

Control Systems

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Lecture 3

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The vector of input signals is defined as u. Then the system can be represented by the compact notation of the state differential equation as

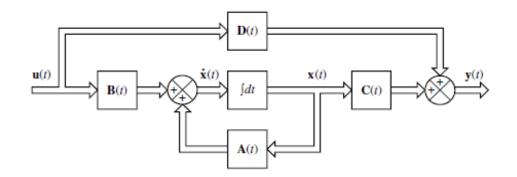
$\dot{\mathbf{x}} = \mathbf{A}\mathbf{x} + \mathbf{B}\mathbf{u}$

This differential equation is also commonly called the state equation. The matrix A is an nxn square matrix, and B is an nxm matrix. The state differential equation relates the rate of change of the state of the system to the state of the system and the input signals. In general, the outputs of a linear system can be related to the state variables and the input signals by the output equation

y = C x + D u

Where \mathbf{y} is the set of output signals expressed in column vector form. The state-space representation (or state-variable representation) is comprised of the state variable differential equation and the output equation.

- A(t) is called the state matrix,
- B(t) the input matrix,
- C(t) the output matrix, and
- D(t) the direct transmission matrix.





We can write the state variable differential equation for the RLC circuit as

$$\dot{\mathbf{x}} = \begin{bmatrix} 0 & -\frac{1}{C} \\ \frac{1}{L} & -\frac{R}{L} \end{bmatrix} \mathbf{x} + \begin{bmatrix} \frac{1}{C} \\ 0 \end{bmatrix} \mathbf{u}(t)$$

and the output as

$$\mathbf{y} = \begin{bmatrix} \mathbf{0} & \mathbf{R} \end{bmatrix} \mathbf{x}$$

The solution of the state differential equation can be obtained in a manner similar to the approach we utilize for solving a first order differential equation. Consider the first-order differential equation

$$\dot{\mathbf{x}} = \mathbf{a}\mathbf{x} + \mathbf{b}\mathbf{u}$$

Where x(t) and u(t) are scalar functions of time. We expect an exponential solution of the form e^{at} . Taking the Laplace transform of both sides, we have

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$$s X(s) - x_0 = a X(s) + b U(s)$$

therefore,

$$X(s) = \frac{x(0)}{s-a} + \frac{b}{s-a}U(s)$$

The inverse Laplace transform of X(s) results in the solution

$$x(t) = e^{at} x(0) + \int_{0}^{t} e^{a(t-\tau)} b u(\tau) d\tau$$

We expect the solution of the state differential equation to be similar to x(t) and to be of differential form. The **matrix exponential function** is defined as

$$e^{At} = I + At + \frac{A^2t^2}{2!} + \dots + \frac{A^kt^k}{k!} + \dots$$

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which converges for all finite t and any A. Then the solution of the state differential equation is found to be

$$x(t) = e^{At}x(0) + \int_{0}^{t} e^{A(t-\tau)}Bu(\tau)d\tau$$
$$X(s) = [sI - A]^{-1}x(0) + [sI - A]^{-1}BU(s)$$

where we note that $[sI-A]^{-1}=\phi(s)$, which is the Laplace transform of $\phi(t)=e^{At}$. The matrix exponential function $\phi(t)$ describes the unforced response of the system and is called the fundamental or state transition matrix.

$$\mathbf{x}(t) = \phi(t) \mathbf{x}(0) + \int_{0}^{t} \phi(t-\tau) \mathbf{B} \mathbf{u}(\tau) d\tau$$

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The state space model of Linear Time-Invariant (LTI) system can be represented as,

$$\dot{X} = AX + BU$$

Y = CX + DU

The first and the second equations are known as state equation and output equation respectively. Where,

- ^a X and \dot{X} are the state vector and the differential state vector respectively.
- U and Y are input vector and output vector respectively.
- A is the system matrix.
- B and C are the input and the output matrices.
- D is the feed-forward matrix.



The following basic terminology involved in this chapter.

