

(50 points total)

1. (5 pts) Given the following system:

$$\dot{x}_1 = -2x_2$$

$$\dot{x}_2 = x_1 - \frac{1}{3}x_1^3 - 3x_2$$

$$0 = -2x_2 \Rightarrow x_2 = 0$$

$$0 = x_1 - \frac{1}{3}x_1^3 - 0$$

$$x_1(1 - \frac{1}{3}x_1^2) = 0 \Rightarrow x_1 = 0$$

$$x_1 = \pm\sqrt{3}$$

a) Find all equilibrium points.

$$(0, 0), (\sqrt{3}, 0), (-\sqrt{3}, 0)$$

b) Show that the origin is stable. The Jacobian $\frac{\partial f}{\partial x}(x_e) = \begin{bmatrix} 0 & -2 \\ 1 - x_1^2 & -3 \end{bmatrix}_{x=x_e}$ where x_e are the equilibria.

Linearization

$$A = \begin{bmatrix} 0 & -2 \\ 1 & -3 \end{bmatrix}$$

find eigen values

$$|\lambda I - A| = 0$$

 $\text{Re}(\lambda_i) < 0 \Rightarrow \text{stable}$
by theorem

$$\begin{vmatrix} \lambda & 2 \\ -1 & \lambda + 3 \end{vmatrix} = \lambda^2 + 3\lambda + 2 = (\lambda + 2)(\lambda + 1)$$

$$\lambda = -2 \quad \lambda = -1$$

2. (5 pts) Identify the following functions as PD, PSD, ND, NSD, none:

a) $V(x) = x_1^2 + x_2^2$ with $x = [x_1 \ x_2 \ x_3]^T$ is PD, PSD, ND, NSD, none (circle one)b) $V(x) = x_1^2 + x_2^2$ with $x = [x_1 \ x_2]^T$ is PD, PSD, ND, NSD, none (circle one)c) $V(x) = -x_1 \sin(x_1) - x_2^2$ with $x = [x_1 \ x_2]^T$ is PD, PSD, ND, NSD, none (circle one)d) $V(x) = -x_1^2 - 2x_1x_2 - x_2^2 = -(x_1 + x_2)^2$ with $x = [x_1 \ x_2]^T$ is PD, PSD, ND, NSD, none (circle one)e) $V(x) = -x_1^2 + x_2^2$ with $x = [x_1 \ x_2]^T$ is PD, PSD, ND, NSD, none (circle one)3. (5 pts) In designing the control u in the following system, which terms *must* be canceled by the controller.a) Circle the terms that you *must* cancel with your control to ensure Global Asymptotic Stability.

$$\dot{x}_1 = -x_1 - x_1^2 - x_1^{20} + x_3^3 + x_4^4 - \sin(x_1) - \cos(x_1) + u$$

b) Circle the terms that you *must* cancel with your control to ensure Local Asymptotic Stability.

$$\dot{x}_1 = -x_1 - x_1^2 - x_1^3 + x_4^4 + x_5^5 - \sin(x_1) - \cos(x_1) + \tan(x_1) + u$$

6. (10 pts) Design a nonlinear feedback control law, u , that makes the origin globally asymptotically stable. (Don't make this harder than it is)

$$\dot{x}_1 = -3x_1 + 2ax_1x_2^2 + u$$

$$\dot{x}_2 = -ax_2^3 - (2a-1)x_2$$

$$V(0) = 0$$

$$V \text{ is PD}$$

$$\dot{V} \text{ is ND} \Rightarrow x_1, x_2 \rightarrow 0$$

$$u \rightarrow 0$$

$$\dot{x}_1, \dot{x}_2 \rightarrow 0$$

$$V = \frac{1}{2}x_1^2 + \frac{1}{2}x_2^2$$

$$\dot{V} = x_1(-3x_1 + 2ax_1x_2^2 + u) + x_2(-ax_2^3 - (2a-1)x_2)$$

$$= -3x_1^2 + 2ax_1^2x_2^2 + ux_1$$

$$-ax_2^4 - (2a-1)x_2^2$$

specify: $a = \frac{1}{2}$ or $a > \frac{1}{2}$

$$u = -2ax_1x_2^2$$

$$\dot{V} = -3x_1^2 - ax_2^4 - (2a-1)x_2^2$$

≥ 0 depending on your choice of "a"

7. (10 pts) A system is modeled as:

$$\dot{x}_1 = -x_1 + x_2 - \sin(x_1)$$

$$\dot{x}_2 = -x_1 + \cos(x_2) + u$$

A backstepping control has been designed as

$$u = -x_1 \cos(x_1) + x_2 \cos(x_1) - \sin(x_1) \cos(x_1) - \cos(x_2) - \eta_2$$

$$\eta_2 = x_2 - x_{2d}$$

$$x_{2d} = \sin(x_1)$$

via a Lyapunov analysis:

$$V = x_1^2 + \eta_2^2$$

$$\dot{V} = -x_1^2 - \eta_2^2$$

Finish the design by showing that all signals are bounded.

$$V(0) = 0, V \text{ PD}, \dot{V} \text{ ND} \Rightarrow x_1, \eta_2 \rightarrow 0$$

$$x_1 \rightarrow 0 \Rightarrow x_{2d} = \sin(x_1) \rightarrow 0$$

$$\eta_2, x_{2d} \rightarrow 0 \Rightarrow x_2 = \eta_2 + x_{2d} \rightarrow 0$$

$$x_1, x_2, \eta_2 \rightarrow 0 \Rightarrow u \rightarrow -1$$

$$x_1, x_2 \rightarrow 0 \Rightarrow \dot{x}_1 \rightarrow 0$$

$$x_1, x_2 \rightarrow 0, u \rightarrow 1 \Rightarrow \dot{x}_2 = -0 + \cos(0) - 1 = 0$$

4. (5 pts) Use the Lyapunov function candidate $V(x) = \frac{1}{2}(x_1^2 + x_2^2)$ to show that the origin of the following system is GAS.

$$\dot{x}_1 = -x_1^3 - 2x_2$$

$$\dot{x}_2 = 2x_1 - x_2$$

$$V \text{ is PD, } V(0) = 0$$

$$\dot{V} = x_1 \dot{x}_1 + x_2 \dot{x}_2$$

$$= x_1(-x_1^3 - 2x_2) + x_2(2x_1 - x_2)$$

$$= -x_1^4 - \cancel{2x_1x_2} + \cancel{2x_1x_2} - x_2^2$$

$$= -x_1^4 - x_2^2$$

$$\Rightarrow \dot{V} \text{ is ND}$$

$$V(0) = 0, V \text{ PD, } \dot{V} \text{ ND} \Rightarrow \text{GAS}$$

5. (10pts) Use the Lyapunov function candidate $V(x) = \frac{1}{2}(x_1^2 + x_2^2)$ to show that the origin of the following system is AS and give an estimate of the region of attraction.

$$\dot{x}_1 = -1.5x_1 + 3x_1x_2$$

$$\dot{x}_2 = -x_2$$

$$V(0) = 0, V \text{ is PD}$$

$$\dot{V} = -1.5x_1^2 + 3x_1^2x_2 - x_2^2$$

$$= (-1.5 + 3x_2)x_1^2 - x_2^2$$

Need

$$-1.5 + 3x_2 < 0$$

$$1.2x_2 > 0$$

$$x_2 < 0.5$$

$$(3x_2 + 1)x_1^2 < 0$$

$$D = \{x \in \mathbb{R}^2 : x_2 < 0.5\}$$

(50 points total)

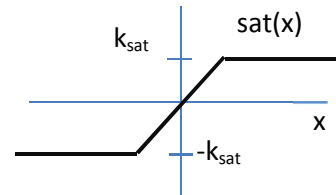
Instructions:

- 1) The test is due on Monday March 7 in class at 11:15AM.
- 2) You must show all steps in your solutions
- 3) Your exam solutions are to be your own work, you are not to give or receive assistance of any kind on this exam.

1. (15 pts) Given the system

$$\dot{x}_1 = -x_2$$

$$\dot{x}_2 = \frac{1}{2}(-x_2 + \sin(x_1) - \text{sat}(x_2))$$

a) Find the equilibrium points assuming $k_{\text{sat}} = \frac{\pi}{2}$ b) Calculate (by hand) the linearization about the equilibrium points and describe their local stability properties assuming $k_{\text{sat}} = \frac{\pi}{2}$.c) Plot the phase-plane portraits for $-6 < x_1 < 6$ and $-2 < x_2 < 2$ for the values $k_{\text{sat}} = 10, 1.5, 0.1$ What is the effect of the saturation (and k_{sat}) on the system?

