

Space feedback control

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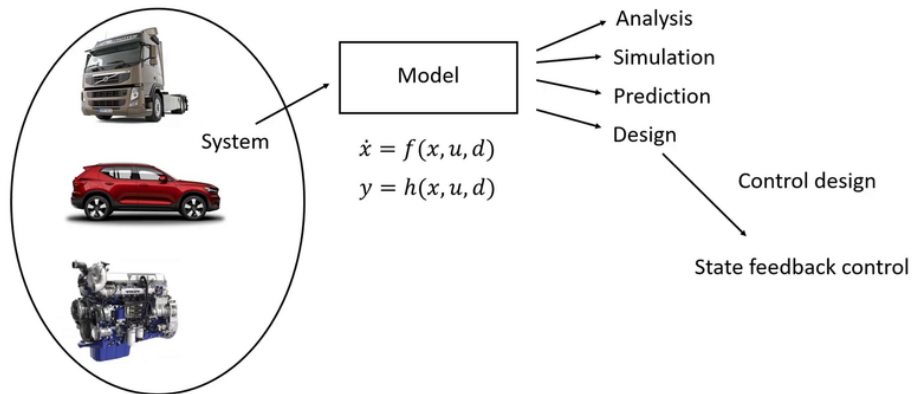
1 State feedback control

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- Reference tracking
- Integral action
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2 Reachability

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State feedback control



State feedback control

Consider a linear time-invariant state-space model given by:

$$\dot{x}(t) = Ax(t) + Bu(t)$$

$$y(t) = Cx(t) + Du(t)$$

where $x(t) \in \mathbb{R}^n$ is the state (vector), $u(t) \in \mathbb{R}^p$ is the input or control signal and $y(t) \in \mathbb{R}^q$ is the output signal. (For SISO case, $p = 1, q = 1$)

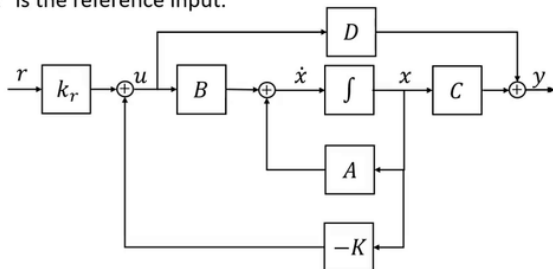
The system poles are given by the eigenvalues of the system matrix $A \in \mathbb{R}^{n \times n}$.

State feedback control

Idea with control design: Modify the eigenvalues of A by using the input $u(t)$

State feedback controller: $u(t) = -Kx(t) + k_r r(t)$

where $K \in \mathbb{R}^{p \times n}$ is the feedback gain, $k_r \in \mathbb{R}^{p \times r}$ is the steady-state reference gain and $r(t) \in \mathbb{R}^r$ is the reference input.

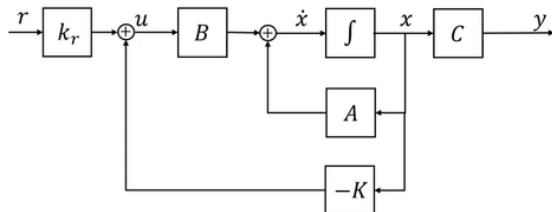


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Using the state feedback controller the closed loop dynamics becomes:

$$\begin{aligned}\dot{x}(t) &= Ax(t) + B(-Kx(t) + k_r r(t)) \\ &= (A - BK)x(t) + Bk_r r(t)\end{aligned}$$

Control objective: Choose K such that the closed loop dynamics $A - BK$ get desired properties, i.e fulfill the specifications or stabilize the system.

SISO case: n parameters in K and n eigenvalues in A , so it might be possible!

Reference tracking

The steady-state reference gain, k_r , does not affect the stability, but it does affect the steady-state solution.

The steady-state gain is usually chosen such that:

$$y(t) \approx r(t) \text{ as } t \rightarrow \infty$$

At steady-state the time derivative of the state variable is $\dot{x}(t) \equiv 0$, so

$$0 = (A - BK)x(t) + Bk_r r(t)$$

$$y(t) = Cx(t) + Du(t)$$

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$$\left. \begin{array}{l} 0 = (A - BK)x(t) + Bk_r r(t) \\ y(t) = Cx(t) \end{array} \right\} y = -C(A - BK)^{-1} Bk_r r$$

