Goals:
- Define observability and give conditions for checking observability for linear control systems
- Introduce the state estimation problem and observers
- Provide examples of state estimation in the context of closed loop design

Reading:
- Åström and Murray, *Feedback Systems*, Sections 7.1-7.3

Modern Control System Design

CDS 110a + LQR - Control using state feedback: $u = -K x + u_f$

Weeks 5-8: State Estimation
- Given process measurements, how do we determine the state for use in state feedback and/or receding horizon control?
- Theory is also useful for pure estimation problems (eg, sensor fusion)
- Requires that we start talking about noise in a more fundamental way
The State Estimation Problem

Problem Setup
• Given a dynamical system with noise and uncertainty, estimate the state

\[
\begin{align*}
\dot{x} &= Ax + Bu + Fv \\
y &= Cx + Du + Gw
\end{align*}
\]

\[\hat{x} = \alpha(x, y, u)\]

• \(\hat{x}\) is called the estimate of \(x\)

Remarks
• Several sources of uncertainty: noise, disturbances, process, initial condition
• Uncertainties are unknown, except through their effect on measured output
• First question: when is this even possible?

Observability

**Defn** A dynamical system of the form

\[
\begin{align*}
\dot{x} &= f(x, u) \\
y &= h(x, u)
\end{align*}
\]

is observable if for any \(T > 0\) it is possible to determine the state of the system \(x(T)\) through measurements of \(y(t)\) and \(u(t)\) on the interval \([0, T]\)

Remarks
• Observability must respect causality: only get to look at past measurements
• We have ignored noise, disturbances for now \(\Rightarrow\) estimate exact state
• Intuitive way to check observability:

\[
\begin{align*}
\dot{x} &= Ax + Bu & y &= Cx \\
y &= Cx \\
\dot{y} &= CAx + CBu \\
\ddot{y} &= CA^2x + CABu + CBu \\
&\vdots \\
W_o &= \begin{bmatrix} C \\
CA \\
CA^2 \\
\vdots \\
CA^{n-1} \end{bmatrix}
\end{align*}
\]

**Thm** A linear system is observable if and only if the observability matrix \(W_o\) is full rank
Proof of Observability Rank Condition, 1/2

Thm A linear system is observable if and only if the observability matrix $W_o$ is full rank.

Proof (sufficiency) Write the output in terms of the convolution integral

$$y(t) = Ce^{At}x(0) + \int_0^t Ce^{A(t-\tau)}Bu(\tau)\,d\tau + Du(t).$$

Since we know $u(t)$, we can subtract off its contribution and write

$$\tilde{y}(t) = Ce^{At}x(0)$$

Now differentiate the (new) output and evaluate at $t = 0$

$$\tilde{y}(0) = Cx(0)$$
$$\tilde{y}(0) = CAx(0)$$
$$\tilde{y}^{(n)}(0) = CA^{n-1}x(0)$$

Finally, invert to solve for $x(0)$. To find $x(T)$, use $x(T) = e^{AT}x(0)$.

Proof of Observability Rank Condition, 2/2

Thm A linear system is observable if and only if the observability matrix $W_o$ is full rank.

Proof (necessity) Again, we start with the convolution integral

$$y(t) = Ce^{At}x(0) + \int_0^t Ce^{A(t-\tau)}Bu(\tau)\,d\tau + Du(t).$$

Subtracting off the input as before and expanding the exponential, we have

$$\tilde{y}(t) = Ce^{At}x(0) = C(I+At+\frac{1}{2}A^2t^2+\cdots+\frac{1}{k!}A^kt^k+\cdots)x(0)$$

By the Cayley-Hamilton theorem, we can write $A^k$ in terms of lower powers of $A$ and so we can write

$$\tilde{y}(t) = (\alpha_0(t)C+\alpha_1(t)CA+\cdots+\alpha_{n-1}(t)CA^{n-1})x(0)$$

If $W_o$ is not full rank, then can choose $x(0) \neq 0$ such that $\tilde{y}(0) = 0 \Rightarrow$ not observable (since we $x(0) = 0$ would produce the same output).
State Estimation: Full Order Observer

Given that a system is observable, how do we actually estimate the state?

