

Reading-up-time

For reviewing purposes of the problem statements, there is a “reading-up-time” of **10 minutes** prior to the official examination time. During this period it is **not** allowed to start solving the problems. This means explicitly that during the entire “reading-up-time” no writing utensils, e.g. pen, pencil, etc. at all are allowed to be kept on the table. Furthermore the use of carried documents, e.g. books, (electronic) translater, (electronic) dictionaries, etc. is strictly forbidden. When the supervisor refers to the end of the “reading-up-time” and thus the beginning of the official examination time, you are allowed to take your utensils and documents. Please **then**, begin with filling in the **complete** information on the titlepage and on page 3.

Good Luck!

LAST NAME	
FIRST NAME	
MATRIKEL-NO.	
TABLE-NO.	

Klausurunterlagen

Ich versichere hiermit, dass ich sämtliche für die Durchführung der Klausur vorgesehenen Unterlagen erhalten, und dass ich meine Arbeit ohne fremde Hilfe und ohne Verwendung unerlaubter Hilfsmittel und sonstiger unlauterer Mittel angefertigt habe. Ich weiß, dass ein Bekanntwerden solcher Umstände auch nachträglich zum Ausschluss von der Prüfung führt. Ich versichere weiter, dass ich sämtliche mir überlassenen Arbeitsunterlagen sowie meine Lösung vollständig zurück gegeben habe. Die Abgabe meiner Arbeit wurde in der Teilnehmerliste von Aufsichtsführenden schriftlich vermerkt.

THE ABOVE REQUIRED STATEMENTS AS WELL AS THE SIGNATURE
ARE MANDATORY AT THE BEGINNING OF THE EXAM.

Duisburg, _____
(Date)

_____ (Student's signature)

Bewertungstabelle

Aufgabe 1	
Aufgabe 2	
Aufgabe 3	
Gesamtpunktzahl	
Angepasste Punktzahl	
%	
Bewertung gem. PO in Ziffern	

(Datum und Unterschrift 1. Prüfer, Univ.-Prof. Dr.-Ing. Dirk Söffker)

(Datum und Unterschrift 2. Prüfer, Prof. Dr.-Ing. Yan Liu)

(Datum und Unterschrift des für die Prüfung verantwortlichen Prüfers, Söffker)

Fachnote gemäß Prüfungsordnung:

<input type="checkbox"/>											
1,0	1,3	1,7	2,0	2,3	2,7	3,0	3,3	3,7	4,0	5,0	
sehr gut		gut			befriedigend			ausreichend		mangelhaft	

Bemerkung: _____

Attention: Give your answers to ALL problems directly below the questions in the exam question sheet.

You are NOT allowed to use a pencil and also NOT red color (red color is used for corrections).

This exam is taken by me as a

- mandatory (Pflichtfach)
- elective (Wahlfach)
- prerequisite (Auflage)

subject (cross ONE option according to your own situation).

Maximum achievable points:	90 Points
Minimum points for the grade 1,0:	95%
Minimum points for the grade 4,0:	50%

General hints:

- 1) For the multiple-choice and multiple-choice-similar tasks the following rules are effective:
 - i) For correct answers of exam task parts the desired number of points will be given.
 - ii) For noncorrect answers of exam task parts the desired number of points will be counted negative.
 - iii) No answering will neither lead to positive nor to negative points.
 - iv) The points of the task will be summarized. The whole number can not be smaller than zero.
- 2) If in the exam tasks no information is given for the valid range of numbers for time constants or masses etc. : take for time constants (in sec.), for masses (in kg) positive numbers.
- 3) If in the exam tasks no information is given for applying negative or positive feedback: use the usual negative feedback.

Problem 1 (28 Points)

1a) (3 x 5 Points)

Which of the following statements is 'True' or 'False'?

NO.	Task/Question/Judgement	True	False
A1	State space description is a description only for linear time invariant systems.	<input type="radio"/>	<input checked="" type="radio"/>
A2	The Rosenbrock matrix describes the system behavior in time domain.	<input type="radio"/>	<input checked="" type="radio"/>
A3	The transfer function matrix includes less information than the Rosenbrock matrix.	<input checked="" type="radio"/>	<input type="radio"/>
A4	The solution of the state equation can be get only from the mathematical series $e^{At} = \sum_{i=0}^{\infty} \frac{A^i t^i}{i!}$.	<input type="radio"/>	<input checked="" type="radio"/>
A5	The free motion does not depend on the input $u(t)$.	<input checked="" type="radio"/>	<input type="radio"/>



