
'Optimized': Tunability is optimized for performance.
'Unconstrained': Tunability is unconstrained across the simulation targets.

Selecting the 'Allow non-zero values for D matrix initially specified as zero' checkbox requires the block to have direct feedthrough and may cause algebraic loops.

Parameters

A:

B:

C:

D:

Initial conditions:

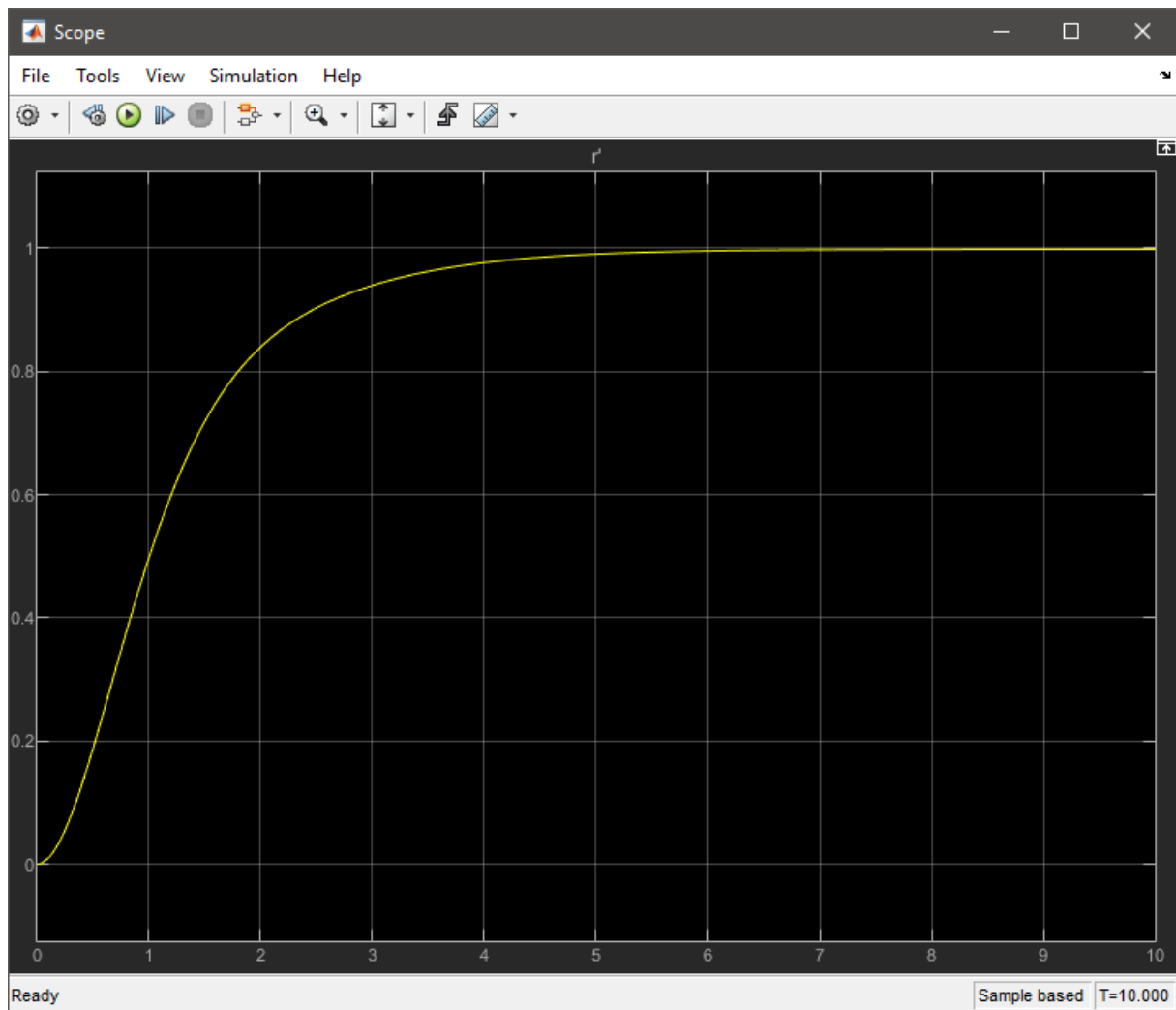
Parameter tunability:

☐ Allow non-zero values for D matrix initially specified as zero

Absolute tolerance:

State Name: (e.g., 'position')

