Linear Control Systems With Solved Problems And Matlab Examples University Series In Mathematics

The problem of controlling or stabilizing a system of differential equa tions in the presence of random disturbances is intuitively appealing and has been a motivating force behind a wide variety of results grouped loosely together under the heading of "Stochastic Control." This book is concerned with a special instance of this general problem, the "Adaptive LQ Regulator," which is a stochastic control problem of partially observed type that can, in certain cases, be solved explicitly. We first describe this problem, as it is the focal point for the entire book, and then describe the contents of the book. The problem revolves around an uncertain linear system x(O) = x~ in R", where 0 E {1, ... , N} is a random variable representing this uncertainty and (Ai' B , C) and xJ are the coefficient matrices and initial state, respectively, of j j a linear control system, for eachj = 1, ... , N. A common assumption is that the mechanism causing this uncertainty is additive noise, and that conse quently the "controller" has access only to the observation process y(.) where y = Cex +~.

The mathematical theory of control became a ?eld of study half a century ago in attempts to clarify and organize some challenging practical problems and the methods used to solve them. It is known for the breadth of the mathematics it uses and its cross-disciplinary vigor. Its literature, which can befoundinSection93ofMathematicalReviews,wasatonetimedominatedby the theory of linear control systems, which mathematically are described by linear di?erential equations forced by additive control inputs. That theory led to well-regarded numerical and symbolic computational packages for control analysis and design. Nonlinear control problems are also important; in these either the - derlying dynamical system is nonlinear or the controls are applied in a n- additiveway.Thelastfourdecadeshaveseenthedevelopmentoftheoretical work on nonlinear control problems based on di?erential manifold theory, nonlinear analysis, and several other mathematical disciplines. Many of the problems that had been solved in linear control theory, plus others that are new and distinctly nonlinear, have been addressed; some resulting general de?nitions and theorems are adapted in this book to the bilinear case.

The primary purpose of control is to force desired behavior in an unpredictable environment, under the actions of unknown, possibly unmeasurable disturbances and unpredictable, and therefore probably nonzero, initial conditions. This means that tracking and tracking control synthesis are fundamental control issues. Surprisingly, however, tracking theory has not been well developed, and stability theory has dominated. Tracking Control of Linear Systems presents the fundamentals of tracking theory for control systems. The book introduces the full transfer function matrix F(s), which substantially changes the theory of linear dynamical and control systems and enables a novel synthesis of tracking control that works more effectively in real environments. An Introduction to the New Fundamentals of the Theory of Linear Control Systems The book begins by re-examining classic linear control systems theory. It then defines and determines the system full (complete) transfer function matrix F(s) for two classes of systems: input-output (IO) control systems and input-state-output (ISO) control systems. The book also discusses the fundamentals of tracking and trackability. It presents new Lyapunov tracking control algorithms and natural tracking control (NTC) algorithms, which ensure the quality of the tracking under arbitrary disturbances and initial conditions. This natural tracking control is robust, adaptable, and simple to implement. Advances in Linear Control Systems Theory: Tracking and Trackability This book familiarizes readers with novel, sophisticated approaches and methods for tracking control design in real conditions. Contributing to the advancement of linear control systems theory, this work opens new directions for research in time-invariant continuous-time linear control systems. It builds on previous works in the field, extending treatment o

The purpose of this book is to present a self-contained description of the fundamentals of the theory of nonlinear control systems, with special emphasis on the differential geometric approach. The book is intended as a graduate text as well as a reference to scientists and engineers involved in the analysis and design of feedback systems. The first version of this book was written in 1983, while I was teaching at the Department of Systems Science and Mathematics at Washington University in St. Louis. This new edition integrates my subsequent teaching experience gained at the University of Illinois in Urbana-Champaign in 1987, at the Carl Cranz Gesellschaft in Oberpfaffenhofen in 1987, at the University of California in Berkeley in 1988. In addition to a major rearrangement of the last two Chapters of the first version, this new edition incorporates two additional Chapters at a more elementary level and an exposition of some relevant research findings which have occurred since 1985. In the past few years differential geometry has proved to be an effective means of analysis and design of nonlinear control systems as it was in the past for the Laplace transform, complex variable theory and linear algebra in relation to linear systems. Synthesis problems of longstanding interest like disturbance decoupling, noninteracting control, output regulation, and the shaping of the input-output response, can be dealt with relative ease, on the basis of mathematical concepts that can be easily acquired by a control scientist.

