State Feedback and State Estimators "Linear System Theory and Design", Chapter 8

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Homework 4

Again, consider a SISO system with the state equations:

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

a. If the state feedback in the form of:

$$u(t) = r(t) - \begin{bmatrix} k_1 & k_2 \end{bmatrix} \underline{x}(t)$$

is implemented to the system and it is wished that the poles of the system will be -3 and -4, determine the value of k_1 and k_2 .

b. Find the transfer function of the system and again, check the location of the poles of the transfer function.

a. With the state feedback:

$$u(t) = r(t) - \begin{bmatrix} k_1 & k_2 \end{bmatrix} \underline{x}(t)$$

The state equations become:

$$\begin{aligned} \dot{\mathbf{x}}(t) &= \left(\underbrace{\mathbf{A}} - \underline{\mathbf{b}} \underline{\mathbf{k}} \right) \underline{\mathbf{x}}(t) + \underline{\mathbf{b}} r(t) \\ &= \left(\begin{bmatrix} 1 & 3 \\ 3 & 1 \end{bmatrix} - \begin{bmatrix} 0 \\ 1 \end{bmatrix} k_1 \quad k_2 \right) \underline{\mathbf{x}}(t) + \begin{bmatrix} 0 \\ 1 \end{bmatrix} r(t) \\ &= \left(\begin{bmatrix} 1 & 3 \\ 3 & 1 \end{bmatrix} - \begin{bmatrix} 0 & 0 \\ k_1 & k_2 \end{bmatrix} \right) \underline{\mathbf{x}}(t) + \begin{bmatrix} 0 \\ 1 \end{bmatrix} r(t) \\ &= \left(\begin{bmatrix} 1 & 3 \\ 3 - k_1 & 1 - k_2 \end{bmatrix} \right) \underline{\mathbf{x}}(t) + \begin{bmatrix} 0 \\ 1 \end{bmatrix} r(t) \end{aligned}$$

The characteristic equation is:

$$a(s) = \det(s\underline{I} - (\underline{A} - \underline{b}\underline{k}))$$

= $\det\left(\begin{bmatrix} s-1 & -3 \\ -(3-k_1) & s-(1-k_2) \end{bmatrix}\right)$
= $(s-1)(s-1+k_2) - (-3)(-(3-k_1))$
= $s^2 + (k_2-2)s + (3k_1-k_2-8)$

The wished poles are -3 and -4, corresponding with the wished characteristic equation of:

$$\ddot{a}(s) = (s+3)(s+4)$$

= $s^2 + 7s + 12$

Comparing a(s) and a(s), we obtain:

$$(k_2 - 2) \equiv 7 \qquad \Rightarrow k_2 = \underline{9}$$
$$(3k_1 - k_2 - 8) \equiv 12 \qquad \Rightarrow k_1 = \frac{29}{3} = \underline{9.67}$$

b. The transfer function of the system can be found as:

$$G(s) = \frac{Y(s)}{R(s)} = \underline{c}(s\underline{I} - (\underline{A} - \underline{b}\underline{k}))^{-1}\underline{b}$$

= $\begin{bmatrix} 1 & 2 \end{bmatrix} \begin{bmatrix} s-1 & -3 \\ -(3-k_1) & s-(1-k_2) \end{bmatrix}^{-1} \begin{bmatrix} 0 \\ 1 \end{bmatrix}$
= $\begin{bmatrix} 1 & 2 \end{bmatrix} \begin{bmatrix} s-1 & -3 \\ 6.67 & s+8 \end{bmatrix}^{-1} \begin{bmatrix} 0 \\ 1 \end{bmatrix}$
= $\frac{\begin{bmatrix} 1 & 2 \end{bmatrix} \begin{bmatrix} s+8 & 3 \\ -6.67 & s-1 \end{bmatrix} \begin{bmatrix} 0 \\ 1 \end{bmatrix}}{s^2 + 7s + 12}$
= $\frac{2s+1}{s^2 + 7s + 12}$
= $\frac{2s+1}{(s+3)(s+4)}$

Using Matlab, the following function can be utilized:



Consider the *n*-dimensional single-variable state space equations:

 $\underline{\dot{x}}(t) = \underline{A}\underline{x}(t) + \underline{b}u(t)$ $y(t) = \underline{c}\underline{x}(t)$

For this SISO system, if the pair (<u>A</u>,<u>b</u>) is controllable, there exists a nonsingular transformation matrix <u>Q</u> such that:

$$\underline{x}(t) = \underline{Q}\underline{z}(t)$$

and:

$$\underline{\dot{z}}(t) = \underline{\hat{A}}\underline{z}(t) + \underline{\hat{b}}u(t)$$

