# ELEC-E8101 Digital and Optimal Control (5 cr), autumn 2022

#### Lectures

Fridays at 14.15-16.00, lecture hall AS2 Lecturers: 1.Kai Zenger, TuAS-house (Maarintie 8), room 3574, kai.zenger(at)aalto.fi; 2. Ville Kyrki, TuAS house, room 2570, ville.kyrki(at)aalto.fi.

#### **Exercise hours**

Wednesdays at 14.15-16.00 lecture hall TU 1 "Laskutupa" (help for homeworks etc); not confirmed yet.

Assistants: Matti Pekkanen, Karol Arndt, Amin Modabberian, Gökhan Alcan. Email: <u>Firstname.Lastname@aalto.fi</u> (ö -> o).

1

# ...Contents

Discrete approximations of continuous-time controllers

(Euler, Tustin etc.)

- Discrete PID controller, integrator windup and antiwindup
- The alias-effect, Nyquist-frequency, choosing the sampling interval, prefilters
- Disturbance models (stochastics, expectation, covariance, white noise, AR, MA, ARMA, ARMAX models, spectral density)
- Ideas in optimal control:
- Optimal predictor
- Minimum variance controller
- LQ controller. (Basics of LQG control)



# Contents... Introduction: discrete time vs. continuous time control problem Discretization (state-space, transfer function), ZOH Properties of a discrete-time system (pulse transfer function, pulse response, weighting function, poles, zeros, mapping of poles from continuous to discrete time systems) Stability (state stability, BIBO-stability, Jury stability test, frequency response, Bode, Nyquist, gain and phase margins) Controllability, reachability, observability Pole placement by state feedback control, regulation and servo problems, static gain State observer, pole placement of the observer, combining of an observer and state feedback controller

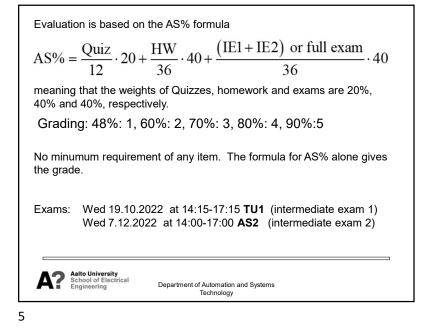
Aalto University School of Electrical Engineering

2

- Passing the course: Two intermediate exams. Later a full exam is also available. It corresponds to two intermediate exams together (but does not replace Quizzes and Homework).
- Intermediate exams: maximum 18+18=36 points. Full exam is later arranged ("Rästitentti"): maximum 36 points.
- 12 Quiz problems, max 1 point each. Each problem is given 24 hours before the lecture starts. Solutions must be submitted electronically in MyCourses by the start of the lecture.
- Homework.
  - 6 homework problems, max 6 x 6 = 36 points. The homework is not compulsory, but it is needed to pass the course with good grade. Homework solutions are submitted by the given time-table in MyCourses.
- Late solutions (Quizz, Homework) are not accepted.

Aalto University School of Electrical Engineering

Δ

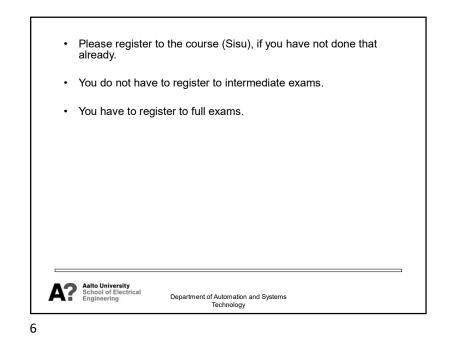


#### Note:

- this year the course does not use robot platforms for practical experimenting and project work. The evaluation is based on Quizzes, Homework, and two intermediate exams (or one full exam later). The points stay valid until the course starts again, autumn 2023.

- The course does not have final exam ("Kurssitentti"), but instead two intermediate exams. Later, full exam is arranged ("Rästitentti"), which has the total weight equal to two intermediate exams.