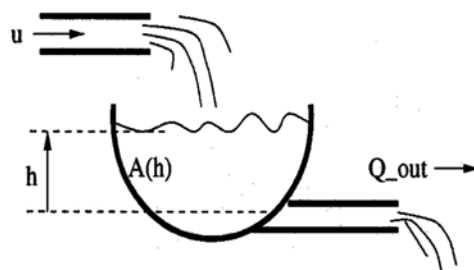
Define the following MATLAB function to implement the saturation.

```
function y=sat(inl,satlimit)
if inl>satlimit
    inl=satlimit;
end
if inl<-satlimit
    inl=-satlimit;
end
y=inl;
```

2. (15 pts)

Consider the problem of controlling the height, h , of fluid in the tank shown in fig. With the fluid level starting at some initial height, h_0 , the goal is to choose the input flow rate, u , which brings h as close as possible to h_d , the desired height. The tank has a cross-sectional area, $A(h)$, which is a function of the height of the fluid in the tank. A spigot at the bottom of the tank leaks fluid at a rate proportional to the square root of the height of fluid in the tank, $Q_{\text{out}} = a\sqrt{2gh}$, where a is a constant of proportionality and g is the acceleration of gravity. Conservation of mass gives the following nonlinear differential equation governing the height of fluid in the tank:

$$A(h)\dot{h} = u - a\sqrt{2gh}$$



- a. Assume $A(h) = h^2 + 0.1$ and all parameters are exactly known and h can be measured, design a controller u so that h tracks h_d . Show all work and that all signals are bounded.
- b. Simulate the system in Simulink using $a=1$. Show $h(t)$ on one plot, show $u(t)$ on one plot, show your Lyapunov function and its derivative on one plot.

3. (20 pts)

- a. Use the hand-crafted backstepping approach to design a feedback control for the following. Show the stability result for the closed-loop system and that all signals remain bounded

$$\dot{x}_1 = -\cos(x_1) - x_1^3 + x_2 + 3$$

$$\dot{x}_2 = x_1 x_2 - u$$

- b. Simulate the system using Simulink. Show states on one plot, show control signals on one plot, and show your Lyapunov function and its derivative on one plot.

$$1. \quad \dot{x}_1 = -x_2$$

$$\dot{x}_2 = \frac{1}{2}(-x_2 + \sin(x_1) - \text{sat}(x_2))$$

a.) EQ Point

$$\dot{x}_1 = 0 \rightarrow x_2 = 0$$

$$\dot{x}_2 = \frac{1}{2}(-0 + \sin(x_1) - 0) = 0$$

$$\sin(x_1) = 0 \Rightarrow x_1 = 0, \pm\pi, \pm 2\pi, \dots \pm n\pi$$

Equilibrium points $(0, 0), (0, \pm n\pi)$ $n = 1, \dots, \infty$

$$b.) \quad \frac{\partial f_1}{\partial x_1} = 0; \quad \frac{\partial f_1}{\partial x_2} = -1; \quad \frac{\partial f_2}{\partial x_1} = \frac{1}{2} \cos(x_1)$$

$$\frac{\partial f_2}{\partial x_2} = -\frac{1}{2} - \frac{1}{2} = -1$$

$\text{sat}(x_2) = x_2$ for x_2 below $\pi/2$.

$$A|_{x_e} = \begin{bmatrix} 0 & -1 \\ \frac{1}{2} \cos(x_1) & -1 \end{bmatrix} \Big|_{x=x_e}$$

$$A_{(0,0)} = \begin{bmatrix} 0 & -1 \\ \frac{1}{2} & -1 \end{bmatrix} \Rightarrow \lambda^2 + \lambda + \frac{1}{2} = 0$$

$$\lambda_1 = -.5 - j0.5$$

$$\lambda_2 = -.5 + j0.5$$

$\text{Re}(\lambda_i) < 0 \Rightarrow$ stable at $(0, 0)$

A will be the same for $(0, n\pi)$ where n is an even number. Thus stable at $(0, 2n\pi)$ for $n = 1, \dots, \infty$

$$A|_{x_e=2n+1} = \begin{bmatrix} 0 & -1 \\ -\frac{1}{2} & -1 \end{bmatrix} \Rightarrow \lambda^2 + \lambda - \frac{1}{2} = 0$$