• State space in Frobenius Form

$$y(t) = \hat{\underline{c}} \underline{z}(t)$$
with the matrices
 $\underline{\hat{A}}$ and $\underline{\hat{b}}$ given by:
$$\hat{\underline{A}} = \begin{bmatrix} 0 & 1 & 0 & \cdots & 0 \\ 0 & 0 & 1 & \cdots & 0 \\ \vdots & \vdots & & & \\ 0 & 0 & 0 & \cdots & 1 \\ -a_0 & -a_1 & -a_2 & \cdots & -a_{n-1} \end{bmatrix}, \quad \underline{\hat{b}} = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 0 \\ 1 \end{bmatrix}$$

For the <u>original system</u>, the coefficients a_i are the coefficients of the characteristic equation of <u>A</u>, that is:

$$a(s) = \det(s\underline{I} - \underline{A}) = s^n + a_{n-1}s^{n-1} + \dots + a_1s + a_0$$

Meanwhile, the state feedback for the <u>transformed system</u> is given by: $u(t) = r(t) - \hat{k}z(t)$

with:

 $\hat{\underline{k}} = \begin{bmatrix} \hat{k}_1 & \hat{k}_2 & \cdots & \hat{k}_n \end{bmatrix}$

Substituting u(t) into the transformed system:

$$\begin{aligned} \dot{\underline{z}}(t) &= \underline{\hat{A}}\underline{z}(t) + \underline{\hat{b}}(r(t) - \underline{\hat{k}}\underline{z}(t)) \\ \dot{\underline{z}}(t) &= \left(\underline{\hat{A}} - \underline{\hat{b}}\underline{\hat{k}}\right)\underline{z}(t) + \underline{\hat{b}}r(t) \end{aligned}$$

$$\underline{\dot{z}}(t) = \begin{bmatrix} 0 & 1 & 0 & \cdots & 0 \\ 0 & 0 & 1 & \cdots & 0 \\ \vdots & \vdots & & & \\ 0 & 0 & 0 & \cdots & 1 \\ -(a_0 + \hat{k}_1) & -(a_1 + \hat{k}_2) & -(a_2 + \hat{k}_3) & \cdots & -(a_{n-1} + \hat{k}_n) \end{bmatrix} \underline{z}(t) + \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 0 \\ 1 \end{bmatrix} r(t)$$

The characteristic equation of the closed-loop system is: $a(s) = s^{n} + (a_{n-1} + \hat{k}_{n})s^{n-1} + (a_{n-2} + \hat{k}_{n-1})s^{n-2} + \dots + (a_{1} + \hat{k}_{2})s + (a_{0} + \hat{k}_{1})$

■ If the desired closed-loop poles are specified by $p_1, p_2, ..., p_n$ then: $\breve{a}(s) = (s - p_1)(s - p_2) \cdots (s - p_n)$ $= s^n + \breve{a}_{n-1}s^{n-1} + \cdots + \breve{a}_1s + \breve{a}_0$

By comparing the coefficients of the previous two polynomials, it is clear, that in order to obtain the desired characteristic equation, the feedback gain must satisfy:

Example 1: State Feedback

Consider the following system given in Frobenius Form

$$\underline{\dot{z}}(t) = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ -2 & -5 & -10 \end{bmatrix} \underline{z}(t) + \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} u(t)$$

It is required that the closed-loop system has the eigenvalues located at $s=-1\pm j$ and s=-5. Find the feedback gain vector $\mathbf{\hat{k}}$.

$$\vec{a}(s) = (s + (1 - j)) \cdot (s + (1 + j)) \cdot (s + 5)$$

= $((s + 1) - j) \cdot ((s + 1) + j) \cdot (s + 5)$
= $((s + 1)^2 + 1) \cdot (s + 5)$
= $(s^2 + 2s + 2) \cdot (s + 5)$
= $s^3 + 7s^2 + 12s + 10$
 $\vec{a}_2 \qquad \vec{a}_1 \qquad \vec{a}_0$

From the state equations we can find out that:

$$a_0 = 2 \longrightarrow \hat{k}_1 = \breve{a}_0 - a_0 = 8$$

$$a_1 = 5 \longrightarrow \hat{k}_2 = \breve{a}_1 - a_1 = 7$$

$$a_2 = 10 \longrightarrow \hat{k}_3 = \breve{a}_2 - a_2 = -3$$

$$\hat{\underline{k}} = \begin{bmatrix} 8 & 7 & -3 \end{bmatrix}$$

Example 2: State Feedback

Given

$$\underline{A} = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 1 \end{bmatrix} \quad \text{and} \quad \underline{b} = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$$

