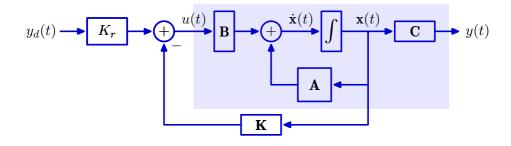
6.3100: Dynamic System Modeling and Control Design

Tracking Errors and Disturbances

November 18, 2024

Review: State-Space Design

State-Space Model:



Matrices A, B, and C constitute a **model of the plant** (shaded).

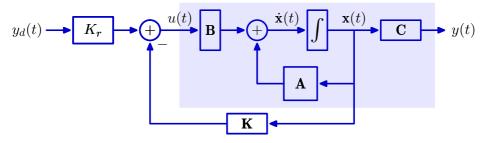
We want to design the **controller: K** and K_r .

Last week we discussed two methods to design \boldsymbol{K} :

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

Pole Placement

The pole placement algorithm determines the gain K to locate the closed-loop 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:

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

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 A and B, solve for the 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 $\mathbf{u}(t)$ and responses $\mathbf{x}(t)$.

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

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

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 ${\bf Q}$ and ${\bf R}$ represent weights.

The "optimal" K is given by

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

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

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

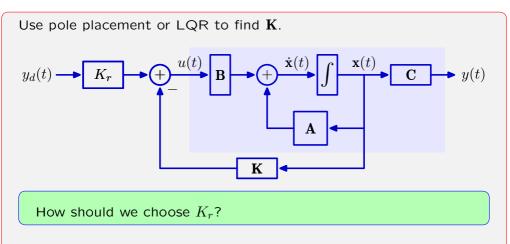
Numerical Solutions

Fortunately there are efficient algorithms for solving both problems.

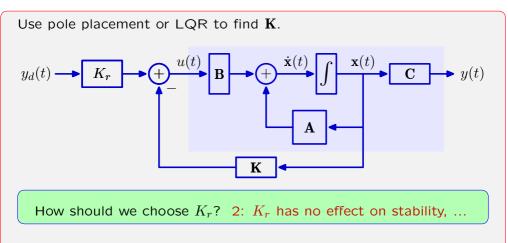
```
the following Python code
> from control import place_poles
> K = place_poles(A,B,[pole_1, pole_2, ... pole_n]).gain_matrix
or
> from control import lqr
> K,S,E = lqr(A,B,Q,R)
or MATLAB code
> K = place(A,B,[pole_1, pole_2, ... pole_n]);
or
> K,S,E = lqr(A,B,Q,R);
```

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.



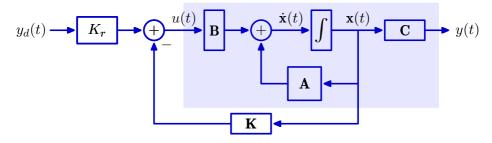
- 1. Choose K_r to maximize stability.
- 2. Choose K_r to minimize steady-state error.
- 3. Choose K_r to minimize the time constant of the step response.
- 4. Choose K_r to minimize overshoot in y(t).
- 5. none of the above



- 1. Choose K_r to maximize stability.
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- 5. none of the above

State-Space Controller

Determining K_r .



Find the steady-state values of \mathbf{x} :

$$\begin{split} \dot{\mathbf{x}} &= \mathbf{0} = (\mathbf{A} - \mathbf{B}\mathbf{K})\mathbf{x} + \mathbf{B}K_r y_d \\ \mathbf{x} &= -(\mathbf{A} - \mathbf{B}\mathbf{K})^{-1}\mathbf{B}K_r y_d \end{split}$$

We want $y = y_d$:

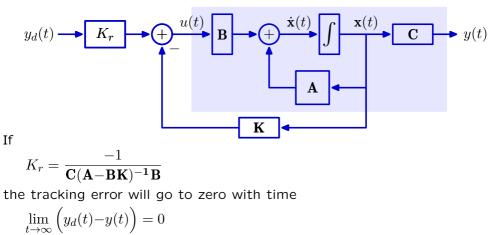
$$y = \mathbf{C}\mathbf{x} = -\mathbf{C}(\mathbf{A} - \mathbf{B}\mathbf{K})^{-1}\mathbf{B}K_r y_d$$

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

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

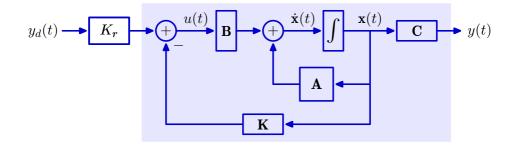
State-Space Controller

Determining K_r .



