1 Controllability

1.1 Controllability Gramian, Controllability matrix

A system:
\[
\dot{x} = Ax + Bu
\]
is said to be **controllable** if for all initial conditions \(x(0) = x_0\), terminal conditions \(x_1\), and \(t_1 > 0\) there exists an input \(u(t), 0 \leq t \leq t_1\) such that
\[
x_1 = x(t_1) = e^{At_1}x_0 + \int_0^{t_1} e^{A(t_1-t)}Bu(t) \, dt
\]
That is, given \(x_0, x_1\) and \(t_1 > 0\), we wish to find \(u(t), 0 < t < t_1\), such that
\[
x_1 = x(t_1) = e^{At_1}x_0 + \int_0^{t_1} e^{A(t_1-t)}Bu(t) \, dt
\]
Note that this equation can be solved for all \(x_0, x_1\) if and only if it can be solved for all \(x_1\) with \(x_0 = 0\). So we will now just consider the zero initial condition response.
Define the controllability Gramian, \( W_c(t_1) \) where
\[
W_c(t_1) \overset{def}{=} \int_0^{t_1} e^{A\tau}BB^T e^{A\tau^T} d\tau.
\]

Now assume that \( W_c(t_1) \) has an inverse and let \( u(t) = u_o(t) = B^T e^{A^T(t_1-t)}W_c(t_1)^{-1}x_1 \) when
\[
x(t_1) = \int_0^{t_1} e^{A(t_1-t)}BB^T e^{A^T(t_1-t)}W_c(t_1)^{-1}x_1 dt
= W_c(t_1)W_c(t_1)^{-1}x_1 = x_1
\]
as desired.

Hence if \( \det W_c(t_1) \neq 0 \) then we can reach any \( x(t_1) \) from \( x(0) = 0 \) (and hence there exists \( u(t) \) to go from any \( x(0) \) to any \( x(t_1) \)).

(Recall from section 3.1 of Lecture Notes 3:
\( W_o(t_1) = \int_0^{t_1} e^{A^T\tau}C^T Ce^{A\tau} d\tau \leftarrow \text{Observability Gramian} \))

If \( W_c(t_1) \) is a singular matrix there exists \( z \neq 0 \) such that
\[
z^T W_c(t_1) = 0 \Rightarrow z^T W_c(t_1)z = 0 \Rightarrow z^T e^{At}B = 0 \text{ for all } t
\]
and hence
\[
z^T z(t_1) = \int_0^{t_1} z^T e^{A(t_1-t)}Bu(t) dt = 0 \text{ for all } u(t).
\]
\( \Rightarrow z(t_1) \perp z \) and the system is not controllable.

Hence: System is controllable if and only if \( \det W_c(t_1) \neq 0 \).

In section 3.1 of Lecture Notes 3 we showed
Null space of \( W_o(t_1) = \text{Null space of } Q \).

Similarly we can show:
Null space of \( W_c(t_1) = \text{Null space of } P^T \)

where the controllability matrix \( P \) is given by
\[
P \overset{def}{=} \begin{bmatrix} B & AB & A^2B & \cdots & A^{n-1}B \end{bmatrix}
\]
Hence The system is controllable if and only if \( \text{rank } P = n \).
3 Figure 2 shows a design for a hydraulically actuated table for simulating earthquakes. The table is denoted as ABC, with the point C constrained to move horizontally. DA and EB denote hydraulic rams which are pin-jointed at each end and can produce forces $F_1$ and $F_2$, respectively. The equations of motion (which should not be verified) are:

$$M \ddot{z} = F_1 \cos \phi_1 + F_2 \sin \phi_2$$

and

$$\frac{2}{a} \left( I + \frac{1}{4} Ma^2 \cos^2 \theta \right) \ddot{\theta} = M \cos \theta \left( \frac{1}{2} a \dot{\theta}^2 \sin \theta - g \right) +$$

$$+ \left[ \sin(\theta + \phi_1) + \sin \phi_1 \cos \theta \right] F_1 +$$

$$+ \left( \cos \theta \cos \phi_2 \right) F_2$$

where

$$\tan \phi_1 = \frac{a \sin \theta}{a + z - \frac{1}{2} a \cos \theta}, \quad \tan \phi_2 = \frac{z}{a + \frac{1}{2} a \sin \theta}.$$ 

$M$ and $I$ are constants, $a$ and $z$ are the lengths shown in Fig. 2, and $\theta, \phi_1, \phi_2$ are the angles shown in the figure.