Design the feedback gain \underline{k} so that the eigenvalues of $\underline{A} - \underline{bk}$ are at -1 and $-1 \pm j1$.

$$a(s) = s^{3} - s^{2} - 1$$

$$\overline{a}(s) = s^{3} + 3s^{2} + 4s + 2$$

$$\underline{k} = \begin{bmatrix} 3 & 4 & 4 \end{bmatrix}$$

Transformation to Frobenius Form

- By performing the procedure presented previously, we are be able to place the poles of a controllable SISO system in any location so easily.
- **The condition**: The system is written in Frobenius Form.
- In order to be able to apply this procedure to any controllable SISO systems easily, we need to transform the systems to Frobenius Form first.
- That means, we need to know the nonsingular transformation matrix <u>Q</u>.

Transformation to Frobenius Form

If the controllability matrix of the open-loop system is given by:

$$\underline{\boldsymbol{\mathcal{C}}} = \begin{bmatrix} \underline{\boldsymbol{b}} & \underline{\boldsymbol{A}}\underline{\boldsymbol{b}} & \underline{\boldsymbol{A}}^2\underline{\boldsymbol{b}} & \cdots & \underline{\boldsymbol{A}}^{n-1}\underline{\boldsymbol{b}} \end{bmatrix}$$

It can be shown that the required transformation matrix \underline{Q} to transform the system to a Frobenius Form is given by:

$$\underline{\boldsymbol{Q}} = \begin{bmatrix} \underline{\boldsymbol{q}}_1 & \underline{\boldsymbol{q}}_2 & \underline{\boldsymbol{q}}_3 & \cdots & \underline{\boldsymbol{q}}_n \end{bmatrix}$$

where

$$\underline{q}_{n} = \underline{b} \\
 \underline{q}_{n-1} = \underline{A}\underline{q}_{n} + a_{n-1}\underline{q}_{n} = \underline{A}\underline{b} + a_{n-1}\underline{b} \\
 \underline{q}_{n-2} = \underline{A}\underline{q}_{n-1} + a_{n-2}\underline{q}_{n} = \underline{A}^{2}\underline{b} + a_{n-1}\underline{A}\underline{b} + a_{n-2}\underline{b} \\
 \vdots \\
 \underline{q}_{1} = \underline{A}\underline{q}_{2} + a_{1}\underline{q}_{n} = \underline{A}^{n-1}\underline{b} + a_{n-1}\underline{A}^{n-2}\underline{b} + \dots + a_{2}\underline{A}\underline{b} + a_{1}\underline{b} \\
 \bullet a_{i} \text{ are the coefficients of the characteristic}$$

polynomial a(s) of matrix <u>A</u>

Transformation to Frobenius Form

In matrix form, the set of equations can be formulated as:

 $\begin{bmatrix} a_1 & a_2 & a_3 & \cdots & a_{n-1} & \vdots \\ a_2 & a_3 & \cdots & 1 & 0 \\ a_3 & & \ddots & & \vdots \\ \vdots & & & & \vdots \end{bmatrix}$ $\boldsymbol{Q} = \left| \boldsymbol{\underline{q}}_1 \quad \boldsymbol{\underline{q}}_2 \quad \boldsymbol{\underline{q}}_3 \quad \cdots \quad \boldsymbol{\underline{q}}_n \right|$ $\underline{Q} = \left[\underline{b} \mid \underline{A}\underline{b} \mid \underline{A}^{2}\underline{b} \mid \cdots \mid \underline{A}^{n-1}\underline{b}\right].$ $\mathbf{y} = \mathbf{C}\mathcal{F}$

a_i are the coefficients of the characteristic polynomial *a*(*s*) of matrix <u>A</u> Chapter 8 State Feedback and State Estimators

