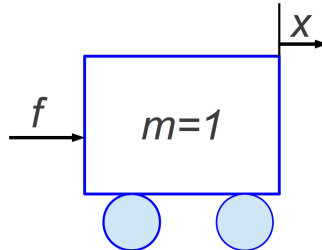


**Homework 6, Due 22 October 2019**

1. Solution to a simple optimal control problem: Consider the problem of moving a mass on a frictionless surface from an initial point  $x_0$  to a desired point  $x_f$ .



The equation of motion is simply:

$$m\ddot{x} = f(t) \tag{1}$$

Convert this second order equation to a matrix set of first order equations in the form:

$$\dot{\mathbf{x}} = \mathbf{A}\mathbf{x} + \mathbf{B}f \tag{2}$$

Where . I.E.

$$\begin{Bmatrix} \dot{x} \\ \ddot{x} \end{Bmatrix} = \begin{bmatrix} & \\ & \end{bmatrix} \begin{Bmatrix} x \\ \dot{x} \end{Bmatrix} + \begin{bmatrix} \\ \end{bmatrix} f \tag{3}$$

You will write a set of functions to integrate Eqn. 3 using 4<sup>th</sup> order Runge Kutta.

The ‘optimal’ control force  $f(t)$  to return the mass to zero from an arbitrary starting point can be calculated as

$$f(t) = -\mathbf{R}^{-1}\mathbf{B}^T \mathbf{p}(t)$$

Where  $\mathbf{p}(t)$  is given from:

$$\mathbf{p}(t) = [\Theta_{21} + \Theta_{22}\mathbf{S}] [\Theta_{11} + \Theta_{12}\mathbf{S}]^{-1} \mathbf{x}(t)$$

And the  $\Theta_{ij}$  terms are given as

$$\begin{bmatrix} \Theta_{11} & \Theta_{12} \\ \Theta_{21} & \Theta_{22} \end{bmatrix} = \begin{bmatrix} 1 & -\frac{1}{2}e^{-T} + \frac{1}{2}e^T & -\frac{1}{2}e^{-T} + \frac{1}{2}e^T - T & -\frac{1}{2}e^{-T} - \frac{1}{2}e^T + 1 \\ 0 & \frac{1}{2}e^{-T} + \frac{1}{2}e^T & \frac{1}{2}e^{-T} + \frac{1}{2}e^T - 1 & \frac{1}{2}e^{-T} - \frac{1}{2}e^T \\ 0 & 0 & 1 & 0 \\ 0 & \frac{1}{2}e^{-T} - \frac{1}{2}e^T & \frac{1}{2}e^{-T} - \frac{1}{2}e^T & \frac{1}{2}e^{-T} + \frac{1}{2}e^T \end{bmatrix}$$

Where  $T = t - t_f$ ,  $\mathbf{R} = 1$ , and finally:

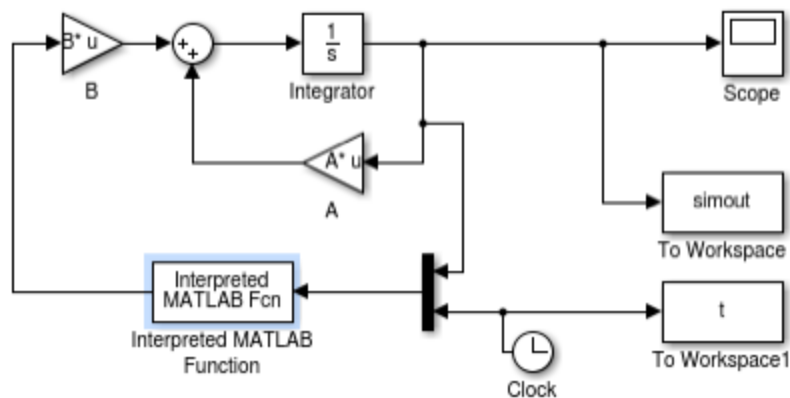
$$\mathbf{S} = \begin{bmatrix} 75 & 0 \\ 0 & 1 \end{bmatrix}$$

1. Write a set of Matlab functions that integrate Eqn 3 using Runge-Kutta 4.  
 a. Write a helper function that finds the value of the control based on current time, final time and current state.

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- b. Write a helper function that uses part a and the current state to compute the state derivatives.
  - c. Write a top level that integrates Equation 3 from  $t = 0$  to  $t_f = 5.5$  with an initial condition of  $\mathbf{x} = [1 \ 0]^T$ . Use a time step of 0.01. Store the state history in a 551x2 matrix where the first row is position and the second is velocity. You may use **ode45** or an equivalent ode solver for this.
  - d. Plot the position, and velocity of the mass, and the control effort  $f(t)$  as functions of time.
  - e.
2. Prepare a simulink model as shown below. Note that the embedded Matlab function needs to compute  $p$  using the current time as its only input. In this case,  $p$  is the transformation from state to co-state (not the co-state) such that the co-state  $= p \cdot x(t)$ . The blocks labeled 'A' and 'B' and the integrator are part of the plant and will be replaced with the plant interface block in lab.



**Part 3: add damping**

Suppose the system model is modified to include damping such that the state-space is:

$$\begin{Bmatrix} \dot{x} \\ \ddot{x} \end{Bmatrix} = \begin{bmatrix} 0 & 1 \\ 0 & -c \end{bmatrix} \begin{Bmatrix} x \\ \dot{x} \end{Bmatrix} + \begin{bmatrix} 0 \\ 1 \end{bmatrix} f \quad (3)$$

Use Maple or symbolic Matlab to determine a symbolic form of the state transition matrix ( $\Theta$ ), knowing that

$$\begin{bmatrix} \Theta_{11} & \Theta_{12} \\ \Theta_{21} & \Theta_{22} \end{bmatrix} = \exp \left( \begin{bmatrix} \mathbf{A}^T & -\mathbf{B}\mathbf{R}^{-1}\mathbf{B}^T\mathbf{T} \\ -\mathbf{Q}\mathbf{T} & -\mathbf{A}^T\mathbf{T} \end{bmatrix} \right) \quad (3)$$