NO.	Task/Question/Judgement	True	False
B1	Eigenvectors of a system are always linear independent.	<input type="radio"/>	<input checked="" type="radio"/>
B2	Observability of a system can be checked directly with C matrix, if the system matrix is a diagonal matrix.	<input checked="" type="radio"/>	<input type="radio"/>
B3	Decoupling zeros are equal to some eigenvalues.	<input checked="" type="radio"/>	<input type="radio"/>
B4	An input decoupling zero is always observable.	<input type="radio"/>	<input checked="" type="radio"/>
B5	Poles can not be transmission zeros for the same system.	<input checked="" type="radio"/>	<input type="radio"/>



NO.	Task/Question/Judgement	True	False
C1	Lyapunov stability criterion is suitable for checking state stability of a system.	<input checked="" type="radio"/>	<input type="radio"/>
C2	Hurwitz criterion is applied to check the Lyapunov stability of a system.	<input type="radio"/>	<input checked="" type="radio"/>
C3	Optimal state feedback control is designed by given desired poles.	<input type="radio"/>	<input checked="" type="radio"/>
C4	Observer can be designed independently from controller design of a system.	<input checked="" type="radio"/>	<input type="radio"/>
C5	Output control is also a feedback technique.	<input checked="" type="radio"/>	<input type="radio"/>



For the following tasks, a system description in controllable canonical form is given with

$$A = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ a_1 & a_2 & a_3 \end{bmatrix}, \quad B = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}, \quad C = \begin{bmatrix} c_1 & 0 & 0 \\ 0 & c_2 & c_3 \end{bmatrix}, \quad \text{and} \quad D = \begin{bmatrix} 0 \\ 0 \end{bmatrix},$$

with $a_{1,2,3} \neq 0$ and $c_{1,2,3} \neq 0$.

1b) (1 Point)

State the Rosenbrock matrix of the system depending on the parameters $a_{1,2,3}$ and $c_{1,2,3}$.

$$P(s) = \begin{bmatrix} s & -1 & 0 & 0 \\ 0 & s & -1 & 0 \\ -a_1 & -a_2 & s-a_3 & -1 \\ c_1 & 0 & 0 & 0 \\ 0 & c_2 & c_3 & 0 \end{bmatrix}$$

□

1c) (3 Points)

Calculate the decoupling zeros. Indicate if they are input or output decoupling zeros.

If $\text{Rank}[s_0 I - A \quad -B] < n \Rightarrow s_0 : \text{input decoupling zero}$.

$$\text{Rank} \begin{bmatrix} s_0 & -1 & 0 & 0 \\ 0 & s_0 & -1 & 0 \\ -a_1 & -a_2 & s_0-a_3 & -1 \\ \hline & & & \end{bmatrix} = 3$$

$$\det \begin{vmatrix} \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot \end{vmatrix} = -1 \neq 0 \quad \text{for all values of } s_0$$

\Rightarrow no input decoupling zero.

If $\text{Rank} \begin{bmatrix} s_0 I - A \\ C \end{bmatrix} < n \Rightarrow s_0 \text{ is output decoupling zero.}$

Rank $\begin{bmatrix} s_0 & -1 & 0 \\ 0 & s_0 & -1 \\ -a_1 & -a_2 & s_0 - a_3 \\ C_1 & 0 & 0 \\ 0 & C_2 & C_3 \end{bmatrix} = 3 = n \text{ for all values of } s_0.$

(see Hint)

\Rightarrow no output decoupling zeros

* Hint:

The rank of the $5 \times n$ Matrix can be directly determined

from its $n \times n$ Sub matrix:

$\det \begin{bmatrix} C_1 & 0 & 0 \\ 0 & C_2 & C_3 \\ s_0 & -1 & 0 \end{bmatrix} = C_1 C_3 \neq 0$

(see assumption)

$\Rightarrow \text{Rank} \begin{bmatrix} s_0 & -1 & 0 \\ 0 & s_0 & -1 \\ -a_1 & -a_2 & s_0 - a_3 \\ C_1 & 0 & 0 \\ 0 & C_2 & C_3 \end{bmatrix} = 3$



1d) (4 Points)

Calculate the characteristic polynomial of the system matrix A depending on the parameters $a_{1,2,3}$. Is the system asymptotically stable?

$$\det(\lambda I - A) = \lambda^3 - a_3 \lambda^2 - a_2 \lambda - a_1,$$

Hurwitz - criterion:

