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Preface

The GNU Octave control package from version 2 onwards was developed by Lukas F. Reichlin and is based on the proven open-source library SLICOT. This new package is intended as a replacement for control-1.0.11 by A. Scottedward Hodel and his students. Its main features are:

- Reliable solvers for Lyapunov, Sylvester and algebraic Riccati equations.
- Pole placement techniques as well as H_2 and H_∞ synthesis methods.
- Overloaded operators due to the use of classes introduced with Octave 3.2.
- Support for descriptor state-space models and non-proper transfer functions.
- Improved MATLAB compatibility.

Acknowledgments

The author is indebted to several people and institutions who helped him to achieve his goals. I am particularly grateful to Luca Favatella who introduced me to Octave development as well as discussed and revised my early draft code with great patience. My continued support from the FHNW University of Applied Sciences of Northwestern Switzerland, where I could work on the control package as a semester project, has also been important. Furthermore, I thank the SLICOT authors Peter Benner, Vasile Sima and Andras Varga for their advice.

Using the help function

Some functions of the control package are listed with a leading <code>@lti/</code>. This is only needed to view the help text of the function, e.g. help norm shows the built-in function while help <code>@lti/norm</code> shows the overloaded function for LTI systems. Note that there are LTI functions like pole that have no built-in equivalent.

When just using the function, the leading @lti/ must not be typed. Octave selects the right function automatically. So one can type norm (sys, inf) and norm (matrix, inf) regardless of the class of the argument.

Table of Contents

1	\mathbf{E}	xamples	1
	1.1	MDSSystem	1
	1.2	optiPID	
		•	
2	L	inear Time Invariant Models	2
_			
	2.1	dss	
	2.2	frd	
	2.3	SS	
	2.4	tf	
	2.5	zpk	. 6
_	-		_
3	\mathbf{N}	Iodel Data Access	8
	3.1	@lti/dssdata	. 8
	3.2	@lti/frdata	
	3.3	@lti/get	
	3.4	@lti/set	
	3.5	@lti/ssdata	
	3.6	@lti/tfdata	
	3.7	@lti/zpkdata	
	J.,	/ - <u>F</u>	_0
4	\mathbf{N}	Iodel Conversions 1	11
	4.1	@lti/c2d	
	4.2	@lti/d2c	
	4.3	@lti/prescale	
	4.4	©lti/xperm	
	1.1	Citif Apoini	12
5	\mathbf{N}	Iodel Interconnections 1	13
	5.1	@lti/append	
	5.2	@lti/blkdiag	
	5.3	, =	
	5.4	@lti/connect	
		@lti/feedback	
	5.5	@lti/lft	
	5.6	@lti/mconnect	
	5.7	@lti/parallel	
	5.8	@lti/series	10
c	ΤΛ.	Todal Characteristics	. –
6	11		L 7
	6.1	ctrb	
	6.2	ctrbf	17
	6.3	@lti/dcgain	17
	6.4	gram	18
	6.5	hsvd	
	6.6		18
	-	,	_
	6.7	isctrb	18
	6.7 6.8 6.9		19

	6.10	@lti/isminimumphase	20
	6.11	isobsv	20
	6.12	@lti/issiso	20
	6.13	isstabilizable	20
	6.14	@lti/isstable	
	6.15	@lti/norm	
	6.16	obsv	
	6.17	obsvf	
	6.18	@lti/pole	
	6.19	pzmap	
	6.20	@lti/size	
	6.21	@lti/zero	23
7	Μ	Iodel Simplification	24
	7.1	@lti/minreal	
	7.1	@lti/sminreal	
	1.2	Similar Car	27
8	\mathbf{T}^{i}	ime Domain Analysis	2 5
	8.1	covar	25
	8.2	gensig	
	8.3	impulse	
	8.4	initial	26
	8.5	lsim	27
	8.6	step	27
9	E.	requency Domain Analysis	20
	9.1 9.2	bodebodamag	
	$9.2 \\ 9.3$	bodemag	
	9.4	margin	
	9.5	nichols	
	9.6	nyquist	
		sigma	
10	I	Pole Placement	
	10.1	place	
	10.2	rlocus	35
11	Т	Linear-Quadratic Control	36
	- 11.1	dlgr	
	11.1	estim	
	11.3	kalman	
		lgr	
		-T	30
12	I	Robust Control	3 9
	12.1	augw	39
	12.2	h2syn	
	12.3	hinfsyn	41
	12.4	mixsyn	42
	12.5	ncfsyn	44

13 N	Matrix Equation Solvers	45
13.1	care	45
13.2	dare	46
13.3	dlyap	47
13.4	dlyapchol	48
13.5	lyap	48
13.6	lyapchol	48
14 O	verloaded Operators	49
14.1	@lti/horzcat	49
14.2	@lti/inv	
14.3	@lti/minus	49
14.4	@lti/mldivide	
14.5	@lti/mpower	49
14.6	@lti/mrdivide	49
14.7	@lti/mtimes	49
14.8	@lti/plus	49
14.9	@lti/subsasgn	49
14.10	@lti/subsref	49
14.11	@lti/transpose	49
14.12	@lti/uminus	50
14.13	@lti/vertcat	50
15 N	Iiscellaneous	51
15.1	strseq	51
15.2	test_control	
15.3	BMWengine	
15.4	Boeing 707	
15.5	WestlandLynx	

1 Examples

1.1 MDSSystem

Robust control of a mass-damper-spring system. Type which MDSSystem to locate, edit MDSSystem to open and simply MDSSystem to run the example file.

1.2 optiPID

Numerical optimization of a PID controller using an objective function. The objective function is located in the file optiPIDfun. Type which optiPID to locate, edit optiPID to open and simply optiPID to run the example file.

2 Linear Time Invariant Models

2.1 dss

```
sys = dss (sys) [Function File]

sys = dss (d) [Function File]

sys = dss (a, b, c, d, e, ...) [Function File]

sys = dss (a, b, c, d, e, tsam, ...)
```

Create or convert to descriptor state-space model.

Inputs

sys LTI model to be converted to state-space.

a State transition matrix (n-by-n).

b Input matrix (n-by-m).

c Measurement matrix (p-by-n).

d Feedthrough matrix (p-by-m).

e Descriptor matrix (n-by-n).

tsam Sampling time in seconds. If tsam is not specified, a continuous-time model is

assumed.

... Optional pairs of properties and values. Type set (dss) for more information.

Outputs

sys Descriptor state-space model.

Equations

$$E x = A x + B u$$
$$y = C x + D u$$

ss, tf

2.2 frd

```
sys = frd (sys) [Function File]

sys = frd (sys, w) [Function File]

sys = frd (H, w, ...) [Function File]

sys = frd (H, w, tsam, ...) [Function File]
```

Create or convert to frequency response data.

Inputs

sys LTI model to be converted to frequency response data. If second argument w is omitted, the interesting frequency range is calculated by the zeros and poles of sys.

H Frequency response array (p-by-m-by-lw). H(i,j,k) contains the response from input j to output i at frequency k. In the SISO case, a vector (lw-by-1) or (1-by-lw) is accepted as well.

w Frequency vector (lw-by-1) in radian per second [rad/s]. Frequencies must be in ascending order.

tsam Sampling time in seconds. If tsam is not specified, a continuous-time model is assumed.

... Optional pairs of properties and values. Type set (frd) for more information.

Outputs

sys Frequency response data object.

dss, ss, tf

2.3 ss

```
sys = ss (sys) [Function File]

sys = ss (d) [Function File]

sys = ss (a, b) [Function File]

sys = ss (a, b, c) [Function File]

sys = ss (a, b, c, d, ...) [Function File]

sys = ss (a, b, c, d, tsam, ...) [Function File]

Create or convert to state-space model.
```

Inputs

sys LTI model to be converted to state-space.

a State transition matrix (n-by-n).

b Input matrix (n-by-m).

c Measurement matrix (p-by-n). If c is empty [] or not specified, an identity matrix is assumed.

d Feedthrough matrix (p-by-m). If d is empty [] or not specified, a zero matrix is assumed.

tsam Sampling time in seconds. If tsam is not specified, a continuous-time model is assumed.

... Optional pairs of properties and values. Type set (ss) for more information.

Outputs

sys State-space model.