### **ELEC-E8101** Introduction

#### Study material

- Lecture slides (in English, ordinary and print versions) in MyCourses (mycourses.aalto.fi).
- · Exercises with solutions (English) in MyCourses.
- · Quizz problems with solutions.
- · Homework with Solutions.
- The lectures, lecture slides and exercises with solutions cover the whole course. It is not absolutely necessary to purchase the book.
- Note that the Quizzes must be submitted before the lecture starts. The topics in Quizzes are related mostly to the previous lecture but sometimes also to the next one (lecture material is available in MC).
- Homework assignments (six altogether) are given regularly. They appear in MyCourses.

Aalto University School of Electrical Engineering

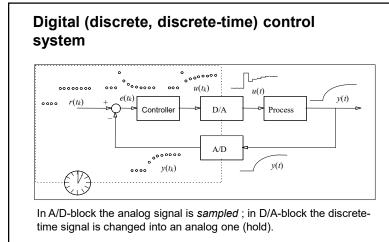
# **ELEC-E8101** Introduction

#### Textbook:

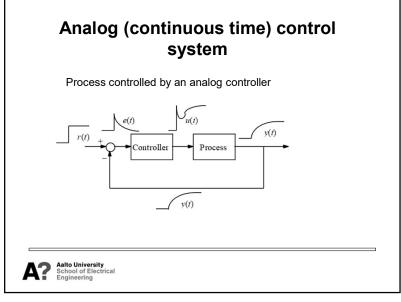
- Åström K. J., Wittenmark B.: Computer Controlled Systems - Theory and Design (3rd ed.), Prentice-Hall, 1997.
- Franklin, Powell, Workman: *Digital Control of Dynamic Systems*. Third edition, Addison Wesley, 1998.
- Ogata: Discrete-Time Control Systems, 2nd ed., Prentice-Hall, 1994
- Kuo, B. C. : Digital Control Systems (2nd ed.), Oxford University Press, 1992.
- Santina, M. S., Stubberud, A. R., Hostetter, G. H.: Digital Control System Design, Saunders College Publishing, 1994.

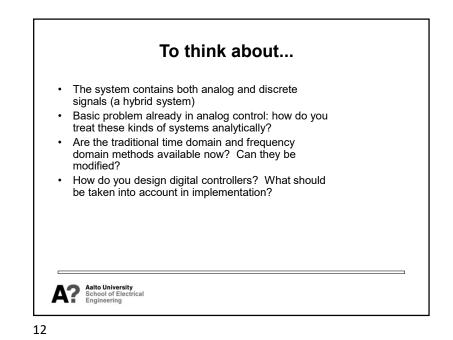
Aalto University School of Electrical Engineering

9







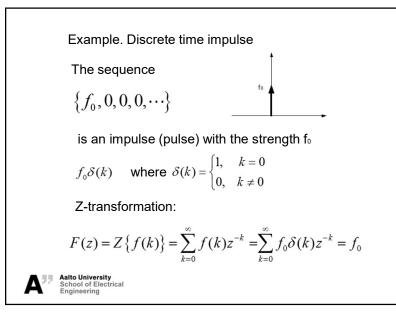


# To think about...

- Is it so that a digital controller only imitates the corresponding analog controller and the result is somewhat worse then (due to loosing information in discretization)?
- Do discrete-time systems have properties that the corresponding analog systems do not have?
- Yes, but this is not so simple: sometimes a discrete controller can perform better than the analog one; on the other hand discrete-time systems have anomalies that do not have a correspondence in the analog world.

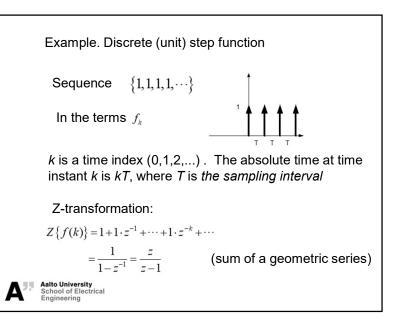
Aalto University School of Electrical Engineering

