

# Review of Automatic Control

## State space models

Per Mattsson

[per.mattsson@hig.se](mailto:per.mattsson@hig.se)

# Introduction

---

- ▶ We have seen how to represent a linear system with a transfer function  $G(s)$

$$Y(s) = G(s)U(s)$$



# Introduction

---

- ▶ We have seen how to represent a linear system with a transfer function  $G(s)$

$$Y(s) = G(s)U(s)$$



- ▶ This form is especially useful when we study how the system reacts to different frequencies in the input.

# Introduction

---

- ▶ We have seen how to represent a linear system with a transfer function  $G(s)$

$$Y(s) = G(s)U(s)$$



- ▶ This form is especially useful when we study how the system reacts to different frequencies in the input.
- ▶ Another popular type of linear models are the state space models.

# State space models

---

- ▶ In a dynamical system, the output  $y(t)$  at time  $t$  does not only depend on the current input  $u(t)$ , but also on  $u(\tau)$ ,  $\tau < t$ .

# State space models

---

- ▶ In a dynamical system, the output  $y(t)$  at time  $t$  does not only depend on the current input  $u(t)$ , but also on  $u(\tau)$ ,  $\tau < t$ .

## The state of a system

The state  $x(t)$  of a system contains all the information necessary to unambiguously determine future outputs if future inputs are known.

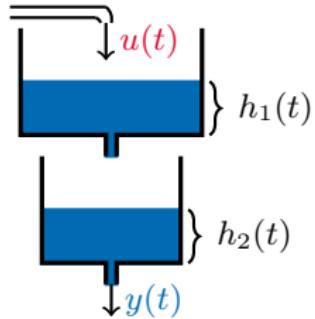
# State space models

- In a dynamical system, the output  $y(t)$  at time  $t$  does not only depend on the current input  $u(t)$ , but also on  $u(\tau)$ ,  $\tau < t$ .

## The state of a system

The state  $x(t)$  of a system contains all the information necessary to unambiguously determine future outputs if future inputs are known.

## Example: Level-system



# State space models

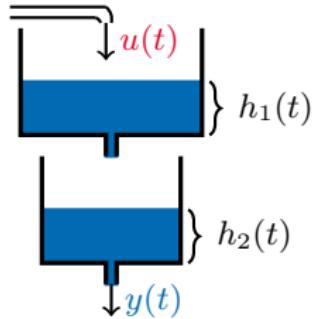
- In a dynamical system, the output  $y(t)$  at time  $t$  does not only depend on the current input  $u(t)$ , but also on  $u(\tau)$ ,  $\tau < t$ .

## The state of a system

The state  $x(t)$  of a system contains all the information necessary to unambiguously determine future outputs if future inputs are known.

### Example: Level-system

- All past inputs:  $x(t) = \{u(\tau), \tau < t\}$   
(infinite amount of information).



# State space models

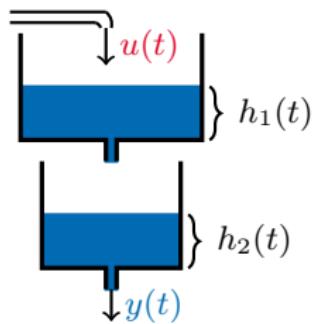
- In a dynamical system, the output  $y(t)$  at time  $t$  does not only depend on the current input  $u(t)$ , but also on  $u(\tau)$ ,  $\tau < t$ .

## The state of a system

The state  $x(t)$  of a system contains all the information necessary to unambiguously determine future outputs if future inputs are known.

### Example: Level-system

- All past inputs:  $x(t) = \{u(\tau), \tau < t\}$   
(infinite amount of information).
- Water level:  $x(t) = \begin{bmatrix} h_1(t) \\ h_2(t) \end{bmatrix}$ .