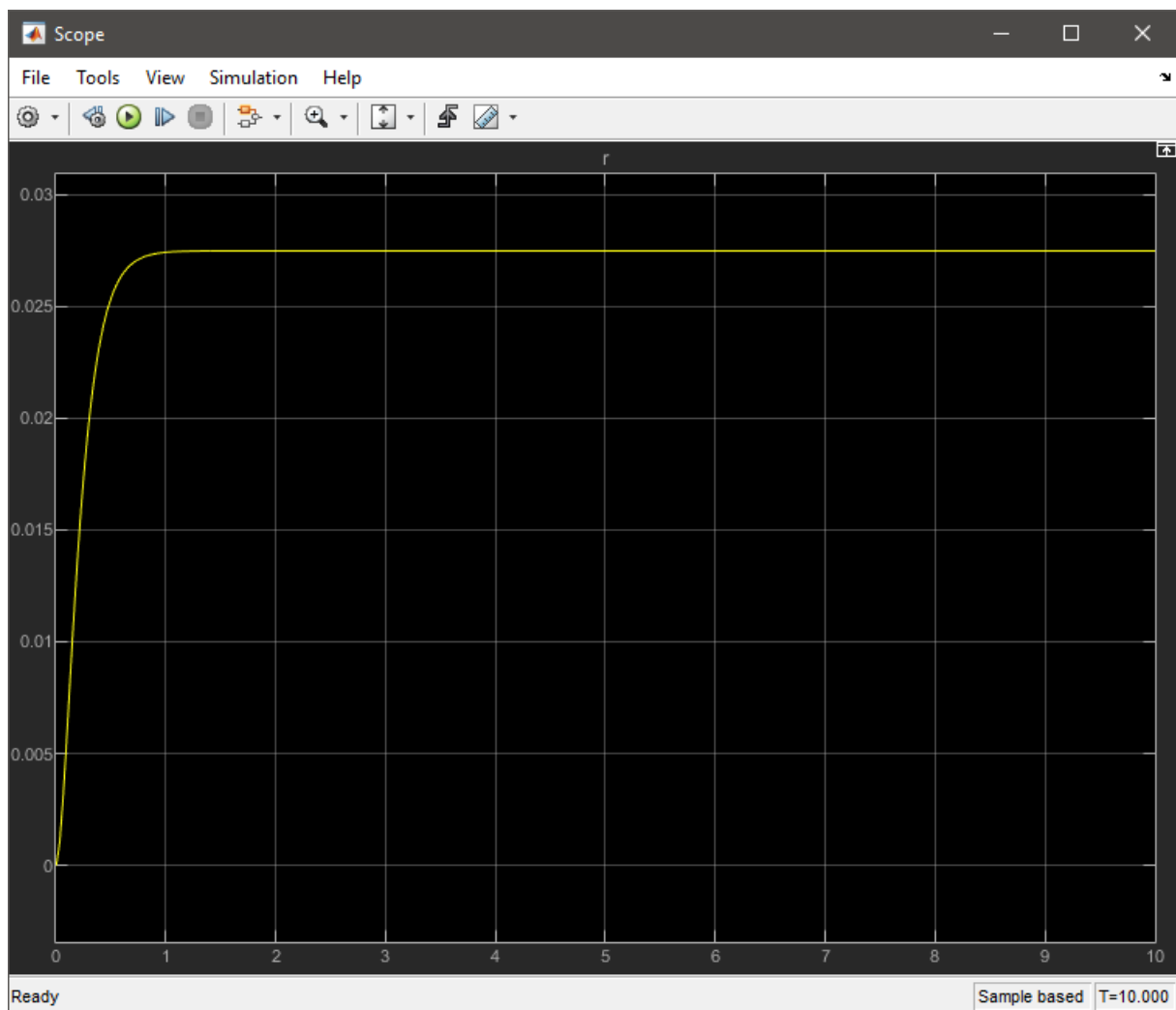
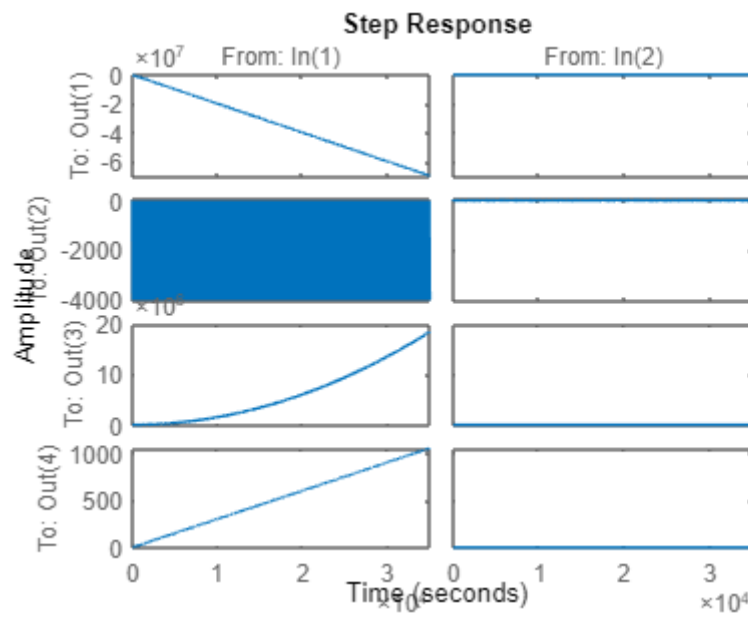
OK Cancel Help Apply



We use 3 times faster roots

```
des_poles = (min(real(poles_cl))*3)-(1:4);
des_poles
K = place(A,B,des_poles)
step(sys);
```

```
des_poles = 1×4
    -7.0000    -8.0000    -9.0000   -10.0000
K = 2×4
103 ×
    0.7791    0.0918    -6.9333    -1.6740
    0.0368    0.0086    -0.0043     0.2495
```



As we can see from plot, our settling time and overshoot percentage is decreased.

```
sys2=ss(A-B*K,B,C,D);
```

```
tf(sys2)
step(sys2)
Kdc=dcgain(sys2);
```

ans =

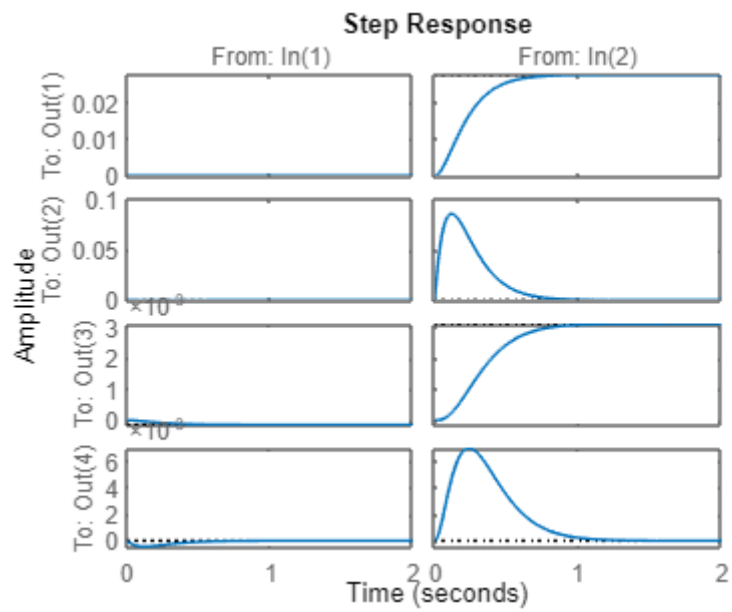
From input 1 to output...