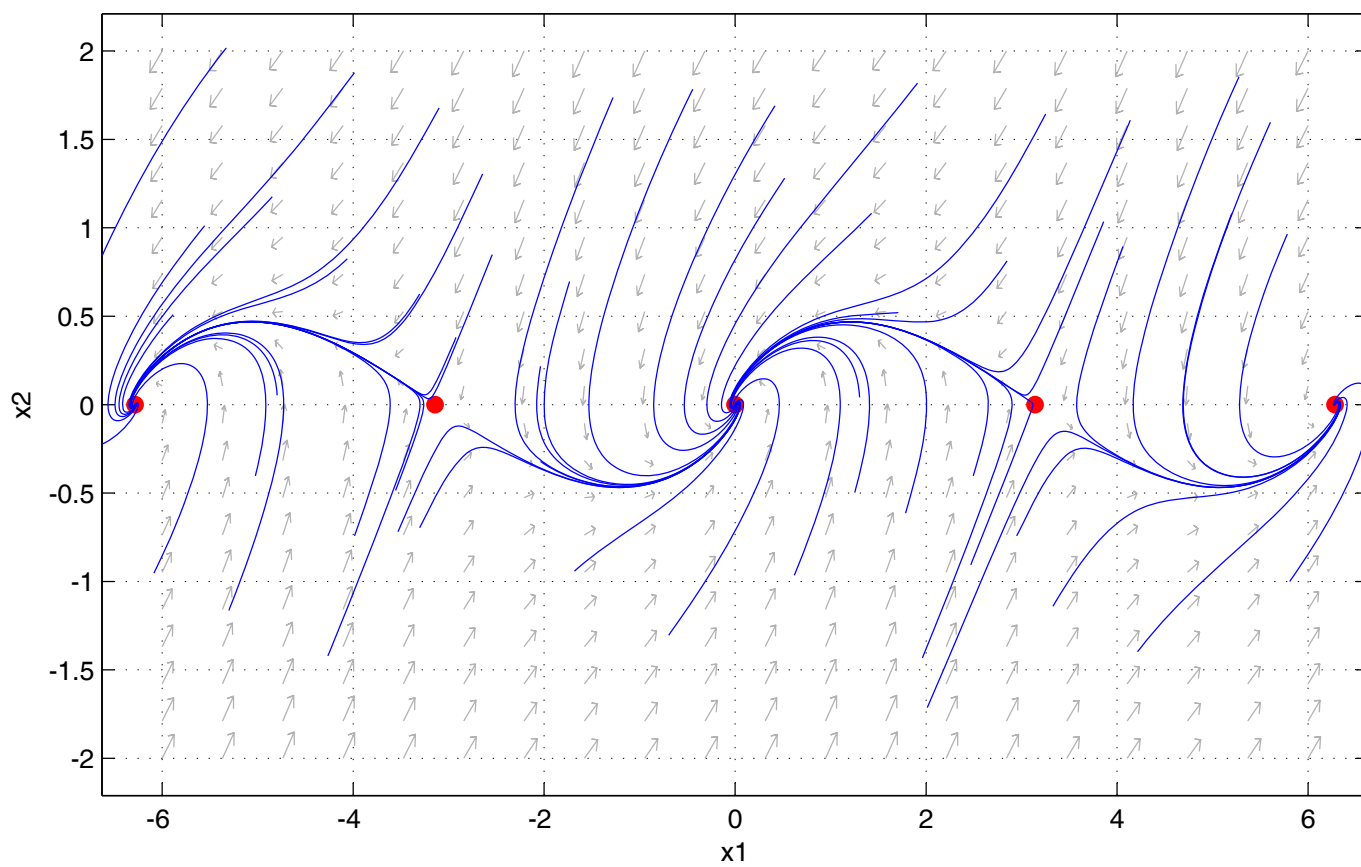
$$\lambda_1 = .366$$

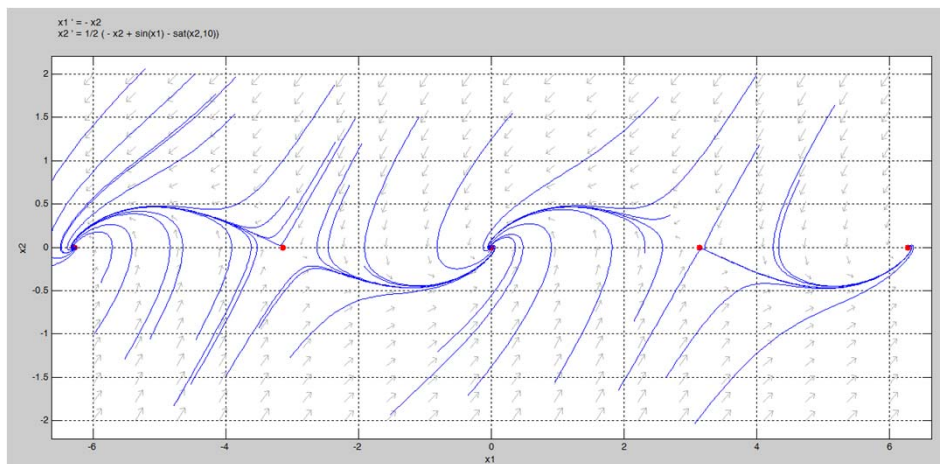
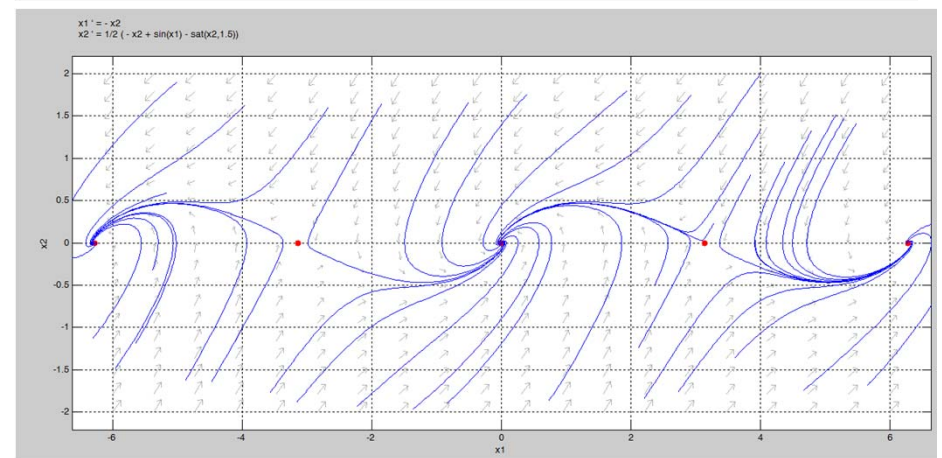
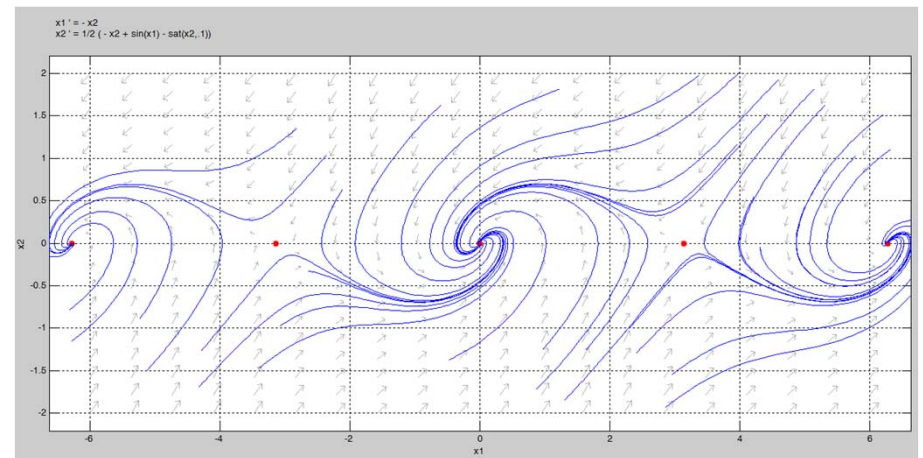
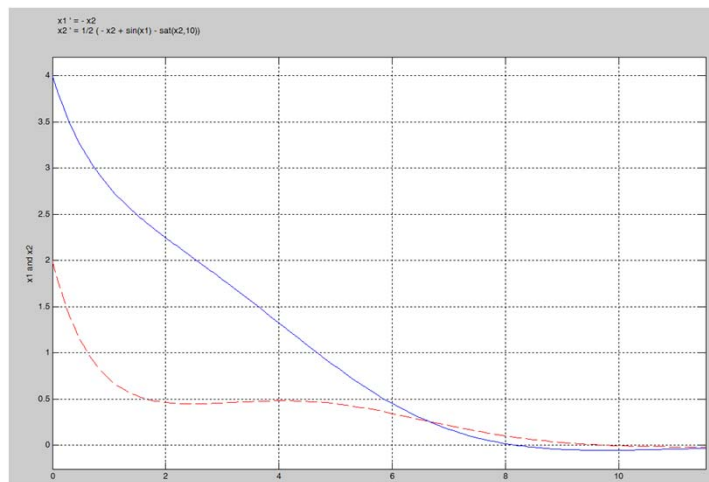
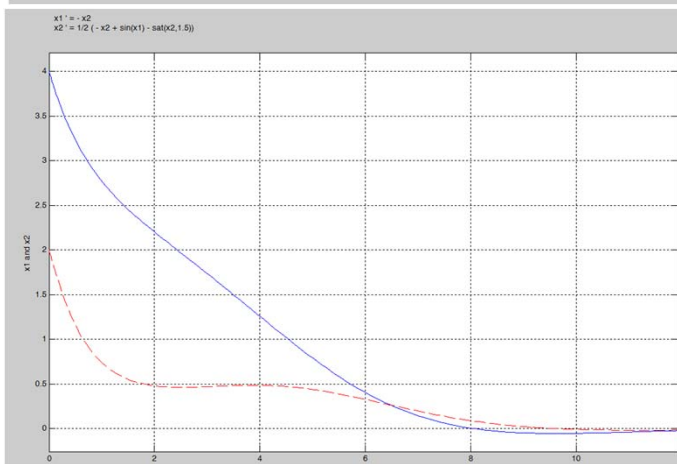
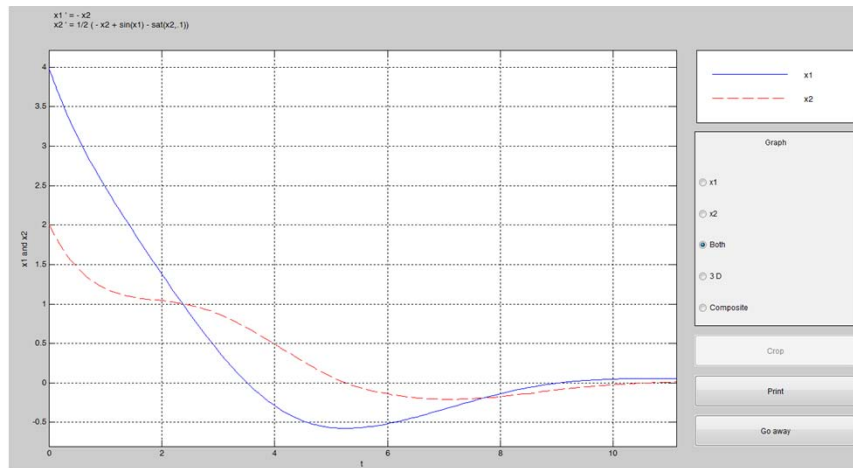
$$\lambda_2 = -1.366$$

\Rightarrow saddle point

\Rightarrow unstable

$$\begin{aligned}x_1' &= -x_2 \\x_2' &= \frac{1}{2}(-x_2 + \sin(x_1) - \text{sat}(x_2, \pi/2))\end{aligned}$$





$$2. (h^2 + 0.1) \dot{h} = u - a\sqrt{gh}$$

$$\dot{h} = \frac{1}{(h^2 + 0.1)} (u - a\sqrt{gh})$$

shift system $\bar{h} = h - h_d$
 $h = \bar{h} + h_d, \dot{h} = \dot{\bar{h}}$

$$\dot{\bar{h}} = \frac{1}{(\bar{h} + h_d)^2 + 0.1} (u - a\sqrt{g(\bar{h} + h_d)})$$

$$V = \frac{1}{2} \bar{h}^2 \quad \text{PD, radially unbounded, } V(0) = 0$$

$$\dot{V} = \bar{h} \dot{\bar{h}} = \bar{h} \left(\frac{1}{(\bar{h} + h_d)^2 + 1} (u - a\sqrt{g(\bar{h} + h_d)}) \right)$$

$$\text{design } u = a\sqrt{g(\bar{h} + h_d)} - \bar{h} [(\bar{h} + h_d)^2 + 1]$$

