6.3100: Dynamic System Modeling and Control Design

Tracking Errors and Disturbances

November 18, 2024

Review: State-Space Design

State-Space Model:

Matrices \mathbf{A} , \mathbf{B} , and \mathbf{C} constitute a model of the plant (shaded).

We want to design the **controller: K** and K_r .

Last week we discussed two methods to design K :

- **pole placement:** choose K to achieve our choice of pole locations
- **linear quadratic requlator:** choose K to minimize a cost function

Pole Placement

The pole placement algorithm determines the gain K to locate the closedloop poles of a state-space model **anywhere** in the complex plane.

The closed-loop poles of a state-space model are equal to the roots of its characteristic polynomial:

$$
\bigg|s\mathbf{I}-(\mathbf{A}-\mathbf{B}\mathbf{K})\bigg|=\mathbf{0}
$$

which can be written as a product of first-order factors

$$
\left|s\mathbf{I}-(\mathbf{A}-\mathbf{B}\mathbf{K})\right| = \prod_{i=1}^{n}(s-s_i) = 0
$$

Given \bf{A} and \bf{B} , solve for the \bf{K} that produces the desired pole locations. Unfortunately, it's not easy to figure out an "optimal" set of pole locations.

Linear Quadratic Regulator (LQR)

The LQR method minimizes a cost function *J* that describes the relative cost (or badness) of inputs $u(t)$ and responses $x(t)$.

The cost function *J* is the time integral of a weighted sum of the squares of state variables $\mathbf{x}(t)$ and input $\mathbf{u}(t)$

$$
J = \int_0^\infty \left(\mathbf{x}^{\mathbf{T}}(t) \, \mathbf{Q} \mathbf{x}(t) + \mathbf{u}^{\mathbf{T}}(t) \, \mathbf{R} \mathbf{u}(t) \right) dt
$$

where $\mathbf{u}(t)$ and $\mathbf{x}(t)$ are related

- by the state transition equation: $\dot{\mathbf{x}}(t) = \mathbf{A}\mathbf{x}(t) + \mathbf{B}\mathbf{u}(t)$ and
- by the feedback constraint: $\mathbf{u}(t) = -\mathbf{K}\mathbf{x}(t)$.

and Q and R represent weights.

The "optimal" \bf{K} is given by

 $K = \mathbf{R}^{-1} \mathbf{B}^{\mathbf{T}} \mathbf{S}$

where **S** is the symmetric $n \times n$ solution to the **algebraic Riccati equation**:

 $\mathbf{A^T S} + \mathbf{S A} - \mathbf{S B R^{-1} B^T S} + \mathbf{Q} = \mathbf{0}$

Numerical Solutions

Fortunately there are efficient algorithms for solving both problems.

```
the following Python code
> from control import place poles
> K = place_poles(A,B,[pole_1, pole_2, ... pole_n]).gain_matrix
or
> from control import lqr
> K, S, E = \text{lgr}(A, B, Q, R)or MATLAB code
> K = place(A, B, [pole 1, pole 2, ... pole n]):or
> K, S, E = \text{lgr}(A, B, Q, R);
```
finds the optimal solutions to the place and LQR algorithms and returns

- K: state feedback gains,
- S: solution to the algebraic Riccati equation, and
- E: eigenvalues of the resulting closed-loop system.

- 1. Choose *K^r* to maximize stability.
- 2. Choose K_r to minimize steady-state error.
- 3. Choose K_r to minimize the time constant of the step response.
- 4. Choose K_r to minimize overshoot in $y(t)$.
- 5. none of the above

- 1. Choose *K^r* to maximize stability.
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- 5. none of the above

State-Space Controller

Determining *Kr*.

Find the steady-state values of x:

$$
\dot{\mathbf{x}} = \mathbf{0} = (\mathbf{A} - \mathbf{B}\mathbf{K})\mathbf{x} + \mathbf{B}K_r y_d
$$

$$
\mathbf{x} = -(\mathbf{A} - \mathbf{B}\mathbf{K})^{-1}\mathbf{B}K_r y_d
$$

We want $y = y_d$:

$$
y = \mathbf{C}\mathbf{x} = -\mathbf{C}(\mathbf{A} - \mathbf{B}\mathbf{K})^{-1}\mathbf{B}K_r y_d
$$

Divide out y_d (under the assumption that $y = y_d \neq 0$):

$$
K_r = \frac{-1}{\mathbf{C}(\mathbf{A} - \mathbf{B}\mathbf{K})^{-1}\mathbf{B}}
$$

State-Space Controller

Determining *Kr*.

