



College of Engineering
School of Aeronautics and Astronautics

AAE 564
System Analysis and Synthesis

Homework 10
Controllability of Control Systems

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Exercise 1

Determine (by hand) whether or not each of the following systems are controllable.

(a)

$$\begin{aligned}\dot{x}_1 &= -x_1 + u \\ \dot{x}_2 &= x_2 + u\end{aligned}$$

(b)

$$\begin{aligned}\dot{x}_1 &= -x_1 \\ \dot{x}_2 &= x_2 + u\end{aligned}$$

(c)

$$\begin{aligned}\dot{x}_1 &= x_1 + u \\ \dot{x}_2 &= x_2 + u\end{aligned}$$

(a)

The A matrix and B matrix are

$$A = \begin{pmatrix} -1 & 0 \\ 0 & 1 \end{pmatrix}, \quad B = \begin{pmatrix} 1 \\ 1 \end{pmatrix}.$$

Then the controllability matrix becomes

$$Q_c = (B \quad AB) = \begin{pmatrix} 1 & -1 \\ 1 & 1 \end{pmatrix}.$$

The reduced echelon form of this matrix is

$$\begin{pmatrix} 1 & -1 \\ 1 & 1 \end{pmatrix} \sim \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

$$\therefore \text{rank}(Q_c) = 2.$$

Thus, this system is **controllable**.

(b)

The A matrix and B matrix are

$$A = \begin{pmatrix} -1 & 0 \\ 0 & 1 \end{pmatrix}, \quad B = \begin{pmatrix} 0 \\ 1 \end{pmatrix}.$$

Then the controllability matrix becomes

$$Q_c = (B \quad AB) = \begin{pmatrix} 0 & 0 \\ 1 & 1 \end{pmatrix} .$$

The reduced echelon form of this matrix is

$$\begin{pmatrix} 0 & 0 \\ 1 & 1 \end{pmatrix} \sim \begin{pmatrix} 1 & 1 \\ 0 & 0 \end{pmatrix} \\ \therefore \text{rank}(Q_c) = 1 .$$

Thus, this system is **uncontrollable**.

(c)

The A matrix and B matrix are

$$A = \begin{pmatrix} 1 & 0 \\ 1 & 0 \end{pmatrix}, \quad B = \begin{pmatrix} 1 \\ 1 \end{pmatrix} .$$

Then the controllability matrix becomes

$$Q_c = (B \quad AB) = \begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix} .$$

The reduced echelon form of this matrix is

$$\begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix} \sim \begin{pmatrix} 1 & 1 \\ 0 & 0 \end{pmatrix} \\ \therefore \text{rank}(Q_c) = 1 .$$

Thus, this system is **uncontrollable**.

MATLAB Verification

```
function res = checkControllability(A, B)
    dim = size(A); n = dim(1);
    Qc = ctrb(A, B);
    res.check = rank(Qc) == n;
    res.Qc = Qc;
end
```

```
% Ex1
% (a)
A = [-1, 0; 0, 1];
B = [1; 1];
res = checkControllability(A, B);
res.check
res.Qc
% (b)
A = [-1, 0; 0, 1];
B = [0; 1];
res = checkControllability(A, B);
res.check
res.Qc
% (c)
A = [1, 0; 1, 0];
B = [1; 1];
res = checkControllability(A, B);
res.check
res.Qc
```

Exercise 2

(By hand) Determine whether or not the following system is controllable.

$$\begin{aligned}\dot{x}_1 &= 5x_1 + x_2 - x_3 + u_1 \\ \dot{x}_2 &= -x_1 + 3x_2 - x_3 + u_1 + u_2 \\ \dot{x}_3 &= -2x_1 - 2x_2 + 4x_3 + u_2\end{aligned}$$

If the system is uncontrollable, compute the uncontrollable eigenvalues.

The A and B matrices of this system are

$$A = \begin{pmatrix} 5 & 1 & -1 \\ -1 & 3 & -1 \\ -2 & -2 & 4 \end{pmatrix}, \quad B = \begin{pmatrix} 1 & 0 \\ 1 & 1 \\ 0 & 1 \end{pmatrix}.$$

Then,

$$\begin{aligned}AB &= \begin{pmatrix} 5 & 1 & -1 \\ -1 & 3 & -1 \\ -2 & -2 & 4 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 1 & 1 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} 6 & 0 \\ 2 & 2 \\ -4 & 2 \end{pmatrix}. \\ A^2B &= \begin{pmatrix} 5 & 1 & -1 \\ -1 & 3 & -1 \\ -2 & -2 & 4 \end{pmatrix} \begin{pmatrix} 5 & 1 & -1 \\ -1 & 3 & -1 \\ -2 & -2 & 4 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 1 & 1 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} 26 & 10 & -10 \\ -6 & 10 & -6 \\ -16 & -16 & 20 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 1 & 1 \\ 0 & 1 \end{pmatrix} \\ &= \begin{pmatrix} 36 & 0 \\ 4 & 4 \\ -32 & 4 \end{pmatrix}.\end{aligned}$$

Thus, the controllability matrix becomes

$$Q_c = (B \quad AB \quad A^2B) = \begin{pmatrix} 1 & 0 & 6 & 0 & 36 & 0 \\ 1 & 1 & 2 & 2 & 4 & 4 \\ 0 & 1 & -4 & 2 & -32 & 4 \end{pmatrix}.$$

The reduced echelon form of this matrix is

$$\begin{pmatrix} 1 & 0 & 6 & 0 & 36 & 0 \\ 1 & 1 & 2 & 2 & 4 & 4 \\ 0 & 1 & -4 & 2 & -32 & 4 \end{pmatrix} \sim \begin{pmatrix} 1 & 0 & 6 & 0 & 36 & 0 \\ 0 & 1 & -4 & 2 & -32 & 4 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix}.$$

$$\therefore \text{rank}(Q_c) = 2.$$

This system is **uncontrollable**.

Then we conduct the PBH test to find the uncontrollable eigenvalues.

$$A - \lambda I = \begin{pmatrix} 5 - \lambda & 1 & -1 \\ -1 & 3 - \lambda & -1 \\ -2 & -2 & 4 - \lambda \end{pmatrix}$$

$$\begin{aligned} \det(A - \lambda I) &= (5 - \lambda) \begin{vmatrix} 3 - \lambda & -1 \\ -2 & 4 - \lambda \end{vmatrix} - \begin{vmatrix} -1 & -1 \\ -2 & 4 - \lambda \end{vmatrix} - \begin{vmatrix} -1 & 3 - \lambda \\ -2 & -2 \end{vmatrix} \\ &= (5 - \lambda)[(3 - \lambda)(4 - \lambda) - 2] - (-4 + \lambda - 2) - (2 + 6 - 2\lambda) \\ &= (5 - \lambda)(\lambda^2 - 7\lambda + 10) - (-6 + \lambda) - (8 - 2\lambda) \\ &= (2 - \lambda)(\lambda - 4)(\lambda - 6) \\ &\therefore \lambda = 2, 4, 6. \end{aligned}$$

For $\lambda = 2$,

$$\begin{aligned} Z = (A - \lambda I \quad B) &= \begin{pmatrix} 3 & 1 & -1 & 1 & 0 \\ -1 & 1 & -1 & 1 & 1 \\ -2 & -2 & 2 & 0 & 1 \end{pmatrix} \sim \begin{pmatrix} 1 & 0 & 0 & 0 & -0.25 \\ 0 & 1 & -1 & 0 & -0.25 \\ 0 & 0 & 0 & 1 & 1 \end{pmatrix} \\ \text{rank}(Z) &= 3 \end{aligned}$$

This eigenvalue is observable.