#### 13



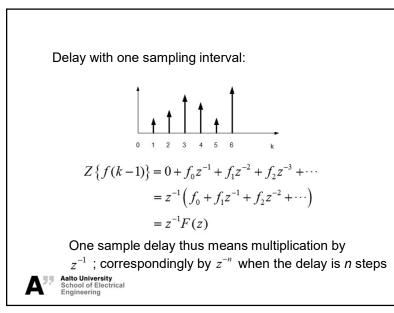
# **Z-transformation** A sequence $\{f_0, f_1, \dots, f_k, \dots\}$ for short $\{f_k\}$ or f(k)The *z*-transformation is defined $F(z) = Z(f_k) = \sum_{i=0}^{\infty} f_i z^{-i} = f_0 + f_1 z^{-1} + f_2 z^{-2} + \cdots$ Continuous systems: (differential equations/Laplace-transformation) Discrete systems: (difference equations/Z-transformation)

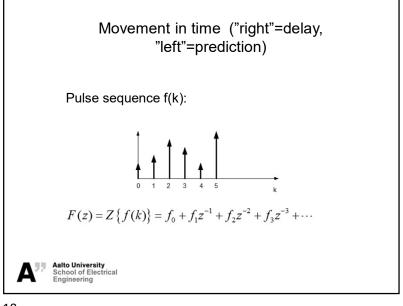
14



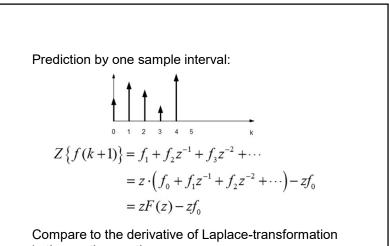
Example.  $f(k) = a^k$ , |a| < 1Pulse sequence  $\{1, a, a^2, a^3, \cdots\}$   $F(z) = \sum_{k=0}^{\infty} a^k z^{-k} = 1 + az^{-1} + a^2 z^{-2} + \cdots$   $= \frac{1}{1 - az^{-1}} = \frac{z}{z - a}$ The sum converges in the complex plane region  $|az^{-1}| < 1$ or |a| < |z|It is not necessary to consider the convergence regions in what follows.

17



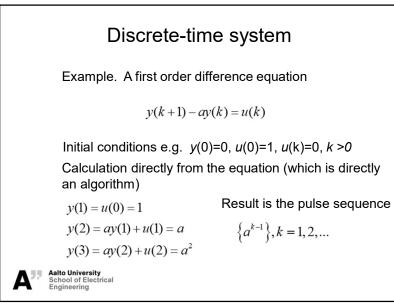






in the continuous time case.

	Māāritelmā: F(;	$z = Z \{f(k)\}(z) = \sum_{k=0}^{\infty} f(k) z^{-k}$	
	Z-muunnos	Diskreetin ajan funktio	
	F(z)	f(k)	T1
	$C_1F_1(z)+C_2F_2(z)$	$C_1 f_1(k) + C_2 f_2(k)$	T2
	F(az)	$a^{-k}f(k)$	T3
	$z^{-*}F(z)$	$\begin{cases} 0; & k \leq a-1 \\ f(k-a); & k \geq a \end{cases}, a > 0$	Т4
$z^*F(z)$	$- \left[ z^{*} f(0) + z^{*-1} f(1) + \cdots z f(a-1) \right]$	$f(k+a) , \qquad a > 0$	Т5
	Z-muunnos	Diskreetin ajan funktio	
	1	$\delta_k(k) = \begin{cases} 1; & k = 0 \\ 0; & k \neq 0 \end{cases}$	M1
	$\frac{z}{z-1}$	1	M2
	$\frac{z}{(z-1)^2}$	k	M3
	$\frac{z}{z-a}$	a*	M4
	$\frac{az}{\left(z-a\right)^2}$	ka*	M5
	$\frac{z\sin(a)}{z^2 - 2z\cos(a) + 1}$	sin(ak)	M6
	$\frac{z(z-\cos(a))}{z^2-2z\cos(a)+1}$	cos(ak)	M7
	$\frac{bz\sin(a)}{z^2 - 2bz\cos(a) + b^2}$	b <sup>*</sup> sin(ak)	M8
su l	$\frac{z(z-b\cos(a))}{z^2-2bz\cos(a)+b^2}$	b* cos(ak)	M9



# The final value theorem

Consider a pulse sequence f(k) and its z-transform F(z).

