

ECE 447: Control Systems (Fall 2021)

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today: ☒ logistics: HW3 due Fri Oct 29exam 1 assigned Fri Oct 29 \longrightarrow due Fri Nov 5

HW4 due Fri Nov 12

☒ tutorial☒ break☐ office hourProf Burden TODO: ☐ HW3 p16 specify $\sigma_1 > 0$, w/ anything☐ quad linearization☐ HW solutions

tutorial on linearization

ex: "rocket flight" (really: pendulum)



- state $x = (\theta, \dot{\theta})$ - angle, velocity
- input u - horizontal acceleration of pivot
- (DE) $ml^2 \ddot{\theta} = mgl \sin \theta - \alpha \dot{\theta} + lu \cos \theta$

$$\dot{x} = \begin{bmatrix} \dot{\theta} \\ \ddot{\theta} \end{bmatrix} = \begin{bmatrix} \dot{\theta} \\ g/l \sin \theta - \frac{\alpha}{ml^2} \dot{\theta} + \frac{1}{ml} u \cos \theta \end{bmatrix} = f(x, u)$$

$k \in \mathbb{Z}$

• we previously determined that $u_e = 0$ has $x_e = \begin{bmatrix} k \cdot \pi \\ 0 \end{bmatrix} = \begin{bmatrix} \theta_e \\ \dot{\theta}_e \end{bmatrix}$
 as equilibria \leadsto we will approximate f

• for nonlinear system (NL) $\dot{x} = f(x, u)$, $x \in \mathbb{R}^n$, $u \in \mathbb{R}^p$

with equilibrium $(x_e, u_e) \in \mathbb{R}^n \times \mathbb{R}^p$ s.t. " $\dot{x}_e = f(x_e, u_e) = 0$ "

$$\dot{x} = f(x, u) \simeq f(x_e, u_e) + \frac{\partial f(x_e, u_e)}{\partial (x - x_e)} (x - x_e) + O(\|x - x_e\|^2)$$

$$\dot{x} = f(x, u) \simeq \cancel{f(x_e, u_e)} + \boxed{\frac{\partial}{\partial x} f(x_e, u_e) (x - x_e) + \frac{\partial}{\partial u} f(x_e, u_e) (u - u_e)} + \underbrace{O(\|x - x_e\|^2) + O(\|u - u_e\|^2)}_{\text{"higher-order terms"}}$$

or "linearization"

2 ingredients for linearization:

1°. $\dot{x} = f(x, u) = \begin{bmatrix} g/l \sin \theta - \frac{\alpha}{ml^2} \dot{\theta} + \frac{1}{ml} u \cos \theta \\ \dot{\theta} \end{bmatrix} \quad x = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} \theta \\ \dot{\theta} \end{bmatrix}$
 "the dynamics"

2°. $f(x_e, u_e) = 0 \quad x_e = \begin{bmatrix} k \cdot \pi \\ 0 \end{bmatrix} = \begin{bmatrix} \theta_e \\ \dot{\theta}_e \end{bmatrix}, \quad u_e = 0$
 "an equilibrium"

2 steps for linearization:

1°. compute $\frac{\partial f_i}{\partial x_j}$ for all $i, j \in \{1, \dots, n\}, \quad x \in \mathbb{R}^n$

" " $\frac{\partial f_i}{\partial u_k}$ for all $i \in \{1, \dots, n\}, \quad k \in \{1, \dots, m\}, \quad u \in \mathbb{R}^m$

$f_1(x, u) = x_2 \Rightarrow \quad \frac{\partial f_1}{\partial x_1} = 0 \quad \frac{\partial f_1}{\partial x_2} = 1 \quad \frac{\partial f_1}{\partial u} = 0$

$f_1(\theta, \dot{\theta}, u) = \dot{\theta} \Rightarrow \quad \frac{\partial f_1}{\partial \theta} = 0, \quad \frac{\partial f_1}{\partial \dot{\theta}} = 1 \quad \frac{\partial f_1}{\partial u} = 0$