State

It is a group of variables, which summarizes the history of the system in order to predict the future values (outputs).

State Variable

The number of the state variables required is equal to the number of the storage elements present in the system.

Examples - current flowing through inductor, voltage across capacitor

State Vector

It is a vector, which contains the state variables as elements.

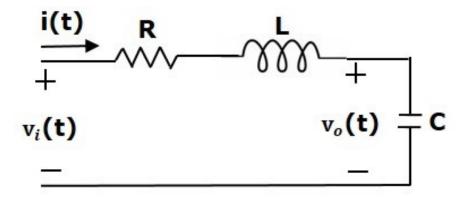
In the earlier chapters, we have discussed two mathematical models of the control systems. Those are the differential equation model and the transfer function model. The state space model can be obtained from any one of these two mathematical models. Let us now discuss these two methods one by one.



State Space Model from Differential Equation

Consider the following series of the RLC circuit. It is having an input voltage, $v_i(t)$ and the

current flowing through the circuit is i(t) .



There are two storage elements (inductor and capacitor) in this circuit. So, the number of the state variables is equal to two and these state variables are the current flowing through the inductor, i(t) and the voltage across capacitor, $v_c(t)$.

From the circuit, the output voltage, $v_0(t)$ is equal to the voltage across capacitor, $v_c(t)$.

$$v_0(t) = v_c(t)$$

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Apply KVL around the loop.



$$v_i(t) = Ri(t) + Lrac{\mathrm{d}i(t)}{\mathrm{d}t} + v_c(t)$$

$$\Rightarrow rac{\mathrm{d}i(t)}{\mathrm{d}t} = -rac{Ri(t)}{L} - rac{v_c(t)}{L} + rac{v_i(t)}{L}$$

The voltage across the capacitor is -

$$v_c(t)=rac{1}{C}\int i(t)dt$$

Differentiate the above equation with respect to time.

$$rac{\mathrm{d} v_c(t)}{\mathrm{d} t} = rac{i(t)}{C}$$

State vector,
$$X = \begin{bmatrix} i(t) \\ v_c(t) \end{bmatrix}$$

Differential state vector,
$$\dot{X} = \left[egin{array}{c} rac{\mathrm{d}i(t)}{\mathrm{d}t} \ rac{\mathrm{d}v_c(t)}{\mathrm{d}t} \end{array}
ight]$$



We can arrange the differential equations and output equation into the standard form of state space model as,

$$egin{aligned} \dot{X} &= \left[egin{aligned} rac{\mathrm{d}i(t)}{\mathrm{d}t} \ rac{\mathrm{d}v_c(t)}{\mathrm{d}t} \end{array}
ight] = \left[egin{aligned} -rac{R}{L} & -rac{1}{L} \ rac{1}{L} \end{array}
ight] \left[egin{aligned} i(t) \ v_c(t) \end{array}
ight] + \left[egin{aligned} rac{1}{L} \ 0 \end{array}
ight] \left[v_i(t)
ight] \ Y &= \left[egin{aligned} 0 & 1 \end{array}
ight] \left[egin{aligned} i(t) \ v_c(t) \end{array}
ight] \end{aligned}$$

Where,

$$A = \begin{bmatrix} -\frac{R}{L} & -\frac{1}{L} \\ \frac{1}{C} & 0 \end{bmatrix}, B = \begin{bmatrix} \frac{1}{L} \\ 0 \end{bmatrix}, C = \begin{bmatrix} 0 & 1 \end{bmatrix} and D = \begin{bmatrix} 0 \end{bmatrix}$$

State Space Model from Transfer Function

Consider the two types of transfer functions based on the type of terms present in the numerator.

- Transfer function having constant term in Numerator.
- Transfer function having polynomial function of 's' in Numerator.

Transfer function having constant term in Numerator

Consider the following transfer function of a system

$$rac{Y(s)}{U(s)} = rac{b_0}{s^n + a_{n-1}s^{n-1} + \ldots + a_1s + a_0}$$

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