

CHEM-E7190/2024: Exercise 11 Part 2/2 - Luenberger observer [EXTRA] - Solutions

1. Design a Luenberger observer for the following state-space system. Implement the code and simulate the system in Matlab.

$$\begin{aligned}x(k+1) &= \begin{bmatrix} 1.8097 & -0.8187 \\ 1 & 0 \end{bmatrix} x(k) + \begin{bmatrix} 0.5 \\ 0 \end{bmatrix} u(k) \\ y(k) &= [0.1810 \quad -0.1810] x(k) + [0] u(k)\end{aligned}$$

Hint: First, check the observability of the system by computing the observability matrix. Then, select desired observer poles and use pole placement to compute the observer gain matrix L .

2. The dynamic equations of the stirred tank system in state-space form are the following:

$$\begin{aligned}\dot{x}(t) &= \begin{bmatrix} -0.5 & 0 \\ 0 & -1 \end{bmatrix} x(t) + \begin{bmatrix} 1 & 0 & 0 \\ -0.1 & 1 & 1 \end{bmatrix} u(t) \\ y(t) &= \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} x(t) + \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} u(t)\end{aligned}$$

Design a Luenberger observer for the system. Implement the code and simulate the system in Matlab.

Hint: Since all states are measured (as indicated by the identity matrix in C), consider modifying the problem by assuming one state is not measured. Then, compute the observability matrix and design the observer accordingly.

3. Calculate the observer gains for the following system when the desired characteristic equation is $(\lambda + 5)(\lambda + 10)$

$$\begin{aligned}\dot{x}(t) &= \begin{bmatrix} -1 & 1 \\ 2 & -4 \end{bmatrix} x(t) + \begin{bmatrix} 1 \\ 0 \end{bmatrix} u(t) \\ y(t) &= [1 \quad 0] x(t)\end{aligned}$$

Hint: Verify observability by constructing the observability matrix. Then, set up the characteristic equation of $(A - LC)$ and equate it to the desired characteristic equation to solve for the observer gains

$$L = \begin{bmatrix} l_1 \\ l_2 \end{bmatrix}.$$

Solution

Observability

$$\begin{aligned}CA &= [1 \quad 0] \begin{bmatrix} -1 & 1 \\ 2 & -4 \end{bmatrix} = [-1 \quad 1] \\ O &= \begin{bmatrix} C \\ CA \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ -1 & 1 \end{bmatrix} \text{rank}(O) = 2 = N_o\end{aligned}$$

Characteristic equation

$$\begin{aligned}A - LC &= \begin{bmatrix} -1 & 1 \\ 2 & -4 \end{bmatrix} - \begin{bmatrix} l_1 \\ l_2 \end{bmatrix} [1 \quad 0] = \begin{bmatrix} -1 - l_1 & 1 \\ 2 - l_2 & -4 \end{bmatrix} \\ |\lambda I - (A - LC)| &= \begin{vmatrix} \lambda + 1 + l_1 & -1 \\ -2 + l_2 & \lambda + 4 \end{vmatrix} \\ (\lambda + 1 + l_1)(\lambda + 4) - (-1)(-2 + l_2) &= \lambda^2 + (5 + l_1)\lambda + 4(1 + l_1) + l_2 - 2\end{aligned}$$

Luenberger Chapter 2 Problem

Jessica J Manson



Luenberger Chapter 2 Problem:

Interactive Operations Research with Maple Mahmut Parlar, 2012-12-06 Interactive Operations Research with Maple Methods and Models has two objectives to provide an accelerated introduction to the computer algebra system Maple and more importantly to demonstrate Maple's usefulness in modeling and solving a wide range of operations research OR problems This book is written in a format that makes it suitable for a one semester course in operations research management science or quantitative methods A number of students in the departments of operations research management science operations management industrial and systems engineering applied mathematics and advanced MBA students who are specializing in quantitative methods or operations management will find this text useful Experienced researchers and practitioners of operations research who wish to acquire a quick overview of how Maple can be useful in solving OR problems will find this an excellent reference Maple's mathematical knowledge base now includes calculus linear algebra ordinary and partial differential equations number theory logic graph theory combinatorics statistics and transform methods Although Maple's main strength lies in its ability to perform symbolic manipulations it also has a substantial knowledge of a large number of numerical methods and can plot many different types of attractive looking two dimensional and three dimensional graphs After almost two decades of continuous improvement of its mathematical capabilities Maple can now boast a user base of more than 300 000 academics researchers and students in different areas of mathematics science and engineering