# State space models

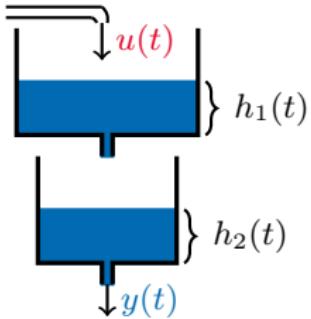
- In a dynamical system, the output  $y(t)$  at time  $t$  does not only depend on the current input  $u(t)$ , but also on  $u(\tau)$ ,  $\tau < t$ .

## The state of a system

The state  $x(t)$  of a system contains all the information necessary to unambiguously determine future outputs if future inputs are known.

### Example: Level-system

- All past inputs:  $x(t) = \{u(\tau), \tau < t\}$   
(infinite amount of information).
- Water level:  $x(t) = \begin{bmatrix} h_1(t) \\ h_2(t) \end{bmatrix}$ .
- Volume:  $x(t) = \begin{bmatrix} V_1(t) \\ V_2(t) \end{bmatrix} = \begin{bmatrix} A_1 h_1(t) \\ A_2 h_2(t) \end{bmatrix}$ .



# State space models

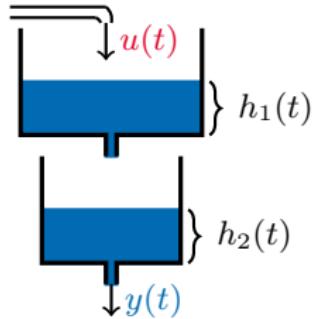
- In a dynamical system, the output  $y(t)$  at time  $t$  does not only depend on the current input  $u(t)$ , but also on  $u(\tau)$ ,  $\tau < t$ .

## The state of a system

The state  $x(t)$  of a system contains all the information necessary to unambiguously determine future outputs if future inputs are known.

### Example: Level-system

- All past inputs:  $x(t) = \{u(\tau), \tau < t\}$   
(infinite amount of information).
- Water level:  $x(t) = \begin{bmatrix} h_1(t) \\ h_2(t) \end{bmatrix}$ .
- Volume:  $x(t) = \begin{bmatrix} V_1(t) \\ V_2(t) \end{bmatrix} = \begin{bmatrix} A_1 h_1(t) \\ A_2 h_2(t) \end{bmatrix}$ .
- Infinite number of ways to choose the states.



# State space form

## Linear system

---

An LTI-system can be written on state-space form as

$$\begin{aligned}\dot{\mathbf{x}}(t) &= A\mathbf{x}(t) + B\mathbf{u}(t) \\ \mathbf{y}(t) &= C\mathbf{x}(t) + D\mathbf{u}(t),\end{aligned}$$

where  $\mathbf{x}(t)$  is the state vector, and  $A, B, C, D$  are matrices.

# State space form

## Linear system

---

An LTI-system can be written on state-space form as

$$\begin{aligned}\dot{\mathbf{x}}(t) &= A\mathbf{x}(t) + B\mathbf{u}(t) \\ \mathbf{y}(t) &= C\mathbf{x}(t) + D\mathbf{u}(t),\end{aligned}$$

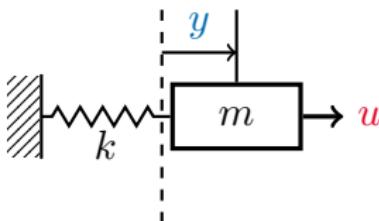
where  $\mathbf{x}(t)$  is the state vector, and  $A, B, C, D$  are matrices.

MATLAB: » sys = ss(A,B,C,D);

# Example: Spring

---

Eq.



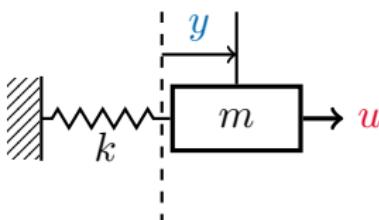
Using Newton's second law, and Hooke's law we get:

$$\ddot{y}(t) = -\frac{k}{m}y(t) + \frac{1}{m}u(t) \quad (1)$$

# Example: Spring

---

Eq.



