

EE16B, Spring 2018 UC Berkeley EECS

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Lectures 6B & 7A: Overview Slides

**Controller Canonical Form
Observability**

Controller Canonical Form (CCF)

- Recall prior example: $\vec{x}(t+1) = \begin{bmatrix} 0 & 1 \\ a_1 & a_2 \end{bmatrix} \vec{x}(t) + \begin{bmatrix} 0 \\ 1 \end{bmatrix} u(t)$
- char. poly.: $\lambda^2 - a_2\lambda - a_1$: nice simple formula
- Generalization: **Controller Canonical Form (CCF)**

$$\bullet A = \begin{bmatrix} 0 & 1 & 0 & \cdots & 0 & 0 \\ 0 & 0 & 1 & \cdots & 0 & 0 \\ \vdots & & \ddots & \ddots & \vdots & \vdots \\ \vdots & & & \ddots & \ddots & \vdots \\ 0 & 0 & \cdots & \cdots & 0 & 1 \\ a_1 & a_2 & a_3 & \cdots & a_{n-1} & a_n \end{bmatrix}, \quad \vec{b} = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ \vdots \\ 0 \\ 1 \end{bmatrix}$$

- char poly: $\lambda^n - a_n\lambda^{n-1} - a_{n-1}\lambda^{n-2} - \cdots - a_2\lambda - a_1$
 - not difficult to show this (though a bit tedious)
 - apply determinant formula using minors to the last row

Feedback on CCF

- System: $\frac{d}{dt}\vec{x}(t) = A\vec{x}(t) + \vec{b}u(t)$, with (A, \vec{b}) in CCF
- apply feedback \vec{k} : $A \mapsto A - \vec{b}\vec{k}^T$

$$\rightarrow A - \vec{b}\vec{k}^T = \begin{bmatrix} 0 & 1 & 0 & \cdots & 0 & 0 \\ 0 & 0 & 1 & \cdots & 0 & 0 \\ \vdots & & \ddots & \ddots & & \vdots \\ \vdots & & & \ddots & \ddots & \vdots \\ 0 & 0 & \cdots & \cdots & 0 & 1 \\ a_1 - k_1 & a_2 - k_2 & a_3 - k_3 & \cdots & a_{n-1} - k_{n-1} & a_n - k_n \end{bmatrix}, \quad \vec{b} = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ \vdots \\ 0 \\ 1 \end{bmatrix}$$

- char poly: $\lambda^n - (a_n - k_n)\lambda^{n-1} - (a_{n-1} - k_{n-1})\lambda^{n-2} - \cdots - (a_2 - k_2)\lambda - (a_1 - k_1)$
- its roots are the eigenvalues that determine stability

Assigning Desired Roots

- Suppose you want $\lambda_1, \lambda_2, \dots, \lambda_n$ to be the roots
- the char. poly. should equal: $(\lambda - \lambda_1)(\lambda - \lambda_2) \cdots (\lambda - \lambda_n)$
 → (why?) **if time, move to xournal**
- Expand out $(\lambda - \lambda_1)(\lambda - \lambda_2) \cdots (\lambda - \lambda_n) \equiv \prod_{i=1}^n (\lambda - \lambda_i)$
- $$\prod_{i=1}^n (\lambda - \lambda_i) = \lambda^n - \overbrace{(\lambda_1 + \lambda_2 + \cdots + \lambda_n)}^{\gamma_n} \lambda^{n-1} + \underbrace{[\lambda_1(\lambda_2 + \lambda_3 + \cdots + \lambda_n) + \lambda_2(\lambda_3 + \lambda_4 + \cdots + \lambda_n) + \cdots + \lambda_{n-1}\lambda_n]}_{\gamma_{n-1}} \lambda^{n-2} + \cdots + \underbrace{(-1)^n \lambda_1 \lambda_2 \cdots \lambda_n}_{\gamma_1}$$
- equate coefficients against $\lambda^n - (a_n - k_n)\lambda^{n-1} - (a_{n-1} - k_{n-1})\lambda^{n-2} - \cdots - (a_2 - k_2)\lambda - (a_1 - k_1)$

$$\begin{aligned} a_n - k_n &= -\gamma_n \\ a_{n-1} - k_{n-1} &= -\gamma_{n-1} \\ &\vdots \\ a_1 - k_1 &= -\gamma_1 \end{aligned}$$

$\Rightarrow \left\{ \begin{aligned} k_n &= \gamma_n - a_n \\ k_{n-1} &= \gamma_{n-1} - a_{n-1} \\ &\vdots \\ k_1 &= \gamma_1 - a_1 \end{aligned} \right.$

these feedback coeffs will place the eigenvalues at the desired locations

We just showed: if a system is in CCF, feedback can move its eigenvalues to any desired locations