$$\dot{V} = -\bar{h}^2 \quad \text{ND}$$

V is PD, rad unbounded
 $V(0) = 0$

$$\Rightarrow \bar{h} \rightarrow 0$$

\dot{V} is ND

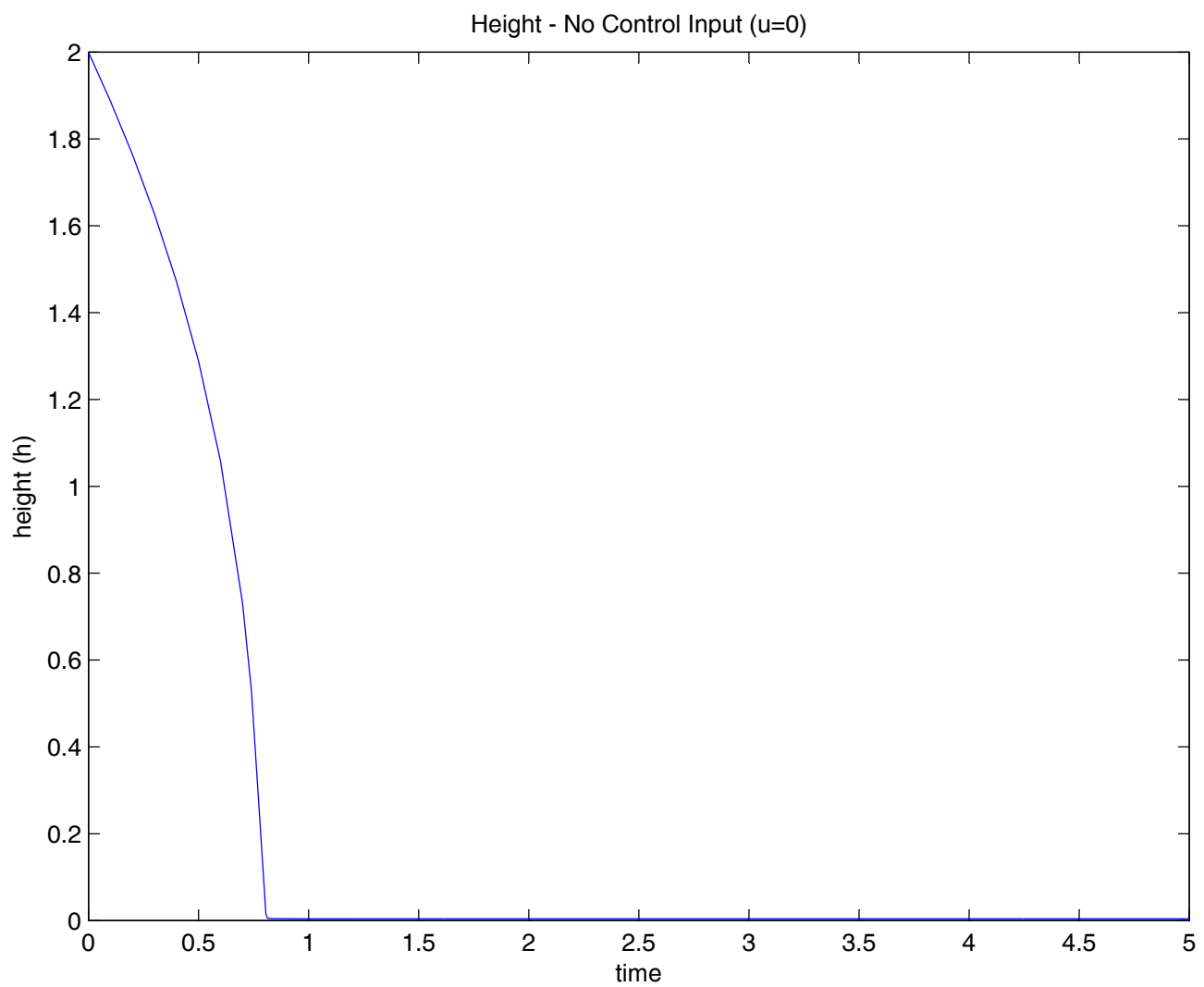
since $\bar{h} \rightarrow 0$ & h_d is a bounded constant $\Rightarrow h \rightarrow h_d$

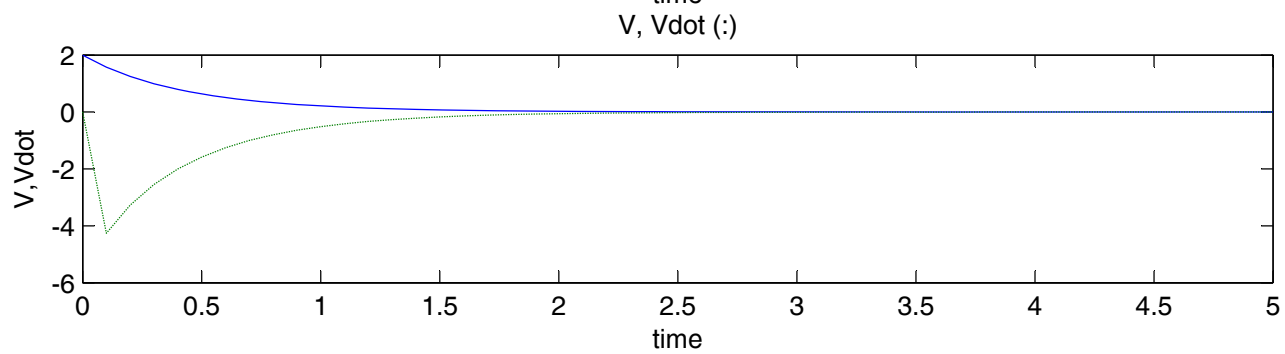
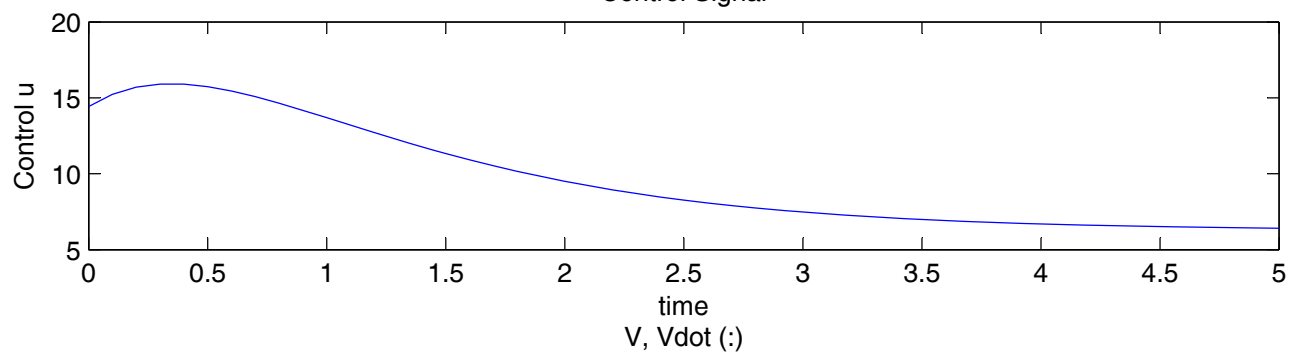
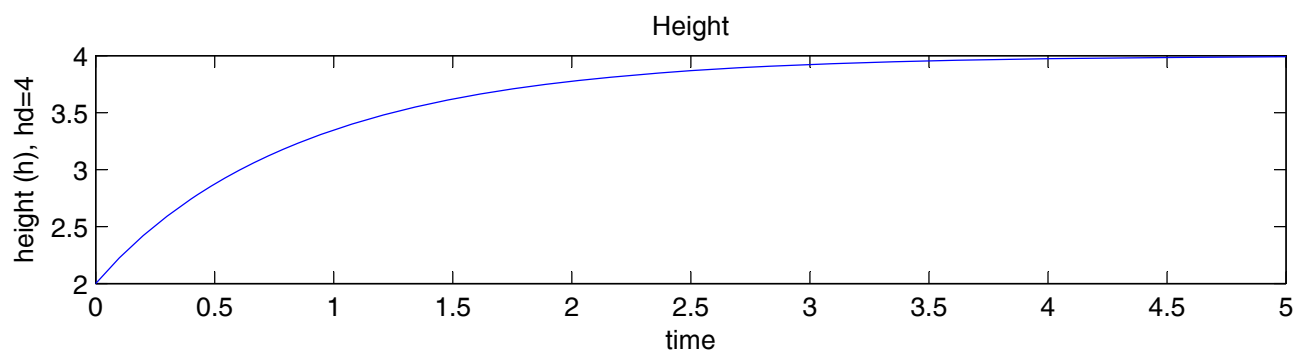
$$\dot{\bar{h}} = -\bar{h} \rightarrow 0$$

\therefore all signals are bounded.

* Note that we have to apply u to h system
 not the \bar{h} system, transform u into the h system:

$$u = a\sqrt{gh} - (h - h_d)[h^2 + 1]$$





$$\begin{aligned}
 3. \quad \dot{X}_1 &= -\cos(x_1) - x_1^3 + x_2 + 3 + x_{2d} - \dot{x}_{2d} \\
 &= -\cos(x_1) - x_1^3 + x_{2d} + 3 + \eta_2 \quad \text{where } \eta_2 = x_2 - x_{2d}
 \end{aligned}$$

$$V_1 = \frac{1}{2} x_1^2$$

$$\dot{V}_1 = x_1 \dot{x}_1 = -x_1(-\cos(x_1) - x_1^3 + 3 + x_{2d}) + x_1 \eta_2$$

$$\text{let } x_{2d} = \cos(x_1) - 3 \quad ; \quad \dot{x}_{2d} = -\sin(x_1) \dot{x}_1$$

$$\begin{aligned}
 \dot{V}_1 &= -x_1^4 + x_1 \eta_2 & &= -\sin(x_1)(-\cos(x_1) - x_1^3 + x_2 + 3)
 \end{aligned}$$

$$V = V_1 + \frac{1}{2} \eta_2^2$$

$$\dot{V} = \dot{V}_1 + \eta_2 \dot{\eta}_2 = \dot{V}_1 + \eta_2(\dot{x}_2 - \dot{x}_{2d})$$

$$= -x_1^4 + x_1 \eta_2 + \eta_2(x_1 x_2 - u + \sin(x_1)(-\cos(x_1) - x_1^3 + x_2 + 3))$$

$$\text{design } u = x_1 + x_1 x_2 + \eta_2 + \sin(x_1)(-\cos(x_1) - x_1^3 + x_2 + 3)$$