Example

```
octave:1> a = [1 2 3; 4 5 6; 7 8 9];
octave:2> b = [10; 11; 12];
octave:3> stname = {"V", "A", "kJ"};
octave:4> sys = ss (a, b, [], [], "stname", stname)
sys.a =
        V
            A kJ
   V
            2
                 3
            5
                 6
   Α
   kJ
sys.b =
       u1
       10
   Α
       11
   kJ
       12
sys.c =
        V
               kJ
             Α
   у1
        1
            0
                 0
   y2
             1
                 0
            0
                 1
   yЗ
sys.d =
       u1
   у1
        0
   y2
        0
   yЗ
        0
```

tf, dss

2.4 tf

Create or convert to transfer function model.

octave:5>

Inputs

sys LTI model to be converted to transfer function.

Continuous-time model.

num Numerator or cell of numerators. Each numerator must be a row vector containing the coefficients of the polynomial in descending powers of the transfer function variable. num{i,j} contains the numerator polynomial from input j to output i. In the SISO case, a single vector is accepted as well.

den Denominator or cell of denominators. Each denominator must be a row vector containing the coefficients of the polynomial in descending powers of the transfer

function variable. $den\{i,j\}$ contains the denominator polynomial from input j to output i. In the SISO case, a single vector is accepted as well.

tsam

Sampling time in seconds. If tsam is not specified, a continuous-time model is assumed.

... Optional pairs of properties and values. Type set (tf) for more information.

Outputs

SYS

Transfer function model.

Example

octave:1>
$$s = tf ("s");$$

octave:2> $G = 1/(s+1)$

Transfer function "G" from input "u1" to output ...

Continuous-time model.

octave:3>
$$z = tf ("z", 0.2);$$

octave:4> $H = 0.095/(z-0.9)$

Transfer function "H" from input "u1" to output ...

Sampling time: 0.2 s Discrete-time model.

Transfer function "sys" from input "u1" to output \dots

$$s^2 + 5 s + 7$$

y1: $-----$
 $s^2 + 5 s + 6$

Transfer function "sys" from input "u2" to output ...

Continuous-time model. octave:8>

ss, dss

2.5 zpk

s = zpk ("s")	[Function File]
z = zpk ("z", tsam)	[Function File]
sys = zpk (sys)	[Function File]
sys = zpk (k)	[Function File]
sys = zpk (z, p, k,)	[Function File]
sys = zpk (z, p, k, tsam,)	[Function File]
sys = zpk (z, p, k, tsam,)	[Function File]

Create transfer function model from zero-pole-gain data. This is just a stop-gap compatibility wrapper since zpk models are not yet implemented.

Inputs

sys LTI model to be converted to transfer function.

z Cell of vectors containing the zeros for each channel. z{i,j} contains the zeros from input j to output i. In the SISO case, a single vector is accepted as well.

p Cell of vectors containing the poles for each channel. p{i,j} contains the poles from input j to output i. In the SISO case, a single vector is accepted as well.

k Matrix containing the gains for each channel. k(i,j) contains the gain from input j to output i.

tsam Sampling time in seconds. If tsam is not specified, a continuous-time model is

assumed.

.. Optional pairs of properties and values. Type set (tf) for more information.

Outputs

sys Transfer function model.

tf, ss, dss, frd

3 Model Data Access

3.1 @lti/dssdata

```
[a, b, c, d, e, tsam] = dssdata (sys) [Function File] [a, b, c, d, e, tsam] = dssdata (sys, []) [Function File]
```

Access descriptor state-space model data. Argument sys is not limited to descriptor state-space models. If sys is not a descriptor state-space model, it is converted automatically.

Inputs

sys Any type of LTI model.

[] In case sys is not a dss model (descriptor matrix e empty), dssdata (sys, []) returns the empty element e = [] whereas dssdata (sys) returns the identity matrix e = eye (size (a)).

Outputs

- a State transition matrix (n-by-n).
- b Input matrix (n-by-m).
- c Measurement matrix (p-by-n).
- d Feedthrough matrix (p-by-m).
- e Descriptor matrix (n-by-n).

tsam Sampling time in seconds. If sys is a continuous-time model, a zero is returned.

3.2 @lti/frdata

```
[H, w, tsam] = frdata (sys) [Function File]
[H, w, tsam] = frdata (sys, "vector") [Function File]
```

Access frequency response data. Argument sys is not limited to frequency response data objects. If sys is not a frd object, it is converted automatically.

Inputs

sys Any type of LTI model.

"v", "vector"

In case sys is a SISO model, this option returns the frequency response as a column vector (lw-by-1) instead of an array (p-by-m-by-lw).

Outputs

H Frequency response array (p-by-m-by-lw). H(i,j,k) contains the response from input j to output i at frequency k. In the SISO case, a vector (lw-by-1) is possible as well.

w Frequency vector (lw-by-1) in radian per second [rad/s]. Frequencies are in ascending order.

tsam Sampling time in seconds. If sys is a continuous-time model, a zero is returned.

3.3 @lti/get

```
get (sys) [Function File]
value = get (sys, "property") [Function File]
Access property values of LTI objects.
```

3.4 @lti/set

```
set (sys)
sys = set (sys, "property", value)
Set or modify properties of LTI objects.
[Function File]
```

3.5 @lti/ssdata

[a, b, c, d, tsam] = ssdata (sys)

[Function File]

Access state-space model data. Argument sys is not limited to state-space models. If sys is not a state-space model, it is converted automatically.

Inputs

sys Any type of LTI model.

Outputs

a State transition matrix (n-by-n).

b Input matrix (n-by-m).

c Measurement matrix (p-by-n).

d Feedthrough matrix (p-by-m).

tsam Sampling time in seconds. If sys is a continuous-time model, a zero is returned.

3.6 @lti/tfdata

Access transfer function data. Argument sys is not limited to transfer function models. If sys is not a transfer function, it is converted automatically.

Inputs

sys Any type of LTI model.

"v". "vector"

For SISO models, return *num* and *den* directly as column vectors instead of cells containing a single column vector.

Outputs

num Cell of numerator(s). Each numerator is a row vector containing the coefficients of the polynomial in descending powers of the transfer function variable. num{i,j} contains the numerator polynomial from input j to output i. In the SISO case, a single vector is possible as well.

den Cell of denominator(s). Each denominator is a row vector containing the coefficients of the polynomial in descending powers of the transfer function variable. den{i,j} contains the denominator polynomial from input j to output i. In the SISO case, a single vector is possible as well.

tsam Sampling time in seconds. If sys is a continuous-time model, a zero is returned.

3.7 @lti/zpkdata

[Function File] [Function File]

Access zero-pole-gain data.

Inputs

sys Any type of LTI model.

"v", "vector"

For SISO models, return z and p directly as column vectors instead of cells containing a single column vector.

Outputs

z Cell of column vectors containing the zeros for each channel. $z\{i,j\}$ contains the zeros from input j to output i.

p Cell of column vectors containing the poles for each channel. $p\{i,j\}$ contains the poles from input j to output i.

k Matrix containing the gains for each channel. k(i,j) contains the gain from input j to output i.

tsam Sampling time in seconds. If sys is a continuous-time model, a zero is returned.

4 Model Conversions

4.1 @lti/c2d

Convert the continuous lti model into its discrete-time equivalent.

Inputs

sys Continuous-time LTI model.

tsam Sampling time in seconds.

method Optional conversion method. If not specified, default method "zoh" is taken.

"zoh" Zero-order hold or matrix exponential.

"tustin", "bilin"

Bilinear transformation or Tustin approximation.

"prewarp" Bilinear transformation with pre-warping at frequency w0.

Outputs

sys Discrete-time LTI model.

4.2 @lti/d2c

sys = d2c (sys)
sys = d2c (sys, method)
sys = d2c (sys, "prewarp", w0)
[Function File]
[Function File]

Convert the discrete lti model into its continuous-time equivalent.

Inputs

sys Discrete-time LTI model.

method Optional conversion method. If not specified, default method "zoh" is taken.

"zoh" Zero-order hold or matrix logarithm.

"tustin", "bilin"

Bilinear transformation or Tustin approximation.

"prewarp" Bilinear transformation with pre-warping at frequency w0.

Outputs

sys Continuous-time LTI model.

4.3 @lti/prescale

[scaledsys, info] = prescale (sys)

[Function File]

Prescale state-space model. Frequency response commands perform automatic scaling unless model property *scaled* is set to *true*.

Inputs

sys LTI model.

