

System and Control Theory
Test of January 8, 2015
Questions and Exercises

Name:	
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1. Write the discrete time behavior of the output function $\mathbf{y}(t)$, solution of the differential equation $\dot{\mathbf{x}}(t) = \mathbf{A}\mathbf{x}(t) + \mathbf{B}\mathbf{u}(t)$ and the static equation $\mathbf{y}(t) = \mathbf{C}\mathbf{x}(t) + \mathbf{D}\mathbf{u}(t)$ starting from the initial condition $\mathbf{x}(t_0)$ at time t_0 :

$$\mathbf{y}(t) = \mathbf{C} e^{\mathbf{A}(t-t_0)}\mathbf{x}(t_0) + \mathbf{C} \int_{t_0}^t e^{\mathbf{A}(t-\tau)}\mathbf{B}\mathbf{u}(\tau)d\tau + \mathbf{D}\mathbf{u}(t)$$

2. Write the explicit form of the *transition matrix* $\Phi(k, h)$ of the linear time-variant system $\mathbf{x}(k+1) = \mathbf{A}(k)\mathbf{x}(k) + \mathbf{B}(k)\mathbf{u}(k)$:

$$\Phi(k, h) = \begin{cases} \mathbf{A}(k-1) \dots \mathbf{A}(h+1)\mathbf{A}(h) & \text{if } k > h \\ \mathbf{I} \text{ (Matrice identit\`a)} & \text{if } k = h \end{cases}$$

3. Describe the meaning of the symbol $\mathcal{X}^-(t_0, t_1, \mathbf{x}(t_1))$:

$\mathcal{X}^-(t_0, t_1, \mathbf{x}(t_1))$ is the *set of the states controllable* to the event $\{t_1, \mathbf{x}(t_1)\}$ from the time t_0 .

4. Describe the meaning, for discrete linear systems, of the symbol $\mathcal{E}^-(k)$:

$\mathcal{E}^-(k)$ is the *set of the states not-observable* in k steps, that is the states compatible with the zero input and output sequences, $\mathbf{u}(\tau) = 0$ and $\mathbf{y}(\tau) = 0$, for $\tau \in [0, k-1]$.

Moreover, write the usual way of computing the set $\mathcal{E}^-(k)$:

$$\mathcal{E}^-(k) = \ker \mathcal{O}^-(k) = \ker \begin{bmatrix} \mathbf{C} \\ \mathbf{C}\mathbf{A} \\ \vdots \\ \mathbf{C}\mathbf{A}^{k-1} \end{bmatrix}$$

5. Applying to the dynamic system $\dot{\mathbf{x}}(t) = \mathbf{A}\mathbf{x}(t) + \mathbf{B}\mathbf{u}(t)$, $\mathbf{y}(t) = \mathbf{C}\mathbf{x}(t)$ the state space transformation $\mathbf{x} = \mathbf{T}\tilde{\mathbf{x}}$ one obtains a transformed system $\dot{\tilde{\mathbf{x}}}(t) = \tilde{\mathbf{A}}\tilde{\mathbf{x}}(t) + \tilde{\mathbf{B}}\mathbf{u}(t)$, $\mathbf{y}(t) = \tilde{\mathbf{C}}\tilde{\mathbf{x}}(t)$ characterized by the following matrices $\tilde{\mathbf{A}}$, $\tilde{\mathbf{B}}$ and $\tilde{\mathbf{C}}$:

$$\tilde{\mathbf{A}} = \mathbf{T}^{-1}\mathbf{A}\mathbf{T}, \quad \tilde{\mathbf{B}} = \mathbf{T}^{-1}\mathbf{B}, \quad \tilde{\mathbf{C}} = \mathbf{C}\mathbf{T}$$

The given system and the transformed system satisfy the following properties:

- they have the same eigenvalues; they have the same inputs;
 \mathcal{X}^+ and $\tilde{\mathcal{X}}^+$ have the same dimension; they have the same eigenvectors;
 they have the same observability matrix; they have the same transfer matrix;