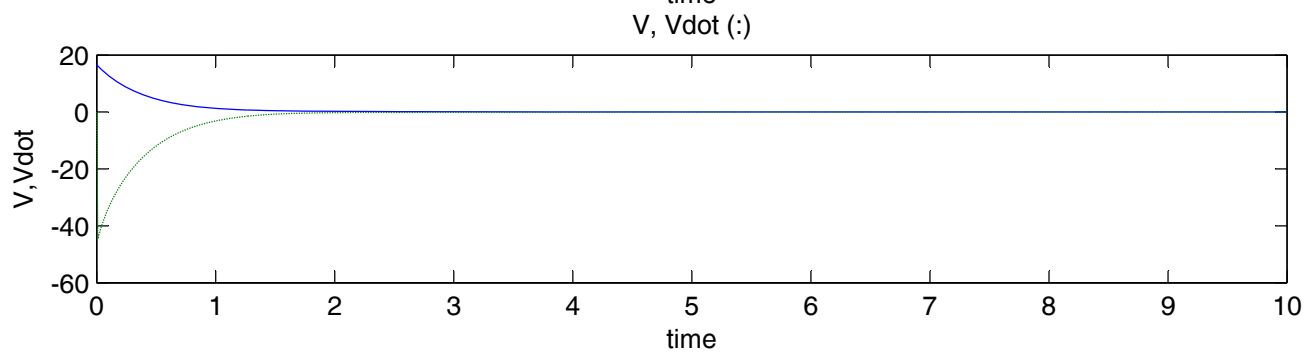
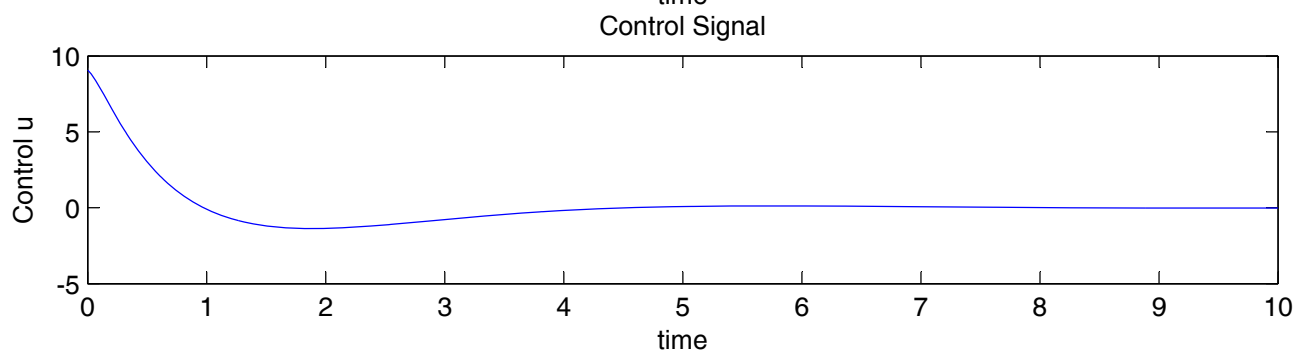
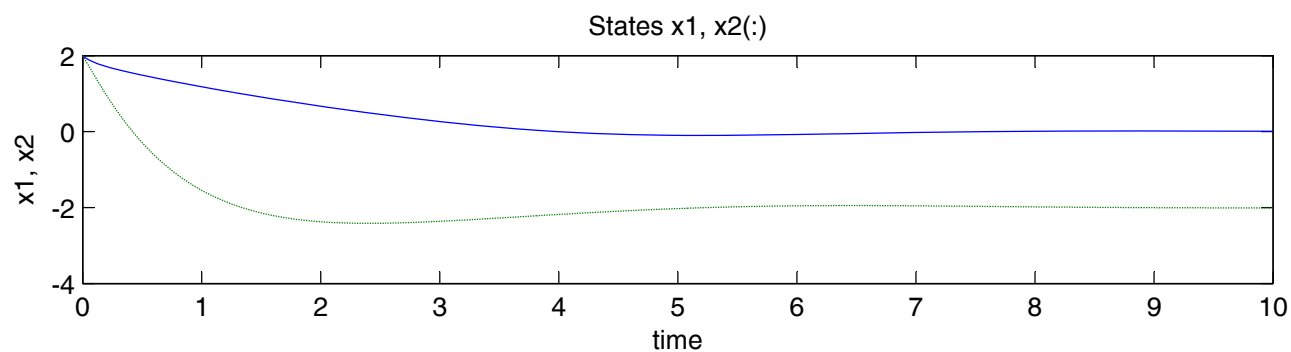
$$\dot{V} = -x_1^4 - \eta_2^2$$

$$V \text{ is PD, } V(0) = 0, \dot{V} \text{ is ND} \Rightarrow x_1, \eta_2 \rightarrow 0$$

$$x_1 \rightarrow 0 \Rightarrow x_{2d} = \cos(0) + 3 = 4 \text{ i.e. } x_{2d} \rightarrow 4 \text{ (bounded)}$$

$$\eta_2 \rightarrow 0, x_{2d} \rightarrow 4 \Rightarrow x_2 = \eta_2 + x_{2d} \rightarrow 0 + 4 = 4 \text{ (bounded)}$$

$$x_1, \eta_2 \rightarrow 0, x_2 \rightarrow 4 \Rightarrow u \rightarrow 0$$



ECE 874

Spring 2011 Test 2

Name _____

(100 points total)

1. (25 pts) Given the following system:

$$\dot{x}_1 = -2x_2$$

$$\dot{x}_2 = ax_1 - \frac{1}{3}x_1^3 - 3x_2 + u$$

where a is an unknown constant. Design a tracking controller u so that the state x_1 follows x_{1d} .

Assume that the desired trajectory and the first two derivatives exist and are bounded.

Prove that the controller will work and that all signals remain bounded.

Solution:

Tracking in upper subsystem:

$$e_1 = x_{1d} - x_1$$

$$\dot{e}_1 = \dot{x}_{1d} - \dot{x}_1 = \dot{x}_{1d} + 2x_2$$

Introduce the embedded control:

$$\dot{e}_1 = \dot{x}_{1d} + 2\eta_2 + 2x_{2d} \text{ where } \eta_2 = x_2 - x_{2d}$$

Design "control input" x_{2d} :

$$V_1 = \frac{1}{2} e_1^2$$

$$\dot{V}_1 = e_1 \dot{e}_1 = e_1 (\dot{x}_{1d} + 2\eta_2 + 2x_{2d})$$

$$\text{Design } x_{2d} = \frac{1}{2} (-\dot{x}_{1d} - k_1 e_1)$$

$$\dot{V}_1 = e_1 \dot{e}_1 = -k_1 e_1^2 + 2e_1 \eta_2$$

$$\dot{\eta}_2 = \dot{x}_2 - \dot{x}_{2d} = ax_1 - \frac{1}{3}x_1^3 - 3x_2 + u - (-\ddot{x}_{1d} - k_1 \dot{e}_1)$$

$$\dot{\eta}_2 = ax_1 - \frac{1}{3}x_1^3 - 3x_2 + \ddot{x}_{1d} + k_1 (\dot{x}_{1d} + 2x_2) + u$$

$$V_2 = V_1 + \eta_2^2$$

$$\dot{V}_2 = \dot{V}_1 + \eta_2 \dot{\eta}_2 = -k_1 e_1^2 + 2e_1 \eta_2 + \eta_2 \left(ax_1 - \frac{1}{3}x_1^3 - 3x_2 + \ddot{x}_{1d} + k_1 (\dot{x}_{1d} + 2x_2) + u \right)$$

$$\text{Design } u = - \left[-\frac{1}{3}x_1^3 - 3x_2 + \ddot{x}_{1d} + k_1 (\dot{x}_{1d} + 2x_2) + \hat{a}x_1 \right] - 2e_1 - \eta_2$$

$$\dot{V}_2 = -k_1 e_1^2 - \eta_2^2 + \eta_2 (ax_1 - \hat{a}x_1)$$

$$V_3 = V_2 + \frac{1}{2} \tilde{a}^2 \text{ where } \tilde{a} = a - \hat{a}$$

$$\dot{V}_3 = \dot{V}_2 - \tilde{a} \dot{\hat{a}}$$

$$\dot{V}_3 = -k_1 e_1^2 - \eta_2^2 + \eta_2 \tilde{a} x_1 - \tilde{a} \dot{\hat{a}}$$

$$\dot{V}_3 = -k_1 e_1^2 - \eta_2^2 + \tilde{a} (\eta_2 x_1 - \dot{\hat{a}})$$

$$\text{Design } \dot{\hat{a}} = \eta_2 x_1$$

$$\dot{V}_2 = -k_1 e_1^2 - \eta_2^2 \Rightarrow \text{signals are bounded}$$

$$\ddot{V}_2 = -e_1 \dot{e} - \eta_2 \dot{\eta}_2 \Rightarrow \ddot{V}_2 \text{ is bounded} \Rightarrow e_1 \rightarrow 0$$

2. (25 pts) Design a tracking controller, $u(t)$, for the system:

$$\ddot{x} = 3\dot{x} + f(x) + 5 + u$$

where $f(x)$ is an unknown function.