Outputs

scaledsys Scaled state-space model.

info Structure containing additional information.

info.SL Left scaling factors. Tl = diag (info.SL).

info.SR Right scaling factors. Tr = diag (info.SR).

Equations

For proper state-space models, Tl and Tr are inverse of each other.

Algorithm

Uses SLICOT TB01ID and TG01AD by courtesy of NICONET e.V..

4.4 @lti/xperm

sys = xperm (sys, st_idx)
Reorder states in state-space models.

[Function File]

5 Model Interconnections

5.1 @lti/append

```
sys = append (sys1, sys2) [Function File]
Group LTI models by appending their inputs and outputs.
```

5.2 @lti/blkdiag

```
sys = blkdiag (sys1, sys2) [Function File]
Block-diagonal concatenation of LTI models.
```

5.3 @lti/connect

```
sys = connect (sys, cm, inputs, outputs) [Function File]
Arbitrary interconnections between the inputs and outputs of an LTI model.
```

5.4 @lti/feedback

```
sys = feedback (sys1)[Function File]sys = feedback (sys1, "+")[Function File]sys = feedback (sys1, sys2)[Function File]sys = feedback (sys1, sys2, "+")[Function File]sys = feedback (sys1, sys2, feedin, feedout)[Function File]sys = feedback (sys1, sys2, feedin, feedout, "+")[Function File]Feedback connection of two LTI models.
```

Inputs

sys1 LTI model of forward transmission. [p1, m1] = size (sys1).

sys2 LTI model of backward transmission. If not specified, an identity matrix of appropriate size is taken.

feedin Vector containing indices of inputs to sys1 which are involved in the feedback loop. The number of feedin indices and outputs of sys2 must be equal. If not specified, 1:m1 is taken.

feedout Vector containing indices of outputs from sys1 which are to be connected to sys2. The number of feedout indices and inputs of sys2 must be equal. If not specified, 1:p1 is taken.

"+" Positive feedback sign. If not specified, "-" for a negative feedback interconnection is assumed. +1 and -1 are possible as well, but only from the third argument onward due to ambiguity.

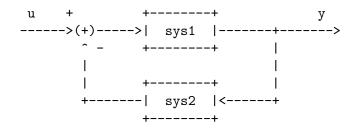
Outputs

sys Resulting LTI model.

Block Diagram

[Function File]

[Function File]



5.5 @lti/lft

sys = lft (sys1, sys2)sys = lft (sys1, sys2, nu, ny)

Linear fractional tranformation, also known as Redheffer star product.

Inputs

sys1 Upper LTI model.

sys2 Lower LTI model.

nu The last nu inputs of sys1 are connected with the first nu outputs of sys2. If not

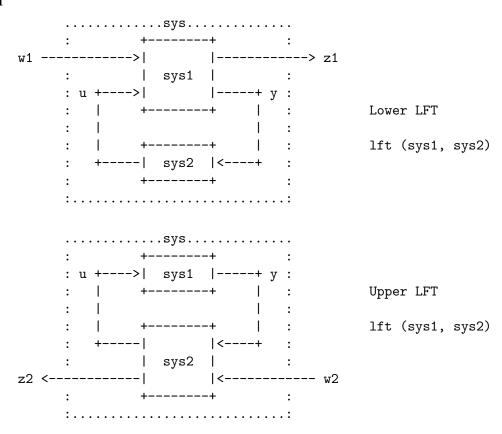
specified, min (m1, p2) is taken.

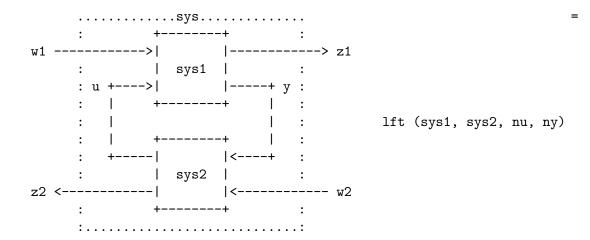
ny The last ny outputs of sys1 are connected with the first ny inputs of sys2. If not specified, min (p1, m2) is taken.

Outputs

sys Resulting LTI model.

Block Diagram





5.6 @lti/mconnect

Arbitrary interconnections between the inputs and outputs of an LTI model.

Inputs

sys LTI system.

m Connection matrix. Each row belongs to an input and each column represents an output.

inputs Vector of indices of those inputs which are retained. If not specified, all inputs are kept.

outputs Vector of indices of those outputs which are retained. If not specified, all outputs are kept.

Outputs

sys Interconnected system.

Example

[Function File]

[Function File]

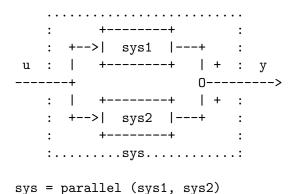
[Function File]

5.7 @lti/parallel

sys = parallel (sys1, sys2)

Parallel connection of two LTI systems.

Block Diagram

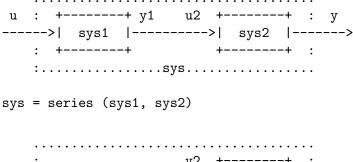


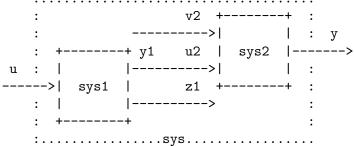
5.8 @lti/series

sys = series (sys1, sys2)
sys = series (sys1, sys2, outputs1, inputs2)
Series connection of two LTL models

Series connection of two LTI models.

Block Diagram





outputs1 = [1]
inputs2 = [2]
sys = series (sys1, sys2, outputs1, inputs2)

6 Model Characteristics

6.1 ctrb

co = ctrb (sys)co = ctrb (a, b) [Function File] [Function File]

Return controllability matrix.

Inputs

sys LTI model.

a State transition matrix (n-by-n).

b Input matrix (n-by-m).

Outputs

co Controllability matrix.

Equation

$$C_o = [B \ AB \ A^2B \ \dots \ A^{n-1}B]$$

6.2 ctrbf

[sysbar, T, K] = ctrbf (sys) [Function File] [sysbar, T, K] = ctrbf (sys, tol) [Function File] [Abar, Bbar, Cbar, T, K] = ctrbf (A, B, C) [Function File] [Abar, Bbar, Cbar, T, K] = ctrbf (A, B, C, TOL) [Function File] If Co=ctrb(A,B) has rank $r \le n = SIZE(A,1)$, then there is a similarity transformation Tc

If Co=ctrb(A,B) has rank $r \le n = SIZE(A,1)$, then there is a similarity transformation Tc such that $Tc = [t1 \ t2]$ where t1 is the controllable subspace and t2 is orthogonal to t1

and the transformed system has the form

where (Ac,Bc) is controllable, and $Cc(sI-Ac)^{(-1)}Bc = C(sI-A)^{(-1)}B$. and the system is stabilizable if Anc has no eigenvalues in the right half plane. The last output K is a vector of length n containing the number of controllable states.

6.3 @lti/dcgain

k = dcgain (sys)
DC gain of LTI model.

[Function File]

Inputs

sys LTI system.

Outputs

k DC gain matrice. For a system with m inputs and p outputs, the array k has dimensions [p, m].

freqresp

6.4 gram

```
W = \text{gram } (sys, mode) [Function File] Wc = \text{gram } (a, b) [Function File]
```

gram (sys, "c") returns the controllability gramian of the (continuous- or discrete-time) system sys. gram (sys, "o") returns the observability gramian of the (continuous- or discrete-time) system sys. gram (a, b) returns the controllability gramian Wc of the continuous-time system dx/dt = ax + bu; i.e., Wc satisfies aWc + mWc' + bb' = 0.

6.5 hsvd

```
hsv = hsvd (sys) [Function File]

hsv = hsvd (sys, "offset", offset) [Function File]

hsv = hsvd (sys, "alpha", alpha) [Function File]
```

Hankel singular values of the stable part of an LTI model. If no output arguments are given, the Hankel singular values are displayed in a plot.

Algorithm

Uses SLICOT AB13AD by courtesy of NICONET e.V.

6.6 @lti/isct

bool = isct (sys) [Function File]

Determine whether LTI model is a continuous-time system.

Inputs

sys LTI system.

Outputs

bool = 0 sys is a discrete-time system.

bool = 1 sys is a continuous-time system or a static gain.