Anyone seeking a gentle introduction to the methods of modern control theory and engineering, written at the level of a first-year graduate course, should consider this book seriously. It contains: A generous historical overview of automatic control, from Ancient Greece to the 1970s, when this discipline matured into an essential field for electrical, mechanical, aerospace, chemical, and biomedical engineers, as well as mathematicians, and more recently, computer scientists; A balanced presentation of the relevant theory: the main state-space methods for description, analysis, and design of linear control systems are derived, without overwhelming theoretical arguments; Over 250 solved and exercise problems for both continuous- and discrete-time systems, often including MATLAB simulations; and Appendixes on MATLAB, advanced matrix theory, and the history of mathematical tools such as differential calculus, transform methods, and linear algebra. Another noteworthy feature is the frequent use of an inverted pendulum on a cart to illustrate the most important concepts of automatic control, such as: Linearization and discretization; Stability, controllability, and observability; State feedback, controller design, and optimal control; and Observer design, reduced order observers, and Kalman filtering. Most of the problems are given with solutions or MATLAB simulations. Whether the book is used as a textbook or as a self-study guide, the knowledge gained from it will be an excellent platform for students and practising engineers to explore further the recent developments and applications of control theory.

The must-have textbook introducing the analysis and design of feedback control systems in less than 400 pages.

Linear Control SystemsWith solved problems and MATLAB examplesSpringer Science & Business Media

Written as a companion volume to the author's Solving Control Engineering Problems with MATLAB, this indispensable guide illustrates the power of MATLAB as a tool for synthesizing control systems, emphasizing pole placement, and optimal systems design.

Numerical Methods for Linear Control Systems Design and Analysis is an interdisciplinary textbook aimed at systematic descriptions and implementations of numerically-viable algorithms based on well-established, efficient and stable modern numerical linear techniques for mathematical problems arising in the design and analysis of linear control systems both for the first- and second-order models. Unique coverage of modern mathematical concepts such as parallel computations, second-order systems, and large-scale solutions Background material in linear algebra, numerical linear algebra, and control theory included in text Step-by-step explanations of the algorithms and examples

Thoroughly classroom-tested and proven to be a valuable self-study companion, Linear Control System Analysis and Design: Sixth Edition provides an intensive overview of modern control theory and conventional control system design using in-depth explanations, diagrams, calculations, and tables. Keeping mathematics to a minimum, the book is designed with the undergraduate in mind, first building a foundation, then bridging the gap between control theory and its real-world application. Computer-aided design accuracy checks (CADAC) are used throughout the text to enhance computer literacy. Each CADAC uses fundamental concepts to ensure the viability of a computer solution. Completely updated and packed with student-friendly features, the sixth edition presents a range of updated examples using MATLAB®, as well as an appendix listing MATLAB functions for optimizing control system analysis and design. Over 75 percent of the problems presented in the previous edition have been revised or replaced.

Descriptor linear systems theory is an important part in the general field of control systems theory, and has attracted much attention in the last two decades. In spite of the fact that descriptor linear systems theory has been a topic very rich in content, there have been only a few books on this topic. This book provides a systematic introduction to the theory of continuous-time descriptor linear systems and aims to provide a relatively systematic introduction to the basic results in descriptor linear systems theory. The clear representation of materials and a large number of examples make this book easy to understand by a large audience. General readers will find in this book a comprehensive introduction to the theory of descriptive linear systems. Researchers will find a comprehensive description of the most recent results in this theory and students will find a good introduction to some important problems in linear systems theory.