Assume that the desired trajectory, x_d , and the first two derivatives exist and are bounded.

Prove that the controller will work and that all signals remain bounded.

Use the Lyapunov function candidate $V = \frac{1}{2}e^2 + \frac{1}{2}r^2$ where $e = x_d - x$ and $r = \dot{e} + \alpha e$.

When designing your control (not implementing your control) assume $f(x) = 2\sin(x)$

Find a bound for the "unknown" functions

$$|f(x)| = |2\sin(x)| \leq 2|\sin(x)| \leq 2 = \rho(x)$$

Use filtered tracking error

$$\begin{aligned}\dot{r} &= \ddot{e} + \alpha\dot{e} = \ddot{x}_d - \ddot{x} + \alpha\dot{e} \\ &= \ddot{x}_d - (3\dot{x} + f(x) + 5 + u) + \alpha\dot{e}\end{aligned}$$

$$V = \frac{1}{2}e^2 + \frac{1}{2}r^2$$

$$\dot{V} = e\dot{e} + r\dot{r} = -\alpha e^2 + er + r(\ddot{x}_d - (3\dot{x} + f(x) + 5 + u) + \alpha\dot{e})$$

$$\dot{V} = -\alpha e^2 + er + r(\ddot{x}_d - 3\dot{x} - f(x) - 5 - u + \alpha\dot{e})$$

Design $u = \ddot{x}_d - 3\dot{x} - 5 + \alpha\dot{e} + e + V_{R1} + kr$

$$\dot{V} = -\alpha e^2 - kr^2 + r(-f(x) - V_{R1})$$

$$\dot{V} \leq -\alpha e^2 - kr^2 + |r||f(x)| - rV_{R1}; \text{ let } V_{R1} = \frac{r}{|r|}\rho(x)$$

$$\dot{V} \leq -\alpha e^2 - kr^2 + |r|\rho(x) - \frac{r^2}{|r|}\rho(x) \Rightarrow \text{used assumption 5 here! } (|f(x)| < \rho(x))$$

$$\dot{V} \leq -\alpha e^2 - kr^2 + |r|\rho(x) - |r|\rho(x) = -\alpha e^2 - kr^2$$

$$e^2 + r^2 = 2V$$

$$\dot{V} \leq -2kV \Rightarrow \dot{V} + 2kV \leq 0$$

$$\dot{V} + 2kV = -s(t), \text{ where } s(t) \geq 0$$

$$V(t) = V(0)\exp(-2kt) - \exp(-2kt) \int_0^t \exp(2k\tau)s(\tau)d\tau$$

$$V(t) \leq V(0)\exp(-2kt)$$

$$\frac{1}{2}(e^2(t) + r^2(t)) \leq \frac{1}{2}(e^2(0) + r^2(0))\exp(-2kt)$$

$$\sqrt{(e^2(t) + r^2(t))} \leq \sqrt{(e^2(0) + r^2(0))}\exp(-kt)$$

3. (25 pts) Design a singularity free tracking controller, $u(t)$, for the system:

$$(x^2 + 1)\dot{x} = -x + u$$

Assume that the desired trajectory, x_d , and the first two derivatives exist and are bounded.

Prove that the controller will work and that all signals remain bounded.

$$\text{Rewrite system as } \dot{x} = -\frac{x}{(x^2 + 1)} + \frac{1}{(x^2 + 1)}u$$

$$e_1 = x_{1d} - x_1$$

$$\dot{e}_1 = \dot{x}_{1d} - \dot{x}_1 = \dot{x}_{1d} - \left(-\frac{x}{(x^2 + 1)} + \frac{1}{(x^2 + 1)}u \right)$$

$$V_1 = \frac{1}{2}e_1^2$$

$$\dot{V}_1 = e_1\dot{e}_1 = e_1\left(\dot{x}_{1d} + \frac{x}{(x^2 + 1)} - \frac{1}{(x^2 + 1)}u\right)$$

$$u = x + (x^2 + 1)(\dot{x}_{1d} + ke_1)$$

$$\dot{V}_1 = -ke_1^2$$

If you use in the control

$u = \dots \dot{x}$ then you can't

show that u is bounded since $\dot{x} = \dots u$

4. (25 pts) Design a tracking controller, $u(t)$, for the system:

$$\dot{x}_1 = -x_1^3 - 2x_1 + \sin(x_1 + x_1^2) - \frac{1}{3}u$$

Assume that the desired trajectory, x_{1d} , and the first two derivatives exist and are bounded.

a.) Prove that the controller will work and that all signals remain bounded.

b.) Simulate using Simulink using $x_{1d} = \cos(t)$.

Turn in plots of the state $x_1(t)$ and the control $u(t)$ and your Simulink diagram.

Tracking in upper subsystem:

$$e_1 = x_{1d} - x_1$$

$$\dot{e}_1 = \dot{x}_{1d} - \dot{x}_1 = \dot{x}_{1d} - \left(-x_1^3 - 2x_1 + \sin(x_1 + x_1^2) - \frac{1}{3}u \right)$$

$$V_1 = \frac{1}{2}e_1^2$$

$$\dot{V}_1 = e_1\dot{e}_1 = e_1\left(\dot{x}_{1d} + x_1^3 + 2x_1 - \sin(x_1 + x_1^2) + \frac{1}{3}u\right)$$

$$u = 3\left(-\dot{x}_{1d} - x_1^3 - 2x_1 + \sin(x_1 + x_1^2) - ke_1\right)$$

$$\dot{V}_1 = -ke_1^2$$

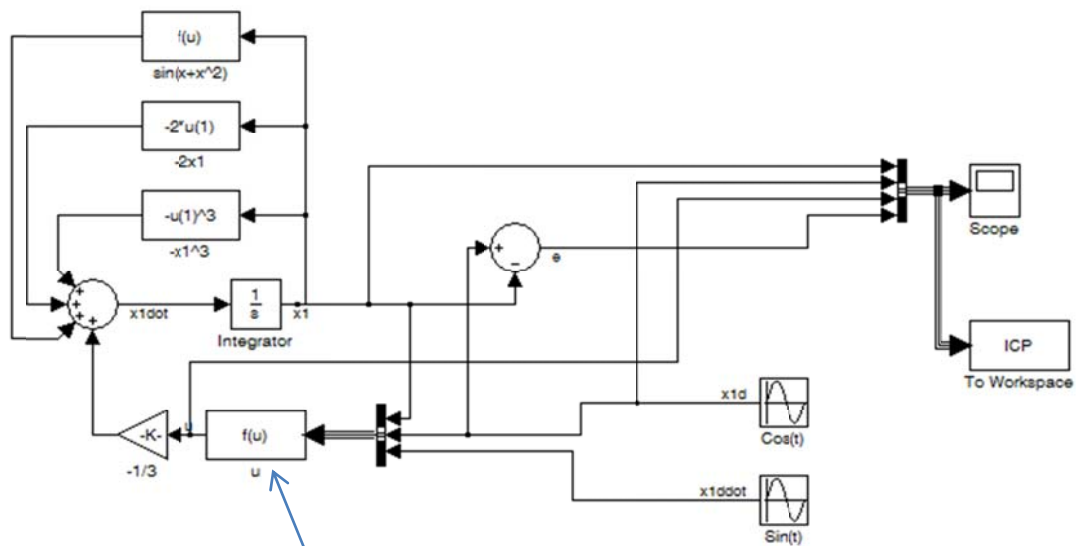
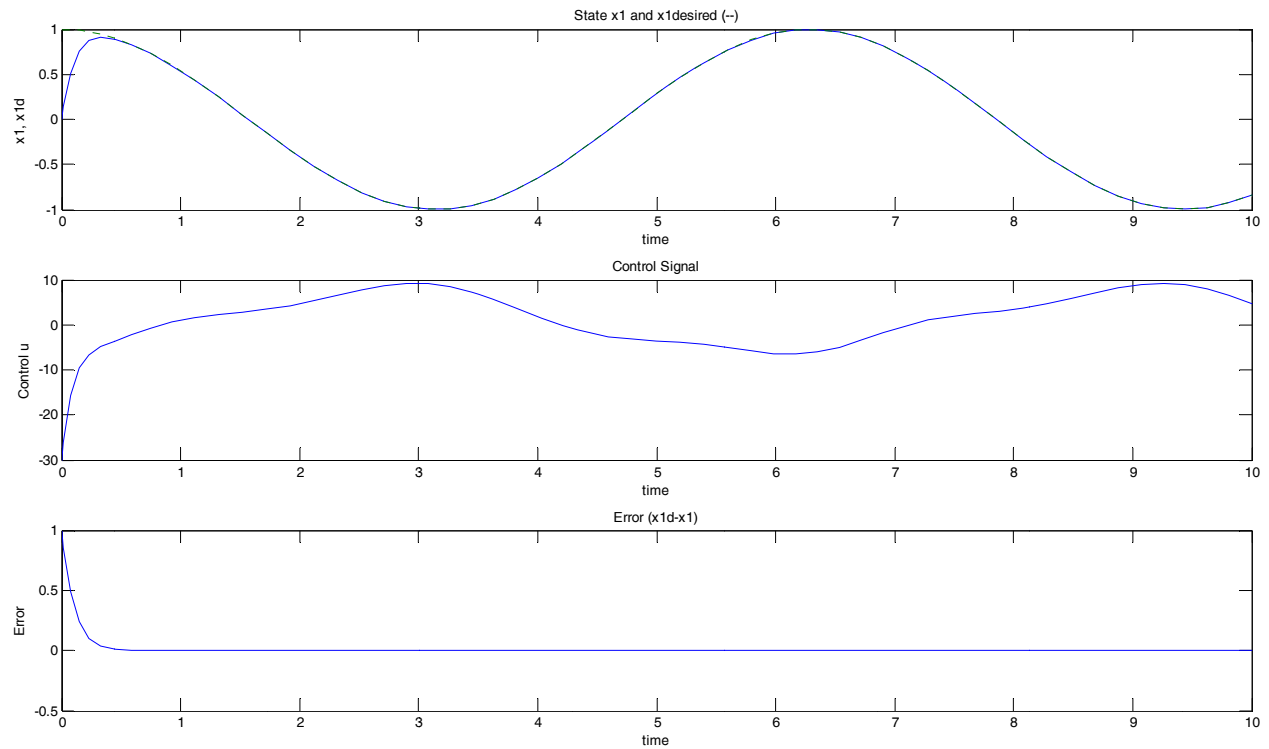
$$V_1 \text{ PD and } \dot{V}_1 \text{ ND} \Rightarrow e_1 \rightarrow 0$$