For $\lambda = 4$,

$$\begin{aligned} Z = (A - \lambda I \quad B) &= \begin{pmatrix} 1 & 1 & -1 & 1 & 0 \\ -1 & -1 & -1 & 1 & 1 \\ -2 & -2 & 0 & 0 & 1 \end{pmatrix} \sim \begin{pmatrix} 1 & 1 & 0 & 0 & -0.5 \\ 0 & 0 & 1 & -1 & -0.5 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix} \\ \text{rank}(Z) &= 2 \neq 3 \end{aligned}$$

This **eigenvalue of 4 is uncontrollable**.

For $\lambda = 6$,

$$\begin{aligned} Z = (A - \lambda I \quad B) &= \begin{pmatrix} -1 & 1 & -1 & 1 & 0 \\ -1 & -3 & -1 & 1 & 1 \\ -2 & -2 & -2 & 0 & 1 \end{pmatrix} \sim \begin{pmatrix} 1 & 0 & 1 & 0 & -0.25 \\ 0 & 1 & 0 & 0 & -0.25 \\ 0 & 0 & 0 & 1 & 0 \end{pmatrix} \\ \text{rank}(Z) &= 3 \end{aligned}$$

This eigenvalue is observable.

Exercise 3

Carry out the following for linearizations L1, L3, L7 of the two pendulum cart system.

- (a) Determine which linearizations are controllable?
- (b) Compute the singular values of the controllability matrix.
- (c) Determine the uncontrollable eigenvalues for the uncontrollable linearizations.

You may want to use MATLAB.

The system equation for the double pendulum cart system is

$$\begin{aligned}
 (m_0 + m_1 + m_2)\ddot{y} - m_1 l_1 \cos\theta_1 \ddot{\theta}_1 - m_2 l_2 \cos\theta_2 \ddot{\theta}_2 + m_1 l_1 \sin\theta_1 \dot{\theta}_1^2 + m_2 l_2 \sin\theta_2 \dot{\theta}_2^2 &= u \\
 -m_1 l_1 \cos\theta_1 \ddot{y} + m_1 l_1^2 \ddot{\theta}_1 &+ m_1 l_1 g \sin\theta_1 &= 0 \\
 -m_2 l_2 \cos\theta_2 \ddot{y} + m_2 l_2^2 \ddot{\theta}_2 &+ m_2 l_2 g \sin\theta_2 &= 0
 \end{aligned}$$

Have the system be a single output of the displacement y .

$$E1: (y^e, \theta_1^e, \theta_2^e) = (0, 0, 0)$$

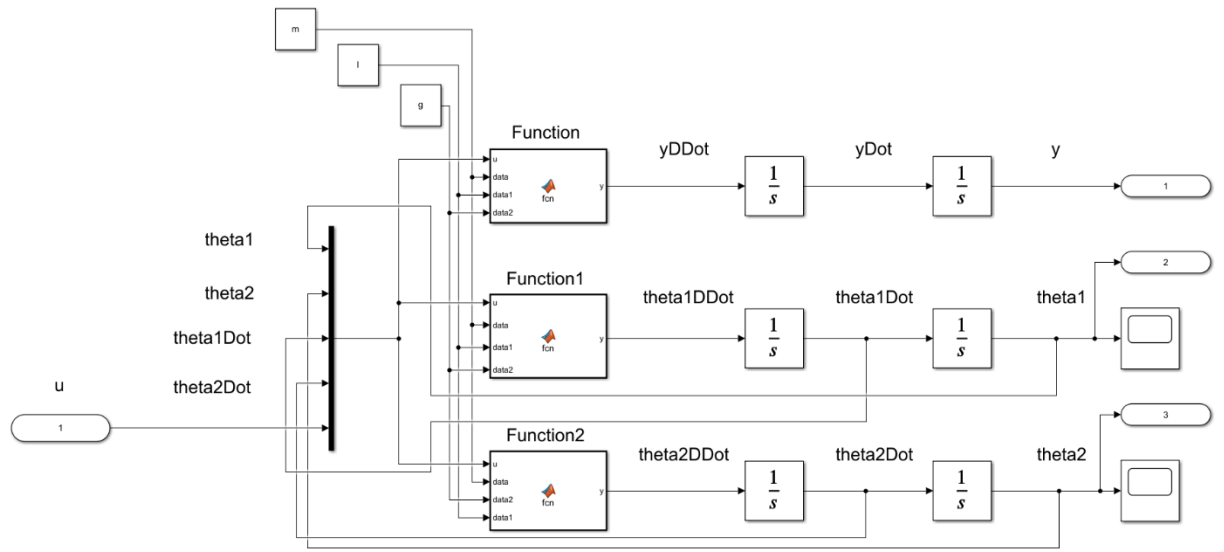
$$E2: (y^e, \theta_1^e, \theta_2^e) = (0, \pi, \pi)$$

	m_0	m_1	m_2	l_1	l_2	g	u
$P1$	2	1	1	1	1	1	0
$P2$	2	1	1	1	0.99	1	0
$P3$	2	1	0.5	1	1	1	0
$P4$	2	1	1	1	0.5	1	0

L1	P1	E1
L2	P1	E2
L3	P2	E1
L4	P2	E2
L5	P3	E1
L6	P3	E2
L7	P4	E1
L8	P4	E2

(a)

The Simulink model used for this is shown below,



Embedded MATLAB Block – Function (code)

```
function y = fcn(u, data, data1, data2)
%{
    EMBEDDED MATLAB BLOCK FUNCTION
%}

m0 = data(1); m1 = data(2); m2 = data(3); l1 = data1(1); l2 = data1(2);
g = data2;

num = -m1*l1*sin(u(1))*u(3)*u(3) - m2*l2*sin(u(2))*u(4)*u(4) ...
      - m1*g*sin(u(1))*cos(u(1)) - m2*g*sin(u(2))*cos(u(2)) ...
      + u(5);
den = m0 + m1 + m2 - m1*cos(u(1))^2 - m2*cos(u(2))^2;
y = num / den;
end
```

