

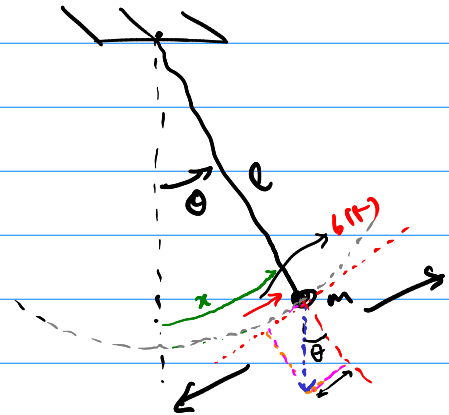
# THE "SIMPLE" PENDULUM

$x(t) = l\theta(t)$  radians

$F = ma$

accel. =  $\frac{d^2x}{dt^2} = l \frac{d^2\theta(t)}{dt^2}$

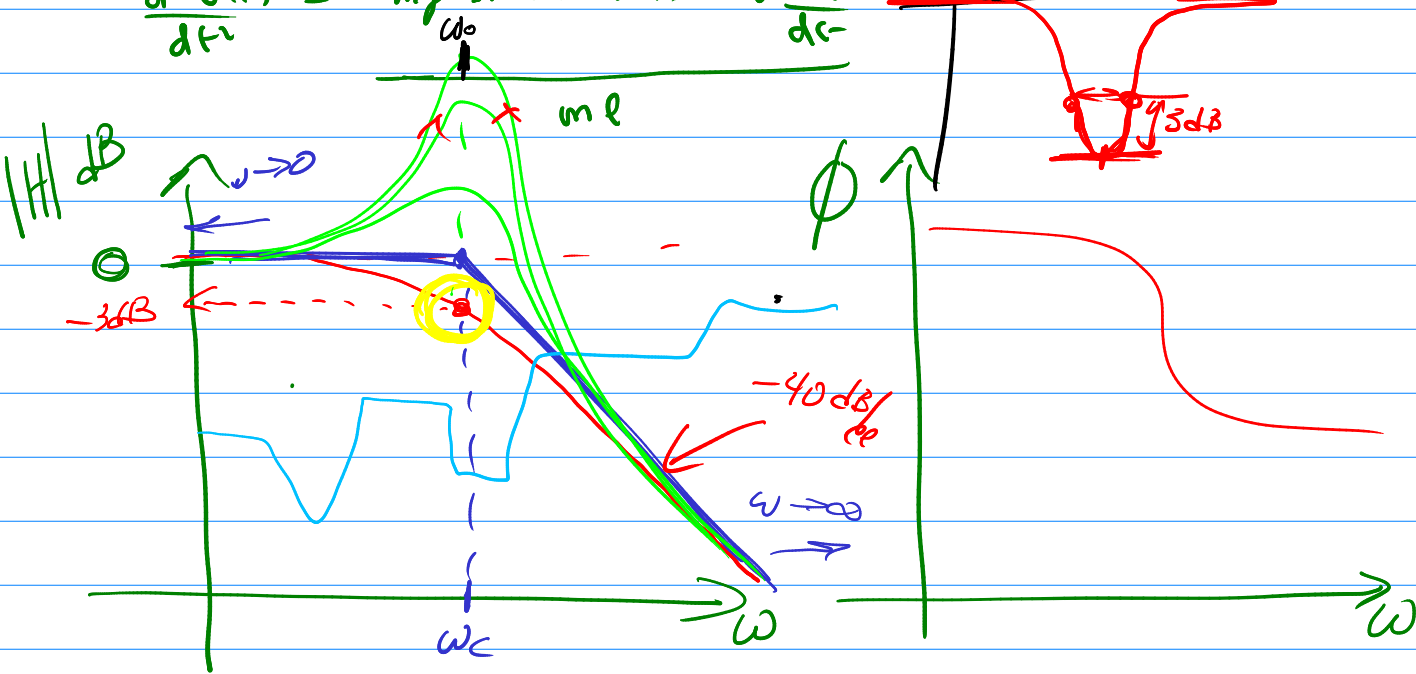
$a = \frac{F}{m}$



$-mg \sin(\theta) + b(t)$

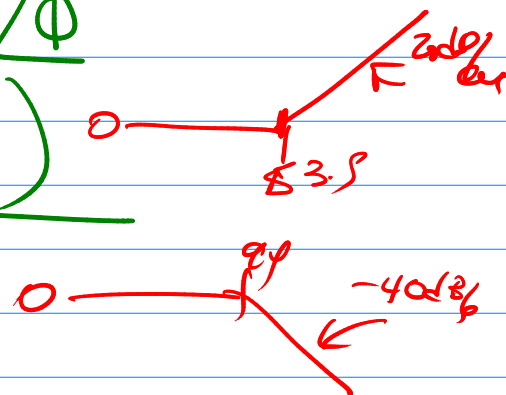
$m l \frac{d^2\theta(t)}{dt^2} = -mg \sin(\theta) + b(t) - kl \frac{d\theta}{dt}$