① all coefficients should have same sign:

$$\Rightarrow a_1, a_2, a_3 < 0$$

② Hurwitz determinants:

$$H = \begin{vmatrix} -a_3 & -a_1 & 0 \\ 1 & -a_2 & 0 \\ 0 & -a_3 & -a_1 \end{vmatrix}$$

$$H_1 = -a_3 \stackrel{!}{>} 0$$

$$H_2 = \begin{vmatrix} -a_3 & -a_1 \\ 1 & -a_2 \end{vmatrix} = a_2 a_3 + a_1 \stackrel{!}{>} 0$$

$$H_3 = -a_1 \cdot H_2 \stackrel{!}{>} 0 \Rightarrow a_1 \stackrel{!}{<} 0$$

\Rightarrow The system is asymptotically stable.

if $a_1, a_2, a_3 < 0$ and $a_2 a_3 + a_1 > 0$.



1e) (2 Point)

How many outputs has the system? Give the equation(s) for the output(s).

2 Outputs.

$$y_1 = C_1 x_1$$

$$y_2 = C_2 x_2 + C_3 x_3$$



1f) (3 Points)

Is the system fully controllable? State reason.

Yes. Because there is no input decoupling zero.



Problem 2 (31 Points)

2a) (4 Points)

A system is described by A , B , and C . The dimension of the state vector x is 35. The invertible modal matrix of A is V . What can be concluded from the given facts?

NO.	Task/Question/Judgement	True	False
1	The observable eigenvalues can be calculated numerically by $\tilde{B} = V^{-1}B$.	<input type="radio"/>	<input checked="" type="checkbox"/>
2	The transformed system matrix $\tilde{A} = V^{-1}AV$ has new and different eigenvalues as in A .	<input type="radio"/>	<input checked="" type="checkbox"/>
3	The modal matrix describes the structure of the solution by $x(t) = V\tilde{x}(t)$.	<input checked="" type="checkbox"/>	<input type="radio"/>
4	From $\tilde{C} = CV$ the observability of some eigenvalues can not be seen.	<input type="radio"/>	<input checked="" type="checkbox"/>



2b) (4 Points)

From $\det(\lambda_i I - A) = 0$ the left and right eigenvectors $\tilde{\tilde{x}}$ and \tilde{x} can be calculated by $\tilde{\tilde{x}}_i^T (\lambda_i I - A) = 0$ and $(\lambda_i I - A)\tilde{x}_i = 0$ for all λ_i of A . In the detailed case, \tilde{x}_1 , $\tilde{\tilde{x}}_1$, \tilde{x}_2 , $\tilde{\tilde{x}}_2$ are

calculated as $\tilde{\tilde{x}}_1 = \begin{bmatrix} 8 \\ 5 \\ 7 \\ 2 \\ 8 \end{bmatrix}$, $\tilde{\tilde{x}}_2 = \begin{bmatrix} 8 \\ 5 \\ 1 \\ 1 \\ 1 \end{bmatrix}$, $\tilde{x}_1 = \begin{bmatrix} 8 \\ 5 \\ 6 \\ 2 \\ 9 \end{bmatrix}$, and $\tilde{x}_2 = \begin{bmatrix} 8 \\ 3 \\ 3 \\ 1 \\ 8 \end{bmatrix}$ for a system with $B = \begin{bmatrix} -2 \\ 1 \\ 4 \\ 2 \\ 5 \end{bmatrix}$,

$$C = [c \ 9 \ -3 \ 5 \ -5].$$

What can be concluded from the given facts?

NO.	Task/Question/Judgement	True	False
1	The system has 5 eigenvalues.	<input checked="" type="checkbox"/>	<input type="radio"/>
2	For $c \neq 1$ the second eigenvalue is controllable.	<input type="radio"/>	<input checked="" type="checkbox"/>
3	The system is fully controllable, because there exists no zero in B .	<input type="radio"/>	<input checked="" type="checkbox"/>
4	For $c = 1$ the first eigenvalue λ_1 is a pole.	<input type="radio"/>	<input checked="" type="checkbox"/>



2c) (4 Points)

Which of the following statements is 'True' or 'False'?

