

## Sampling of Linear Systems

### Real-Time Systems, Lecture 6

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## Lecture 6: Sampling of Linear Systems

[IFAC PB Ch. 1, Ch. 2, and Ch. 3 (to pg 23)]

- Effects of Sampling
- Sampling a Continuous-Time State-Space Model
- Difference Equations
- State-Space Models in Discrete Time

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## Textbook

The main text material for this part of the course is:

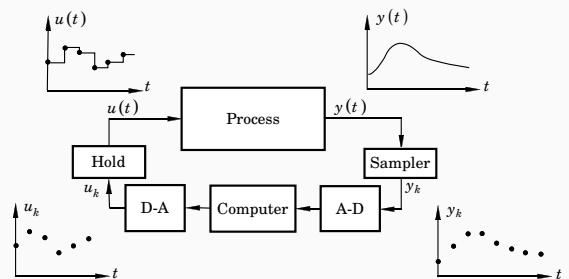
Wittenmark, Åström, Årzén: *IFAC Professional Brief: Computer Control: An Overview*, (Educational Version 2016) ("IFAC PB")

- Summary of the digital control parts of Åström and Wittenmark: *Computer Controlled Systems* (1997)
- Some new material

Chapters 10 and 11 are not part of this course (but can be useful in other courses, e.g., Predictive Control)

Chapters 7, 13 and 14 partly overlap with RTCS.

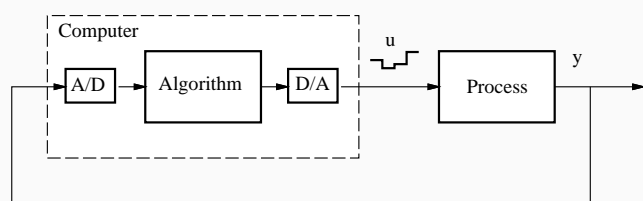
## Sampled Control Theory



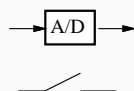
- System theory analogous to continuous-time linear systems
- Better control performance can be achieved (compared to discretization of continuous-time design)
- Problems with aliasing, intersample behaviour

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## Sampling



AD-converter acts as sampler



Regular/periodic sampling:

- Constant sampling interval  $h$
- Sampling instants:  $t_k = kh$

## Hold Devices

Zero-Order Hold (ZOH) almost always used. DA-converter acts as hold device  $\Rightarrow$  piecewise constant control signals

First-Order Hold (FOH):

- Signal between the conversions is a linear extrapolation

$$f(t) = f(kh) + \frac{t - kh}{h}(f(kh + h) - f(kh)) \quad kh \leq t < kh + h$$

- Advantages:
  - Better reconstruction
  - Continuous output signal
- Disadvantages:
  - $f(kh + h)$  must be available at time  $kh$
  - More involved controller design
  - Not supported by standard DA-converters

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Hold Devices

Dynamic Effects of Sampling

In IFAC PB there are quite a lot of results presented for the first-order hold case. These are not part of this course.

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Continuous time control

Discrete time control

Sampling of high-frequency measurement noise may create new frequencies!

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Aliasing

- Sampling frequency [rad/s]:  $\omega_s = 2\pi/h$
- Nyquist frequency [rad/s]:  $\omega_N = \omega_s/2$

Frequencies above the Nyquist frequency are folded and appear as low-frequency signals.

Calculation of “fundamental alias” for an original frequency  $\omega_1$ :

$$\omega = |(\omega_1 + \omega_N) \bmod (\omega_s) - \omega_N|$$

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Aliasing – Real World Example

Feed water heating in a ship boiler

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Prefiltering

Analog low-pass filter needed to remove high-frequency measurement noise before sampling

Example:

(a), (c):  $f_1 = 0.9\text{ Hz}$ ,  $f_N = 0.5\text{ Hz} \Rightarrow f_{alias} = 0.1\text{ Hz}$

(b), (d): 6th order Bessel prefilter with bandwidth  $f_B = 0.25\text{ Hz}$

More on aliasing in Lecture 11.