If f(k) approaches a limit value as k approaches infinity, it holds

$$\lim_{k \to \infty} f(k) = \lim_{z \to 1} (1 - z^{-1})F(z)$$

This is the *final value theorem*. Compare to the continuous time case

$$\lim_{t\to\infty} y(t) = \lim_{s\to 0} sY(s)$$

Aalto University School of Electrical Engineering

22

Note that the difference equation

$$y(k+1) - ay(k) = u(k)$$

means in absolute time

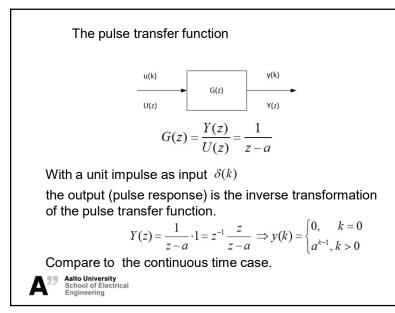
y[(k+1)T] - ay(kT) = u(kT)

Take the Z-transformation

$$zY(z) - zy(0) - aY(z) = U(z)$$

Initial conditions are considered to be zero when deriving the *pulse transfer function*, leading to

(z-a)Y(z) = U(z)



In the inverse transformation similar ideas as in the continuous time case are applied (dividing terms into sums of smaller entities and then using tables)

Example. 
$$\frac{1}{(z-1)(z-2)} = \frac{A}{z-1} + \frac{B}{z-2}$$

No inverse transformation is found from the tables; so let us modify

$$\frac{1}{(z-1)(z-2)} = z^{-1}z \frac{1}{(z-1)(z-2)} = z^{-1}z \left(\frac{A}{z-1} + \frac{B}{z-2}\right)$$

$$A = \lim_{z \to 1} \frac{1}{z-2} = -1; \quad B = \lim_{z \to 2} \frac{1}{z-1} = 1$$
Alto University
School of Electrical
Engineering

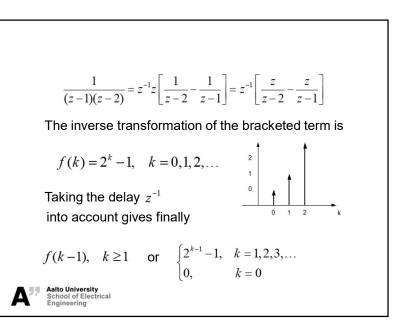
*z*-transformation is used to make the analysis and calculations of discrete-time systems more tractable. Compare again to the continuous time case. The results are meaningful only at **sampling instants**  $t_k = kT$ , k = 0, 1, 2, ...Note the following transformation pairs (the latter deviates somewhat from the continuous time analogue)

1. 
$$z^{-a}F(z)$$
;   

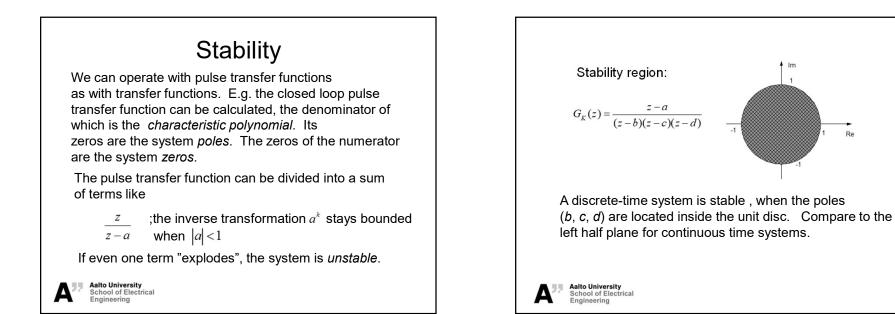
$$\begin{cases}
0, & k \le a-1, a > 0 \\
f(k-a), k \ge a
\end{cases}$$
2.  $z^{a}F(z) - \left[z^{a}f(0) + z^{a-1}f(1) + \dots + zf(a-1)\right]; f(k+a), a > 0$ 
Add University
School of Electrical
Engineering