NO.	Task/Question/Judgement	True	False
1	An observer can be used for diagnostic purposes.	<input checked="" type="checkbox"/>	<input type="radio"/>
2	A residuum is defined by the difference between output and reference value $r = y - y_{ref}$.	<input type="radio"/>	<input checked="" type="checkbox"/>
3	The eigenvalues of the controlled system should definitely lie left to the eigenvalues of the plant.	<input type="radio"/>	<input checked="" type="checkbox"/>
4	The sampling rate of the calculation for simulation of observer-based state feedback control should be larger than or equal to $2\omega_{max}$ (ω_{max} : the maximum frequency of the eigenvalues of the closed-loop system and the observer).	<input checked="" type="checkbox"/>	<input type="radio"/>



2d) (7 Points)

For the system with

$$\lambda_{1,2} = -5 \pm 2j$$

$$\lambda_{3,4} = -1 \pm 3j$$

$$\lambda_5 = -2$$

$$\lambda_{6,7} = 3 \pm j$$

$$\lambda_{8,9} = 0 \pm 3j$$

a controller design has to be realized. It has to be stated that the non-observable eigenvalues are $\lambda_{3,4} = -1 \pm 3j$, as well as non-controllable eigenvalues with $\lambda_{3,4} = -1 \pm 3j$ and $\lambda_{6,7} = 3 \pm j$.

NO.	Task/Question/Judgement	True	False
1	$\lambda_{3,4} = -1 \pm 3j$ are both input and output decoupling zeros.	<input checked="" type="checkbox"/>	<input type="radio"/>
2	The system has 5 transmission zeros.	<input type="radio"/>	<input checked="" type="checkbox"/>
3	The system is asymptotically stable.	<input type="radio"/>	<input checked="" type="checkbox"/>
4	The poles are $s_{p1,2} = -5 \pm 2j$, $s_{p3} = -2$, and $s_{p4,5} = 0 \pm 3j$.	<input checked="" type="checkbox"/>	<input type="radio"/>
5	$\lambda_{3,4} = -1 \pm 3j$ are not eigenvalues.	<input type="radio"/>	<input checked="" type="checkbox"/>
6	The system can be stabilized using a state feedback controller.	<input type="radio"/>	<input checked="" type="checkbox"/>
7	The system is detectable.	<input checked="" type="checkbox"/>	<input type="radio"/>



2e) (12 Points)

A system is given by

$$A = \begin{bmatrix} -1 & 0 & 1 \\ 0 & -2 & 1 \\ 0 & 1 & -2 \end{bmatrix}, \quad B = \begin{bmatrix} b_1 \\ 0 \\ b_2 \end{bmatrix}, \quad C = [0 \ c \ 0], \quad \text{and} \quad D = [0].$$

i) (3 Points)

The transfer function matrix $G(s)$ is

- $\frac{2b_2c}{s^2+4s+3}$ $\frac{b_2c}{s^2+4s+3}$
 $\frac{b_1c}{s^2+4s+3}$ None



ii) (2 Points)

Calculate the eigenvalues of A . The result is:

- $\lambda_1 = -1, \lambda_{2,3} = 0 \pm j$ $\lambda_{1,2} = 1$ and $\lambda_3 = 3$
 $\lambda_{1,2} = -1$ and $\lambda_3 = -3$ None



iii) (2 Points)

Is the system fully controllable?

- Yes, for $b_1 \neq 0$ and $b_2 \neq 0$. No.
 Yes, for $b_2 \neq 0$. None



iv) (2 Points)

Is the system fully observable?

- Yes. No.
 Yes, for $c \neq 0$. None



v) (3 Points)

Calculate the feedback gains for state feedback control of the given system using pole placement. The desired eigenvalues of the controlled system should be $\lambda_1 = -1$, $\lambda_2 = -4$ and $\lambda_3 = -6$.

- | | | | |
|-------------------------------------|---------------|-----------------------|---------------|
| <input checked="" type="checkbox"/> | $k_1 = 0$ | <input type="radio"/> | $k_1 = 1/b_2$ |
| <input type="radio"/> | $k_2 = 9/b_2$ | <input type="radio"/> | $k_2 = 9/b_2$ |
| | $k_3 = 6/b_2$ | | $k_3 = 6/b_2$ |
| <input type="radio"/> | $k_1 = 1/b_2$ | <input type="radio"/> | None |
| <input type="radio"/> | $k_2 = b_2$ | | |
| | $k_3 = b_2/3$ | | |



Problem 3 (31 Points)

A system description is given with

$$A = \begin{bmatrix} 7 & 0 & -8 \\ 10 & -2 & -10 \\ 4 & 0 & -5 \end{bmatrix}, B = \begin{bmatrix} 1 & 0 \\ 0 & 0 \\ 0 & b \end{bmatrix}, C = \begin{bmatrix} c & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}, \text{ and } D = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} (b \neq 0, c \neq 0).$$

The eigenvalues of the system matrix A are $\lambda_1 = -1$, $\lambda_2 = -2$, and $\lambda_3 = 3$.