- Key insight: if current estimate is correct, follow the dynamics of the system
  \[
  \dot{x} = Ax + Bu \quad \dot{\hat{x}} = A\hat{x} + Bu + L(y - C\hat{x})
  \]
  \[
  y = Cx
  \]

- Modify the dynamics to correct for error based on a linear feedback term
- \( L \) is the observer gain matrix; determines how to adjust the state due to error
- Look at the error dynamics for \( \hat{x} = x - \hat{x} \) to determine how to choose \( L \):
  \[
  \dot{\hat{x}} = \dot{x} - \hat{x} = A(x - \hat{x}) + Bu - (A\hat{x} + Bu + LC(x - \hat{x})) = (A - LC)\hat{x}
  \]

**Thm** If the pair \((A, C)\) is observable (associated \( W_o \) is full rank), then we can place the eigenvalues of \( A-LC \) arbitrarily through appropriate choice of \( L \).

**Proof** Note that the transpose of \( A-LC \) is \( A^T - C^T L^T \) and in this form, this is the same as the eigenvalue placement problem for state space controllers.

**Remark:** In MATLAB, use \( L' = \text{place}(A', C', \text{eigs}) \) to determine \( L \)

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**Example: Ducted Fan**

**Equations of motion**

\[
\begin{align*}
    m\ddot{x} &= f_1 \cos \theta - f_2 \sin \theta - c_{d,x}(\theta, \dot{x}) \\
    m\ddot{y} &= f_1 \sin \theta + f_2 \cos \theta - mg - c_{d,y}(\theta, \dot{y}) \\
    J\ddot{\theta} &= r f_1 - mg l \sin \theta - c_{d,\theta}(\theta, \dot{\theta})
\end{align*}
\]

**Estimator design:** see obs_dfan.m

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What happens when we apply state space controller using estimate of $x$?

- We assumed we measured $x$ directly in analyzing controller; extra dynamics in the estimator could cause closed loop to go unstable

**Thm** If $K$ is a stabilizing compensator for $(A, B)$ and $L$ gives a stable estimator for $(A, C)$, then the control law $u = -K(\hat{x} - x_d) + u_d$ is stable (for $x_d, u_d$ an equil pt)

- This is an example of a *separation principle*: design the controller and estimator separately, then combine them and everything is OK
- Be careful with signs on gains (MATLAB vs AM08)

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**Proof of Separation Theorem**

**Proof.** Write down the dynamics for the complete system (assuming WLOG that $x_d, u_d = 0$):

\[
\begin{align*}
\dot{x} &= Ax + Bu \\
y &= Cx \\
\dot{\hat{x}} &= A\hat{x} + Bu + L(y - C\hat{x}) \\
u &= -K\hat{x} + u_d
\end{align*}
\]

Rewrite in terms of the error dynamics $\tilde{x} = x - \hat{x}$ and combined state $x, \tilde{x}$:

\[
\dot{x} = (A - LC)\tilde{x} \quad \frac{d}{dt} \begin{bmatrix} x \\ \tilde{x} \end{bmatrix} = \begin{bmatrix} A - BK & BK \\ 0 & A - LC \end{bmatrix} \begin{bmatrix} x \\ \tilde{x} \end{bmatrix} + \begin{bmatrix} u_d \\ 0 \end{bmatrix}
\]

Since the dynamics matrix is block diagonal, we find that the characteristic polynomial of the closed loop system is

\[
\det(sI - A + BK) \det(sI - A + LC).
\]

This polynomial is a product of two terms, where the first is the characteristic polynomial of the closed loop system obtained with state feedback and the other is the characteristic polynomial of the observer error.

Since each was designed to be stable $\Rightarrow$ the entire system is stable
Transfer Function Analysis

Assume trajectory generation is open loop:
- $x_d = N_r$  \text{desired (steady) state}
- $u_d = K_r r$  \text{nominal input}

Can now write entire state space controller as a 2 input, 1 output transfer function:
- $H_y(s)$ gives feedback
- $H_{uy}(s)$ gives feedforward

\[
\dot{x} = A\dot{x} + Bu + L(y - C\dot{x}) \quad u = K(\dot{x} - N_r) + K_r r
\]

\[
H_{uy}(s) = K \left(sI - (A - BK - LC)\right)^{-1} L
\]

Example: Ducted Fan

Estimation:
- Full order observer

Control:
- LQR (state feedback)

Remarks
- RHP give limits to performance
- RHC with feedforward gives better perf (but still need a good state estimate!)
Summary: Observers and State Estimation

**Observability**
- Derived conditions for when we could determine state from inputs & outputs: check rank of observability matrix

**State Estimators**
- Construct state estimate based on prediction and correction (no noise yet)

**Closed Loop Performance**
- Computed transfer function for overall controller (near equilibrium point)

Next: add noise to the problem formulation → Kalman filter