Switched linear systems have enjoyed a particular growth in interest since the 1990s. The large amount of data and ideas thus generated have, until now, lacked a co-ordinating framework to focus them effectively on some of the fundamental issues such as the problems of robust stabilizing switching design, feedback stabilization and optimal switching. This deficiency is resolved by this book which features: nucleus of constructive design approaches based on canonical decomposition and forming a sound basis for the systematic treatment of secondary results; theoretical exploration and logical association of several independent but pivotal concerns in control design as they pertain to switched linear systems: controllability and observability, feedback stabilization, optimization and periodic switching; a reliable foundation for further theoretical research as well as design guidance for real life engineering applications through the integration of novel ideas, fresh insights and rigorous results.

This book provides an up-to-date information on a number of important topics in Linear Systems.Salient Features:" Introduces discrete systems including Z-transformations in the analysis of Linear Systems including synthesis." Emphasis on Fourier series analysis and applications." Fourier transforms and its applications." Network functions and synthesis with Laplace transforms and applications." Introduction to discrete-time control system." Z-Transformations and its applications." State space analysis of continuous and discrete-time analysis." Discrete transform analysis." A large number of solved and unsolved problems, review questions, MCQs." Index

This self-study book offers optimum clarity and a thorough analysis of the principles of classical and modern feedback control. It emphasizes the difference between mathematical models and the physical systems that the models represent. The authors organize topic coverage into three sections--linear analog control systems, linear digital control systems, and nonlinear analog control systems, using the advanced features of MATLAB throughout the book. For practicing engineers with some experience in linear-system analysis, who want to learn about control systems.

Thoroughly classroom-tested and proven to be a valuable self-study companion, Linear Control System Analysis and Design: Fifth Edition uses in-depth explanations, diagrams, calculations, and tables, to provide an intensive overview of modern control theory and conventional control system design. The authors keep the mathematics to a minimum while stressing real-world engineering challenges. Completely updated and packed with student-friendly features, the Fifth Edition presents a wide range of examples using MATLAB® and TOTAL-PC, as well as an appendix listing MATLAB functions for optimizing control system analysis and design. Eighty percent of the problems presented in the previous edition have been revised to further reinforce concepts necessary for current electrical, aeronautical, astronautical, and mechanical applications.

This textbook is intended to provide a clear, understandable, and motivated account of the subject which spans both conventional and modern control theory. The authors have tried to exert meticulous care with explanations, diagrams, calculations, tables, and symbols. They have tried to ensure that the student is made aware that rigor is necessary for advanced control work. Also stressed is the importance of clearly understanding the concepts which provide the rigorous foundations of modern control theory. The text provides a strong, comprehensive, and illuminating account of those elements of conventional control theory which have relevance in the design and analysis of control systems. The presentation of a variety of different techniques contributes to the development of the student's working understanding of what A.T. Fuller has called "the enigmatic control system." To provide a coherent development of the subject, an attempt is made to eschew formal proofs and lemmas with an organization that draws the perceptive student steadily and surely onto the demanding theory of multi-variable control systems. It is the opinion of the authors that a student who has reached this point is fully equipped to undertake with confidence the challenges presented by more advanced control theories as typified by chapters 18 through 22. The importance and necessity of making extensive use of computers is emphasized by references to comprehensive computer-aided-design (CAD) programs. -Preface.

"Illustrates the analysis, behavior, and design of linear control systems using classical, modern, and advanced control techniques. Covers recent methods in system identification and optimal, digital, adaptive, robust, and fuzzy control, as well as stability, controllability, observability, pole placement, state observers, input-output decoupling, and model matching."

The purpose of Numerical Linear Algebra in Signals, Systems and Control is to present an interdisciplinary book, blending linear and numerical linear algebra with three major areas of electrical engineering: Signal and Image Processing, and Control Systems and Circuit Theory. Numerical Linear Algebra in Signals, Systems and Control will contain articles, both the state-of-the-art surveys and technical papers, on theory, computations, and applications addressing significant new developments in these areas. The goal of the volume is to provide authoritative and accessible accounts of the fast-paced developments in computational mathematics, scientific computing, and computational engineering methods, applications, and algorithms. The state-ofthe-art surveys will benefit, in particular, beginning researchers, graduate students, and those contemplating to start a new direction of research in these areas. A more general goal is to foster effective communications and exchange of information between various scientific and engineering communities with mutual interests in concepts, computations, and workable, reliable practices.