3a) (7 Points)

- Calculate the transfer function matrix for the system.
- State the poles.
- Is the system BIBO-stable (state reason)?
- Is the system state-stable (state reason)?

$$\begin{aligned} G(s) &= C(sI - A)^{-1} B + D \\ &= \begin{bmatrix} c & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} s+1 & 0 & 8 \\ -10 & s+2 & 10 \\ -4 & 0 & s+5 \end{bmatrix}^{-1} \begin{bmatrix} 1 & 0 \\ 0 & 0 \\ 0 & b \end{bmatrix} \\ &= \frac{1}{(s+1)(s+2)(s-3)} \cdot \begin{bmatrix} c(s+2)(s+5) & -8cb(s+2) \\ 4(s+2) & b(s-7)(s+2) \end{bmatrix} \\ &= \begin{bmatrix} \frac{c(s+5)}{(s+1)(s-3)} & \frac{-8cb}{(s+1)(s-3)} \\ \frac{4}{(s+1)(s-3)} & \frac{b(s-7)}{(s+1)(s-3)} \end{bmatrix} \end{aligned}$$

$$\text{poles : } s_{p_1} = -1 \quad s_{p_2} = 3$$

\Rightarrow not BIBO-stable ($s_{p_2} = 3 > 0$)

\Rightarrow not state-stable ($s_{p_2} = \lambda_3 = 3 > 0$)

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3b) (4 Points)

Give the modal matrix of the system $A = \begin{bmatrix} 7 & 0 & -8 \\ 10 & -2 & -10 \\ 4 & 0 & -5 \end{bmatrix}$.

Model matrix : $V = [V_1 \ V_2 \ V_3]$

for $\lambda_1 = -1$:

$$\begin{bmatrix} 8 & 0 & -8 \\ 10 & -1 & -10 \\ 4 & 0 & -4 \end{bmatrix} \cdot \begin{bmatrix} V_{11} \\ V_{12} \\ V_{13} \end{bmatrix} = 0 \Rightarrow V_1 = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}$$

for $\lambda_2 = -2$:

$$\begin{bmatrix} 9 & 0 & -8 \\ 10 & 0 & -10 \\ 4 & 0 & -3 \end{bmatrix} \cdot \begin{bmatrix} V_{21} \\ V_{22} \\ V_{23} \end{bmatrix} = 0 \Rightarrow V_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$$

for $\lambda_3 = 3$:

$$\begin{bmatrix} 4 & 0 & -8 \\ 10 & -5 & -10 \\ 4 & 0 & -8 \end{bmatrix} \cdot \begin{bmatrix} V_{31} \\ V_{32} \\ V_{33} \end{bmatrix} = 0 \Rightarrow V_3 = \begin{bmatrix} 2 \\ 2 \\ 1 \end{bmatrix}$$

$$\Rightarrow V = \begin{bmatrix} 1 & 0 & 2 \\ 0 & 1 & 2 \\ 1 & 0 & 1 \end{bmatrix}$$



3c) (4 Points)

Give the decoupling zeros for the system and classify the decoupling zeros.

$\lambda_2 = -2$ is an eigenvalue but not a pole.
 $\Rightarrow \lambda_2 = -2$ is a decoupling zero

Using Gilbert:

$$\begin{aligned}\tilde{B} &= V^{-1} \cdot B = \begin{bmatrix} -1 & 0 & 2 \\ -2 & 1 & 2 \\ 1 & 0 & -1 \end{bmatrix} \cdot \begin{bmatrix} 1 & 0 \\ 0 & 0 \\ 0 & b \end{bmatrix} \\ &= \begin{bmatrix} -1 & 2b \\ -2 & 2b \\ 1 & -b \end{bmatrix}\end{aligned}$$

no zero row \Rightarrow no input decoupling zero.

$$\begin{aligned}\tilde{C} &= C \cdot V = \begin{bmatrix} c & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix} \cdot \begin{bmatrix} 1 & 0 & 2 \\ 0 & 1 & 2 \\ 1 & 0 & 1 \end{bmatrix} \\ &= \begin{bmatrix} c & 0 & 2c \\ 1 & 0 & 1 \end{bmatrix}\end{aligned}$$

 \hookrightarrow second column is a column of zeros $\Rightarrow \lambda_2 = -2$ is an output decoupling zero.