Using Newton's second law, and Hooke's law we get:

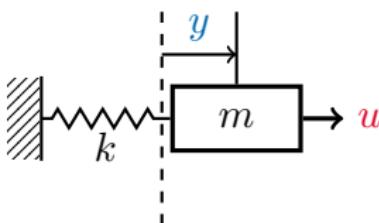
$$\ddot{y}(t) = -\frac{k}{m}y(t) + \frac{1}{m}u(t) \quad (1)$$

- ▶ If the position and velocity are known, we can compute future outputs if future inputs are known.

# Example: Spring

---

Eq.



Using Newton's second law, and Hooke's law we get:

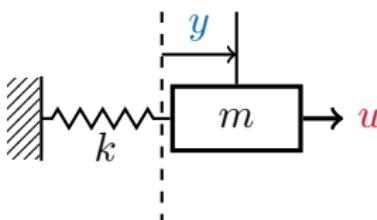
$$\ddot{y}(t) = -\frac{k}{m}y(t) + \frac{1}{m}u(t) \quad (1)$$

- ▶ If the position and velocity are known, we can compute future outputs if future inputs are known.
- ▶ Let  $x(t) = \begin{bmatrix} y(t) \\ \dot{y}(t) \end{bmatrix}$ .

# Example: Spring

---

Eq.



Using Newton's second law, and Hooke's law we get:

$$\ddot{y}(t) = -\frac{k}{m}y(t) + \frac{1}{m}u(t) \quad (1)$$

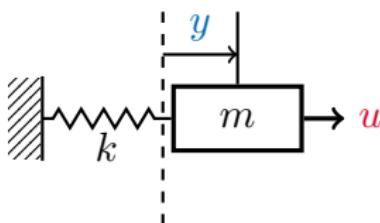
- ▶ If the position and velocity are known, we can compute future outputs if future inputs are known.
- ▶ Let  $x(t) = \begin{bmatrix} y(t) \\ \dot{y}(t) \end{bmatrix}$ . From (1) we get

$$\dot{x}(t) = \begin{bmatrix} \dot{y}(t) \\ \ddot{y}(t) \end{bmatrix} =$$

# Example: Spring

---

Eq.



Using Newton's second law, and Hooke's law we get:

$$\ddot{y}(t) = -\frac{k}{m}y(t) + \frac{1}{m}u(t) \quad (1)$$

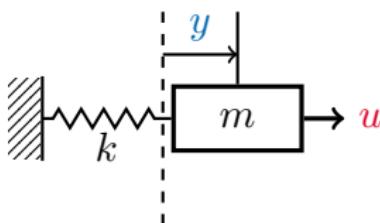
- ▶ If the position and velocity are known, we can compute future outputs if future inputs are known.
- ▶ Let  $x(t) = \begin{bmatrix} y(t) \\ \dot{y}(t) \end{bmatrix}$ . From (1) we get

$$\dot{x}(t) = \begin{bmatrix} \dot{y}(t) \\ \ddot{y}(t) \end{bmatrix} = \underbrace{\begin{bmatrix} & \\ & \end{bmatrix}}_A x(t) + \underbrace{\begin{bmatrix} & \\ & \end{bmatrix}}_B u(t),$$

# Example: Spring

---

Eq.