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If $y(t) \approx r(t)$ as $t \rightarrow \infty$, then k_r should be chosen as

$$k_r = -(C(A - BK)^{-1}B)^{-1} \quad \text{or} \quad k_r = -1/C(A - BK)^{-1}B$$

Integral action

Using the steady-state feedback gain, k_r , can achieve zero steady-state error, but it does depend on the model parameters, as

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Introduce **integral action** to remove the steady-state error. Approach: introduce an additional state variable in our system which computes the integral of the error

$$\dot{z}(t) = y(t) - r(t)$$

The new state-space model becomes:

$$\begin{bmatrix} \dot{x} \\ \dot{z} \end{bmatrix} = \begin{bmatrix} Ax - Bu \\ y - r \end{bmatrix} = \begin{bmatrix} Ax - Bu \\ Cx - r \end{bmatrix} = \begin{bmatrix} A & 0 \\ C & 0 \end{bmatrix} \begin{bmatrix} x \\ z \end{bmatrix} + \begin{bmatrix} B \\ 0 \end{bmatrix} u + \begin{bmatrix} 0 \\ -1 \end{bmatrix} r$$

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Given the new state-space model, we design a controller in the usual fashion and the resulting controller becomes:

$$u(t) = -Kx(t) - K_I z(t) + k_r r(t)$$

Example 1 - Vehicle steering (Ex 7.4)

Consider the following system:

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} 0 & v_0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} av_0/b \\ v_0/b \end{bmatrix} u$$

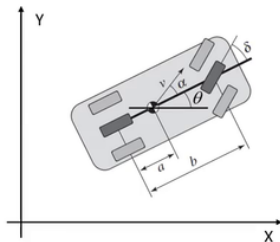
$$y = [1 \quad 0] \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + [0] u$$

where x_1 is the lateral position Y , x_2 is the heading orientation θ and u is the steering angle δ .

The idea is to design a controller that **stabilizes** the dynamics and **tracks** a given lateral position of the vehicle.

Specification: Desired characteristic polynomial:

$$p_{des}(\lambda) = \lambda^2 + 2\zeta\omega_n\lambda + \omega_n^2$$



Vehicle data: $v_0 = 12 \text{ m/s}$
 $a = 2 \text{ m}$
 $b = 4 \text{ m}$

Example 1 - Vehicle steering (Ex 7.4)

State feedback control:

$$u = -Kx + k_r r = -k_1 x_1 - k_2 x_2 + k_r r$$

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The closed loop system dynamics becomes

$$\dot{x} = (A - BK)x + Bk_r r = \left(\begin{bmatrix} 0 & v_0 \\ 0 & 0 \end{bmatrix} - \begin{bmatrix} k_1 a v_0 / b & k_2 a v_0 / b \\ k_1 v_0 / b & k_2 v_0 / b \end{bmatrix} \right) \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} k_r a v_0 / b \\ k_r v_0 / b \end{bmatrix} r$$

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The closed loop system has the characteristic polynomial

$$\det(\lambda I - A + BK) = \dots = \lambda^2 + \frac{v_0}{b} (a k_1 + k_2) \lambda + \frac{k_1 v_0^2}{b}$$

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The closed loop system has the characteristic polynomial

$$\det(\lambda I - A + BK) = \dots = \lambda^2 + \frac{v_0}{b} (ak_1 + k_2)\lambda + \frac{k_1 v_0^2}{b}$$

Matching with desired characteristic polynomial gives:

$$\lambda^2 + 2\zeta\omega_n\lambda + \omega_n^2 \equiv \lambda^2 + \frac{v_0}{b} (ak_1 + k_2)\lambda + \frac{k_1 v_0^2}{b}$$

Example 1 - Vehicle steering (Ex 7.4)

The steady-state gain can be determined:

$$k_r = -1/C(A - BK)^{-1}B = \dots = k_1 = \frac{b\omega_n^2}{v_0^2}$$

Example 1 - Vehicle steering (Ex 7.4)

