

```
In[*]:= Quit[]
```

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i. Find the controller-form state space realization using a suitable MFD.

```
In[1]:= G[s] =  $\begin{pmatrix} \frac{s}{s^2-9} & \frac{3}{s+1} \\ \frac{3}{s+3} & \frac{0.5}{s+2} \end{pmatrix};$ 
```

G(s) is strictly proper!

```
In[2]:= H[s] = G[s]
```

```
Out[2]:=  $\left\{ \left\{ \frac{s}{-9+s^2}, \frac{3}{1+s} \right\}, \left\{ \frac{3}{3+s}, \frac{0.5}{2+s} \right\} \right\}$ 
```

Useful functions (run the cell):

```
In[3]:= BlockDiagonalMatrix[b : {__?MatrixQ}] :=  
  Module[{r, c, n = Length[b], i, j}, {r, c} = Transpose[Dimensions /@ b];  
  ArrayFlatten[  
    Table[If[i == j, b[[i]], ConstantArray[0, {r[[i]], c[[j]]}]], {i, n}, {j, n}]]];  
FindMin[at_, kt_, xt_, pt_] :=  
  Module[{a = at, k = kt, x = xt, p = pt, i, rgmin, degmin}, For[i = k;  
    rgmin = k;  
    degmin = +Infinity, i ≤ p, i++,  
    If[a[[i]] != 0 && Exponent[a[[i]], x] < degmin, rgmin = i;  
    degmin = Exponent[a[[i]], x]]];  
  rgmin];  
  
Variabile[at_] := Module[{a = at, xt}, xt = Variables[a];  
  If[xt === {}, d, xt[[1]]];  
  
ExtPolQ[lt_List, xt_ : {}] := Module[{x = xt},  
  If[x === {} && Length[Variables[lt]] > 1, Message[General::badarg];  
  Return[$Failed], If[x === {}, x = Variabile[lt]]];
```

```

(*If all the components of lt are polynomials in x*)
Apply[And, PolynomialQ[#, x] & /@ Flatten[lt]] || (*or in x-1,
the function returns True,False otherwise.(Substituting all the symbols xn→
xn we can use PolynomialQ also in this case)*)Apply[And,
PolynomialQ[#, x] & /@ Flatten[Expand[lt] /. {(x^(n: _)) → (x-n), x → x-1}]]];

ExtendedHermiteForm[at_, xt_ : {}] :=
Module[{a = at, p, m, x = xt, u, v, k, kcl, i, j, q, deg, esp, coef, rg, rmin, upc, lpc,
ch = False}, If[x === {} && Length[Variables[a]] > 1, Message[General::badarg];
Return[$Failed], If[x === {}, x = Variable[a]]];
If[Not[ExtPolQ[a, x]], Message[General::pol]; Return[$Failed]];
If[Not[Apply[And, PolynomialQ[#, x] & /@ Flatten[a]]],
a = a /. {(x^(n: _)) → (x-n)};
ch = True];
(*Initialize the variables*){p, m} = Dimensions[a];
u = IdentityMatrix[p];
(*Main loop on k (and kcl)*)For[k = 1;
kcl = 1, k ≤ p && kcl ≤ m, k++, (*Find the first non-zero element in row k*)
While[a[[Range[k, p], kcl]] === Table[0, {p - k + 1}] && kcl < m, kcl++];
(*With this loop we eliminate all the elements in column kcl below position
k*)While[If[k = p, False, a[[Range[k + 1, p], kcl]] != Table[0, {p - k}]],
(*Put the least degree element within column kcl in position (k,kcl)*)
rmin = FindMin[Transpose[a][[kcl]], k, x, p];
If[rmin ≠ k, a = a /. {a[[rmin]] → a[[k]], a[[k]] → a[[rmin]]};
u = u /. {u[[rmin]] → u[[k]], u[[k]] → u[[rmin]]}];
(*Lower the degree of non-
zero polynomials in column kcl below a[[k,kcl]])For[i = k + 1, i ≤ p, i++,
If[a[[i, kcl]] != 0, lpc = PolynomialQuotient[a[[i, kcl]], a[[k, kcl]], x];
a = ReplacePart[a, Together[a[[i]] - a[[k]] * lpc], i];
u = ReplacePart[u, Expand[u[[i]] - u[[k]] * lpc], i]]];
(*Endwhile*) (*In column kcl lower the degree of polynomials above
a[[k,kcl]] having the degree higher than that of a[[k,kcl]])If[a[[k, kcl]] != 0,
For[i = 1, i < k, i++, If[a[[i, kcl]] != 0, If[Exponent[a[[i, kcl]], x] ≥
Exponent[a[[k, kcl]], x], lpc = PolynomialQuotient[a[[i, kcl]], a[[k, kcl]], x];
a = ReplacePart[a, Together[a[[i]] - a[[k]] * lpc], i];
u = ReplacePart[u, Expand[u[[i]] - u[[k]] * lpc], i]]];
(*Make a[[k,kcl]] monic*)
If[a[[k, kcl]] != 0, lpc = Coefficient[a[[k, kcl]], x, Exponent[a[[k, kcl]], x]];
If[lpc != 1, a = ReplacePart[a, Expand[a[[k]] / lpc], k];
u = ReplacePart[u, Expand[u[[k]] / lpc], k]]];
kcl++;
(*Endfor*) (*Put all the zero rows in the last positions*)
For[k = 1, k < p, k++, If[a[[k]] === Table[0, {m}], i = p;
While[a[[i]] === Table[0, {m}] && i > k, i = i - 1];

```

```

If[i > k, For[j = k, j ≤ i, j++, a = ReplacePart[a, a[[j + 1]], j];
  u = ReplacePart[u, u[[j + 1]], j]]];] (*endif*);
(*endfor*) If[ch, {a, u} = {a, u} /. {x^ (n : _) → x^ -n, x → x^ -1}];
{a, u} // MatrixQ[at] || Message[General::mtrx, "ExtendedHermiteForm"];

```

SetDelayed : Tag BlockDiagonalMatrix in BlockDiagonalMatrix [b : {__ ? MatrixQ}] is Protected.

Find the $N(s)$ and $D(s)$ for $H(s)$ using the column common denominator method:

```

In[8]:= N1[s] =  $\begin{pmatrix} s & 3(s+2) \\ 3(s-3) & 0.5(s+1) \end{pmatrix}$  // Chop;
D1[s] =  $\begin{pmatrix} s^2-9 & 0 \\ 0 & (s+1)(s+2) \end{pmatrix}$  // Chop;
N1[s].Inverse[D1[s]] // Simplify // Chop

```

Out[10]= $\left\{ \left\{ \frac{s}{-9+s^2}, \frac{3}{1+s} \right\}, \left\{ \frac{3}{3+s}, \frac{0.5}{2.+s} \right\} \right\}$

```

In[11]:= H[s] = N1[s].Inverse[D1[s]] // Simplify
Out[11]= True

```

Get the minimal MFD :

```

In[12]:= DN[s] = Join[D1[s], N1[s]];
{h[s], U[s]} = ExtendedHermiteForm[DN[s], s];
h[s] // MatrixForm

```

Out[14]//MatrixForm= $\begin{pmatrix} 1 & 0. \\ 0. & 1. \\ 0 & 0 \\ 0 & 0 \end{pmatrix}$

```

In[15]:= Wg[s] = Take[h[s], 2];
N2[s] = N1[s].Inverse[Wg[s]] // Simplify // Chop // Rationalize;
N2[s] // TraditionalForm

```

Out[17]//TraditionalForm= $\begin{pmatrix} s & 3s+6 \\ 3s-9 & \frac{s}{2} + \frac{1}{2} \end{pmatrix}$

```

In[18]:= D2[s] = D1[s].Inverse[Wg[s]] // Simplify // Rationalize;
D2[s] // TraditionalForm

```

Out[19]//TraditionalForm= $\begin{pmatrix} s^2-9 & 0 \\ 0 & (s+1)(s+2) \end{pmatrix}$

Check the transfer function :

```
In[20]:= H2[s] = N2[s].Inverse[D2[s]] // Simplify
```

```
H[s] == H2[s]
```

```
Out[20]=
```

$$\left\{ \left\{ \frac{s}{-9 + s^2}, \frac{3}{1 + s} \right\}, \left\{ \frac{3}{3 + s}, \frac{1}{4 + 2s} \right\} \right\}$$

```
Out[21]=
```

$$\left\{ \left\{ \frac{s}{-9 + s^2}, \frac{3}{1 + s} \right\}, \left\{ \frac{3}{3 + s}, \frac{0.5}{2 + s} \right\} \right\} = \left\{ \left\{ \frac{s}{-9 + s^2}, \frac{3}{1 + s} \right\}, \left\{ \frac{3}{3 + s}, \frac{1}{4 + 2s} \right\} \right\}$$

Now the MFD realization will be minimal.