CCF and Eigenvalue Placement: Examples

- $A = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 2 & 3 \end{bmatrix}, \vec{b} = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \Rightarrow A - \vec{b}\vec{k}^T = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 - k_1 & 2 - k_2 & 3 - k_3 \end{bmatrix}$

- char. poly.: $\lambda^3 - (3 - k_3)\lambda^2 - (2 - k_2)\lambda - (1 - k_1)$

- desired char. poly.: $(\lambda - \lambda_1)(\lambda - \lambda_2)(\lambda - \lambda_3)$

→ say we want: $\lambda_1 = \lambda_2 = \lambda_3 = 0 \Rightarrow (\lambda - \lambda_1)(\lambda - \lambda_2)(\lambda - \lambda_3) \equiv \lambda^3$

- then $k_3 = 3, k_2 = 2, k_1 = 1$

→ or, if we want: $\lambda_1 = -1, \lambda_2 = -2, \lambda_3 = -3$

if time, move to xournal

- $(\lambda - \lambda_1)(\lambda - \lambda_2)(\lambda - \lambda_3) \equiv \lambda^3 + 6\lambda^2 + 11\lambda + 6$

- $\begin{cases} -(3 - k_3) = 6 \\ -(2 - k_2) = 11 \\ -(1 - k_1) = 6 \end{cases} \Rightarrow \begin{cases} k_3 = 9 \\ k_2 = 13 \\ k_1 = 7 \end{cases}$

Converting Systems to CCF

- But CCF seems a very special/restrictive form ...
 - ... key question: **what systems are in CCF?**
- **A: any controllable system can be converted to CCF!**
- Here's how you do it:

1. Given any state-space system: $\frac{d}{dt}\vec{x}(t) = A\vec{x}(t) + \vec{b}u(t)$

2. Form its controllability matrix: $R_n \triangleq [\vec{b}, A\vec{b}, A^2\vec{b}, \dots, A^{n-1}\vec{b}]$

3. Compute its inverse: R_n^{-1}

4. Grab the last row of R_n^{-1} : call it \vec{q}^T

full rank if system controllable;
and square, hence invertible

$$\bullet R_n^{-1} = \begin{bmatrix} \text{---} \\ \text{---} \\ \vdots \\ \text{---} \\ \text{---} \end{bmatrix}; \quad (\vec{q} \text{ is a col. vector; } \vec{q}^T \text{ is a row vector})$$

$\leftarrow \vec{q}^T \rightarrow$

Converting Systems to CCF (contd.)

T will be full rank, hence non-singular and invertible

$$\begin{bmatrix} \leftarrow \vec{q}^T \longrightarrow \\ \leftarrow \vec{q}^T A \longrightarrow \\ \leftarrow \vec{q}^T A^2 \longrightarrow \\ \vdots \\ \leftarrow \vec{q}^T A^{n-1} \longrightarrow \end{bmatrix}$$

5. Form the basis transformation matrix $T \triangleq$

6. Define $\vec{z}(t) = T\vec{x}(t) \Leftrightarrow \vec{x}(t) = T^{-1}\vec{z}(t)$

7. Write the system in terms of $\vec{z}(t)$:

$$\begin{aligned} \frac{d}{dt}\vec{z}(t) &= \underbrace{TA T^{-1}}_{\hat{A}} \vec{z}(t) + \underbrace{T\vec{b}}_{\hat{b}} u(t) \\ \vec{x}(t) &= T^{-1}\vec{z}(t) \end{aligned}$$

equivalent to the original system:
 $u(t) \mapsto \vec{x}(t)$
is the same

similarity transformation

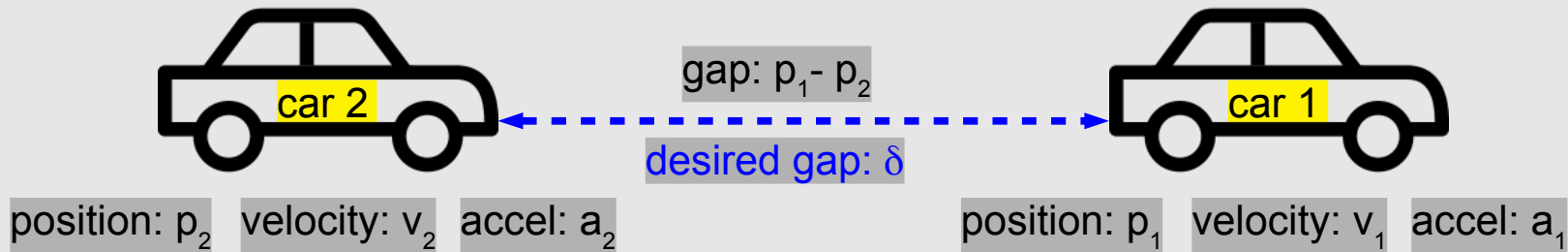
8. (\hat{A}, \hat{b}) will be in CCF!

