

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 $(\lambda + 9)(\lambda + 10)$

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

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 Exercise Answer

**Mokhtar S. Bazaraa, Hanif D. Serali, C.
M. Shetty**

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Observers in Control Systems George Ellis, 2002-10-16 Observers are digital algorithms that combine sensor outputs with knowledge of the system to provide results superior to traditional structures which rely wholly on sensors. Observers have been used in selected industries for years but most books explain them with complex mathematics. *Observers in Control Systems* uses intuitive discussion, software experiments, and supporting analysis to explain the advantages and disadvantages of observers. If you are working in controls and want to improve your control systems, observers could be the technology you need, and this book will give you a clear, thorough explanation of how they work and how to use them. Control systems and devices have become the most essential part of nearly all mechanical systems, machines, devices, and manufacturing systems throughout the world. Increasingly, the efficiency of production, the reliability of output, and increased energy savings are a direct result of the quality and deployment of the control system. A modern and essential tool within the engineer's kit is the Observer, which helps improve the performance and reduce the cost of these systems. George Ellis is the author of the highly successful *Control System Design Guide*, Second Edition. Unlike most controls books, which are written by control theorists and academics, Ellis is a leading engineer, designer, author, and lecturer working in industry directly with the users of industrial motion control systems. *Observers in Control Systems* is written for all professional engineers and is designed to be utilized without an in-depth background in control theory. This is a real-world book which will demonstrate how observers work and how they can improve your control system. It also shows how observers operate when conditions are not ideal and teaches the reader how to quickly tune an observer in a working system. Software Available online: A free, updated and enhanced version of the author's popular Visual ModelQ allows the reader to practice the concepts with Visual ModelQ models on a PC. Based on a virtual laboratory, all key topics are demonstrated with more than twenty control system models. The models are written in Visual ModelQ and are available on the Internet to every reader with a PC. Teaches observers and Kalman filters from an intuitive perspective. Explains how to reduce control system susceptibility to noise. Shows how to design an adaptive controller based on estimating parameter variation using observers. Shows how to improve a control system's ability to reject disturbances. Key topics are demonstrated with PC-based models of control systems. The models are written in both MatLab and ModelQ; models are available free of charge.

Nonlinear Programming Mokhtar S.

Bazaraa, Hanif D. Sherali, C. M. Shetty, 2013-06-12 COMPREHENSIVE COVERAGE OF NONLINEAR PROGRAMMING THEORY AND ALGORITHMS THOROUGHLY REVISED AND EXPANDED *Nonlinear Programming: Theory and Algorithms* now in an extensively updated Third Edition addresses the problem of optimizing an objective function in the presence of equality and inequality constraints. Many realistic problems cannot be adequately represented as a linear program owing to the nature of the nonlinearity of the objective function and/or the nonlinearity of any constraints. The Third Edition begins with a general introduction to nonlinear programming with illustrative examples and guidelines for model construction.

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David G. Luenberger, 2003-09-30 The original edition of this book was celebrated for its coverage of the central concepts of practical optimization techniques This updated edition expands and illuminates the connection between the purely analytical character of an optimization problem expressed by properties of the necessary conditions and the behavior of algorithms used to solve a problem Incorporating modern theoretical insights this classic text is even more useful

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