Build up $S(s)$ and D_{hc} :

```
In[22]:= D2[s] // Expand
```

```
Out[22]=
```

$$\left\{ \{-9 + s^2, 0\}, \{0, 2 + 3s + s^2\} \right\}$$

```
In[23]:= n = Length[D2[s]];
k = Table[Max[Exponent[D2[s]^T[[i]], s]], {i, 1, n}]
S[s] = DiagonalMatrix[s^k]
```

```
Out[24]=
```

$$\{2, 2\}$$

```
Out[25]=
```

$$\left\{ \{s^2, 0\}, \{0, s^2\} \right\}$$

```
In[26]:= Dhc = Coefficient[D2[s]^T, s^k]^T
```

```
Out[26]=
```

$$\left\{ \{1, 0\}, \{0, 1\} \right\}$$

Build up $\psi(s)$, $L(s)$, and D_{lc} :

```
In[27]:= p2 = Table[{Reverse[s^Range[0, k[[i]]-1]]}, {i, 1, n}]
```

```
Out[27]=
```

$$\left\{ \{s, 1\}, \{s, 1\} \right\}$$

```
In[28]:= \psi[s] = BlockDiagonalMatrix[p2]^T
```

```
Out[28]=
```

$$\text{Transpose}[\text{BlockDiagonalMatrix}[\{\{s, 1\}, \{s, 1\}\}]]$$

BlockDiagonalMatrix function does not work in my file (it says it is protected.). Thus I will write those myself.

In[29]:=

$$\psi[s] = \begin{pmatrix} s & 0 \\ 1 & 0 \\ 0 & s \\ 0 & 1 \end{pmatrix}$$

Out[29]=

{{s, 0}, {1, 0}, {0, s}, {0, 1}}

In[30]:= L[s] = D2[s] - DhC.S[s] // Expand

Out[30]=

{{-9, 0}, {0, 2 + 3 s}}

In[31]:= d2 = Array[d_{##} &, {n, Total[k]}];

sol1 = SolveAlways[Thread[Flatten[L[s]] == Flatten[d2.ψ[s]]], s] // Flatten;

Dlc = d2 /. sol1

Out[33]=

{{0, -9, 0, 0}, {0, 0, 3, 2}}

Build up A_c^0 :

In[34]:= Ai = Table[DiagonalMatrix[ConstantArray[1, Max[k[[i]] - 1, 1]], -1, k[[i]], {i, 1, n}]

$$Ac0 = \begin{pmatrix} 0 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{pmatrix}$$

Out[34]=

{{{0, 0}, {1, 0}}, {{0, 0}, {1, 0}}}

Out[35]=

{{0, 0, 0, 0}, {1, 0, 0, 0}, {0, 0, 0, 0}, {0, 0, 1, 0}}

Build up B_c^0 :

In[36]:= Bi = Table[{UnitVector[k[[i]], 1]}, {i, 1, n}]

$$Bc0 = \begin{pmatrix} 1 & 0 \\ 0 & 0 \\ 0 & 1 \\ 0 & 0 \end{pmatrix}$$

Out[36]=

{{{1, 0}}, {{1, 0}}}

Out[37]=

{{1, 0}, {0, 0}, {0, 1}, {0, 0}}

Obtain the matrices for the controller - form state space realization :

```
In[38]:= Ac = Ac0 - Bc0.Inverse[Dhc].Dlc;  
Ac // MatrixForm
```

```
Out[39]//MatrixForm=  

$$\begin{pmatrix} 0 & 9 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & -3 & -2 \\ 0 & 0 & 1 & 0 \end{pmatrix}$$

```

```
In[40]:= Bc = Bc0.Inverse[Dhc];  
Bc // MatrixForm
```

```
Out[41]//MatrixForm=  

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

```

```
In[42]:= nlc2 = Array[nlc_&, {Length[N2[s]], Total[k]}];  
sol2 = SolveAlways[Thread[Flatten[N2[s]] == Flatten[nlc2.ψ[s]]], s] // Flatten;  
Cc = nlc2 /. sol2
```

```
Out[44]=  

$$\left\{ \{1, 0, 3, 6\}, \left\{3, -9, \frac{1}{2}, \frac{1}{2}\right\} \right\}$$

```

State Space Representation :

```
In[45]:= x[t] = Array[x_&, Total[k]]  
y[t] = Array[y_&, Length[N2[s]]]  
u[t] = Array[u_&, Length[Bc^T]]
```

```
Out[45]=  

$$\{x_1[t], x_2[t], x_3[t], x_4[t]\}$$

```

```
Out[46]=  

$$\{y_1[t], y_2[t]\}$$

```

```
Out[47]=  

$$\{u_1[t], u_2[t]\}$$

```

```
In[48]:= SEQ = Thread[D[x[t], t] == Ac.x[t] + Bc.u[t]]; ColumnForm[SEQ]
OEq = Thread[y[t] == Cc.x[t]];
ColumnForm[OEq]
```

Out[48]=

$$\begin{aligned}x_1'[t] &= u_1[t] + 9 x_2[t] \\x_2'[t] &= x_1[t] \\x_3'[t] &= u_2[t] - 3 x_3[t] - 2 x_4[t] \\x_4'[t] &= x_3[t]\end{aligned}$$

Out[49]=

$$\begin{aligned}y_1[t] &= x_1[t] + 3 x_3[t] + 6 x_4[t] \\y_2[t] &= 3 x_1[t] - 9 x_2[t] + \frac{x_3[t]}{2} + \frac{x_4[t]}{2}\end{aligned}$$

■ Check for controllability and observability

```
In[50]:= P = Join[Bc, Ac.Bc, Ac.Ac.Bc, 2];
P // TraditionalForm
MatrixRank[P]
```

Out[51]//TraditionalForm=

$$\begin{pmatrix} 1 & 0 & 0 & 0 & 9 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & -3 & 0 & 7 \\ 0 & 0 & 0 & 1 & 0 & -3 \end{pmatrix}$$

Out[52]=

4

■ Yes! The system is controllable

```
In[53]:= Q = Join[Cc, Cc.Ac, Cc.Ac.Ac];
Q // TraditionalForm
MatrixRank[Q]
```

Out[54]//TraditionalForm=

$$\begin{pmatrix} 1 & 0 & 3 & 6 \\ 3 & -9 & \frac{1}{2} & \frac{1}{2} \\ 0 & 9 & -3 & -6 \\ -9 & 27 & -1 & -1 \\ 9 & 0 & 3 & 6 \\ 27 & -81 & 2 & 2 \end{pmatrix}$$

Out[55]=

4

■ Yes! The system is observable!

```
In[56]:= A = Ac
```

Out[56]=

$\{\{0, 9, 0, 0\}, \{1, 0, 0, 0\}, \{0, 0, -3, -2\}, \{0, 0, 1, 0\}\}$

In[57]:= **b = Bc**

Out[57]=
 $\{\{1, 0\}, \{0, 0\}, \{0, 1\}, \{0, 0\}\}$

In[58]:= **c = Cc**

Out[58]=
 $\left\{\{1, 0, 3, 6\}, \left\{3, -9, \frac{1}{2}, \frac{1}{2}\right\}\right\}$

ii)

In[59]:= **Eigenvalues[A]**

Out[59]=
 $\{-3, 3, -2, -1\}$

One of the eigenvalues is not stable.

In[*]:= **I4 = IdentityMatrix[4];**

In[*]:= **$\alpha[s] = \text{Det}[s \text{ I4} - (A - b.K)]$**

In[60]:= **$-18 - 27 s - 7 s^2 + 3 s^3 + s^4 + 2 \{\{1, 0\}, \{0, 0\}, \{0, 1\}, \{0, 0\}\}.K +$
 $16 s \{\{1, 0\}, \{0, 0\}, \{0, 1\}, \{0, 0\}\}.K +$
 $18 s^2 \{\{1, 0\}, \{0, 0\}, \{0, 1\}, \{0, 0\}\}.K + 4 s^3 \{\{1, 0\}, \{0, 0\}, \{0, 1\}, \{0, 0\}\}.K$**

Out[60]=
 $-18 - 27 s - 7 s^2 + 3 s^3 + s^4 + 2 \{\{1, 0\}, \{0, 0\}, \{0, 1\}, \{0, 0\}\}.K +$
 $16 s \{\{1, 0\}, \{0, 0\}, \{0, 1\}, \{0, 0\}\}.K +$
 $18 s^2 \{\{1, 0\}, \{0, 0\}, \{0, 1\}, \{0, 0\}\}.K + 4 s^3 \{\{1, 0\}, \{0, 0\}, \{0, 1\}, \{0, 0\}\}.K$

In[61]:= **$\alpha[s] = (s - (-5))^2 (s - (-4))^2 // \text{Expand}$**

Out[61]=
 $400 + 360 s + 121 s^2 + 18 s^3 + s^4$

In[62]:= **hf = HornerForm[$\alpha[s] - s^{\text{Exponent}[\alpha[s], s]}$, s]**

Out[62]=
 $400 + s (360 + s (121 + 18 s))$

In[63]:= **hf[[1]]**

Out[63]=
 400

In[64]:= **hf[[2]]**

Out[64]=
 $s (360 + s (121 + 18 s))$

In[65]:= **$\alpha1[s] = \text{hf}[[2]] / s; \alpha2[s] = \text{hf}[[1]];$**


```
In[66]:= d3 = Array[d### &, {n, Total[k]}]
sol2 =
  SolveAlways[Thread[Flatten[ $\begin{pmatrix} \alpha_1[s] & \alpha_2[s] \\ -1 & 0 \end{pmatrix}$ ]] == Flatten[d3. $\psi[s]$ ]], s] // Flatten;
D3 = d3 /. sol2
```

```
Out[66]=
{{d1,1, d1,2, d1,3, d1,4}, {d2,1, d2,2, d2,3, d2,4}}
```

```
Out[68]=
{{d1,1, d1,2, d1,3, d1,4}, {d2,1, d2,2, d2,3, d2,4}}
```

```
In[74]:= hf[[3]]
```