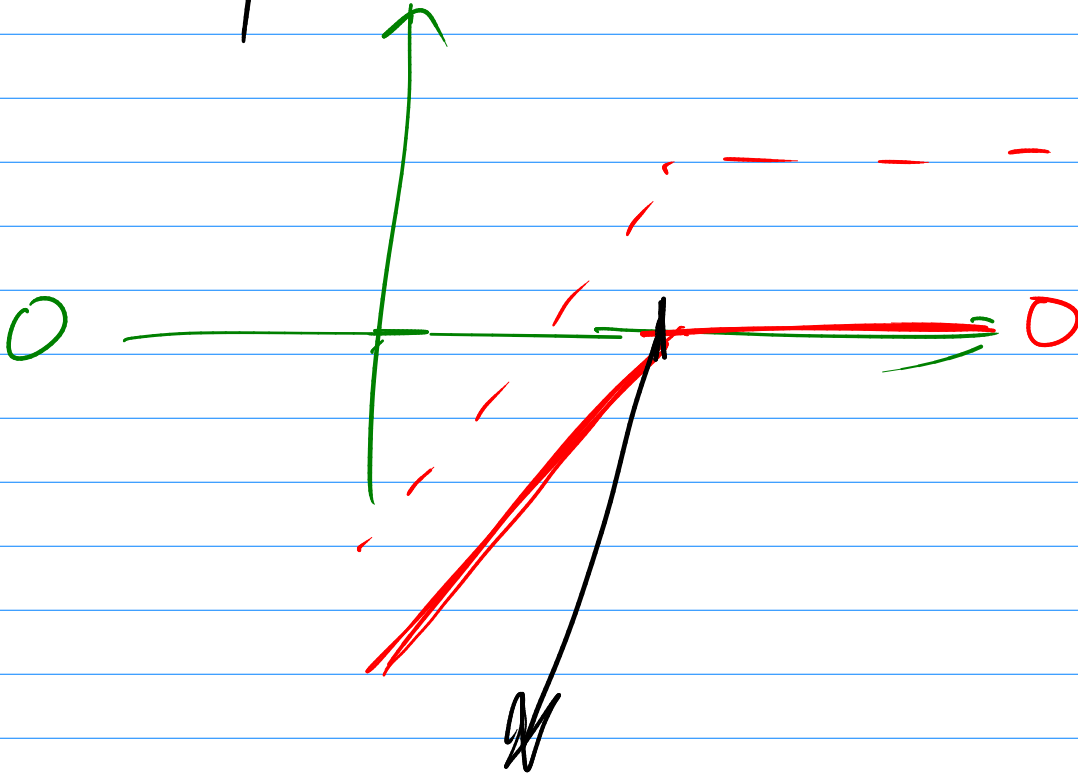
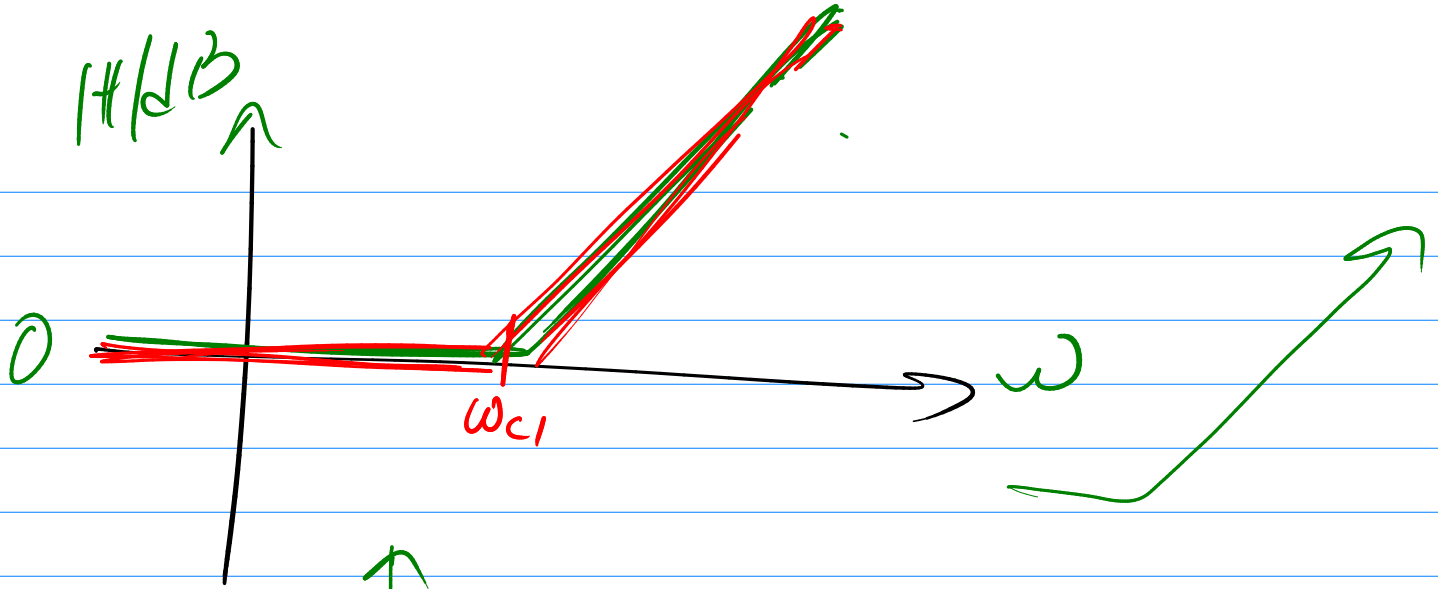
$\frac{d^2\theta(t)}{dt^2} = -mg \sin(\theta) + b(t) - kl \frac{d\theta}{dt}$