6. Compute the reachability matrix \mathcal{R}^+ and the observability matrix \mathcal{O}^- of the following system:

$$\begin{cases} \dot{\mathbf{x}}(t) = \begin{bmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ 1 & 0 & 0 \end{bmatrix} \mathbf{x}(t) + \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} u(t) \\ y(t) = [1 \ 0 \ -1] \mathbf{x}(t) \end{cases} \quad \mathcal{R}^+ = \begin{bmatrix} 1 & 1 & 2 \\ 0 & 1 & 2 \\ 1 & 1 & 1 \end{bmatrix}, \quad \mathcal{O}^- = \begin{bmatrix} 1 & 0 & -1 \\ 0 & 1 & 0 \\ 0 & 1 & 1 \end{bmatrix}$$

The system is: reachable? not-reachable? observable? not-observable?

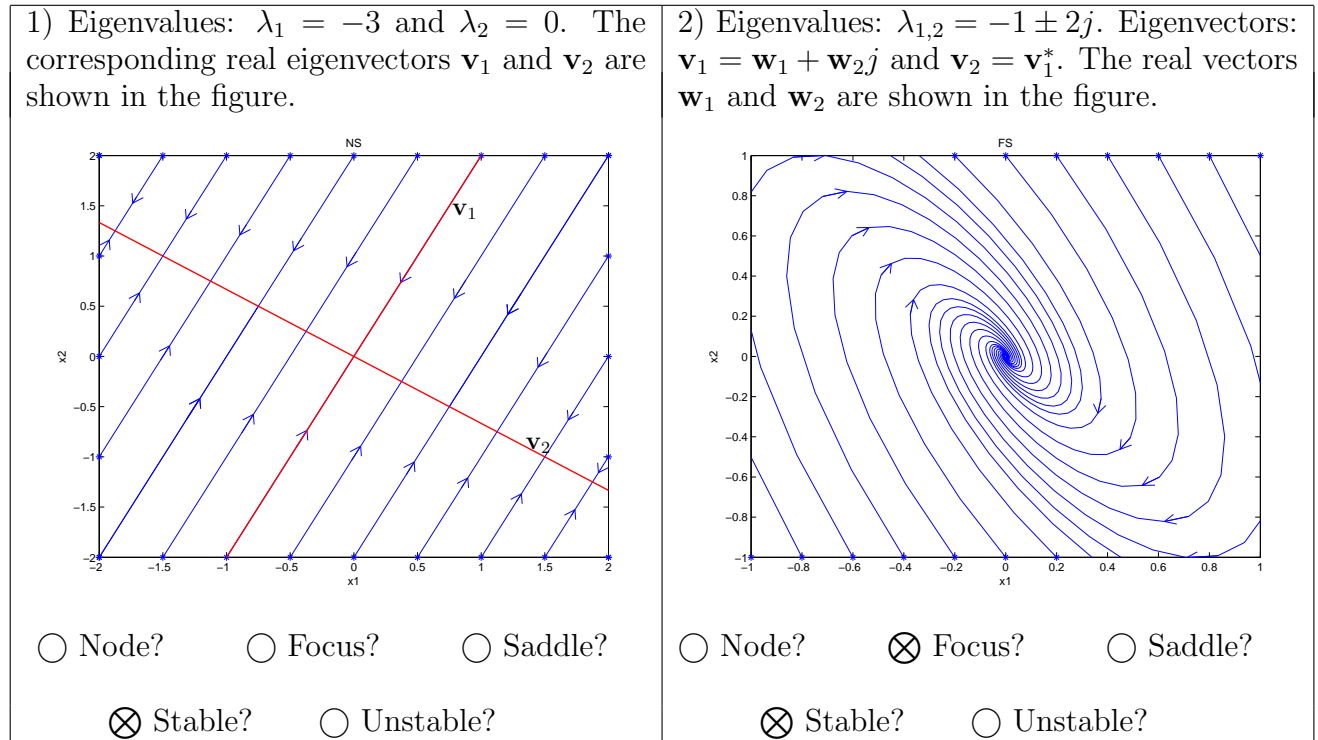
7. Apply the \mathcal{Z} transform to the following *state* function:

$$\mathcal{Z} [\mathbf{x}(k+1) = \mathbf{A}\mathbf{x}(k) + \mathbf{B}\mathbf{u}(k)]$$

and provides the expression of the transformed function $\mathbf{x}(z)$ of the state vector $\mathbf{x}(k)$ as a function of the initial state \mathbf{x}_0 and the transform $\mathbf{u}(z)$ of the input signal $u(k)$:

$$\mathbf{x}(z) = (z\mathbf{I} - \mathbf{A})^{-1}z\mathbf{x}_0 + (z\mathbf{I} - \mathbf{A})^{-1}\mathbf{B}\mathbf{u}(z)$$

8. Draw qualitatively the trajectories of a second order dynamic system $\dot{\mathbf{x}}(t) = \mathbf{A}\mathbf{x}(t)$ characterized by the eigenvalues λ_i and the eigenvectors \mathbf{v}_i shown in the two following boxes.



9. Given an autonomous system $\dot{\mathbf{x}}(t) = \mathbf{A}\mathbf{x}(t)$ of the fourth order where the matrix \mathbf{A} is characterized by the following eigenvalues λ_i , eigenvectors \mathbf{v}_i , and generalized eigenvectors \mathbf{v}_i^* :

$$\mathbf{A} = \begin{bmatrix} 5\bar{6} & 8 & 6\bar{6} & -1\bar{3} \\ -3 & -3 & -2 & 0 \\ -0\bar{3} & -2 & -2\bar{3} & 0\bar{6} \\ 5\bar{6} & 6 & 6\bar{6} & -0\bar{3} \end{bmatrix} \quad \begin{array}{l} \lambda_1 = 1+2j \\ \lambda_2 = 1-2j \\ \lambda_3 = -1 \\ \lambda_4 = -1 \end{array} \quad \mathbf{v}_1 = \begin{bmatrix} 2j \\ -1-j \\ 1 \\ 2+j \end{bmatrix}, \quad \mathbf{v}_2 = \begin{bmatrix} -2j \\ -1+j \\ 1 \\ 2-j \end{bmatrix}, \quad \mathbf{v}_3 = \begin{bmatrix} 0 \\ -1 \\ 1 \\ -1 \end{bmatrix}, \quad \mathbf{v}_4^* = \begin{bmatrix} 1 \\ 0 \\ -1 \\ 0 \end{bmatrix}.$$

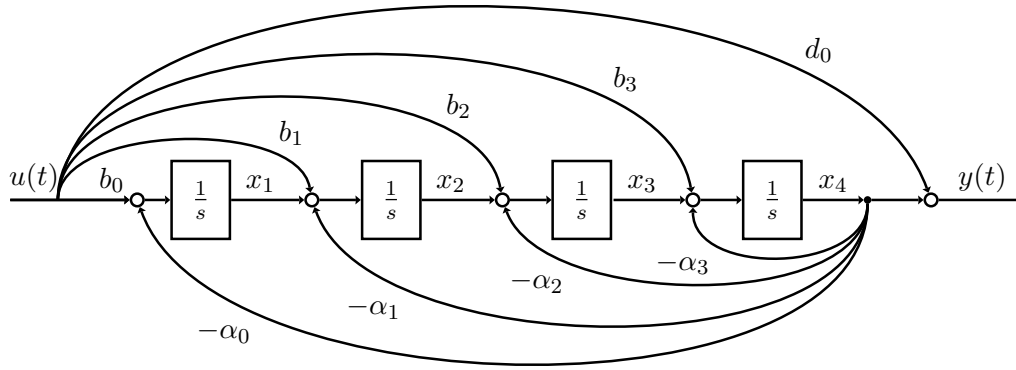
a) Write a transformation matrix \mathbf{T} (with $\mathbf{x} = \mathbf{T}\bar{\mathbf{x}}$) that brings the matrix \mathbf{A} in the Jordan diagonal form \mathbf{A}_J :