 **Part** : Part 3 of 400 + s (360 + s (121 + 18 s)) does not exist.

```
Out[74]=
(400 + s (360 + s (121 + 18 s))) [[3]]
```

```
In[*]:= n
```

```
Out[*]=
2
```

```
In[70]:= k
```

```
Out[70]=
{2, 2}
```

```
In[71]:= K = Dhc.D3 - Dlc
```

```
Out[71]=
{{d1,1, 9 + d1,2, d1,3, d1,4}, {d2,1, d2,2, -3 + d2,3, -2 + d2,4}}
```

It did not work somehow. I'll try to type it myself to save time.

```
In[72]:=  $\alpha_1 = 18 s + 121$ 
```

```
Out[72]=
121 + 18 s
```

```
In[73]:=  $\alpha_2 = 360 s + 400$ 
```

```
Out[73]=
400 + 360 s
```

```
In[76]:=  $\alpha M = \begin{pmatrix} \alpha_1 & \alpha_2 \\ -1 & 0 \end{pmatrix}$ 
```

```
Out[76]=
{{121 + 18 s, 400 + 360 s}, {-1, 0}}
```

```
In[77]:=  $\psi[s]$ 
```

```
Out[77]=
{{s, 0}, {1, 0}, {0, s}, {0, 1}}
```

```
In[81]:=  $\alpha M2 = \begin{pmatrix} 18 & 121 & 360 & 400 \\ 0 & -1 & 0 & 0 \end{pmatrix}$ 
```

```
Out[81]= {{18, 121, 360, 400}, {0, -1, 0, 0}}
```

```
In[83]:=  $\alpha M = \alpha M2 . \psi[s]$ 
```

```
Out[83]= True
```

```
In[86]:= K = Dhc .  $\alpha M2$  - Dlc;  
K // MatrixForm
```

```
Out[87]//MatrixForm=  $\begin{pmatrix} 18 & 130 & 360 & 400 \\ 0 & -1 & -3 & -2 \end{pmatrix}$ 
```

```
In[112]:= Eigenvalues[A - b.K]
```

```
Out[112]= {-5, -5, -4, -4}
```

Eigenvalues are placed correctly!

```
In[141]:= A - b.K // MatrixForm
```

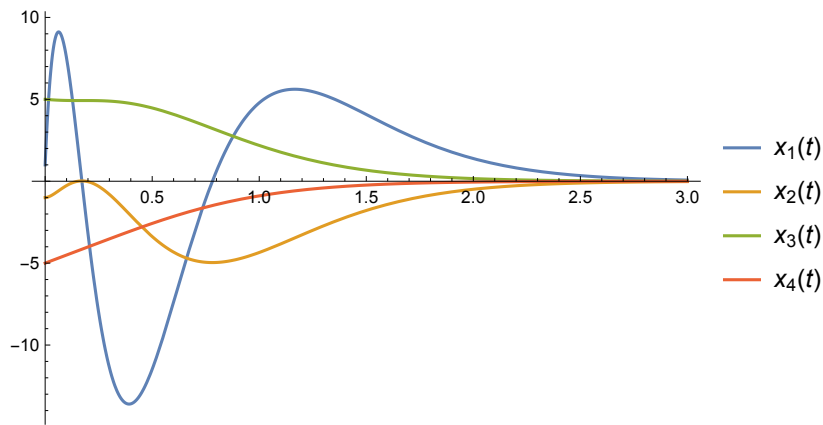
```
Out[141]//MatrixForm=  $\begin{pmatrix} -18 & -121 & -360 & -400 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{pmatrix}$ 
```

```
In[381]:= Clear[v];  
x[t_] := Array[x#[t] &, Length[A]]  
y[t_] := c.x[t];  
v[t_] := {0, 0}  
u[t_] = v[t] - K.x[t];  
ClosedLoopEq = Thread[D[x[t], t] == (A - b.K).x[t] + b.v[t] // Chop];  
ColumnForm[ClosedLoopEq]  
IC = Thread[x[0] == {1, -1, 5, -5}];  
tmax = 3;  
CLSol = NDSolve[{ClosedLoopEq, IC} // Flatten, x[t], {t, 0, tmax}];  
Plot[{Evaluate[x[t] /. CLSol]},  
  {t, 0, tmax}, PlotRange -> All, PlotLegends -> {x[t]}]  
Plot[{Evaluate[c.x[t] /. CLSol]}, {t, 0, tmax},  
  PlotRange -> All, PlotLegends -> {"y1(t)", "y2(t)"}]  
Plot[{Evaluate[-K.x[t] /. CLSol]}, {t, 0, tmax},  
  PlotRange -> All, PlotLegends -> {"u1(t)", "u2(t)"}]
```

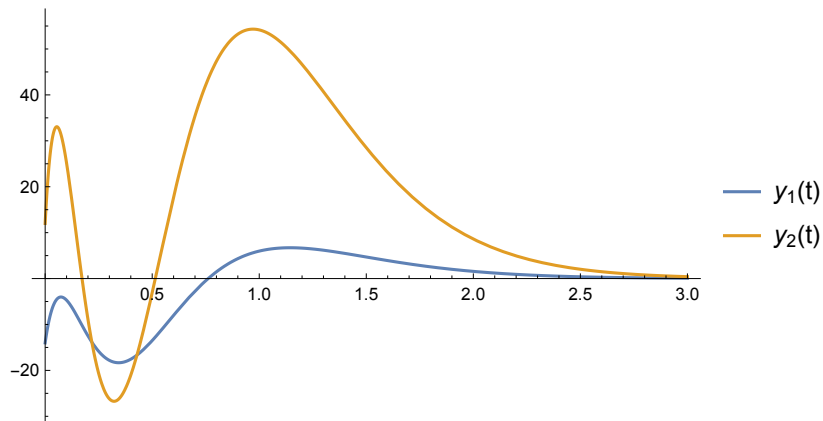
Out[386]=

$$\begin{aligned}x_1'[t] &= -18 x_1[t] - 121 x_2[t] - 360 x_3[t] - 400 x_4[t] \\x_2'[t] &= x_1[t] \\x_3'[t] &= x_2[t] \\x_4'[t] &= x_3[t]\end{aligned}$$

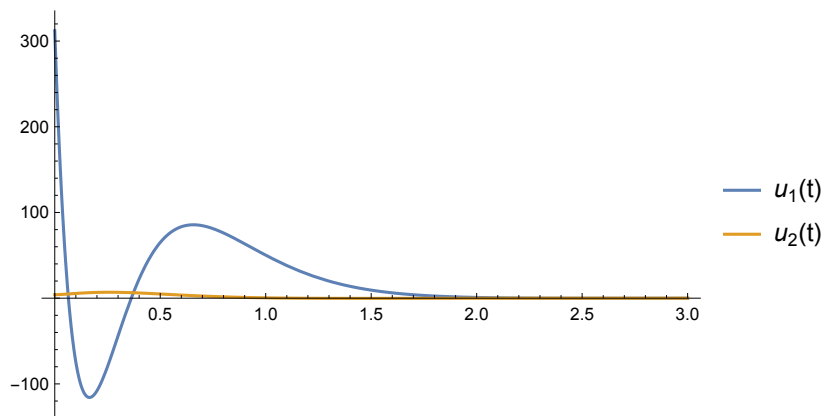
Out[390]=



Out[391]=



Out[392]=



iii)

In[393]:=

$$Q = \begin{pmatrix} 40 & 40 & 0 & 0 \\ 40 & 100 & 0 & 0 \\ 0 & 0 & 160 & 32 \\ 0 & 0 & 32 & 200 \end{pmatrix}; \quad S_f = \begin{pmatrix} 1000 & 0 & 0 & 0 \\ 0 & 500 & 0 & 0 \\ 0 & 0 & 800 & 0 \\ 0 & 0 & 0 & 1000 \end{pmatrix}; \quad R = \begin{pmatrix} 4 & 0 \\ 0 & 10 \end{pmatrix};$$

In[427]:=

```
B = b; C1 = c;
n = Length[A];
```

In[429]:=

```
Sr = RiccatiSolve[{A, B}, {Q, R}] // N // Chop;
Sr // MatrixForm
```

Out[430]//MatrixForm=

$$\begin{pmatrix} 27.883 & 77.1825 & 0 & 0 \\ 77.1825 & 247.073 & 0 & 0 \\ 0 & 0 & 25.4959 & 28.9898 \\ 0 & 0 & 28.9898 & 179.873 \end{pmatrix}$$

In[431]:=

```
PositiveDefiniteMatrixQ[Sr]
```

Out[431]=

```
True
```

In[432]:=

```
Eigenvalues[Sr] // N
```

Out[432]=

```
{271.523, 185.138, 20.2316, 3.43242}
```

In[433]:=

```
Ko = (Inverse[R].B^T.Sr) // FullSimplify;
Ko // MatrixForm
```

Out[434]//MatrixForm=

$$\begin{pmatrix} 6.97074 & 19.2956 & 0. & 0. \\ 0. & 0. & 2.54959 & 2.89898 \end{pmatrix}$$