$f_2(x, u) = g/l \sin \theta - \frac{\alpha}{ml^2} \dot{\theta} + \frac{1}{ml} u \cos \theta$

$\Rightarrow \quad \frac{\partial f_2}{\partial \theta} = \frac{g}{l} \cos \theta - \frac{u}{ml} \sin \theta$

$\frac{\partial f_2}{\partial \dot{\theta}} = -\frac{\alpha}{ml^2} \quad \frac{\partial f_2}{\partial u} = \frac{1}{ml} \cos \theta$

2°. evaluate derivatives @ equilibrium & populate Jacobian matrices

$\frac{\partial}{\partial x} f(x_e, u_e) = \begin{bmatrix} \frac{\partial f_1}{\partial x_1} & \frac{\partial f_1}{\partial x_2} \\ \frac{\partial f_2}{\partial x_1} & \frac{\partial f_2}{\partial x_2} \end{bmatrix} \bigg|_{\substack{x=x_e=\begin{bmatrix} \pi \\ 0 \end{bmatrix} \\ u=u_e=0}} = \begin{bmatrix} 0 & 1 \\ -g/l & -\frac{\alpha}{ml^2} \end{bmatrix} = A$

$\frac{\partial}{\partial u} f(x_e, u_e) = \begin{bmatrix} \frac{\partial f_1}{\partial u} \\ \frac{\partial f_2}{\partial u} \end{bmatrix} \bigg|_{\substack{x=x_e=\begin{bmatrix} \pi \\ 0 \end{bmatrix} \\ u=u_e=0}} = \begin{bmatrix} 0 \\ -\frac{1}{ml} \end{bmatrix} = B$

$$\frac{\partial}{\partial u} f(x_e, u_e) = \left. \frac{\partial f}{\partial u} \right|_{x=x_e=\begin{bmatrix} 0 \\ 0 \end{bmatrix}, u=u_e=0} = \begin{bmatrix} 0 \\ -\frac{1}{ml} \end{bmatrix} = B$$

$$\dot{x} = \begin{bmatrix} g/l \sin \theta - \frac{\alpha}{ml^2} \dot{\theta} + \frac{1}{ml} u \cos \theta \end{bmatrix}$$

$$\simeq A(x - x_e) + B(u - u_e)$$

$$= \begin{bmatrix} \dot{\theta} - \dot{\theta}_e \\ -\frac{g}{l}(\theta - \theta_e) - \frac{\alpha}{ml^2}(\dot{\theta} - \dot{\theta}_e) \end{bmatrix} + \begin{bmatrix} 0 \\ -\frac{1}{ml}(u - u_e) \end{bmatrix}$$

RLC circuit

Consider the following differential equation (DE) model of a series RLC circuit

$$L\ddot{q} + R\dot{q} + q/C = u$$

where q denotes the charge on the capacitor, (R, L, C) denote the (resistor, inductor, capacitor) parameters, and u denotes a series voltage source.

Letting $x = (q, \dot{q}) \in \mathbb{R}^2$ denote the state of the circuit, we can rewrite (DE) in state-space form as $\dot{x} = f(x, u)$ where

$$\dot{x} = \frac{d}{dt} \begin{bmatrix} q \\ \dot{q} \end{bmatrix} = \begin{bmatrix} \dot{q} \\ (-R\dot{q} - q/C + u)/L \end{bmatrix} = f((q, \dot{q}), u) = f(x, u).$$

$$1^\circ. \quad x = \begin{bmatrix} q \\ \dot{q} \end{bmatrix} \Rightarrow \dot{x} = \begin{bmatrix} \dot{q} \\ \ddot{q} \end{bmatrix} = \begin{bmatrix} \dot{q} \\ -\frac{R}{L}\dot{q} - \frac{q}{LC} + \frac{1}{L}u \end{bmatrix} = f(x, u)$$