Embedded MATLAB Block – Function1 (code)

```
function y = fcn(u, data, data1, data2)
%{
    EMBEDDED MATLAB BLOCK FUNCTION1
%}

m0 = data(1); m1 = data(2); m2 = data(3); l1 = data1(1); l2 = data1(2);
g = data2;

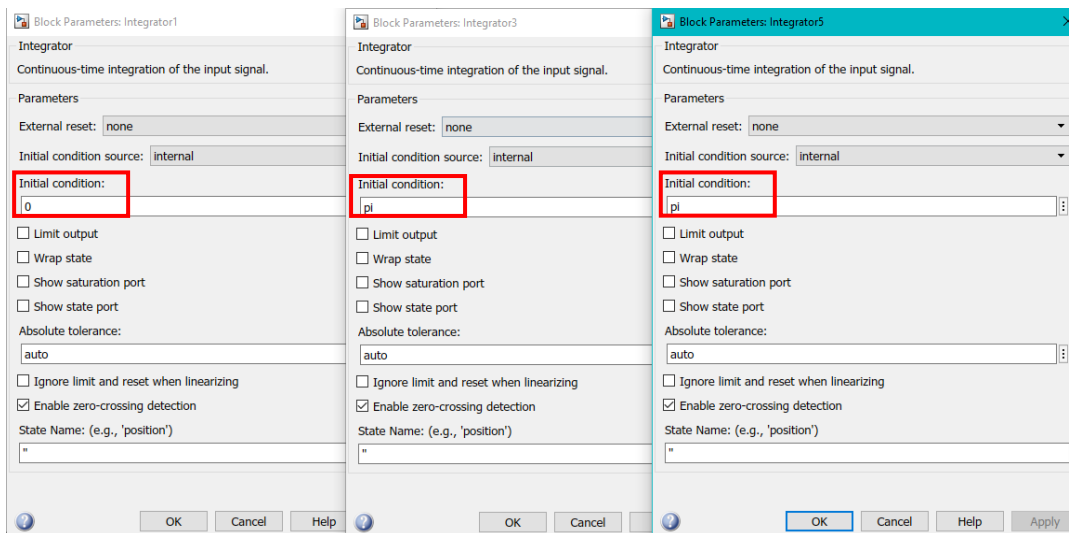
num = -(m1*l1*cos(u(1))*sin(u(1))*u(3)*u(3) +
m2*l2*cos(u(1))*sin(u(2))*u(4)*u(4)) ...
      + m2*g*(sin(u(1))*cos(u(2))^2 - cos(u(1))*sin(u(2))*cos(u(2))) ...
      - (m0 + m1 + m2)*g*sin(u(1)) + u(5)*cos(u(1));
den = l1*(m0 + m1 + m2 - m1*cos(u(1))^2 - m2*cos(u(2))^2);
y = num / den;
end
```


Embedded MATLAB Block – Function2 (code)

```
function y = fcn(u, data, data2, data1)
%{
    EMBEDDED MATLAB BLOCK FUNCTION2
%}
m0 = data(1); m1 = data(2); m2 = data(3); l1 = data1(1); l2 = data1(2);
g = data2;

num = -(m1*l1*cos(u(2,1))*sin(u(1))*u(3)*u(3) +
m2*l2*cos(u(2))*sin(u(2))*u(4)*u(4))...
      + m1*g*(sin(u(2))*cos(u(1))^2 - cos(u(2))*sin(u(1))*cos(u(1)))...
      - (m0 + m1 + m2)*g*sin(u(2)) + u(5)*cos(u(2));
den = l2*(m0 + m1 + m2 - m1*cos(u(1))^2 - m2*cos(u(2))^2);
y = num / den;
end
```

For the conditions E1 and E2, we set the initial conditions of the integrator block of y , θ_1 , and θ_2 correspondingly to y^e , θ_1^e , θ_2^e ; like in the following windows,



L1:

A = 6×6	0 0 0 1.0000 0 0 0 0 0 0 1.0000 0 0 0 0 0 0 1.0000 0 -0.5000 -0.5000 0 0 0 0 -1.5000 -0.5000 0 0 0 0 -0.5000 -1.5000 0 0 0	B = 6×1	0 0 0 0.5000 0.5000 0.5000
C = 1×6	1 0 0 0 0 0	D = 0	

The controllability matrix for this system is

Qc_L1 = 6×6	0 0.5000 0 -0.5000 0 1.0000 0 0.5000 0 -1.0000 0 2.0000 0 0.5000 0 -1.0000 0 2.0000 0.5000 0 -0.5000 0 1.0000 0 0.5000 0 -1.0000 0 2.0000 0 0.5000 0 -1.0000 0 2.0000 0
--------------------	--

The reduced echelon form of this matrix is

Qc_L1_rref = 6×6	1.0000 0 0 0 0 0 0 1.0000 0 0 0 0 0 0 1.0000 0 -2.0000 0 0 0 0 1.0000 0 -2.0000 0 0 0 0 0 0 0 0 0 0 0 0
-------------------------	--

Thus,

$$\text{rank}(Q_c) = 4 < 6$$

This system linearized by L1 is **uncontrollable**.

L3:

A = 6×6	0 0 0 1.0000 0 0 0 0 0 0 1.0000 0 0 0 0 0 0 1.0000 0 -0.5000 -0.5000 0 0 0 0 -1.5000 -0.5000 0 0 0 0 -0.5051 -1.5152 0 0 0	B = 6×1	0 0 0 0.5000 0.5000 0.5051
C = 1×6	1 0 0 0 0 0	D = 0	

The controllability matrix for this system is

Qc_L3 = 6×6	0 0.5000 0 -0.5025 0 1.0101 0 0.5000 0 -1.0025 0 2.0127 0 0.5051 0 -1.0178 0 2.0484 0.5000 0 -0.5025 0 1.0101 0 0.5000 0 -1.0025 0 2.0127 0 0.5051 0 -1.0178 0 2.0484 0
--------------------	--

The reduced echelon form of this matrix is

Qc_L3_rref = 6×6	1 0 0 0 0 0 0 1 0 0 0 0 0 0 1 0 0 0 0 0 0 1 0 0 0 0 0 0 1 0 0 0 0 0 0 1
-------------------------	--

Thus,

$$\text{rank}(Q_c) = 6$$

This system linearized by L3 is **controllable**.

L7:

A = 6×6	0 0 0 1.0000 0 0 0 0 0 0 1.0000 0 0 0 0 0 0 1.0000 0 -0.5000 -0.5000 0 0 0 0 -1.5000 -0.5000 0 0 0 0 -1.0000 -3.0000 0 0 0	B = 6×1	0 0 0 0.5000 0.5000 1.0000
C = 1×6	1 0 0 0 0 0	D = 0	

The controllability matrix for this system is

Qc_L7 = 6×6	0 0.5000 0 -0.7500 0 2.3750 0 0.5000 0 -1.2500 0 3.6250 0 1.0000 0 -3.5000 0 11.7500 0.5000 0 -0.7500 0 2.3750 0 0.5000 0 -1.2500 0 3.6250 0 1.0000 0 -3.5000 0 11.7500 0
--------------------	--

The reduced echelon form of this matrix is

Qc_L7_rref = 6×6	1 0 0 0 0 0 0 1 0 0 0 0 0 0 1 0 0 0 0 0 0 1 0 0 0 0 0 0 1 0 0 0 0 0 0 1
-------------------------	--