6.7 isctrb

[bool, ncon] = isctrb (sys)	[Function File]
[bool, ncon] = isctrb (sys, tol)	[Function File]
[bool, ncon] = isctrb(a, b)	[Function File]
[bool, $ncon$] = isctrb (a, b, e)	[Function File]
[bool, $ncon$] = isctrb (a, b, [], tol)	[Function File]
[bool, ncon] = isctrb (a, b, e, tol)	[Function File]

Logical check for system controllability. For numerical reasons, isctrb (sys) should be used instead of rank (ctrb (sys)).

Inputs

sys LTI model. Descriptor state-space models are possible.

a State transition matrix.

b Input matrix.

e Descriptor matrix.

tol Optional roundoff parameter. Default value is 0.

Outputs

bool = 0 System is not controllable.

bool = 1 System is controllable.

ncon Number of controllable states.

Algorithm

Uses SLICOT AB01OD and TG01HD by courtesy of NICONET e.V.

isobsv

6.8 isdetectable

bool = isdetectable (sys)	[Function File]
<pre>bool = isdetectable (sys, tol)</pre>	[Function File]
bool = isdetectable (a, c)	[Function File]
bool = isdetectable (a, c, e)	[Function File]
bool = isdetectable (a, c, [], tol)	[Function File]
bool = isdetectable (a, c, e, tol)	[Function File]
bool = isdetectable (a, c, [], [], dflg)	[Function File]
bool = isdetectable (a, c, e, [], dflg)	[Function File]
bool = isdetectable (a, c, [], tol, dflg)	[Function File]
<pre>bool = isdetectable (a, c, e, tol, dflg)</pre>	[Function File]
T	

Logical test for system detectability. All unstable modes must be observable or all unobservable states must be stable.

Inputs

sys LTI system.

a State transition matrix.

c Measurement matrix.

e Descriptor matrix.

tol Optional tolerance for stability. Default value is 0.

dflg = 0 Matrices (a, c) are part of a continuous-time system. Default Value.

dflg = 1 Matrices (a, c) are part of a discrete-time system.

Outputs

bool = 0 System is not detectable.

bool = 1 System is detectable.

Algorithm

Uses SLICOT AB01OD and TG01HD by courtesy of NICONET e.V. See isstabilizable for description of computational method. isstabilizable, isstable, isctrb, isobsv

6.9 @lti/isdt

bool = isdt (sys)

[Function File]

Determine whether LTI model is a discrete-time system.

Inputs

sys LTI system.

Outputs

bool = 0 sys is a continuous-time system.

bool = 1 sys is a discrete-time system or a static gain.

6.10 @lti/isminimumphase

```
bool = isminimumphase (sys) [Function File]
bool = isminimumphase (sys, tol) [Function File]
```

Determine whether LTI system is minimum phase. The zeros must lie in the left complex half-plane. The name minimum-phase refers to the fact that such a system has the minimum possible phase lag for the given magnitude response |sys(jw)|.

6.11 isobsv

```
 [bool, nobs] = isobsv (sys)  [Function File]  [bool, nobs] = isobsv (sys, tol)  [Function File]  [bool, nobs] = isobsv (a, c)  [Function File]  [bool, nobs] = isobsv (a, c, e)  [Function File]  [bool, nobs] = isobsv (a, c, [], tol)  [Function File]  [bool, nobs] = isobsv (a, c, e, tol)  [Function File]
```

Logical check for system observability. For numerical reasons, isobsv (sys) should be used instead of rank (obsv (sys)).

Inputs

sys LTI model. Descriptor state-space models are possible.

a State transition matrix.

c Measurement matrix.

e Descriptor matrix.

tol Optional roundoff parameter. Default value is 0.

Outputs

bool = 0 System is not observable.

bool = 1 System is observable.

nobs Number of observable states.

Algorithm

Uses SLICOT AB01OD and TG01HD by courtesy of NICONET e.V.

isctrb

6.12 @lti/issiso

```
bool = issiso (sys) [Function File]
Determine whether LTI model is single-input/single-output (SISO).
```

6.13 isstabilizable

<pre>bool = isstabilizable (sys)</pre>	[Function File]
bool = isstabilizable (sys, tol)	[Function File]
<pre>bool = isstabilizable (a, b)</pre>	[Function File]
bool = isstabilizable (a, b, e)	[Function File]
bool = isstabilizable (a, b, [], tol)	[Function File]
bool = isstabilizable (a, b, e, tol)	[Function File]
bool = isstabilizable (a, b, [], [], dflg)	[Function File]
bool = isstabilizable (a, b, e, [], dflg)	[Function File]

bool = isstabilizable (a, b, [], tol, dflg) [Function File] bool = isstabilizable (a, b, e, tol, dflg) [Function File]

Logical check for system stabilizability. All unstable modes must be controllable or all uncontrollable states must be stable.

Inputs

sys LTI system.

a State transition matrix.

b Input matrix.

e Descriptor matrix.

tol Optional tolerance for stability. Default value is 0.

dflg = 0 Matrices (a, b) are part of a continuous-time system. Default Value.

dflg = 1 Matrices (a, b) are part of a discrete-time system.

Outputs

bool = 0 System is not stabilizable.

bool = 1 System is stabilizable.

Algorithm

Uses SLICOT AB01OD and TG01HD by courtesy of NICONET e.V.

- * Calculate staircase form (SLICOT AB010D)
- * Extract unobservable part of state transition matrix
- * Calculate eigenvalues of unobservable part
- * Check whether

```
real (ev) < -tol*(1 + abs (ev)) continuous-time abs (ev) < 1 - tol discrete-time
```

isdetectable, isstable, isctrb, isobsv

6.14 @lti/isstable

```
bool = isstable (sys)
bool = isstable (sys, tol)
[Function File]
```

Determine whether LTI system is stable.

6.15 @lti/norm

Algorithm

Uses SLICOT AB13BD and AB13DD by courtesy of NICONET e.V.

6.16 obsv

ob = obsv (sys)ob = obsv (a, c) [Function File] [Function File]

Return observability matrix.

Inputs

sys LTI model.

a State transition matrix (n-by-n).

c Measurement matrix (p-by-n).

Outputs

ob Observability matrix.

Equation

$$O_b = \begin{bmatrix} C \\ CA \\ CA^2 \\ \vdots \\ CA^{n-1} \end{bmatrix}$$

6.17 obsvf

[sysbar, T, K] = obsvf (sys) [Function File]
[sysbar, T, K] = obsvf (sys, tol) [Function File]
[Abar, Bbar, Cbar, T, K] = obsvf (A, B, C) [Function File]
[Abar, Bbar, Cbar, T, K] = obsvf (A, B, C, TOL) [Function File]

If Ob=obsv(A,C) has rank $r \le n = SIZE(A,1)$, then there is a similarity transformation Tc such that To = [t1;t2] where t1 is c and t2 is orthogonal to t1

and the transformed system has the form

where (Ao,Bo) is observable, and $Co(sI-Ao)^{-}(-1)Bo = C(sI-A)^{-}(-1)B$. And system is detectable if Ano has no eigenvalues in the right half plane. The last output K is a vector of length n containing the number of observable states.

6.18 @lti/pole

p = pole(sys)

[Function File]

Compute poles of LTI system.

Inputs

sys LTI model.

Outputs

p Poles of sys.

6.19 pzmap

pzmap (sys) [Function File]
[p, z] = pzmap (sys) [Function File]

Plot the poles and zeros of an LTI system in the complex plane. If no output arguments are given, the result is plotted on the screen. Otherwise, the poles and zeros are computed and returned.

Inputs

sys LTI model.

Outputs

p Poles of sys.

z Transmission zeros of sys.

6.20 @lti/size

nvec = size (sys) [Function File] n = size (sys, dim) [Function File] [p, m] = size (sys) [Function File]

LTI model size, i.e. number of outputs and inputs.

Inputs

sys LTI system.

 \dim If given a second argument, size will return the size of the corresponding dimen-

sion.

Outputs

nvec Row vector. The first element is the number of outputs (rows) and the second

element the number of inputs (columns).

n Scalar value. The size of the dimension dim.

p Number of outputs.

m Number of inputs.

6.21 @lti/zero

z = zero (sys) [Function File] [z, k] = zero (sys) [Function File]

Compute transmission zeros and gain of LTI model.

Inputs

sys LTI model.

Outputs

z Transmission zeros of sys.

k Gain of sys.

