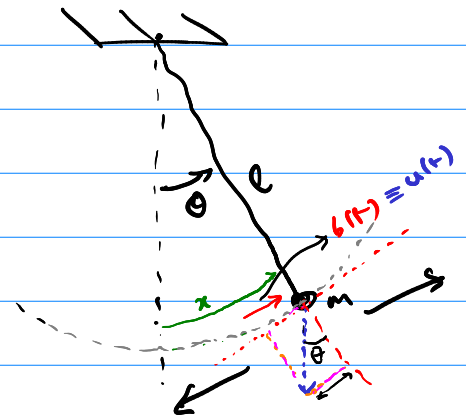


# THE "SIMPLE" PENDULUM

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

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

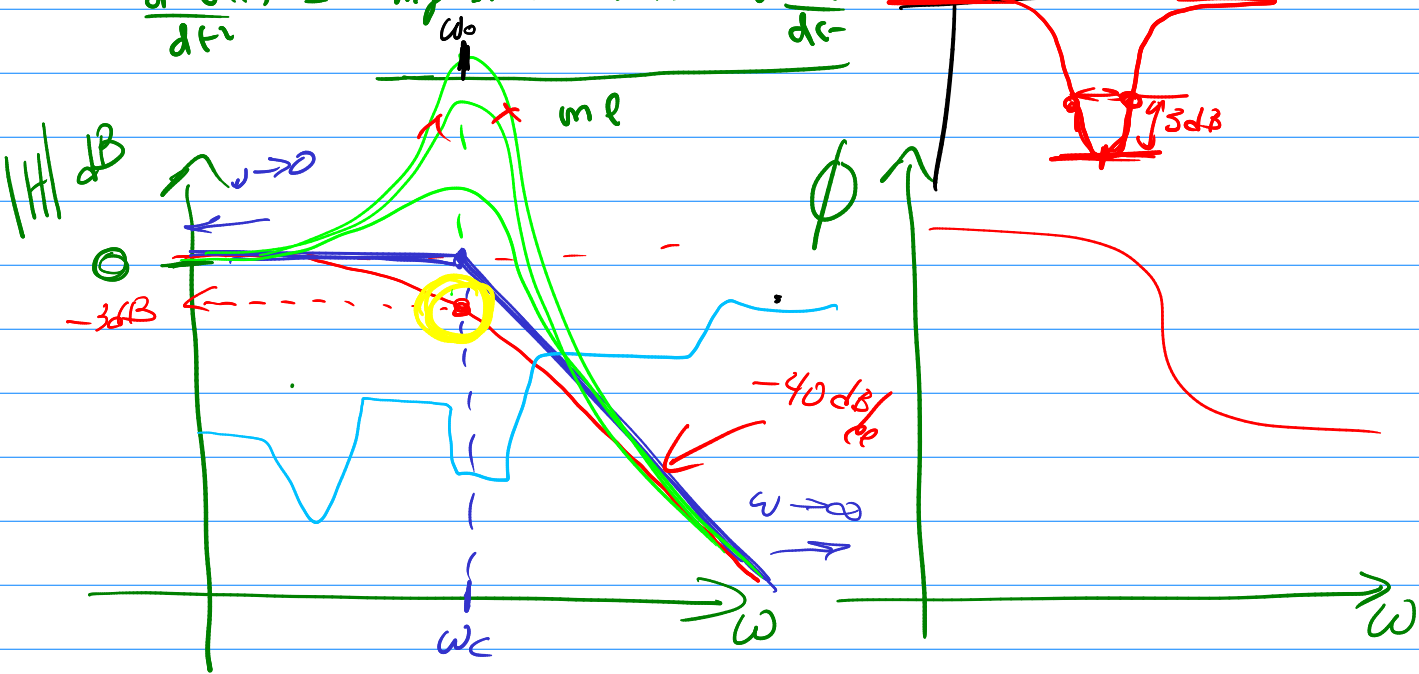
$a = \frac{F}{m}$



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