Thus,

$$\text{rank}(Q_c) = 6$$

This system linearized by L7 is **controllable**.

```

% (a)
global m l g ye theta1e theta2e
param_combo = ["L1","L3","L7"];
for i = 1:numel(param_combo)
    define_params(param_combo(i));
    [A, B, C, D] = linmod('db_pend_cart_lin');
    lin_sys(i).Amat = A;
    lin_sys(i).Bmat = B;
    lin_sys(i).Cmat = C;
    lin_sys(i).Dmat = D;
    sys_ss = ss(A, B, C, D); % get the state space system
    CTR(i) = checkControllability(A, B); % check the observability of the system
    eigCTR{i} = find_unctrb_eigVal(A, B); % check the observability of the
eigenvalues
end

Qc_L1 = CTR(1).Qc
Qc_L1_rref = rref(Qc_L1)
Qc_L3 = CTR(2).Qc
Qc_L3_rref = rref(Qc_L3)
Qc_L7 = CTR(3).Qc
Qc_L7_rref = rref(Qc_L7)

function define_params(L)
    % Function to define parameters
    global m l g ye theta1e theta2e
    if L == "L1"
        m = [2,1,1]; l = [1,1]; g = 1; % P1
        ye = 0; theta1e = 0; theta2e = 0; % E1
    elseif L == "L2"
        m = [2,1,1]; l = [1,1]; g = 1; % P1
        ye = 0; theta1e = pi; theta2e = pi; % E2
    elseif L == "L3"
        m = [2,1,1]; l = [1,0.99]; g = 1; % P2
        ye = 0; theta1e = 0; theta2e = 0; % E1
    elseif L == "L4"
        m = [2,1,1]; l = [1,0.99]; g = 1; % P2
        ye = 0; theta1e = pi; theta2e = pi; % E2
    elseif L == "L5"
        m = [2,1,0.5]; l = [1,1]; g = 1; % P3
        ye = 0; theta1e = 0; theta2e = 0; % E1
    elseif L == "L6"
        m = [2,1,0.5]; l = [1,1]; g = 1; % P3
        ye = 0; theta1e = pi; theta2e = pi; % E2
    elseif L == "L7"
        m = [2,1,1]; l = [1,0.5]; g = 1; % P4
        ye = 0; theta1e = 0; theta2e = 0; % E1
    elseif L == "L8"
        m = [2,1,1]; l = [1,0.5]; g = 1; % P4
        ye = 0; theta1e = pi; theta2e = pi; % E2
    else
        print('error: did not match any')
    end
end
end

```

(b)

For this problem, we conduct single value decomposition using MATLAB.

```
% (b)
[U_L1, S_L1, V_L1] = svd(Qc_L1);
[U_L3, S_L3, V_L3] = svd(Qc_L3);
[U_L7, S_L7, V_L7] = svd(Qc_L7);
S_L1
S_L3
S_L7
```

L1:

```
S_L1 = 6x6
    3.4565         0         0         0         0         0
         0    3.4565         0         0         0         0
         0         0    0.2287         0         0         0
         0         0         0    0.2287         0         0
         0         0         0         0    0.0000         0
         0         0         0         0         0    0.0000
```

L3:

```
S_L3 = 6x6
    3.5019         0         0         0         0         0
         0    3.5019         0         0         0         0
         0         0    0.2290         0         0         0
         0         0         0    0.2290         0         0
         0         0         0         0    0.0016         0
         0         0         0         0         0    0.0016
```

L7:

```
S_L7 = 6x6
   13.1371         0         0         0         0         0
         0   13.1371         0         0         0         0
         0         0    0.3513         0         0         0
         0         0         0    0.3513         0         0
         0         0         0         0    0.1083         0
         0         0         0         0         0    0.1083
```

(c)

The uncontrollable system is only L1.

The eigenvalues for L1 are

```
eigVal = 6x1 complex
    0.0000 + 0.0000i
    0.0000 + 0.0000i
    0.0000 + 1.4142i
    0.0000 - 1.4142i
   -0.0000 + 1.0000i
   -0.0000 - 1.0000i
```

For $\lambda = 0$,

$$Z = (A - \lambda I \quad B)$$

```
Z = 6x7
    0    0    0    1.0000    0    0    0
    0    0    0    0    1.0000    0    0
    0    0    0    0    0    1.0000    0
    0   -0.5000  -0.5000    0    0    0    0.5000
    0   -1.5000  -0.5000    0    0    0    0.5000
    0   -0.5000  -1.5000    0    0    0    0.5000
```

The reduced echelon form of Z is

```
Zrref = 6x7
    0    1    0    0    0    0    0
    0    0    1    0    0    0    0
    0    0    0    1    0    0    0
    0    0    0    0    1    0    0
    0    0    0    0    0    1    0
    0    0    0    0    0    0    1
```

$$\text{rank}(Z) = 6$$

The eigenvalue 0 is controllable.

For $\lambda = 1.4142j$,

$$Z = (A - \lambda I \quad B)$$

```

Z = 6x7 complex
-0.0000 - 1.4142i    0.0000 + 0.0000i    0.0000 + 0.0000i    1.0000 + 0.0000i    0.0000 + 0.0000i    0.0000 + 0.0000i    0.0000 + 0.0000i
0.0000 + 0.0000i    -0.0000 - 1.4142i    0.0000 + 0.0000i    0.0000 + 0.0000i    1.0000 + 0.0000i    0.0000 + 0.0000i    0.0000 + 0.0000i
0.0000 + 0.0000i    0.0000 + 0.0000i    -0.0000 - 1.4142i    0.0000 + 0.0000i    0.0000 + 0.0000i    1.0000 + 0.0000i    0.0000 + 0.0000i
0.0000 + 0.0000i    -0.5000 + 0.0000i    -0.5000 + 0.0000i    -0.0000 - 1.4142i    0.0000 + 0.0000i    0.0000 + 0.0000i    0.5000 + 0.0000i
0.0000 + 0.0000i    -1.5000 + 0.0000i    -0.5000 + 0.0000i    0.0000 + 0.0000i    -0.0000 - 1.4142i    0.0000 + 0.0000i    0.5000 + 0.0000i
0.0000 + 0.0000i    -0.5000 + 0.0000i    -1.5000 + 0.0000i    0.0000 + 0.0000i    0.0000 + 0.0000i    -0.0000 - 1.4142i    0.5000 + 0.0000i

```

The reduced echelon form of Z is

```

Zrref = 6x7 complex
1.0000 + 0.0000i    0.0000 + 0.0000i    0.0000 + 0.0000i    0.0000 + 0.0000i    0.0000 + 0.0000i    0.0000 + 0.3536i    0.0000 + 0.0000i
0.0000 + 0.0000i    1.0000 + 0.0000i    0.0000 + 0.0000i    0.0000 + 0.0000i    0.0000 + 0.0000i    0.0000 + 0.7071i    0.0000 + 0.0000i
0.0000 + 0.0000i    0.0000 + 0.0000i    1.0000 + 0.0000i    0.0000 + 0.0000i    0.0000 + 0.0000i    -0.0000 + 0.7071i    0.0000 + 0.0000i
0.0000 + 0.0000i    0.0000 + 0.0000i    0.0000 + 0.0000i    1.0000 + 0.0000i    0.0000 + 0.0000i    -0.5000 + 0.0000i    0.0000 + 0.0000i
0.0000 + 0.0000i    0.0000 + 0.0000i    0.0000 + 0.0000i    0.0000 + 0.0000i    1.0000 + 0.0000i    -1.0000 + 0.0000i    0.0000 + 0.0000i
0.0000 + 0.0000i    0.0000 + 0.0000i    0.0000 + 0.0000i    0.0000 + 0.0000i    0.0000 + 0.0000i    0.0000 + 0.0000i    1.0000 + 0.0000i

```

$$\text{rank}(Z) = 6$$

The eigenvalue $1.4142j$ is controllable.

