

Lecture Exercises (part 1)

Question 1. Consider the following electrical circuit, which is modelled as a linear, single-input, single-output, continuous-time system of dimension $n = 3$ using the state equations

$$\begin{aligned}\dot{x}_1 &= \frac{1}{L_1}(u - x_3) && \text{(current through inductor } L_1) \\ \dot{x}_2 &= \frac{1}{L_2}(u - x_3) && \text{(current through inductor } L_2) \\ \dot{x}_3 &= \frac{1}{C}(x_1 + x_2) && \text{(voltage across the capacitor } C) \\ y &= x_1 + x_2\end{aligned}$$

- (a) Write the state-space representation of the system.
- (b) Determine and justify whether the system is controllable.
- (c) Determine and justify whether the system is observable.
- (d) Find the unobservable subspace and determine physical property of the electrical circuit is non-distinguishable.
- (e) Use the PBH test to find the unobservable modes of the system.
- (f) Let $\hat{x} = T^{-1}x$ where

$$T = \begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & -1 \\ 1 & 0 & 0 \end{bmatrix}$$

Find the state space representation of the system with the state \hat{x} , identify the unobservable subsystem and explain why the system's eigenvalues coincide with the observable modes found in the previous part of the question.

Question 2. Consider the discrete-time system

$$A = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}, \quad B = \begin{bmatrix} 0 \\ 1 \\ -2 \end{bmatrix}, \quad C = [1 \quad 0 \quad -1], \quad D = -1$$

- (a) Determine and justify whether the system is reachable.
- (b) Determine and justify whether the system is observable.
- (c) Assume $u[0] = u[1] = u[2] = 1$ which give the output signal $y[0] = -5$, $y[1] = 0$, $y[2] = 1$. Find the free response of the output for $k = \{0, 1, 2\}$.
- (d) Find a sequence that drives the initial state $x[0]$ to zero and what is the smallest number of steps needed.

Question 3. Consider the continuous-time system

$$A = \begin{bmatrix} \alpha & 0 \\ 1 & 1 \end{bmatrix}, \quad B = \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \quad C = [0 \quad 1],$$

- (a) Determine and justify whether the system is controllable as a function of α .
- (b) Design an output feedback controller applying state feedback of gain K such that the matrix $A + BK$ has all its eigenvalues equal to $\lambda = -1$.
- (c) Determine and justify whether the system is observable as a function of α .
- (d) Design an asymptotic observer for the system. Select the output injection gain L such that the matrix $A + LC$ has all its eigenvalues equal to $\lambda = -2$.