In[435]:=

```
Eigenvalues[A - B.Ko] // Simplify // N
```

Out[435]=

```
{-4.84632, -4.44827, -2.12442, -1.10132}
```

In[436]:=

```

Clear[v];
x[t_] := Array[x#[t] &, Length[A]]
y[t_] := c.x[t];
v[t_] := {0, 0}
u[t_] = v[t] - Ko.x[t];
ClosedLoopEq = Thread[D[x[t], t] == (A - b.Ko).x[t] + b.v[t] // Chop];
ColumnForm[ClosedLoopEq]
IC = Thread[x[0] == {1, -1, 5, -5}];
tmax = 3;
CLSol = NDSolve[{ClosedLoopEq, IC} // Flatten, x[t], {t, 0, tmax}];
Plot[{Evaluate[x[t] /. CLSol]},
  {t, 0, tmax}, PlotRange -> All, PlotLegends -> {x[t]}]
Plot[{Evaluate[c.x[t] /. CLSol]}, {t, 0, tmax},
  PlotRange -> All, PlotLegends -> {"y1(t)", "y2(t)"}]
Plot[{Evaluate[-K.x[t] /. CLSol]}, {t, 0, tmax},
  PlotRange -> All, PlotLegends -> {"u1(t)", "u2(t)"}]

```

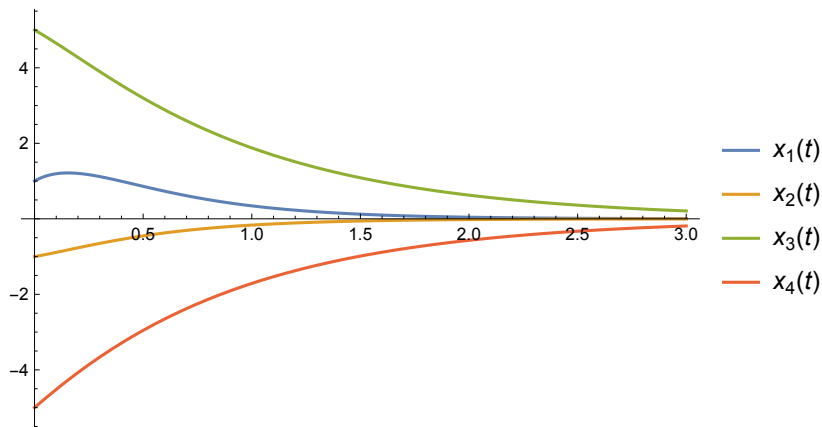
Out[441]=

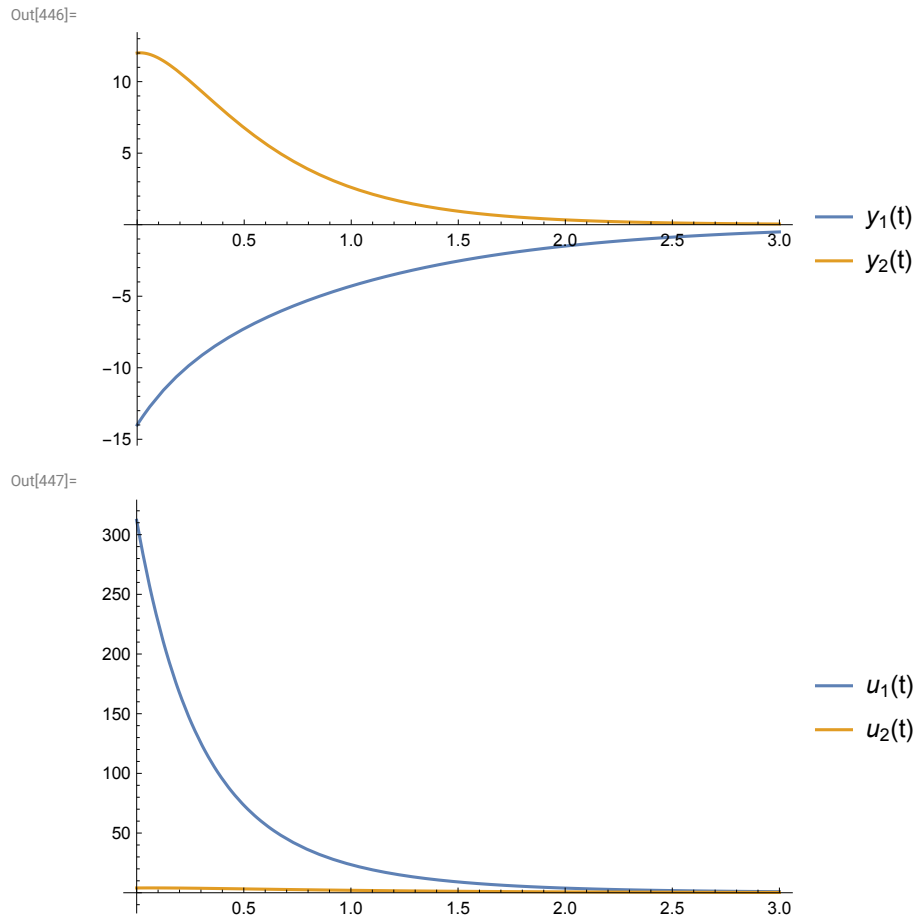
```

x1'[t] == -6.97074 x1[t] - 10.2956 x2[t]
x2'[t] == 1. x1[t]
x3'[t] == -5.54959 x3[t] - 4.89898 x4[t]
x4'[t] == 1. x3[t]

```

Out[445]=





Way better solution than part ii! Transient response is improved!

iv)

This time K will change with time. ($t_f \rightarrow \infty$)

In[653]:=

A

Out[653]=

$\{\{0, 9, 0, 0\}, \{1, 0, 0, 0\}, \{0, 0, -3, -2\}, \{0, 0, 1, 0\}\}$

In[654]:=

C1 = C1 // N

Out[654]=

$\{\{1., 0., 3., 6.\}, \{3., -9., 0.5, 0.5\}\}$

In[655]:=

Clear[S]

In[656]:=

```

S[t_] := Array[
  Subscript[S, Sequence @@ Through[{Min, Max}[##]]][t] &, {Length[A], Length[A]}]
S[t]
(*LHRE=D[S[t],t]+S[t].A-S[t].B.Inverse[R].B^T.S[t]+C1^T.Q.C1+A^T.S[t] *)

```

Out[657]=

```

{ {S1,1[t], S1,2[t], S1,3[t], S1,4[t]}, {S1,2[t], S2,2[t], S2,3[t], S2,4[t]},
  {S1,3[t], S2,3[t], S3,3[t], S3,4[t]}, {S1,4[t], S2,4[t], S3,4[t], S4,4[t]} }

```

In[658]:=

```

LHRE = D[S[t], t] + S[t].A - S[t].B.Inverse[R].B^T.S[t] + Q + A^T.S[t]

```

Out[658]=

$$\left(\begin{array}{cc}
S_{1,1}'(t) - \frac{1}{4} S_{1,1}(t)^2 - \frac{1}{10} S_{1,3}(t)^2 + 2 S_{1,2}(t) + 40 & S_{1,2}'(t) - \frac{1}{4} S_{1,2}(t) S_{1,1}(t) + 9 S_{1,1}(t) + S_{2,2}(t) - \frac{1}{10} S_{1,3}(t) \\
S_{1,2}'(t) - \frac{1}{4} S_{1,2}(t) S_{1,1}(t) + 9 S_{1,1}(t) + S_{2,2}(t) - \frac{1}{10} S_{1,3}(t) S_{2,3}(t) + 40 & S_{2,2}'(t) - \frac{1}{4} S_{1,2}(t)^2 + 18 S_{1,2}(t) - \frac{1}{10} S_{2,3}(t)^2 + \\
S_{1,3}'(t) - \frac{1}{4} S_{1,1}(t) S_{1,3}(t) - \frac{1}{10} S_{3,3}(t) S_{1,3}(t) - 3 S_{1,3}(t) + S_{1,4}(t) + S_{2,3}(t) & S_{2,3}'(t) - \frac{1}{4} S_{1,2}(t) S_{1,3}(t) + 9 S_{1,3}(t) - 3 S_{2,3}(t) + S_{2,4}(t) - \\
S_{1,4}'(t) - \frac{1}{10} S_{3,4}(t) S_{1,3}(t) - 2 S_{1,3}(t) - \frac{1}{4} S_{1,1}(t) S_{1,4}(t) + S_{2,4}(t) & S_{2,4}'(t) - \frac{1}{4} S_{1,2}(t) S_{1,4}(t) + 9 S_{1,4}(t) - 2 S_{2,3}(t) - \frac{1}{10} S
\end{array} \right)$$

In[659]:=

```

UpperElements[M_] := Flatten[Table[M[[i, j]], {i, Length[M]}, {j, i, Length[M]}]]
LHREnD = UpperElements[LHRE];
Ov = ConstantArray[0, Length[LHREnD]];