$$\mathbf{T} = \begin{bmatrix} 2j & -2j & 0 & 1 \\ -1-j & -1+j & -1 & 0 \\ 1 & 1 & 1 & -1 \\ 2+j & 2-j & -1 & 0 \end{bmatrix}, \quad \mathbf{A}_J = \begin{bmatrix} 1+2j & 0 & 0 & 0 \\ 0 & 1-2j & 0 & 0 \\ 0 & 0 & -1 & 1 \\ 0 & 0 & 0 & -1 \end{bmatrix}$$

b) Write a transformation matrix \mathbf{T}_R (with $\mathbf{x} = \mathbf{T}_R\bar{\mathbf{x}}$) that brings the matrix \mathbf{A} in the “real” Jordan form \mathbf{A}_R :

$$\mathbf{T}_R = \begin{bmatrix} 0 & 2 & 0 & 1 \\ -1 & -1 & -1 & 0 \\ 1 & 0 & 1 & -1 \\ 2 & 1 & -1 & 0 \end{bmatrix}, \quad \mathbf{A}_R = \begin{bmatrix} 1 & 2 & 0 & 0 \\ -2 & 1 & 0 & 0 \\ 0 & 0 & -1 & 1 \\ 0 & 0 & 0 & -1 \end{bmatrix}$$

10. Given following block scheme:



Set $\mathbf{x}_c = [x_1 \ x_2 \ x_3 \ x_4]^T$, write the structure of the matrices \mathbf{A} , \mathbf{B} and \mathbf{C} of a continuous-time system that, in the state space, describes the dynamics of the given block scheme.

$$\begin{cases} \dot{\mathbf{x}}_o(t) = \begin{bmatrix} 0 & 0 & 0 & -\alpha_0 \\ 1 & 0 & 0 & -\alpha_1 \\ 0 & 1 & 0 & -\alpha_2 \\ 0 & 0 & 1 & -\alpha_3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} + \begin{bmatrix} b_0 \\ b_1 \\ b_2 \\ b_3 \end{bmatrix} u(t) \\ y(t) = [0 \ 0 \ 0 \ 1] \mathbf{x}_o(t) + d_0 u(t) \end{cases}$$

Moreover, compute the transfer function of the system:

$$G(s) = \frac{Y(s)}{U(s)} = \frac{b_3 s^3 + b_2 s^2 + b_1 s + b_0}{s^4 + \alpha_3 s^3 + \alpha_2 s^2 + \alpha_1 s + \alpha_0} + d_0$$

11. Given the following nonlinear differential equation:

$$\ddot{y}(t) y(t) + 2 \sin[\ddot{y}(t)] + 3 \dot{y}^2(t) y(t) = u(t).$$

Chosen $\mathbf{x} = [x_1 \ x_2 \ x_3]^T = [y(t) \ \dot{y}(t) \ \ddot{y}(t)]^T$ as state vector, write the corresponding nonlinear differential equation in the state space:

$$\begin{cases} \dot{x}_1 = x_2 \\ \dot{x}_2 = x_3 \\ \dot{x}_3 = \frac{u(t) - 2 \sin x_3}{x_1} - 3 x_2^2 \end{cases}$$

12. Consider the point-to-point control problem for a discrete-time linear system. Among the infinite solutions \mathbf{u} which move the system from the initial state $\mathbf{x}(0)$ to the final state $\mathbf{x}(k)$ in the time interval $[0, k]$ write the solution \mathbf{u} which minimizes the Euclidean norm:

$$\mathbf{u} = (\mathcal{R}_k^+)^T [\mathcal{R}_k^+ (\mathcal{R}_k^+)^T]^{-1} [\mathbf{x}(k) - \mathbf{A}^k \mathbf{x}(0)]$$