$H(\omega) \rightarrow \text{complex number} = |H| e^{j\phi} = |H| \angle \phi$

$$H(\omega) = \frac{35.4 (1 + j \frac{\omega}{53.5})}{(1 + j \frac{\omega}{74})^2}$$





$$\frac{d^2 v_c}{dt^2} + \frac{R}{L} \frac{dv_c}{dt} + \frac{1}{LC} v_c = 0$$

$$\left\{ \begin{array}{l} \frac{dx_1}{dt} + \frac{R}{L} x_1 + \frac{1}{LC} x_1 = 0 \\ \frac{dv_c}{dt} = x_2 \end{array} \right. \quad \begin{array}{l} x_1 \stackrel{\Delta}{=} v_c \\ x_2 \stackrel{\Delta}{=} \frac{dv_c}{dt} \end{array}$$

$$\vec{x} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

$$\left\{ \begin{array}{l} \frac{dx_1}{dt} = x_2 \\ \frac{dx_2}{dt} = -\frac{1}{LC} x_1 - \frac{R}{L} x_2 \end{array} \right.$$

$$\frac{d\vec{x}}{dt} = \overset{A}{\begin{bmatrix} 0 & 1 \\ -\frac{1}{LC} & -\frac{R}{L} \end{bmatrix}} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

$$A \vec{z} = \lambda \vec{z} \Rightarrow (A - \lambda I) \vec{z} = 0 \quad \text{def.}$$

$$A - \lambda I = \begin{bmatrix} -\lambda & 1 \\ c & d - \lambda \end{bmatrix}; \quad \det(A - \lambda I) = -\lambda(d - \lambda) - c = 0$$

$$\Rightarrow \lambda^2 - \lambda d - c = 0$$

$$\begin{bmatrix} \lambda_1 \\ \lambda_2 \end{bmatrix}$$

$$\lambda_{1,2} = \frac{+d \pm \sqrt{d^2 + 4c}}{2}$$

$$A = P \Lambda P^{-1}$$

$$A \vec{p} = \lambda \vec{p} \rightarrow \begin{bmatrix} p_1 \\ p_2 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 1 \\ \lambda_1 & \lambda_2 \end{bmatrix}$$

