

1. Eigenvalue Placement in Discrete Time

Recall that, for a discrete linear system to be stable, we require that all of the eigenvalues of A in $\vec{x}[i+1] = A\vec{x}[i] + B\vec{u}[i]$ must have magnitude less than 1.

Consider the following linear discrete time system

$$\vec{x}[i+1] = \begin{bmatrix} 0 & 1 \\ 2 & -1 \end{bmatrix} \vec{x}[i] + \begin{bmatrix} 1 \\ 0 \end{bmatrix} u[i] + \vec{w}[i] \quad (1)$$

(a) **Is the system given in eq. (1) stable?**

(b) We can attempt to stabilize the system by implementing closed loop feedback. That is, we choose our input $u[i]$ so that the system is stable. **If we were to use state feedback as in eq. (2), what is an equivalent representation for this system? Write your answer as $\vec{x}[i+1] = A_{CL}\vec{x}[i]$ for some matrix A_{CL} .**

$$u[i] = \begin{bmatrix} f_1 & f_2 \end{bmatrix} \vec{x}[i] \quad (2)$$

HINT: If you're having trouble parsing the expression for $u[i]$, note that $\begin{bmatrix} f_1 & f_2 \end{bmatrix}$ is a row vector, while $\vec{x}[i]$ is column vector. What happens when we multiply a row vector with a column vector like this?

- (c) Find the appropriate state feedback constants, f_1, f_2 , that place the eigenvalues of the state space representation matrix at $\lambda_1 = -\frac{1}{2}, \lambda_2 = \frac{1}{2}$.

- (d) Is the system now stable in closed-loop, using the control feedback coefficients f_1, f_2 that we derived above?

- (e) Suppose that instead of $\begin{bmatrix} 1 \\ 0 \end{bmatrix} u[i]$ in eq. (1), we had $\begin{bmatrix} 1 \\ 1 \end{bmatrix} u[i]$ as the way that the discrete-time control acted on the system. In other words, the system is as given in eq. (3).

$$\vec{x}[i+1] = \begin{bmatrix} 0 & 1 \\ 2 & -1 \end{bmatrix} \vec{x}[i] + \begin{bmatrix} 1 \\ 1 \end{bmatrix} u[i] \quad (3)$$

Determine whether the system is controllable or not.

- (f) Let's say we still try and apply closed loop feedback to our system. Let's use $u[i] = \begin{bmatrix} f_1 & f_2 \end{bmatrix} \vec{x}[i]$ to try and control the system. **Show that the resulting closed-loop state space matrix is**

$$A_{\text{CL}} = \begin{bmatrix} f_1 & f_2 + 1 \\ f_1 + 2 & f_2 - 1 \end{bmatrix} \quad (4)$$

Is it possible to stabilize this system?

2. Uncontrollability

Recall that, for a n -dimensional, discrete-time linear system to be controllable, we require that the controllability matrix $C = \begin{bmatrix} A^{n-1}B & A^{n-2}B & \dots & AB & B \end{bmatrix}$ to be rank n .

Consider the following discrete-time system with the given initial state:

$$\vec{x}[i+1] = \begin{bmatrix} 2 & 0 & 0 \\ -3 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix} \vec{x}[i] + \begin{bmatrix} 0 \\ 0 \\ 2 \end{bmatrix} u[i] \quad (5)$$

$$\vec{x}[0] = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} \quad (6)$$

- (a) **Is the system controllable?**

(b) Show that we can write the i th state as

$$\vec{x}[i] = \begin{bmatrix} 2^i \\ -3x_1[i-1] + x_3[i-1] \\ x_2[i-1] + 2u[i-1] \end{bmatrix} \quad (7)$$

Is it possible to reach $\vec{x}[\ell] = \begin{bmatrix} -2 \\ 4 \\ 6 \end{bmatrix}$ for some ℓ ? If so, for what input sequence $u[i]$ up to $i = \ell - 1$?

(c) Is it possible to reach $\vec{x}[\ell] = \begin{bmatrix} 2 \\ -3 \\ -2 \end{bmatrix}$ for some ℓ ? For what input sequence $u[i]$ for $i = 0$ to $i = \ell - 1$?

HINT: Use the result for $\vec{x}[i]$ from the previous part.

(d) Find the set of all $\vec{x}[2]$, given that you are free to choose any $u[0]$ and $u[1]$.

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