13. Given the transfer function $G(z)$, write the structure of the corresponding dynamic system in the reachability canonical form denoting with $u(k)$ the input and with $y(k)$ the output:

$$G(z) = \frac{2z^3 + 6z^2 + 1}{z^4 + 3z^3 + 5z^2 + 2z + 4} + 2 \quad \begin{cases} \mathbf{x}(k+1) = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ -4 & -2 & -5 & -3 \end{bmatrix} \mathbf{x}(k) + \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} u(k) \\ y(k) = [1 \ 0 \ 6 \ 2] \mathbf{x}(k) + [2] u(k) \end{cases}$$

14. Compute the following matrix function:

$$e \begin{bmatrix} \sigma & -\omega \\ \omega & \sigma \end{bmatrix} t = \begin{bmatrix} e^{\sigma t} \cos(\omega t) & -e^{\sigma t} \sin(\omega t) \\ e^{\sigma t} \sin(\omega t) & e^{\sigma t} \cos(\omega t) \end{bmatrix}$$

15. Write the explicit form of the Ackermann formula which provides the vector \mathbf{k}^T allowing the free positioning of the eigenvalues of a feedback system:

$$\mathbf{k}^T = - \begin{bmatrix} 0 & \dots & 0 & 1 \end{bmatrix} (\mathcal{R}^+)^{-1} p(\mathbf{A})$$

16. Write the structure of the matrix \mathbf{P}^{-1} of the state space transformation $\mathbf{x} = \mathbf{P}\bar{\mathbf{x}}$ which brings a not-observable system in the standard observability form:

$$\mathbf{P}^{-1} = \begin{bmatrix} \mathbf{P}_1 \\ \mathbf{P}_2 \end{bmatrix} \quad \text{where} \quad \text{Im} \mathbf{P}_1^T = \text{Im}(\mathcal{O}^-)^T \text{ and } \mathbf{P}_2 \text{ makes non singular the matrix } \mathbf{P}^{-1}.$$

Moreover, write the block structure of the matrices $\bar{\mathbf{A}}$, $\bar{\mathbf{B}}$ and $\bar{\mathbf{C}}$:

$$\bar{\mathbf{A}} = \begin{bmatrix} \mathbf{A}_{1,1} & 0 \\ \mathbf{A}_{2,1} & \mathbf{A}_{2,2} \end{bmatrix} \quad \bar{\mathbf{B}} = \begin{bmatrix} \mathbf{B}_1 \\ \mathbf{B}_2 \end{bmatrix}$$

$$\bar{\mathbf{C}} = \begin{bmatrix} \mathbf{C}_1 & 0 \end{bmatrix}$$

Write the simplified form of transfer matrix $\mathbf{H}(s)$ of the system \mathcal{S} as a function of the sub-matrices $\mathbf{A}_{i,j}$, \mathbf{B}_i and \mathbf{C}_j that characterize the system $\bar{\mathcal{S}} = (\bar{\mathbf{A}}, \bar{\mathbf{B}}, \bar{\mathbf{C}})$:

$$\mathbf{H}(s) = \mathbf{C}_1 (s \mathbf{I} - \mathbf{A}_{11})^{-1} \mathbf{B}_1$$

17. Given the continuous-time linear system $\dot{\mathbf{x}}(t) = \mathbf{A}\mathbf{x}(t) + \mathbf{B}\mathbf{u}(t)$, write the structure of:
a) a *full order closed loop* state estimator:

$$\dot{\hat{\mathbf{x}}}(t) = (\mathbf{A} + \mathbf{L}\mathbf{C})\hat{\mathbf{x}}(t) + \mathbf{B}\mathbf{u}(t) - \mathbf{L}\mathbf{y}(t)$$

b) a *reduced order closed loop* state estimator:

