

ECE 447: Control Systems

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this week: ☒ HW 3 assigned \rightarrow due Fri Oct 27
☐ week 4 lecture material
☐ tutorial

Q: ☐ post HW 4 at same time as exam?
☐ conv eq ex

linearization recipe

0°: given $\dot{x} = f(x, u)$ and $\overbrace{x_0 \in \mathbb{R}^n, u_0 \in \mathbb{R}^p}^{\text{equilibrium}}$ s.t. $f(x_0, u_0) = 0$
 $(f: \mathbb{R}^n \times \mathbb{R}^p \rightarrow \mathbb{R}^n)$

1°: compute all partial derivatives

$$f(x, u) = \begin{bmatrix} f_1(x, u) \\ f_2(x, u) \\ \vdots \\ f_n(x, u) \end{bmatrix}, \quad x = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}, \quad u = \begin{bmatrix} u_1 \\ u_2 \\ \vdots \\ u_p \end{bmatrix}$$

$$\frac{\partial f_i}{\partial x_j} \text{ for } i, j \text{ from } 1 \text{ to } n$$

$$\frac{\partial f_i}{\partial u_k} \text{ for } i \text{ from } 1 \text{ to } n, k \text{ from } 1 \text{ to } p$$

$$\delta x = x - x_0$$

2°: evaluate $\delta \dot{x} = A \cdot \delta x + B \cdot \delta u$ where $\delta u = u - u_0$

$$A = \begin{bmatrix} \frac{\partial f_1}{\partial x_1} & \frac{\partial f_1}{\partial x_2} & \dots & \frac{\partial f_1}{\partial x_n} \\ \frac{\partial f_2}{\partial x_1} & \frac{\partial f_2}{\partial x_2} & \dots & \frac{\partial f_2}{\partial x_n} \\ \vdots & \vdots & \ddots & \vdots \end{bmatrix}, \quad B = \begin{bmatrix} \frac{\partial f_1}{\partial u_1} & \dots & \frac{\partial f_1}{\partial u_p} \\ \frac{\partial f_2}{\partial u_1} & \dots & \frac{\partial f_2}{\partial u_p} \\ \vdots & \ddots & \vdots \end{bmatrix}$$

$$\left. \frac{\partial f_i}{\partial x_j} \right|_{x=x_0, u=u_0} \quad \left. \frac{\partial f_i}{\partial u_k} \right|_{x=x_0, u=u_0} \quad \left\{ A = \begin{bmatrix} \frac{\partial f_1}{\partial x_1} & \frac{\partial f_1}{\partial x_2} & \dots & \frac{\partial f_1}{\partial x_n} \\ \frac{\partial f_2}{\partial x_1} & & & \frac{\partial f_2}{\partial x_n} \\ \vdots & & & \vdots \\ \frac{\partial f_n}{\partial x_1} & & & \frac{\partial f_n}{\partial x_n} \end{bmatrix}, B = \begin{bmatrix} \frac{\partial f_1}{\partial u_1} & \dots & \frac{\partial f_1}{\partial u_p} \\ \vdots & & \vdots \\ \frac{\partial f_n}{\partial u_1} & \dots & \frac{\partial f_n}{\partial u_p} \end{bmatrix} \right.$$

ex: linearize $ml^2\ddot{\theta} = mgl \sin \theta - \gamma \dot{\theta} + l\tau \cos \theta$ at $\theta_0 = 0, \tau_0 = 0$

0°: collect data

$$\dot{\theta}_0 = 0$$

$$\text{let } x = \begin{bmatrix} \theta \\ \dot{\theta} \end{bmatrix} \in \mathbb{R}^2 \quad u = [\tau] \in \mathbb{R}^1 \quad x_0 = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \in \mathbb{R}^2, \quad u_0 = [0] \in \mathbb{R}^1$$

$$\Rightarrow \dot{x} = f(x, u) = \begin{bmatrix} \dot{\theta} \\ (mgl \sin \theta - \gamma \dot{\theta} + l\tau \cos \theta) / ml^2 \end{bmatrix}$$

1°. compute derivatives

$$\frac{\partial f_1}{\partial x_1} = \frac{\partial \dot{\theta}}{\partial \theta} = \frac{\partial x_2}{\partial x_1} = 0 \quad \frac{\partial f_1}{\partial x_2} = \frac{\partial \dot{\theta}}{\partial \dot{\theta}} = 1$$

$$\begin{aligned} \frac{\partial f_2}{\partial x_1} &= \frac{\partial}{\partial \theta} (mgl \sin \theta + l\tau \cos \theta) \frac{1}{ml^2} \\ &= (mgl \cos \theta - l\tau \sin \theta) \frac{1}{ml^2} \end{aligned} \quad \frac{\partial f_2}{\partial x_2} = \frac{\partial}{\partial \dot{\theta}} \left(\frac{-\gamma \dot{\theta}}{ml^2} \right) = -\frac{\gamma}{ml^2}$$

$$\frac{\partial f_1}{\partial u_1} = \frac{\partial \dot{\theta}}{\partial \tau} = 0 \quad \frac{\partial f_2}{\partial u_1} = \frac{\partial}{\partial \tau} \left(\frac{l\tau \cos \theta}{ml^2} \right) = \frac{\cos \theta}{ml}$$

2°. evaluate & tabulate @ $x_0 = \begin{bmatrix} \theta_0 \\ \dot{\theta}_0 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}, u_0 = [\tau_0] = [0]$

$$A = \begin{bmatrix} 0 & 1 \\ \frac{mgl}{ml^2} & -\frac{\gamma}{ml^2} \end{bmatrix} \quad B = \begin{bmatrix} 0 \\ \frac{1}{ml} \end{bmatrix}$$

x_0, u_0 an equilibrium

$$\dot{x} = f(x, u) \sim A \cdot (x - x_0) + B \cdot (u - u_0) + f(x_0, u_0)$$

1. ...

so $\hat{x} = f(x, u) \simeq A \cdot (x - x_0) + B \cdot (u - u_0) + f(x_0, u_0)$