For $\lambda = -1.4142j$,

$$Z = (A - \lambda I \quad B)$$

```
Z = 6x7 complex
-0.0000 + 1.4142i    0.0000 + 0.0000i    0.0000 + 0.0000i    1.0000 + 0.0000i    0.0000 + 0.0000i    0.0000 + 0.0000i    0.0000 + 0.0000i
0.0000 + 0.0000i    -0.0000 + 1.4142i    0.0000 + 0.0000i    0.0000 + 0.0000i    1.0000 + 0.0000i    0.0000 + 0.0000i    0.0000 + 0.0000i
0.0000 + 0.0000i    0.0000 + 0.0000i    -0.0000 + 1.4142i    0.0000 + 0.0000i    0.0000 + 0.0000i    1.0000 + 0.0000i    0.0000 + 0.0000i
0.0000 + 0.0000i    -0.5000 + 0.0000i    -0.5000 + 0.0000i    -0.0000 + 1.4142i    0.0000 + 0.0000i    0.0000 + 0.0000i    0.5000 + 0.0000i
0.0000 + 0.0000i    -1.5000 + 0.0000i    -0.5000 + 0.0000i    0.0000 + 0.0000i    -0.0000 + 1.4142i    0.0000 + 0.0000i    0.5000 + 0.0000i
0.0000 + 0.0000i    -0.5000 + 0.0000i    -1.5000 + 0.0000i    0.0000 + 0.0000i    0.0000 + 0.0000i    -0.0000 + 1.4142i    0.5000 + 0.0000i
```

The reduced echelon form of Z is

```
Zrref = 6x7 complex
1.0000 + 0.0000i    0.0000 + 0.0000i    0.0000 + 0.0000i    0.0000 + 0.0000i    0.0000 + 0.0000i    0.0000 - 0.3536i    0.0000 + 0.0000i
0.0000 + 0.0000i    1.0000 + 0.0000i    0.0000 + 0.0000i    0.0000 + 0.0000i    0.0000 + 0.0000i    0.0000 - 0.7071i    0.0000 + 0.0000i
0.0000 + 0.0000i    0.0000 + 0.0000i    1.0000 + 0.0000i    0.0000 + 0.0000i    0.0000 + 0.0000i    -0.0000 - 0.7071i    0.0000 + 0.0000i
0.0000 + 0.0000i    0.0000 + 0.0000i    0.0000 + 0.0000i    1.0000 + 0.0000i    0.0000 + 0.0000i    -0.5000 - 0.0000i    0.0000 + 0.0000i
0.0000 + 0.0000i    0.0000 + 0.0000i    0.0000 + 0.0000i    0.0000 + 0.0000i    1.0000 + 0.0000i    -1.0000 - 0.0000i    0.0000 + 0.0000i
0.0000 + 0.0000i    0.0000 + 0.0000i    0.0000 + 0.0000i    0.0000 + 0.0000i    0.0000 + 0.0000i    0.0000 + 0.0000i    1.0000 + 0.0000i
```

$$\text{rank}(Z) = 6$$

The eigenvalue $-1.4142j$ is controllable.

For $\lambda = j$,

$$Z = (A - \lambda I \quad B)$$

```

Z = 6x7 complex
 0.0000 - 1.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  1.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i
 0.0000 + 0.0000i  0.0000 - 1.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  1.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i
 0.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 - 1.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  1.0000 + 0.0000i  0.0000 + 0.0000i
 0.0000 + 0.0000i  -0.5000 + 0.0000i  -0.5000 + 0.0000i  0.0000 - 1.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  0.5000 + 0.0000i
 0.0000 + 0.0000i  -1.5000 + 0.0000i  -0.5000 + 0.0000i  0.0000 + 0.0000i  0.0000 - 1.0000i  0.0000 + 0.0000i  0.5000 + 0.0000i
 0.0000 + 0.0000i  -0.5000 + 0.0000i  -1.5000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 - 1.0000i  0.5000 + 0.0000i

```

The reduced echelon form of Z is

```

Zrref = 6x7 complex
 1.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 - 0.0000i
 0.0000 + 0.0000i  1.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 - 1.0000i  -1.0000 - 0.0000i
 0.0000 + 0.0000i  0.0000 + 0.0000i  1.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  -0.0000 + 1.0000i  -0.0000 + 0.0000i
 0.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  1.0000 + 0.0000i  0.0000 + 0.0000i  -0.0000 + 0.0000i  0.0000 + 0.0000i
 0.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  1.0000 + 0.0000i  1.0000 + 0.0000i  0.0000 - 1.0000i
 0.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i

```

$$\text{rank}(Z) = 5$$

The **eigenvalue j** is uncontrollable.

For $\lambda = -j$,

$$Z = (A - \lambda I \quad B)$$

```

Z = 6x7 complex
 0.0000 + 1.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  1.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i
 0.0000 + 0.0000i  0.0000 + 1.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  1.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i
 0.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 1.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  1.0000 + 0.0000i  0.0000 + 0.0000i
 0.0000 + 0.0000i  -0.5000 + 0.0000i  -0.5000 + 0.0000i  0.0000 + 1.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  0.5000 + 0.0000i
 0.0000 + 0.0000i  -1.5000 + 0.0000i  -0.5000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 1.0000i  0.0000 + 0.0000i  0.5000 + 0.0000i
 0.0000 + 0.0000i  -0.5000 + 0.0000i  -1.5000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 1.0000i  0.5000 + 0.0000i

```

The reduced echelon form of Z is

```

Zrref = 6x7 complex
 1.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 - 0.0000i  0.0000 + 0.0000i
 0.0000 + 0.0000i  1.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 1.0000i  -1.0000 + 0.0000i
 0.0000 + 0.0000i  0.0000 + 0.0000i  1.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  -0.0000 - 1.0000i  -0.0000 - 0.0000i
 0.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  1.0000 + 0.0000i  0.0000 + 0.0000i  -0.0000 - 0.0000i  0.0000 - 0.0000i
 0.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  1.0000 + 0.0000i  1.0000 - 0.0000i  0.0000 + 1.0000i
 0.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i

```

$$\text{rank}(Z) = 5$$

The **eigenvalue -j** is uncontrollable.

Exercise 4

(BB in laundromat: external excitation) Obtain a state representation of the following system.

$$\begin{aligned} m\ddot{q}_1 - m\Omega^2 q_1 + k(q_1 - q_2) &= 0 \\ m\ddot{q}_2 - m\Omega^2 q_2 - k(q_1 - q_2) &= u \end{aligned}$$

Determine whether or not your state space representation system is controllable.

Manipulating the system, we obtain

$$\begin{aligned} \ddot{q}_1 &= \frac{m\Omega^2 - k}{m} q_1 + \frac{k}{m} q_2 \\ \ddot{q}_2 &= \frac{k}{m} q_1 + \frac{m\Omega^2 - k}{m} q_2 + \frac{u}{m} \end{aligned}$$

Let $x_1 := q_1$, $x_2 := q_2$, $x_3 := \dot{q}_1$, $x_4 := \dot{q}_2$, then the state representation of this system becomes

$$\begin{pmatrix} \dot{x}_1 \\ \dot{x}_2 \\ \dot{x}_3 \\ \dot{x}_4 \end{pmatrix} = \begin{pmatrix} x_3 \\ x_4 \\ \frac{m\Omega^2 - k}{m} x_1 + \frac{k}{m} x_2 \\ \frac{k}{m} x_1 + \frac{m\Omega^2 - k}{m} x_2 + \frac{u}{m} \end{pmatrix}$$