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3d) (4 Points)

Is the system stabilizable (state reason)? Is it possible to realize full state feedback (state reason)?

Yes.

No input decoupling zero \Rightarrow The system is fully controllable.

No; not possible.

i) using observer: no, because 2nd mode is not observable.

ii) using no observer: no, because the full state is not measured completely.



3e) (4 Points)

A third measurement, which is $y_3 = 2x_1 + cx_2 + 3x_3$, is realized. Determine the new output matrix C_{new} . Calculate the condition for full observability with respect to parameter c ($c \neq 0$) for the new system (A, C_{new}) .

$$C_{new} = \begin{bmatrix} c & 0 & 0 \\ 0 & 0 & 1 \\ 2 & c & 3 \end{bmatrix}$$

$$\tilde{C}_{new} = C_{new} \cdot V = \begin{bmatrix} c & 0 & 0 \\ 0 & 0 & 1 \\ 2 & c & 3 \end{bmatrix} \cdot \begin{bmatrix} 1 & 0 & 2 \\ 0 & 1 & 2 \\ 1 & 0 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} c & 0 & 2c \\ 1 & 0 & 1 \\ 5 & c & 7+2c \end{bmatrix}$$

due to $c \neq 0$

\Rightarrow no column zero in \tilde{C}_{new}

\Rightarrow fully observable.



3f) (4 Points)

Determine the weighting matrices Q and R with the cost function given by

$$\begin{aligned} J &= \int_0^\infty [x^T Q x + y^T R y] dt \\ &= \int_0^\infty [x_1^2(t) + x_1(t)x_2(t) + x_2^2(t) + y_1^2(t) + 0.25y_1(t)y_2(t) + y_2^2(t)] dt. \end{aligned}$$

Declare the calculation steps with the necessary equations and conditions to calculate the matrix L for the linear quadratic optimal observer, assuming the system is fully observable.

$$Q = \begin{bmatrix} 1 & \frac{1}{2} \\ \frac{1}{2} & 1 \end{bmatrix} \quad R = \begin{bmatrix} 1 & \frac{1}{8} \\ \frac{1}{8} & 1 \end{bmatrix}$$

steps to calculate L :① P is a symmetric matrix.

assume $P = \begin{bmatrix} P_1 & P_2 \\ P_2 & P_3 \end{bmatrix}$

② calculate P matrix using Riccati equation

$$A P + P A^T - P C^T R^{-1} C P + Q = 0$$

③ calculate L using

$$L = P C^T R^{-1}$$



3g) (4 Points)

The system matrix A of a linear dynamical system is defined as $A = \begin{bmatrix} 0 & 9 \\ 2 & 8 \end{bmatrix}$. Calculate the solution matrix P using Ljapunov approach (with the weighting matrix $Q = \begin{bmatrix} 4 & 0 \\ 0 & 2 \end{bmatrix}$) and determine the Ljapunov stability of the system according to the solution matrix P .

Iff for arbitrary matrix $Q = Q^T > 0$,

the Ljapunov equation $A^T P + PA = -Q$ has

an unique solution $P = P^T > 0$, the system is

asymptotically stable.

assume $P = \begin{bmatrix} P_1 & P_2 \\ P_2 & P_3 \end{bmatrix}$

$$\begin{bmatrix} 0 & 2 \\ 9 & 8 \end{bmatrix} \begin{bmatrix} P_1 & P_2 \\ P_2 & P_3 \end{bmatrix} + \begin{bmatrix} P_1 & P_2 \\ P_2 & P_3 \end{bmatrix} \begin{bmatrix} 0 & 9 \\ 2 & 8 \end{bmatrix} = - \begin{bmatrix} 4 & 0 \\ 0 & 2 \end{bmatrix}$$

$$\Rightarrow \begin{cases} P_1 = \frac{2}{3} \\ P_2 = -1 \\ P_3 = 1 \end{cases} \Rightarrow P = \begin{bmatrix} \frac{2}{3} & -1 \\ -1 & 1 \end{bmatrix}$$

check the positive definiteness of P :

$$|\lambda I - P| = 0 \Rightarrow \lambda_{1,2} = \frac{5 \pm \sqrt{37}}{6}$$

$\lambda_1 < 0 \Rightarrow P$ is not positive definite.

\Rightarrow The system is not asymptotically stable.

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$\sum \square$