$$e_1 \rightarrow 0, x_{1d} \text{ bounded} \Rightarrow x \text{ is bounded}$$

$$e_1, x, \dot{x}_{1d} \text{ bounded} \Rightarrow u \text{ is bounded}$$

$$x, u \text{ bounded} \Rightarrow \dot{x}_1 \text{ is bounded}$$

$K=1$

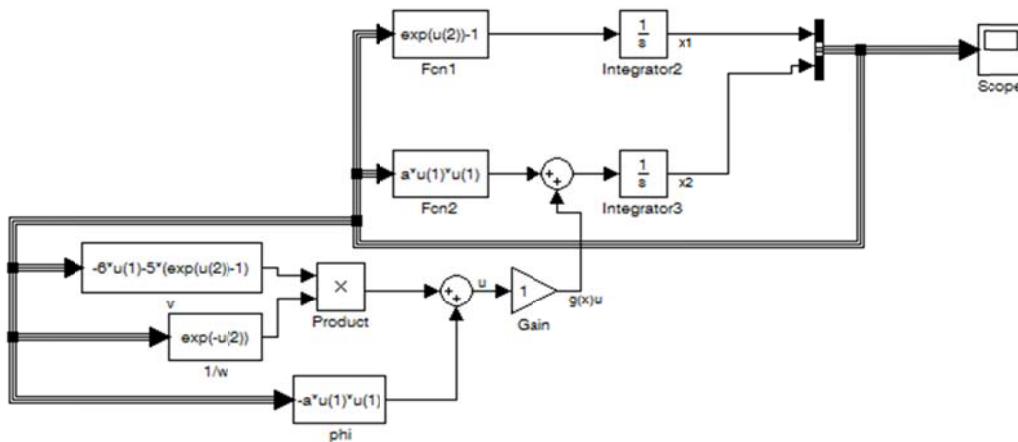


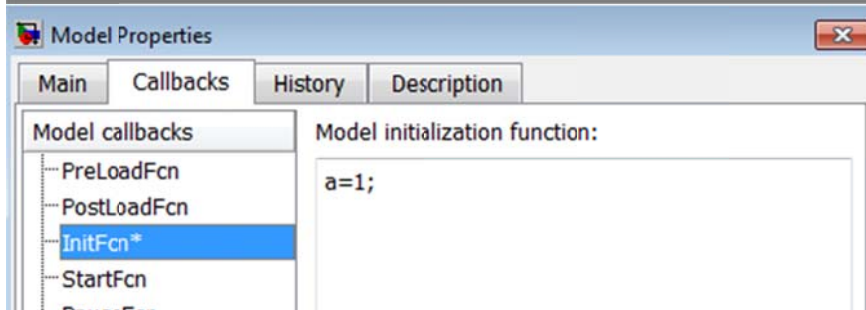
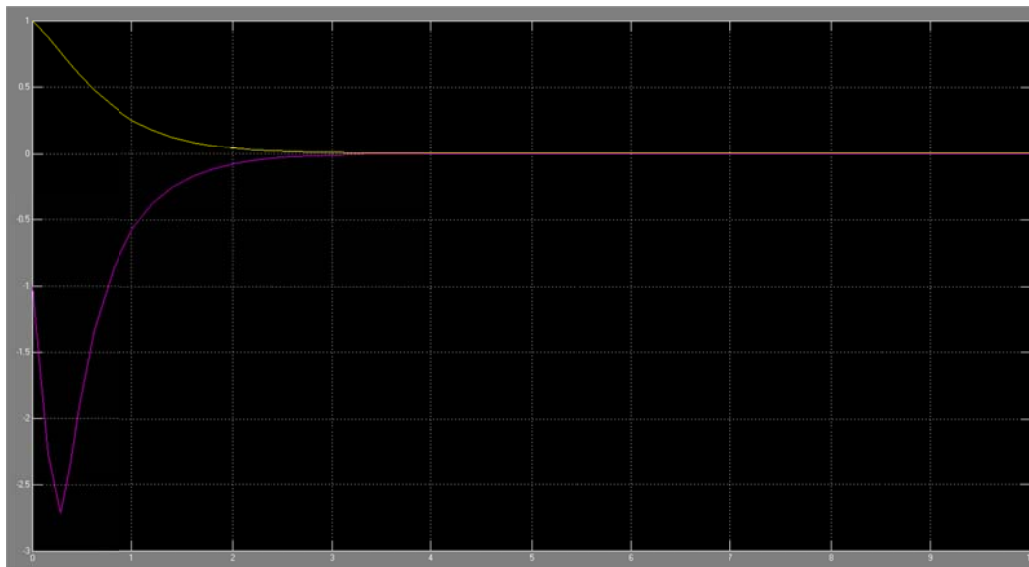
Parameters

Expression:

$3*(-u(3)-u(1)^3-2*u(1)+\sin(u(1)+u(1)^2)-10*(u(2)-u(1)))$

(100 points total)

1. (25 pts) Start with Example 10.10 in the Marquez book using $a = 1$.a.) Place the eigenvalues of the linearized system at -2 and -3 (use `place()` in MATLAB).b.) Simulate the **linear system, ie z dynamics**, to show that `place()` has worked.c.) Simulate the **entire system response** using the linearizing control and initial conditions $x(0) = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$.



2. (25 pts) Find the transformation $z = T(x)$ needed to design a control input u that will input-state linearize the system:

$$\dot{x}_1 = x_1 + x_2$$

$$\dot{x}_2 = x_3^2 + u$$

$$\dot{x}_3 = x_1 - x_2 + x_3$$

$$f(x) = \begin{bmatrix} x_1 + x_2 \\ x_3^2 \\ x_1 - x_2 + x_3 \end{bmatrix}; g(x) = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$$

$$\frac{\partial T_1}{\partial x} g(x) = \frac{\partial T_1}{\partial x_2}(1) = 0 \Rightarrow T_1 \text{ is independent of } x_2$$

$$\frac{\partial T_2}{\partial x} g(x) = \frac{\partial T_2}{\partial x_2}(1) = 0 \Rightarrow T_2 \text{ is independent of } x_2$$

$$\frac{\partial T_3}{\partial x} g(x) = \frac{\partial T_3}{\partial x_2}(1) \neq 0 \Rightarrow T_3 \text{ must contain } x_2$$

$$\frac{\partial T_1}{\partial x} f(x) = \frac{\partial T_1}{\partial x_1}(x_1 + x_2) + \frac{\partial T_1}{\partial x_2}(x_3^2) + \frac{\partial T_1}{\partial x_3}(x_1 - x_2 + x_3) = T_2$$

$$\frac{\partial T_2}{\partial x} f(x) = \frac{\partial T_2}{\partial x_1}(x_1 + x_2) + \frac{\partial T_2}{\partial x_2}(x_3^2) + \frac{\partial T_2}{\partial x_3}(x_1 - x_2 + x_3) = T_3$$

Choose $\frac{\partial T_1}{\partial x_1} = 1$ and $\frac{\partial T_1}{\partial x_3} = 1$ then:

$$\frac{\partial T_1}{\partial x} f(x) = 1(x_1 + x_2) + 0 + 1(x_1 - x_2 + x_3) = 2x_1 + x_3 = T_2$$

$$\text{choice} \Rightarrow T_1 = x_1 + x_3$$

$$\frac{\partial T_2}{\partial x} f(x) = (2)(x_1 + x_2) + 0 + (1)(x_1 - x_2 + x_3) = T_3$$

$$3x_1 + x_2 + x_3 = T_3$$

$$\text{Check: } \frac{\partial T_3}{\partial x_2}(1) = 1(1) \neq 0$$

3. (25 pts) Design an observer for \dot{x} in the open-loop system

$$\ddot{x} = a \sin(x) + bx + c \cos(x) + u$$

where a, b , and c are known constants.

a.) Prove the theoretical performance of your design using a Lyapunov analysis.

b.) Show the observer in a form that could be implemented.

a. Design an observer to estimate \dot{x} in the open-loop system:

$$u=0$$

$$\ddot{x} = a \sin(x) + bx + c \cos(x) + u$$

(x is measureable but \dot{x} is not).