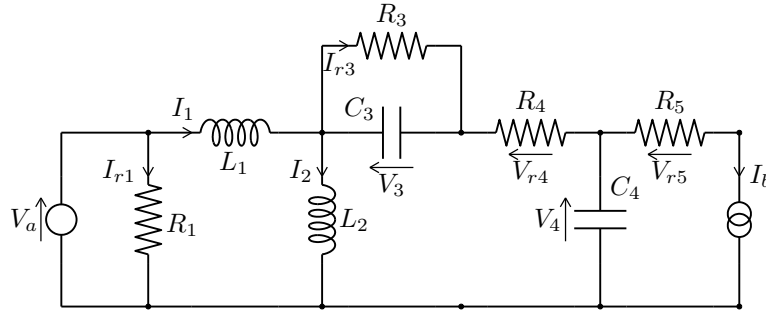
$$\hat{\mathbf{x}}(t) = \mathbf{T} \begin{bmatrix} \hat{\mathbf{v}}(t) - \mathbf{L}\mathbf{y}(t) \\ \mathbf{y}(t) \end{bmatrix}$$

$$\dot{\hat{\mathbf{v}}}(t) = (\bar{\mathbf{A}}_{11} + \mathbf{L}\bar{\mathbf{A}}_{21})\hat{\mathbf{v}}(t) + (\bar{\mathbf{A}}_{12} + \mathbf{L}\bar{\mathbf{A}}_{22} - \bar{\mathbf{A}}_{11}\mathbf{L} - \mathbf{L}\bar{\mathbf{A}}_{21}\mathbf{L})\mathbf{y}(t) + (\mathbf{B}_1 + \mathbf{L}\mathbf{B}_2)\mathbf{u}(t)$$

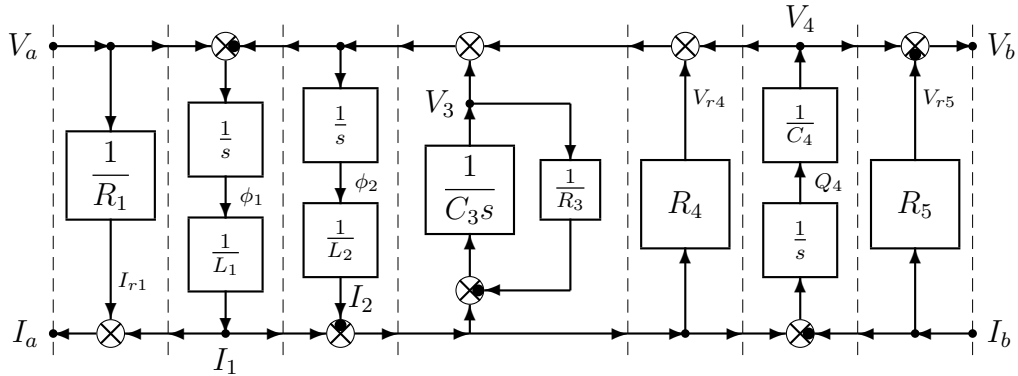
18. Write, within the following table, the symbols and the names of the energy variables and the power variables that characterize the Energetic Domain: *Hydraulic*. Moreover, write the constitutive relation (both linear and nonlinear) and the differential equation which characterize the physical elements:

	Symbols	Constitutive Rel.	Linear Case	Differential Eq.
\mathcal{D}_1	C_I Hydr. Capacity			
q_1	V Volume	$V = \Phi_C(P)$	$V = C_I P$	$\frac{dV}{dt} = Q$
v_1	P Pressure			
\mathcal{D}_2	L_I Hydr. Inductance			
q_2	ϕ_I Hydr. Flux	$\phi_I = \Phi_L(Q)$	$\phi_I = L_I Q$	$\frac{d\phi_I}{dt} = P$
v_2	Q Volume flow rate			
\mathcal{R}	R Hydr. Resistance	$P = \Phi_R(Q)$	$P = R_I Q$	

19. Consider the following electric circuit composed by the inductances L_1, L_2 , the capacities C_3, C_4 and the resistances R_1, R_3, R_4 and R_5 . Two inputs act on the system: the voltage V_a and the current I_b . The outputs of the system are: the current I_a and the voltage V_b .