$$\begin{aligned} & -0.01013 s - 0.08653 \\ 1: & \frac{\text{-----}}{s^4 + 34 s^3 + 431 s^2 + 2414 s + 5040} \\ & -0.01013 s^2 - 0.08653 s - 2.918e-17 \\ 2: & \frac{\text{-----}}{s^4 + 34 s^3 + 431 s^2 + 2414 s + 5040} \\ & -0.01 s^2 - 0.1726 s - 0.7367 \\ 3: & \frac{\text{-----}}{s^4 + 34 s^3 + 431 s^2 + 2414 s + 5040} \\ & -0.01 s^3 - 0.1726 s^2 - 0.7367 s \\ 4: & \frac{\text{-----}}{s^4 + 34 s^3 + 431 s^2 + 2414 s + 5040} \end{aligned}$$

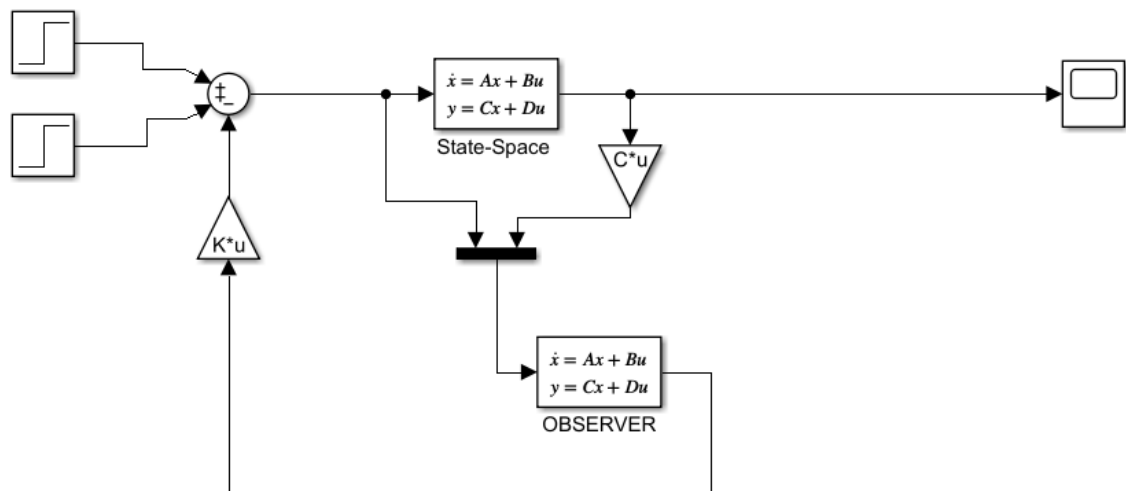
From input 2 to output...

$$\begin{aligned} & 2 s^2 + 33.48 s + 138.7 \\ 1: & \frac{\text{-----}}{s^4 + 34 s^3 + 431 s^2 + 2414 s + 5040} \\ & 2 s^3 + 33.48 s^2 + 138.7 s \\ 2: & \frac{\text{-----}}{s^4 + 34 s^3 + 431 s^2 + 2414 s + 5040} \\ & 1.837 s + 15.58 \\ 3: & \frac{\text{-----}}{s^4 + 34 s^3 + 431 s^2 + 2414 s + 5040} \\ & 1.837 s^2 + 15.58 s + 3.684e-15 \\ 4: & \frac{\text{-----}}{s^4 + 34 s^3 + 431 s^2 + 2414 s + 5040} \end{aligned}$$

Continuous-time transfer function.



Observer



Block Parameters: OBSERVER

State Space

State-space model:
 $\dot{x}/dt = Ax + Bu$
 $y = Cx + Du$

'Parameter tunability' controls the runtime tunability level for A, B, C, D.
 'Auto': Allow Simulink to choose the most appropriate tunability level.
 'Optimized': Tunability is optimized for performance.
 'Unconstrained': Tunability is unconstrained across the simulation targets.

Selecting the 'Allow non-zero values for D matrix initially specified as zero' checkbox requires the block to have direct feedthrough and may cause algebraic loops.

Parameters

A:

B:

C:

D:

Initial conditions:

Parameter tunability: Auto

☐ Allow non-zero values for D matrix initially specified as zero

Absolute tolerance:

State Name: (e.g., 'position')

OK Cancel Help Apply

```
L=place(A.',C.',des_poles)
obsplant=(A-L*C)
poles_obs=eig(obsplant)
des_poles1 = (min(real(poles_obs))*3)-(1:4); %This is better
des_poles1
```

```
L = 4x4
    7.0000    0.0075         0         0
    1.0000    8.0000         0   -0.0000
         0         0    9.0000         0
```



```

      0  500.0000      1.0000      10.0000
obsplant = 4x4
      -7.0000      0.9925      0      0
      -0.9925     -8.0000      0  500.0000
      0      0     -9.0000      1.0000
      0 -500.0000     -1.0000     -10.0000
poles_obs = 4x1 complex
102 x
      -0.0900 + 5.0000i
      -0.0900 - 5.0000i
      -0.0700 + 0.0000i
      -0.0900 + 0.0000i
des_poles1 = 1x4
      -28.0000  -29.0000  -30.0000  -31.0000