Define:

$$\tilde{x} = x - \hat{x}$$

$$s = \dot{\tilde{x}} + \alpha \tilde{x} \quad (\text{similar to the filtered tracking error } r) \quad \text{then } \dot{s} = \ddot{\tilde{x}} + \alpha \dot{\tilde{x}} = \ddot{x} - \ddot{\hat{x}} + \alpha \dot{\tilde{x}}$$

$$\text{propose } V = \frac{1}{2} \tilde{x}^2 + \frac{1}{2} s^2$$

$$\dot{V} = \tilde{x} \dot{\tilde{x}} + s \dot{s} = \tilde{x} \dot{\tilde{x}} + s \left(\ddot{x} - \ddot{\hat{x}} + \alpha \dot{\tilde{x}} \right)$$

$$\text{rearrange definition of } s: \quad \dot{\tilde{x}} = s - \alpha \tilde{x}$$

$$\dot{V} = \tilde{x} (s - \alpha \tilde{x}) + s \left(\ddot{x} - \ddot{\hat{x}} + \alpha \dot{\tilde{x}} \right)$$

$$= -\alpha \tilde{x}^2 + s \tilde{x} + s \left(\ddot{x} - \ddot{\hat{x}} + \alpha \dot{\tilde{x}} \right)$$

substitute the open-loop system (\ddot{x} with $u = 0$):

$$\dot{V} = -\alpha \tilde{x}^2 + s \tilde{x} + s \left(a \sin(x) + bx + c \cos(x) + u - \ddot{\hat{x}} + \alpha \dot{\tilde{x}} \right)$$

we would like to have only $-\alpha \tilde{x}^2$ and $-s^2$ in \dot{V} , design $\ddot{\hat{x}}$ to make this happen:

$$\ddot{\hat{x}} = \underbrace{a \sin(x) + bx + c \cos(x) + \alpha \dot{\tilde{x}}}_{\text{cancel}} + \underbrace{s}_{\text{stabilize}} + \underbrace{\tilde{x}}_{\text{cancel cross term}}$$

$$\dot{V} = -\alpha \tilde{x}^2 - s^2$$

V is PD and radially unbounded, \dot{V} is ND

$$\Rightarrow \tilde{x}, s \rightarrow 0 \Rightarrow \hat{x} \rightarrow x$$

$$\Rightarrow \dot{\tilde{x}} = s - \alpha \tilde{x} \rightarrow 0 \Rightarrow \dot{\hat{x}} \rightarrow \dot{x}$$

\Rightarrow observer is bounded if x, \dot{x} are bounded

b.) Put observer into an implementable form.

$$\ddot{\hat{x}} = a \sin(x) + bx + c \cos(x) + \alpha \dot{\hat{x}} + s + \tilde{x}$$

Two-part implementation of the filter:

$$\dot{\hat{x}} = p + (\text{terms to get differentiated to make } \ddot{\hat{x}})$$

$$\dot{p} = \text{terms that don't get differentiated to make } \ddot{\hat{x}}$$

Rewrite the observer by replacing $s = \dot{\hat{x}} + \alpha \tilde{x}$ and regrouping

$$\begin{aligned} \ddot{\hat{x}} &= a \sin(x) + bx + c \cos(x) + \dot{\hat{x}} + \alpha \tilde{x} + \tilde{x} + \alpha \dot{\hat{x}} \\ &= \underbrace{a \sin(x) + bx + c \cos(x)}_{\text{put in } \dot{p}} + (\alpha + 1) \tilde{x} + \underbrace{(\alpha + 1) \dot{\hat{x}}}_{\text{put in } \dot{\hat{x}}} \end{aligned}$$

Implementable observer:

$$\dot{\hat{x}} = p + (\alpha + 1) \tilde{x}$$

$$\dot{p} = a \sin(x) + bx + c \cos(x) + (\alpha + 1) \tilde{x}$$

Prove that it works:

$$\ddot{\hat{x}} = \dot{p} + (\alpha + 1) \dot{\tilde{x}} = a \sin(x) + bx + c \cos(x) + (\alpha + 1) \tilde{x} + (\alpha + 1) \dot{\hat{x}}$$

4. (25 pts) Design a tracking controller, $u(t)$, using a filtering approach for the system:

$$\ddot{x} = a \sin(x) + b \cos(x + \pi / 2) + 2 + u$$

where \dot{x} cannot be measured and $a=2$ and $b=3$.

Assume that the desired trajectory, x_{1d} , and the first two derivatives exist and are bounded.

a.) Prove that the controller will work and that all signals remain bounded.

b.) Simulate using Simulink for $x_{1d} = \cos(t)$. Turn in plots of the state $x_1(t)$ and the control $u(t)$ and your Simulink diagram.

a.) Define:

$$e = x_d - x \Rightarrow \dot{e} = \dot{x}_d - \dot{x} \Rightarrow \ddot{e} = \ddot{x}_d - \ddot{x}$$

$$\eta = \dot{e} + e + e_f \Rightarrow \dot{\eta} = \ddot{e} + \dot{e} + \dot{e}_f$$

$$\dot{e}_f = -e_f - k\eta + e$$

$$\dot{\eta} = \ddot{e} + \dot{e} + \dot{e}_f = \ddot{x}_d - \ddot{x} + \dot{e} + \dot{e}_f$$

$$= \ddot{x}_d - a \sin(x) - b \cos(x + \pi / 2) - 2 - u + \dot{e} + \dot{e}_f$$

$$\text{Propose: } V = \frac{1}{2}e^2 + \frac{1}{2}e_f^2 + \frac{1}{2}\eta^2$$

$$V = \frac{1}{2}e^2 + \frac{1}{2}e_f^2 + \frac{1}{2}\eta^2$$

$$\dot{V} = e\dot{e} + e_f\dot{e}_f + \eta\dot{\eta}$$

$$= e(\eta - e - e_f) + e_f(-e_f - k_n\eta + e) + \eta\dot{\eta} = -e^2 - e_f^2 + e\eta - ke_f\eta + \eta\dot{\eta}$$

$$= -e^2 - e_f^2 + e\eta - ke_f\eta + \eta(\ddot{x}_d - a \sin(x) - b \cos(x + \pi / 2) - 2 - u + \dot{e} + \dot{e}_f)$$

$$= -e^2 - e_f^2 + e\eta - ke_f\eta + \eta(\ddot{x}_d - a \sin(x) - b \cos(x + \pi / 2) - 2 - u)$$

$$+ \eta(\eta - e - e_f) + \eta(-e_f - k\eta + e)$$

$$= -e^2 - e_f^2 - (k-1)\eta^2 + \eta(\ddot{x}_d - a \sin(x) - b \cos(x + \pi / 2) - 2 - u) + \eta(-(k+2)e_f + e)$$

Assume for now e_f is measureable:

$$\dot{V} = -e^2 - e_f^2 - (k-1)\eta^2 + \eta \left(\underbrace{\ddot{x}_d - a \sin(x) - b \cos(x + \pi / 2) - 2 - u}_{cancel} \right) + \eta \left(\underbrace{-(k+2)e_f + e}_{cancel} \right)$$

$$\text{Design } u = \ddot{x}_d - a \sin(x) - b \cos(x + \pi / 2) - 2 - (k+2)e_f + e$$

$$\dot{V} = -e^2 - e_f^2 - (k-1)\eta^2$$

Choose $k > 1 \Rightarrow$ GES tracking

b.) Define measurable form of e_f for the simulation :

$$\dot{e}_f = -e_f - k(\dot{e} + e + e_f) + e = -(k+1)e_f - (k-1)e - k\dot{e}$$

Two-part implementation of the filter:

$$e_f = p - ke$$

$$\dot{p} = -(k+1)e_f - (k-1)e$$