7 Model Simplification

7.1 @lti/minreal

```
sys = minreal (sys)
sys = minreal (sys, tol)
Minimal realization or zero-pole cancellation of LTI models.
[Function File]
```

7.2 @lti/sminreal

```
sys = sminreal (sys)
sys = sminreal (sys, tol)
[Function File]
```

Perform state-space model reduction based on structure. Remove states which have no influence on the input-output behaviour. The physical meaning of the states is retained.

Inputs

sys State-space model.

Optional tolerance for controllability and observability. Entries of the state-space matrices whose moduli are less or equal to *tol* are assumed to be zero. Default value is 0.

Outputs

sys Reduced state-space model.

minreal

8 Time Domain Analysis

8.1 covar

[p, q] = covar(sys, w)

[Function File]

Return the steady-state covariance.

Inputs

sys LTI model.

w Intensity of white noise inputs which drive sys.

Outputs

p Output covariance.

g State covariance.

lyap, dlyap

8.2 gensig

[u, t] = gensig (sigtype, tau)

[Function File]

[u, t] = gensig (sigtype, tau, tfinal)

[Function File]

[u, t] = gensig (sigtype, tau, tfinal, tsam)

[Function File]

Generate periodic signal. Useful in combination with lsim.

Inputs

sigtype = "sin"

Sine wave.

sigtype = "cos"

Cosine wave.

sigtype = "square"

Square wave.

sigtype = "pulse"

Periodic pulse.

tau Duration of one period in seconds.

tfinal Optional duration of the signal in seconds. Default duration is 5 periods.

tsam Optional sampling time in seconds. Default spacing is tau/64.

Outputs

u Vector of signal values.

t Time vector of the signal.

lsim

8.3 impulse

[y, t, x] = impulse(sys)	[Function File]
[y, t, x] = impulse(sys, t)	[Function File]
[y, t, x] = impulse (sys, tfinal)	[Function File]
[y, t, x] = impulse (sys, tfinal, dt)	[Function File]

Impulse response of LTI system. If no output arguments are given, the response is printed on the screen.

Inputs

sys LTI model.

t Time vector. Should be evenly spaced. If not specified, it is calculated by the poles of the system to reflect adequately the response transients.

tfinal Optional simulation horizon. If not specified, it is calculated by the poles of the system to reflect adequately the response transients.

dt Optional sampling time. Be sure to choose it small enough to capture transient phenomena. If not specified, it is calculated by the poles of the system.

Outputs

y Output response array. Has as many rows as time samples (length of t) and as many columns as outputs.

t Time row vector.

x State trajectories array. Has length (t) rows and as many columns as states.

initial, lsim, step

8.4 initial

[y, t, x] = initial (sys, x0)	[Function File]
[y, t, x] = initial (sys, x0, t)	[Function File]
[y, t, x] = initial (sys, x0, tfinal)	[Function File]
[y, t, x] = initial (sys, x0, tfinal, dt)	[Function File]

Initial condition response of state-space model. If no output arguments are given, the response is printed on the screen.

Inputs

sys State-space model.

x0 Vector of initial conditions for each state.

Optional time vector. Should be evenly spaced. If not specified, it is calculated by the poles of the system to reflect adequately the response transients.

tfinal Optional simulation horizon. If not specified, it is calculated by the poles of the system to reflect adequately the response transients.

Optional sampling time. Be sure to choose it small enough to capture transient phenomena. If not specified, it is calculated by the poles of the system.

Outputs

y Output response array. Has as many rows as time samples (length of t) and as many columns as outputs.

t Time row vector.

x State trajectories array. Has length (t) rows and as many columns as states.

Example

Continuous Time: x = A x, y = C x, x(0) = x0

Discrete Time: x[k+1] = A x[k], y[k] = C x[k], x[0] = x0

impulse, lsim, step

8.5 lsim

[у,	t,	x]	= lsim (sys, u)	[Function File]
[у,	t,	x]	= lsim (sys, u, t)	[Function File]
[у,	t,	x]	= lsim (sys, u, t, x0)	[Function File]
Ĺу,	t,	x]	= $lsim (sys, u, t, [], method)$	[Function File]
Ĺу,	t,	x]	= $lsim (sys, u, t, x0, method)$	[Function File]

Simulate LTI model response to arbitrary inputs. If no output arguments are given, the system response is plotted on the screen.

Inputs

sys LTI model. System must be proper, i.e. it must not have more zeros than poles.

U Vector or array of input signal. Needs length(t) rows and as many columns as there are inputs. If sys is a single-input system, row vectors u of length length(t) are accepted as well.

Time vector. Should be evenly spaced. If sys is a continuous-time system and t is a real scalar, sys is discretized with sampling time tsam = t/(rows(u)-1). If sys is a discrete-time system and t is not specified, vector t is assumed to be 0: tsam : tsam *(rows(u)-1).

x0 Vector of initial conditions for each state. If not specified, a zero vector is assumed.

method Discretization method for continuous-time models. Default value is zoh (zeroorder hold). All methods from c2d are supported.

Outputs

y Output response array. Has as many rows as time samples (length of t) and as many columns as outputs.

t Time row vector. It is always evenly spaced.

x State trajectories array. Has length (t) rows and as many columns as states. impulse, initial, step

8.6 step

[y,	t,	x]	= step	o (sys)	[Function File]
[у,	t,	x]	= step	(sys, t)	[Function File]
[у,	t,	x]	= step	(sys, tfinal)	[Function File]
[у,	t,	x]	= step	(sys, tfinal, dt)	[Function File]

Step response of LTI system. If no output arguments are given, the response is printed on the screen.

Inputs

t Time vector. Should be evenly spaced. If not specified, it is calculated by the poles of the system to reflect adequately the response transients.

tfinal Optional simulation horizon. If not specified, it is calculated by the poles of the system to reflect adequately the response transients.

dt Optional sampling time. Be sure to choose it small enough to capture transient phenomena. If not specified, it is calculated by the poles of the system.

Outputs

y Output response array. Has as many rows as time samples (length of t) and as many columns as outputs.

t Time row vector.

x State trajectories array. Has length (t) rows and as many columns as states. impulse, initial, lsim

9 Frequency Domain Analysis

9.1 bode

[mag, pha, w] = bode (sys)[mag, pha, w] = bode (sys, w) [Function File]

[Function File]

Bode diagram of frequency response. If no output arguments are given, the response is printed on the screen.

Inputs

sys LTI system. Must be a single-input and single-output (SISO) system.

w Optional vector of frequency values. If w is not specified, it is calculated by the

zeros and poles of the system.

Outputs

mag Vector of magnitude. Has length of frequency vector w.

pha Vector of phase. Has length of frequency vector w.

w Vector of frequency values used.

nichols, nyquist, sigma

9.2 bodemag

[mag, w] = bodemag(sys)[mag, w] = bodemag(sys, w) [Function File]

[Function File]

Bode magnitude diagram of frequency response. If no output arguments are given, the response is printed on the screen.

Inputs

sys LTI system. Must be a single-input and single-output (SISO) system.

w Optional vector of frequency values. If w is not specified, it is calculated by the

zeros and poles of the system.

Outputs

mag Vector of magnitude. Has length of frequency vector w.

w Vector of frequency values used.

bode, nichols, nyquist, sigma

9.3 @lti/freqresp

H = freqresp (sys, w)

[Function File]

Evaluate frequency response at given frequencies.

Inputs

sys LTI system.

w Vector of frequency values.

Outputs

H Array of frequency response. For a system with m inputs and p outputs, the array

H has dimensions [p, m, length (w)]. The frequency response at the frequency

w(k) is given by H(:,:,k).

dcgain

9.4 margin

```
[gamma, phi, w_gamma, w_phi] = margin (sys) [Function File]
[gamma, phi, w_gamma, w_phi] = margin (sys, tol) [Function File]
```

Gain and phase margin of a system. If no output arguments are given, both gain and phase margin are plotted on a bode diagram. Otherwise, the margins and their corresponding frequencies are computed and returned.

Inputs

sys LTI model. Must be a single-input and single-output (SISO) system.

Imaginary parts below tol are assumed to be zero. If not specified, default value sqrt (eps) is taken.

Outputs

gamma Gain margin (as gain, not dBs).

phi Phase margin (in degrees).

w-gamma Frequency for the gain margin (in rad/s).

 w_-phi Frequency for the phase margin (in rad/s).

Equations

CONTINUOUS SYSTEMS

Gain Margin

Phase Margin

roots

9.5 nichols

Nichols chart of frequency response. If no output arguments are given, the response is printed on the screen.