Thus, the A and B matrices become

$$A = \begin{pmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ \frac{m\Omega^2 - k}{m} & \frac{k}{m} & 0 & 0 \\ \frac{k}{m} & \frac{m\Omega^2 - k}{m} & 0 & 0 \end{pmatrix}, \quad B = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 1/m \end{pmatrix}$$

Then the controllability matrix becomes

$$\begin{aligned} Q_c &= (B \quad AB \quad A^2B \quad A^3B) \\ AB &= \begin{pmatrix} 0 \\ 1/m \\ 0 \\ 0 \end{pmatrix} \end{aligned}$$

$$A^2B = AAB = \begin{pmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ \frac{m\Omega^2 - k}{m} & \frac{k}{m} & 0 & 0 \\ \frac{k}{m} & \frac{m\Omega^2 - k}{m} & 0 & 0 \end{pmatrix} \begin{pmatrix} 0 \\ 1/m \\ 0 \\ 0 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ \frac{k}{m^2} \\ \frac{m\Omega^2 - k}{m^2} \end{pmatrix}$$

$$A^3B = A(AAB) = \begin{pmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ \frac{m\Omega^2 - k}{m} & \frac{k}{m} & 0 & 0 \\ \frac{k}{m} & \frac{m\Omega^2 - k}{m} & 0 & 0 \end{pmatrix} \begin{pmatrix} 0 \\ 0 \\ \frac{k}{m^2} \\ \frac{m\Omega^2 - k}{m^2} \end{pmatrix} = \begin{pmatrix} \frac{k}{m^2} \\ \frac{m\Omega^2 - k}{m^2} \\ 0 \\ 0 \end{pmatrix}$$

Thus,

$$Q_c = \begin{pmatrix} 0 & 0 & 0 & \frac{k}{m^2} \\ 0 & 1 & 0 & \frac{m\Omega^2 - k}{m^2} \\ 0 & 0 & \frac{k}{m^2} & 0 \\ 1 & 0 & \frac{m\Omega^2 - k}{m^2} & 0 \end{pmatrix}.$$

The reduced echelon form of this matrix is

$$\sim \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

$$\therefore \text{rank}(Q_c) = 4.$$

This system is **controllable**.

Exercise 5

(BB in Laundromat: self excited.) (By hand.) Obtain a state space representation of the following system.

$$\begin{aligned} m\ddot{\phi}_1 - m\Omega^2\phi_1 + k(\phi_1 - \phi_2) &= -u \\ m\ddot{\phi}_2 - m\Omega^2\phi_2 - k(\phi_1 - \phi_2) &= u \\ y &= \phi_1 \end{aligned}$$

- (a) Determine the uncontrollable eigenvalues. Consider $\omega := \sqrt{\frac{k}{2m}} > \Omega$.
 (b) Obtain a basis for its controllable subspace
 (c) Obtain a reduced order controllable system which has the same input-output behavior as the original system when initial conditions are zero.

(a)

Manipulating the system, we obtain

$$\begin{aligned} \ddot{\phi}_1 &= \frac{m\Omega^2 - k}{m}\phi_1 + \frac{k}{m}\phi_2 - \frac{u}{m} \\ \ddot{\phi}_2 &= \frac{k}{m}\phi_1 + \frac{m\Omega^2 - k}{m}\phi_2 + \frac{u}{m} \end{aligned}$$

Let $x_1 := \phi_1$, $x_2 := \phi_2$, $x_3 := \dot{\phi}_1$, $x_4 := \dot{\phi}_2$, then the state representation of this system becomes

$$\begin{pmatrix} \dot{x}_1 \\ \dot{x}_2 \\ \dot{x}_3 \\ \dot{x}_4 \end{pmatrix} = \begin{pmatrix} x_3 \\ x_4 \\ \frac{m\Omega^2 - k}{m}x_1 + \frac{k}{m}x_2 - \frac{u}{m} \\ \frac{k}{m}x_1 + \frac{m\Omega^2 - k}{m}x_2 + \frac{u}{m} \end{pmatrix}$$

$$y = x_1$$

Then the A and B matrices become

$$A = \begin{pmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ \frac{m\Omega^2 - k}{m} & \frac{k}{m} & 0 & 0 \\ \frac{k}{m} & \frac{m\Omega^2 - k}{m} & 0 & 0 \end{pmatrix}, \quad B = \begin{pmatrix} 0 \\ 0 \\ -1/m \\ 1/m \end{pmatrix}.$$

Then the controllability matrix become

$$Q_c = (B \quad AB \quad A^2B \quad A^3B)$$

$$\begin{aligned}
 AB &= \begin{pmatrix} -1/m \\ 1/m \\ 0 \\ 0 \end{pmatrix} \\
 A^2B = AAB &= \begin{pmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ \frac{m\Omega^2 - k}{m} & \frac{k}{m} & 0 & 0 \\ \frac{k}{m} & \frac{m\Omega^2 - k}{m} & 0 & 0 \end{pmatrix} \begin{pmatrix} -1/m \\ 1/m \\ 0 \\ 0 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ \frac{k}{m^2} - \frac{m\Omega^2 - k}{m^2} \\ -\frac{k}{m^2} + \frac{m\Omega^2 - k}{m^2} \end{pmatrix} \\
 A^3B = A(AAB) &= \begin{pmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ \frac{m\Omega^2 - k}{m} & \frac{k}{m} & 0 & 0 \\ \frac{k}{m} & \frac{m\Omega^2 - k}{m} & 0 & 0 \end{pmatrix} \begin{pmatrix} 0 \\ 0 \\ \frac{k}{m^2} - \frac{m\Omega^2 - k}{m^2} \\ -\frac{k}{m^2} + \frac{m\Omega^2 - k}{m^2} \end{pmatrix} \\
 &= \begin{pmatrix} \frac{k}{m^2} - \frac{m\Omega^2 - k}{m^2} \\ -\frac{k}{m^2} + \frac{m\Omega^2 - k}{m^2} \\ 0 \\ 0 \end{pmatrix}
 \end{aligned}$$

Thus,

$$Q_c = \begin{pmatrix} 0 & -1 & 0 & \frac{k}{m^2} - \frac{m\Omega^2 - k}{m^2} \\ 0 & 1 & 0 & -\frac{k}{m^2} + \frac{m\Omega^2 - k}{m^2} \\ -1 & 0 & \frac{k}{m^2} - \frac{m\Omega^2 - k}{m^2} & 0 \\ 1 & 0 & -\frac{k}{m^2} + \frac{m\Omega^2 - k}{m^2} & 0 \end{pmatrix}.$$

The reduced echelon form of this matrix is

$$\sim \begin{pmatrix} 1 & 0 & \frac{m\Omega^2 - 2k}{m} & 0 \\ 0 & 1 & 0 & \frac{m\Omega^2 - 2k}{m} \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

$$\therefore \text{rank}(Q_c) = 2 \neq 4$$

This system is **uncontrollable**.

Now we find the uncontrollable eigenvalues.