Using Newton's second law, and Hooke's law we get:

$$\ddot{y}(t) = -\frac{k}{m}y(t) + \frac{1}{m}u(t) \quad (1)$$

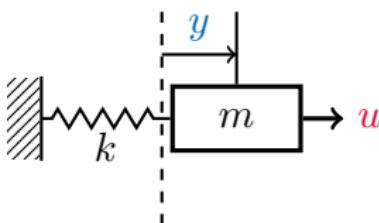
- ▶ If the position and velocity are known, we can compute future outputs if future inputs are known.
- ▶ Let  $x(t) = \begin{bmatrix} y(t) \\ \dot{y}(t) \end{bmatrix}$ . From (1) we get

$$\dot{x}(t) = \begin{bmatrix} \dot{y}(t) \\ \ddot{y}(t) \end{bmatrix} = \underbrace{\begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}}_A \underbrace{x(t)}_{B} + \underbrace{\begin{bmatrix} 0 \\ \frac{1}{m}u(t) \end{bmatrix}}_{B} u(t),$$

# Example: Spring

---

Eq.



Using Newton's second law, and Hooke's law we get:

$$\ddot{y}(t) = -\frac{k}{m}y(t) + \frac{1}{m}u(t) \quad (1)$$

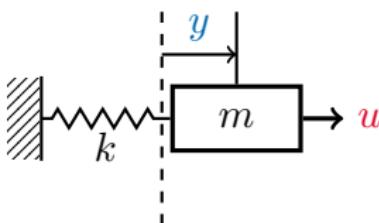
- ▶ If the position and velocity are known, we can compute future outputs if future inputs are known.
- ▶ Let  $x(t) = \begin{bmatrix} y(t) \\ \dot{y}(t) \end{bmatrix}$ . From (1) we get

$$\dot{x}(t) = \begin{bmatrix} \dot{y}(t) \\ \ddot{y}(t) \end{bmatrix} = \underbrace{\begin{bmatrix} 0 & 1 \\ -\frac{k}{m} & 0 \end{bmatrix}}_A x(t) + \underbrace{\begin{bmatrix} 0 \\ \frac{1}{m} \end{bmatrix}}_B u(t),$$

# Example: Spring

---

Eq.



Using Newton's second law, and Hooke's law we get:

$$\ddot{y}(t) = -\frac{k}{m}y(t) + \frac{1}{m}u(t) \quad (1)$$

- ▶ If the position and velocity are known, we can compute future outputs if future inputs are known.
- ▶ Let  $x(t) = \begin{bmatrix} y(t) \\ \dot{y}(t) \end{bmatrix}$ . From (1) we get

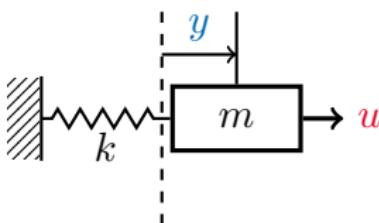
$$\dot{x}(t) = \begin{bmatrix} \dot{y}(t) \\ \ddot{y}(t) \end{bmatrix} = \underbrace{\begin{bmatrix} 0 & 1 \\ -\frac{k}{m} & 0 \end{bmatrix}}_A x(t) + \underbrace{\begin{bmatrix} 0 \\ \frac{1}{m} \end{bmatrix}}_B u(t),$$

$$y(t) = \underbrace{\begin{bmatrix} & \end{bmatrix}}_C x(t) + \underbrace{\begin{bmatrix} & \end{bmatrix}}_D u(t).$$

# Example: Spring

---

Eq.



Using Newton's second law, and Hooke's law we get:

$$\ddot{y}(t) = -\frac{k}{m}y(t) + \frac{1}{m}u(t) \quad (1)$$

- ▶ If the position and velocity are known, we can compute future outputs if future inputs are known.
- ▶ Let  $x(t) = \begin{bmatrix} y(t) \\ \dot{y}(t) \end{bmatrix}$ . From (1) we get

$$\dot{x}(t) = \begin{bmatrix} \dot{y}(t) \\ \ddot{y}(t) \end{bmatrix} = \underbrace{\begin{bmatrix} 0 & 1 \\ -\frac{k}{m} & 0 \end{bmatrix}}_A x(t) + \underbrace{\begin{bmatrix} 0 \\ \frac{1}{m} \end{bmatrix}}_B u(t),$$

$$y(t) = \underbrace{\begin{bmatrix} 1 & 0 \end{bmatrix}}_C x(t) + \underbrace{\begin{bmatrix} 0 \end{bmatrix}}_D u(t).$$

