

9/25/23 6.3100 1L
Summary

1st Order:

D.E. $y[n] = \lambda y[n-1] + \delta u[n-1]$

Plug & Chug Soln $y[n] = \lambda^n y[0] + \sum_{m=0}^{n-1} \lambda^{(n-1)-m} u[m]$
→ Nat Freq: λ $\underbrace{\lambda^n}_{\text{known}} \quad \underbrace{u[m]}_{\text{known}}$

2nd Order 10 - input

$y[n] = a_{-1} y[n-1] + a_{-2} y[n-2]$

Guess $y[n] = c \lambda^n$

$\lambda_1, \lambda_2 \in \mathbb{R} \cup \mathbb{C} (\lambda^2 - a_{-1} \lambda - a_{-2} = 0)$ $y[n] = c_1 \lambda_1^n + c_2 \lambda_2^n$

→ Nat Freqs: λ_1, λ_2

State Space

$\# \text{states} \updownarrow \begin{bmatrix} \hat{x}[0] \end{bmatrix} = \begin{bmatrix} \hat{x}[n-1] \end{bmatrix} \xrightarrow{\# \text{states}} \begin{bmatrix} A \end{bmatrix} \begin{bmatrix} \hat{x}[n-1] \end{bmatrix} + \begin{bmatrix} B \end{bmatrix} u[n-1]$
#states = N_s

Like 1st Order Soln $\vec{\hat{x}}[n] = A^n \vec{\hat{x}}[0] + \sum_{m=0}^{n-1} A^{(n-1)-m} B u[m]$

Like 2nd Order Guess $\begin{bmatrix} \hat{x}[n] \end{bmatrix} = c \lambda^n \begin{bmatrix} \uparrow \\ \downarrow \end{bmatrix}$

Guess?

ZL

Plug in $\vec{x}[n] = c \lambda^n \vec{s}$

ZIR $c \lambda^n \begin{bmatrix} \uparrow \\ s \\ \downarrow \end{bmatrix} = A c \lambda^{n-1} \begin{bmatrix} \uparrow \\ s \\ \downarrow \end{bmatrix}$

$\Rightarrow \lambda \begin{bmatrix} \uparrow \\ s \\ \downarrow \end{bmatrix} = A \begin{bmatrix} \uparrow \\ s \\ \downarrow \end{bmatrix}$

eigenvalue

eigen vector

True for almost all A 's

Assume $\begin{matrix} \# \\ \text{states} \end{matrix} [A]$ has $\#$ states $\lambda_i \neq \lambda_j \quad i \neq j$
eigenvectors unique evals

Then $\vec{x}[n] = c_1 \lambda_1^n \begin{bmatrix} \uparrow \\ s_1 \\ \downarrow \end{bmatrix} + \dots + c_{N_s} \lambda_{N_s}^n \begin{bmatrix} \uparrow \\ s_{N_s} \\ \downarrow \end{bmatrix}$
Nat. Free

$N_s = \#$ states

$[n] = \text{D.T index}$

If $|\lambda_i| < 1 \quad \forall i \in \{1, \dots, N_s\}$

Then $\lim_{n \rightarrow \infty} \vec{x}[n] = 0$ (ZIR case)

1R

Wall Follower

θ small, $\sin \theta \approx \theta$



$$d[n] \approx d[n-1] + \Delta T V \theta[n-1]$$

$$\theta[n] = \theta[n-1] + \Delta T \underbrace{\omega[n-1]}_{\text{input}}$$

$$\begin{bmatrix} d[n] \\ \theta[n] \end{bmatrix} = \underbrace{\begin{bmatrix} 1 & \Delta T V \\ 0 & 1 \end{bmatrix}}_A \begin{bmatrix} d[n-1] \\ \theta[n-1] \end{bmatrix} + \underbrace{\begin{bmatrix} 0 \\ \Delta T \end{bmatrix}}_B \omega[n]$$