$$\Rightarrow (A - \lambda I) \vec{p} = 0$$

$$-\lambda p_1 + p_2 = 0$$

$$\text{choose } p_1 = 1, p_2 = \lambda$$

if it is an eigenvalue

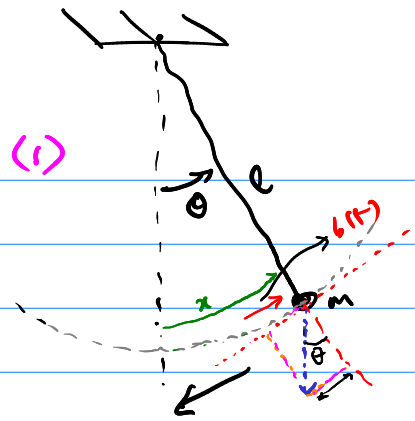
# THE "SIMPLE" PENDULUM

$$x(t) = l\theta(t) \quad \leftarrow \text{radians}$$

$$F = ma$$

$$\text{accel.} = \frac{d^2x}{dt^2} = l \frac{d^2\theta(t)}{dt^2} \quad (2)$$

$$a = \frac{F}{m} \quad (3)$$



$$-mg \sin(\theta) + b(t) \quad (4)$$

$$m l \frac{d^2\theta(t)}{dt^2} = -mg \sin(\theta) + b(t) - kl \frac{d\theta}{dt} \quad (5)$$

$$\frac{d^2\theta(t)}{dt^2} = -\frac{g}{l} \sin(\theta) - \frac{k}{m} \frac{d\theta}{dt} + \frac{b(t)}{ml} \quad (6)$$

RECAP: Have got the "physics" eqns. for the "simple" pendulum.

## NEXT: PUT (6) IN STATE-EQN FORM

$$\frac{d}{dt} \left[ \frac{d\theta}{dt} \right] \quad \leftarrow \frac{d^2\theta(t)}{dt^2} = -\frac{g}{l} \sin(\theta) - \frac{k}{m} \frac{d\theta}{dt} + \frac{b(t)}{ml} \quad (6) \quad \leftarrow \text{input} = b(t)$$

$$\vec{x}(t) = \begin{bmatrix} \theta(t) \\ \frac{d\theta}{dt} \end{bmatrix} \begin{matrix} \rightarrow x_1(t) \\ \rightarrow x_2(t) \end{matrix}$$

$$\rightarrow \text{define: } x_2(t) \triangleq \frac{d\theta(t)}{dt} \quad (7)$$

$$\frac{dx_1(t)}{dt} = x_2 \quad (9)$$

$$\frac{dx_2(t)}{dt} = -\frac{g}{l} \sin(x_1(t)) - \frac{k}{m} x_2(t) + \frac{b(t)}{ml} \quad (8)$$

$$\vec{x} = \begin{bmatrix} x_1(t) \\ x_2(t) \end{bmatrix}, \quad u(t) \triangleq b(t)$$

$$\frac{d\vec{x}}{dt} = \vec{f}(\vec{x}, u)$$

$$\frac{d\vec{x}}{dt} = \begin{bmatrix} f_1(x_1, x_2, u) \\ f_2(x_1, x_2, u) \end{bmatrix}, \quad \text{with } f_1(x_1, x_2, u) \triangleq x_2$$

$$f_2(x_1, x_2, u) \triangleq -\frac{g}{l} \sin(x_1(t)) - \frac{k}{m} x_2(t) + \frac{b(t)}{ml}$$

ATTEMPT: can we write:

$\vec{f}(\vec{x}, u)$  as  $\underline{A}\vec{x} + \underline{b}u$  ?

↙ const matrix      ↙ const (vector)

$\vec{f}(\vec{x}, u) = \begin{bmatrix} \overset{x_2}{-g \sin(x_1(t)) - \frac{k}{m} x_2(t) + \frac{b(t)}{me}} \end{bmatrix}$       ↘ VECTOR 2x1

~~$\begin{bmatrix} 0 & 1 \\ -\frac{k}{m} & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 0 \\ b(t) \end{bmatrix}$~~

STATE-SPACE FORM: (GENERAL - includes nonlinear)

$\frac{d\vec{x}}{dt} = \vec{f}(\vec{x}, \vec{u})$  ← MAY NOT BE EXPRESSIBLE AS  $A\vec{x} + B\vec{u}$

- So our system is nonlinear, not in  $A\vec{x} + B\vec{u}$  form?

