

Lecture Schedule:									
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	Week	Date	Lecture Title						
	1	29-Feb	Introduction						
		3-Mar	Systems Overview						
	2	/-Iviar	Dete A equiption & Signals as Vectors						
		10-Mar	Sampling Theory						
	3	14-Iviai 17-Mar	Antialiasing Filters						
		21-Mar	Discrete System Analysis						
	4	24-Mar	Convolution Review						
		28-Mar							
		31-Mar	Holiday						
	_	4-Apr	Frequency Response & Filter Analysis						
	5	7-Apr	Filters						
		11-Apr	Digital Filters						
	6	14-Apr	Digital Filters						
	7	18-Apr	Digital Windows						
	/	21-Apr	FFT						
	8	25-Apr	Holiday						
	0	28-Apr	Introduction to Feedback Control						
	9	3-May	Holiday						
		5-May	Feedback Control & Regulation						
	10	9-May	Servoregulation/PID						
	10	12-May	Introduction to (Digital) Control						
	11	16-May	Digital Control Design & State-Space						
	II	19-May	Observability, Controllability & Stability of Digital Systems						
	10	23-May	Digital Control Systems: Shaping the Dynamic Response & Estimation						
	12	26-May	Applications in Industry						
	13	30-May	System Identification & Information Theory						
	15	2-Jun	Summary and Course Review	l					
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Effects of <mark>i</mark> l	nc reasi l	n g a par	rameter inde	pendently	
Parameter	Rise time	Overshoot	Settling time	Steady-state error	Stability ^[11]
K_p	Decrease	Increase	Small change	Decrease	Degrade
K_i	Decrease	Increase	Increase	Eliminate	Degrade
K_d	Minor change	Decrease	Decrease	No effect in theory	Improve if $K_{d \text{ small}}$
tlab he	lps with	PID tunii	ng:	u	*



PID Control

A continuous PID controller has transfer function:

$$D(s) = \frac{U(s)}{E(s)} = K\left(1 + \frac{1}{T_I s} + T_D s\right)$$

In the time domain, u(t) and e(t) are related by a differential equation:

$$\frac{\mathrm{d}u}{\mathrm{d}t} = K \left[\frac{\mathrm{d}e}{\mathrm{d}t} + \frac{1}{T_I} e + T_D \frac{\mathrm{d}^2 e}{\mathrm{d}t^2} \right]$$

Using Euler's approximation (for 1st and 2nd derivatives) gives approximate discrete time controller:

$$\frac{u_k - u_{k-1}}{T} = K \left[\frac{e_k - e_{k-1}}{T} + \frac{1}{T_I} e_k + T_D \frac{e_k - 2e_{k-1} + e_{k-2}}{T^2} \right]$$
$$\implies u_k = u_{k-1} + K \left[\left(1 + \frac{T}{T_I} + \frac{T_D}{T} \right) e_k - \left(1 + \frac{2T_D}{T} \right) e_{k-1} + \frac{T_D}{T} e_{k-2} \right]$$

i.e. a linear recurrence equation: $u_k = -a_1u_{k-1} + b_0e_k + b_1e_{k-1} + b_2e_{k-2}$

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Or more aptly	
Welcome to	
State-Snace	
Statt-Space	• •
(It be stated Hallelujah !)	
 More general mathematical model MIMO_time_varying_poplinear 	
 Matrix notation (think LAPACK → MATLAB) 	
Good for discrete systems	
• More design tools!	
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- We can identify the nodes in the system
 - These nodes contain the integrated time-history values of the system response











Why is this "Kind of awesome"?

- The controllability of a system depends on the particular set of states you chose
- You can't tell just from a transfer function whether all the states of *x* are controllable
- The poles of the system are the Eigenvalues of \mathbf{F} , (p_i) .

State evolution

- Consider the system matrix relation:
 - $\dot{x} = \mathbf{F}\mathbf{x} + \mathbf{G}\mathbf{u}$ $\mathbf{y} = \mathbf{H}\mathbf{x} + \mathbf{J}\mathbf{u}$

The time solution of this system is:

$$\mathbf{x}(t) = e^{\mathbf{F}(t-t_0)} \mathbf{x}(t_0) + \int_{t_0}^t e^{\mathbf{F}(t-\tau)} \mathbf{G}u(\tau) d\tau$$

If you didn't know, the matrix exponential is: 1 + 1 + 1 = 1

$$e^{\mathbf{K}t} = \mathbf{I} + \mathbf{K}t + \frac{1}{2!}\mathbf{K}^{2}t^{2} + \frac{1}{3!}\mathbf{K}^{3}t^{3} + \cdots$$

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Solving State Space...
• Recall:

$$\dot{x} = f(x, u, t)$$

• For Linear Systems:
 $\dot{x}(t) = A(t)x(t) + B(t)u(t)$
 $y(t) = C(t)x(t) + D(t)u(t)$
• For LTI:
 $\rightarrow \dot{x} = Ax + Bu$
 $\rightarrow y = Cx + Du$
We may be a constrained by the second state of the sec

→ Solutions to State Equations

$$\dot{x} = Ax + Bu$$

$$SX(s) - x(0) = AX(s) + BU(s)$$

$$X(s) = (sI - A)^{-1}x(0) + (sI - A)^{-1}BU(s)$$

$$X(s) = \mathcal{L}[e^{At}]x(0) + \mathcal{L}[e^{At}]BU(s)$$

$$x(t) = \int_{0}^{t} e^{At}Bu(\tau)d\tau$$

$$\Rightarrow e^{At}$$

\rightarrow State-Transition Matrix Φ

• $\Phi(t) = e^{At} = \mathcal{L}^{-1}[(sI - A)^{-1}]$

• It contains all the information about the free motions of the system described by $\dot{x} = Ax$

LTI Properties:

- $\Phi(0) = e^{0t} = I$
- $\Phi^{-1}(t) = \Phi(-t)$
- $\Phi(t_1 + t_2) = \Phi(t_1)\Phi(t_2) = \Phi(t_2)\Phi(t_1)$
- $[\Phi(t)]^n = \Phi(nt)$

 \rightarrow The closed-loop poles are the eignvalues of the system matrix

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Friendly computing tale	
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