```

In[662]:=

RE = Thread[LHREnd == 0v]**Sv[t_] := UpperElements[S[t]]**

Out[662]=

$$\begin{aligned}
& \left\{ 40 - \frac{1}{4} S_{1,1}[t]^2 + 2 S_{1,2}[t] - \frac{1}{10} S_{1,3}[t]^2 + S_{1,1}'[t] = 0, \right. \\
& 40 + 9 S_{1,1}[t] - \frac{1}{4} S_{1,1}[t] S_{1,2}[t] + S_{2,2}[t] - \frac{1}{10} S_{1,3}[t] S_{2,3}[t] + S_{1,2}'[t] = 0, \\
& -3 S_{1,3}[t] - \frac{1}{4} S_{1,1}[t] S_{1,3}[t] + S_{1,4}[t] + S_{2,3}[t] - \frac{1}{10} S_{1,3}[t] S_{3,3}[t] + S_{1,3}'[t] = 0, \\
& -2 S_{1,3}[t] - \frac{1}{4} S_{1,1}[t] S_{1,4}[t] + S_{2,4}[t] - \frac{1}{10} S_{1,3}[t] S_{3,4}[t] + S_{1,4}'[t] = 0, \\
& 100 + 18 S_{1,2}[t] - \frac{1}{4} S_{1,2}[t]^2 - \frac{1}{10} S_{2,3}[t]^2 + S_{2,2}'[t] = 0, \\
& 9 S_{1,3}[t] - \frac{1}{4} S_{1,2}[t] S_{1,3}[t] - 3 S_{2,3}[t] + S_{2,4}[t] - \frac{1}{10} S_{2,3}[t] S_{3,3}[t] + S_{2,3}'[t] = 0, \\
& 9 S_{1,4}[t] - \frac{1}{4} S_{1,2}[t] S_{1,4}[t] - 2 S_{2,3}[t] - \frac{1}{10} S_{2,3}[t] S_{3,4}[t] + S_{2,4}'[t] = 0, \\
& 160 - \frac{1}{4} S_{1,3}[t]^2 - 6 S_{3,3}[t] - \frac{1}{10} S_{3,3}[t]^2 + 2 S_{3,4}[t] + S_{3,3}'[t] = 0, \\
& 32 - \frac{1}{4} S_{1,3}[t] S_{1,4}[t] - 2 S_{3,3}[t] - 3 S_{3,4}[t] - \frac{1}{10} S_{3,3}[t] S_{3,4}[t] + S_{4,4}[t] + S_{3,4}'[t] = 0, \\
& \left. 200 - \frac{1}{4} S_{1,4}[t]^2 - 4 S_{3,4}[t] - \frac{1}{10} S_{3,4}[t]^2 + S_{4,4}'[t] = 0 \right\}
\end{aligned}$$

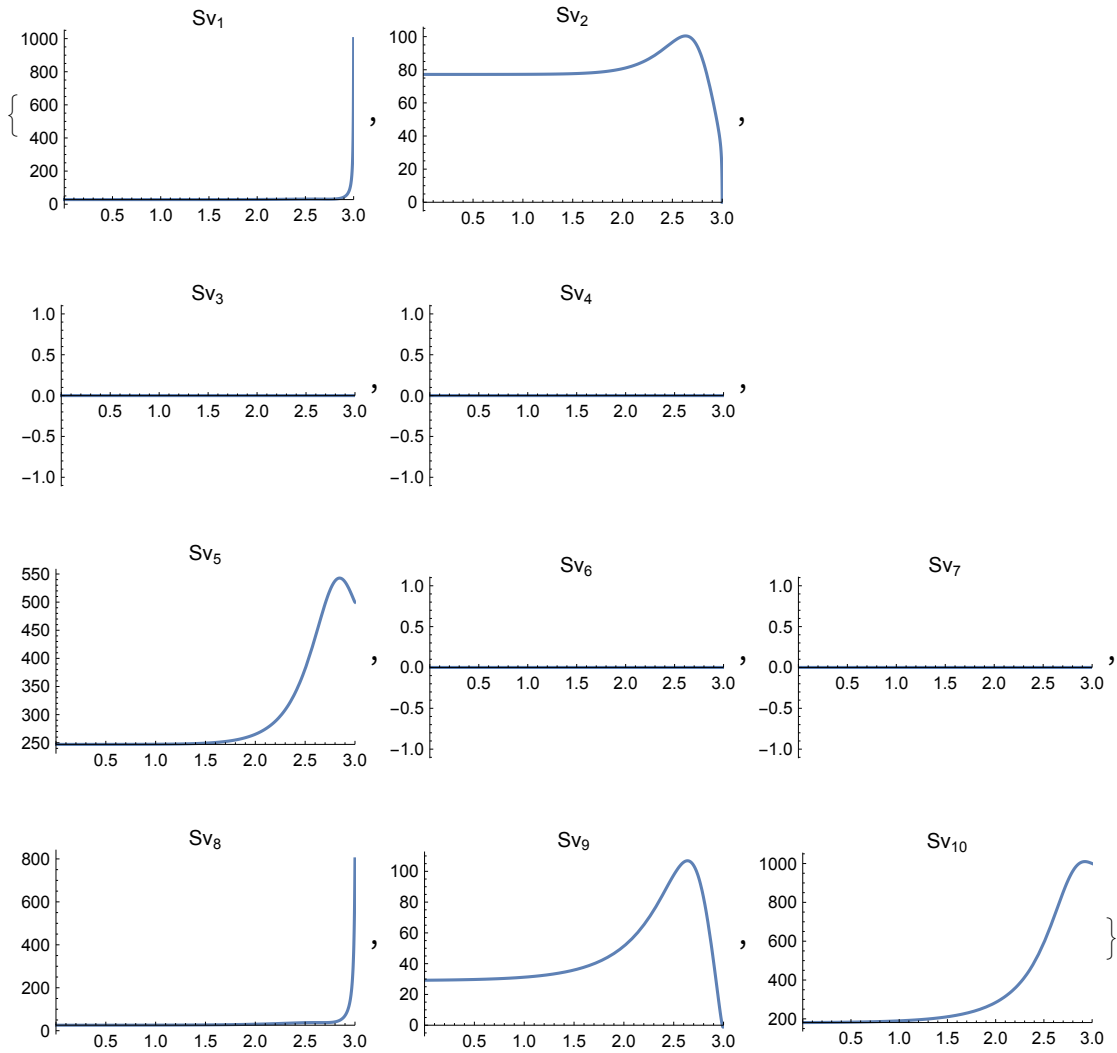
In[705]:=

```

tf = 3;
SolS = NDSolve[{RE, Thread[Sv[tf] == UpperElements[Sf]]} // Flatten,
  Sv[t], {t, 0, tf}, Method -> "StiffnessSwitching"];
Table[Plot[Evaluate[Sv[t][[i]] /. SolS], {t, 0, tf},
  PlotRange -> {{0, tf}, All}, PlotLabel -> "Sv"i], {i, 1, Length[Sv[t]]}]

```

Out[707]=



In[718]:=

```

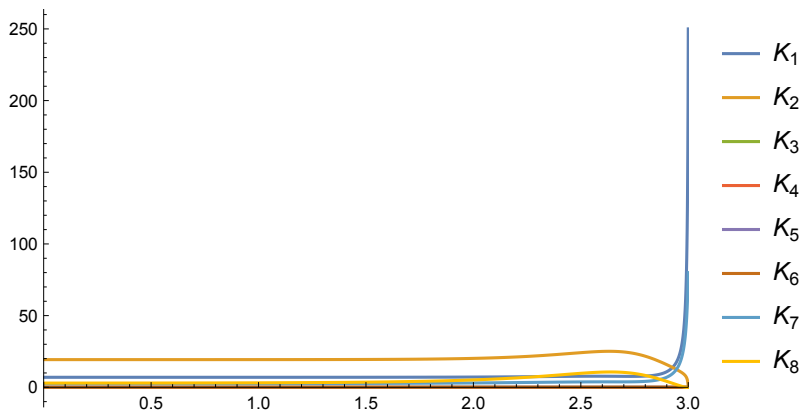
Clear[Ko]
Ko[t_] := (Inverse[R].B^T.S[t])
Ko[t]
Plot[Evaluate[Ko[t] /. SolS], {t, 0, tf}, PlotRange -> {{0, tf}, All},
  PlotLegends -> {"K1", "K2", "K3", "K4", "K5", "K6", "K7", "K8"}]

```

Out[720]=

$$\left\{ \left\{ \frac{1}{4} S_{1,1}[t], \frac{1}{4} S_{1,2}[t], \frac{1}{4} S_{1,3}[t], \frac{1}{4} S_{1,4}[t] \right\}, \right. \\ \left. \left\{ \frac{1}{10} S_{1,3}[t], \frac{1}{10} S_{2,3}[t], \frac{1}{10} S_{3,3}[t], \frac{1}{10} S_{3,4}[t] \right\} \right\}$$

Out[721]=



2 of the values in K matrix spikes at the last second. This will cause a diversion from optimality

In[752]:=

```

uop2[t_] := -Ko[t].x[t]
yop[t_] := C1.x[t];

```

In[739]:=

```

StEqn2 = Thread[D[x[t], t] == A.x[t] + B.uop2[t]] // Chop;
ColumnForm[StEqn2]
IC = Thread[x[0] == {1, -1, 5, -5}] // Flatten