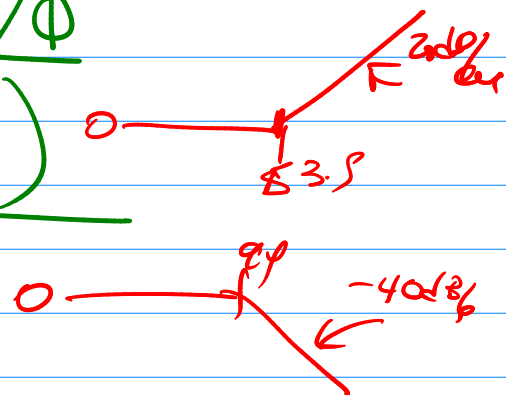
$m l \frac{d^2\theta(t)}{dt^2} = -mg \sin(\theta) + b(t) - kl \frac{d\theta}{dt}$

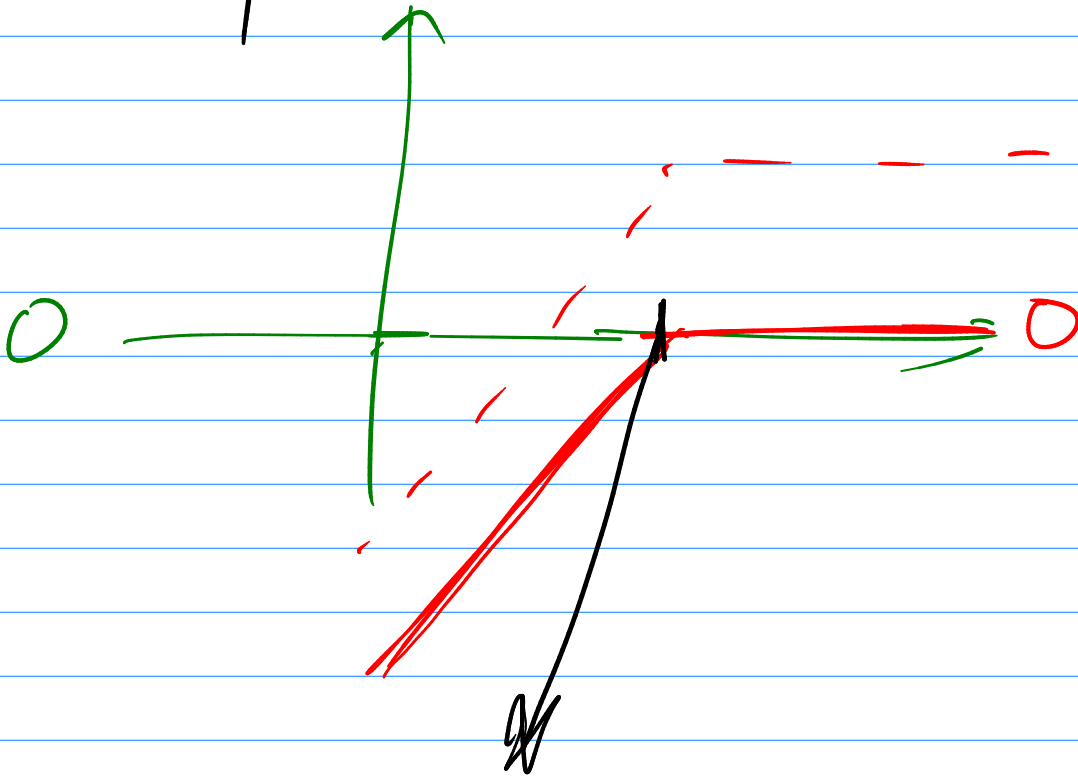
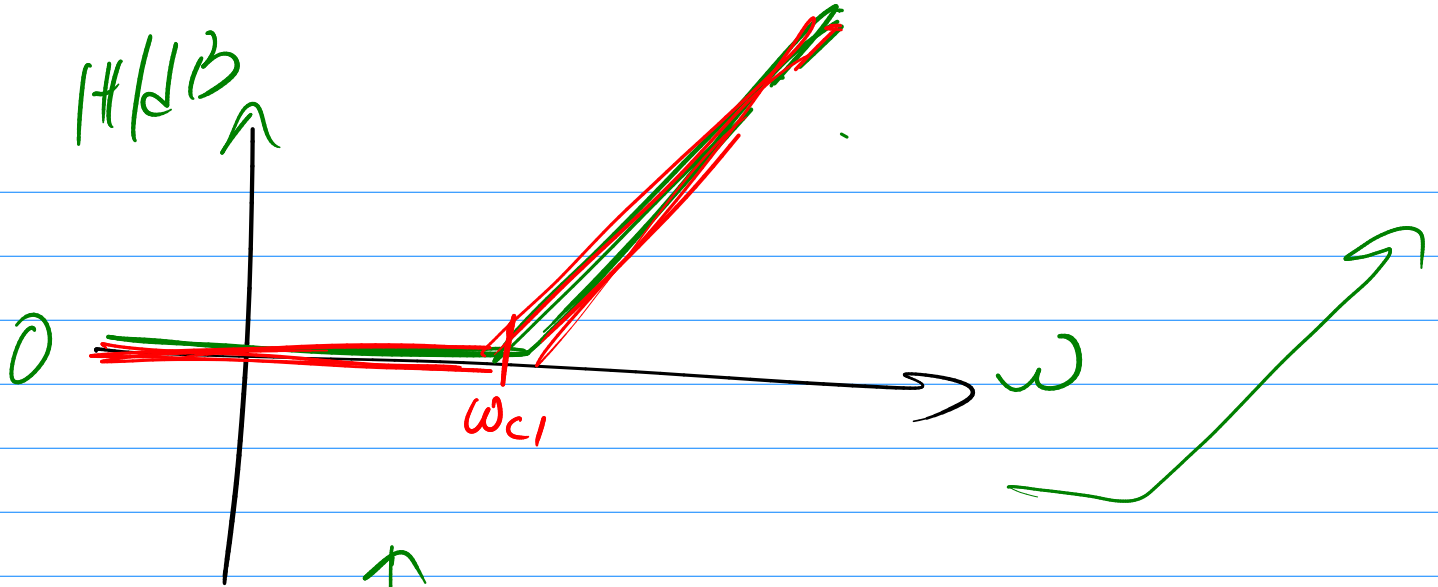
$\frac{d^2\theta(t)}{dt^2} = -mg \sin(\theta) + b(t) - kl \frac{d\theta}{dt}$