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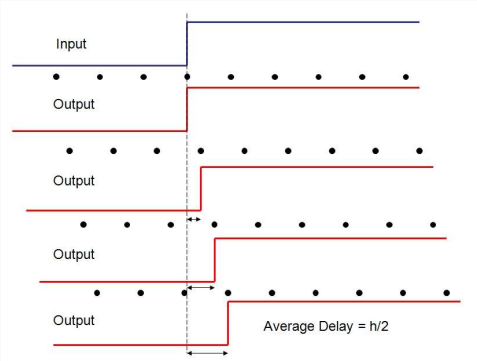
Time Dependence in Sampled-Data Systems

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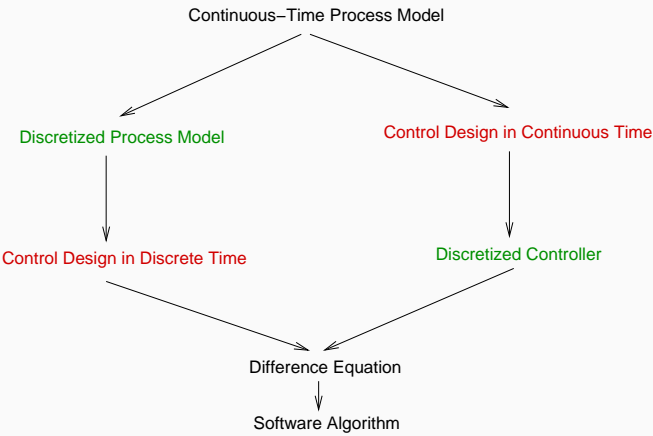
Sample and Hold Approximation

Design Approaches for Computer Control

A sampler in direct combination with a ZOH device gives an average delay of  $h/2$



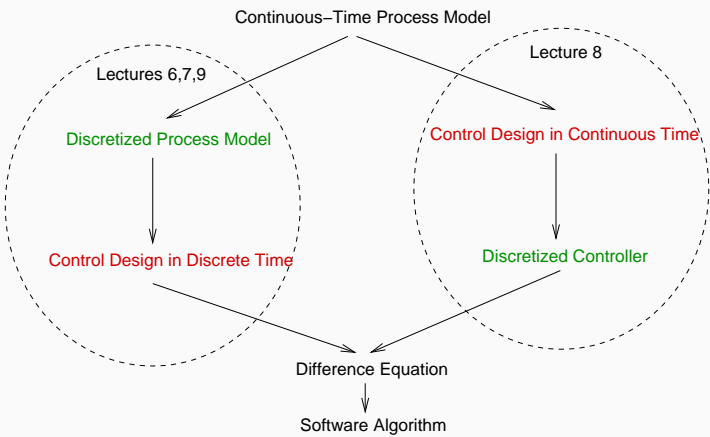
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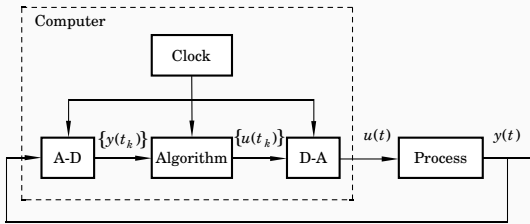
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Design Approaches for Computer Control

Sampled Control Theory



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Basic idea: Look at the sampling instances only

- Stroboscopic model
- Look upon the process from the computer's point of view

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Disk Drive Example

Disk Drive Example

Control of the arm of a disk drive

$$G(s) = \frac{k}{Js^2}$$

Continuous time controller

$$U(s) = \frac{bK}{a}U_c(s) - K\frac{s+b}{s+a}Y(s)$$

Discrete time controller (continuous time design + discretization)

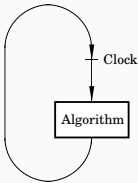
$$u(t_k) = K\left(\frac{b}{a}u_c(t_k) - y(t_k) + x(t_k)\right)$$

$$x(t_{k+1}) = x(t_k) + h\left((a-b)y(t_k) - ax(t_k)\right)$$

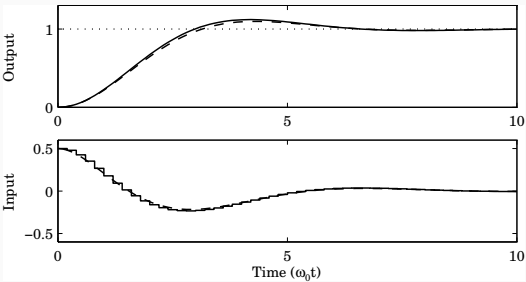
(Continuous-time poles placed according to  $P(s) = s^3 + 2\omega_0s^2 + 2\omega_0^2s + \omega_0^3$ )