IF $\omega[n] = K_p (d_d[n] - d[n])$

$$\begin{bmatrix} d[n] \\ \theta[n] \end{bmatrix} = \begin{bmatrix} 1 & \Delta T V \\ 0 & 1 \end{bmatrix} \begin{bmatrix} d[n-1] \\ \theta[n-1] \end{bmatrix} + \begin{bmatrix} 0 \\ \Delta T \end{bmatrix} K_p (d_d[n] - d[n])$$

$$\begin{bmatrix} d[n] \\ \theta[n] \end{bmatrix} = \begin{bmatrix} 1 - \Delta T V K_p & \Delta T V \\ -\Delta T K_p & 1 \end{bmatrix} \begin{bmatrix} d[n-1] \\ \theta[n-1] \end{bmatrix} + \begin{bmatrix} 0 \\ \Delta T K_p \end{bmatrix} d_d[n-1]$$

↑
A

Calculate Eigs of \hat{A}

(2R)

$$\lambda_i \vec{s}_i = \hat{A} \vec{s}_i \Rightarrow (\lambda_i \mathbf{I} - \hat{A}) [\vec{s}_i] = 0$$

If $(\lambda \mathbf{I} - \hat{A})$ sing $\Rightarrow \det(\lambda \mathbf{I} - \hat{A}) = 0$ Singular!

$$\det \begin{pmatrix} \lambda - 1 & -\Delta T V \\ \Delta T K_p & \lambda - 1 \end{pmatrix} = 0$$

$$(\lambda - 1)^2 + (\Delta T)^2 V K_p = 0$$

$$\lambda^2 - 2\lambda + (1 + (\Delta T)^2 V K_p) = 0$$

Same case equation for nat. freqs

nat freqs \equiv eigenvalues

Suppose

$$w[n] = K_p (d_d[n] - d[n]) - K_\theta \theta[n]$$

$$\begin{bmatrix} d[n] \\ \theta[n] \end{bmatrix} = \begin{bmatrix} 1 & \Delta T V \\ & 1 \end{bmatrix} \begin{bmatrix} d[n-1] \\ \theta[n-1] \end{bmatrix} + \begin{bmatrix} 0 \\ \Delta T \end{bmatrix} w[n-1]$$

$$= \begin{bmatrix} 1 & \Delta T V \\ -\Delta T K_p & 1 - \Delta T K_\theta \end{bmatrix} \begin{bmatrix} d[n-1] \\ \theta[n-1] \end{bmatrix} + \begin{bmatrix} 0 \\ K_p \Delta T \end{bmatrix} d_d[n-1]$$

3R

$$\text{evals} \begin{pmatrix} 1 & \Delta T V \\ -\Delta T K_p & 1 - \Delta T K_o \end{pmatrix}$$

$$\det \begin{pmatrix} \lambda - 1 & -\Delta T V \\ \Delta T K_p & \lambda - (1 - \Delta T K_o) \end{pmatrix} = 0$$

$$(\lambda - 1)(\lambda - (1 - \Delta T K_o)) + (\Delta T)^2 V K_p = 0$$

$$\lambda^2 - (2 - \Delta T K_o)\lambda + ((1 - \Delta T K_o) + (\Delta T)^2 V K_p) = 0$$

$$\lambda_{1,2} = \left(1 - \frac{\Delta T K_o}{2}\right) \pm \sqrt{\frac{(2 - \Delta T K_o)^2}{4} - (1 - \Delta T K_o + (\Delta T)^2 V K_p)}$$

$$\left(1 - \frac{\Delta T K_o}{2}\right) \pm \sqrt{\frac{4 - 4\Delta T K_o + \Delta T^2 K_o^2}{4} - (1 - \Delta T K_o + (\Delta T)^2 V K_p)}$$

$$\left(1 - \frac{\Delta T K_o}{2}\right) \pm \Delta T \sqrt{\frac{\Delta T^2 K_o^2}{4} - V K_p}$$

$$K_o = 0$$

$$V = 1 \quad K_p = 0 \rightarrow \\ \Delta T = 0.1 \quad K_o = 2$$

$$1 \pm j\Delta T \sqrt{V K_p}$$