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

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

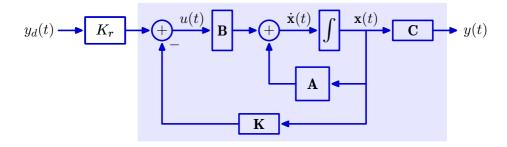


This method uses K_r to anticipate and pre-correct unwanted offsets in the rest of the system.

Are there similar unwanted offsets in classical controllers?

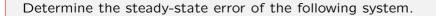
Compare Classical and State-Space Controllers

State-Space Controller:



Classical Proportional Controller

$$y_d(t) \longrightarrow \underbrace{e(t)}_{K_p} \underbrace{u(t)}_{a_0y(t) + a_1\dot{y}(t) + \cdots}_{b_0u(t) + b_1\dot{u}(t) + \cdots} y(t)$$



$$y_d(t) \longrightarrow \underbrace{e(t)}_{K_p} \underbrace{u(t)}_{u(t)} \underbrace{a_0 y(t) + a_1 \dot{y}(t) + \cdots}_{= b_0 u(t) + b_1 \dot{u}(t) + \cdots} y(t)$$

Which of the following correctly describes the steady-state error?

- 1. $e(\infty)$ equals zero
- 2. $e(\infty)$ approaches zero with increasing K_p
- 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.

$$y_d(t) \longrightarrow \underbrace{e(t)}_{K_p} \underbrace{u(t)}_{u(t)} a_0 y(t) + a_1 \dot{y}(t) + \cdots \\ = b_0 u(t) + b_1 \dot{u}(t) + \cdots$$

In steady-state, all time derivatives of u(t) and y(t) are zero, so $a_0y(\infty) = b_0u(\infty)$ $a_0y(\infty) = a_0(y_d(\infty) - e(\infty)) = b_0u(\infty) = b_0K_pe(\infty)$

$$\frac{a_0 y(\infty)}{y_d(\infty)} = \frac{a_0}{a_0 + b_0 K_p}$$

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

Tracking Errors

. . .

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:

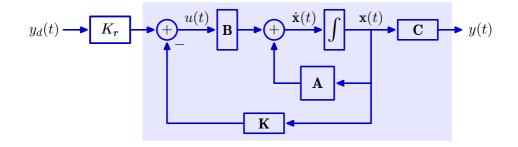
- automotive cruise control
- industrial robot (e.g., automotive assembly)
- landing a spacecraft on the moon

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, 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 $y(t)-y_d(t)$.

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

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 $y(t)-y_d(t)$.

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

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

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:

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

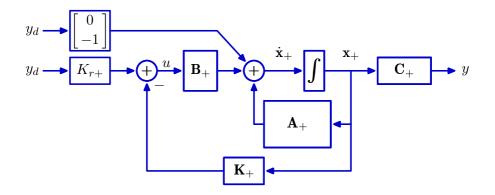
by defining a new augmented state vector:

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

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

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

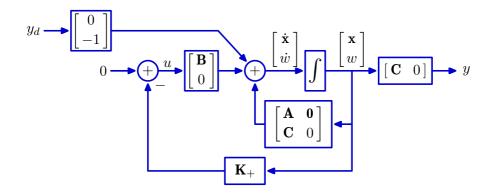
The block diagram shows two entry points for $y_d(t)$. Do we need both?



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

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

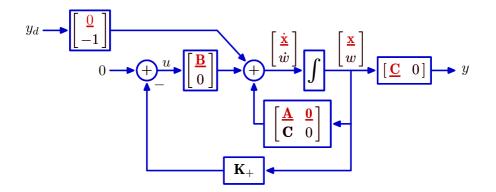
Retain only upper y_d path; write augmented matrices as composites.