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

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





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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

if it is an eigenvalue

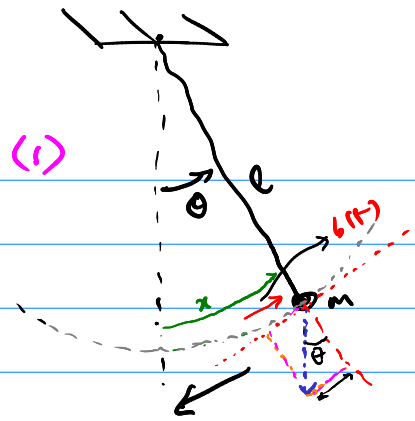
# THE "SIMPLE" PENDULUM

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

$$F = ma$$

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

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



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

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

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

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

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

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

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

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

$$\frac{dx_1(t)}{dt} = x_2 \quad (8)$$

$$\frac{dx_2(t)}{dt} = -\frac{g}{l} \sin(x_1(t)) - \frac{k}{m} x_2(t) + \frac{b(t)}{ml} \quad (9)$$

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

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

$$\frac{d\vec{x}}{dt} = \begin{bmatrix} f_1(x_1, x_2; u) \\ f_2(x_1, x_2; u) \end{bmatrix}, \quad \text{with } f_1(x_1, x_2; u) \triangleq x_2 \quad (10)$$

$$f_2(x_1, x_2; u) \triangleq -\frac{g}{l} \sin(x_1(t)) - \frac{k}{m} x_2(t) + \frac{b(t)}{ml} \quad (11)$$

ATTEMPT: can we write:

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

$\swarrow$  const matrix       $\swarrow$  const (vector)

$$\vec{f}(\vec{x}, u) = \begin{bmatrix} \dot{x}_1 \\ -\frac{g}{e} \sin(x_1(t)) - \frac{k}{m} x_1(t) + \frac{b(t)}{me} u \end{bmatrix} \quad (12)$$