This revised edition emphasizes undergraduate topics and the use of CAD programs, while providing a rigorous treatment of advanced topics and derivation techniques. Organized logically and for maximum teaching flexibility, it instills the basic principles of feedback control essential to all specialty areas of engineering.

The purpose of this book is to present a self-contained description of the fun damentals of the theory of nonlinear control systems, with special emphasis on the differential geometric approach. The book is intended as a graduate text as weil as a reference to scientists and engineers involved in the analysis and design of feedback systems. The first version of this book was written in 1983, while I was teach ing at the Department of Systems Science and Mathematics at Washington University in St. Louis. This new edition integrates my subsequent teaching experience gained at the University of Illinois in Urbana-Champaign in 1987, at the Carl-Cranz Gesellschaft in Oberpfaffenhofen in 1987, at the University of California in Berkeley in 1988. In addition to a major rearrangement of the last two Chapters of the first version, this new edition incorporates two additional Chapters at a more elementary level and an exposition of some relevant research findings which have occurred since 1985.

A guide to common control principles and how they are used to characterize a variety of physiological mechanisms The second edition of Physiological Control Systems offers an updated and comprehensive resource that reviews the fundamental concepts of classical control theory and how engineering methodology can be applied to obtain a quantitative understanding of physiological systems. The revised text also contains more advanced topics that feature applications to physiology of nonlinear dynamics, parameter estimation methods, and adaptive estimation and control. The author—a noted expert in the field—includes a wealth of worked examples that illustrate key concepts and methodology and offers in-depth analyses of selected physiological control models that highlight the topics presented. The author discusses the most noteworthy developments in system identification, optimal control, and nonlinear dynamical analysis and targets recent bioengineering advances. Designed to be a practical resource, the text includes guided experiments with simulation models (using Simulink/Matlab). Physiological Control Systems focuses on common control principles that can be used to characterize a broad variety of physiological mechanisms. This revised resource: Offers new sections that explore identification of nonlinear and time-varying systems, and provide the background for understanding the link between continuous-time and discrete-time dynamic models Presents helpful, hands-on experimentation with computer simulation models Contains fully updated problems and exercises at the end of each chapter Written for biomedical engineering students and biomedical scientists, Physiological Control Systems, offers an updated edition of this key resource for understanding classical control theory and its application to physiological systems. It also contains contemporary topics and methodologies that shape bioengineering research today.

This book presents comprehensive coverage of linear control systems along with an introduction to digital control systems. It is designed for undergraduate courses in control systems taught in departments of electrical engineering, electronics and instrumentation, electronics and communication, instrumentation and control, and computer science and engineering. The text discusses the important concepts of control systems, transfer functions and system components. It describes system stability, employing the Hurwitz–Routh stability criterion, root locus technique, Bode plot, and polar and Nyquist plots. In addition, this student-friendly book features in-depth coverage of controllers, compensators, state-space modelling and discrete time systems. KEY FEATURES •Includes a brief tutorial on MATLAB in an appendix to help students learn how to use it for the analysis and design of control systems. •Provides an abundance of worked-out examples and review questions culled from university examination papers. •Gives answers to selected chapter-end questions at the end of the book.

This book presents the most important parallel algorithms for the solution of linear systems. Despite the evolution and significance of the field of parallel solution of linear systems, no book is completely dedicated to the subject. People interested in the themes covered by this book belong to two different groups: numerical linear algebra and theoretical computer science, and this is the first effort to produce a useful tool for both. The book is organized as follows: after introducing the general features of parallel algorithms and the most important models of parallel computation, the authors analyze the complexity of solving linear systems in the circuit, PRAM, distributed, and VLSI models. The approach covers both the general case (i.e. dense linear systems without structure) and many important special cases (i.e. banded, sparse, Toeplitz, circulant linear systems).

The book blends readability and accessibility common to undergraduate control systems texts with the mathematical rigor necessary to form a solid theoretical foundation. Appendices cover linear algebra and provide a Matlab overivew and files. The reviewers pointed out that this is an ambitious project but one that will pay off because of the lack of good up-to-date textbooks in the area.