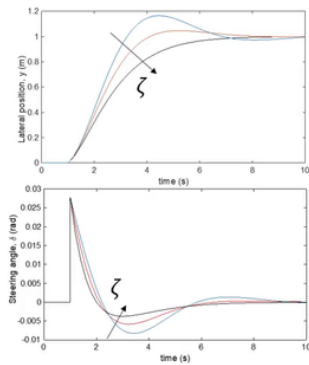
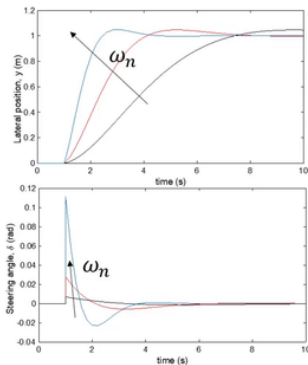
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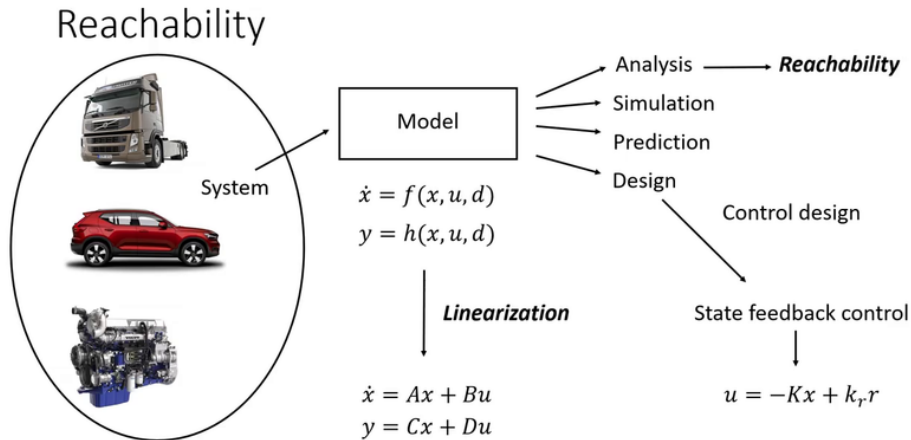
$$k_r = -1/C(A - BK)^{-1}B = \dots = k_1 = \frac{b\omega_n^2}{v_0^2}$$

Inserting these control design parameters into the feedback controller gives:

$$u = -k_1x_1 - k_2x_2 + k_r r = -\frac{b\omega_n^2}{v_0^2}x_1 - \left(\frac{2\zeta\omega_n b}{v_0} - \frac{ab\omega_n^2}{v_0^2}\right)x_2 + \frac{b\omega_n^2}{v_0^2}r$$

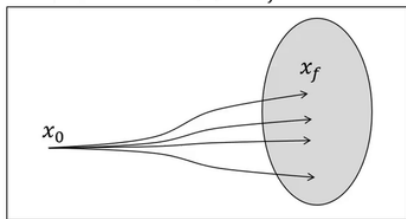
Example 1 - Vehicle steering (Ex 7.4)

Simulations with different values of ζ and ω_n :



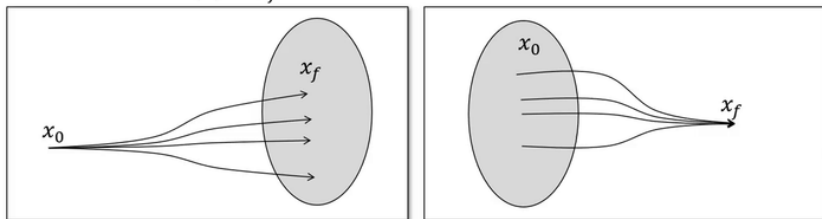
Reachability

Definition (Reachability): A linear system is **reachable** if for any $x_0, x_f \in \mathbb{R}^n$ there exists a $T > 0$ and $u: [0, T] \rightarrow \mathbb{R}$ such that if $x(0) = x_0$ then the corresponding solution satisfies $x(T) = x_f$.



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Sometimes the definition of **controllable** and **controllability** is used, and that is similar.

Reachability

To see that an arbitrary point can be reached, we can use the convolution equation.

Assume that the system starts from zero, the state of a linear system is given by:

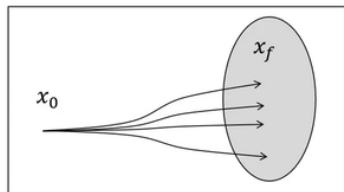
$$x(t) = \int_0^t e^{A(t-\tau)} B u(\tau) d\tau = \int_0^t e^{A\tau} B u(t-\tau) d\tau$$

From linear theory it can be shown that

$$e^{A\tau} = I\alpha_0(\tau) + A\alpha_1(\tau) + \dots + A^{n-1}\alpha_{n-1}(\tau)$$

where $\alpha_i(t)$ are scalar functions, so that

$$x(t) = B \int_0^t \alpha_0(\tau) u(t-\tau) d\tau + AB \int_0^t \alpha_1(\tau) u(t-\tau) d\tau + \dots + A^{n-1}B \int_0^t \alpha_{n-1}(\tau) u(t-\tau) d\tau$$