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

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

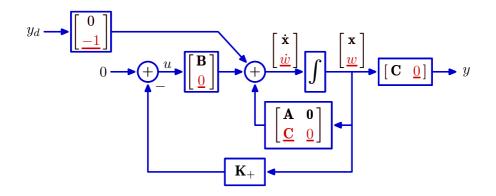
Check that the original homogeneous equations are correctly represented.



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

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

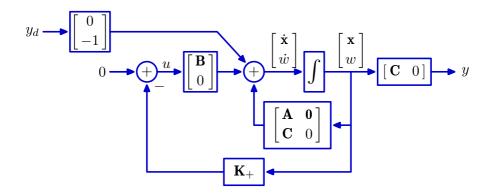
Check that the integral equation is correctly represented.



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

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

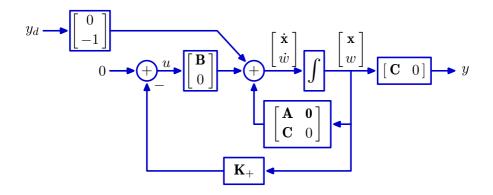
Can we replace \mathbf{K}_+ with $[\mathbf{K} \quad K_{int}]$?

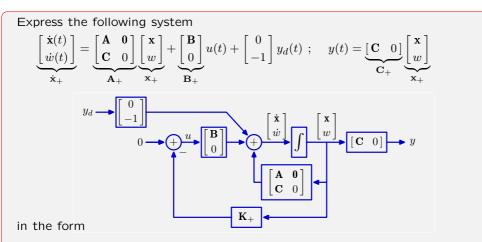


Express both the original system equations and the tracking equation as a first-order matrix equation in the augmented state.

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

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





 $\dot{\mathbf{x}}_+(t) = \mathbf{A_{clp}} \, \mathbf{x}_+(t) + \mathbf{B_{clp}} \, y_d(t)$

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

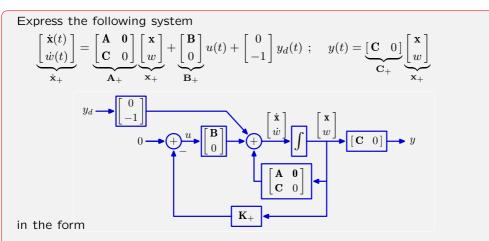
1.
$$\mathbf{A_{clp}} = \mathbf{A_{+}} - \mathbf{B_{+}}\mathbf{K_{+}}$$
 2. $\mathbf{A_{clp}} = \mathbf{A} - \mathbf{B}\mathbf{K}$ 3. $\mathbf{B_{clp}} = [0, -1]^{T}$
4. $\mathbf{B_{clp}} = [\mathbf{B}, 0]^{T}$ 5. $\mathbf{B_{clp}} = \mathbf{B}\mathbf{K}$

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:

$$\begin{aligned} \mathbf{A_{clp}} &= \mathbf{A_{+}} - \mathbf{B_{+}} \mathbf{K_{+}} \\ \mathbf{B_{clp}} &= \begin{bmatrix} 0 \\ -1 \end{bmatrix} \\ \mathbf{C_{clp}} &= \mathbf{C_{+}} \end{aligned}$$

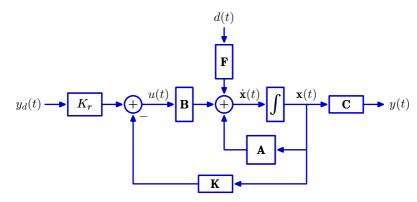


 $\dot{\mathbf{x}}_{+}(t) = \mathbf{A_{clp}} \, \mathbf{x}_{+}(t) + \mathbf{B_{clp}} \, y_d(t)$