(a) What conditions are satisfied at an equilibrium? Determine values $F_{1e}$ and $F_{2e}$ of the forces $F_1$ and $F_2$, which will give an equilibrium position $\theta = \theta_e$ and $z = z_e$, if $\theta_e = 0$ and $z_e = a$.

(b) The linearised equations about the equilibrium ($\theta_e = 0, z_e = a$) are:

$$\ddot{x} = Ax + Bu$$

where

$$x = [\theta, z - a, \dot{\theta}, \dot{z}]^T, \quad u = [F_1 - F_{1e}, F_2 - F_{2e}]^T, \quad A = \begin{bmatrix} 0 & I_2 \\ P & 0 \end{bmatrix}, \quad B = \begin{bmatrix} 0 \\ Q \end{bmatrix},$$

$$P = \begin{bmatrix} -\frac{13}{12a^2} & -\frac{1}{2a^2} \\ -\frac{g}{4} & \frac{g}{2a} \end{bmatrix}, \quad Q = \begin{bmatrix} 0 & 1 \sqrt{2Mg} \tau^2 \end{bmatrix}, \quad \tau^2 = \frac{2I}{Mag} + \frac{a}{2g},$$

and $I_2$ is the $2 \times 2$ identity matrix.
Verify that the term \(-\frac{g}{4}\), which appears in \(P\), is correct. (Do not verify any other terms. Assume that the nonlinear equations are correct.)

(c) Is the linearised system of part (b) controllable from \(y\)? Is it controllable from \(u_1\) (the first element of \(y\)) alone?

(d) Comment on the difference in the achievable behaviour of this system when only \(u_1\) is available for control, and when the complete vector \(y\) is available.

Controllability from both inputs: \(\dot{x} = Ax + Bu\).

Controllability from \(u_1\) alone: \(\dot{x} = Ax + b_1u_1\), \((B = [b_1, b_2])\)
Controllable? \(\text{rank}[b_1, Ab_1, A^2b_1, A^3b_1] = 4\) ?

Achievable steady-state (equilibrium) behaviour:

With both inputs:
\(\dot{x} = Ax + Bu, \dot{x}_e = 0\) at equilibrium, so: \(0 = Ax_e + Bu_e\) possible for some \(u_e\)?

With input \(u_1\) only: \(0 = Ax_e + b_1u_{1e}\) possible for some \(u_{1e}\)?
1.2 Minimum Energy Input

**Theorem 1.1** The input, \( u(t) = u_o(t) + u_1(t) \) takes the state from \( x(0) = 0 \) to \( x(t_1) = x_1 \) and in addition is the input with minimum energy that achieves this.

**Proof:**

Let \( u(t) = u_o(t) + u_1(t) \) then \( x(t_1) = x_1 + \int_0^{t_1} e^{A(t_1-t)}Bu_1(t) \, dt \) and hence \( x(t_1) = x_1 \) implies,

\[
\int_0^{t_1} e^{A(t_1-t)}Bu_1(t) \, dt = 0
\]

Energy in \( u(t) \) for \( 0 < t < t_1 \) is defined as:

\[
\int_0^{t_1} ||u(t)||^2 dt = \int_0^{t_1} u(t)^T u(t) \, dt = \int_0^{t_1} (u_o(t)^T u_o(t) + u_1(t)^T u_1(t) + u_1(t)^T u_o(t) + u_o(t)^T u_1(t)) \, dt
\]

Now

\[
\int_0^{t_1} u_o(t)^T u_o(t) \, dt = \int_0^{t_1} x_1^T W_c(t_1)^{-1} e^{A(t_1-t)}Bu_1(t) \, dt = 0 = \int_0^{t_1} u_1(t)^T u_o(t) \, dt
\]

and

\[
\int_0^{t_1} u_1(t)^T u_1(t) \, dt = x_1^T W_c(t_1)^{-1} \int_0^{t_1} e^{A(t_1-t)}BB^T e^{A(t_1-t)} \, dt W_c(t_1)^{-1} x_1 = x_1^T W_c(t_1)^{-1} x_1
\]

Hence

\[
\int_0^{t_1} u(t)^T u(t) \, dt = x_1^T W_c(t_1)^{-1} x_1 + \int_0^{t_1} u_1(t)^T u_1(t) \, dt
\]