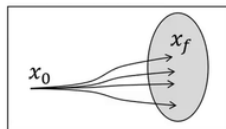


Reachability

By writing it in "vector form", we get:

$$x(t) = \underbrace{[B \quad AB \quad \dots \quad A^{n-1}B]}_{W_r} \begin{bmatrix} \int_0^t \alpha_0(\tau) u(t-\tau) d\tau \\ \int_0^t \alpha_1(\tau) u(t-\tau) d\tau \\ \vdots \\ \int_0^t \alpha_{n-1}(\tau) u(t-\tau) d\tau \end{bmatrix}$$

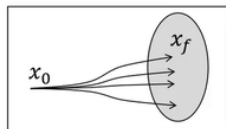
To reach an arbitrary point in state-space, we require that W_r is nonsingular. The matrix W_r is called the **reachability matrix**.



Reachability

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$$x(t) = \underbrace{[B \quad AB \quad \dots \quad A^{n-1}B]}_{W_r} \begin{bmatrix} \int_0^t \alpha_0(\tau) u(t-\tau) d\tau \\ \int_0^t \alpha_1(\tau) u(t-\tau) d\tau \\ \vdots \\ \int_0^t \alpha_{n-1}(\tau) u(t-\tau) d\tau \end{bmatrix}$$



To reach an arbitrary point in state-space, we require that W_r is nonsingular. The matrix W_r is called the **reachability matrix**.

Theorem (Reachability rank condition): *A linear system is reachable if and only if the reachability matrix is invertible (has full rank).*

Revisit Example - Vehicle steering (Ex 7.4)

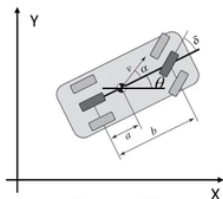
Consider the following system:

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} 0 & v_0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} av_0/b \\ v_0/b \end{bmatrix} u$$

$$y = \begin{bmatrix} 1 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 0 \end{bmatrix} u$$

Reachability matrix:

$$W_r = [B \quad AB] = \begin{bmatrix} av_0/b & \begin{bmatrix} 0 & v_0 \end{bmatrix} \\ v_0/b & \begin{bmatrix} av_0/b \\ v_0/b \end{bmatrix} \end{bmatrix}$$



Revisit Example - Vehicle steering (Ex 7.4)

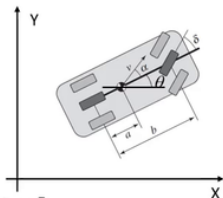
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$$W_r = [B \quad AB] = \begin{bmatrix} av_0/b & v_0^2/b \\ v_0/b & 0 \end{bmatrix}$$



Revisit Example - Vehicle steering (Ex 7.4)

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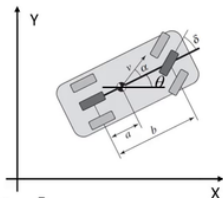
Reachability matrix:

$$W_r = [B \quad AB] = \begin{bmatrix} av_0/b & v_0^2/b \\ v_0/b & 0 \end{bmatrix}$$

Compute the determinant:

$$\det(W_r) = \begin{vmatrix} av_0/b & v_0^2/b \\ v_0/b & 0 \end{vmatrix} = av_0/b \cdot 0 - v_0/b \cdot v_0^2/b = -v_0^3/b^2 \neq 0$$

The system is reachable, as long as $v_0 \neq 0$.



Revisit - Example

Return to our example, with the following system:

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 1 \\ 0 \end{bmatrix} u$$
$$y = [1 \quad 0] \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + [0] u$$

Reachability matrix:

$$W_r = [B \quad AB] = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}$$

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Reachability matrix:

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Note: A square matrix M ($n \times n$) has full rank n iff the $\det(M) \neq 0$

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$$\begin{aligned}\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} &= \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 1 \\ 0 \end{bmatrix} u \\ y &= [1 \quad 0] \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + [0] u\end{aligned}$$

Reachability matrix:

$$W_r = [B \quad AB] = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}$$

Compute the determinant:

$$\det(W_r) = \begin{vmatrix} 1 & 0 \\ 0 & 0 \end{vmatrix} = 1 \cdot 0 - 0 \cdot 0 = 0$$

The system is not reachable!

Note: A square matrix M ($n \times n$) has full rank n iff the $\det(M) \neq 0$

- Karl J. Astrom and Richard M. Murray *Feedback Systems*. Version v3.0i. Princeton University Press. September 2018. Chapter 7.