```

Out[740]=

$$\begin{aligned}
x_1'[t] &= 9x_2[t] - \frac{1}{4}x_1[t]S_{1,1}[t] - \frac{1}{4}x_2[t]S_{1,2}[t] - \frac{1}{4}x_3[t]S_{1,3}[t] - \frac{1}{4}x_4[t]S_{1,4}[t] \\
x_2'[t] &= x_1[t] \\
x_3'[t] &= -3x_3[t] - 2x_4[t] - \frac{1}{10}x_1[t]S_{1,3}[t] - \frac{1}{10}x_2[t]S_{2,3}[t] - \frac{1}{10}x_3[t]S_{3,3}[t] - \frac{1}{10}x_4[t]S_{3,4}[t] \\
x_4'[t] &= x_3[t]
\end{aligned}$$

Out[741]=

$$\{x_1[0] == 1, x_2[0] == -1, x_3[0] == 5, x_4[0] == -5\}$$

In[742]:=

```

SolStEqn2 = NDSolve[{StEqn2, IC} /. SolS, x[t], {t, 0, tf}] // Flatten;

```

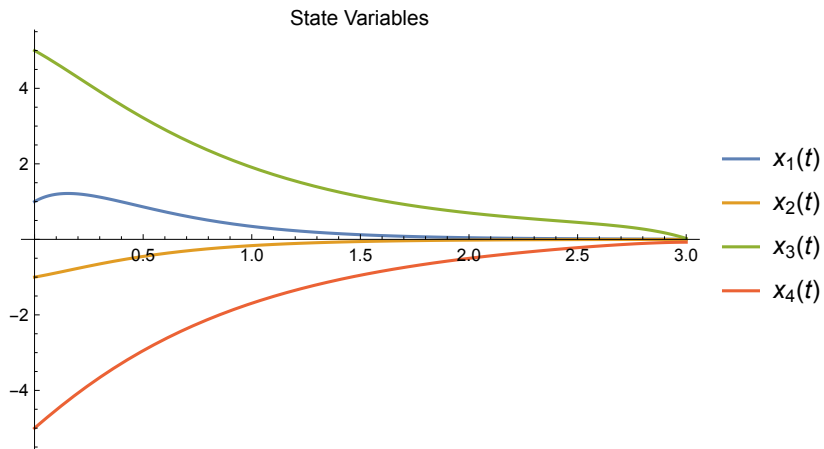
In[754]:=

```

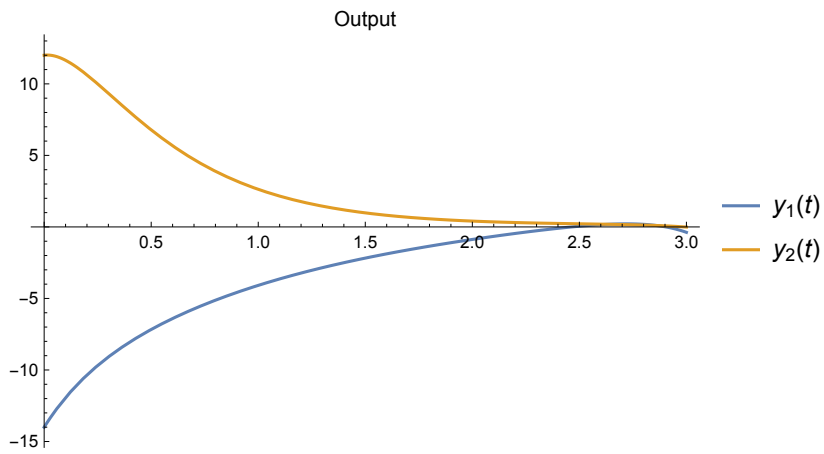
Plot[Evaluate[x[t] /. SolStEqn2], {t, 0, tf},
  PlotRange → All, PlotLegends → x[t], PlotLabel → "State Variables"]
Plot[Evaluate[yop[t] /. SolStEqn2 /. SolS], {t, 0, tf},
  PlotRange → All, PlotLegends → y[t], PlotLabel → "Output"]
Plot[Evaluate[uop2[t] /. SolStEqn2 /. SolS], {t, 0, tf},
  PlotRange → All, PlotLegends → u[t], PlotLabel → "Input"]

```

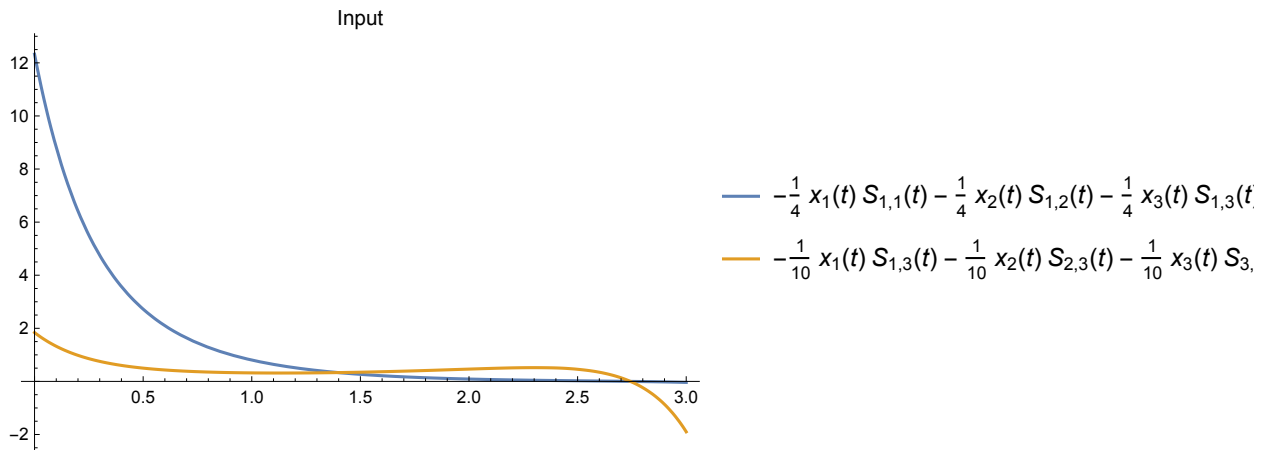
Out[754]=



Out[755]=



Out[756]=



LQR in the part **iii)** the best solution in terms of optimality. This one loses optimality while it is getting closer to final time t_f !

v)

In[818]:=

```
Om = Join[C1T, AT.C1T, (AT.AT).C1T, (AT.AT.AT).C1T, 2]T;
Om // MatrixForm
MatrixRank[Om]
```

Out[819]//MatrixForm=

$$\begin{pmatrix} 1. & 0. & 3. & 6. \\ 3. & -9. & 0.5 & 0.5 \\ 0. & 9. & -3. & -6. \\ -9. & 27. & -1. & -1. \\ 9. & 0. & 3. & 6. \\ 27. & -81. & 2. & 2. \\ 0. & 81. & -3. & -6. \\ -81. & 243. & -4. & -4. \end{pmatrix}$$

Out[820]=

4

I forgot that this method only works for SISO systems (need $\text{inverse}[\text{Om}]$). I just left it here. I attempted this way and failed.

In[821]:=

Inverse[0m]

... Inverse : Argument

{ {1., 0., 3., 6. }, {3., -9., 0.5, 0.5 }, {0., 9., -3., -6.}, {-9., 27., -1., -1.}, {9., 0., 3., 6. }, {27., -81., 2., 2. }, {0., 81., -3., -6.}, {-81., 243., -4., -4.} } at position 1 is not a non -empty square matrix.

Out[821]=

Inverse[

{ {1., 0., 3., 6.}, {3., -9., 0.5, 0.5}, {0., 9., -3., -6.}, {-9., 27., -1., -1.},
 {9., 0., 3., 6.}, {27., -81., 2., 2.}, {0., 81., -3., -6.}, {-81., 243., -4., -4.} }

Observable!

In[803]:=

I4 = IdentityMatrix[4];**a[s] = Det[s I4 - A] // Expand**

Out[804]=

$$-18 - 27 s - 7 s^2 + 3 s^3 + s^4$$

In[810]:=

αo[s] = (s + 16)^2 (s + 20)^2 // Expand // N

Out[810]=

$$102400. + 23040. s + 1936. s^2 + 72. s^3 + s^4$$

In[811]:=

$$U_t = \begin{pmatrix} 1 & 3 & -7 & -27 \\ 0 & 1 & 3 & -7 \\ 0 & 0 & 1 & 3 \\ 0 & 0 & 0 & 1 \end{pmatrix};$$

In[812]:=

αoc = Reverse[Drop[CoefficientList[αo[s], s], -1]] // N // Chop

Out[812]=

$$\{72., 1936., 23040., 102400.\}$$

In[813]:=

ac = Reverse[Drop[CoefficientList[a[s], s], -1]]

Out[813]=

$$\{3, -7, -27, -18\}$$

In[814]:=

Lt = {(αoc - ac).Inverse[Ut].Inverse[0m^T]};

In[793]:=

Ut.0m^T // MatrixForm

Out[793]//MatrixForm=

$$\begin{pmatrix} -182. & -41. & 210. & 106. & -174. & -284. \\ -33. & -11. & 42. & 31. & -33. & -89. \\ 21. & 2. & -21. & -4. & 21. & 8. \\ 6. & 0.5 & -6. & -1. & 6. & 2. \end{pmatrix}$$

I did coefficient matching but I struggled with the mathematica syntax. I used python to do the coefficient matching by giving poles

-16,-16, -20, -20 and found the L.

