

$$6 - k \stackrel{\text{toe}}{=} 0$$

$$6 - k \stackrel{\text{toe}}{=} 0$$

$$k < 6$$

Tentamen Integrerend project systeemtheorie,  
23 januari 2012

The exam consists of 5 problems. Points for correct answers can be found below.

1. Consider the nonlinear system represented by the equations

$$\begin{aligned} \frac{d}{dt}x_1 &= x_2 \\ \frac{d}{dt}x_2 &= -x_1 + x_2^3 - u \end{aligned}$$

Here,  $u$  is an input.

- a. Show that  $(x_1^*(t), x_2^*(t), u^*(t)) = (\sin t, \cos t, (\cos t)^3)$  is a solution.  *klopt*

- b. Determine the linearization of the system around this solution.

2. Determine all values of  $k \in \mathbb{R}$  for which the polynomial

$$p(s) := s^3 + 3s^2 + 3s + k$$

$$0 < k < 9$$

has all its roots in the open left half-plane.

3. Consider the system

$$\frac{d}{dt}x = \begin{pmatrix} 0 & 1 & 0 \\ 1 & -3 & 0 \\ 0 & 0 & 0 \end{pmatrix} x + \begin{pmatrix} 0 \\ 1 \\ \beta \end{pmatrix} u.$$

Here,  $\beta$  is a given real number

- a. Is this system internally stable?  *$\lambda = 0$   $\lambda = -3,3$   $\lambda = 0,3$  dus niet stabiel*

- b. Determine all values of  $\beta$  for which the system is controllable.  *VP behalve  $\beta = 0$*

- c. For those values of  $\beta$  for which the system is not controllable, determine the uncontrollable eigenvalues.  *$\lambda = 0$*

$$\text{m.v.o. } \tilde{A} = \begin{pmatrix} - & 1 \\ 0 & 0 \end{pmatrix} \quad B = \begin{pmatrix} - \\ - \end{pmatrix}$$

4. Suppose we have two linear systems

$$\begin{aligned} \dot{x} &= Ax + Bu \\ y &= Cx + Du \end{aligned} \quad (1)$$

and

$$\begin{aligned} \dot{x} &= \tilde{A}x + \tilde{B}u \\ y &= \tilde{C}x + \tilde{D}u \end{aligned} \quad (2)$$

with the same number of inputs and the same number of outputs. Assume the two systems are isomorphic, i.e., there exists an invertible matrix  $S$  such that  $\tilde{A} = SAS^{-1}$ ,  $\tilde{B} = SB$ ,  $\tilde{C} = CS^{-1}$  en  $\tilde{D} = D$ .

a. Let  $R$  be the controllability matrix of system 1, and  $\tilde{R}$  the one of system 2. Show that  $\tilde{R} = SR$ .

b. Let  $W$  be the observability matrix of system 1, and  $\tilde{W}$  that of system 2. Show that  $\tilde{W} = WS^{-1}$ .

c. Prove the following: system 1 is controllable if and only if system 2 is controllable.

d. Prove the following: system 1 is observable if and only if system 2 is observable.

e. Prove the following: if system 1 is observable then there exists *exactly one* invertible matrix  $S$  such that  $\tilde{A} = SAS^{-1}$ ,  $\tilde{B} = SB$ ,  $\tilde{C} = CS^{-1}$ .

5. Consider the system

$$\frac{d}{dt}x = \begin{pmatrix} a & 1 \\ 0 & a \end{pmatrix} x + \begin{pmatrix} 1 \\ 1 \end{pmatrix} u, \quad y = (1 \ 1) x$$

a. Determine the transfer function of  $\Sigma$ .

b. Determine the impulse response function  $K(t) = Ce^{At}B$

Points: (10 points for free)

Problem 1: 15

Problem 2: 15

Problem 3: 20

Problem 4: 25

Problem 5: 15

2

$$\begin{aligned} \left( \begin{array}{cc|cc} s-a & -1 & 1 & 0 \\ 0 & s-a & 0 & 1 \end{array} \right) &\rightarrow \left( \begin{array}{cc|ccc} s-a & -1 & 1 & 0 & 0 \\ 0 & 1 & 0 & \frac{1}{s-a} & 0 \end{array} \right) \rightarrow \left( \begin{array}{cc|cc} s-a & 0 & 1 & \frac{1}{s-a} \\ 0 & 1 & 0 & \frac{1}{s-a} \end{array} \right) \\ &\rightarrow \left( \begin{array}{cc|cc} 0 & 1 & \frac{1}{s-a} & \frac{1}{(s-a)^2} \\ 0 & 1 & 0 & \frac{1}{s-a} \end{array} \right) \end{aligned}$$

gewoon invullen  
 $n = \text{rank}(W) = \text{rank}(WS) = \text{rank}(\tilde{W}) = n$   
 hetzelfde voor  $R$  en  $\tilde{R}$   
 $\tilde{A} = (SAS^{-1})(SA^{-1})$

$$(sI - A)^{-1} = \begin{pmatrix} \frac{1}{s-a} & \frac{1}{(s-a)^2} \\ 0 & \frac{1}{s-a} \end{pmatrix}$$

$$H(s) = \frac{2s - 2a + 1}{(s-a)^2}$$

$$K(t) = ze^{\alpha t} + te^{\alpha t}$$