

# Control Theory: HW1

Temurbek Hudzhaev

February 2020

## Contents

1	Preparation	2
2	Solve second order diff equation.	2
3	Find State Space Model of the system.	6
4	Find State Space Model of the system.	7
5	Write a function in python that converts any ODE	7
6	Write functions in python that solves ODE and its state space representation.	8

# 1 Preparation

Variant is: o

## 2 Solve second order diff equation.

$$\ddot{x} + 2\dot{x} - 3x = \sin(4t)$$

A) Draw a schema in Simulink

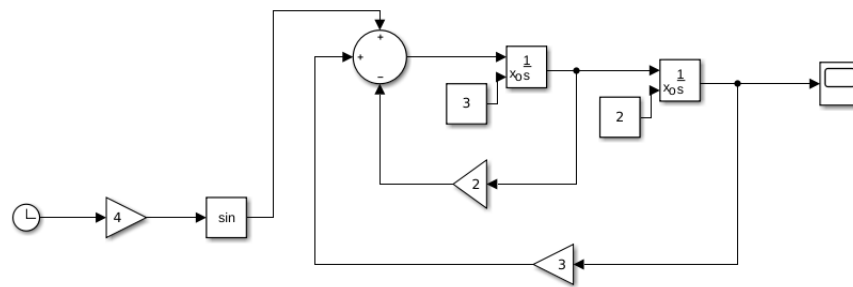


Figure 1: Simulink Model

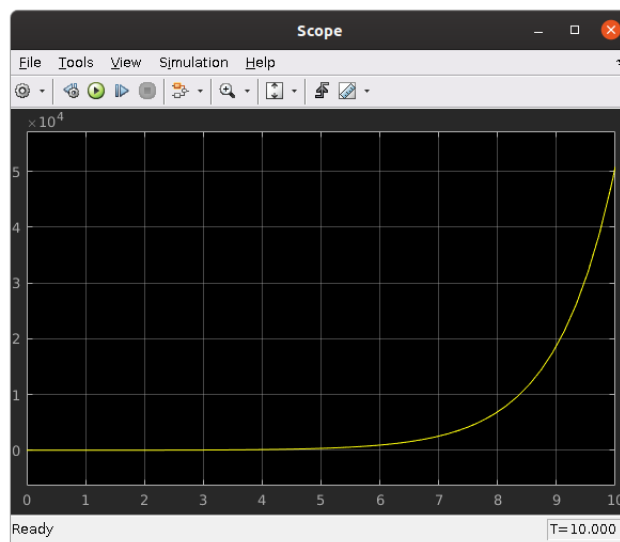


Figure 2: Plot

B) Draw a schema in Simulink (use transfer func block).