Inputs

sys LTI system. Must be a single-input and single-output (SISO) system.

w Optional vector of frequency values. If w is not specified, it is calculated by the zeros and poles of the system.

Outputs

mag Vector of magnitude. Has length of frequency vector w.

pha Vector of phase. Has length of frequency vector w.

w Vector of frequency values used.

bode, nyquist, sigma

9.6 nyquist

```
 [re, im, w] = nyquist (sys)  [Function File]  [re, im, w] = nyquist (sys, w)  [Function File]
```

Nyquist diagram of frequency response. If no output arguments are given, the response is printed on the screen.

Inputs

sys LTI system. Must be a single-input and single-output (SISO) system.

w Optional vector of frequency values. If w is not specified, it is calculated by the zeros and poles of the system.

Outputs

re Vector of real parts. Has length of frequency vector w.

im Vector of imaginary parts. Has length of frequency vector w.

w Vector of frequency values used.

bode, nichols, sigma

9.7 sigma

```
 [sv, w] = sigma (sys)  [Function File]  [sv, w] = sigma (sys, w)  [Function File]  [sv, w] = sigma (sys, [], ptype)  [Function File]  [sv, w] = sigma (sys, w, ptype)  [Function File]
```

Singular values of frequency response. If no output arguments are given, the singular value plot is printed on the screen;

Inputs

sys LTI system. Multiple inputs and/or outputs (MIMO systems) make practical sense.

w Optional vector of frequency values. If w is not specified, it is calculated by the zeros and poles of the system.

ptype = 0 Singular values of the frequency response H of system sys. Default Value.

ptype = 1 Singular values of the frequency response inv(H); i.e. inversed system.

ptype = 2 Singular values of the frequency response I + H; i.e. inversed sensitivity (or return difference) if H = P * C.

ptype = 3 Singular values of the frequency response I + inv(H); i.e. inversed complementary sensitivity if H = P * C.

Outputs

Array of singular values. For a system with m inputs and p outputs, the array sv has min (m, p) rows and as many columns as frequency points length (w). The singular values at the frequency w(k) are given by sv(:,k).

 $\label{eq:wave_values} \mbox{Wector of frequency values used.}$ bodemag, svd

10 Pole Placement

10.1 place

```
f = place (sys, p) [Function File]

f = place (a, b, p) [Function File]

[f, info] = place (sys, p, alpha) [Function File]

[f, info] = place (a, b, p, alpha) [Function File]
```

Pole assignment for a given matrix pair (A,B) such that p = eig (A-B*F). If parameter alpha is specified, poles with real parts (continuous-time) or moduli (discrete-time) below alpha are left untouched.

Inputs

sys	E11 System.
a	State transition matrix (n-by-n) of a continuous-time system.

b Input matrix (n-by-m) of a continuous-time system.

Desired eigenvalues of the closed-loop system state-matrix A-B*F. length (p) <= rows (A).

alpha Specifies the maximum admissible value, either for real parts or for moduli, of the eigenvalues of A which will not be modified by the eigenvalue assignment algorithm. alpha ≥ 0 for discrete-time systems.

Outputs

f State feedback gain matrix.

ITI greater

info Structure containing additional information.

info.nfp The number of fixed poles, i.e. eigenvalues of A having real parts less than alpha, or moduli less than alpha. These eigenvalues are not modified by place.

info.nap The number of assigned eigenvalues. nap = n-nfp-nup.

info.nup The number of uncontrollable eigenvalues detected by the eigenvalue assignment algorithm.

info.z The orthogonal matrix z reduces the closed-loop system state matrix A + B*F to upper real Schur form. Note the positive sign in A + B*F.

Note

```
Place is also suitable to design estimator gains:
    L = place (A.', C.', p).'
    L = place (sys.', p).' # useful for discrete-time systems
```

Algorithm

Uses SLICOT SB01BD by courtesy of NICONET e.V.

10.2 rlocus

rlocus (sys) [Function File]
[rldata, k] = rlocus (sys, increment, min_k, max_k) [Function File]

Display root locus plot of the specified SISO system.

Inputs

 max_k

sys LTI model. Must be a single-input and single-output (SISO) system.

 min_k Minimum value of k.

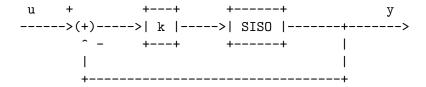
increment The increment used in computing gain values.

Outputs

rldata Data points plotted: in column 1 real values, in column 2 the imaginary values.

k Gains for real axis break points.

Maximum value of k.



11 Linear-Quadratic Control

11.1 dlqr

[g, x, 1] = dlqr (sys, q, r)	[Function File]
[g, x, 1] = dlqr (sys, q, r, s)	[Function File]
[g, x, 1] = dlqr(a, b, q, r)	[Function File]
[g, x, 1] = dlqr(a, b, q, r, s)	[Function File]
[g, x, 1] = dlqr(a, b, q, r, [], e)	[Function File]
[g, x, 1] = dlqr (a, b, q, r, s, e)	[Function File]

Linear-quadratic regulator for discrete-time systems.

Inputs

sys Continuous or discrete-time LTI model.

a State transition matrix of discrete-time system.

b Input matrix of discrete-time system.

q State weighting matrix.

r Input weighting matrix.

S Optional cross term matrix. If s is not specified, a zero matrix is assumed.

e Optional descriptor matrix. If e is not specified, an identity matrix is assumed.

Outputs

g State feedback matrix.

x Unique stabilizing solution of the discrete-time Riccati equation.

1 Closed-loop poles.

Equations

dare, care, lgr

11.2 estim

Inputs

sys LTI model.

1 State feedback matrix.

sensors Indices of measured output signals y from sys. If omitted, all outputs are measured.

known Indices of known input signals u (deterministic) to sys. All other inputs to sys are assumed stochastic. If argument known is omitted, no inputs u are known.

Outputs

State-space model of estimator. est

kalman, place

11.3 kalman

[est, g, x] = kalman(sys, q, r)	[Function File]
[est, g , x] = kalman (sys, q , r , s)	[Function File]
[est, g , x] = kalman (sys, q , r , [], sensors, known)	[Function File]
[est, g , x] = kalman (sys, q , r , s , sensors, known)	[Function File]
Design Kalman actimator for LTI systems	

Design Kalman estimator for LTI systems.

Inputs

Nominal plant model. SYS

Covariance of white process noise. q

Covariance of white measurement noise. r

Optional cross term covariance. Default value is 0.

sensors Indices of measured output signals y from sys. If omitted, all outputs are mea-

sured.

Indices of known input signals u (deterministic) to sys. All other inputs to sys known

are assumed stochastic. If argument known is omitted, no inputs u are known.

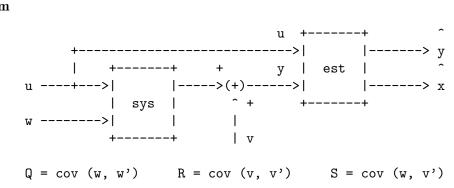
Outputs

estState-space model of the Kalman estimator.

Estimator gain. g

Solution of the Riccati equation.

Block Diagram



care, dare, estim, lqr

11.4 lqr

[g, x, 1] = lqr (sys, q, r)	[Function File]
[g, x, 1] = lqr (sys, q, r, s)	[Function File]
[g, x, 1] = lqr(a, b, q, r)	[Function File]
[g, x, 1] = lqr(a, b, q, r, s)	[Function File]
[g, x, 1] = lqr(a, b, q, r, [], e)	[Function File]
[g, x, 1] = lqr(a, b, q, r, s, e)	[Function File]
Linear and dustic regulator	

Linear-quadratic regulator.

Inputs

sys Continuous or discrete-time LTI model.

a State transition matrix of continuous-time system.

b Input matrix of continuous-time system.

q State weighting matrix.

r Input weighting matrix.

Optional cross term matrix. If s is not specified, a zero matrix is assumed.
 Optional descriptor matrix. If e is not specified, an identity matrix is assumed.

Outputs

g State feedback matrix.

x Unique stabilizing solution of the continuous-time Riccati equation.

1 Closed-loop poles.

Equations

$$x = A x + B u$$
, $x(0) = x0$

$$J(x0) = INT (x' Q x + u' R u + 2 x' S u) dt$$

$$0$$

$$L = eig (A - B*G)$$

care, dare, dlqr

12 Robust Control

12.1 augw

P = augw (G, W1, W2, W3)

[Function File]

Extend plant for stacked S/KS/T problem. Subsequently, the robust control problem can be solved by h2syn or hinfsyn.