Applied Dynamic Programming for Optimization of Dynamical Systems Rush D. Robinett III, David G. Wilson, G. Richard Eisler, John E. Hurtado, 2005-07-01 This book presents a range of dynamic programming DP techniques applied to the optimization of dynamical systems

H-infinity Control and Estimation of State-multiplicative Linear Systems Eli Gershon, Uri Shaked, Isaac Yaesh, 2005-06-24 Multiplicative noise appears in systems where the process or measurement noise levels depend on the system state vector Such systems are relevant for example in radar measurements where larger ranges involve higher noise level This monograph embodies a comprehensive survey of the relevant literature with basic problems being formulated and solved by applying various techniques including game theory linear matrix inequalities and Lyapunov parameter dependent functions Topics covered include convex H_2 and H_∞ norms analysis of systems with multiplicative noise state feedback control and state estimation of systems with multiplicative noise dynamic and static output feedback of stochastic bilinear systems tracking controllers for stochastic bilinear systems utilizing preview information Various examples which demonstrate the applicability of the theory to practical control engineering problems are considered two such examples are taken from the aerospace and guidance control areas

Continuous Nonlinear Optimization for Engineering Applications in GAMS Technology Neculai Andrei, 2017-12-04 This book presents the theoretical details and computational performances of algorithms used for solving continuous nonlinear optimization applications imbedded in GAMS Aimed toward scientists and graduate students who utilize optimization methods to model

and solve problems in mathematical programming operations research business engineering and industry this book enables readers with a background in nonlinear optimization and linear algebra to use GAMS technology to understand and utilize its important capabilities to optimize algorithms for modeling and solving complex large scale continuous nonlinear optimization problems or applications Beginning with an overview of constrained nonlinear optimization methods this book moves on to illustrate key aspects of mathematical modeling through modeling technologies based on algebraically oriented modeling languages Next the main feature of GAMS an algebraically oriented language that allows for high level algebraic representation of mathematical optimization models is introduced to model and solve continuous nonlinear optimization applications More than 15 real nonlinear optimization applications in algebraic and GAMS representation are presented which are used to illustrate the performances of the algorithms described in this book Theoretical and computational results methods and techniques effective for solving nonlinear optimization problems are detailed through the algorithms MINOS KNITRO CONOPT SNOPT and IPOPT which work in GAMS technology

Road and Off-Road Vehicle System Dynamics Handbook Gianpiero Mastinu, Manfred Ploechl, 2014-01-06 Featuring contributions from leading experts the Road and Off Road Vehicle System Dynamics Handbook provides comprehensive authoritative coverage of all the major issues involved in road vehicle dynamic behavior While the focus is on automobiles this book also highlights motorcycles heavy commercial vehicles and off road vehicles The authors of the individual chapters both from automotive industry and universities address basic issues but also include references to significant papers for further reading Thus the handbook is devoted both to the beginner wishing to acquire basic knowledge on a specific topic and to the experienced engineer or scientist wishing to have up to date information on a particular subject It can also be used as a textbook for master courses at universities The handbook begins with a short history of road and off road vehicle dynamics followed by detailed state of the art chapters on modeling analysis and optimization in vehicle system dynamics vehicle concepts and aerodynamics pneumatic tires and contact wheel road off road modeling vehicle subsystems vehicle dynamics and active safety man vehicle interaction intelligent vehicle systems and road accident reconstruction and passive safety Provides extensive coverage of modeling simulation and analysis techniques Surveys all vehicle subsystems from a vehicle dynamics point of view Focuses on pneumatic tires and contact wheel road off road Discusses intelligent vehicle systems technologies and active safety Considers safety factors and accident reconstruction procedures Includes chapters written by leading experts from all over the world This text provides an applicable source of information for all people interested in a deeper understanding of road vehicle dynamics and related problems