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```
uc := adin(1)
y := adin(2)
u := K*(b/a*uc-y+x)
daout(u)
x := x+h*((a-b)*y-a*x)
```



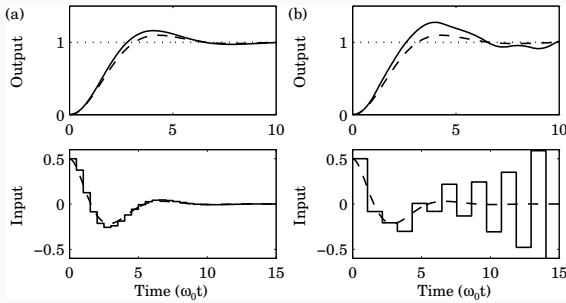
Sampling period  $h = 0.2/\omega_0$



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## Increased Sampling Period

(a)  $h = 0.5/\omega_0$ , (b)  $h = 1.08/\omega_0$

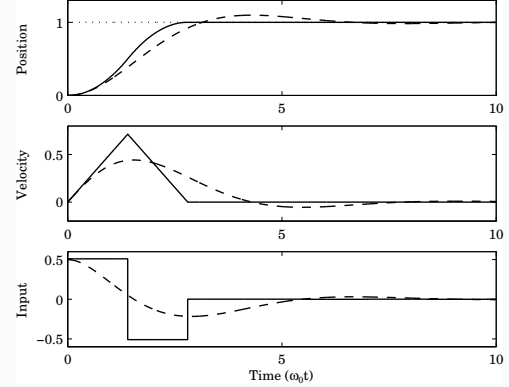


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## Better Performance?

Deadbeat control,  $h = 1.4/\omega_0$

$$u(t_k) = t_0 u_c(t_k) + t_1 u_c(t_{k-1}) - s_0 y(t_k) - s_1 y(t_{k-1}) - r_1 u(t_{k-1})$$



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## Better Performance?

Deadbeat: The output reaches the reference value after  $n$  samples ( $n = \text{model order}$ )

No counterpart in continuous time

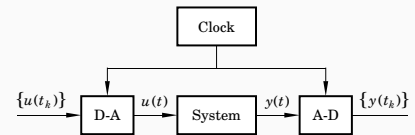
However, long sampling periods also have problems

- Open loop between samples
- Sensitive to model errors
- Disturbance and reference changes that occur between samples will remain undetected until the next sample

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## Sampling of Linear Systems

Look at the system from the point of view of the computer



Zero-order-hold sampling

- Let the inputs be piecewise constant
- Look at the sampling points only

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## Continuous-Time System Model

Linear time-invariant system model in continuous time:

$$\begin{cases} \frac{dx}{dt} = Ax + Bu \\ y = Cx + Du \end{cases}$$

Solution (see basic course in control):

$$x(t) = e^{At}x(t_0) + \int_{t_0}^t e^{A(t-\tau)}Bu(\tau)d\tau$$

$$y(t) = Ce^{At}x(t_0) + C \int_{t_0}^t e^{A(t-\tau)}Bu(\tau)d\tau + Du(t)$$

Use this to derive a discrete-time model

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## Sampling a Continuous-Time System

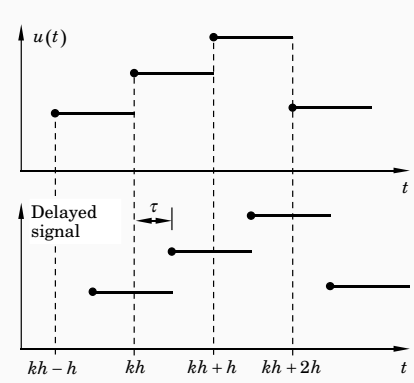
Solve the system equation

$$\frac{dx(t)}{dt} = Ax(t) + Bu(t)$$

from time  $t_k$  to time  $t$  under the assumption that  $u$  is piecewise constant (ZOH sampling)

$$\begin{aligned} x(t) &= e^{A(t-t_k)}x(t_k) + \int_{t_k}^t e^{A(t-s')}Bu(s')ds' \\ &= e^{A(t-t_k)}x(t_k) + \int_{t_k}^t e^{A(t-s')}ds' Bu(t_k) \quad (Bu(t_k) \text{ const.}) \\ &= e^{A(t-t_k)}x(t_k) + \int_{t-t_k}^0 -e^{As}ds Bu(t_k) \quad (\text{var. change } s = t - s') \\ &= e^{A(t-t_k)}x(t_k) + \int_0^{t-t_k} e^{As}ds Bu(t_k) \quad (\text{change int. limits}) \\ &= \Phi(t, t_k)x(t_k) + \Gamma(t, t_k)u(t_k) \end{aligned}$$

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The General Case	Periodic Sampling
<div></div> $\begin{aligned}x(t_{k+1}) &= \Phi(t_{k+1}, t_k)x(t_k) + \Gamma(t_{k+1}, t_k)u(t_k) \\ y(t_k) &= Cx(t_k) + Du(t_k)\end{aligned}$ <p>where</p> $\begin{aligned}\Phi(t_{k+1}, t_k) &= e^{A(t_{k+1}-t_k)} \\ \Gamma(t_{k+1}, t_k) &= \int_0^{t_{k+1}-t_k} e^{As} ds B\end{aligned}$ <p>No assumption about periodic sampling</p> <div>24</div>	<p>Assume periodic sampling, i.e. <math>t_k = kh</math>. Then</p> $\begin{aligned}x(kh+h) &= \Phi x(kh) + \Gamma u(kh) \\ y(kh) &= Cx(kh) + Du(kh)\end{aligned}$ <p>where</p> $\begin{aligned}\Phi &= e^{Ah} \\ \Gamma &= \int_0^h e^{As} ds B\end{aligned}$ <p>NOTE: Time-invariant linear system! No approximations</p> <div>25</div>
Example: Sampling of Double Integrator	Calculating the Matrix Exponential