Since both terms are \( \geq 0 \) the minimum energy is achieved when \( u_1(t) = 0 \) and hence \( u(t) = u_o(t) \) when

\[
\min \int_0^{t_1} u(t)^T u(t) \, dt = x_1^T W_c(t_1)^{-1} x_1.
\]

Note that if \( W_c(t_1) \) is nearly singular then a very large energy input is required to reach certain states.
Example

\[ \dot{x} = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} x + \begin{bmatrix} 0 \\ 1 \end{bmatrix} u, \quad \Rightarrow e^{At}B = \begin{bmatrix} t \\ 1 \end{bmatrix}, \]

\[ \Rightarrow W_c(t_1) = \int_0^{t_1} \begin{bmatrix} t^2 & t \\ t & 1 \end{bmatrix} dt = \begin{bmatrix} \frac{1}{3}t_1^3 & \frac{1}{2}t_1^2 \\ \frac{1}{2}t_1^2 & t_1 \end{bmatrix} \]

\[ W_c(t_1)^{-1} = \begin{bmatrix} 12/t_1^3 & -6/t_1^2 \\ -6/t_1^2 & 4/t_1 \end{bmatrix} \]

Minimum energy to go from \( \begin{bmatrix} 0 \\ 0 \end{bmatrix} \) to \( \begin{bmatrix} 1 \\ 0 \end{bmatrix} \) is hence \( 12/t_1^3 \) achieved when

\[ u(t) = \left( e^{A(t_1-t)B} \right)^T W_c(t_1)^{-1} x_1 = \begin{bmatrix} t_1 - t & 1 \end{bmatrix} \begin{bmatrix} 12/t_1^3 \\ -6/t_1^2 \end{bmatrix} = \frac{6}{t_1^3} (t_1 - 2t) \]
1.3 Example: Pendulum Control

In the pendulum laboratory experiment we have the following linearized equations:

\[
\dot{x} = \frac{d}{dt} \begin{bmatrix} x \\ \dot{x} \\ L\theta \\ L\dot{\theta} \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & \omega_1^2 - \omega_0^2 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & -\omega_0^2 & 0 \end{bmatrix} \begin{bmatrix} x \\ \dot{x} \\ \theta \\ \dot{\theta} \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \\ 0 \\ 1 \end{bmatrix} u
\]

where \(x\) is the position of the carriage, \(\theta\) is the angle of the pendulum, \(u\) is proportional to the force on the carriage, \(L\) is the length of the pendulum, \(\omega_1\) is the natural frequency of the pendulum with the carriage fixed and \(\omega_0\) is the natural frequency of the pendulum with the carriage free to move.

It is not too difficult to verify that,

\[
F(t) \equiv e^{At}B = \begin{bmatrix} t - \frac{(\omega_0^2 - \omega_1^2)(\omega_0 t - \sin(\omega_0 t))}{\omega_1^2} + \frac{(\omega_0^2 - \omega_1^2)}{\omega_0^2} \frac{(\cos(\omega_0 t) - 1)}{\omega_0} \sin(\omega_0 t) \\ \frac{1}{\omega_0} \sin(\omega_0 t) \\ \cos(\omega_0 t) \end{bmatrix}
\]

It becomes rather tedious to then calculate,

\[
W_c(t_1) \equiv \int_0^{t_1} F(t)F(t)^T \, dt
\]

and even more challenging to calculate \(W_c(t_1)^{-1}!!\)

However given values for the parameters this can be solved numerically or even using symbolic algebra packages (although you are likely to get several pages of output!).

A sample numerical calculation is given in Figs. 1 and 3 for \(t_1 = 0.75\) s and \(t_1 = 0.5\) s, and final state is at rest 0.4 m along the carriage. For an ‘animation’ see Figs. 2 and 4.