26

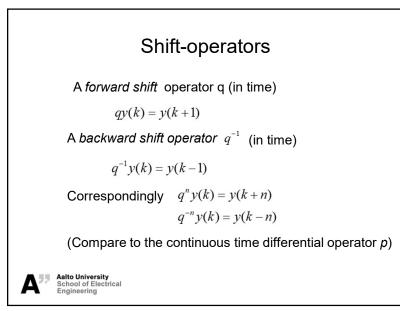
A'

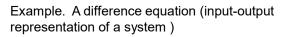


Re



29





$$y(k+2) + a_1y(k+1) + a_2y(k) = b_0u(k+1) + b_1u(k)$$

can be written

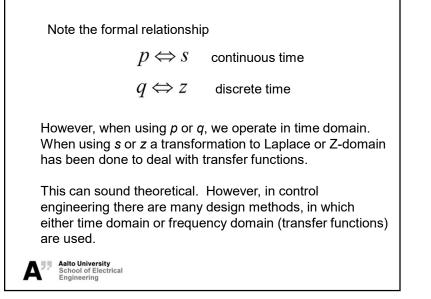
$$A(q)y(k) = B(q)u(k)$$

in which

$$A(q) = q^2 + a_1 q + a_2$$
$$B(q) = b_0 q + b_1$$

are operator polynomials. A similar equation can also be written as a function of  $q^{-1}$ 

Aalto University School of Electrical Engineering



$$zX(z) = FX(z) + GU(z)$$
  

$$(zI - F)X(z) = GU(z)$$
  

$$X(z) = (zI - F)^{-1}GU(z)$$
  

$$Y(z) = HX(z) = H(zI - F)^{-1}GU(z)$$
  
The pulse transfer function is obtained as  

$$\Sigma(z) = \frac{Y(z)}{U(z)} = H(zI - F)^{-1}G$$
  
compare to the continuous time case:  

$$C(sI - A)^{-1}B$$

Aalto University School of Electrical Engineering From state-space-representation to pulse transfer function

A discrete state-space-representation is defined in an analog manner to the continuous time case; derivatives are replaced with a shift in time.

x(k+1) = Fx(k) + Gu(k)y(k) = Hx(k)

Let us try to find the pulse transfer function. Take the Z-transformation and eliminate x. The derivation is quite analogous to the continuous time case.

Aalto University School of Electrical Engineering

34

From input-output representation to state-space equations

A similar method as in the continuous time case is available

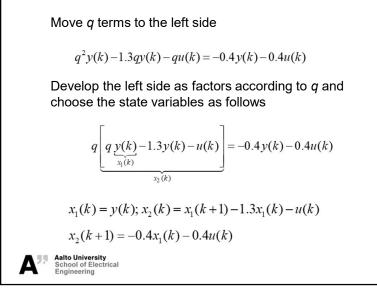
Example.

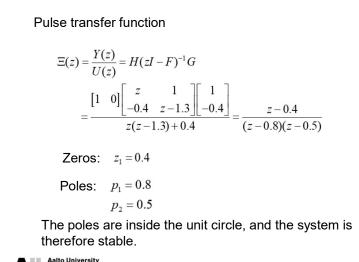
y(k+2)-1.3y(k+1)+0.4y(k) = u(k+1)-0.4u(k)

-state-space? -pulse transfer function?

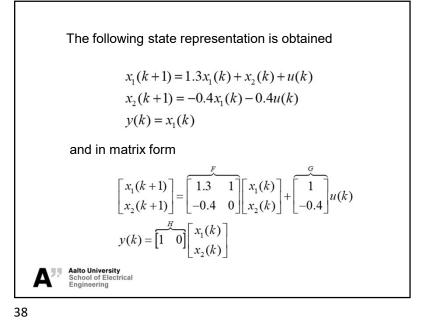
Write the equation as a function of the *q*-operator

 $q^{2}y(k) - 1.3qy(k) + 0.4y(k) = qu(k) - 0.4u(k)$ 





Aalto University School of Electrical Engineering



# Is there a need for discrete-time control theory?

•Analog systems can be imitated

•There exists discrete-time systems without an analog correspondence

•Sampling can cause problems to discrete-time systems •Digital controller can even beat the analog controller (fastness)

•Discrete-time control theory is needed !

