ME424 HW4

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1

1.1

The system is asymptotically stable if and only if all eigenvalues of A satisfiles $|\lambda_i| < 1$

Since $\lambda = \begin{bmatrix} 0.9 \\ 1 \\ 1 \end{bmatrix}$, eigenvalues of A are not all less than 1, matrix A is not asymptotically stable.

1.2

$$H(z) = C(zI - A)^{-1}B + D$$

The system is BIBO stable if and only if the poles of every entry in H(z) lies inside the unit circle.

$$(zI - A)^{-1} = \begin{bmatrix} \frac{1}{z - 0.9} & 0 & \frac{1}{(z - 0.9)(z - 1)} \\ 0 & \frac{1}{z - 1} & 0 \\ 0 & 0 & \frac{1}{z - 1} \end{bmatrix}$$

Choose $B = \begin{bmatrix} 1 \\ -1 \\ -1 \end{bmatrix}$ and $C = \begin{bmatrix} 1 & 1 & -1 \end{bmatrix}$, such that $H(z) = \frac{1}{z - 0.9}$ and the pole of H(z) is 0.9 < 1.

2

2.1

$$\begin{split} H(z) &= C(zI - A)^{-1}B \\ &= \begin{bmatrix} 1 & 1 \\ 1 & 1 \\ 2 & 1 \end{bmatrix} \begin{bmatrix} \frac{1}{z-2} & \frac{2}{(z-2)(z-0.5)} \\ 0 & \frac{1}{z-0.5} \end{bmatrix} \begin{bmatrix} 1 & 2 \\ 0 & 1 \end{bmatrix} \\ &= \begin{bmatrix} \frac{1}{z-2} & \frac{3z-1}{(z-2)(z-0.5)} \\ \frac{1}{z-2} & \frac{3z-1}{(z-2)(z-0.5)} \\ \frac{2}{z-2} & \frac{5z}{(z-2)(z-0.5)} \end{bmatrix} \end{split}$$

There are many poles of H(z) larger than 1, so the system is not BIBO stable.

2.2

$$\begin{split} H(z) &= C(zI - A)^{-1}B \\ &= \begin{bmatrix} 2 & 0 & 0 \\ 1 & 1 & 0 \end{bmatrix} \begin{bmatrix} z - 0.5 & 0 & 0 \\ 0 & z - 1 & -1 \\ 0 & 0 & z - 2 \end{bmatrix}^{-1} \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} \\ &= \begin{bmatrix} \frac{2}{(z - 0.5)} \\ \frac{1}{z - 0.5} \end{bmatrix} \end{split}$$

The poles of H(z) are both 0.5, so the system is BIBO stable.

3

3.1

$$M_c = \begin{bmatrix} B & AB & A^2B & A^3B \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 0 & 3 & 0 & 9 & 0 & 27 & 0 \\ 0 & 0 & 0 & 1 & 0 & 5 & 0 & 21 \\ 0 & 1 & 0 & 1 & 0 & 1 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

The rank of M_c is 3, which is less than 4, so the system is not controllable.

3.2

Since $x_f - A^k x_0 = [1, 1, 1, 0]^T \in range(M_c)$, the system is able to reach x_f within finite steps. If we look at M_c , we can choose the control input as $u(3) = [1, 0]^T$, $u(2) = [0, 1]^T$, $u(1) = [0, 0]^T$, $u(0) = [0, 0]^T$ to drive the system from x_0 to x_f within 4 steps. Thus, the minimum steps is less or equal to 4. Then I check

$$\begin{bmatrix} A & AB & A^2B \end{bmatrix} \begin{bmatrix} u(2) \\ u(1) \\ u(0) \end{bmatrix} = x_f$$

solutions given by MATLAB are $u(2) = [0, 4/5]^T$, $u(1) = [0, 0]^T$, $u(0) = [1/9, 1/5]^T$. Chech $\begin{bmatrix} A & AB \end{bmatrix}$ in the same way and found no solutions. Thus, the minimum steps is 3 with control inputs showed above.

4

4.1

$$M_o = \begin{bmatrix} C \\ CA \\ CA^2 \\ CA^3 \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 0 & 0 & 0 \\ 1 & 0 & 1 & 0 \\ 3 & 0 & 0 & 0 \\ 3 & 0 & 1 & 1 \\ 9 & 0 & 0 & 0 \\ 9 & 0 & 1 & 3 \\ 27 & 0 & 0 & 0 \\ 27 & 0 & 1 & 7 \end{bmatrix}$$

The rank of M_o is 3, which is less than 4, so the system is not observable.