$\begin{aligned}\frac{dx}{dt} &= \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} x + \begin{pmatrix} 0 \\ 1 \end{pmatrix} u \\ y &= \begin{pmatrix} 1 & 0 \end{pmatrix} x\end{aligned}$ <p>Periodic sampling with interval <math>h</math>:</p> $\begin{aligned}\Phi &= e^{Ah} = I + Ah + A^2h^2/2 + \dots \\ &= \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} + \begin{pmatrix} 0 & h \\ 0 & 0 \end{pmatrix} = \begin{pmatrix} 1 & h \\ 0 & 1 \end{pmatrix} \\ \Gamma &= \int_0^h \begin{pmatrix} 1 & s \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 0 \\ 1 \end{pmatrix} ds = \int_0^h \begin{pmatrix} s \\ 1 \end{pmatrix} ds = \begin{pmatrix} \frac{h^2}{2} \\ h \end{pmatrix}\end{aligned}$ <div>26</div>	<p>Pen and paper for small systems</p> $\Phi = \mathcal{L}^{-1}(sI - A)^{-1}$ <p>Matlab for large systems (numeric or symbolic calculations)</p> <pre>&gt;&gt; syms h &gt;&gt; A = [0 1; 0 0]; &gt;&gt; expm(A*h)  ans =  [ 1, h] [ 0, 1]</pre> <div>27</div>
Calculating the Matrix Exponential	Sampling of System with Time Delay
<p>One can show that</p> $\begin{pmatrix} \Phi & \Gamma \\ 0 & I \end{pmatrix} = \exp\left(\begin{pmatrix} A & B \\ 0 & 0 \end{pmatrix} h\right)$ <p>Simultaneous calculation of <math>\Phi</math> and <math>\Gamma</math></p> <pre>&gt;&gt; syms h &gt;&gt; A = [0 1; 0 0]; &gt;&gt; B = [0; 1]; &gt;&gt; expm([A B; zeros(1, size(A)) 0]*h)  ans =  [ 1, h, 1/2*h^2] [ 0, 1, h] [ 0, 0, 1]</pre> <div>28</div>	 <div>29</div>

Sampling of System with Time Delay	Sampling of System with Time Delay
<p>Input delay <math>\tau \leq h</math> (assumed to be constant)</p> $\frac{dx(t)}{dt} = Ax(t) + Bu(t - \tau)$ $x(kh + h) - \Phi x(kh) = \int_{kh}^{kh+h} e^{A(kh+h-s')} Bu(s' - \tau) ds'$ $= \int_{kh}^{kh+\tau} e^{A(kh+h-s')} ds' B u(kh - h) + \int_{kh+\tau}^{kh+h} e^{A(kh+h-s')} ds' B u(kh)$ $= \underbrace{e^{A(h-\tau)} \int_0^\tau e^{As} ds B}_{\Gamma_1} u(kh - h) + \underbrace{\int_0^{h-\tau} e^{As} ds B}_{\Gamma_0} u(kh)$ $x(kh + h) = \Phi x(kh) + \Gamma_1 u(kh - h) + \Gamma_0 u(kh)$ <p>30</p>	<p>Introduce a new state variable <math>z(kh) = u(kh - h)</math></p> <p>Sampled system in state-space form</p> $\begin{pmatrix} x(kh + h) \\ z(kh + h) \end{pmatrix} = \begin{pmatrix} \Phi & \Gamma_1 \\ 0 & 0 \end{pmatrix} \begin{pmatrix} x(kh) \\ z(kh) \end{pmatrix} + \begin{pmatrix} \Gamma_0 \\ I \end{pmatrix} u(kh)$ <p>The approach can be extended also for <math>\tau &gt; h</math></p> <ul style="list-style-type: none"> <li><math>h &lt; \tau \leq 2h \Rightarrow</math> two extra state variables, etc.</li> </ul> <p>Similar techniques can also be used to handle output delays and delays that are internal in the plant.</p> <p>In continuous-time delays mean infinite-dimensional systems. In discrete-time the sampled system is a finite-dimensional system <math>\Rightarrow</math> easier to handle</p> <p>31</p>
Example – Double Integrator with Delay $\tau \leq h$	Solution of the Discrete System Equation
$\Phi = e^{Ah} = \begin{pmatrix} 1 & h \\ 0 & 1 \end{pmatrix}$ $\Gamma_1 = e^{A(h-\tau)} \int_0^\tau e^{As} ds B = \begin{pmatrix} 1 & h - \tau \\ 0 & 1 \end{pmatrix} \begin{pmatrix} \tau^2/2 \\ \tau \end{pmatrix} = \begin{pmatrix} h\tau - \tau^2/2 \\ \tau \end{pmatrix}$ $\Gamma_0 = \int_0^{h-\tau} e^{As} ds B = \begin{pmatrix} (h-\tau)^2/2 \\ h - \tau \end{pmatrix}$ $x(kh + h) = \Phi x(kh) + \Gamma_1 u(kh - h) + \Gamma_0 u(kh)$ <p>32</p>	$\begin{aligned} x(1) &= \Phi x(0) + \Gamma u(0) \\ x(2) &= \Phi x(1) + \Gamma u(1) \\ &= \Phi^2 x(0) + \Phi \Gamma u(0) + \Gamma u(1) \\ &\vdots \\ x(k) &= \Phi^k x(0) + \sum_{j=0}^{k-1} \Phi^{k-j-1} \Gamma u(j) \\ y(k) &= C \Phi^k x(0) + \sum_{j=0}^{k-1} C \Phi^{k-j-1} \Gamma u(j) + Du(k) \end{aligned}$ <p>Two parts, one depending on the initial condition <math>x(0)</math> and one that is a weighted sum of the inputs over the interval <math>[0, k - 1]</math></p> <p>33</p>
Stability	