```

```
Aobs = [A-L*C]
```

```
Bobs = [B L]
```

```
Cobs=[0 0 0 0;
```

```
      0 0 0 0;
```

```
      0 0 1 0;
```

```
      0 0 0 0];
```

```
Cobs1=[1.1 0 0 0;
```

```
      0 1 0 0;
```

```
      0 0 1 0;
```

```
      0 0 0 1];
```

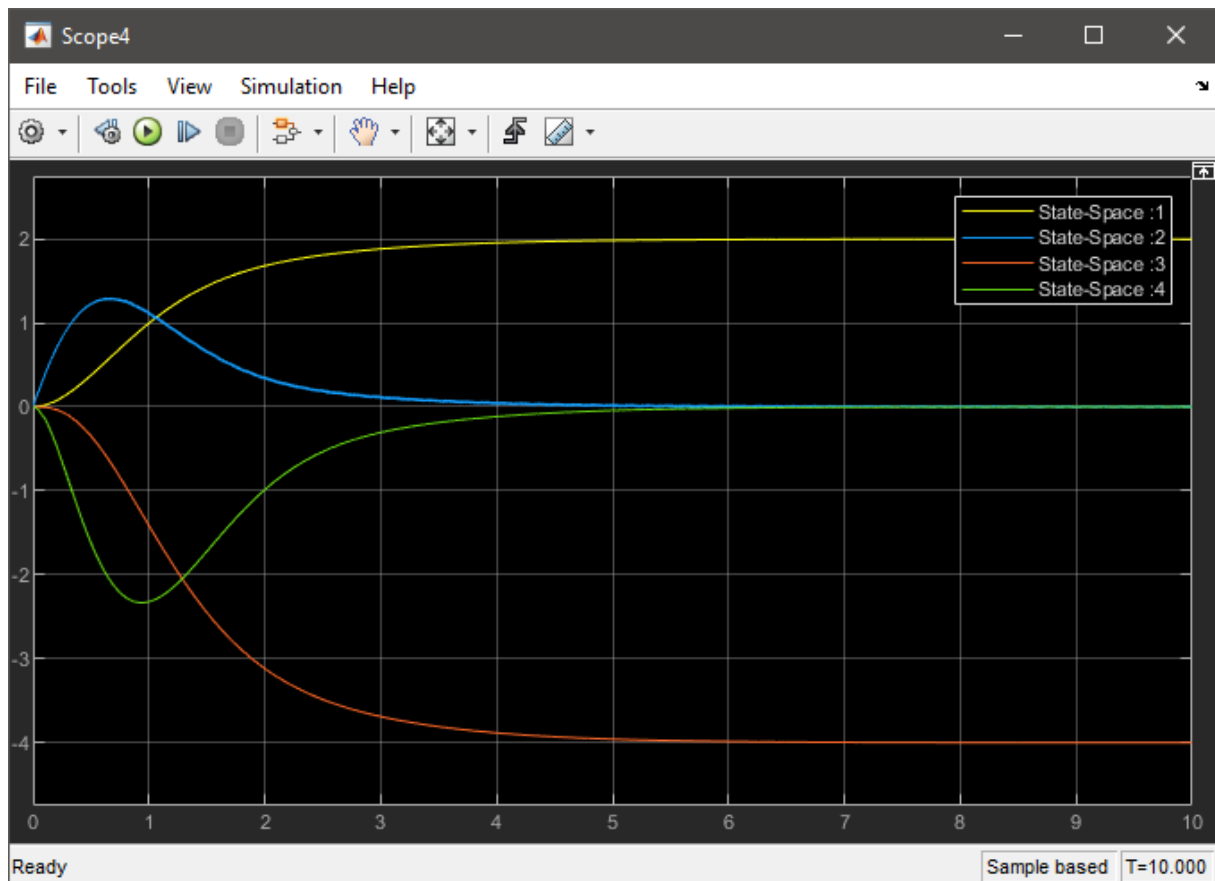
```
Dobs = zeros(4,6);
```

```

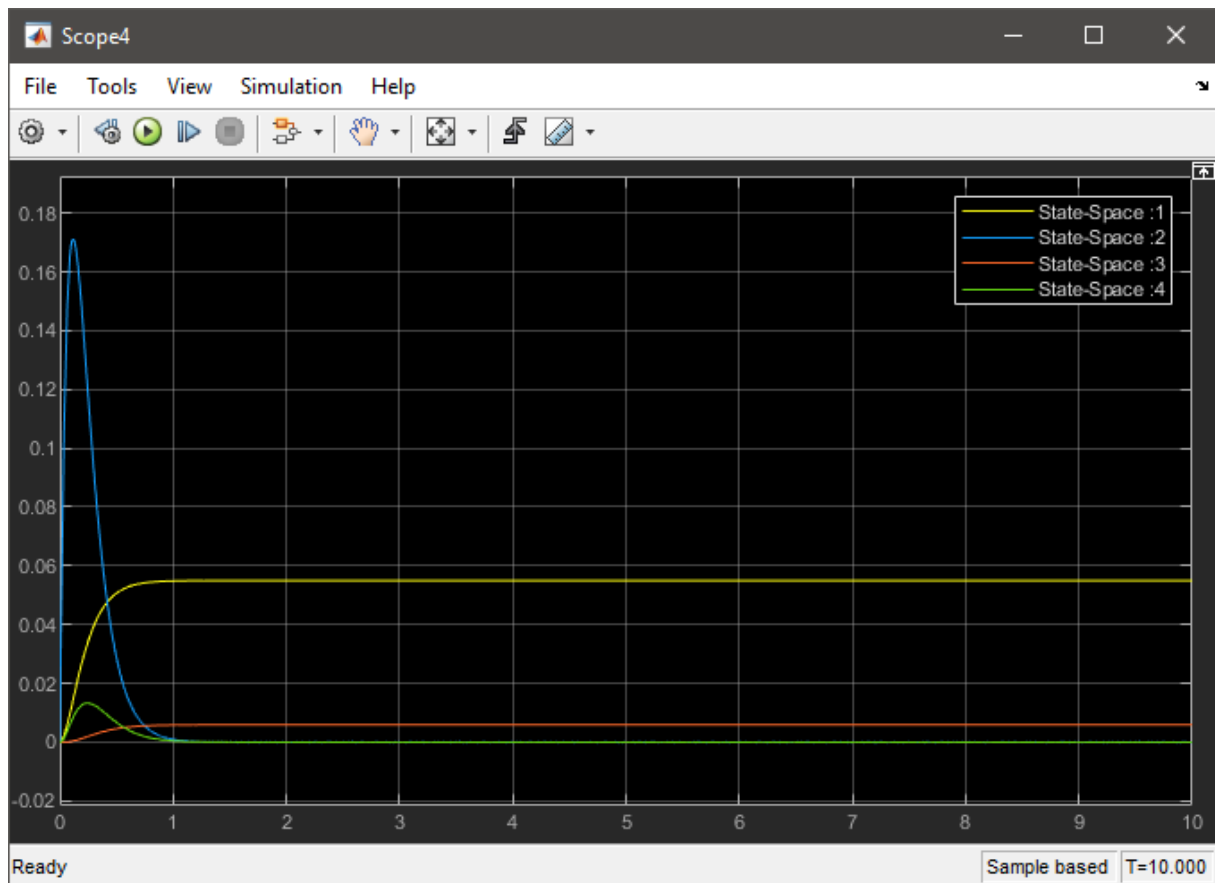
Aobs = 4x4
    -7.0000    0.9925         0         0