• Proof: see the handwritten notes

Controllable Systems can be Stabilized

- So far, we have shown that:
 - CCF systems can be stabilized by feedback
 - Controllable systems can be put in CCF
 - → Controllable systs. can be stabilized by feedback
 - but not necessary to first convert to CCF to stabilize
 - just write out the char. poly. of $A - \vec{b}\vec{k}^T$ directly
 - will be a linear expression in k_1, k_2, \dots, k_n
 - match coeffs. of λ^k against those of $(\lambda - \lambda_1)(\lambda - \lambda_2) \cdots (\lambda - \lambda_n)$
 - will obtain a linear system of equations in \vec{k} : $M\vec{k} = \vec{r}$
 - solve $M\vec{k} = \vec{r}$ for \vec{k} (usually numerically)
- determined by the entries of A, b, and by $\lambda_1, \dots, \lambda_n$

Example: co-operative car control



$$\frac{dp_2}{dt} = v_2(t)$$

$$\frac{dv_2}{dt} = a_2(t)$$

define $x_1(t) = p_1(t) - p_2(t) - \delta$

$$\frac{dp_1}{dt} = v_1(t)$$

$$\frac{dv_1}{dt} = a_1(t)$$

with IC = $[0, 0]^T$ and $u(t) = -\epsilon$, the cars will hit each other in

$$T = \sqrt{\frac{2\delta}{\epsilon}}$$

$$\frac{d(p_1 - p_2)}{dt} = v_1(t) - v_2(t) \leftarrow \text{call this } x_2(t)$$

$$\frac{d(v_1 - v_2)}{dt} = a_1(t) - a_2(t) \leftarrow \text{call this } u(t), \text{ the input}$$

$$\begin{aligned} \frac{dx_1}{dt} &= x_2(t) \\ \frac{dx_2}{dt} &= u(t) \end{aligned}$$

$$\Rightarrow \frac{d}{dt} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \overbrace{\begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}}^A \overbrace{\begin{bmatrix} x_1(t) \\ x_2(t) \end{bmatrix}}^{\vec{x}(t)} + \overbrace{\begin{bmatrix} 0 \\ 1 \end{bmatrix}}^{\vec{b}(t)} u(t)$$

BIBO UNSTABLE

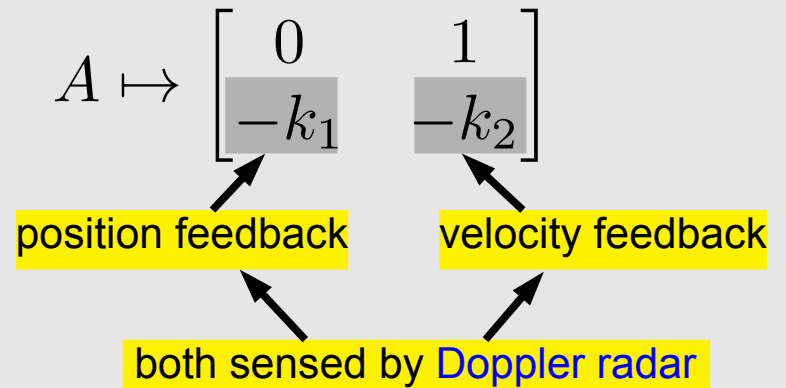
Co-op. Car Control (contd.)

- introduce state feedback:
- eigenvalues:

- $\lambda_{1,2} = -\frac{k_2}{2} \pm \frac{1}{2} \sqrt{k_2^2 - 4k_1}$

- stabilization

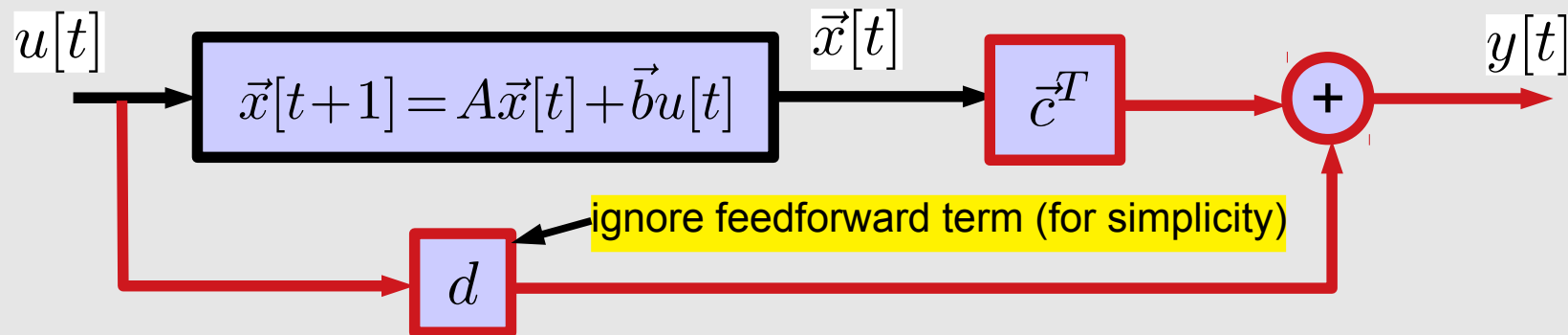
- $k_2 > 0, \quad k_1 > 0$ ensures eigenvalues have -ve real parts
- small errors in the acceleration $u(t) \rightarrow$ only small changes to the desired distance δ
- see handwritten notes for details



Observability [Back to Discrete]

- suppose we have just a **SCALAR output** $y[t]$
 - i.e., don't have access to all of $\vec{x}[t]$ for feedback
 - can we recover $\vec{x}[t]$ just from observations of $y[t]$?

$$y[t] = \vec{c}^T \vec{x}[t] + du[t]$$



- More precisely:

- suppose we know: A , \vec{b} , \vec{c}^T and $u[t]$
 - and can measure $y(t)$
- can we recover $\vec{x}[t]$?

If yes: the system is called **OBSERVABLE**

The Observability Matrix

we know (or can calculate) these

- We know that $\vec{x}[t] = A^{t-1} \vec{x}[0] + \sum_{i=1}^t A^{t-i} \vec{b} u[i-1]$
- Suppose $u[t]=0$
- then $\vec{x}[t] = A^{t-1} \vec{x}[0]$. Write out $y[t] = \vec{c}^T \vec{x}[t]$.

$$\rightarrow \begin{bmatrix} y[0] \\ y[1] \\ y[2] \\ \vdots \\ y[n-1] \end{bmatrix} \triangleq \begin{bmatrix} \longleftarrow \vec{c}^T \longrightarrow \\ \longleftarrow \vec{c}^T A \longrightarrow \\ \longleftarrow \vec{c}^T A^2 \longrightarrow \\ \vdots \\ \longleftarrow \vec{c}^T A^{n-1} \longrightarrow \end{bmatrix} \vec{x}[0]$$

$$\begin{aligned} y[0] &= \vec{c}^T \vec{x}[0] \\ y[1] &= \vec{c}^T \vec{x}[1] = \vec{c}^T A \vec{x}[0] \\ y[2] &= \vec{c}^T \vec{x}[2] = \vec{c}^T A^2 \vec{x}[0] \\ &\vdots \\ y[n-1] &= \vec{c}^T \vec{x}[n-1] = \vec{c}^T A^{n-1} \vec{x}[0] \end{aligned}$$

observability matrix (n×n)

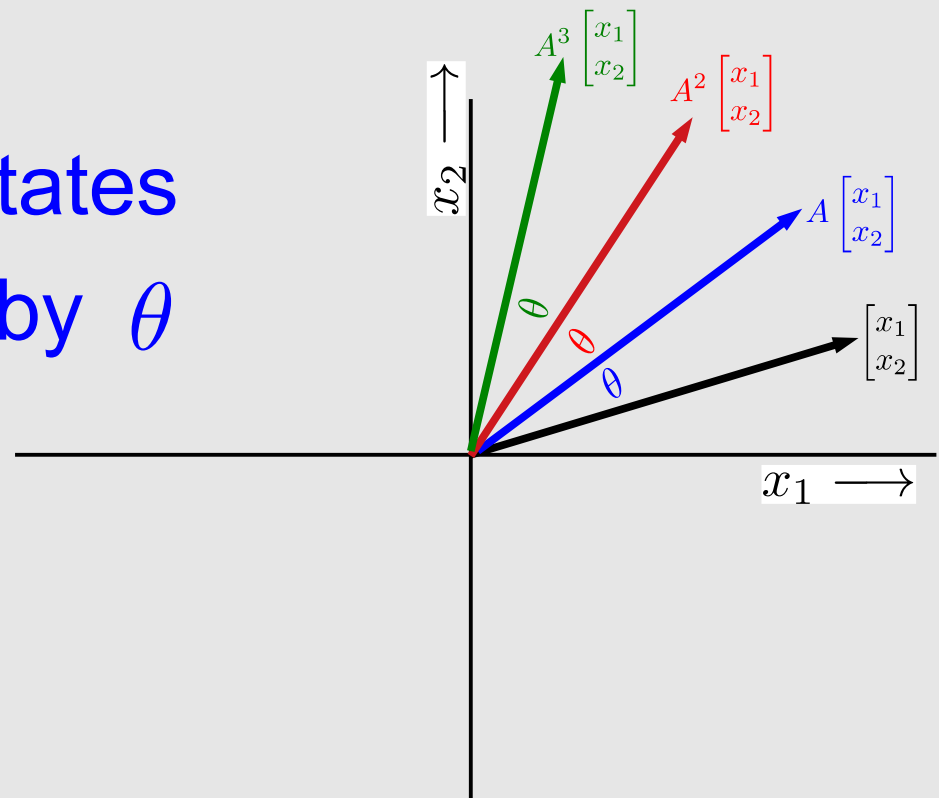
must be full-rank/non-singular/invertible to recover $\vec{x}(t)$ uniquely from measurements of $y(t)$