$\swarrow$  VECTOR  $2 \times 1$

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

STATE-SPACE FORM: (GENERAL - includes nonlinear)

$$\frac{d\vec{x}}{dt} = \vec{f}(\vec{x}, \vec{u}) \leftarrow \begin{array}{l} \text{MAY NOT BE EXPRESSIBLE AS} \\ \underline{A}\vec{x} + \underline{B}\vec{u} \end{array}$$

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

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



LINEARIZATION

LINEARIZATION

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

$$\frac{d\vec{x}(t)}{dt} = \vec{f}(\vec{x}(t), \vec{u}(t)) \quad (13)$$

$$0 = \vec{f}(\vec{x}^*, \vec{u}^*) \quad (14)$$

$\swarrow$  DC op. pt.  
 $\swarrow$  equilibrium pt  
 $\swarrow$  quiescent point

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

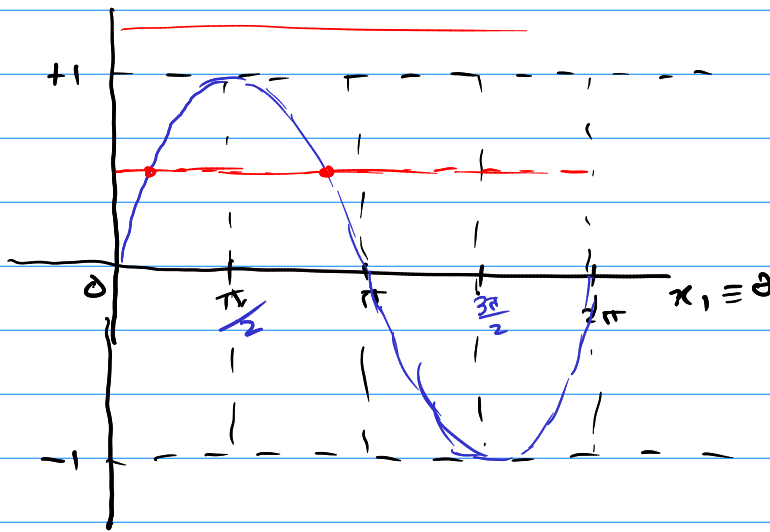
$$\frac{dx_1}{dt} = x_2^* = 0$$

$$x_2^* = 0$$

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

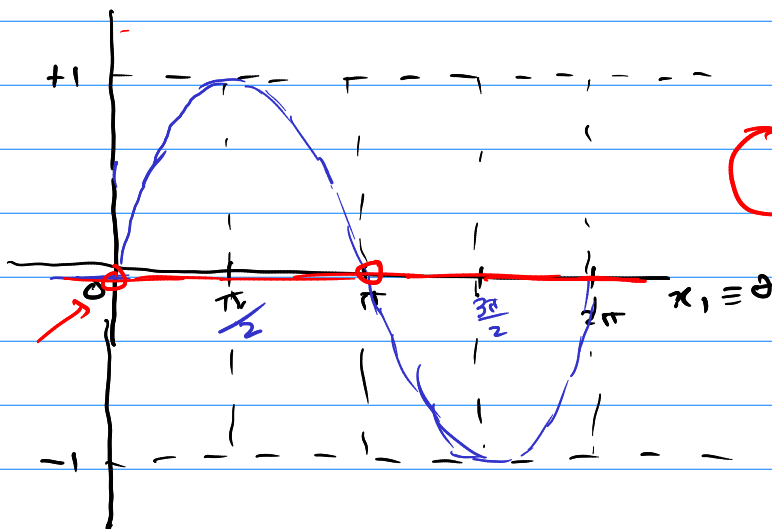
$$\Rightarrow \boxed{\sin(x_1^*) = \frac{b^*}{mg}} \quad (15)$$

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



(16)

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



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

(17)

$$\frac{d^3\theta}{dt^3} + a_1 \frac{d^2\theta(t)}{dt^2} + \frac{g}{l} \sin(\theta) + \frac{k}{m} \frac{d\theta}{dt} - \frac{b(t)}{ml} = 0 \quad (18)$$