Transformation to Frobenius Form

$$\underline{\dot{x}}(t) = \underline{A}\underline{x}(t) + \underline{b}u(t)$$

$$y(t) = \underline{c}\underline{x}(t)$$
Original System
$$\underline{\dot{x}}(t) = \underline{Q}\underline{z}(t)$$

$$\underline{\dot{x}}(t) = \underline{\dot{Q}}\underline{z}(t) + \underline{\dot{b}}u(t)$$

$$y(t) = \underline{\dot{c}}\underline{z}(t)$$
Equivalent System
in Frobenius Form
in Frobenius Form
$$\underline{\dot{x}}(t) = \underline{Q}^{-1}\underline{x}(t)$$
Calculate the
feedback gain for
the original
system is obtained
$$\underline{\dot{x}}(t) = \underline{\hat{Q}}^{-1}\underline{x}(t)$$
Calculate the
feedback gain for
the transformed
system

$$\underline{\dot{k}} = \underline{\hat{k}}\underline{Q}^{-1}$$

$$\underline{\dot{k}}$$

Example 3: Transformation

Two poles at -1 are wished for the following system:

 $\underline{\dot{x}}(t) = \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} \underline{x}(t) + \begin{bmatrix} 1 \\ 0 \end{bmatrix} u(t)$

Calculate the required <u>k</u>.

• Find the characteristic $a(s) = \det(s\underline{I} - \underline{A}) = \det\left(\begin{bmatrix} s-1 & -1 \\ -1 & s-1 \end{bmatrix}\right)$

• Calculate <u>C</u>, <u>J</u>

$$= (s-1)(s-1) - (-1)(-1)$$

$$= s(s-2) \cdot \text{unstable}$$

$$= s^2 - 2s \qquad a_0 = 0$$

$$a_1 = -2$$

$$\underline{\mathbf{\mathcal{C}}} = \begin{bmatrix} \underline{\mathbf{b}} & \underline{\mathbf{A}} \underline{\mathbf{b}} \end{bmatrix} = \begin{bmatrix} 1 & 1\\ 0 & 1 \end{bmatrix},$$

$$\underline{\mathbf{\mathcal{J}}} = \begin{bmatrix} a_1 & 1\\ 1 & 0 \end{bmatrix} = \begin{bmatrix} -2 & 1\\ 1 & 0 \end{bmatrix}$$

Example 3: Transformation

• Calculate
$$\mathbf{Q}$$
 $\mathbf{Q} = \mathbf{C}\mathbf{\mathcal{I}} = \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} -2 & 1 \\ 1 & 0 \end{bmatrix} = \begin{bmatrix} -1 & 1 \\ 1 & 0 \end{bmatrix}$
 $\mathbf{Q}^{-1} = \begin{bmatrix} 0 & 1 \\ 1 & 1 \end{bmatrix}$

Perform transformation

$$\hat{\underline{A}} = \underline{\underline{Q}}^{-1} \underline{\underline{A}} \underline{\underline{Q}} = \begin{bmatrix} 0 & 1 \\ 0 & 2 \end{bmatrix}$$
$$\hat{\underline{b}} = \underline{\underline{Q}}^{-1} \underline{\underline{b}} = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

• Calculate \hat{k}

$$\ddot{a}(s) = (s+1) \cdot (s+1) = s^2 + 2s + 1 \quad \breve{a}_0 = 1 \qquad \hat{k}_1 = \breve{a}_0 - a_0 = 1 \quad \breve{a}_1 = 2 \qquad \hat{k}_2 = \breve{a}_1 - a_1 = 4 \quad \underline{\hat{k}} = \begin{bmatrix} 1 & 4 \end{bmatrix}$$

 $\underline{k} = \underline{\hat{k}}\underline{Q}^{-1} = \begin{bmatrix} 1 & 4 \end{bmatrix} \begin{bmatrix} 0 & 1 \\ 1 & 1 \end{bmatrix} = \begin{bmatrix} 4 & 5 \end{bmatrix} \cdot \begin{array}{c} \text{Check the new characteristic equation} \\ \end{array}$

Example 4: Transformation

Given

$$\underline{A} = \begin{bmatrix} 1 & 0 & -1 \\ 2 & -1 & 1 \\ 0 & 1 & -1 \end{bmatrix} \text{ and } \underline{b} = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}$$

Design the feedback gain \underline{k} so that the eigenvalues of $\underline{A} - \underline{bk}$ are -1, -1, and -1.

$$\underline{k} = \begin{bmatrix} 0.8 & 1.4 & 1.2 \end{bmatrix}$$

Example 5: Transformation

Referring back to Example 3, where the complete state space equation of the last system is

$$\dot{\underline{x}}(t) = \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} \underline{x}(t) + \begin{bmatrix} 1 \\ 0 \end{bmatrix} u(t)$$
$$y(t) = \begin{bmatrix} -1.5 & 0.5 \end{bmatrix} \underline{x}(t)$$

and the required \underline{k} is already known to be $\underline{k} = [4 5]$, calculate the steady state response of the system to unit step reference trajectory.