Observability: An Example

- $$\begin{bmatrix} x_1[t+1] \\ x_2[t+1] \end{bmatrix} = \begin{bmatrix} \cos(\theta) & -\sin(\theta) \\ \sin(\theta) & \cos(\theta) \end{bmatrix} \begin{bmatrix} x_1[t] \\ x_2[t] \end{bmatrix}$$

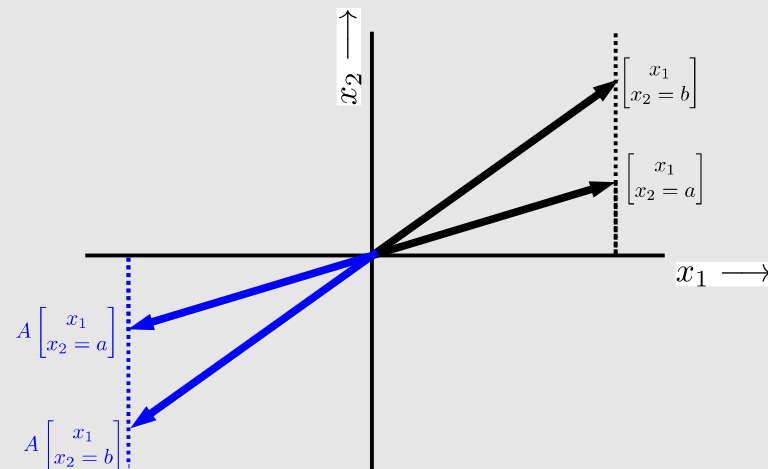
this is a “rotation matrix” - call it A

- Each application of A rotates by θ



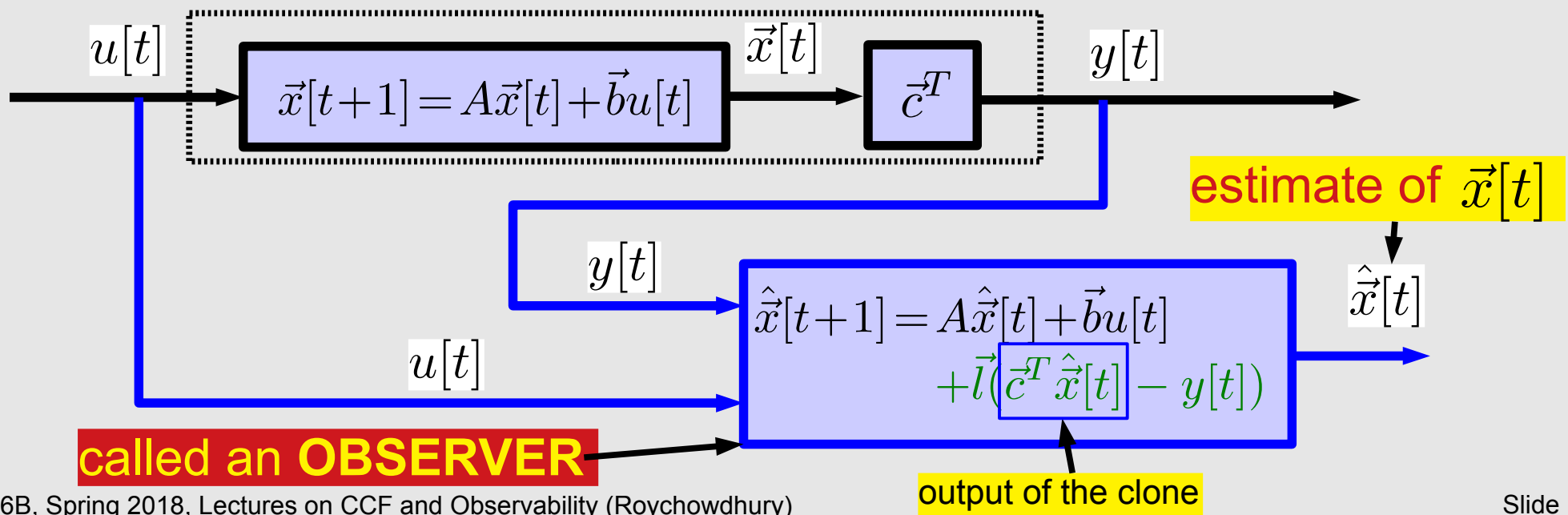
Observability: Example (contd.)