- WE'D LIKE VERY MUCH TO PUT IT IN  $\rightarrow$ , EVEN IF WE HAVE TO APPROXIMATE



LINEARIZATION

LINEARIZATION

- STEP 1: - select constant (art time) input: "DC" ↗  $\vec{u}^*$
- ASSUME  $\vec{x}(t)$  ALSO DC.  $\equiv \vec{x}^*$

$\frac{d\vec{x}(t)}{dt} = \vec{f}(\vec{x}(t), \vec{u}(t))$

↗  $\vec{x}^*$       ↗  $\vec{x}^*$       ↗  $\vec{u}^*$

$0 = \vec{f}(\vec{x}^*, \vec{u}^*)$

← DC op. pt.  
← equilibrium pt  
← quiescent point

$$\begin{bmatrix} 0 \\ 0 \end{bmatrix} = \begin{bmatrix} x_2^* \\ -\frac{g}{l} \sin(x_1^*) - \frac{k}{m} x_2^* + \frac{b^*}{ml} \end{bmatrix}$$

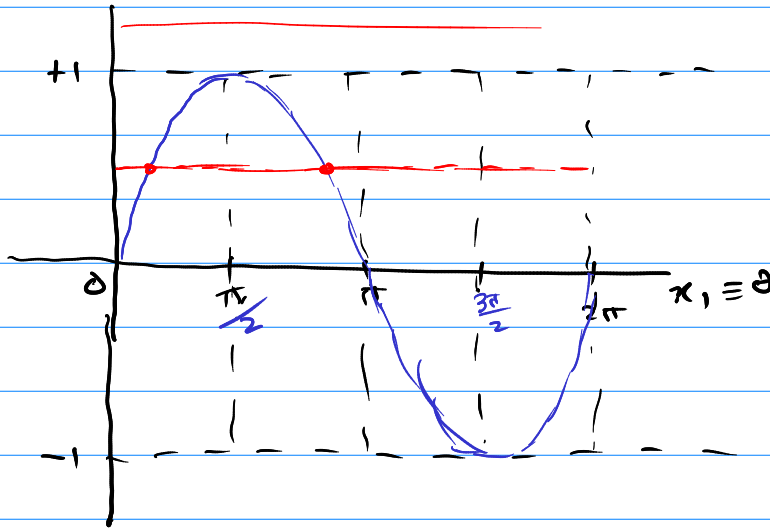
$$\frac{dx_1}{dt} = x_2^* = 0$$

$$x_2^* = 0$$

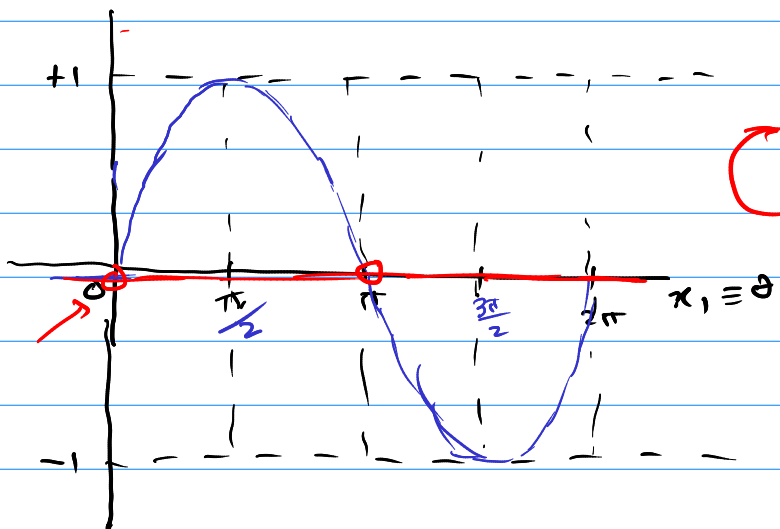
$$-\frac{g}{l} \sin(x_1^*) + \frac{b^*}{ml} = 0$$

$$\Rightarrow \boxed{\sin(x_1^*) = \frac{b^*}{mg}}$$

$$\left(\frac{b^*}{mg} = 0.5\right) \text{ say}$$



→ Now choose a "natural"  $b^* = 0$  ← no tangential force applied by  $m_2$



different  
2 solutions  
 $\begin{cases} x_1^* = 0 \leftarrow \text{one solution} \\ x_1^* = \pi \end{cases}$

$$\frac{d^3\theta}{dt^3} + a_1 \frac{d^2\theta(t)}{dt^2} + \frac{g}{l} \sin(\theta) + \frac{k}{m} \frac{d\theta}{dt} - \frac{b(t)}{ml} = 0$$