Unfortunately, tracking errors will still occur if the model parameters (A, B, A) and C) do not accurately represent the physical plant (which is inevitable).

Using K_r to eliminate tracking errors is a **feed-forward** approach!

This method uses *K^r* to anticipate and pre-correct unwanted offsets in the rest of the system.

Are there similar unwanted offsets in classical controllers?

Compare Classical and State-Space Controllers

State-Space Controller:

Classical Proportional Controller

$$
y_d(t) \longrightarrow \bigoplus_{i=1}^{\infty} \frac{e(t)}{k} \begin{array}{|l|l|} K_p & u(t) & a_0 y(t) + a_1 \dot{y}(t) + \cdots \\ & = b_0 u(t) + b_1 \dot{u}(t) + \cdots \end{array} \bigg| \longrightarrow y(t)
$$

- 3. $e(\infty)$ approaches zero with increasing K_p if $b_0 \neq 0$
- 4. feedback tends to reduce the steady-state error
- 5. none of the above

Determine the steady-state error of the following system.

$$
y_d(t) \longrightarrow \bigoplus_{t \to t} \underbrace{e(t)}_{t} \begin{array}{|l|l|} K_p & u(t) & a_0 y(t) + a_1 \dot{y}(t) + \cdots \\ & = b_0 u(t) + b_1 \dot{u}(t) + \cdots \end{array} \bigg\} \quad y(t)
$$

In steady-state, all time derivatives of $u(t)$ and $y(t)$ are zero, so

$$
a_0y(\infty) = b_0u(\infty)
$$

\n
$$
a_0y(\infty) = a_0(y_d(\infty) - e(\infty)) = b_0u(\infty) = b_0K_pe(\infty)
$$

\n
$$
\frac{e(\infty)}{y_d(\infty)} = \frac{a_0}{a_0 + b_0K_p}
$$

- 1. $e(\infty)$ equals zero X
- 2. $e(\infty)$ approaches zero with increasing K_p X
- 3. $e(\infty)$ approaches zero with increasing K_p if $b_0\neq 0$ √ √
- 4. feedback tends to reduce the steady-state error $\sqrt{ }$
- 5. none of the above X

Tracking Errors

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Tracking error refers to the difference between the output *y*(*t*) of a feedback system and its desired value $y_d(t)$.

Tracking errors are especially important in some applications:

- automotive cruise control
- industrial robot (e.g., automotive assembly)
- landing a spacecraft on the moon

Tracking errors can be eliminated by setting *K^r* as follows:

$$
K_r = \frac{-1}{\mathbf{C}(\mathbf{A} - \mathbf{B}\mathbf{K})^{-1}\mathbf{B}}
$$

Unfortunately, tracking errors will still occur if the model parameters (A, B, A) and C) do not accurately represent the physical plant (which is inevitable).

Using K_r to eliminate tracking errors is a **feed-forward** approach!

This method uses *K^r* to anticipate and pre-correct unwanted offsets in the rest of the system.

Fortunately, there is an alternative.

We can use **feedback** to dynamically reduce tracking errors.

Approach: assign a state $w(t)$ to accumulate the tracking error $y(t)-y_d(t)$.

$$
w(t) = \int_0^t \Big(y(\tau) - y_d(\tau) \Big) d\tau
$$

Then use pole placement or LQR to design gains K to "optimally" reduce this tracking error along with the other state variables to zero.

Approach: assign a state $w(t)$ to accumulate the tracking error $y(t)-y_d(t)$.

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Then use pole placement or LQR to design gains K to "optimally" reduce this tracking error along with the other state variables to zero.

Incorporate *w*(*t*) into the state-space representation of the system. Compute the derivative of *w*(*t*):

$$
\frac{dw(t)}{dt} = y(t) - y_d(t) = \mathbf{C}\mathbf{x}(t) - y_d(t)
$$

Note that if $w(t)$ converges, then $\dot{w}(t) \rightarrow 0$ and the steady-state output error goes to zero.