In[839]:=

$$L1 = \begin{pmatrix} 1009.9678571428571428571428571429 & 1009.9678571428571428571428571429 \\ 724.28293650793650793650793650794 & 724.28293650793650793650793650794 \\ 54187.575 & 54187.575 \\ -28785.975 & -28785.975 \end{pmatrix};$$

In[843]:=

Eigenvalues[A - L1.C1]

Out[843]=

$\{-20. + 0.00371062 i, -20. - 0.00371062 i, -16. + 0.00299783 i, -16. - 0.00299783 i\}$

Given L matrix placed desired position. There is a small imaginary value and they are extremely high numbers. I remember we use some matrices in the LSA class but I couldn't get the class files. I wanted to check with the MATLAB place() function to see what is the answer there. Found as follow:

In[850]:=

$$L = \begin{pmatrix} 109.25 & -73.25 \\ 36.4167 & 0.1389 \\ 23.75 & 984.25 \\ -23.75 & -480.25 \end{pmatrix};$$

K // MatrixForm (* K from pole placement (part 2) *)

Out[824]//MatrixForm=

$$\begin{pmatrix} 18 & 130 & 360 & 400 \\ 0 & -1 & -3 & -2 \end{pmatrix}$$

In[826]:=

Ac = A - L.C1;

Eqs trial without noise

In[851]:=

xo[t_] := {xo1[t], xo2[t], xo3[t], xo4[t]}; u[t_] = {u1[t], u2[t]};
EqObserver = Thread[xo'[t] == Ac.xo[t] + L.y[t] + B.u[t]] // Chop // Flatten;
TableForm[EqObserver]

Out[853]//TableForm=

$xo1'[t] = u1[t] + 110.5 xo1[t] - 650.25 xo2[t] - 291.125 xo3[t] - 618.875 xo4[t] + 109.25 y_1[t]$
 $xo2'[t] = -35.8334 xo1[t] + 1.2501 xo2[t] - 109.32 xo3[t] - 218.57 xo4[t] + 36.4167 y_1[t] + 0.$
 $xo3'[t] = u2[t] - 2976.5 xo1[t] + 8858.25 xo2[t] - 566.375 xo3[t] - 636.625 xo4[t] + 23.75 y_1[t]$
 $xo4'[t] = 1464.5 xo1[t] - 4322.25 xo2[t] + 312.375 xo3[t] + 382.625 xo4[t] - 23.75 y_1[t] - 480.$

In[856]:=

Length[x[t]]

Out[856]=

4

In[857]:=

Length[v[t]]

Out[857]=

2

In[858]:=

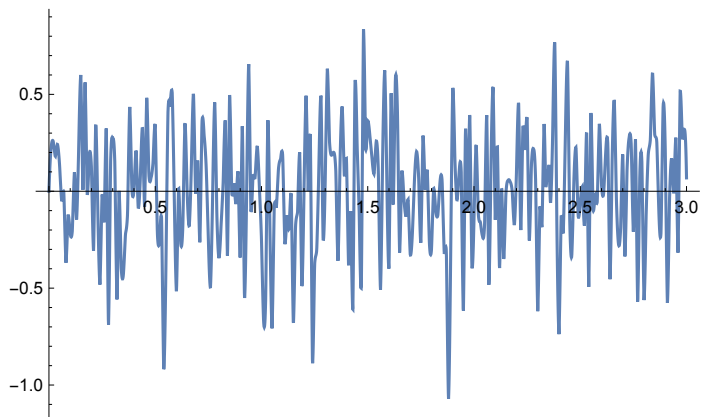
```
W = 0.1 IdentityMatrix[Length[x[t]]];
 $\Theta$  = 0.01 IdentityMatrix[Length[v[t]]];
```

Plant Noise:

In[864]:=

```
tmax = tf; step = 0.01;  $\sigma W$  =  $\sqrt{W[[1, 1]]}$ ;
g = Interpolation[Thread[{Range[0, tmax, step],
  Join[{0}, RandomReal[NormalDistribution[0,  $\sigma W$ ], tmax / step]]}], t];
Plot[g, {t, 0, tmax}]
Print["Mean: ", Mean[RandomReal[NormalDistribution[0,  $\sigma W$ ], tmax / step]],
  " \nVariance: ", Variance[RandomReal[NormalDistribution[0,  $\sigma W$ ], tmax / step]]]
```

Out[866]=



Mean: -0.0129999

Variance: 0.0799231

Sensor Noise

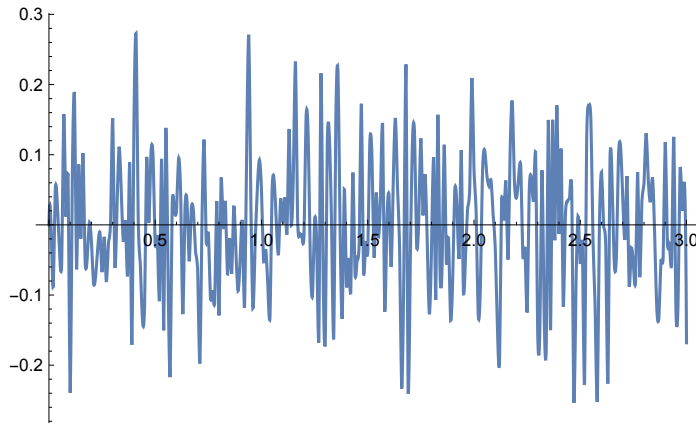
In[868]:=

```

 $\sigma_\theta = \sqrt{\theta[[1, 1]]}$ ;
 $\theta = \text{Interpolation}[\text{Thread}[\{\text{Range}[0, \text{tmax}, \text{step}],$ 
     $\text{Join}[\{0\}, \text{RandomReal}[\text{NormalDistribution}[0, \sigma_\theta], \text{tmax} / \text{step}]\}], \text{t}]$ ;
Plot[ $\theta$ , {t, 0, tmax}]
Print["Mean: ", Mean[RandomReal[NormalDistribution[0,  $\sigma_\theta$ ], tmax / step]],
    " \nVariance: ", Variance[RandomReal[NormalDistribution[0,  $\sigma_\theta$ ], tmax / step]]]

```

Out[870]=



```

Mean: 0.00685842
Variance: 0.00974751

```

In[872]:=

```
Clear[u]
```

In[1071]:=

```

xov[t_] := Array[xo#[t] &, Length[A]];
uoc[t_] := -K.xov[t]
yhat[t_] := C1.xov[t]
ynoise[t_] := C1.x[t] + ConstantArray[ $\theta$ , Length[y[t]]]

EqObserverOp =
  Thread[xov'[t] == A.xov[t] + B.uoc[t] + L.(ynoise[t] - yhat[t])] // Chop // Flatten;
EqObsControllerOp = Thread[
  x'[t] == (A - B.K).x[t] + B.K.(x[t] - xov[t]) + ConstantArray[g, Length[x[t]]]];
AllEqnOp = {EqObserverOp, EqObsControllerOp} // Chop // Flatten // Simplify;
ColumnForm[AllEqnOp];
IC = Thread[x[0] == {1, -1, 5, -5}] // Flatten;
ICo = Thread[xov[0] == {0, 0, 0, 0}] // Flatten;

```

In[884]:=

```

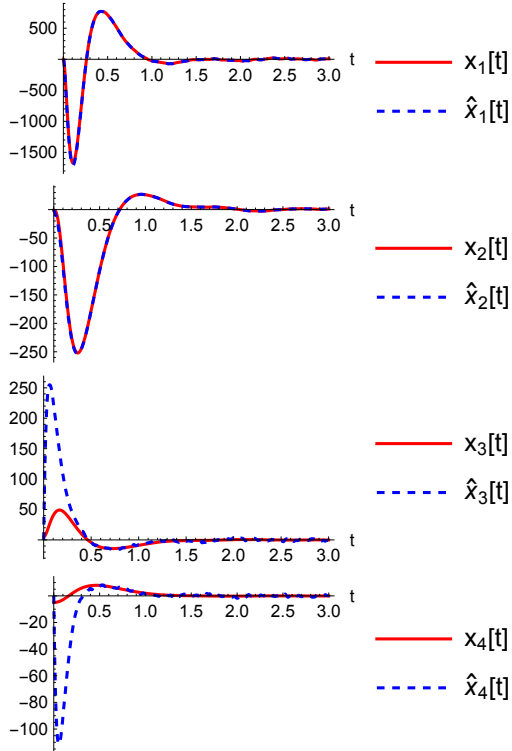
SolObsControllerOp = NDSolve[{AllEqnOp, IC, ICo} // Flatten,
  {x[t], xov[t]} // Flatten, {t, 0, tf}] // Flatten;

```


In[887]:=

```
Table[Plot[Evaluate[{x[t][[i]], xov[t][[i]] /. SolObsControllerOp], {t, 0, tf},
  PlotStyle -> {{Red}, {Dashed, Blue}}, PlotRange -> All, AxesLabel -> {"t"},
  PlotLegends -> {ToString[Subscript["x", i], StandardForm] <> "[t]",
    ToString[Subscript["x̂", i], StandardForm] <> "[t]"}],
  {i, 1, Length[x[t]]}] // TableForm
```

Out[887]//TableForm=



Error is very large at the beginning for states 3 and 4.