$x_1$

$x_2$

$= \frac{d}{dt} \left( \frac{d\theta}{dt} \right)$

$$\downarrow$$

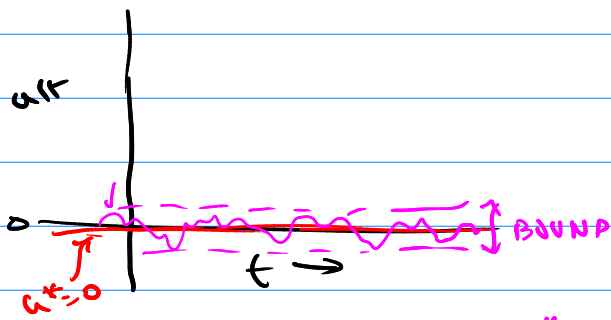
$$\frac{d}{dt} \left[ \frac{d^2\theta}{dt^2} \right]$$

$$\downarrow$$

$$x_3$$

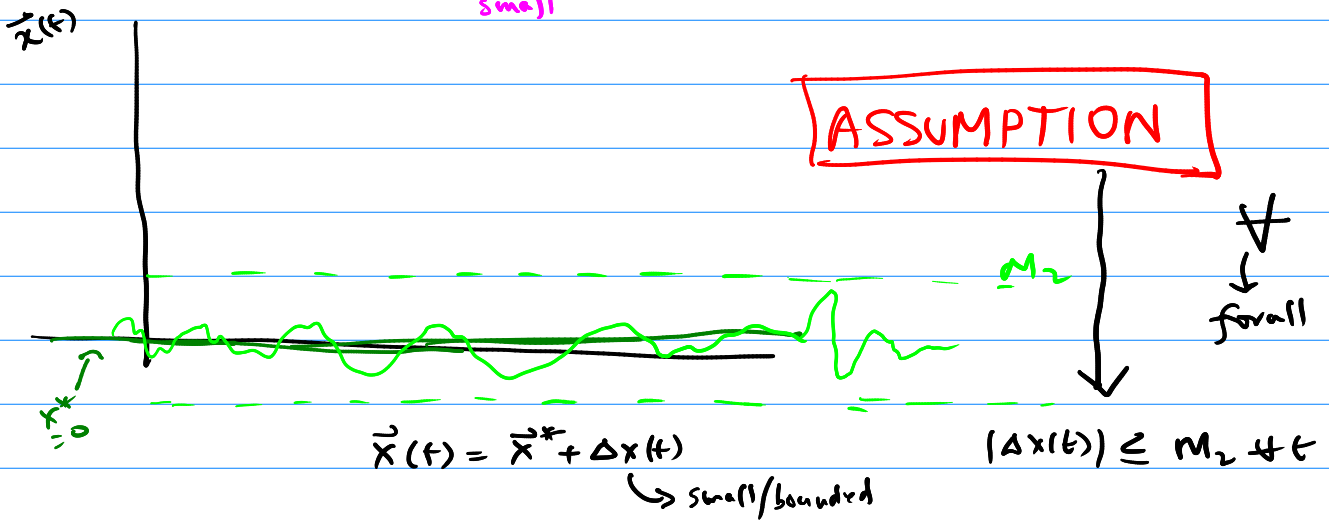
$1) \frac{dx_3}{dt} + a_1 x_3 + \frac{g}{l} \sin(x_1) + \frac{k}{m} x_2 - \frac{b(t)}{ml} = 0$ $2) \frac{dx_1}{dt} = x_2$ $3) \frac{dx_2}{dt} = x_3$	$x_1 = \theta$ $x_2 = \frac{d\theta}{dt}$ $x_3 = \frac{d^2\theta}{dt^2}$ $= \frac{dx_2}{dt}$
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- Choose  $\vec{x}^* = \begin{bmatrix} x_1^* \\ x_2^* \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$   $\rightarrow$  the other one is  $\begin{bmatrix} \pi \\ 0 \end{bmatrix}$   $\leftarrow$  will deal with this one later



$|\Delta u(t)| < M$  for all  $t$   
const  
 or v current definition of "small"

$u(t) = u^* + \Delta u(t)$   
"small"



RETURN TO FULL STATE EQUATIONS

$\frac{d\vec{x}}{dt} = \vec{f}(\vec{x}(t), \vec{u}(t)) \rightarrow \text{DC. o.p.: } \vec{f}(\vec{x}^*, \vec{u}^*) = 0$

$\rightarrow \begin{cases} \vec{u}(t) = \vec{u}^* + \Delta \vec{u}(t) \\ \vec{x}(t) = \vec{x}^* + \Delta \vec{x}(t) \end{cases}$