Combine this equation with the original state equations:

$$
\dot{\mathbf{x}}(t) = \mathbf{A}\mathbf{x}(t) + \mathbf{B}u(t) ; \quad y(t) = \mathbf{C}\mathbf{x}(t)
$$

by defining a new augmented state vector:

$$
\mathbf{x}_{+}(t) = \begin{bmatrix} \mathbf{x}(t) \\ w(t) \end{bmatrix}
$$

Express both the original system equations and the tracking equation as a single first-order matrix equation in the augmented state.

$$
\underbrace{\begin{bmatrix} \dot{\mathbf{x}}(t) \\ \dot{w}(t) \end{bmatrix}}_{\dot{\mathbf{x}}_{+}} = \underbrace{\begin{bmatrix} \mathbf{A} & \mathbf{0} \\ \mathbf{C} & 0 \end{bmatrix}}_{\mathbf{A}_{+}} \underbrace{\begin{bmatrix} \mathbf{x} \\ w \end{bmatrix}}_{\mathbf{x}_{+}} + \underbrace{\begin{bmatrix} \mathbf{B} \\ 0 \end{bmatrix}}_{\mathbf{B}_{+}} u(t) + \begin{bmatrix} 0 \\ -1 \end{bmatrix} y_d(t) \; ; \quad y(t) = \underbrace{\begin{bmatrix} \mathbf{C} & 0 \end{bmatrix}}_{\mathbf{C}_{+}} \underbrace{\begin{bmatrix} \mathbf{x} \\ w \end{bmatrix}}_{\mathbf{x}_{+}}
$$

The block diagram shows two entry points for $y_d(t)$. Do we need both?

Express both the original system equations and the tracking equation as a first-order matrix equation in the augmented state.

$$
\underbrace{\begin{bmatrix} \dot{\mathbf{x}}(t) \\ \dot{w}(t) \end{bmatrix}}_{\dot{\mathbf{x}}_{+}} = \underbrace{\begin{bmatrix} \mathbf{A} & \mathbf{0} \\ \mathbf{C} & 0 \end{bmatrix}}_{\mathbf{A}_{+}} \underbrace{\begin{bmatrix} \mathbf{x} \\ w \end{bmatrix}}_{\mathbf{x}_{+}} + \underbrace{\begin{bmatrix} \mathbf{B} \\ 0 \end{bmatrix}}_{\mathbf{B}_{+}} u(t) + \begin{bmatrix} 0 \\ -1 \end{bmatrix} y_{d}(t) ; \quad y(t) = \underbrace{\begin{bmatrix} \mathbf{C} & 0 \end{bmatrix}}_{\mathbf{C}_{+}} \underbrace{\begin{bmatrix} \mathbf{x} \\ w \end{bmatrix}}_{\mathbf{x}_{+}}
$$

Retain only upper *y^d* path; write augmented matrices as composites.

Express both the original system equations and the tracking equation as a first-order matrix equation in the augmented state.

$$
\underbrace{\begin{bmatrix} \dot{\mathbf{x}}(t) \\ \dot{w}(t) \end{bmatrix}}_{\dot{\mathbf{x}}_{+}} = \underbrace{\begin{bmatrix} \mathbf{A} & \mathbf{0} \\ \mathbf{C} & 0 \end{bmatrix}}_{\mathbf{A}_{+}} \underbrace{\begin{bmatrix} \mathbf{x} \\ w \end{bmatrix}}_{\mathbf{x}_{+}} + \underbrace{\begin{bmatrix} \mathbf{B} \\ 0 \end{bmatrix}}_{\mathbf{B}_{+}} u(t) + \begin{bmatrix} 0 \\ -1 \end{bmatrix} y_{d}(t) ; \quad y(t) = \underbrace{\begin{bmatrix} \mathbf{C} & 0 \end{bmatrix}}_{\mathbf{C}_{+}} \underbrace{\begin{bmatrix} \mathbf{x} \\ w \end{bmatrix}}_{\mathbf{x}_{+}}
$$

Check that the original homogeneous equations are correctly represented.