$$\frac{d}{dt} = p$$

$$p^2 x + 2px - 3x = \sin 4t$$

$$(p^2 + 2p - 3)x = \sin 4t$$

$$(p^2 + 2p - 3)x = \sin 4t$$

$$x = \frac{1}{p^2 + 2p - 3} \sin 4t$$

$$W(p) = \frac{1}{p^2 + 2p - 3} \sin 4t$$

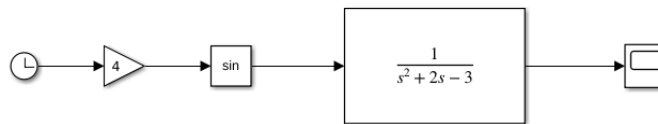


Figure 3: Simulink Model with Transfer Function

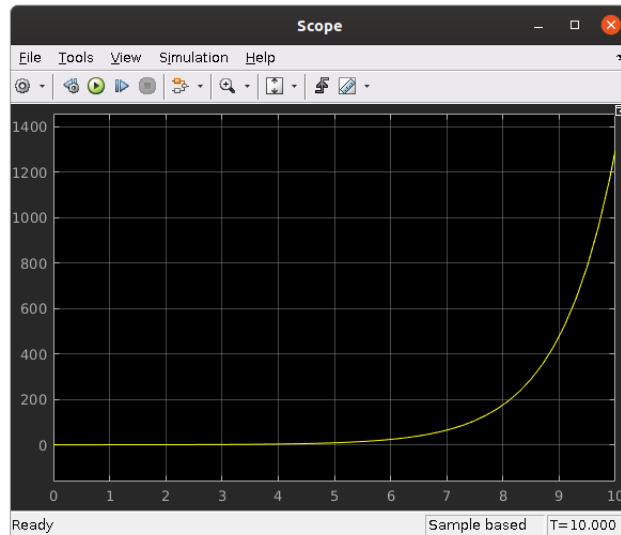


Figure 4: Plot

C) Solve diff equation with matlab function and draw a plot in matlab.

```
1 syms x(t)
2 Dx = diff(x);
3
4 ode = diff(x,t,2) == -2 * Dx + 3 * x + sin(4 * t);
5 cond1 = Dx(0) == 3;
6 cond2 = x(0) == 2;
7
8 conds = [cond1 cond2];
9 xSol(t) = dsolve(ode, conds);
10 xSol = simplify(xSol);
11
12 var = 0:0.05:15;
13 plot(var, xSol(var));
```

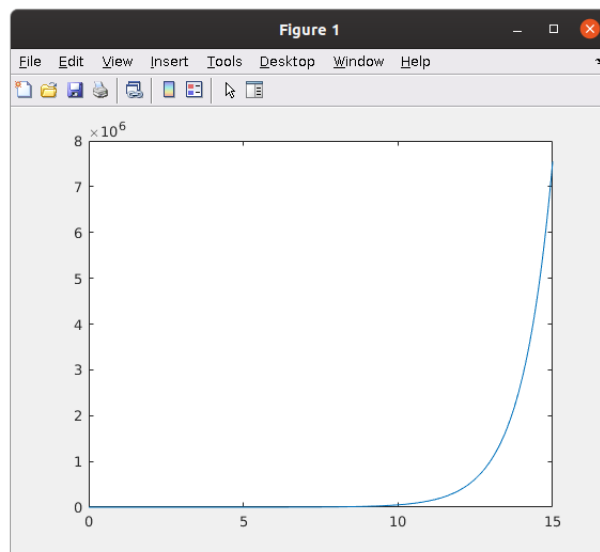


Figure 5: Plot

**D) Solve diff equation with Laplace transform in matlab.**

```
1 syms t s X
2
3 RHS = laplace(sin(4*t));
4
5 X1 = s * X - 2;
6 X2 = s * X1 - 3;
7
8 sols = solve(X2 + 2 * X1 - 3 * X - RHS, X);
9 solt = ilaplace(sols,s,t);
10
11
12 pretty(solt)
13
14 fplot(solt,[0,8])
15 grid on
```

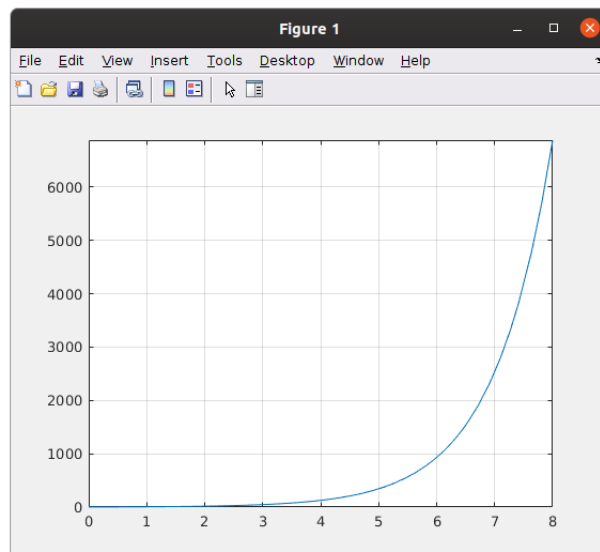


Figure 6: Plot

**3 Find State Space Model of the system.**

$$\begin{cases} \ddot{x} = t + 3 \\ y = x + 2\dot{x} \end{cases} \quad (1)$$

$$\begin{bmatrix} \dot{x} \\ \dot{\dot{x}} \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ \dot{x} \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \end{bmatrix} (t + 3) \quad (2)$$

$$y = \begin{bmatrix} 1 & 2 \end{bmatrix} \begin{bmatrix} x \\ \dot{x} \end{bmatrix} \quad (3)$$

#### 4 Find State Space Model of the system.

$$\begin{cases} \ddot{x} - 2\dot{x} + \ddot{x} - \dot{x} + 5 = u_1 + u_2 \\ y = 2x + \dot{x} - u_1 \end{cases} \quad (4)$$

$$\ddot{x} = \dot{x} - \ddot{x} + 2\dot{x} + u_1 + u_2 - 5$$

$$\begin{bmatrix} \dot{x} \\ \ddot{x} \\ \ddot{x} \\ \ddot{x} \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 1 & -1 & 2 \end{bmatrix} \begin{bmatrix} x \\ \dot{x} \\ \ddot{x} \\ \ddot{x} \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} u_1 + \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} u_2 - \begin{bmatrix} 0 \\ 0 \\ 0 \\ 5 \end{bmatrix} \quad (5)$$

$$y = \begin{bmatrix} 2 & 1 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ \dot{x} \\ \ddot{x} \\ \ddot{x} \end{bmatrix} - u_1 \quad (6)$$