<div> <div>Definition</div> <div>The linear discrete-time system</div> <math display="block">x(k + 1) = \Phi x(k), \quad x(0) = x_0</math> <div>is <i>asymptotically stable</i> if the solution <math>x(k)</math> satisfies <math>\ x(k)\  \rightarrow 0</math> as <math>k \rightarrow \infty</math> for all <math>x_0 \in \mathbb{R}^n</math>.</div> </div> <div> <div>Theorem</div> <div>A discrete-time linear system is asymptotically stable if and only if <math> \lambda_i(\Phi)  &lt; 1</math> for all <math>i = 1, \dots, n</math>.</div> </div> <p>34</p>	<p>The matrix <math>\Phi</math> can, if it has distinct eigenvalues, be written in the form</p> $\Phi = U \begin{bmatrix} \lambda_1 & & * \\ & \ddots & \\ 0 & & \lambda_n \end{bmatrix} U^{-1}. \quad \text{Hence } \Phi^k = U \begin{bmatrix} \lambda_1^k & & * \\ & \ddots & \\ 0 & & \lambda_n^k \end{bmatrix} U^{-1}.$ <p>The diagonal elements are the eigenvalues of <math>\Phi</math>.</p> <p><math>\Phi^k</math> decays exponentially if and only if <math> \lambda_i(\Phi)  &lt; 1</math> for all <math>i</math>, i.e. if all the eigenvalues of <math>\Phi</math> are strictly inside the unit circle.</p> <p>This is the asymptotic stability condition for discrete-time systems</p> <p>If <math>\Phi</math> has at least one eigenvalue outside the unit circle then the system is unstable</p> <p>If <math>\Phi</math> has eigenvalues on the unit circle then the multiplicity of these eigenvalues decides if the system is stable or unstable</p> <p>Eigenvalues obtained from the characteristic equation</p> $\det(\lambda I - \Phi) = 0$ <p>35</p>

<div data-bbox="38 259 233 293" data-label="Section-Header"> <h2>Stability Regions</h2> </div> <div data-bbox="76 347 730 432" data-label="Text"> <p>In continuous time the stability region is the complex left half plane, i.e., the system is asymptotically stable if all the poles are strictly in the left half plane.</p> </div> <div data-bbox="76 445 545 472" data-label="Text"> <p>In discrete time the stability region is the unit circle.</p> </div> <div data-bbox="145 486 670 772" data-label="Figure"> </div> <div data-bbox="764 792 782 810" data-label="Text"> <p>36</p> </div>	<div data-bbox="818 259 1193 293" data-label="Section-Header"> <h2>The Sampling-Time Convention</h2> </div> <div data-bbox="858 380 1519 465" data-label="Text"> <p>In many cases we are only interested in the behaviour of the discrete-time system and not so much how the discrete-time system has been obtained, e.g., through ZOH-sampling of a continuous-time system.</p> </div> <div data-bbox="858 479 1484 537" data-label="Text"> <p>For simplicity, then the sampling time is used as the time unit, <math>h = 1</math>, and the discrete-time system can be described by</p> </div> <div data-bbox="1046 557 1326 622" data-label="Equation-Block"> <math display="block">\begin{aligned}x(k+1) &amp;= \Phi x(k) + \Gamma u(k) \\ y(k) &amp;= Cx(k) + Du(k)\end{aligned}</math> </div> <div data-bbox="858 645 1519 703" data-label="Text"> <p>Hence, the argument of the signals is not time but instead the number of sampling intervals.</p> </div> <div data-bbox="858 714 1284 741" data-label="Text"> <p>This is known as the <i>sampling-time convention</i>.</p> </div> <div data-bbox="1546 792 1564 810" data-label="Text"> <p>37</p> </div>