Express both the original system equations and the tracking equation as a first-order matrix equation in the augmented state.

$$
\underbrace{\begin{bmatrix} \dot{\mathbf{x}}(t) \\ \dot{w}(t) \end{bmatrix}}_{\dot{\mathbf{x}}_{+}} = \underbrace{\begin{bmatrix} \mathbf{A} & \mathbf{0} \\ \mathbf{C} & 0 \end{bmatrix}}_{\mathbf{A}_{+}} \underbrace{\begin{bmatrix} \mathbf{x} \\ w \end{bmatrix}}_{\mathbf{x}_{+}} + \underbrace{\begin{bmatrix} \mathbf{B} \\ 0 \end{bmatrix}}_{\mathbf{B}_{+}} u(t) + \begin{bmatrix} 0 \\ -1 \end{bmatrix} y_{d}(t) ; \quad y(t) = \underbrace{\begin{bmatrix} \mathbf{C} & 0 \end{bmatrix}}_{\mathbf{C}_{+}} \underbrace{\begin{bmatrix} \mathbf{x} \\ w \end{bmatrix}}_{\mathbf{x}_{+}}
$$

Check that the integral equation is correctly represented.

Express both the original system equations and the tracking equation as a first-order matrix equation in the augmented state.

$$
\underbrace{\begin{bmatrix} \dot{\mathbf{x}}(t) \\ \dot{w}(t) \end{bmatrix}}_{\dot{\mathbf{x}}_{+}} = \underbrace{\begin{bmatrix} \mathbf{A} & \mathbf{0} \\ \mathbf{C} & 0 \end{bmatrix}}_{\mathbf{A}_{+}} \underbrace{\begin{bmatrix} \mathbf{x} \\ w \end{bmatrix}}_{\mathbf{x}_{+}} + \underbrace{\begin{bmatrix} \mathbf{B} \\ 0 \end{bmatrix}}_{\mathbf{B}_{+}} u(t) + \begin{bmatrix} 0 \\ -1 \end{bmatrix} y_{d}(t) ; \quad y(t) = \underbrace{\begin{bmatrix} \mathbf{C} & 0 \end{bmatrix}}_{\mathbf{C}_{+}} \underbrace{\begin{bmatrix} \mathbf{x} \\ w \end{bmatrix}}_{\mathbf{x}_{+}}
$$

Can we replace \mathbf{K}_{+} with $\begin{bmatrix} \mathbf{K} & K_{int} \end{bmatrix}$?

Express both the original system equations and the tracking equation as a first-order matrix equation in the augmented state.

$$
\underbrace{\begin{bmatrix} \dot{\mathbf{x}}(t) \\ \dot{w}(t) \end{bmatrix}}_{\dot{\mathbf{x}}_{+}} = \underbrace{\begin{bmatrix} \mathbf{A} & \mathbf{0} \\ \mathbf{C} & 0 \end{bmatrix}}_{\mathbf{A}_{+}} \underbrace{\begin{bmatrix} \mathbf{x} \\ w \end{bmatrix}}_{\mathbf{x}_{+}} + \underbrace{\begin{bmatrix} \mathbf{B} \\ 0 \end{bmatrix}}_{\mathbf{B}_{+}} u(t) + \begin{bmatrix} 0 \\ -1 \end{bmatrix} y_d(t) ; \quad y(t) = \underbrace{\begin{bmatrix} \mathbf{C} & 0 \end{bmatrix}}_{\mathbf{C}_{+}} \underbrace{\begin{bmatrix} \mathbf{x} \\ w \end{bmatrix}}_{\mathbf{x}_{+}}
$$

Can we replace \mathbf{K}_{+} with $[\mathbf{K} \quad K_{int}]$? No. $w(t)$ can change **K**.

 $\dot{\mathbf{x}}_+(t) = \mathbf{A}_{\text{clp}} \mathbf{x}_+(t) + \mathbf{B}_{\text{clp}} y_d(t)$

Which (if any) of the following definitions are true?