- $$\begin{bmatrix} x_1[t+1] \\ x_2[t+1] \end{bmatrix} = \begin{bmatrix} \cos(\theta) & -\sin(\theta) \\ \sin(\theta) & \cos(\theta) \end{bmatrix} \begin{bmatrix} x_1[t] \\ x_2[t] \end{bmatrix}, \quad y[t] = x_1[t] = \underbrace{\begin{bmatrix} 1 & 0 \end{bmatrix}}_{\vec{c}^T} \vec{x}[t]$$
- Observability matrix: $O \triangleq \begin{bmatrix} \leftarrow \vec{c}^T \rightarrow \\ \leftarrow \vec{c}^T A \rightarrow \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ \cos(\theta) & -\sin(\theta) \end{bmatrix}$
- Determinant of O: $\det(O) = -\sin(\theta)$
 - non-zero if $\theta \neq 0, \pi, 2\pi, \dots, i\pi \rightarrow$ observable
 - 0 if $\theta = i\pi \rightarrow$ not observable
 - \rightarrow cannot recover x_2 uniquely



Observers

- Can we make a **system that recovers $\vec{x}[t]$ from $y[t]$ in real time?**
 - (we can use our knowledge of A , \vec{b} , $u[t]$ – and $y[t]$)
- **YES!** (if the system is observable – as it will turn out)
 - first: make a clone of the system
 - next: incorporate the **difference between the outputs of the actual system and the clone**



Observers – Why/How They Work

- **Observer:** $\hat{\vec{x}}[t+1] = A\hat{\vec{x}}[t] + \vec{b}u[t] + \vec{l}(\underbrace{\vec{c}^T \hat{\vec{x}}[t] - y[t]}_{\text{error in predicted output (scalar)}})$

\vec{l}
 error feedback
vector - TBD

$\vec{c}^T \hat{\vec{x}}[t] - y[t]$
 error in predicted output
(scalar)
- Define a **state prediction error**: $\vec{\epsilon}[t] \triangleq \hat{\vec{x}}[t] - \vec{x}[t]$
 - then we can derive (**move to xournal**):
 - $\vec{\epsilon}[t+1] = (A + \vec{l}\vec{c}^T)\vec{\epsilon}[t]$
 - would like $\vec{\epsilon}[t] \rightarrow 0$ as t increases (i.e., $\hat{\vec{x}}[t] \rightarrow \vec{x}[t]$)
 - **choose \vec{l} to make the eigenvalues of $A + \vec{l}\vec{c}^T$ stable!**
- **strong analogy w controllability (recall $A - \vec{b}\vec{k}^T$)**
 - evs of $A + \vec{l}\vec{c}^T =$ evs of $A^T + \vec{c}\vec{l}^T \rightarrow -\vec{c} \mapsto \vec{b}, \quad \vec{l}^T \mapsto \vec{k}^T$
- **i.e., can always make $A + \vec{l}\vec{c}^T$ stable if $(A^T, -\vec{c})$ is controllable** (using previous controllability + feedback result)

Observers – Why/How (contd.)

- $(A^T, -\vec{c})$ controllable $\rightarrow -\left[\vec{c} \mid A^T \vec{c} \mid \dots \mid (A^T)^{n-2} \vec{c} \mid (A^T)^{n-1} \vec{c}\right]$ must be full rank
- $\rightarrow \left[\vec{c} \mid A^T \vec{c} \mid \dots \mid (A^T)^{n-2} \vec{c} \mid (A^T)^{n-1} \vec{c}\right]^T$ must be full rank

- $\rightarrow \begin{bmatrix} \leftarrow \vec{c}^T \longrightarrow \\ \leftarrow \vec{c}^T A \longrightarrow \\ \leftarrow \vec{c}^T A^2 \longrightarrow \\ \vdots \\ \leftarrow \vec{c}^T A^{n-1} \longrightarrow \end{bmatrix}$ must be full rank

← just the **OBSERVABILITY** matrix

- **Conclusion:** if a system is **observable**, we can build an **observer** for it whose **estimate** $\hat{\vec{x}}[t]$ will **approximate** $\vec{x}[t]$ **more and more closely** with **t**