    -0.9925   -8.0000         0   500.0000
         0         0   -9.0000    1.0000
         0  -500.0000   -1.0000  -10.0000

Bobs = 4x6
         0         0    7.0000    0.0075         0         0
         0    2.0000    1.0000    8.0000         0   -0.0000
         0         0         0         0    9.0000         0
    -0.0100         0         0   500.0000    1.0000   10.0000

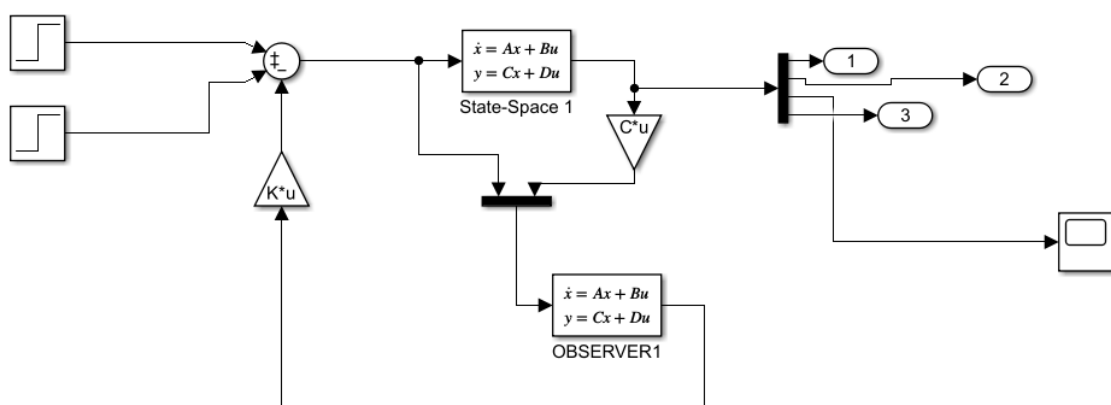
```