$$2^\circ. \quad f(x_e, u_e) = 0 \quad x_e = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \quad u_e = 0$$

$$1^\circ. \quad \partial_x f = \begin{bmatrix} \partial_q f_1 & \partial_{\dot{q}} f_1 \\ \partial_q f_2 & \partial_{\dot{q}} f_2 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ -\frac{1}{LC} & -\frac{R}{L} \end{bmatrix} = A$$

$$\partial_u f = \begin{bmatrix} \partial_u f_1 \\ \partial_u f_2 \end{bmatrix} = \begin{bmatrix} 0 \\ \frac{1}{L} \end{bmatrix} = B$$

$$2^\circ. \quad \dot{x} = f(x, u) \simeq Ax + Bu$$

actually "=" in this case — f is linear

quadrotor

Consider the simplified vertical-plane quadrotor model

$$\begin{aligned} M\ddot{\eta} &= F \sin \theta, \\ M\ddot{\nu} &= -Mg + F \cos \theta, \\ I\ddot{\theta} &= \tau \end{aligned}$$

where (η, ν) denote the quadrotor (horizontal, vertical) position and θ denotes the quadrotor's rotation, (M, I) denote quadrotor (mass, inertia), g is acceleration due to gravity, and (F, τ) denote the net (thrust, torque) applied by the spinning rotors.

With $q = (\eta, \nu, \theta) \in \mathbb{R}^3$ denoting positions and $\dot{q} = \frac{d}{dt}q = (\dot{\eta}, \dot{\nu}, \dot{\theta}) \in \mathbb{R}^3$ denoting velocities, the state vector is $x = (q, \dot{q}) \in \mathbb{R}^6$, the input vector is $u = (F, \tau) \in \mathbb{R}^2$, and the state-space model is

$$\dot{x} = \frac{d}{dt} \begin{bmatrix} q \\ \dot{q} \end{bmatrix} = \begin{bmatrix} \dot{q} \\ \ddot{q}(x, u) \end{bmatrix} = f(x, u), \quad \left. \vphantom{\frac{d}{dt}} \right\} \begin{matrix} 1^o. \\ 2^o. \end{matrix}$$

where $\ddot{q} : \mathbb{R}^6 \times \mathbb{R}^2 \rightarrow \mathbb{R}^3$ is defined by

$$\ddot{q}(x, u) = \begin{bmatrix} \frac{F}{M} \sin \theta \\ -g + \frac{F}{M} \cos \theta \\ \frac{\tau}{I} \end{bmatrix}.$$

$$2^o. \quad q_e = \begin{bmatrix} 0 \\ 10 \\ 0 \end{bmatrix}, \dot{q}_e = 0$$

$$u_e = \begin{bmatrix} F_e \\ \tau_e \end{bmatrix} = \begin{bmatrix} M \cdot g \\ 0 \end{bmatrix}$$

$$q \in \mathbb{R}^3 \Rightarrow \dot{q} \in \mathbb{R}^3 \Rightarrow f(x, u) = \begin{bmatrix} \dot{q} \\ \ddot{q} \end{bmatrix} \in \mathbb{R}^6$$

$$\begin{bmatrix} \partial_{x_1} f_1 & \partial_{x_2} f_1 & \cdots & \partial_{x_6} f_1 \\ \vdots & \vdots & & \vdots \\ \partial_{x_1} f_6 & \partial_{x_2} f_6 & \cdots & \partial_{x_6} f_6 \end{bmatrix} = \partial_x f \in \mathbb{R}^{6 \times 6} \quad \partial_u f = \begin{bmatrix} \partial_{u_1} f_1 & \partial_{u_2} f_1 \\ \vdots & \vdots \\ \partial_{u_1} f_6 & \partial_{u_2} f_6 \end{bmatrix} \in \mathbb{R}^{6 \times 2}$$