The POG model of the given electric circuit has the following structure:



Let $\mathbf{x} = [I_1 \ I_2 \ V_3 \ V_4]^T$ be the state vector, $\mathbf{u} = [V_a \ I_b]^T$ the input vector and $\mathbf{y} = [I_a \ V_b]^T$ the output vector. Write the corresponding dynamic system $\bar{\mathbf{L}}\dot{\mathbf{x}} = \bar{\mathbf{A}}\mathbf{x} + \bar{\mathbf{B}}\mathbf{u}$ and $\mathbf{y} = \bar{\mathbf{C}}\mathbf{x} + \bar{\mathbf{D}}\mathbf{u}$ in the state space:

$$\underbrace{\begin{bmatrix} L_1 & 0 & 0 & 0 \\ 0 & L_2 & 0 & 0 \\ 0 & 0 & C_3 & 0 \\ 0 & 0 & 0 & C_4 \end{bmatrix}}_{\bar{\mathbf{L}}} \underbrace{\begin{bmatrix} \dot{I}_1 \\ \dot{I}_2 \\ \dot{V}_3 \\ \dot{V}_4 \end{bmatrix}}_{\dot{\mathbf{x}}} = \underbrace{\begin{bmatrix} -R_4 & R_4 & -1 & -1 \\ R_4 & -R_4 & 1 & 1 \\ 1 & -1 & -\frac{1}{R_3} & 0 \\ 1 & -1 & 0 & 0 \end{bmatrix}}_{\bar{\mathbf{A}}} \underbrace{\begin{bmatrix} I_1 \\ I_2 \\ V_3 \\ V_4 \end{bmatrix}}_{\mathbf{x}} + \underbrace{\begin{bmatrix} 1 & 0 \\ 0 & 0 \\ 0 & 0 \\ 0 & -1 \end{bmatrix}}_{\bar{\mathbf{B}}} \underbrace{\begin{bmatrix} V_a \\ I_b \end{bmatrix}}_{\mathbf{u}}$$

$$\underbrace{\begin{bmatrix} I_a \\ V_b \end{bmatrix}}_{\mathbf{y}} = \underbrace{\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}}_{\bar{\mathbf{C}}} \mathbf{x} + \underbrace{\begin{bmatrix} \frac{1}{R_1} & 0 \\ 0 & -R_5 \end{bmatrix}}_{\bar{\mathbf{D}}} \underbrace{\begin{bmatrix} V_a \\ I_b \end{bmatrix}}_{\mathbf{u}}$$

20. Write the instability Lyapunov criterion for continuous-time systems.

Consider the nonlinear system $\dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t), \mathbf{u}_0)$ and let \mathbf{x}_0 be an equilibrium point corresponding to the constant input \mathbf{u}_0 . If:

- 1) in a neighborhood W of \mathbf{x}_0 it exists a continuous function $V(\mathbf{x}) : W \rightarrow \mathcal{R}$ with continuous first time-derivatives and zero in \mathbf{x}_0 ;
- 2) the point \mathbf{x}_0 is an accumulation point for the set of points $\mathbf{x} \in W$ in which it is $V(\mathbf{x}) > 0$;
- 3) $\dot{V}(\mathbf{x})$ is *positive definite* in W ;

then \mathbf{x}_0 is an unstable equilibrium point.