A Taylor series expansion of \(W_c(t_1)^{-1}\) can be obtained using symbolic algebra and gives the minimum energy to reach \(x_t = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}\) is approximately \(\frac{100800}{\omega_1^4} t_1^{-7}\) for small \(t_1\) — showing that the required input increases dramatically as \(t_1\) becomes small.
Figure 1: Pendulum trajectories

Figure 2: Animation of pendulum

(time between frames is 0.01 seconds)
Figure 3: Pendulum trajectories

Figure 4: Animation of pendulum
The MATLAB code to draw these figures is:

% This file inherited from Keith Glover for use with 3F2 course.
% Modified by JMM, 26.02.2008.
% This file calculates the minimum 'energy' input to move the pendulum from
% zero state to state x1 at time t1.
% Instructions for use: Set t1 and x1, e.g. t1=0.8 .7 .6 .55, x1=[.4;0;0;0]
% then run this file to calculate the min energy trajectory.
% Then run 'crane_ol.mdl' to simulate the linear model with this open loop u.
% For demo purposes the animation at the end is best.
% Can also animate pre-stored results using 'animations3F2'.

load pend % loads the state space matrices
% calculate the optimal input u.
  del=t1/1000; t_u=0:del:t1;
  exp_del=expm(a*del); % Matrix exponential.
  exp_at=eye(4);
  Wc=b*b'*del;
  for t_i=t_u, % Controllability Gramian calculation (approx.)
    exp_at=exp_at*exp_del;
    Wc=Wc+exp_at*b*b'*exp_at'*del;
  end

  x=Wc\x1;
  u=zeros(length(t_u),1);
  for i=length(t_u):-1:1, u(i)=b'*x;
    x=exp_del'*x;
  end
return

% This signal is then input to the simulation in crane_ol.mdl
% Then paste following 3 lines into Matlab window to plot results:
plot(t_sim,x(:,1),'b-',t_sim,x(:,2),'g:',t_sim,x(:,3),'r-.',t_sim,x(:,4),'c--',t_u,u/10,'m--');
grid legend('x ','x dot','L theta','L theta dot','u/10',3);
xlabel('time');grid on; title('Pendulum control trajectories')

% Now paste following 10 lines into Matlab window to animate the results:
L=0.125; plot([-1;5],[0;0]), axis([-1 .5 -.2 .05]); axis equal;
hold on
for i=1:length(t_sim),
  plot([x(i,1); x(i,1)-L*sin(x(i,3)/L)], [0;-L*cos(x(i,3)/L)], 'c', 'EraseMode', 'none')
drawnow; tic; while toc<.15, end
end
hold off
1.4 Reachable States and Minimal Realizations

We have seen in the previous section that if $W_c(t_1)$ is nearly singular then some directions in the state space are very difficult to reach, and if $W_c(t_1)$ is singular then some states cannot be reached and that $\mathbf{x}(t_1)$ is necessarily perpendicular to the null space of $W_c(t_1)$. It can in fact be shown (details are omitted) that the states that can be reached at time $t_1$ from $\mathbf{x}(0) = \mathbf{0}$ are precisely of the form:

\[
\text{Reachable states} = \text{Range space of } W_c(t_1)
\]
\[
= \text{Range space of } P = \begin{bmatrix} B & AB & A^2B & \cdots & A^{n-1}B \end{bmatrix}
\]

(since null spaces of $P^T$ and $W_c(t_1)$ are the same, and using Fact 2.2 from Lecture Notes 3.)

Definition 1.2 A set of state equations given by $(A, B, C, D)$ is called a minimal realization of its transfer function, $G(s) = D + C(sI - A)^{-1}B$, if there does not exist a state space realization of $G(s)$ with a lower state dimension.

In section 3.2 of Lecture Notes 3 we saw that if a system was not observable then there was a change of state coordinates that gave an observable realisation of the transfer function with $r$ states where $r = \text{rank}(Q)$.

If this system with $r$ states is not controllable its state dimension could be further reduced in a similar manner and we are left with a state-space realisation of the transfer function that is both controllable and observable. It turns out that (proof omitted):

Theorem 1.3 A realization is minimal if and only if it is both controllable and observable.
In single-input/single-output systems this means that if a system is either not controllable or not observable then there are pole/zero cancellations in the transfer function.