Incorporating recent developments in control and systems research,Linear Control Theory provides the fundamental theoreticalbackground needed to fully exploit control system design software.This logically-structured text opens with a detailed treatment ofthe relevant aspects of the state space analysis of linear systems.End-of-chapter problems facilitate the learning process byencouraging the student to put his or her skills into practice.Features include: * The use of an easy to understand matrix variational technique todevelop the time-invariant quadratic and LQG controllers * A step-by-step introduction to essential mathematical ideas asthey are needed, motivating the reader to venture beyond basicconcepts * The examination of linear system theory as it relates to controltheory * The use of the PBH test to characterize eigenvalues in the statefeedback and observer problems rather than its usual role as a testfor controllability or observability * The development of model reduction via balanced realization * The employment of the L2 gain as a basis for the development ofthe H??? controller for the design of controllers in the presenceof plant model uncertainty Senior undergraduate and postgraduate control engineering studentsand practicing control engineers will appreciate the insight thisself-contained book offers into the intelligent use of today scontrol system software tools.

Linear Control Systems: For PTU is a comprehensive text designed to cover the complete syllabus of the subject offered at Punjab Technical University (PTU), at the undergraduate level. The book begins with various modeling techniques of control system viz Transfer function approach, block diagram representation and signal flow graphs. The characteristics and performance of control systems has been dealt with in details. Concept of stability and various techniques for determining stability through Routh-Hurwitz criteria, Root locus Techniques, Bode plot and Nyquist stability criteria have been discussed. Design and compensation of control components have been explained.

The idea of optimization runs through most parts of control theory. The simplest optimal controls are preplanned (programmed) ones. The problem of constructing optimal preplanned controls has been extensively worked out in literature (see, e. g. , the Pontrjagin maximum principle giving necessary conditions of preplanned control optimality). However, the concept of op timality itself has a restrictive character: it is limited by what one means under optimality in each separate case. The internal contradictoriness of the preplanned control optimality ("the better is the enemy of the good") yields that the practical significance of optimal preplanned controls proves to be not great: such controls are usually sensitive to unregistered disturbances (includ ing the round-off errors which are inevitable when computer devices are used for forming controls), as there is the effect of disturbance accumulation in the control process which makes controls to be of little use on large time inter vals. This gap is mainly provoked by oversimplified settings of optimization problems. The outstanding result of control theory established in the end of the first half of our century is that controls in feedback form ensure the weak sensitivity of closed loop systems with respect to "small" unregistered internal and external disturbances acting in them (here we do not need to discuss performance indexes, since the considered phenomenon is of general nature). But by far not all optimal preplanned controls can be represented in a feedback form.

Successfully classroom-tested at the graduate level, Linear Control Theory: Structure, Robustness, and Optimization covers three major areas of control engineering (PID control, robust control, and optimal control). It provides balanced coverage of elegant mathematical theory and useful engineering-oriented results. The first part of the book develops results relating to the design of PID and first-order controllers for continuous and discrete-time linear systems with possible delays. The second section deals with the robust stability and performance of systems under parametric and unstructured uncertainty. This section describes several elegant and sharp results, such as Kharitonov’s theorem and its extensions, the edge theorem, and the mapping theorem. Focusing on the optimal control of linear systems, the third part discusses the standard theories of the linear quadratic regulator, Hinfinity and l1 optimal control, and associated results. Written by recognized leaders in the field, this book explains how control theory can be applied to the design of real-world systems. It shows that the techniques of three term controllers, along with the results on robust and optimal control, are invaluable to developing and solving research problems in many areas of engineering.