# From state space form to transfer function

---

$$\begin{array}{|l} \hline \dot{x}(t) = Ax(t) + Bu(t) \\ y(t) = Cx(t) + Du(t) \\ \hline \end{array} \longrightarrow \boxed{Y(s) = G(s)U(s)}$$

# From state space form to transfer function

---

$$\begin{array}{l} \boxed{\dot{x}(t) = Ax(t) + Bu(t)} \\ \boxed{y(t) = Cx(t) + Du(t)} \end{array} \longrightarrow \boxed{Y(s) = G(s)U(s)}$$

Using the Laplace transform we get

$$sX(s) = A\textcolor{teal}{X}(s) + B\textcolor{red}{U}(s)$$

# From state space form to transfer function

---

$$\begin{array}{l} \boxed{\dot{x}(t) = Ax(t) + Bu(t)} \\ \boxed{y(t) = Cx(t) + Du(t)} \end{array} \longrightarrow \boxed{Y(s) = G(s)U(s)}$$

Using the Laplace transform we get

$$sX(s) = A\textcolor{teal}{X}(s) + \textcolor{red}{B}\textcolor{red}{U}(s) \iff (sI - A)\textcolor{teal}{X}(s) = \textcolor{red}{B}\textcolor{red}{U}(s).$$

# From state space form to transfer function

---

$$\begin{array}{l} \boxed{\dot{x}(t) = Ax(t) + Bu(t)} \\ \boxed{y(t) = Cx(t) + Du(t)} \end{array} \longrightarrow \boxed{Y(s) = G(s)U(s)}$$

Using the Laplace transform we get

$$sX(s) = A\textcolor{teal}{X}(s) + B\textcolor{red}{U}(s) \iff (sI - A)\textcolor{teal}{X}(s) = B\textcolor{red}{U}(s).$$

$$\text{hence } \textcolor{teal}{X}(s) = (sI - A)^{-1}B\textcolor{red}{U}(s)$$

# From state space form to transfer function

---

$$\begin{array}{l} \boxed{\dot{x}(t) = Ax(t) + Bu(t)} \\ \boxed{y(t) = Cx(t) + Du(t)} \end{array} \longrightarrow \boxed{Y(s) = G(s)U(s)}$$

Using the Laplace transform we get

$$sX(s) = A\textcolor{teal}{X}(s) + B\textcolor{red}{U}(s) \iff (sI - A)\textcolor{teal}{X}(s) = B\textcolor{red}{U}(s).$$

hence  $\textcolor{teal}{X}(s) = (sI - A)^{-1}B\textcolor{red}{U}(s)$ , and

$$Y(s) = C\textcolor{teal}{X}(s) + D\textcolor{red}{U}(s) =$$

# From state space form to transfer function

---

$$\begin{aligned} \dot{x}(t) &= Ax(t) + Bu(t) \\ y(t) &= Cx(t) + Du(t) \end{aligned} \longrightarrow Y(s) = G(s)U(s)$$

Using the Laplace transform we get

$$sX(s) = A\textcolor{teal}{X}(s) + B\textcolor{red}{U}(s) \iff (sI - A)\textcolor{teal}{X}(s) = B\textcolor{red}{U}(s).$$

hence  $\textcolor{teal}{X}(s) = (sI - A)^{-1}B\textcolor{red}{U}(s)$ , and

$$Y(s) = C\textcolor{teal}{X}(s) + D\textcolor{red}{U}(s) = C(sI - A)^{-1}B\textcolor{red}{U}(s) + D\textcolor{red}{U}(s).$$