<div data-bbox="38 842 628 875" data-label="Section-Header"> <h2>Discrete-time systems may converge in finite time</h2> </div> <div data-bbox="76 936 378 963" data-label="Text"> <p>Consider the discrete-time system</p> </div> <div data-bbox="276 978 534 1043" data-label="Equation-Block"> <math display="block">x(k+1) = \begin{pmatrix} 0 &amp; 1/2 \\ 0 &amp; 0 \end{pmatrix} x(k)</math> </div> <div data-bbox="76 1059 245 1086" data-label="Text"> <p>We then have that</p> </div> <div data-bbox="367 1086 445 1113" data-label="Equation-Block"> <math display="block">x(2) = 0</math> </div> <div data-bbox="76 1128 566 1155" data-label="Text"> <p>for all <math>x(0)</math>. Thus, the system converges in finite time!</p> </div> <div data-bbox="76 1169 504 1196" data-label="Text"> <p><math>\Phi</math> has its eigenvalues in the origin <math>\Rightarrow</math> <i>Deadbeat</i></p> </div> <div data-bbox="76 1209 727 1323" data-label="Text"> <p>Finite-time convergence is impossible for continuous-time linear systems. Hence, the above system cannot have been obtained by sampling a continuous-time system (However, it can be obtained through feedback applied to a continuous-time system, see Lecture 9).</p> </div> <div data-bbox="764 1373 782 1391" data-label="Text"> <p>38</p> </div>	<div data-bbox="818 842 999 875" data-label="Section-Header"> <h2>Pulse Response</h2> </div> <div data-bbox="884 920 1490 1072" data-label="Figure"> </div> <div data-bbox="916 1140 1458 1205" data-label="Equation-Block"> <math display="block">\begin{aligned}x(1) &amp;= \Gamma &amp; x(2) &amp;= \Phi\Gamma &amp; x(3) &amp;= \Phi^2\Gamma &amp; \dots \\ h(1) &amp;= C\Gamma &amp; h(2) &amp;= C\Phi\Gamma &amp; h(3) &amp;= C\Phi^2\Gamma &amp; \dots\end{aligned}</math> </div> <div data-bbox="932 1247 1442 1276" data-label="Equation-Block"> <math display="block">h(0) = D \qquad h(k) = C\Phi^{k-1}\Gamma \qquad k = 1, 2, 3, \dots</math> </div> <div data-bbox="858 1308 1315 1339" data-label="Text"> <p>(Continuous-time: <math>h(t) = Ce^{At}B + D\delta(t) \quad t \geq 0</math>)</p> </div> <div data-bbox="1546 1373 1564 1391" data-label="Text"> <p>39</p> </div>
<div data-bbox="38 1424 177 1458" data-label="Section-Header"> <h2>Convolution</h2> </div> <div data-bbox="76 1576 236 1603" data-label="Text"> <p>Swedish: Faltning</p> </div> <div data-bbox="76 1617 229 1644" data-label="Text"> <p>Continuous time:</p> </div> <div data-bbox="188 1655 625 1713" data-label="Equation-Block"> <math display="block">(h * u)(t) = \int_0^t h(t-s)u(s)ds \qquad t \geq 0</math> </div> <div data-bbox="76 1740 201 1767" data-label="Text"> <p>Discrete time:</p> </div> <div data-bbox="172 1778 641 1852" data-label="Equation-Block"> <math display="block">(h * u)(k) = \sum_{j=0}^k h(k-j)u(j) \qquad k = 0, 1, \dots</math> </div> <div data-bbox="764 1955 782 1973" data-label="Text"> <p>40</p> </div>	<div data-bbox="818 1424 1203 1458" data-label="Section-Header"> <h2>Solution to the System Equation</h2> </div> <div data-bbox="858 1576 1182 1603" data-label="Text"> <p>The solution to the system equation</p> </div> <div data-bbox="967 1655 1404 1727" data-label="Equation-Block"> <math display="block">y(k) = C\Phi^k x(0) + \sum_{j=0}^{k-1} C\Phi^{k-j-1}\Gamma u(j) + Du(k)</math> </div> <div data-bbox="858 1744 1264 1771" data-label="Text"> <p>can be written in terms of the pulse response</p> </div> <div data-bbox="1053 1792 1319 1823" data-label="Equation-Block"> <math display="block">y(k) = C\Phi^k x(0) + (h * u)(k)</math> </div> <div data-bbox="858 1845 1495 1904" data-label="Text"> <p>Two parts, one that depends on the initial conditions and one that is a convolution between the pulse response and the input signal</p> </div> <div data-bbox="1546 1955 1564 1973" data-label="Text"> <p>41</p> </div>

Reachability	Controllability