Inputs

G LTI model of plant.

W1 LTI model of performance weight. Bounds the largest singular values of sensitivity S. Model must be empty [], SISO or of appropriate size.

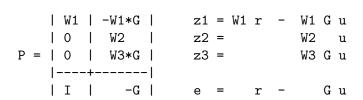
W2 LTI model to penalize large control inputs. Bounds the largest singular values of KS. Model must be empty [], SISO or of appropriate size.

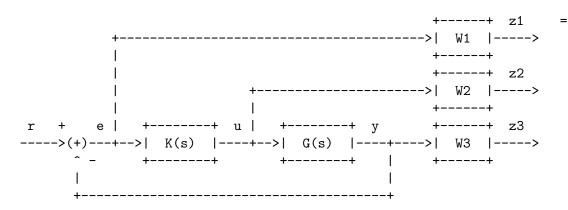
W3 LTI model of robustness and noise sensitivity weight. Bounds the largest singular values of complementary sensitivity T. Model must be empty [], SISO or of appropriate size.

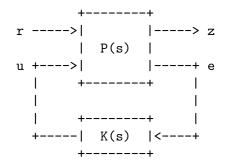
All inputs must be proper/realizable. Scalars, vectors and matrices are possible instead of LTI models.

Outputs

P State-space model of augmented plant.







Reference:

Skogestad, S. and Postlethwaite I.

Multivariable Feedback Control: Analysis and Design

Second Edition Wiley 2005

Chapter 3.8: General Control Problem Formulation

h2syn, hinfsyn, mixsyn

12.2 h2syn

[K, N, gamma, rcond] = h2syn (P, nmeas, ncon) H-2 control synthesis for LTI plant. [Function File]

Inputs

P Generalized plant. Must be a proper/realizable LTI model.

nmeas Number of measured outputs v. The last nmeas outputs of P are connected to the inputs of controller K. The remaining outputs z (indices 1 to p-nmeas) are used to calculate the H-2 norm.

ncon Number of controlled inputs u. The last ncon inputs of P are connected to the outputs of controller K. The remaining inputs w (indices 1 to m-ncon) are excited by a harmonic test signal.

Outputs

K State-space model of the H-2 optimal controller.

N State-space model of the lower LFT of P and K.

gamma H-2 norm of N.

Algorithm

Uses SLICOT SB10HD and SB10ED by courtesy of NICONET e.V.

augw, lqr, dlqr, kalman

12.3 hinfsyn

Inputs

P Generalized plant. Must be a proper/realizable LTI model.

nmeas Number of measured outputs v. The last nmeas outputs of P are connected to the inputs of controller K. The remaining outputs z (indices 1 to p-nmeas) are used to calculate the H-infinity norm.

ncon Number of controlled inputs u. The last ncon inputs of P are connected to the outputs of controller K. The remaining inputs w (indices 1 to m-ncon) are excited by a harmonic test signal.

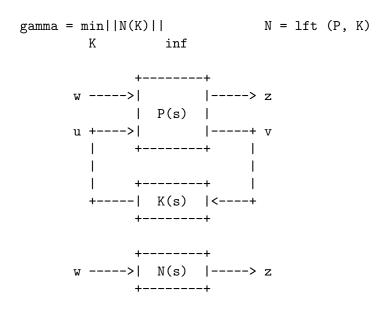
gmax The maximum value of the H-infinity norm of N. It is assumed that gmax is sufficiently large so that the controller is admissible.

Outputs

K State-space model of the H-infinity (sub-)optimal controller.

N State-space model of the lower LFT of P and K.

gamma L-infinity norm of N.



Algorithm

Uses SLICOT SB10FD and SB10DD by courtesy of NICONET e.V. augw, mixsyn

12.4 mixsyn

[K, N, gamma] = mixsyn (G, W1, W2, W3, ...) [Function File] Solve stacked S/KS/T H-infinity problem. Bound the largest singular values of S (for performance), S (to penalize large inputs) and S (for robustness and to avoid sensitivity to noise). In other words, the inputs r are excited by a harmonic test signal. Then the algorithm tries to find a controller S which minimizes the H-infinity norm calculated from the outputs S.

Inputs

G LTI model of plant.

W1 LTI model of performance weight. Bounds the largest singular values of sensitivity S. Model must be empty [], SISO or of appropriate size.

W2 LTI model to penalize large control inputs. Bounds the largest singular values of KS. Model must be empty [], SISO or of appropriate size.

W3 LTI model of robustness and noise sensitivity weight. Bounds the largest singular values of complementary sensitivity T. Model must be empty [], SISO or of appropriate size.

... Optional arguments of hinfsyn. Type help hinfsyn for more information.

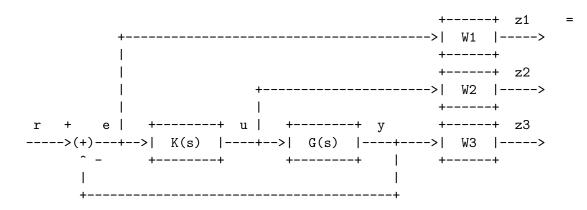
All inputs must be proper/realizable. Scalars, vectors and matrices are possible instead of LTI models.

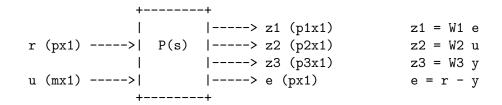
Outputs

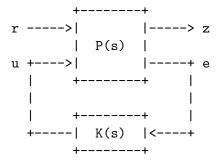
K State-space model of the H-infinity (sub-)optimal controller.

N State-space model of the lower LFT of P and K.

gamma L-infinity norm of N.







Extended Plant: P = augw (G, W1, W2, W3)
Controller: K = mixsyn (G, W1, W2, W3)

Entire System: N = lft (P, K)Open Loop: L = G * KClosed Loop: T = feedback (L) Reference:

Skogestad, S. and Postlethwaite I.

Multivariable Feedback Control: Analysis and Design

Second Edition Wiley 2005

Chapter 3.8: General Control Problem Formulation

hinfsyn, augw

12.5 ncfsyn

[K, N, gamma, info] = ncfsyn (G, W1, W2, factor)

[Function File]

Loop shaping H-infinity synthesis. Compute positive feedback controller using the McFarlane/Glover normalized coprime factor (NCF) loop shaping design procedure.

Inputs

G LTI model of plant.

W1 LTI model of precompensator. Model must be SISO or of appropriate size. An

identity matrix is taken if W1 is not specified or if an empty model [] is passed.

W2 LTI model of postcompensator. Model must be SISO or of appropriate size. An

identity matrix is taken if W2 is not specified or if an empty model [] is passed.

factor = 1 implies that an optimal controller is required. factor > 1 implies

that a suboptimal controller is required, achieving a performance that is factor

times less than optimal. Default value is 1.

Outputs

K State-space model of the H-infinity loop-shaping controller.

N State-space model of the closed loop depicted below.

gamma L-infinity norm of N. gamma = norm (N, inf).

info Structure containing additional information.

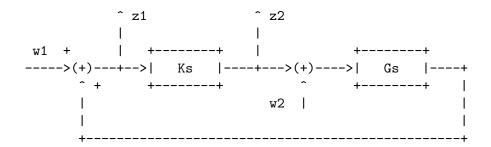
info.emax Nugap robustness. emax = inv (gamma).

info.Gs Shaped plant. Gs = W2 * G * W1.

info.Ks Controller for shaped plant. Ks = ncfsyn (Gs).

info.rcond Estimates of the reciprocal condition numbers of the Riccati equations.

Block Diagram of N



Algorithm

Uses SLICOT SB10ID, SB10KD and SB10ZD by courtesy of NICONET e.V.

13 Matrix Equation Solvers

13.1 care

[x, 1, g] = care (a, b, q, r)	[Function File]
[x, 1, g] = care (a, b, q, r, s)	[Function File]
[x, 1, g] = care (a, b, q, r, [], e)	[Function File]
[x, 1, g] = care (a, b, q, r, s, e)	[Function File]
Solve continuous-time algebraic Riccati equation (ARE).	

Inputs

a Real matrix (n-by-n).

b Real matrix (n-by-m).

q Real matrix (n-by-n).

r Real matrix (m-by-m).