4.2

Given

$$u(0) = u(1) = [0, 0]^T$$

 $y(0) = [1, 2]^T$
 $y(1) = [3, 4]^T$

Find two different x_0

$$M_{o}x_{0} = Y_{2} - T_{2}U_{2}$$

$$\begin{bmatrix} C \\ CA \end{bmatrix} x_{0} = \begin{bmatrix} y(0) \\ y(1) \end{bmatrix} - \begin{bmatrix} 0 & 0 \\ CB & 0 \end{bmatrix} \begin{bmatrix} u(0) \\ u(1) \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 1 & 0 & 1 & 0 \\ 3 & 0 & 0 & 0 \\ 3 & 0 & 1 & 1 \end{bmatrix} x_{0} = \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix}$$

Choose $x_0^{(1)} = [1, 0, 1, 0]^T$ and $x_0^{(2)} = [1, 1, 1, 0]^T$

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SYS1:
$$\begin{cases} x_1(k+1) = A_1x_1(k) + B_1u_1(k) \\ y_1(k) = C_1x_1(k) + D_1u_1(k) \end{cases}$$
 SYS2:
$$\begin{cases} x_2(k+1) = A_2x_2(k) + B_2u_2(k) \\ y_2(k) = C_2x_2(k) + D_2u_2(k) \end{cases}$$

Define overall state $x(k) = [x_1(k), x_2(k)]^T$. Then the overall closed-loop dynamics can be written as:

$$u_1(k) = u(k) - y(k) \tag{1}$$

$$x(k+1) = \begin{bmatrix} x_1(k+1) \\ x_2(k+1) \end{bmatrix}$$

$$= \begin{bmatrix} A_1x_1(k) + B_1u_1(k) \\ B_2C_1x_1(k) + A_2x_2(k) + B_2D_1u_1(k) \end{bmatrix}$$

$$y(k) = (I + D_2D_1)^{-1} \begin{bmatrix} D_2C_1 & C_2 \end{bmatrix} x(k) + (I + D_2D_1)^{-1}D_2D_1u(k)$$

Substitude (??) and y(k) into x(k+1)

$$x(k+1) = \begin{bmatrix} A_1 - B_1(I + D_2D_1)^{-1}D_2C_1 & -B_1(I + D_2D_1)^{-1}C_2 \\ B_2C_1 - B_2D_1(I + D_2D_1)^{-1}D_2C_1 & A_2 - B_2D_1(I + D_2D_1)^{-1}C_2 \end{bmatrix} x(k) + \begin{bmatrix} B_1(I + D_2D_1)^{-1} \\ B_2D_1(I + D_2D_1)^{-1} \end{bmatrix} u(k)$$

Thus, the overall dynamics system is $\begin{cases} x(k+1) = Ax(k) + Bu(k) \\ y(k) = Cx(k) + Du(k) \end{cases}$ where

$$A = \begin{bmatrix} A_1 - B_1(I + D_2D_1)^{-1}D_2C_1 & -B_1(I + D_2D_1)^{-1}C_2 \\ B_2C_1 - B_2D_1(I + D_2D_1)^{-1}D_2C_1 & A_2 - B_2D_1(I + D_2D_1)^{-1}C_2 \end{bmatrix}$$

$$B = \begin{bmatrix} B_1(I + D_2D_1)^{-1} \\ B_2D_1(I + D_2D_1)^{-1} \end{bmatrix}$$

$$C = (I + D_2D_1)^{-1} \begin{bmatrix} D_2C_1 & C_2 \end{bmatrix}$$

$$D = (I + D_2D_1)^{-1}D_2D_1$$

6.1

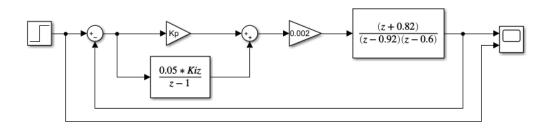


Figure 1: Simulink Model for DC Motor

6.2

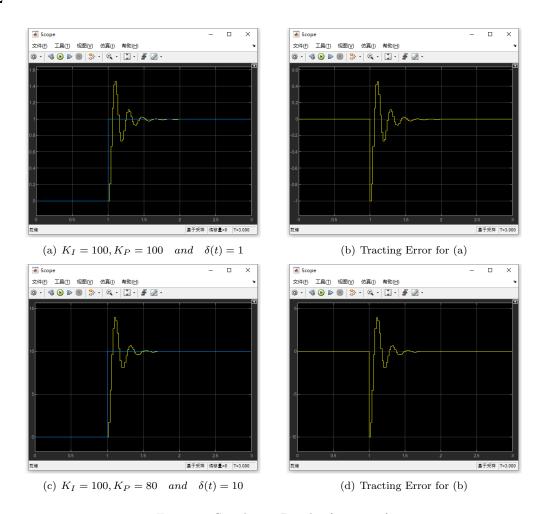


Figure 2: Simulation Results (T = 0.02)

6.3

For the first set:

Open loop transfer function is $G(z) = \frac{0.002(105z-100)(z+0.82)}{(z-1)(z-0.92)(z-0.6)}$ By MATLAB, the closed loop poles are $0.99, 0.66 \pm 0.53i$, which are all less than 1, so the new system

is BIBO stable. On the other hand,

$$e(\infty) = \lim_{z \to 1} (z - 1) \frac{\frac{z}{z - 1}}{1 + G(z)}$$

$$= \lim_{z \to 1} \frac{z(z - 1)(z - 0.92)(z + 0.82)}{0.002(105z - 100)(z + 0.82) + (z - 1)(z - 0.92)(z + 0.82)}$$

$$= 0$$

For the second set, we have the same conditions for closed loop poles, and the steady state error $e(\infty)$ converge to 0 in a similar process as I showed above.