The eigenvalues of this system are

$$\lambda = \pm\Omega, \pm \frac{\sqrt{-m(2k - \Omega^2 m)}}{m}$$

When $\lambda = \Omega$,

$$Z = (A - \lambda I \quad B)$$

$$Z = \begin{pmatrix} -\Omega & 0 & 1 & 0 & 0 \\ 0 & -\Omega & 0 & 1 & 0 \\ \frac{m\Omega^2 - k}{m} & \frac{k}{m} & -\Omega & 0 & \frac{-1}{m} \\ \frac{k}{m} & \frac{m\Omega^2 - k}{m} & 0 & -\Omega & \frac{1}{m} \end{pmatrix}$$

The reduced echelon form is

$$Z = \begin{pmatrix} 1 & 0 & 0 & -\frac{1}{\Omega} & \frac{1}{k} \\ 0 & 1 & 0 & -\frac{1}{\Omega} & 0 \\ 0 & 0 & 1 & -1 & \frac{\Omega}{k} \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix}.$$

$$\text{rank}(Z) = 3 \neq 4.$$

The **eigenvalue of Ω is uncontrollable.**

When $\lambda = -\Omega$,

$$Z = (A - \lambda I \quad B)$$

$$Z = \begin{pmatrix} \Omega & 0 & 1 & 0 & 0 \\ 0 & \Omega & 0 & 1 & 0 \\ \frac{m\Omega^2 - k}{m} & \frac{k}{m} & \Omega & 0 & \frac{-1}{m} \\ \frac{k}{m} & \frac{m\Omega^2 - k}{m} & 0 & \Omega & \frac{1}{m} \end{pmatrix}$$

The reduced echelon form is

$$Z = \begin{pmatrix} 1 & 0 & 0 & \frac{1}{\Omega} & \frac{1}{k} \\ 0 & 1 & 0 & \frac{1}{\Omega} & 0 \\ 0 & 0 & 1 & -1 & -\frac{\Omega}{k} \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix}.$$

$$\text{rank}(Z) = 3 \neq 4$$

The eigenvalue of $-\Omega$ is uncontrollable.

When $\lambda = -\frac{\sqrt{-m(2k-\Omega^2 m)}}{m}$,

$$Z = (A - \lambda I \quad B)$$

$$Z = \begin{pmatrix} -\frac{\sqrt{-m(2k-\Omega^2 m)}}{2k-\Omega^2 m} & 0 & 1 & 0 & 0 \\ 0 & -\frac{\sqrt{-m(2k-\Omega^2 m)}}{2k-\Omega^2 m} & 0 & 1 & 0 \\ \frac{m\Omega^2 - k}{m} & \frac{k}{m} & -\frac{\sqrt{-m(2k-\Omega^2 m)}}{2k-\Omega^2 m} & 0 & -\frac{1}{m} \\ \frac{k}{m} & \frac{m\Omega^2 - k}{m} & 0 & -\frac{\sqrt{-m(2k-\Omega^2 m)}}{2k-\Omega^2 m} & \frac{1}{m} \end{pmatrix}$$

The reduced echelon form is

$$Z = \begin{pmatrix} 1 & 0 & 0 & -\frac{\sqrt{-m(2k-\Omega^2 m)}}{2k-\Omega^2 m} & 0 \\ 0 & 1 & 0 & \frac{\sqrt{-m(2k-\Omega^2 m)}}{2k-\Omega^2 m} & 0 \\ 0 & 0 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{pmatrix}.$$

$$\text{rank}(Z) = 4$$

The eigenvalue of $-\frac{\sqrt{-m(2k-\Omega^2 m)}}{m}$ is controllable.

When $\lambda = \frac{\sqrt{-m(2k-\Omega^2 m)}}{m}$,

$$Z = (A - \lambda I \quad B)$$

$$Z = \begin{pmatrix} \frac{\sqrt{-m(2k - \Omega^2 m)}}{2k - \Omega^2 m} & 0 & 1 & 0 & 0 \\ 0 & \frac{\sqrt{-m(2k - \Omega^2 m)}}{2k - \Omega^2 m} & 0 & 1 & 0 \\ \frac{m\Omega^2 - k}{m} & \frac{k}{m} & \frac{\sqrt{-m(2k - \Omega^2 m)}}{2k - \Omega^2 m} & 0 & -\frac{1}{m} \\ \frac{k}{m} & \frac{m\Omega^2 - k}{m} & 0 & \frac{\sqrt{-m(2k - \Omega^2 m)}}{2k - \Omega^2 m} & \frac{1}{m} \end{pmatrix}$$

The reduced echelon form is

$$Z = \begin{pmatrix} 1 & 0 & 0 & \frac{\sqrt{-m(2k - \Omega^2 m)}}{2k - \Omega^2 m} & 0 \\ 0 & 1 & 0 & -\frac{\sqrt{-m(2k - \Omega^2 m)}}{2k - \Omega^2 m} & 0 \\ 0 & 0 & 1 & \frac{1}{m} & 0 \\ 0 & 0 & 0 & 0 & 1 \end{pmatrix}.$$

$$\text{rank}(Z) = 4$$

The eigenvalue of $\frac{\sqrt{-m(2k - \Omega^2 m)}}{m}$ is controllable.

(b)

From part (a) we know that the reduced echelon form of the controllability matrix is

$$Q_c = \begin{pmatrix} 1 & 0 & \frac{m\Omega^2 - 2k}{m} & 0 \\ 0 & 1 & 0 & \frac{m\Omega^2 - 2k}{m} \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}.$$

Then the basis of the controllable subspace becomes the column space of Q_c

$$c_1 \begin{pmatrix} 0 \\ 0 \\ -1 \\ 1 \end{pmatrix} + c_2 \begin{pmatrix} -1 \\ 1 \\ 0 \\ 0 \end{pmatrix} \quad c_1, c_2 \neq 0$$

$$\begin{pmatrix} 0 \\ 0 \\ -1 \\ 1 \end{pmatrix}, \quad \begin{pmatrix} -1 \\ 1 \\ 0 \\ 0 \end{pmatrix}.$$

(c)

The reduced order is $\dot{x}_c = A_{cc}x_c + B_c u$, $y = C_c x_c + D u$

From the basis

$$\begin{pmatrix} -1 & 1 & 0 & 0 \\ 0 & 0 & -1 & 1 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix} \Rightarrow c_1 \begin{pmatrix} 1 \\ 1 \\ 0 \\ 0 \end{pmatrix} + c_2 \begin{pmatrix} 0 \\ 0 \\ 1 \\ 1 \end{pmatrix} \text{ where } c_1, c_2 \neq 0$$

Then

$$T = \begin{pmatrix} -1 & 0 & 1 & 0 \\ 1 & 0 & 1 & 0 \\ 0 & -1 & 0 & 1 \\ 0 & 1 & 0 & 1 \end{pmatrix}$$

$$\tilde{A} = T^{-1}AT$$

$$= \begin{pmatrix} -0.5 & 0.5 & 0 & 0 \\ 0 & 0 & -0.5 & 0.5 \\ 0.5 & 0.5 & 0 & 0 \\ 0 & 1 & 0.5 & 0.5 \end{pmatrix} \begin{pmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ \frac{m\Omega^2 - k}{m} & \frac{k}{m} & 0 & 0 \\ \frac{k}{m} & \frac{m\Omega^2 - k}{m} & 0 & 0 \end{pmatrix} \begin{pmatrix} -1 & 0 & 1 & 0 \\ 1 & 0 & 1 & 0 \\ 0 & -1 & 0 & 1 \\ 0 & 1 & 0 & 1 \end{pmatrix}$$

$$= \begin{pmatrix} 0 & 1 & 0 & 0 \\ -\frac{2k - \Omega^2 m}{m} & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & \Omega^2 & 0 \end{pmatrix}$$