$\frac{d}{dt} \left( \frac{d\theta}{dt} \right) \rightarrow x_2$

$x_1$

$$\downarrow$$

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

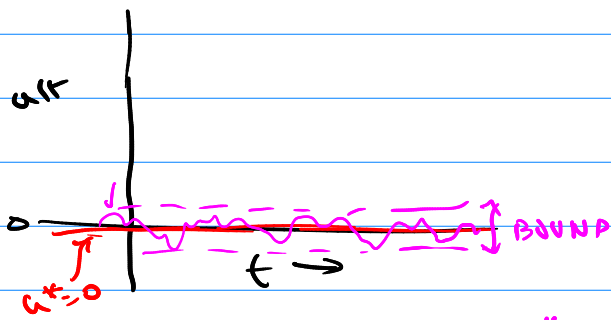
$$\downarrow$$

$$x_3$$

$1) \frac{dx_3}{dt} + a_1 x_3 + \frac{g}{l} \sin(x_1) + \frac{k}{m} x_2 - \frac{b(t)}{ml} = 0$ $2) \frac{dx_1}{dt} = x_2$ $3) \frac{dx_2}{dt} = x_3$	$x_1 = \theta$ $x_2 = \frac{d\theta}{dt}$ $x_3 = \frac{d^2\theta}{dt^2}$ $= \frac{dx_2}{dt}$
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(19)

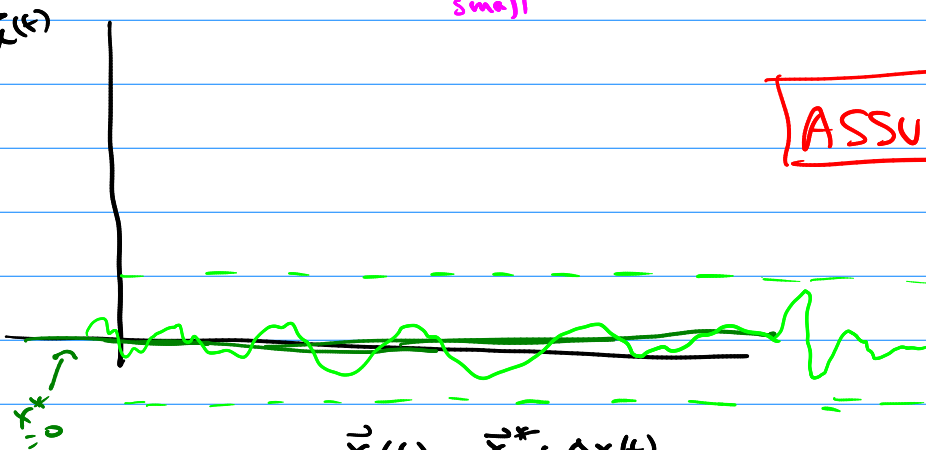
- choose  $\vec{x}^* = \begin{bmatrix} x_1^* \\ x_2^* \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$  → the other one is  $\begin{bmatrix} \pi \\ 0 \end{bmatrix}$  ← will deal with this one later (20)



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

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

$\vec{x}(t)$



$\vec{x}(t) = \vec{x}^* + \Delta x(t)$

↪ small/bounded

ASSUMPTION

$|\Delta x(t)| \leq M_2 \forall t$

↓  
 for all

### RETURN TO FULL STATE EQUATIONS

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

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

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

(21)

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

(22)

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



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

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

2x2 case as an example:

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

$$\vec{f}(\vec{x}^* + \Delta \vec{x}, \vec{u}^* + \Delta u) = \begin{bmatrix} f_1(x_1^* + \Delta x_1, x_2^* + \Delta x_2; u^* + \Delta u) \\ f_2(x_1^* + \Delta x_1, x_2^* + \Delta x_2; u^* + \Delta u) \end{bmatrix} \quad (23)$$

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

$$f_1(x_1^* + \Delta x_1, x_2^* + \Delta x_2; u^* + \Delta u) = f_1(x_1^*, x_2^*, u^*) + \frac{\partial f_1}{\partial x_1} \Delta x_1 + \frac{\partial f_1}{\partial x_2} \Delta x_2 + \frac{\partial f_1}{\partial u} \Delta u \quad (24)$$