Example:

\[
A = \begin{bmatrix} 0 & 1 \\ -2 & -3 \end{bmatrix}, \quad B = \begin{bmatrix} 0 \\ 1 \end{bmatrix}, \quad C = [1, 1], \quad D = 0
\]

Observability:

\[
Q = \begin{bmatrix} C \\ CA \end{bmatrix} \Rightarrow \text{rank}(Q) = 1 \Rightarrow \text{NOT observable}
\]

\[
Qx_0 = 0? \quad \begin{bmatrix} 1 & 1 \\ -2 & -2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \quad \text{so} \quad x = \begin{bmatrix} \alpha \\ -\alpha \end{bmatrix} \quad \text{is not observable.}
\]

Controllability:

\[
P = [B, AB] \Rightarrow \text{rank}(P) = 2 \Rightarrow \text{controllable}
\]

Example continued

Transfer function:

\[
G(s) = C(sI - A)^{-1}B + D = [1, 1] \begin{bmatrix} s & -1 \\ 2 & s + 3 \end{bmatrix}^{-1} \begin{bmatrix} 0 \\ 1 \end{bmatrix} = \frac{s + 1}{(s + 1)(s + 2)} = \frac{1}{s + 2} \quad \text{pole-zero cancellation}
\]
2 State Feedback

The response of a system is largely determined by the location of its closed loop poles. Can state feedback assign the closed loop poles?

System: \( \dot{x} = Ax + Bu \) with state feedback: \( u = -Kx + Mr \) giving closed loop:

\[
\dot{x} = (A - BK)x + BMr.
\]

**Theorem 2.1** The closed loop poles will be the eigenvalues of \((A - BK)\) which can be placed arbitrarily by choice of \(K\) if and only if \((A, B)\) is controllable.

(The derivation of this is entirely analogous to the result in section 4.2 of Lecture Notes 3, that the eigenvalues of \((A - LC)\) can be arbitrarily assigned by choice of \(L\) — if \((A, C)\) is observable).

Where to place the poles?

- stable
- fast enough
- but not too fast since this might
  - saturate actuators
  - give poor stability margins.
2.1 Steady-State Gain

**Servo-system.** Suppose we want $y(t) \to r$.

Two approaches to obtain the correct DC gain:

(a) **Choice of $M$**

\[
\begin{align*}
\dot{x} &= (A-BK)x + BMr \\
y &= Cx
\end{align*}
\]

In steady-state: $\dot{x} = 0 \Rightarrow y = C(A-BK)^{-1}BMr$.

Choose $M$ such that $C(A-BK)^{-1}BM = I$ and $y(t) \to r$ after a step change with speed given by eigenvalues of $(A-BK)$. [Such an $M$ usually exists if $\dim(u) \geq \dim(y)$ but not otherwise].

This requires *exact knowledge* of the system matrices. The steady-state error being zero is not *robust* to small changes in the system. Also need to know an equilibrium condition.

(b) **Integral Action**

Integral action can be incorporated by augmenting the state by the integral of the error, i.e.

\[
\dot{\varepsilon} = r - y = r - Cx
\]

which gives

\[
\begin{bmatrix}
\dot{x} \\
\dot{\varepsilon}
\end{bmatrix} =
\begin{bmatrix}
A & 0 \\
-C & 0
\end{bmatrix}
\begin{bmatrix}
x \\
\varepsilon
\end{bmatrix} +
\begin{bmatrix}
B \\
0
\end{bmatrix} u +
\begin{bmatrix}
0 \\
I
\end{bmatrix} r
\]

with state feedback: $u = -K_1x - K_2\varepsilon$.

Choose $K_1, K_2$ to assign the closed-loop poles (possible if augmented system controllable) and then $\varepsilon(t) \to 0 \Rightarrow y(t) \to r$ after a step change.

**Robust to small changes in** $A, B, C, K$.

Does not require knowledge of the equilibrium condition.
2.2 State Feedback Design Example

Plant $G(s) = \frac{1}{s+2} \times \frac{1}{s+1}$

Design Spec
Response in $y$ to a step command on $r$ to have zero offset and small overshoot.

Integral Action Controller
To attain zero offset need to insert an integrator in the open loop. Assume only the output is used for feedback.

Open loop transfer function $= \frac{k}{s(s+1)(s+2)}$, with closed loop poles roots of $s^3 + 3s^2 + 2s + k = 0$
A passable design would be \( k = 0.528 \) which gives closed-loop poles at \(-2.2, -0.4 \pm j0.283\). The closed loop response will be:

![Graph showing input and output responses]

**State Feedback Design**

First formulate the state space equations

\[
\begin{bmatrix}
\dot{x}_1 \\
\dot{x}_2
\end{bmatrix} =
\begin{bmatrix}
-2 & 1 \\
0 & -1
\end{bmatrix}
\begin{bmatrix}
x_1 \\
x_2
\end{bmatrix} + \begin{bmatrix}
0 \\
1
\end{bmatrix} u \quad \text{PLANT}
\]