vi)

Solve the Filter Algebraic Riccati Equation :

The steady state error covariance matrix Σ :

In[1009]:=

```

W = 0.1 IdentityMatrix[Length[x[t]]];
Θ = 0.01 IdentityMatrix[Length[v[t]]];
Σ = RiccatiSolve[{Aᵀ, C1ᵀ}, {W, Θ}];
Print["Σ = ", Σ // MatrixForm]

```

$$\Sigma = \begin{pmatrix} 2.20641 & 0.721383 & 0.0526951 & -0.333838 \\ 0.721383 & 0.239227 & 0.0177511 & -0.109225 \\ 0.0526951 & 0.0177511 & 0.0220575 & -0.0167187 \\ -0.333838 & -0.109225 & -0.0167187 & 0.0597287 \end{pmatrix}$$

In[1013]:=

```

Lop = Σ . C1ᵀ . Inverse[Θ];
Print["L_opt = ", Lop // MatrixForm]

```

$$L_{\text{opt}} = \begin{pmatrix} 36.1468 & -1.37801 \\ 11.9284 & -3.46262 \\ 1.85555 & 0.0994942 \\ -2.56226 & 0.301816 \end{pmatrix}$$

In[1015]:=

```

P = RiccatiSolve[{A, B}, {Q, R}] // N;
Print["P = ", P // MatrixForm]

```

$$P = \begin{pmatrix} 27.883 & 77.1825 & 0. & 0. \\ 77.1825 & 247.073 & 0. & 0. \\ 0. & 0. & 25.4959 & 28.9898 \\ 0. & 0. & 28.9898 & 179.873 \end{pmatrix}$$

Plant Noise:

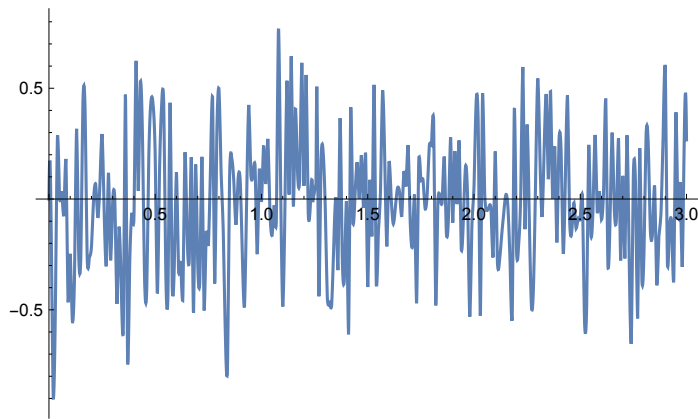
In[1018]:=

```

tmax = tf; step = 0.01;  $\sigma W = \sqrt{W[[1, 1]]}$ ;
g = Interpolation[Thread[{Range[0, tmax, step],
  Join[{0}, RandomReal[NormalDistribution[0,  $\sigma W$ ], tf / step]]}], t];
Plot[g, {t, 0, tf}]
Print["Mean: ", Mean[RandomReal[NormalDistribution[0,  $\sigma W$ ], tf / step]],
  " \nVariance: ", Variance[RandomReal[NormalDistribution[0,  $\sigma W$ ], tf / step]]]

```

Out[1020]=



Mean: -0.0148233

Variance: 0.112052

Sensor Noise

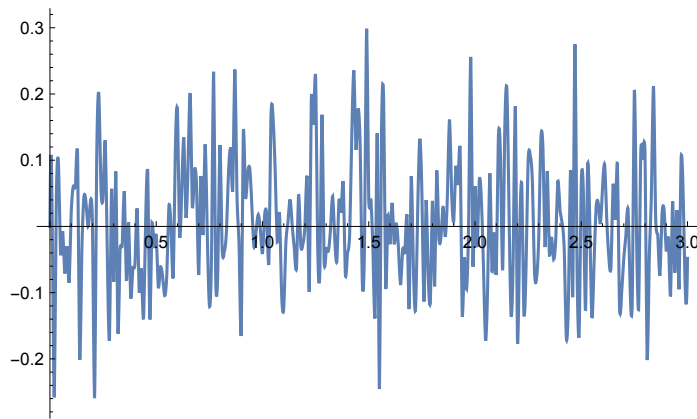
In[1022]:=

```

 $\sigma_\theta = \sqrt{\theta[[1, 1]]}$ ;
 $\theta = \text{Interpolation}[\text{Thread}[\{\text{Range}[0, \text{tmax}, \text{step}],$ 
     $\text{Join}[\{0\}, \text{RandomReal}[\text{NormalDistribution}[0, \sigma_\theta], \text{tf} / \text{step}]\}], \text{t}]$ ;
Plot[ $\theta$ , {t, 0, tf}]
Print["Mean: ", Mean[RandomReal[NormalDistribution[0,  $\sigma_\theta$ ], tf / step]],
    " \nVariance: ", Variance[RandomReal[NormalDistribution[0,  $\sigma_\theta$ ], tf / step]]]

```

Out[1024]=



Mean: 0.00550301

Variance: 0.0100085

Combined Observer - Controller Equations

Build State Equation :

In[1026]:=

K

Out[1026]=

```
{ {18, 130, 360, 400}, {0, -1, -3, -2} }
```

In[1027]:=

```

Ko = (Inverse[R].BT.Sr) // FullSimplify;
Ko // MatrixForm

```

Out[1028]//MatrixForm=

```

( 6.97074 19.2956 0. 0.
  0. 0. 2.54959 2.89898 )

```

In[1066]:=

```

uop[t_] := -Ko.x[t]
yop[t_] := C1.x[t];
StEqn = Thread[D[x[t], t] == A.x[t] + B.uop[t]] // Chop;
ColumnForm[StEqn]
IC = Thread[x[0] == {1, -1, 5, -5}] // Flatten

```

Out[1069]=

```

x1'[t] == -6.97074 x1[t] - 10.2956 x2[t]
x2'[t] == x1[t]
x3'[t] == -5.54959 x3[t] - 4.89898 x4[t]
x4'[t] == x3[t]

```

Out[1070]=

```

{x1[0] == 1, x2[0] == -1, x3[0] == 5, x4[0] == -5}

```

In[1044]:=

```

Clear[u]

xov[t_] := Array[xo#[t] &, Length[A]];
uoc[t_] := -Ko.xov[t]
yhat[t_] := C1.xov[t]
ynoise[t_] := C1.x[t] + ConstantArray[0, Length[y[t]]]

EqObserverOp =
  Thread[xov'[t] == A.xov[t] + B.uoc[t] + Lop.(ynoise[t] - yhat[t])] // Chop // Flatten;
EqObsControllerOp = Thread[
  x'[t] == (A - B.Ko).x[t] + B.Ko.(x[t] - xov[t]) + ConstantArray[g, Length[x[t]]]];
AllEqnOp = {EqObserverOp, EqObsControllerOp} // Chop // Flatten // Simplify;
ColumnForm[AllEqnOp];
IC = Thread[x[0] == {1, -1, 5, -5}] // Flatten;
ICo = Thread[xov[0] == {0, 0, 0, 0}] // Flatten;

```

In[1064]:=

```

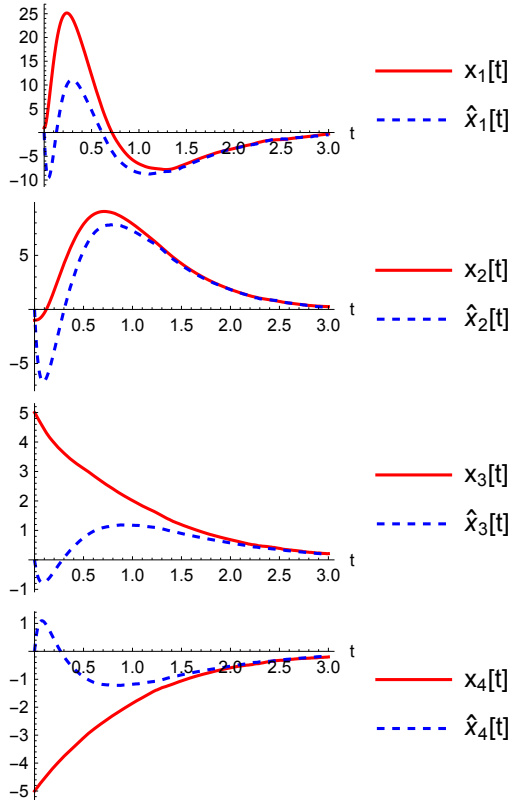
SolObsControllerOp = NDSolve[{AllEqnOp, IC, ICo} // Flatten,
  {x[t], xov[t]} // Flatten, {t, 0, tf}] // Flatten;

```

In[1065]:=

```
Table[Plot[Evaluate[{x[t][[i]], xov[t][[i]] /. SolObsControllerOp], {t, 0, tf},
  PlotStyle -> {{Red}, {Dashed, Blue}}, PlotRange -> All, AxesLabel -> {"t"},
  PlotLegends -> {ToString[Subscript["x", i], StandardForm] <> "[t]",
    ToString[Subscript["x̂", i], StandardForm] <> "[t]"}],
  {i, 1, Length[x[t]]}] // TableForm
```

Out[1065]//TableForm=



This response is better than the the first one (part v, given pole placement) since we see