# TOTAL DERIVATIVE

$$f_2(x_1^* + \Delta x_1, x_2^* + \Delta x_2; u^* + \Delta u) = f_2(x_1^*, x_2^*, u^*) + \frac{\partial f_2}{\partial x_1} \Delta x_1 + \frac{\partial f_2}{\partial x_2} \Delta x_2 + \frac{\partial f_2}{\partial u} \Delta u \quad (25)$$

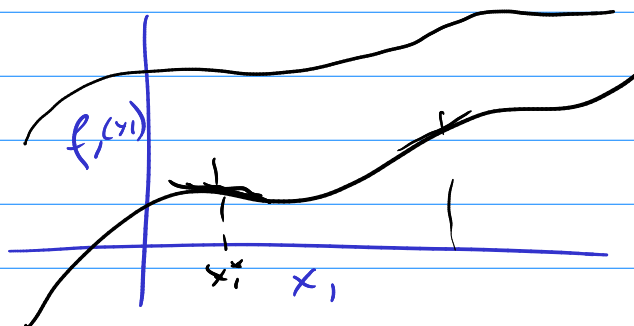
$$\frac{d \vec{0x}(t)}{dt} = \vec{f}(\vec{x}^* + \Delta \vec{x}(t), \vec{u}^* + \Delta \vec{u}(t))$$

$$\frac{d}{dt} \begin{bmatrix} \Delta x_1(t) \\ \Delta x_2(t) \end{bmatrix} = \begin{bmatrix} f_1(x_1^*, x_2^*, u^*) + \frac{\partial f_1}{\partial x_1} \Delta x_1(t) + \frac{\partial f_1}{\partial x_2} \Delta x_2(t) + \frac{\partial f_1}{\partial u} \Delta u(t) \\ f_2(x_1^*, x_2^*, u^*) + \frac{\partial f_2}{\partial x_1} \Delta x_1(t) + \frac{\partial f_2}{\partial x_2} \Delta x_2(t) + \frac{\partial f_2}{\partial u} \Delta u(t) \end{bmatrix} \quad (26)$$

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

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

$$\frac{d}{dt} \begin{bmatrix} \Delta x_1(t) \\ \Delta x_2(t) \end{bmatrix} = \begin{bmatrix} \frac{\partial f_1}{\partial x_1} & \frac{\partial f_1}{\partial x_2} & \frac{\partial f_1}{\partial u} \\ \frac{\partial f_2}{\partial x_1} & \frac{\partial f_2}{\partial x_2} & \frac{\partial f_2}{\partial u} \end{bmatrix} \begin{bmatrix} \Delta x_1(t) \\ \Delta x_2(t) \\ \Delta u(t) \end{bmatrix} = \begin{bmatrix} \frac{\partial f_1}{\partial x_1} & \frac{\partial f_1}{\partial x_2} \\ \frac{\partial f_2}{\partial x_1} & \frac{\partial f_2}{\partial x_2} \end{bmatrix} \begin{bmatrix} \Delta x_1(t) \\ \Delta x_2(t) \end{bmatrix} + \begin{bmatrix} \frac{\partial f_1}{\partial u} \\ \frac{\partial f_2}{\partial u} \end{bmatrix} \Delta u(t) \quad (27)$$



— SO FAR, WE HAVE DERIVED THE LINEARIZATION FORMULA W JACOBIANS

— return to our DC op pt (20):  $\vec{x}^* = \begin{bmatrix} x_1^* \\ x_2^* \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$  ← hanging down  $v_0$

— Just apply (27) to the  $\vec{f}(\cdot, \cdot)$  for the pendulum (12):

$$\rightarrow \vec{f}(\vec{x}, u) = \begin{bmatrix} x_2 \\ -\frac{g}{l} \sin(x_1(t)) - \frac{k}{m} x_2(t) + \frac{b(t)}{ml} \end{bmatrix} \quad (12)$$

$$\rightarrow J_x = \left. \frac{\partial \vec{f}}{\partial \vec{x}} \right|_{\substack{\vec{x}^* \\ \begin{bmatrix} 0 \\ 0 \end{bmatrix}, 0}} = \begin{bmatrix} 0 & 1 \\ -\frac{g}{l} \cos(x_1^*) & -\frac{k}{m} \end{bmatrix}; \quad J_u = \left. \frac{\partial \vec{f}}{\partial u} \right|_{\substack{\vec{x}^* \\ \begin{bmatrix} 0 \\ 0 \end{bmatrix}, 0}} = \begin{bmatrix} 0 \\ \frac{1}{ml} \end{bmatrix} \quad (28)$$