$$\begin{aligned} \dot{\underline{x}}(t) &= \left(\underline{A} - \underline{b}\underline{k}\right)\underline{x}(t) + \underline{b}r(t) \\ &= \left(\begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} - \begin{bmatrix} 1 \\ 0 \end{bmatrix} \begin{bmatrix} 4 & 5 \end{bmatrix}\right)\underline{x}(t) + \begin{bmatrix} 1 \\ 0 \end{bmatrix} r(t) \\ &= \begin{bmatrix} -3 & -4 \\ 1 & 1 \end{bmatrix}\underline{x}(t) + \begin{bmatrix} 1 \\ 0 \end{bmatrix} r(t) \\ y(t) &= \begin{bmatrix} -1.5 & 0.5 \end{bmatrix}\underline{x}(t) \end{aligned}$$

Example 5: Transformation

$$G(s) = \frac{Y(s)}{R(s)} = \underline{c}(s\underline{I} - (\underline{A} - \underline{b}\underline{k}))^{-1}\underline{b} = \begin{bmatrix} -1.5 & 0.5 \end{bmatrix} \begin{bmatrix} s+3 & 4 \\ -1 & s-1 \end{bmatrix}^{-1} \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$
$$= \frac{\begin{bmatrix} -1.5 & 0.5 \end{bmatrix} \begin{bmatrix} s-1 & -4 \\ 1 & s+3 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \end{bmatrix}}{s^2 + 2s + 1}$$
$$= \frac{-1.5s + 2}{s^2 + 2s + 1}$$

Using the Final Value Theorem to find the steady state response,

$$y(\infty) = \lim_{t \to \infty} y(t) = \lim_{s \to 0} s \cdot Y(s) = \lim_{s \to 0} s \cdot G(s)R(s)$$
$$= \lim_{s \to 0} s \cdot \frac{-1.5s + 2}{s^2 + 2s + 1} \cdot \frac{1}{s} = 2$$
• The ref

- The reference input is unit step 1(t), but the output is 2.1(t).
 There is an offset, a non-decaying difference between set point and output.

Tracking a Step Input Reference

Given a transfer function that relates the set point and the output,

$$G(s) = \frac{Y(s)}{R(s)} = \frac{b_m s^m + b_{m-1} s^{m-1} + \dots + b_1 s + b_0}{s^n + a_{n-1} s^{n-1} + \dots + a_1 s + a_0}$$

The dc-gain of the transfer function is given by: $G(0) = \frac{b_0}{a_0}$

■ If G(0) = 1, then $r(t)-y(t) = 0 \rightarrow$ the tracking is perfect. ■ If $G(0) \neq 1$, then $r(t)-y(t) \neq 0 \rightarrow$ tracking error exists.

Tracking a Step Input Reference

To correct the tracking error, a feedforward gain p needs to be introduced,

$$\widehat{G}(s) = \frac{\widehat{Y}(s)}{\widehat{R}(s)} = p \frac{b_m s^m + b_{m-1} s^{m-1} + \dots + b_1 s + b_0}{s^n + a_{n-1} s^{n-1} + \dots + a_1 s + a_0}$$

with the value of p is chosen to be $p = a_0/b_0$

By giving the feedforward gain, $\widehat{G}(0) = 1 \rightarrow$ the tracking error is corrected.



Homework 5

A state-space equation of a third-order system is given as:

$$\underline{\dot{x}}(t) = \begin{bmatrix} -1 & 0 & 0 \\ 0 & -2 & 0 \\ 0 & 0 & -3 \end{bmatrix} \underline{x}(t) + \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} u(t)$$
$$y(t) = \begin{bmatrix} 6 & -6 & 1 \end{bmatrix} \underline{x}(t)$$

- a. Perform a step-by-step transformation of the given model to Frobenius Form.
- b. Calculate the required feedback gain \underline{k} so that the system may have two conjugate poles at $-2\pm j1$ and -4.

Homework 5A

A state-space equation of a third-order system is given as:

$$\underline{\dot{x}}(t) = \begin{bmatrix} -1 & 1 & 0 \\ 1 & -2 & 0 \\ 0 & 0 & -3 \end{bmatrix} \underline{x}(t) + \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} u(t)$$
$$y(t) = \begin{bmatrix} 6 & 6 & -1 \end{bmatrix} \underline{x}(t)$$

- a. Perform a step-by-step transformation of the given model to Frobenius Form.
- b. Calculate the required feedback gain \underline{k} so that the system may have two conjugate poles at $-1\pm j3$ and -2.