Observer: Rotation Matrix Example

- $$\begin{bmatrix} x_1[t+1] \\ x_2[t+1] \end{bmatrix} = \underbrace{\begin{bmatrix} \cos(\theta) & -\sin(\theta) \\ \sin(\theta) & \cos(\theta) \end{bmatrix}}_A \begin{bmatrix} x_1[t] \\ x_2[t] \end{bmatrix}, \quad y[t] = x_1[t] = \underbrace{\begin{bmatrix} 1 & 0 \end{bmatrix}}_{\vec{c}^T} \vec{x}[t]$$
- example:** $\theta = \frac{\pi}{2} \rightarrow A = \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix} \rightarrow O = \begin{bmatrix} \leftarrow \vec{c}^T \rightarrow \\ \leftarrow \vec{c}^T A \rightarrow \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix}$
- side note: eigenvalues of A: $\pm j \rightarrow$ **BIBO unstable** full rank
- let $\vec{l} = \begin{bmatrix} l_1 \\ l_2 \end{bmatrix}$, then $A + \vec{l}\vec{c}^T = \begin{bmatrix} l_1 & -1 \\ 1 + l_2 & 0 \end{bmatrix}$
- \rightarrow eigenvalues (see the notes): $\lambda_{1,2} = \frac{l_1}{2} \pm \frac{l_1^2 - 4(1 + l_2)}{2}$
 - and can easily show: $l_1 = \lambda_1 + \lambda_2, \quad l_2 = \lambda_1\lambda_2 - 1$
- i.e., can set \vec{l} to obtain any desired eigenvalues
 - warning:** if complex, **ensure evs are complex conjugates**
 - \rightarrow what will happen if you don't?

Observer: Rot. Matrix Example (contd.)

- $$\begin{bmatrix} x_1[t+1] \\ x_2[t+1] \end{bmatrix} = \underbrace{\begin{bmatrix} \cos(\theta) & -\sin(\theta) \\ \sin(\theta) & \cos(\theta) \end{bmatrix}}_A \begin{bmatrix} x_1[t] \\ x_2[t] \end{bmatrix}, \quad y[t] = x_1[t] = \underbrace{\begin{bmatrix} 1 & 0 \end{bmatrix}}_{\vec{c}^T} \vec{x}[t]$$
- now try: $\theta = \pi \rightarrow A = \begin{bmatrix} -1 & 0 \\ 0 & -1 \end{bmatrix} \rightarrow$ not observable (recall)
- $$A + \vec{l}\vec{c}^T = \begin{bmatrix} -1 + l_1 & 0 \\ l_2 & -1 \end{bmatrix}$$
- eigenvalues (see the notes): $\lambda_1 = -1, \quad \lambda_2 = l_1 - 1$

cannot be changed/stabilized using \vec{l}

Observability: The Continuous Case

- Observability for C.T. state-space systems
 - and implications for placing observer eigenvalues

- **EXACTLY THE SAME CRITERIA**

- $$\begin{bmatrix} \leftarrow \vec{c}^T \longrightarrow \\ \leftarrow \vec{c}^T A \longrightarrow \\ \leftarrow \vec{c}^T A^2 \longrightarrow \\ \vdots \\ \leftarrow \vec{c}^T A^{n-1} \longrightarrow \end{bmatrix} \text{ must be full rank}$$

- Stability for C.T. means $\text{Re}(\text{eigenvalues}) < 0$

Observers: Accurate Positioning

- Physical motion is inherently marginally stable
 - due to the relationship between position, velocity and acceleration
 - $\dot{x} = v, \quad \dot{v} = a$
 - small error in $a \rightarrow$ growing error in v
 - small error in $v \rightarrow$ growing error in x
- You are in a car in a featureless desert
 - you know the position where you started
 - you record your acceleration (along x and y directions)
 - to estimate your current position
 - you integrate accel./velocity to predict your current position
 - but **inevitable small errors** (eg, play in accelerator) make your **predicted position more and more inaccurate** (m. stability)
 - **soon, your prediction becomes completely useless** – miles from where you really are
 - **NOT A VERY PRACTICALLY USEFUL WAY TO LOCATE YOURSELF**

Observers for Positioning (contd.)

* see the notes for the math

- Enter GPS
 - you have a GPS receiver and position calculator
 - but GPS isn't perfectly accurate either (though much better than our integration technique, aka "dead reckoning")
 - can easily be a few 10s of feet off
- Can we combine dead reckoning and GPS
 - for better accuracy than GPS alone?
- **YES**: feed GPS position data into an **observer**!
 - stabilize the observer by choosing \vec{l} wisely
 - even with perpetual small GPS and acceleration errors
 - the observer's estimate is far better than just the GPS alone!*
- This is what all serious navigational systems use
 - with an additional twist: \vec{l} keeps updating, becomes $\vec{l}[t]$
 - **this is the famous KALMAN FILTER**
 - used in all rockets, drones, autonomous cars, ships, ...