→ The linearized system is

$$\frac{d}{dt} \begin{bmatrix} \Delta x_1(t) \\ \Delta x_2(t) \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ -\frac{g}{l} & -\frac{k}{m} \end{bmatrix} \begin{bmatrix} \Delta x_1(t) \\ \Delta x_2(t) \end{bmatrix} + \begin{bmatrix} 0 \\ \frac{1}{ml} \end{bmatrix} \Delta u(t) \quad (29)$$

— Now we choose a different DC operating point to linearize around

— see (17), we choose  $\vec{x}^* = \begin{bmatrix} \pi \\ 0 \end{bmatrix}$ , i.e., the inverted position

— we just redo (28), but now,  $x_1^* = \pi$  (not 0)

$$\rightarrow J_x = \left. \frac{\partial \vec{f}}{\partial \vec{x}} \right|_{\substack{\vec{x}^* \\ \begin{bmatrix} \pi \\ 0 \end{bmatrix}, 0}} = \begin{bmatrix} 0 & 1 \\ -\frac{g}{l} \cos(x_1^*) & -\frac{k}{m} \end{bmatrix}; \quad J_u = \left. \frac{\partial \vec{f}}{\partial u} \right|_{\substack{\vec{x}^* \\ \begin{bmatrix} \pi \\ 0 \end{bmatrix}, 0}} = \begin{bmatrix} 0 \\ \frac{1}{ml} \end{bmatrix} \quad (30)$$

↪ no longer  $v = 1$ , but now  $= -1$

$$\frac{d}{dt} \begin{bmatrix} \Delta x_1(t) \\ \Delta x_2(t) \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ +\frac{g}{l} & -\frac{k}{m} \end{bmatrix} \begin{bmatrix} \Delta x_1(t) \\ \Delta x_2(t) \end{bmatrix} + \begin{bmatrix} 0 \\ \frac{1}{ml} \end{bmatrix} \Delta u(t) \quad (31)$$

↪ linearization of the inverted pendulum

STABILITY: just look at the eigenvalues of the "A" matrix  $\rightarrow J_x$

$$\rightarrow \text{Say } A_d = \begin{bmatrix} 0 & 1 & 1 \\ -\frac{g}{\ell} & 1 & -\frac{k}{m} \end{bmatrix} \quad (\text{linearization around the down position}) \quad (32)$$

$$\rightarrow \det(A_d - \lambda I) = \det \left( \begin{bmatrix} -\lambda & 1 & 1 \\ -\frac{g}{\ell} & 1 & -\frac{k}{m} - \lambda \end{bmatrix} \right) = \lambda \left( \frac{k}{m} + \lambda \right) + \frac{g}{\ell} = 0 \quad (33)$$

$$\Rightarrow \lambda^2 + \frac{k}{m}\lambda + \frac{g}{\ell} = 0 \quad (34)$$

$$\Rightarrow \lambda_{1,2} = \frac{-k}{2m} \pm \frac{1}{2} \sqrt{\frac{k^2}{m^2} - \frac{4g}{\ell}} = \frac{-k}{2m} \pm \sqrt{\left(\frac{k}{2m}\right)^2 - \frac{g}{\ell}} \quad (35)$$