<div> <div>Definition</div> <p>A discrete-time linear system is <i>reachable</i> if for any final state <math>x_f</math>, it is possible to find <math>u(0), u(1), \dots, u(k-1)</math> which drives the system state from <math>x(0) = 0</math> to <math>x(k) = x_f</math> for some finite value of <math>k</math>.</p> </div> <div> <div>Theorem</div> <p>The discrete-time linear system is reachable if and only if <math>\text{rank}(W_C) = n</math> where</p> <math display="block">W_C = \begin{pmatrix} \Gamma &amp; \Phi\Gamma &amp; \dots &amp; \Phi^{n-2}\Gamma &amp; \Phi^{n-1}\Gamma \end{pmatrix}</math> <p>is the reachability matrix and <math>n</math> is the order of the system.</p> </div>	<div> <div>Definition</div> <p>A discrete-time linear system is <i>controllable</i> if for any initial state <math>x(0)</math>, it is possible to find <math>u(0), u(1), \dots, u(k-1)</math> so that <math>x(k) = 0</math> for some finite value of <math>k</math>.</p> </div> <p>If a system is reachable it is also controllable, but there are discrete-time linear systems which are controllable but not reachable. One such example is</p> $x(k+1) = \begin{pmatrix} 0 & 1/2 \\ 0 & 0 \end{pmatrix} x(k) + \begin{pmatrix} 1 \\ 0 \end{pmatrix} u(k)$ <p>Although <math>W_C</math> does not have full rank, <math>u(k) = 0</math> yields <math>x(2) = 0</math> no matter which <math>x(0)</math>.</p> <p>A system is <i>completely controllable</i> if it is controllable in <math>n</math> steps</p> <p>A system is completely controllable if and only if all the eigenvalues of the unreachable part of the system are at the origin</p>
42	43
Stabilizability	Observability
<div> <div>Definition</div> <p>A discrete-time linear system is <i>stabilizable</i> if the states of the system can be driven asymptotically to the origin</p> </div> <div> <div>Theorem</div> <p>A discrete-time linear system is stabilizable if and only if all the eigenvalues of its unreachable part are strictly inside the unit circle</p> </div> <p>Reachability <math>\Rightarrow</math> Controllability <math>\Rightarrow</math> Stabilizability</p>	<div> <div>Definition</div> <p>The pair of states <math>x_1 \neq x_2 \in \mathbb{R}^n</math> is called <i>indistinguishable</i> from the output <math>y</math> if for any input sequence <math>u</math></p> <math display="block">y(k, x_1, u) = y(k, x_2, u), \forall k \geq 0</math> <p>A linear system is called <i>observable</i> if no pair of states are indistinguishable from the output</p> </div> <div> <div>Theorem</div> <p>The discrete-time linear system is observable if and only if <math>\text{rank}(W_O) = n</math> where</p> <math display="block">W_O = \begin{pmatrix} C \\ C\Phi \\ \vdots \\ C\Phi^{n-1} \end{pmatrix}</math> <p>is the observability matrix and <math>n</math> is the system order</p> </div>
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Reconstructability	Detectability
<div> <div>Definition</div> <p>A discrete-time linear system is <i>reconstructable</i> if there is a finite <math>k</math> such that knowledge about inputs <math>u(0), u(1), \dots, u(k-1)</math> and outputs <math>y(0), y(1), \dots, y(k-1)</math> are sufficient for determining the initial state <math>x(0)</math></p> </div> <div> <div>Theorem</div> <p>A system is reconstructable if and only if all the eigenvalues of the nonobservable part are zero</p> </div>	<div> <div>Definition</div> <p>A system is <i>detectable</i> if the only unobservable states are such that they decay to the origin, i.e., the corresponding eigenvalues are asymptotically stable.</p> </div> <p>Observability <math>\Rightarrow</math> Reconstructability <math>\Rightarrow</math> Detectability</p>
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Duality	Kalman decomposition								