# From state space form to transfer function

---

$$\begin{array}{l} \boxed{\dot{x}(t) = Ax(t) + Bu(t)} \\ \boxed{y(t) = Cx(t) + Du(t)} \end{array} \longrightarrow \boxed{Y(s) = G(s)U(s)}$$

Using the Laplace transform we get

$$sX(s) = A\textcolor{teal}{X}(s) + B\textcolor{red}{U}(s) \iff (sI - A)\textcolor{teal}{X}(s) = B\textcolor{red}{U}(s).$$

hence  $\textcolor{teal}{X}(s) = (sI - A)^{-1}B\textcolor{red}{U}(s)$ , and

$$Y(s) = C\textcolor{teal}{X}(s) + D\textcolor{red}{U}(s) = C(sI - A)^{-1}B\textcolor{red}{U}(s) + D\textcolor{red}{U}(s).$$

Hence, the transfer function is given by

$$\boxed{G(s) =}$$

# From state space form to transfer function

---

$$\begin{aligned}\dot{x}(t) &= Ax(t) + Bu(t) \\ y(t) &= Cx(t) + Du(t)\end{aligned} \longrightarrow \boxed{Y(s) = G(s)U(s)}$$

Using the Laplace transform we get

$$sX(s) = A\textcolor{teal}{X}(s) + B\textcolor{red}{U}(s) \iff (sI - A)\textcolor{teal}{X}(s) = B\textcolor{red}{U}(s).$$

hence  $\textcolor{teal}{X}(s) = (sI - A)^{-1}B\textcolor{red}{U}(s)$ , and

$$Y(s) = C\textcolor{teal}{X}(s) + D\textcolor{red}{U}(s) = C(sI - A)^{-1}B\textcolor{red}{U}(s) + D\textcolor{red}{U}(s).$$

Hence, the transfer function is given by

$$\boxed{G(s) = C(sI - A)^{-1}B + D.}$$

# From state space form to transfer function

---

$$\begin{aligned}\dot{x}(t) &= Ax(t) + Bu(t) \\ y(t) &= Cx(t) + Du(t)\end{aligned} \longrightarrow Y(s) = G(s)U(s)$$

Using the Laplace transform we get

$$sX(s) = A\textcolor{teal}{X}(s) + B\textcolor{red}{U}(s) \iff (sI - A)\textcolor{teal}{X}(s) = B\textcolor{red}{U}(s).$$

hence  $\textcolor{teal}{X}(s) = (sI - A)^{-1}B\textcolor{red}{U}(s)$ , and

$$Y(s) = C\textcolor{teal}{X}(s) + D\textcolor{red}{U}(s) = C(sI - A)^{-1}B\textcolor{red}{U}(s) + D\textcolor{red}{U}(s).$$

Hence, the transfer function is given by

$$G(s) = C(sI - A)^{-1}B + D.$$

MATLAB: » sys = ss(A,B,C,D); G = tf(sys);

# From transfer function to state space

---

$$\boxed{Y(s) = G(s)U(s)} \longrightarrow \boxed{\begin{aligned}\dot{x}(t) &= Ax(t) + Bu(t) \\ y(t) &= Cx(t) + Du(t)\end{aligned}}$$

# From transfer function to state space

---

$$Y(s) = G(s)U(s) \longrightarrow \begin{cases} \dot{x}(t) = Ax(t) + Bu(t) \\ y(t) = Cx(t) + Du(t) \end{cases}$$

- ▶ For every transfer function, there exists an infinite number of state space representations.

# From transfer function to state space

---

$$\boxed{Y(s) = G(s)U(s)} \longrightarrow \boxed{\begin{aligned}\dot{x}(t) &= Ax(t) + Bu(t) \\ y(t) &= Cx(t) + Du(t)\end{aligned}}$$

- ▶ For every transfer function, there exists an infinite number of state space representations.
- ▶ MATLAB: `» sys = ss(G)` (Gives *one* state space realization.  
`canon` can be used to find other)

# From transfer function to state space

---

$$Y(s) = G(s)U(s) \longrightarrow \begin{cases} \dot{x}(t) = Ax(t) + Bu(t) \\ y(t) = Cx(t) + Du(t) \end{cases}$$

- ▶ For every transfer function, there exists an infinite number of state space representations.
- ▶ MATLAB: `» sys = ss(G)` (Gives *one* state space realization.  
`canon` can be used to find other)
- ▶ Canonical forms.