$$\tilde{B} = T^{-1}B = \begin{pmatrix} 0 \\ 1/m \\ 0 \\ 0 \end{pmatrix}$$

$$\tilde{C} = (-1 \quad 0 \quad 1 \quad 0)$$

Thus,

$$\dot{x}_c = \begin{pmatrix} 0 & 1 \\ -\frac{2k - \Omega^2 m}{m} & 0 \end{pmatrix} x_c + \begin{pmatrix} 0 \\ 1/m \end{pmatrix} u$$

$$y = (-1 \quad 1) x_c$$

Exercise 6

(By hand.) Consider a system described by

$$\begin{aligned}\dot{x}_1 &= \lambda_1 x_1 + b_1 u \\ \dot{x}_2 &= \lambda_2 x_2 + b_2 u \\ &\vdots \\ \dot{x}_n &= \lambda_n x_n + b_n u\end{aligned}$$

where all quantities are scalar. Obtain conditions on the numbers $\lambda_1, \dots, \lambda_n$ and b_1, \dots, b_n which are necessary and sufficient for the controllability of this system. (Hint: PBH time.)

The A matrix of this system is

$$A = \begin{pmatrix} \lambda_1 & \cdots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \cdots & \lambda_n \end{pmatrix}$$

The C matrix is

$$C = \begin{pmatrix} b_1 \\ \vdots \\ b_n \end{pmatrix}$$

Then the PBH test for controllability is

$$\begin{aligned}(A - \lambda I \quad B) &= \left(\begin{pmatrix} \lambda_1 & \cdots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \cdots & \lambda_n \end{pmatrix} - \lambda_i \begin{pmatrix} 1 & \cdots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \cdots & 1 \end{pmatrix} \quad \begin{pmatrix} b_1 \\ \vdots \\ b_n \end{pmatrix} \right) \\ &= \begin{pmatrix} \lambda_1 - \lambda_i & \cdots & 0 & b_1 \\ \vdots & \ddots & \vdots & \vdots \\ 0 & \cdots & \lambda_n - \lambda_i & b_n \end{pmatrix}\end{aligned}$$

The leading columns are surrounded by rounded rectangle, and these leading columns cannot be zero in order for the matrix to have a full rank. Also, the system must have an input that is non-zero. Thus, the condition for controllability becomes

$$\lambda_1 \neq \lambda_2 \neq \cdots \neq \lambda_n$$

and

$$b_i \neq 0 \in [b \mid 1 \leq i \leq n]$$

Exercise 7

Consider the system described by

$$\begin{aligned}\dot{x}_1 &= x_2 + u \\ \dot{x}_2 &= 4x_1 + 2u\end{aligned}$$

Find (by hand) a non-zero w such for every input $u(\cdot)$, every solution $x_1(\cdot)$ of this system satisfies

$$w'x(t) = e^{-2t}w'x(0).$$

The A and B matrix of this system is as follows.

$$A = \begin{pmatrix} 0 & 1 \\ 4 & 0 \end{pmatrix}, \quad B = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$$

The controllability matrix of this system is

$$Q_c = (B \quad AB) = \begin{pmatrix} 1 & 2 \\ 2 & 4 \end{pmatrix} \sim \begin{pmatrix} 1 & 2 \\ 0 & 0 \end{pmatrix} \Rightarrow \text{rank}(Q_c) = 1 \neq 2$$

This system is uncontrollable.

The eigenvalues of this system is

$$\det(A - \lambda I) = 0 \Rightarrow (\lambda - 2)(\lambda + 2) = 0.$$

Choosing $\lambda = -2$, we check if this eigenvalue is uncontrollable or not.

$$Z = (A - \lambda I \quad B) = \begin{pmatrix} 2 & 1 & 1 \\ 4 & 2 & 2 \end{pmatrix} \sim \begin{pmatrix} 1 & 0.5 & 0.5 \\ 0 & 0 & 0 \end{pmatrix} \Rightarrow \text{rank}(Z) = 1 \neq 2$$

Thus, we verified that this eigenvalue is uncontrollable.

Since,

$$\begin{aligned}w'AB &= \lambda w'B \\ \Rightarrow (w_1 \quad w_2) \begin{pmatrix} 2 \\ 4 \end{pmatrix} &= -2(w_1 \quad w_2) \begin{pmatrix} 1 \\ 2 \end{pmatrix} \\ \Rightarrow w_1 + 2w_2 &= 0 \\ \begin{pmatrix} -2w_2 \\ w_2 \end{pmatrix} &= w_2 \begin{pmatrix} -2 \\ 1 \end{pmatrix} \Rightarrow w' = \begin{pmatrix} -2 \\ 1 \end{pmatrix}\end{aligned}$$

Exercise 8

Suppose that λ is an uncontrollable complex eigenvalue of the system

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

where x, A , and B are real. Show that there are real vectors u and v such that for every initial condition $x(0) = x_0$ and every $u(\cdot)$,

$$u'x(t) = e^{\alpha t}(u\cos\omega t - v\sin\omega t)'x_0$$

$$v'x(t) = e^{\alpha t}(u\sin\omega t + v\cos\omega t)'x_0$$

where $\lambda = \alpha + j\omega$.

Let $w = u + jv$. Then if the eigenvalue of λ is uncontrollable for the system we know that there exists a w that satisfies

$$w'x(t) = e^{\lambda t}w'x_0.$$

Where w is a non-zero vector such that for every input $u(\cdot)$, every solution $x_1(\cdot)$ of this system suffices the equation above.

This will then become

$$\Rightarrow \begin{pmatrix} u' & jv' \end{pmatrix} x(t) = e^{(\alpha+j\omega)t} (u' + jv')x_0$$

$$\Rightarrow u'x(t) + jv'x(t) = e^{(\alpha+j\omega)t}u'x_0 + je^{(\alpha+j\omega)t}v'x_0$$

Since

$$e^{(\alpha+j\omega)t} = e^{\alpha t}(\cos\omega t + j\sin\omega t)$$

$$\Rightarrow u'x(t) + jv'x(t) = e^{\alpha t}(\cos\omega t + j\sin\omega t)u'x_0 + je^{\alpha t}(\cos\omega t + j\sin\omega t)v'x_0$$

$$\begin{aligned} \Rightarrow u'x(t) + jv'x(t) &= e^{\alpha t}\cos(\omega t)u'x_0 - e^{\alpha t}\sin(\omega t)v'x_0 + je^{\alpha t}\sin(\omega t)u'x_0 + je^{\alpha t}\cos(\omega t)v'x_0 \\ &= e^{\alpha t}\cos(\omega t)u'x_0 - e^{\alpha t}\sin(\omega t)v'x_0 + je^{\alpha t}\sin(\omega t)u'x_0 + je^{\alpha t}\cos(\omega t)v'x_0 \end{aligned}$$

Which can be separated into the real and imaginary part

$$u'x(t) = e^{\alpha t}(u'\cos\omega t - v'\sin\omega t)x_0$$

$$v'x(t) = e^{\alpha t}(u'\sin\omega t + v'\cos\omega t)x_0$$

Which proves to be

$$u'x(t) = e^{\alpha t}(u\cos\omega t - v\sin\omega t)'x_0$$

$$v'x(t) = e^{\alpha t}(u\sin\omega t + v\cos\omega t)'x_0$$

q. e. d