In first attempt we tried slower roots and then we increased its speed. Therefore we observe close performance that we measure before.



Using observer with faster roots Show us same result with greater magnitude than Full-State Feedback controller.



Block Parameters: OBSERVER1

State Space

State-space model:
 $\frac{dx}{dt} = Ax + Bu$
 $y = Cx + Du$

'Parameter tunability' controls the runtime tunability level for A, B, C, D.
 'Auto': Allow Simulink to choose the most appropriate tunability level.
 'Optimized': Tunability is optimized for performance.
 'Unconstrained': Tunability is unconstrained across the simulation targets.

Selecting the 'Allow non-zero values for D matrix initially specified as zero' checkbox requires the block to have direct feedthrough and may cause algebraic loops.

Parameters

A:

B:

C:

D:

Initial conditions:

Parameter tunability: Auto

☐ Allow non-zero values for D matrix initially specified as zero

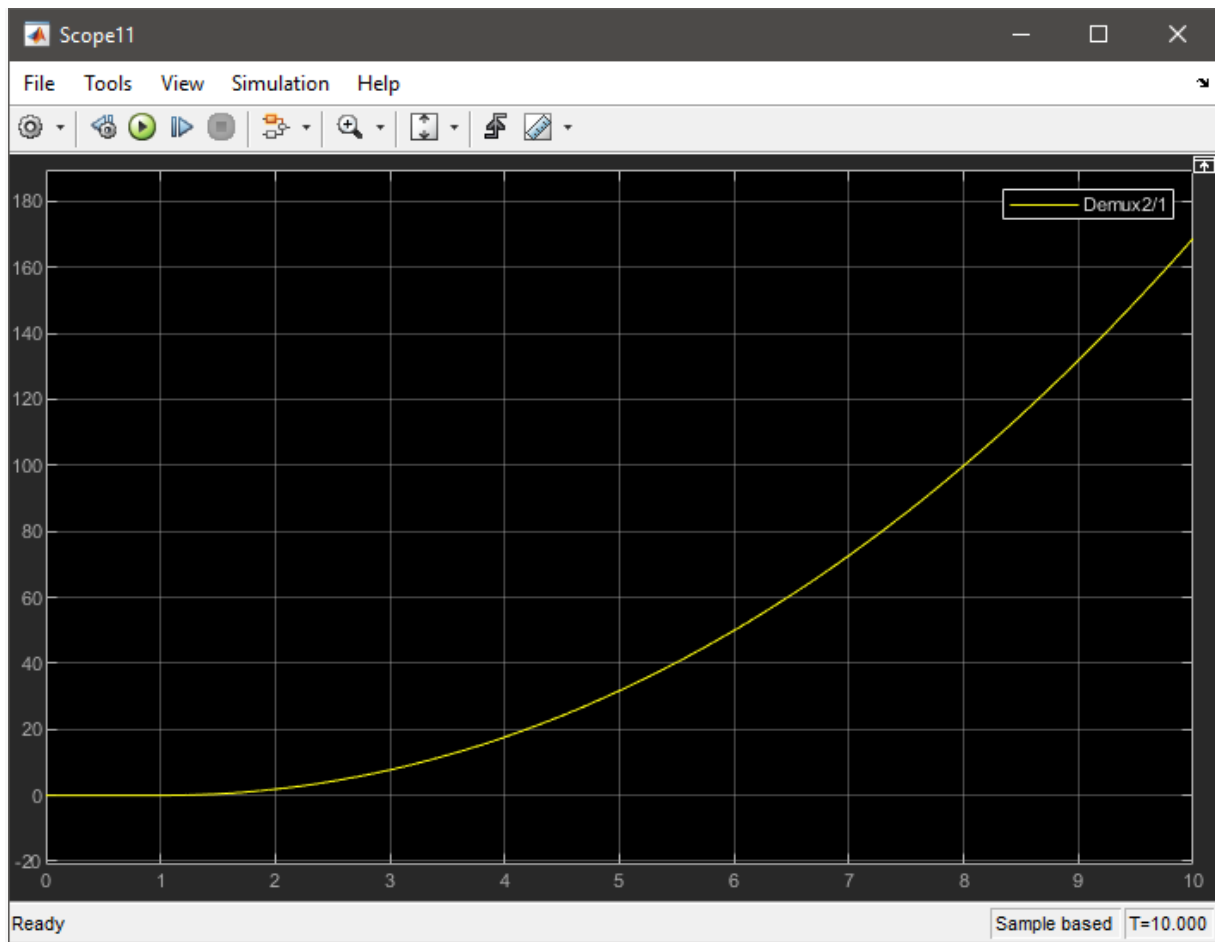
Absolute tolerance:

State Name: (e.g., 'position')

OK Cancel Help Apply

Only the member third columns of third row is equal to 1. So only this point permit transmitting the signal.

```
Cobs=[0 0 0 0;
      0 0 0 0;
      0 0 1 0;
      0 0 0 0];
```



This is plot of r measure when the only the angle theta is measured as output

LQR

```
%%LQR 1%%
Q =[1 0 0 0;
    0 1 0 0;
    0 0 1 0;
    0 0 0 1]
R =eye(2)
N=0;
[Klqr,S,E]=lqr(A,B,Q,R,N)

Nbar= -pinv(C*inv(A-B*Klqr)*B);
G=Nbar;

plant_lqr = (A-B*Klqr)
```

```

poles_lqr = eig(plant_lqr)

Q = 4x4
    1    0    0    0
    0    1    0    0
    0    0    1    0
    0    0    0    1
R = 2x2
    1    0
    0    1
Klqr = 2x4
   -0.4230   -0.7254   -0.9061  -227.3233
    0.9099    1.1750   -0.4230   145.0888
S = 4x4
10^4 x
    0.0001    0.0000    0.0000    0.0042
    0.0000    0.0001   -0.0000    0.0073
    0.0000   -0.0000    0.0250    0.0091
    0.0042    0.0073    0.0091    2.2732
E = 4x1 complex
   -0.0040 + 0.0000i
   -0.9789 + 0.0000i
   -1.8202 + 1.3397i
   -1.8202 - 1.3397i
plant_lqr = 4x4
    0    1.0000    0    0
   -1.8123   -2.3501    0.8460   209.8224
    0    0    0    1.0000
   -0.0042   -0.0073   -0.0091   -2.2732
poles_lqr = 4x1 complex
   -1.8202 + 1.3397i
   -1.8202 - 1.3397i
   -0.9789 + 0.0000i
   -0.0040 + 0.0000i

```

In first LQR model we are used Identity matrix for Q.

But we need to observe r values of system. Significance of this of this value more important for us. Because we are trying to control its Radius to mass center.

Therefore we are going to increase first member of Q matrix.

```

%%LQR 2%%
Q2=[100 0 0 0;
    0 1 0 0;
    0 0 1 0;
    0 0 0 1]
R2=eye(2)
N2=0;
[Klqr2,S2,E2]=lqr(A,B,Q2,R2,N2)

Nbar2= -pinv(C*inv(A-B*Klqr2)*B);

```

```
G=Nbar;
```

```
plant_lqr2 = (A-B*Klqr2)
poles_lqr2 = eig(plant_lqr2)
```

```
Q2 = 4x4
    100     0     0     0
     0     1     0     0
     0     0     1     0
     0     0     0     1
R2 = 2x2
     1     0
     0     1
Klqr2 = 2x4
    -1.4855    -1.0648    -0.9889   -247.6417
     9.8928     3.1233    -0.1485    212.9547
S2 = 4x4
10^4 x
     0.0032     0.0005     0.0001     0.0149
     0.0005     0.0002    -0.0000     0.0106
     0.0001    -0.0000     0.0250     0.0099
     0.0149     0.0106     0.0099     2.4764
E2 = 4x1 complex
    -0.0040 + 0.0000i
    -2.3972 + 0.0000i
    -3.1609 + 3.2965i
    -3.1609 - 3.2965i
plant_lqr2 = 4x4
     0     1.0000     0     0
    -19.7781    -6.2465     0.2971    74.0905
     0     0     0     1.0000
    -0.0149    -0.0107    -0.0099    -2.4764
poles_lqr2 = 4x1 complex
    -3.1609 + 3.2965i
    -3.1609 - 3.2965i
    -2.3972 + 0.0000i
    -0.0040 + 0.0000i
```