# Canonical forms

## Observable canonical form

A SISO-system with the transfer function

$$G(s) = \frac{b_1 s^{n-1} + b_2 s^{n-2} + \cdots + b_{n-1} s + b_n}{s^n + a_1 s^{n-1} + \cdots + a_{n-1} s + a_n}.$$

**Observable canonical form:**

$$\dot{x}(t) = \begin{bmatrix} -a_1 & 1 & 0 & \cdots & 0 \\ -a_2 & 0 & 1 & \cdots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ -a_{n-1} & 0 & 0 & \cdots & 1 \\ -a_n & 0 & 0 & \cdots & 0 \end{bmatrix} x(t) + \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_{n-1} \\ b_n \end{bmatrix} u(t)$$
$$y(t) = [1 \ 0 \ 0 \ \cdots \ 0] x(t)$$

# Canonical forms

## Controllable form

---

A SISO-system with the transfer function

$$G(s) = \frac{b_1 s^{n-1} + b_2 s^{n-2} + \cdots + b_{n-1} s + b_n}{s^n + a_1 s^{n-1} + \cdots + a_{n-1} s + a_n}.$$

**Controllable canonical form:**

$$\dot{x}(t) = \begin{bmatrix} -a_1 & -a_2 & \cdots & -a_{n-1} & -a_n \\ 1 & 0 & \cdots & 0 & 0 \\ 0 & 1 & \cdots & 0 & 0 \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & \cdots & 1 & 0 \end{bmatrix} x(t) + \begin{bmatrix} 1 \\ 0 \\ 0 \\ \vdots \\ 0 \end{bmatrix} u(t)$$

$$y(t) = [b_1 \quad b_2 \quad \cdots \quad b_n] x(t).$$

# Some concepts

---

- ▶ Let  $n$  be the number of states (elements in  $x(t)$ )

# Some concepts

---

- ▶ Let  $n$  be the number of states (elements in  $x(t)$ )
- ▶ **Observable** if and only if the matrix

$$\mathcal{O} = \begin{bmatrix} C \\ CA \\ \vdots \\ CA^{n-1} \end{bmatrix}$$

has full rank. Observable canonical form  $\Rightarrow$  observable.

# Some concepts

---

- ▶ Let  $n$  be the number of states (elements in  $x(t)$ )
- ▶ **Observable** if and only if the matrix

$$\mathcal{O} = \begin{bmatrix} C \\ CA \\ \vdots \\ CA^{n-1} \end{bmatrix}$$

has full rank. Observable canonical form  $\Rightarrow$  observable.

- ▶ **Controllable** if and only if the matrix

$$\mathcal{S} = [B \quad AB \quad \dots \quad A^{n-1}B]$$

has full rank. Controllable canonical form  $\Rightarrow$  Controllable.

# Some concepts

---

- ▶ Let  $n$  be the number of states (elements in  $x(t)$ )
- ▶ **Observable** if and only if the matrix

$$\mathcal{O} = \begin{bmatrix} C \\ CA \\ \vdots \\ CA^{n-1} \end{bmatrix}$$

has full rank. Observable canonical form  $\Rightarrow$  observable.

- ▶ **Controllable** if and only if the matrix

$$\mathcal{S} = [B \quad AB \quad \dots \quad A^{n-1}B]$$

has full rank. Controllable canonical form  $\Rightarrow$  Controllable.

- ▶ **Minimal realization** if and only if both controllable and observable. For a minimal realization, it is not possible to find a state space representation with fewer states.