S Optional real matrix (n-by-m). If s is not specified, a zero matrix is assumed.

e Optional descriptor matrix (n-by-n). If e is not specified, an identity matrix is assumed.

Outputs

x Unique stabilizing solution of the continuous-time Riccati equation (n-by-n).

l Closed-loop poles (n-by-1).

g Corresponding gain matrix (m-by-n).

Equations

Algorithm

Uses SLICOT SB02OD and SG02AD by courtesy of NICONET e.V.

dare, lqr, dlqr, kalman

13.2 dare

[x, 1, g] = dare(a, b, q, r)	[Function File]
[x, 1, g] = dare(a, b, q, r, s)	[Function File]
[x, 1, g] = dare(a, b, q, r, [], e)	[Function File]
[x, 1, g] = dare (a, b, q, r, s, e)	[Function File]
	(4.5.5)

Solve discrete-time algebraic Riccati equation (ARE).

Inputs

- a Real matrix (n-by-n).
- b Real matrix (n-by-m).
- q Real matrix (n-by-n).
- r Real matrix (m-by-m).
- S Optional real matrix (n-by-m). If s is not specified, a zero matrix is assumed.
- e Optional descriptor matrix (n-by-n). If e is not specified, an identity matrix is assumed.

Outputs

- x Unique stabilizing solution of the discrete-time Riccati equation (n-by-n).
- *l* Closed-loop poles (n-by-1).
- g Corresponding gain matrix (m-by-n).

Equations

Algorithm

Uses SLICOT SB02OD and SG02AD by courtesy of NICONET e.V. care, lqr, dlqr, kalman

13.3 dlyap

$$x = dlyap (a, b)$$
 [Function File]
 $x = dlyap (a, b, c)$ [Function File]
 $x = dlyap (a, b, [], e)$ [Function File]
Solve discrete-time Lyapunov or Sylvester equations.

Equations

Algorithm

Uses SLICOT SB03MD, SB04QD and SG03AD by courtesy of NICONET e.V. dlyapchol, lyap, lyapchol

13.4 dlyapchol

u = dlyapchol (a, b) [Function File] u = dlyapchol (a, b, e) [Function File]

Compute Cholesky factor of discrete-time Lyapunov equations.

Equations

Algorithm

Uses SLICOT SB03OD and SG03BD by courtesy of NICONET e.V. dlyap, lyap, lyapchol

13.5 lyap

$$x = lyap (a, b)$$
 [Function File]
 $x = lyap (a, b, c)$ [Function File]
 $x = lyap (a, b, [], e)$ [Function File]

Solve continuous-time Lyapunov or Sylvester equations.

Equations

Algorithm

Uses SLICOT SB03MD, SB04MD and SG03AD by courtesy of NICONET e.V. lyapchol, dlyap, dlyapchol

13.6 lyapchol

$$u = \text{lyapchol (a, b)}$$
 [Function File] $u = \text{lyapchol (a, b, e)}$ [Function File]

Compute Cholesky factor of continuous-time Lyapunov equations.

Equations

Algorithm

Uses SLICOT SB03OD and SG03BD by courtesy of NICONET e.V. lyap, dlyapchol

14 Overloaded Operators

14.1 @lti/horzcat

Horizontal concatenation of LTI objects. If necessary, object conversion is done by sys_group. Used by Octave for "[sys1, sys2]".

14.2 @lti/inv

Inversion of LTI objects.

14.3 @lti/minus

Binary subtraction of LTI objects. If necessary, object conversion is done by sys_group. Used by Octave for "sys1 - sys2".

14.4 @lti/mldivide

Matrix left division of LTI objects. If necessary, object conversion is done by sys_group in mtimes. Used by Octave for "sys1 \ sys2".

14.5 @lti/mpower

Matrix power of LTI objects. The exponent must be an integer. Used by Octave for "sys^int".

14.6 @lti/mrdivide

Matrix right division of LTI objects. If necessary, object conversion is done by sys_group in mtimes. Used by Octave for "sys1 / sys2".

14.7 @lti/mtimes

Matrix multiplication of LTI objects. If necessary, object conversion is done by sys_group. Used by Octave for "sys1 * sys2".

14.8 @lti/plus

Binary addition of LTI objects. If necessary, object conversion is done by sys_group. Used by Octave for "sys1 + sys2". Operation is also known as "parallel connection".

14.9 @lti/subsasgn

Subscripted assignment for LTI objects. Used by Octave for "sys.property = value".

14.10 @lti/subsref

Subscripted reference for LTI objects. Used by Octave for "sys = sys(2:4, :)" or "val = sys.prop".

14.11 @lti/transpose

Transpose of LTI objects. Used by Octave for "sys.'".

14.12 @lti/uminus

Unary minus of LTI object. Used by Octave for "-sys".

14.13 @lti/vertcat

Vertical concatenation of LTI objects. If necessary, object conversion is done by sys_group . Used by Octave for "[sys1; sys2]".

15 Miscellaneous

15.1 strseq

```
strvec = strseq (str, idx)  [Function File] Return a cell vector of indexed strings by appending the indices idx to the string str. strseq ("x", 1:3) = \{"x1"; "x2"; "x3"\} strseq ("u", [1, 2, 5]) = \{"u1"; "u2"; "u5"\}
```

15.2 test_control

test_control [Script File]

Execute all available tests at once.

15.3 BMWengine

```
sys = BMWengine ()[Function File]sys = BMWengine ("scaled")[Function File]sys = BMWengine ("unscaled")[Function File]
```

Model of the BMW 4-cylinder engine at ETH Zurich's control laboratory.

```
OPERATING POINT

Drosselklappenstellung alpha_DK = 10.3 Grad
Saugrohrdruck p_s = 0.48 bar

Motordrehzahl n = 860 U/min

Lambda-Messwert lambda = 1.000

Relativer Wandfilminhalt nu = 1
```

INPUTS

U_1	Sollsignal Drosselklappenstellung	[Grad]
U_2	Relative Einspritzmenge	[-]
U_3	Zuendzeitpunkt	[Grad KW]
M_L	Lastdrehmoment	[Nm]

STATES

X_1	Drosselklappenstellung	[Grad]
X_2	Saugrohrdruck	[bar]
X_3	Motordrehzahl	[U/min]
X_4	Messwert Lamba-Sonde	[-]
X_5	Relativer Wandfilminhalt	[-]

OUTPUTS

Y_1	Motordrehzahl	[U/min]
Y_2	Messwert Lambda-Sonde	[-]

SCALING
U_1N, X_1N 1 Grad
U_2N, X_4N, X_5N, Y_2N 0.05
U_3N 1.6 Grad KW
X_2N 0.05 bar
X_3N, Y_1N 200 U/min

15.4 Boeing707

sys = Boeing707 ()

[Function File]

Creates a linearized state-space model of a Boeing 707-321 aircraft at v=80 m/s (M=0.26, $G_{a0}=-3^{\circ}$, $\alpha_0=4^{\circ}$, $\kappa=50^{\circ}$).

System inputs: (1) thrust and (2) elevator angle.

System outputs: (1) airspeed and (2) pitch angle.

Reference: R. Brockhaus: Flugregelung (Flight Control), Springer, 1994.

15.5 WestlandLynx

sys = WestlandLynx ()

[Function File]

Model of the Westland Lynx Helicopter about hover.

INPUTS
main rotor collective
longitudinal cyclic
lateral cyclic
tail rotor collective

STATES		
pitch attitude	theta	[rad]
roll attitude	phi	[rad]
roll rate (body-axis)	р	[rad/s]
<pre>pitch rate (body-axis)</pre>	q	[rad/s]
yaw rate	хi	[rad/s]
forward velocity	v_x	[ft/s]
lateral velocity	v_y	[ft/s]
vertical velocity	V_Z	[ft/s]
OTHEDITED		
OUTPUTS		

0011 015		
heave velocity	${ t H_dot}$	[ft/s]
pitch attitude	theta	[rad]
roll attitude	phi	[rad]
heading rate	psi_dot	[rad/s]
roll rate	р	[rad/s]
pitch rate	q	[rad/s]

Reference:

Skogestad, S. and Postlethwaite I.

Multivariable Feedback Control: Analysis and Design

Second Edition

Wiley 2005

http://www.nt.ntnu.no/users/skoge/book/2nd_edition/matlab_m/matfiles.html