Discrete Inverse and State Estimation Problems Carl Wunsch, 2006-06-29 The problems of making inferences about the natural world from noisy observations and imperfect theories occur in almost all scientific disciplines This 2006 book addresses these problems using examples taken from geophysical fluid dynamics It focuses on discrete formulations both static and time varying known variously as inverse state estimation or data assimilation

problems Starting with fundamental algebraic and statistical ideas the book guides the reader through a range of inference tools including the singular value decomposition Gauss Markov and minimum variance estimates Kalman filters and related smoothers and adjoint Lagrange multiplier methods The final chapters discuss a variety of practical applications to geophysical flow problems Discrete Inverse and State Estimation Problems is an ideal introduction to the topic for graduate students and researchers in oceanography meteorology climate dynamics and geophysical fluid dynamics It is also accessible to a wider scientific audience the only prerequisite is an understanding of linear algebra

Smooth Nonlinear

Optimization in $\mathbb{R}^n$ Tamás Rapcsák, 2013-12-01 Experience gained during a ten year long involvement in modelling programming and application in nonlinear optimization helped me to arrive at the conclusion that in the interest of having successful applications and efficient software production knowing the structure of the problem to be solved is indispensable This is the reason why I have chosen the field in question as the sphere of my research Since in applications mainly from among the nonconvex optimization models the differentiable ones proved to be the most efficient in modelling especially in solving them with computers I started to deal with the structure of smooth optimization problems The book which is a result of more than a decade of research can be equally useful for researchers and students showing interest in the domain since the elementary notions necessary for understanding the book constitute a part of the university curriculum I intended dealing with the key questions of optimization theory which endeavour obviously cannot bear all the marks of completeness What I consider the most crucial point is the uniform differential geometric treatment of various questions which provides the reader with opportunities for learning the structure in the wide range within optimization problems I am grateful to my family for affording me tranquil productive circumstances I express my gratitude to F

Control Theory and Inverse

Problems Kaïs Ammari, Islam Boussaada, Chaker Jammazi, 2024-11-07 This volume presents a timely overview of control theory and inverse problems and highlights recent advances in these active research areas The chapters are based on talks given at the spring school Control Theory Inverse Problems held in Monastir Tunisia in May 2023 In addition to providing a snapshot of these two areas chapters also highlight breakthroughs on more specific topics such as Control of hyperbolic systems The Helffer Nier Conjecture Rapid stabilization of the discretized Vlasov system Exponential stability of a delayed thermoelastic system Control Theory and Inverse Problems will be a valuable resource for both established researchers as well as more junior members of the community

Optimization and Nonsmooth Analysis Frank H. Clarke, 1990-01-01 This book has appeared in Russian translation and has been praised both for its lively exposition and its fundamental contributions The author first develops a general theory of nonsmooth analysis and geometry which together with a set of associated techniques has had a profound effect on several branches of analysis and optimization Clarke then applies these methods to obtain a powerful unified approach to the analysis of problems in optimal control and mathematical programming Examples are drawn from economics engineering mathematical physics and various branches of analysis in this reprint

volume **Convex Optimization** Stephen Boyd, Lieven Vandenberghe, 2004-03-08 Convex optimization problems arise frequently in many different fields This book provides a comprehensive introduction to the subject and shows in detail how such problems can be solved numerically with great efficiency The book begins with the basic elements of convex sets and functions and then describes various classes of convex optimization problems Duality and approximation techniques are then covered as are statistical estimation techniques Various geometrical problems are then presented and there is detailed discussion of unconstrained and constrained minimization problems and interior point methods The focus of the book is on recognizing convex optimization problems and then finding the most appropriate technique for solving them It contains many worked examples and homework exercises and will appeal to students researchers and practitioners in fields such as engineering computer science mathematics statistics finance and economics

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