We can see that some poles are getting faster.

```
%%LQR 3%%
Q3 =[1000 0 0 0;
     0 1 0 0;
     0 0 100 0;
     0 0 0 1]
R3 =eye(2)
N3=0;
[Klqr3,S3,E3]=lqr(A,B,Q3,R3,N3)

Nbar3= -pinv(C*inv(A-B*Klqr3)*B);
G=Nbar;
```

```

plant_lqr3 = (A-B*Klqr3)
poles_lqr3 = eig(plant_lqr3)

```

```

Q3 = 4x4
    1000         0         0         0
         0         1         0         0
         0         0        100         0
         0         0         0         1

R3 = 2x2
     1     0
     0     1

Klqr3 = 2x4
    -2.0614    -1.1686    -9.9787   -253.4403
    31.5593     5.5847    -0.6519    233.7282

S3 = 4x4
104 ×
     0.0179     0.0016     0.0008     0.0206
     0.0016     0.0003    -0.0000     0.0117
     0.0008    -0.0000     0.2540     0.0998
     0.0206     0.0117     0.0998     2.5344

E3 = 4x1 complex
    -0.0400 + 0.0000i
    -2.4877 + 0.0000i
    -5.5880 + 5.6854i
    -5.5880 - 5.6854i

plant_lqr3 = 4x4
         0     1.0000         0         0
    -63.1110  -11.1694     1.3037    32.5436
         0         0         0     1.0000
    -0.0206  -0.0117    -0.0998    -2.5344

poles_lqr3 = 4x1 complex
    -5.5880 + 5.6854i
    -5.5880 - 5.6854i
    -2.4877 + 0.0000i
    -0.0400 + 0.0000i

```

We can understand that the poles placed upside are decreasing faster.

```

%%LQR 4%%
Q4 =[1000 0 0 0;
     0 1 0 0;
     0 0 100 0;
     0 0 0 1]
R4 =[100 0;
     0 10]
N4=0;
[Klqr4,S4,E4]=lqr(A,B,Q4,R4,N4)

Nbar4= -pinv(C*inv(A-B*Klqr4)*B);
G=Nbar;

```



```

plant_lqr4 = (A-B*Klqr4)
poles_lqr4 = eig(plant_lqr4)

```

```

Q4 = 4x4
      1000         0         0         0
         0         1         0         0
         0         0        100         0
         0         0         0         1

R4 = 2x2
      100         0
         0        10

Klqr4 = 2x4
      -0.0799   -0.1219   -0.9997   -80.2874
       10.0006    3.1539   -0.0799   243.7770

S4 = 4x4
105 x
      0.0032    0.0005    0.0001    0.0080
      0.0005    0.0002   -0.0000    0.0122
      0.0001   -0.0000    0.0803    0.1000
      0.0080    0.0122    0.1000    8.0287

E4 = 4x1 complex
      -0.0127 + 0.0000i
      -0.7901 + 0.0000i
      -3.1540 + 3.1721i
      -3.1540 - 3.1721i

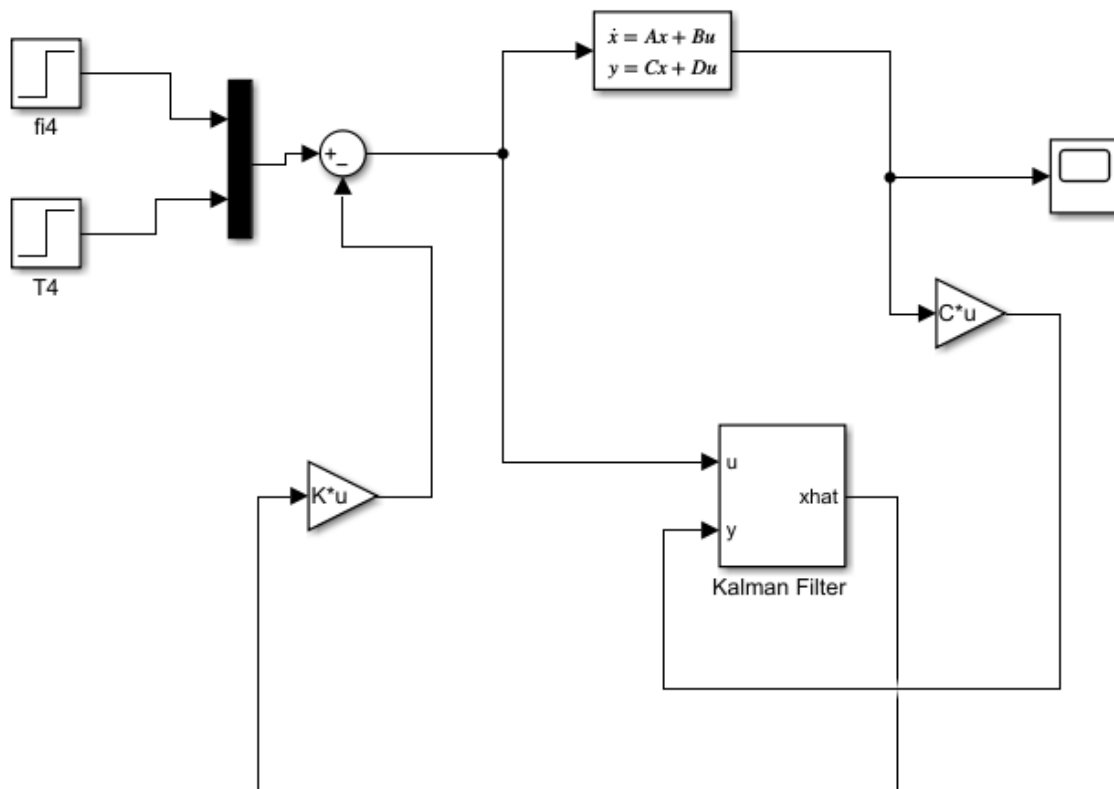
plant_lqr4 = 4x4
         0      1.0000         0         0
      -19.9936  -6.3078    0.1598   12.4459
         0         0         0      1.0000
      -0.0008  -0.0012  -0.0100  -0.8029

poles_lqr4 = 4x1 complex
      -3.1540 + 3.1721i
      -3.1540 - 3.1721i
      -0.7901 + 0.0000i
      -0.0127 + 0.0000i