friction

ALWAYS STABLE  
IF FRICTION > 0

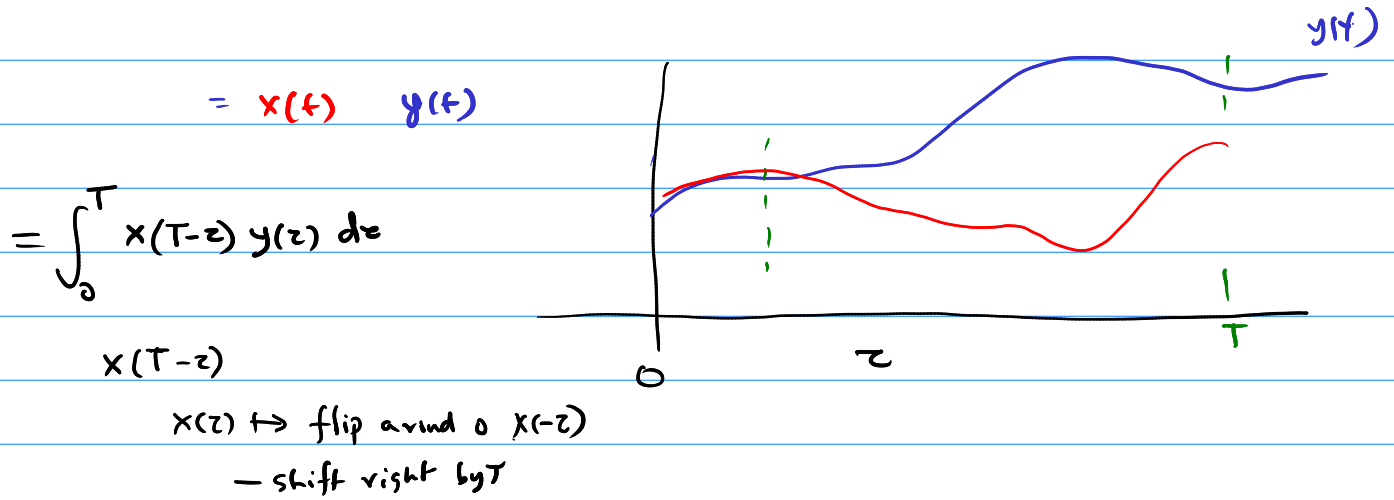
$$\rightarrow \text{Now try } A \text{ for the inverted pendulum: } A_i = \begin{bmatrix} 0 & 1 & 1 \\ +\frac{g}{\ell} & 1 & -\frac{k}{m} \end{bmatrix} \quad (36)$$

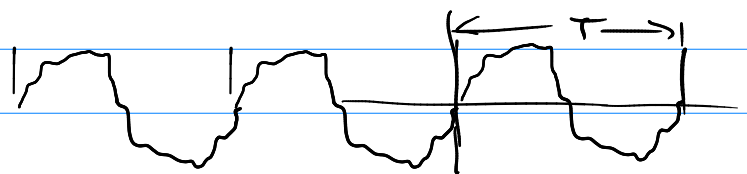
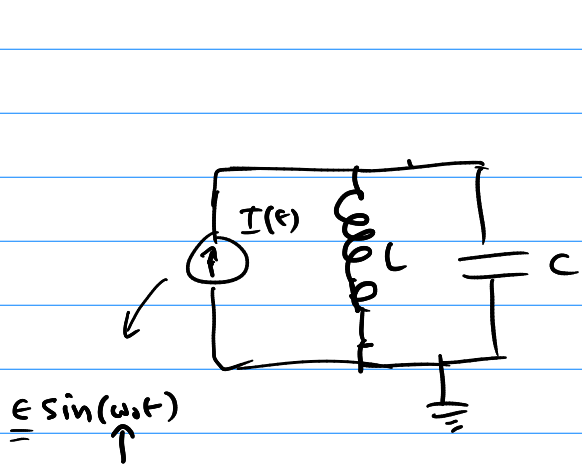
$$\lambda_{1,2} = \frac{-k}{2m} \pm \sqrt{\left(\frac{k}{2m}\right)^2 + \frac{g}{\ell}} \quad (37)$$

ALWAYS UNSTABLE

$$X(t) = x(0) e^{at} + \underbrace{(e^{at}) * (bu(t))}_{\text{C.T. conv}} \quad \text{C.T.} \quad \int_0^t e^{a(t-z)} b u(z) dz$$

$$X[t] = x[0] a^t + \underbrace{\sum_{i=1}^t a^{t-i} b u[t-i]}_{\text{D.T. conv}}$$





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