21. Given the following nonlinear system $\mathbf{x}(k+1) = \mathbf{f}(\mathbf{x}(k))$, discrete-time and autonomous:

$$\begin{cases} x_1(k+1) = x_2(k) \\ x_2(k+1) = \alpha x_1^2(k) - x_1^3(k) + x_2(k) \end{cases}$$

a) Compute the position of the 2 equilibrium points $\bar{\mathbf{x}}_1$ and $\bar{\mathbf{x}}_2$ of the system:

The equilibrium points of the system can be determined imposing $x_1(k+1) = x_1(k)$ and $x_2(k+1) = x_2(k)$:

$$x_1 = x_2, \quad x_2 = \alpha x_1^2 - x_1^3 + x_2 \quad \Leftrightarrow \quad 0 = (\alpha - x_1)x_1^2.$$

The system has the following 2 equilibrium points:

$$\bar{\mathbf{x}}_1 = (0, 0), \quad \bar{\mathbf{x}}_2 = (\alpha, \alpha).$$

b) Compute the Jacobian $\mathbf{A}(\mathbf{x}) = \frac{\partial \mathbf{f}(\mathbf{x})}{\partial \mathbf{x}}$ of the nonlinear system $\mathbf{x}(k+1) = \mathbf{f}(\mathbf{x}(k))$:

The Jacobian of the nonlinear system is:

$$\mathbf{A}(\mathbf{x}) = \frac{\partial \mathbf{f}(\mathbf{x})}{\partial \mathbf{x}} = \begin{bmatrix} 0 & 1 \\ 2\alpha x_1 - 3x_1^2 & 1 \end{bmatrix}$$

c) Compute the matrices \mathbf{A}_1 and \mathbf{A}_2 of the linearized system in the neighborhood of the 2 equilibrium points $\bar{\mathbf{x}}_1$ and $\bar{\mathbf{x}}_2$:

The matrices \mathbf{A}_1 and \mathbf{A}_2 of the linearized system have the following structure:

$$\mathbf{A}_1 = \mathbf{A}(\mathbf{x}_1) = \begin{bmatrix} 0 & 1 \\ 0 & 1 \end{bmatrix}, \quad \mathbf{A}_2 = \mathbf{A}(\mathbf{x}_2) = \begin{bmatrix} 0 & 1 \\ -\alpha^2 & 1 \end{bmatrix},$$

d) Study, for varying parameter α , the stability of the nonlinear system in the neighborhood of the 2 equilibrium points $\bar{\mathbf{x}}_1$ e $\bar{\mathbf{x}}_2$ using the reduced Lyapunov criterion:

The characteristic polynomial of matrix \mathbf{A}_1 is the following:

$$\Delta_{\mathbf{A}_1}(z) = z(z-1) = 0 \quad \rightarrow \quad z_1 = 0, \quad z_2 = 1.$$

The second eigenvalue $z_2 = 1$ of the linearized system is located on the unitary circle and therefore in this case the reduced Lyapunov criterion cannot be used.

The characteristic polynomial of matrix \mathbf{A}_2 is the following:

$$\Delta_{\mathbf{A}_2}(z) = z^2 - z + \alpha^2 = 0 \quad \rightarrow \quad z_{1,2} = 0.5 \pm \sqrt{0.25 - \alpha^2}.$$

The reduced Lyapunov criterion cannot be used for $|z_{1,2}| = 1$, that is for:

$$\alpha = 0 \quad \alpha^2 = 1.$$

Using the reduced Lyapunov criterion it can be stated that the equilibrium point $\mathbf{x}_2 = (\alpha, \alpha)$ is asymptotically stable for the given nonlinear system for $|z_{1,2}| < 1$, that is for $|\alpha| < 1$. The point \mathbf{x}_2 is unstable for $|z_{1,2}| > 1$, that is for $|\alpha| > 1$.

e) Let be given the function $V(\mathbf{x}(k)) = x_1^2 + x_2^2$. For $\alpha = 0$, compute the function $\Delta V(\mathbf{x}(k))$ used in the direct Lyapunov criterion. Do not discuss the obtained final result.

$$\Delta V(\mathbf{x}(k)) = (x_2)^2 + (x_2 - x_1^3)^2 - x_1^2 - x_2^2 = (x_2 - x_1^3)^2 - x_1^2$$