Rudolf Kálmán

“inventor” of control theory: 1950s/60s

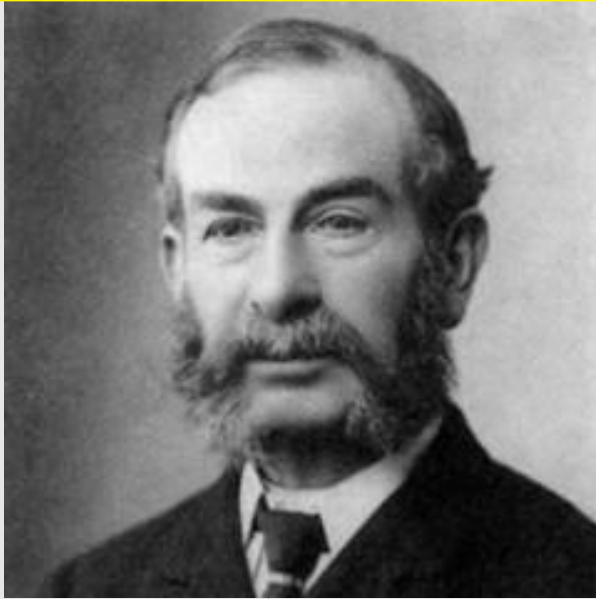
- state-space representations
- stability, controllability, observability and implications
- Kalman filter
 - initially received with “vast skepticism” - not accepted for publication!
 - later adopted by the Apollo rocket program, the Space Shuttle, submarines, cruise missiles, UAVs/drones, autonomous vehicles, ...



Who Invented Eigendecomposition?

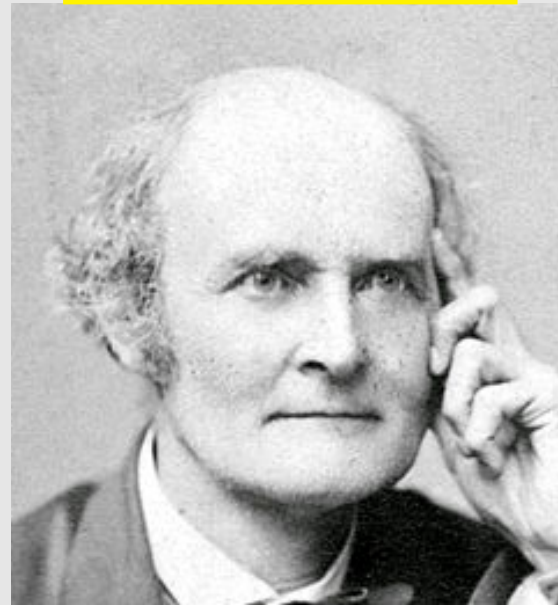
1852 - 1858

James Joseph Sylvester (1814-97)



also coined the
term “matrix”

Arthur Cayley (1821-95)



Cayley-Hamilton
Theorem

Who Invented Matrices?

- known and used in **China** - before 100BC (!)
 - explained in *Nine Chapters of the Mathematical Art* (1000-100 BC)
 - used to solve simultaneous eqns; they knew about determinants
 - 1545: brought from China to Italy (by **Cardano**)
- 1683: **Seki** (“Japan’s Newton”) used matrices
- developed in Europe by **Gauss** and many others
 - finally, into its modern form by **Cayley** (mid 1800s)

Cardano



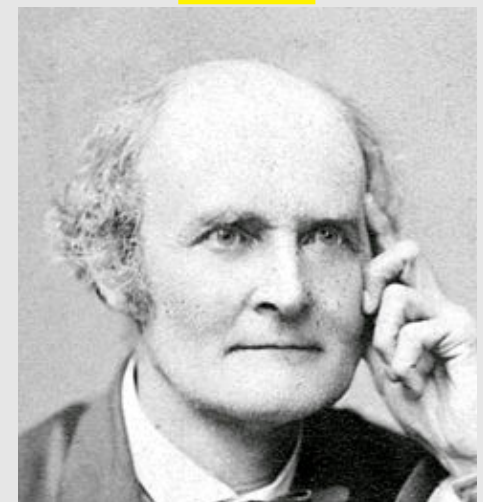
Gauss



Seki



Cayley



Charles Proteus Steinmetz

inventor of the phasor

- “Complex Quantities and their Use in Electrical Engineering”, July 1893
- revolutionized AC circuit/transmission calculations



- suffered from hereditary dwarfism, hunchback, and hip dysplasia