

STATE FEEDBACK CONTROL

$$\bar{x}(t+1) = A\bar{x}(t) + Bu(t) \quad u(t) \in \mathbb{R}$$

How do we ensure $\bar{x}(t) \rightarrow 0$, the equilibrium?

If $|\lambda_i(A)| < 1 \quad \forall i$, the system is stable & $\bar{x}(t) \rightarrow 0$ w/no input.

If $|\lambda_i(A)| > 1$ for some i , open-loop unstable system. How to stabilize?

CONTROL POLICY

$$u(t) = k_1 x_1(t) + k_2 x_2(t) + \dots + k_n x_n(t) = [k_1 \dots k_n] \bar{x}(t) = K \bar{x}(t)$$

This creates feedback / a closed-loop control system.

$$\bar{x}(t+1) = \underbrace{A}_{\boxed{n \times n}} \bar{x}(t) + \underbrace{BK}_{\boxed{n \times n}} \bar{x}(t) = (A+BK) \bar{x}(t) \longleftarrow$$

Design K such that $|\lambda_i(A+BK)| < 1 \quad \forall i$, then we have a stable system.

Is this always possible? Yes, if the system is controllable.

EX

$$\bar{x}(t+1) = \begin{bmatrix} 0 & 1 \\ \alpha_1 & \alpha_2 \end{bmatrix} \bar{x}(t) + \begin{bmatrix} 0 \\ 1 \end{bmatrix} u(t) \quad A+BK = \begin{bmatrix} 0 & 1 \\ \alpha_1 & \alpha_2 \end{bmatrix} + \begin{bmatrix} 0 & 0 \\ k_1 & k_2 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ \alpha_1+k_1 & \alpha_2+k_2 \end{bmatrix}$$

$$\lambda(A): (-\lambda)(\alpha_2-\lambda) - \alpha_1 = \lambda^2 - \lambda\alpha_2 - \alpha_1 \rightarrow \lambda = \frac{\alpha_2 \pm \sqrt{\alpha_2^2 + 4\alpha_1}}{2}$$

$\lambda(A+BK): \lambda^2 - (\alpha_2+k_2)\lambda - (\alpha_1+k_1)$ To get specific λ values, just match this equation to $(\lambda-\lambda_1)(\lambda-\lambda_2)$!

$$\lambda^2 - (\lambda_1+\lambda_2)\lambda + \lambda_1\lambda_2 \longrightarrow k_1 = -\lambda_1\lambda_2 - \alpha_1, \quad k_2 = \lambda_1 + \lambda_2 - \alpha_2$$

$[B \ AB] = \begin{bmatrix} 1 & \alpha_1 \\ 0 & \alpha_2 \end{bmatrix} \longrightarrow$ independent, so controllability test works

EX

$$\bar{x}(t+1) = \begin{bmatrix} 1 & 1 \\ 0 & 2 \end{bmatrix} \bar{x}(t) + \begin{bmatrix} 1 \\ 0 \end{bmatrix} u(t) \quad \lambda(A) = 1, 2 \text{ neither } < 1, \text{ so this is unstable without inputs}$$

$$A+BK = \begin{bmatrix} 1+k_1 & 1+k_2 \\ 0 & 2 \end{bmatrix} \quad \lambda(A+BK) = \frac{k_1+1, 2}{< 1, \text{ so unstable even with inputs}} \longleftarrow \text{can assign arbitrarily}$$

$[B \ AB] = \begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix} \longrightarrow$ dependent, so system is uncontrollable

May prove link between stability & controllability in a future lecture.

CONTINUOUS TIME

$\frac{d}{dt} \bar{x}(t) = (A+BK) \bar{x}(t)$ find eigenvalues of $A+BK$ (if controllable) such that $\text{Re}\{\lambda_i(A+BK)\} < 0 \quad \forall i$.