#### 5 Write a function in python that converts any ODE

```

1 import numpy as np
2
3 k = 5
4 def convert_to_SS(a, b0):
5     b0 = b0/a[k]
6     a = a[:k] / a[k] # a0 to ak-1 divided to a_k
7
8     A = np.zeros((k,k))
9     A[0: (k - 1), 1:k] = np.eye(k - 1) # 1..n-1 rows and
10     # 2..k columns are identity matrix
11     A[k - 1, 0:] = -a #last row is a multiplied by -1,
12     # because of right hand side
13
14     B = np.zeros(k)
15     B[k - 1] = b0
16     return A, B
17
18 a = np.random.rand(k + 1) # k + 1, because indexes are
19 # from 0 to k
20 b0 = np.random.rand(1)

```

```

21 A,B = convert_to_SS(a,b0)
22
23 print("ODE with following random coefficients:", a, end =
    ',')
24 print("and b0:",b0)
25 print("matrix A:", A)
26 print("matrix B:", B)

```

## 6 Write functions in python that solves ODE and its state space representation.

```

1 import numpy as np
2
3 k = 2
4 def convert_to_SS(a, b0):
5
6     A = np.zeros((k,k))
7     A[0: (k - 1), 1:k] = np.eye(k - 1) # 1..n-1 rows and
        2..k columns are identity matrix
8     A[k - 1, 0:] = -a #last row is a multiplied by -1,
        because of right hand side
9
10    B = np.zeros(k)
11    B[k - 1] = b0
12    return A, B
13
14
15 a = np.array([-3,2,1]) # k + 1, because indexes are from
    0 to k
16 b0 = np.random.rand(1)
17 print("ODE with following random coefficients:", a, end =
    ',')
18 print("and b0:",b0)
19
20
21 b0 = b0/a[k]
22 a = a[:k] / a[k] # a0 to ak-1 divided to a_k
23
24
25 A,B = convert_to_SS(a,b0)
26
27 print("matrix A:", A)
28 print("matrix B:", B)
29 from scipy.integrate import odeint
30 import matplotlib.pyplot as plt

```



```

31 import math
32 def rhs(t):
33     return math.sin(4*t)
34
35 def solveODE(x, t):
36     dx = np.zeros(k)
37     dx[0:(k-1)] = x[1:k]
38     dx[k-1] = -a.dot(x) + rhs(t)
39     return dx
40
41 def solveSS(x, t):
42     return A.dot(x) + rhs(t)
43
44 t = np.linspace(0, 10, 5000)
45 x0 = np.array([3, 2])
46
47 sol1 = odeint(solveODE, x0, t)
48 sol2 = odeint(solveSS, x0, t)
49
50
51 plt.subplot(1,2,1)
52 plt.plot(t, sol1)
53 plt.xlabel('t')
54 plt.ylabel('x')
55
56
57 plt.subplot(1,2,2)
58 plt.plot(t, sol1)
59 plt.xlabel('t')
60 plt.ylabel('x')
61 e, v = np.linalg.eig(A)
62 print(e)

```

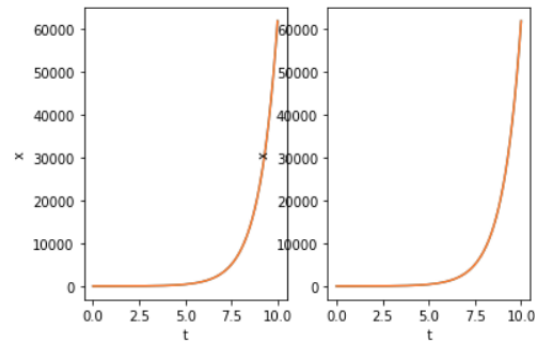


Figure 7: Plot of ODE and SS

We have eigenvalues  $1 + 0*i$  and  $-3 + 0*i$  which and because of eigenvalue with positive real part we can conclude that system is **not stable**. As the solution is exponential with the eigenvalues then the system will **diverge** as the power is positive