<p>There is a duality between the reachability and the observability properties:</p> <table> <tr> <td>Reachable</td><td>Observable</td></tr> <tr> <td>Controllable</td><td>Reconstructable</td></tr> <tr> <td>Completely Controllable</td><td>Completely Reconstructable (in <math>n</math> steps)</td></tr> <tr> <td>Stabilizable</td><td>Detectable (asymptotically)</td></tr> </table> <p>We will return to these concepts in Lecture 9.</p>	Reachable	Observable	Controllable	Reconstructable	Completely Controllable	Completely Reconstructable (in $n$ steps)	Stabilizable	Detectable (asymptotically)	<p>In the same way as for continuous-time linear systems one can decompose a system into (un)controllable and (un)observable subsystems, using a state tranformation <math>z = Tx</math></p> <p>where</p> <ul style="list-style-type: none"> <li>• <math>S_{ro}</math> is reachable and observable</li> <li>• <math>S_{r\bar{o}}</math> is reachable but not observable</li> <li>• <math>S_{\bar{r}o}</math> is not reachable but observable</li> <li>• <math>S_{\bar{r}\bar{o}}</math> is neither reachable nor observable</li> </ul>
Reachable	Observable								
Controllable	Reconstructable								
Completely Controllable	Completely Reconstructable (in $n$ steps)								
Stabilizable	Detectable (asymptotically)								
48	49								
Difference Equations	From Difference Equation to Reachable Caonical Form								
<p>Difference equation of order <math>n</math>:</p> $y(k) + a_1y(k-1) + \dots + a_ny(k-n) = b_1u(k-1) + \dots + b_nu(k-n)$ <p>Differential equation of order <math>n</math>:</p> $\frac{d^ny}{dt^n} + a_1\frac{d^{n-1}y}{dt^{n-1}} + \dots + a_ny = b_1\frac{d^{n-1}u}{dt^{n-1}} + \dots + b_nu$	<p><math>y(k) + a_1y(k-1) + \dots + a_ny(k-n) = b_1u(k-1) + \dots + b_nu(k-n)</math></p> <p>Start with <math>b_1 = 1</math> and <math>b_2 = \dots = b_n = 0</math> in difference equation above</p> <p>Put <math>k \rightarrow k+1</math>, and <math>y(k) = z(k)</math>:</p> $z(k+1) + a_1z(k) + \dots + a_nz(k-n+1) = u(k)$ $x(k) = [z(k) \quad z(k-1) \quad \dots \quad z(k-n+1)]^T$ <p>gives</p> $x(k+1) = \begin{bmatrix} z(k+1) \\ z(k) \\ \vdots \\ z(k-n+2) \end{bmatrix} = \begin{bmatrix} -a_1 & -a_2 & \dots & -a_n \\ 1 & 0 & \dots & 0 \\ & \ddots & & \vdots \\ & & 1 & 0 \end{bmatrix} x(k) + \begin{bmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix} u(k)$ $z(k) = [1 \quad 0 \quad \dots \quad 0] x(k)$								
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Reachable Canonical Form	State-Space Realizations								
<p>Let</p> $y(k) = b_1z(k) + b_2z(k-1) + \dots + b_nz(k-n)$ <p>Then (think superposition!)</p> $x(k+1) = \begin{bmatrix} -a_1 & -a_2 & \dots & -a_n \\ 1 & 0 & \dots & 0 \\ & \ddots & & \vdots \\ & & 1 & 0 \end{bmatrix} x(k) + \begin{bmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix} u(k)$ $y(k) = [b_1 \quad b_2 \quad \dots \quad b_n] x(k)$ <p>which corresponds to</p> $y(k) + a_1y(k-1) + \dots + a_ny(k-n) = b_1u(k-1) + \dots + b_nu(k-n)$	<p>By choosing different state variables, different state-space models can be derived which all describe the same input–output relation</p> <p>A realization is minimal if the number of states is equal to <math>n</math>.</p> <p>In the <i>direct form</i> the states are selected as the old values of <math>y</math> together with the old values of <math>u</math> – non-minimal.</p> <p>Some realizations have better numerical properties than others, see Lecture 11.</p>								
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## Some useful Matlab commands

```
>> A = [0 1;0 0]
>> B = [0;1]
>> C = [1 0]
>> D = 0
>> contsys = ss(A,B,C,D)
>> h = 0.1
>> discsys = c2d(contsys,h) % ZOH sampling
>> pole(discsys)
>> impulse(discsys)
>> step(discsys)
```