Introduction to Linear Control Systems is designed as a standard introduction to linear control systems for all those who one way or another deal with control systems. It can be used as a comprehensive up-to-date textbook for a one-semester 3-credit undergraduate course on linear control systems as the first course on this topic at university. This includes the faculties of electrical engineering, mechanical engineering, aerospace engineering, chemical and petroleum engineering, industrial engineering, civil engineering, bio-engineering, economics, mathematics, physics, management and social sciences, etc. The book covers foundations of linear control systems, their raison detre, different types, modelling, representations, computations, stability concepts, tools for time-domain and frequency-domain analysis and synthesis, and fundamental limitations, with an emphasis on frequency-domain methods. Every chapter includes a part on further readings where more advanced topics and pertinent references are introduced for further studies. The presentation is theoretically firm, contemporary, and self-contained. Appendices cover Laplace transform and differential equations, dynamics, MATLAB and SIMULINK, treatise on stability concepts and tools, treatise on Routh-Hurwitz method, random optimization techniques as well as convex and non-convex problems, and sample midterm and endterm exams. The book is divided to the sequel 3 parts plus appendices. PART I: In this part of the book, chapters 1-5, we present foundations of linear control systems. This includes: the introduction to control systems, their raison detre, their different types, modelling of control systems, different methods for their representation and fundamental computations, basic stability concepts and tools for both analysis and design, basic time domain analysis and design details, and the root locus as a stability analysis and synthesis tool. PART II: In this part of the book, Chapters 6-9, we present what is generally referred to as the frequency domain methods. This refers to the experiment of applying a sinusoidal input to the system and studying its output. There are basically three different methods for representation and studying of the data of the aforementioned frequency response experiment: these are the Nyquist plot, the Bode diagram, and the Krohn-Manger-Nichols chart. We study these methods in details. We learn that the output is also a sinusoid with the same frequency but generally with different phase and magnitude. By dividing the output by the input we obtain the so-called sinusoidal or frequency transfer function of the system which is the same as the transfer function when the Laplace variable s is substituted with . Finally we use the Bode diagram for the design process. PART III: In this part, Chapter 10, we introduce some miscellaneous advanced topics under the theme fundamental limitations which should be included in this undergraduate course at least in an introductory level. We make bridges between some seemingly disparate aspects of a control system and theoretically complement the previously studied subjects. Appendices: The book contains seven appendices. Appendix A is on the Laplace transform and differential equations. Appendix B is an introduction to dynamics. Appendix C is an introduction to MATLAB, including SIMULINK. Appendix D is a survey on stability concepts and tools. A glossary and road map of the available stability concepts and tests is provided which is missing even in the research literature. Appendix E is a survey on the Routh-Hurwitz method, also missing in the literature. Appendix F is an introduction to random optimization techniques and convex and non-convex problems. Finally, appendix G presents sample midterm and endterm exams, which are class-tested several times.

This thesis is concerned with the linear-quadratic optimal control and model order reduction (MOR) of large-scale linear time-varying (LTV) control systems. In the first two parts, particular attention is paid to a tracking-type finite-time optimal control problem with application to an inverse heat conduction problem and the balanced truncation (BT) MOR method for LTV systems. In both fields of application the efficient solution of differential matrix equations (DMEs) is of major importance. The third and largest part deals with the application of implicit time integration methods to these matrix-valued ordinary differential equations. In this context, in particular, the rather new class of peer methods is introduced. Further, for the efficient solution of large-scale DMEs, in practice low-rank solution strategies are inevitable. Here, low-rank time integrators, based on a symmetric indefinte factored representation of the right hand sides and the solution approximations of the DMEs, are presented. In contrast to the classical low-rank Cholesky-type factorization, this avoids complex arithmetic and tricky implementations and algorithms. Both low-rank approaches are compared for numerous implicit time integration methods.

An algorithm for solving Dantzig's generalized programming formulation of continuous-time linear-system optimal control problems is developed. Dantzig's work is extended to include continuous-time versions of quadratic loss criteria and minimum fuel problems. New results in parametric linear and quadratic programming problems, where the parameter dependence is nonlinear, are derived with internal schemes to avoid cycling due to degeneracy. Finite switching results in the completely linear system, including the minimum fuel and minimal time problems, are presented without assuming Pontryagin's general position principal or uniqueness properties. The procedure initially finds a feasible and admissible solution to the continuous-time problem without using discrete approximations. The algorithm continues to converge monotonically to the optimal solution while remaining feasible and, at each stage, provides a bound on the value of the loss function for termination purposes. This procedure is well suited for systems with a relatively high number of state variables and control inputs for which discrete time linear or quadratic programming models become too large. (Author).