$\frac{d}{dt} [\vec{x}^* + \Delta \vec{x}(t)] = \vec{f}(\vec{x}^* + \Delta \vec{x}(t), \vec{u}^* + \Delta \vec{u}(t))$

$\begin{bmatrix} 0 \\ 0 \end{bmatrix} \frac{d}{dt} \vec{x}^* + \frac{d}{dt} \Delta \vec{x}(t) = \vec{f}(\vec{x}^* + \Delta \vec{x}(t), \vec{u}^* + \Delta \vec{u}(t))$



$$\rightarrow \frac{d \vec{Ox}(t)}{dt} = \vec{f}(\vec{x}^* + \Delta \vec{x}(t), \vec{u}^* + \Delta \vec{u}(t)) \quad \Delta \vec{x} = \begin{bmatrix} \Delta x_1 \\ \Delta x_2 \end{bmatrix} \Delta u$$

$$\vec{x}^* = \begin{bmatrix} x_1^* \\ x_2^* \end{bmatrix}$$

2x2 case as an example:

$$\vec{f}(\vec{x}, u) = \begin{bmatrix} f_1(x_1, x_2; u) \\ f_2(x_1, x_2; u) \end{bmatrix}$$

$$\vec{f}(\vec{x}^* + \Delta \vec{x}, u^* + \Delta u) = \begin{bmatrix} f_1(x_1^* + \Delta x_1, x_2^* + \Delta x_2; u^* + \Delta u) \\ f_2(x_1^* + \Delta x_1, x_2^* + \Delta x_2; u^* + \Delta u) \end{bmatrix}$$

Taylor Series on :  $f_1(x_1^* + \Delta x_1, x_2^* + \Delta x_2; u^* + \Delta u)$

$$f_1(x_1^* + \Delta x_1, x_2^* + \Delta x_2; u^* + \Delta u) =$$

$$f_1(\underline{x_1^* + \Delta x_1}) = \underline{f_1(x_1^*)} + \underline{\frac{df_1}{dx} \Big|_{x_1^*}} \Delta x_1 + \frac{1}{2} \frac{d^2 f_1}{dx^2} \Big|_{x_1^*} \Delta x_1^2 + \frac{1}{6} \frac{d^3 f_1}{dx^3} \Big|_{x_1^*} \Delta x_1^3$$

APPROXIMATION

$$\frac{0.1}{0.01}$$

$$\frac{0.01}{10^{-4}}$$

$$\frac{0.001}{10^{-6}}$$

$$f_1(x_1^* + \Delta x_1, x_2^* + \Delta x_2; u^* + \Delta u) = \boxed{f_1(x_1^*, x_2^*, u^*)} + \boxed{\frac{\partial f_1}{\partial x_1} \Big|_{x_1^*, x_2^*, u^*}} \Delta x_1 + \frac{1}{2} \frac{\partial^2 f_1}{\partial x_1^2} \Big|_{x_1^*, x_2^*, u^*} \Delta x_1^2 + \dots$$

$$+ ? \frac{\partial f_1}{\partial x_1 \partial x_2} \Big|_{x_1^*, x_2^*, u^*} \Delta x_1 \Delta x_2$$

$$\boxed{+ \frac{\partial f_1}{\partial x_2} \Big|_{x_1^*, x_2^*, u^*}} \Delta x_2 + \dots$$

$$+ ? \frac{\partial^2 f_1}{\partial x_1 \partial u} \Big|_{x_1^*, x_2^*, u^*} \Delta x_1 \Delta u$$

$$\boxed{+ \frac{\partial f_1}{\partial u} \Big|_{x_1^*, x_2^*, u^*}} \Delta u + \dots$$

# FIRST ORDER APPROXIMATION

$$f_1(x_1^* + \Delta x_1, x_2^* + \Delta x_2; u^* + \Delta u) = f_1(x_1^*, x_2^*, u^*) + \frac{\partial f_1}{\partial x_1} \Delta x_1 + \frac{\partial f_1}{\partial x_2} \Delta x_2 + \frac{\partial f_1}{\partial u} \Delta u$$

# TOTAL DERIVATIVE

$$f_2(x_1^* + \Delta x_1, x_2^* + \Delta x_2; u^* + \Delta u) = f_2(x_1^*, x_2^*, u^*) + \frac{\partial f_2}{\partial x_1} \Delta x_1 + \frac{\partial f_2}{\partial x_2} \Delta x_2 + \frac{\partial f_2}{\partial u} \Delta u$$