```

When we increase value of R matrix, we observe that speed of poles decreased to previous state

KALMAN Filter



Block Parameters: Kalman Filter

Kalman Filter

Estimate the states of a discrete-time or continuous-time linear system. Time-varying systems are supported.

Filter Settings

Time domain: Continuous-Time

Model Parameters Options

System Model

Model source: Individual A, B, C, D matrices

A: A B: B

C: C D: D

Initial Estimates

Source: Dialog

Initial states $x(0)$: 10

Noise Characteristics

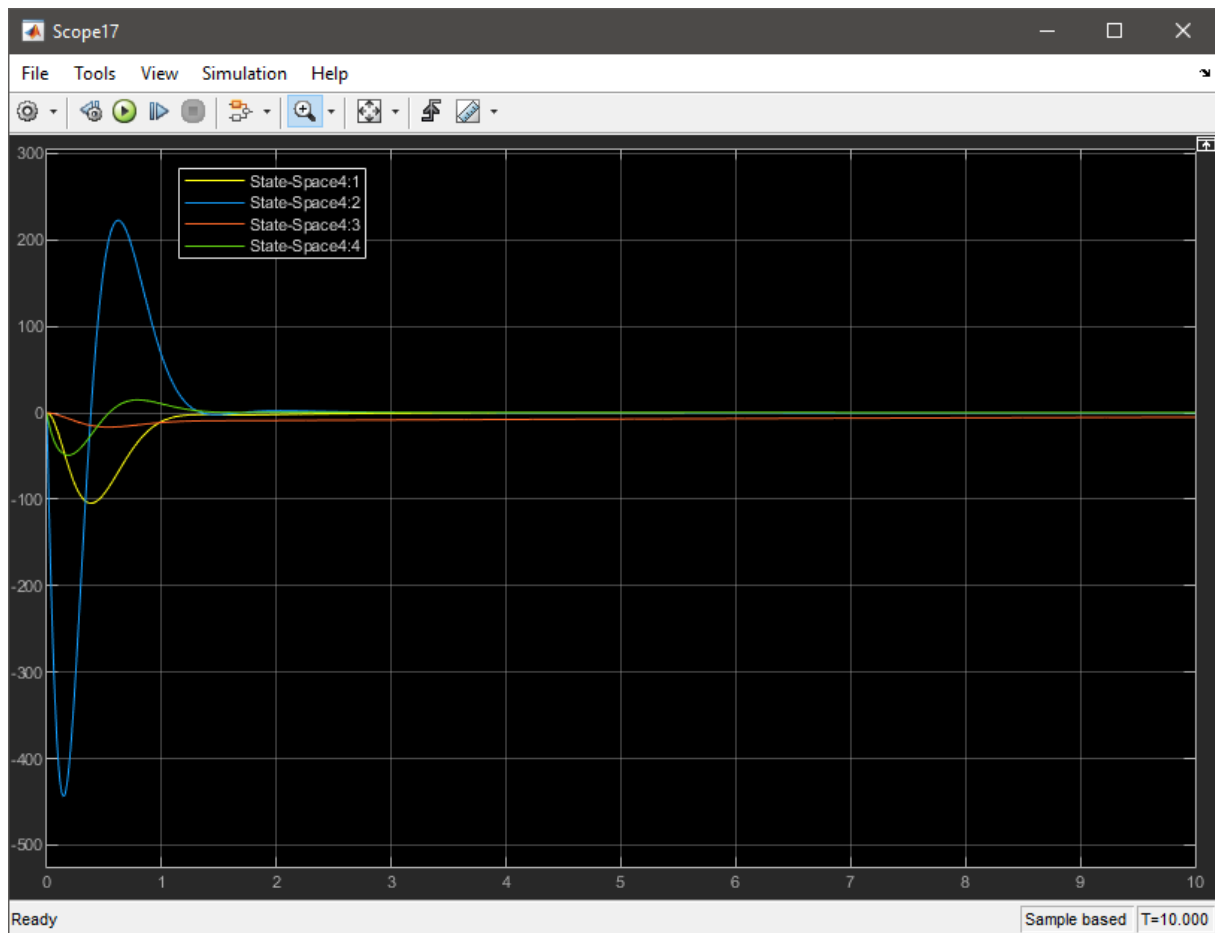
☐ Use G and H matrices (default $G=I$ and $H=0$)

Q: Q2 ☒ Time-invariant Q

R: 200 ☒ Time-invariant R

N: N2 ☒ Time-invariant N

OK Cancel Help Apply



In Kalman Filter we used Q2 and N2 that we used before for LQR.

Model Linearizer