1.
$$
A_{\text{clp}} = A_{+} - B_{+}K_{+}
$$

\n2. $A_{\text{clp}} = A - BK$
\n3. $B_{\text{clp}} = [0, -1]^{T}$
\n4. $B_{\text{clp}} = [B, 0]^{T}$
\n5. $B_{\text{clp}} = BK$

The closed loop system with integral control can be described as follows:

$$
\dot{\mathbf{x}}_{+}(t) = (\mathbf{A}_{+} - \mathbf{B}_{+}\mathbf{K}_{+})\mathbf{x}_{+}(t) + \begin{bmatrix} 0 \\ -1 \end{bmatrix} y_{d}(t)
$$

$$
y(t) = \mathbf{C}_{+}\mathbf{x}_{+}(t)
$$

Closed-loop system matrices can be defined as follows:

 $\mathbf{A}_{\mathbf{clp}} = \mathbf{A}_{+} - \mathbf{B}_{+} \mathbf{K}_{+}$ $\mathbf{B_{clp}} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$ −1 1 $C_{\text{clp}} = C_{+}$

 $\dot{\mathbf{x}}_+(t) = \mathbf{A}_{\text{clp}} \mathbf{x}_+(t) + \mathbf{B}_{\text{clp}} y_d(t)$

Which (if any) of the following definitions are true? 1 and 3

1.
$$
A_{\text{clp}} = A_{+} - B_{+}K_{+}
$$

\n2. $A_{\text{clp}} = A - BK$
\n3. $B_{\text{clp}} = [0, -1]^{T}$
\n4. $B_{\text{clp}} = [B, 0]^{T}$
\n5. $B_{\text{clp}} = BK$

Disturbance $d(t)$ adds to the value of $\dot{x}(t)$ as shown below.

What's the size of \mathbf{F} ? What do the entries in \mathbf{F} represent?

Let $H(s)$ represent the transfer function from $Y_d(s)$ to $Y(s)$ when $D(s) = 0$. Find a linear algebraic expression for $H(s)$ in terms of the matrices below.

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Let $G(s)$ represent the transfer function from $D(s)$ to $Y(s)$ when $Y_d(s) = 0$. Find a linear algebraic expression for $G(s)$ in terms of the matrices below.

Let $G(s)$ represent the transfer function from $D(s)$ to $Y(s)$ when $Y_d(s) = 0$. Find a linear algebraic expression for $G(s)$ in terms of the matrices below.

$$
s\mathbf{X}(s) = \mathbf{A}\mathbf{X}(s) + \mathbf{F}D(s) - \mathbf{B}\mathbf{K}\mathbf{X}(s)
$$

$$
(s\mathbf{I} - (\mathbf{A} - \mathbf{B}\mathbf{K}))\mathbf{X}(s) = \mathbf{F}D(s)
$$

$$
\mathbf{X}(s) = (s\mathbf{I} - (\mathbf{A} - \mathbf{B}\mathbf{K}))^{-1}\mathbf{F}D(s)
$$

$$
Y(s) = \mathbf{C}\mathbf{X}(s) = \mathbf{C}(s\mathbf{I} - (\mathbf{A} - \mathbf{B}\mathbf{K}))^{-1}\mathbf{F}D(s)
$$

$$
G(s) = \frac{Y(s)}{D(s)} = \mathbf{C}(s\mathbf{I} - (\mathbf{A} - \mathbf{B}\mathbf{K}))^{-1}\mathbf{F}
$$

Which statements are true if only the first component of $\mathbf F$ is nonzero?

- 1. $G(s)$ represents a disturbance applied to \dot{x}_1 and observed at $y(t)$.
- 2. $G(s)$ represents a disturbance applied to *d* and observed at $x_1(t)$.
- 3. Only $x_1(t)$ is affected by a disturbance $d(t)$.
- 4. *G*(*s*) and *H*(*s*) have the same poles.

Which statements are true if only the first component of \bf{F} is nonzero?

- 1. $G(s)$ represents a disturbance applied to \dot{x}_1 and observed at $y(t)$. √
- 2. $G(s)$ represents a disturbance applied to d and observed at $x_1(t)$. X
- 3. Only $x_1(t)$ is affected by a disturbance $d(t)$. X
- 4. *G*(*s*) and *H*(*s*) have the same poles.

Next Time

Observer-based control.