We will again need to add an integrator to ensure a zero offset. The state feedback formulation will now be
The extra state variable $x_3$ has been added to integrate the output error -

$$\dot{x}_3 = -x_1 + r$$

this gives an augmented set of state equations

$$\frac{d}{dt} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} -2 & 1 & 0 \\ 0 & -1 & 0 \\ -1 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} u + \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} r$$

and the proposed feedback scheme is given by $u = -k^T \bar{x} = - \begin{bmatrix} k_1 & k_2 & k_3 \end{bmatrix} \bar{x}$, so the closed loop state equations become

$$\dot{\bar{x}} = (A - Bk^T)\bar{x} + \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} r = \begin{bmatrix} -2 & 1 & 0 \\ -k_1 & -1 - k_2 & -k_3 \\ -1 & 0 & 0 \end{bmatrix} \bar{x} + \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} r$$

The closed loop characteristic equation becomes

$$\det[\lambda I - (A - Bk^T)] = \det \begin{bmatrix} \lambda + 2 & -1 & 0 \\ k_1 & \lambda + 1 + k_2 & +k_3 \\ 1 & 0 & \lambda \end{bmatrix} = (\lambda + 2)(\lambda + 1 + k_2)\lambda + k_1 \lambda - k_3$$

Suppose we desired all the closed loop poles to be at $-5$, then the required characteristic equation would be:

$$(\lambda + 5)^3 = \lambda^3 + 15\lambda^2 + 75\lambda + 125$$

Equating coefficients now gives

$$3 + k_2 = 15 \Rightarrow k_2 = 12, \quad 2 + k_1 + 2k_2 = 75 \Rightarrow k_1 = 49, \quad k_3 = -125$$
The transfer function from $r$ to $y$ can now be computed as:-

\[
\frac{Y(s)}{R(s)} = C[sI - (A - Bk^T)]^{-1} \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} = [1 \ 0 \ 0] \begin{bmatrix} s + 2 & -1 & 0 \\ 49 & s + 13 & -125 \\ 1 & 0 & s \end{bmatrix}^{-1} \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} = \frac{125}{(s + 5)^3}
\]

Also the transfer function from $r$ to $u$ can be computed as:-

\[
\frac{U(s)}{R(s)} = -k^T X(s) = [49 \ 12 \ -125] \begin{bmatrix} s + 2 & -1 & 0 \\ 49 & s + 13 & -125 \\ 1 & 0 & s \end{bmatrix}^{-1} \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} = \frac{125(s + 1)(s + 2)}{(s + 5)^3}
\]

The step responses are thus:-

Very similar to using a 3-term controller which could also give arbitrarily fast response.
3 Observers with State Feedback

SYSTEM
\[
\begin{aligned}
\dot{x} &= Ax + Bu \\
y &= Cx
\end{aligned}
\]

OBSERVER
\[
\begin{aligned}
\dot{\hat{x}} &= A\hat{x} + Bu + L(y - \hat{y}) = (A - LC)\hat{x} + Bu + Ly \\
\hat{y} &= C\hat{x}
\end{aligned}
\]

CONTROLLER
\[
\begin{aligned}
u &= -K\hat{x} + Mr
\end{aligned}
\]

Error:
\[
\begin{aligned}
\dot{e} &= (A - LC)e \\
\dot{\hat{e}} &= (A - BK)\hat{e} + BK\hat{x} + BMr
\end{aligned}
\]

NB: Eigenvalues of
\[
\begin{bmatrix}
X & Y \\
0 & Z
\end{bmatrix}
= \{\text{Eigenvalues of } X\} \cup \{\text{Eigenvalues of } Z\}
\]

So closed-loop poles are at the eigenvalues of \((A - BK)\) and those of \((A - LC)\).

*e* is not affected by *r* so that \(e(t) \to 0\).

Separation of estimation and control.

Can this always be done?

If \((A, B)\) is controllable and \((A, C)\) is observable, then no problems — we can place all eigenvalues anywhere we want.

If all uncontrollable and unobservable modes (states) are stable, may still be OK.

If any uncontrollable or unobservable modes are unstable, then NOT OK, since they will remain in the closed-loop system.
If $r \equiv 0$ then this structure is the same as for a dynamic precompensator.

For $r \not\equiv 0$ the structures are different.