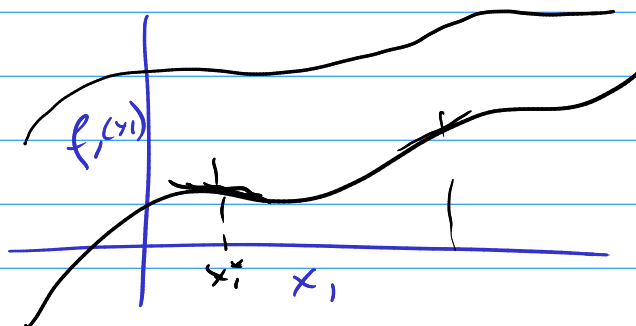
$$\frac{d \vec{0x}(t)}{dt} = \vec{f}(\vec{x}^* + \Delta \vec{x}(t), \vec{u}^* + \Delta \vec{u}(t))$$

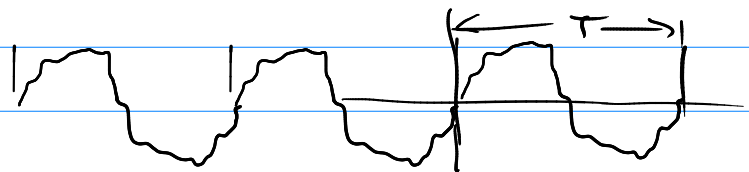
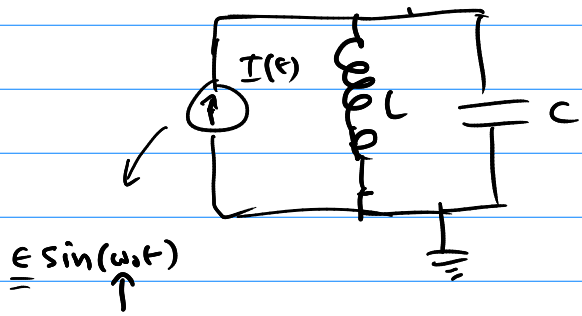
$$\frac{d}{dt} \begin{bmatrix} \Delta x_1(t) \\ \Delta x_2(t) \end{bmatrix} = \begin{bmatrix} f_1(x_1^*, x_2^*, u^*) + \frac{\partial f_1}{\partial x_1} \Delta x_1(t) + \frac{\partial f_1}{\partial x_2} \Delta x_2(t) + \frac{\partial f_1}{\partial u} \Delta u(t) \\ f_2(x_1^*, x_2^*, u^*) + \frac{\partial f_2}{\partial x_1} \Delta x_1(t) + \frac{\partial f_2}{\partial x_2} \Delta x_2(t) + \frac{\partial f_2}{\partial u} \Delta u(t) \end{bmatrix}$$

$$\vec{f}(\vec{x}^*, \vec{u}^*) = \vec{0} \leftarrow \text{DC o. p.}$$

$$\begin{bmatrix} f_1(x_1^*, x_2^*, u^*) \\ f_2(x_1^*, x_2^*, u^*) \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\frac{d}{dt} \begin{bmatrix} \Delta x_1(t) \\ \Delta x_2(t) \end{bmatrix} = \begin{bmatrix} \frac{\partial f_1}{\partial x_1} & \frac{\partial f_1}{\partial x_2} & \frac{\partial f_1}{\partial u} \\ \frac{\partial f_2}{\partial x_1} & \frac{\partial f_2}{\partial x_2} & \frac{\partial f_2}{\partial u} \end{bmatrix} \begin{bmatrix} \Delta x_1(t) \\ \Delta x_2(t) \\ \Delta u(t) \end{bmatrix} = \begin{bmatrix} \frac{\partial f_1}{\partial x_1} & \frac{\partial f_1}{\partial x_2} \\ \frac{\partial f_2}{\partial x_1} & \frac{\partial f_2}{\partial x_2} \end{bmatrix} \begin{bmatrix} \Delta x_1(t) \\ \Delta x_2(t) \end{bmatrix} + \begin{bmatrix} \frac{\partial f_1}{\partial u} \\ \frac{\partial f_2}{\partial u} \end{bmatrix} \Delta u(t)$$





$$\omega_0 = \frac{1}{\sqrt{LC}} = 2\pi f_0 = \frac{2\pi}{T_0}$$