## Grounds and basic building blocks

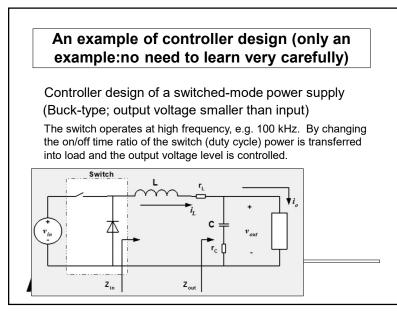
•Sampling theorem (Shannon -49)

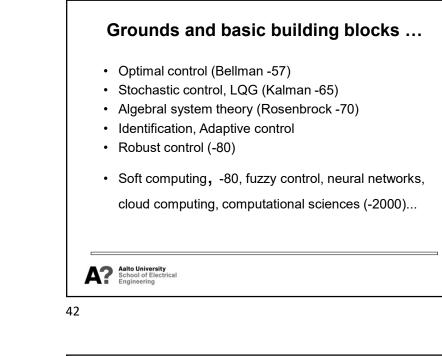
- •Difference equations (-48)
- Integral transformations
- •Z-transformation (Hurewicz -47)

•State-space-representation (Kalman -55)

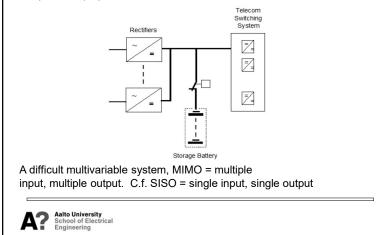
Aalto University School of Electrical Engineering

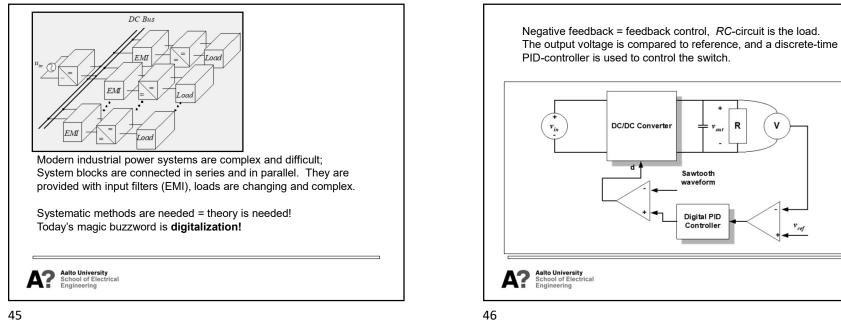
#### 41



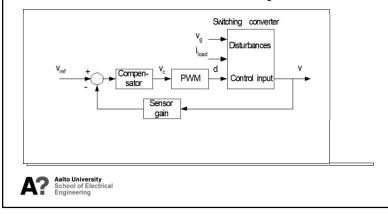


By connecting AC/DC power supplies in parallel, and providing a battery for back-up a suitable power system for a Telecom load (for example) is obtained.





Systems can be described by block diagrams PWM (pulse width modulation) transforms the controller output signal to the duty cycle of the switch; basically that belongs to the operation of the actuator Input voltage.  $V_q$  and load current  $i_{load}$  are disturbances from control viewpoint. Robustness means the ability of the controller to tolerate disturbances and modeling errors.



performance can be studied. i<sub>load</sub>(s) H(s)  $=\frac{V_{in}R(1+sCr_c)}{LC(R+r_c)s^2+(RCr_c+RCr_i+Cr_ir_c+L)s+R+r_i}$  $G_{vd}(s) =$  $\frac{DR(1+sCr_c)}{LC(R+r_c)s^2 + (RCr_c + RCr_l + Cr_l r_c + L)s + R + r_l}$  $G_{vg}(s) =$ 

By writing the dynamic equations of the system blocks the



48

\_