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

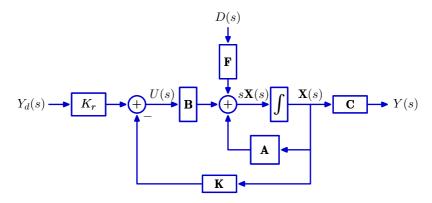
1.
$$\mathbf{A_{clp}} = \mathbf{A_+} - \mathbf{B_+}\mathbf{K_+}$$
 2. $\mathbf{A_{clp}} = \mathbf{A} - \mathbf{B}\mathbf{K}$ 3. $\mathbf{B_{clp}} = [0, -1]^T$
4. $\mathbf{B_{clp}} = [\mathbf{B}, 0]^T$ 5. $\mathbf{B_{clp}} = \mathbf{B}\mathbf{K}$

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

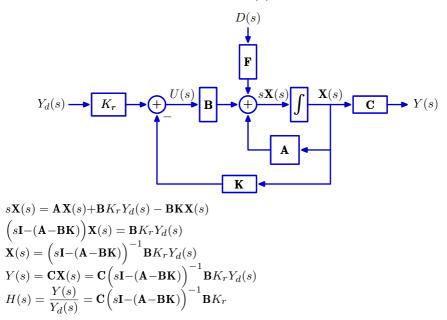


What's the size of F? What do the entries in F represent?

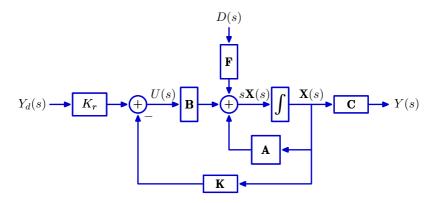
Let H(s) represent the transfer function from $Y_d(s)$ to Y(s) when D(s) = 0. Find a linear algebraic expression for H(s) in terms of the matrices below.



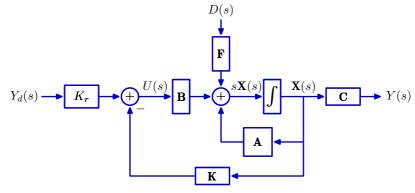
Let H(s) represent the transfer function from $Y_d(s)$ to Y(s) when D(s) = 0. Find a linear algebraic expression for H(s) in terms of the matrices below.



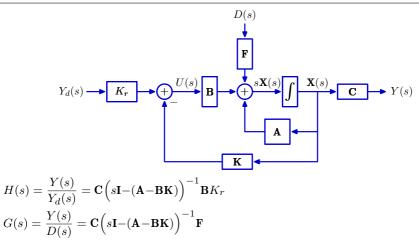
Let G(s) represent the transfer function from D(s) to Y(s) when $Y_d(s) = 0$. Find a linear algebraic expression for G(s) in terms of the matrices below.



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.

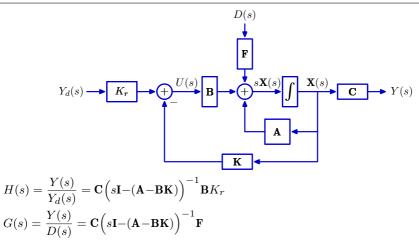


$$\begin{split} s\mathbf{X}(s) &= \mathbf{A}\mathbf{X}(s) + \mathbf{F}D(s) - \mathbf{B}\mathbf{K}\mathbf{X}(s) \\ \left(s\mathbf{I} - (\mathbf{A} - \mathbf{B}\mathbf{K})\right)\mathbf{X}(s) &= \mathbf{F}D(s) \\ \mathbf{X}(s) &= \left(s\mathbf{I} - (\mathbf{A} - \mathbf{B}\mathbf{K})\right)^{-1}\mathbf{F}D(s) \\ Y(s) &= \mathbf{C}\mathbf{X}(s) = \mathbf{C}\left(s\mathbf{I} - (\mathbf{A} - \mathbf{B}\mathbf{K})\right)^{-1}\mathbf{F}D(s) \\ G(s) &= \frac{Y(s)}{D(s)} = \mathbf{C}\left(s\mathbf{I} - (\mathbf{A} - \mathbf{B}\mathbf{K})\right)^{-1}\mathbf{F} \end{split}$$



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

- 1. G(s) represents a disturbance applied to \dot{x}_1 and observed at y(t). \checkmark
- 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. $\sqrt{}$

Next Time

Observer-based control.