



EL2520 Control Theory and Practice

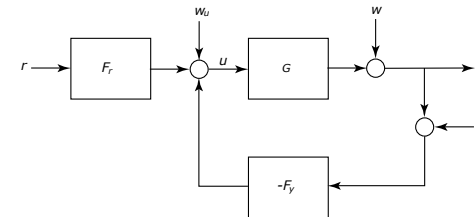
Lecture 5: Multivariable systems

Mikael Johansson
School of Electrical Engineering
KTH, Stockholm, Sweden

EL2520 Control Theory and Practice

Mikael Johansson mikaelj@ee.kth.se

So far...



SISO control revisited:

- Signal norms, system gains and the small gain theorem
- The closed-loop system and the design problem
 - Characterized by six transfer functions: need to look at all!
 - Fundamental limitations and waterbed effect.
- Loop shaping to satisfy sensitivity function specifications.

EL2520 Control Theory and Practice

Mikael Johansson mikaelj@ee.kth.se

From now and on: MIMO

Linear systems with multiple inputs and multiple outputs

- Basic properties of multivariable systems
- State-space theory, state feedback and observers
- H_2 and H_1 optimal control
- Decentralized and decoupled control
- Robust loop shaping

The final part of the course considers systems with constraints

EL2520 Control Theory and Practice

Mikael Johansson mikaelj@ee.kth.se

Today's lecture

Basic properties of multivariable systems

- Transfer matrices
- Block diagram calculations
- Gains and directions
- The multivariable frequency response
- Poles and zeros

Chapters 2-3 in the textbook.

EL2520 Control Theory and Practice

Mikael Johansson mikaelj@ee.kth.se

Transfer matrices

The **Laplace transform** $X(s)$ of a signal $x(t)$ is defined by

$$X(s) = \int_{t=0}^{\infty} x(t)e^{-st} dt$$

Given a linear system

$$\dot{x}(t) = Ax(t) + Bu(t)$$

$$y(t) = Cx(t) + Du(t)$$

and assuming $u(t)=0$ for $t<0$ and $x(0)=0$,

$$Y(s) = \{C(sI - A)^{-1}B + D\}U(s) = G(s)U(s)$$

If system has multiple inputs and outputs, Y and U are vector-valued and **$G(s)$ is a matrix** (i.e. a matrix-valued function of s).

Quiz: transfer matrices

1. What is the transfer matrix $G(s)$ for the system

$$\dot{x}_1 = -x_1 + u_1$$

$$\dot{x}_2 = -x_2 + u_2$$

$$y_1 = x_1$$

$$y_2 = x_2$$

How does $G(s)$ change when

2. Input two also affects the first state: $\dot{x}_1 = -x_1 + u_1 + u_2$

3. The second state also affects output one: $y_1 = x_1 + x_2$

4. The second state influences the first: $\dot{x}_1 = -x_1 - x_2 + u_1$

Answer and observations

1.
$$G(s) = \begin{pmatrix} \frac{1}{s+1} & 0 \\ 0 & \frac{1}{s+1} \end{pmatrix}$$

Independent subsystems \rightarrow (block)diagonal transfer matrix

2., 3.
$$G(s) = \begin{pmatrix} \frac{1}{s+1} & \frac{1}{s+1} \\ 0 & \frac{1}{s+1} \end{pmatrix}$$

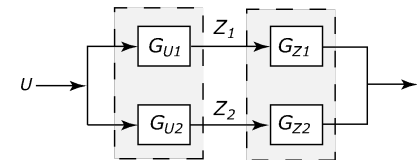
Couplings \rightarrow nondiagonal $G(s)$. Different A, B, C can give same $G(s)$

4.
$$G(s) = \begin{pmatrix} \frac{1}{s+1} & -\frac{1}{(s+1)^2} \\ 0 & \frac{1}{s+1} \end{pmatrix}$$

1.-4. have the same poles (eigenvalues of A). Hard to see from $G(s)$

Example: series connection

Linear system viewed as interconnected multivariable systems

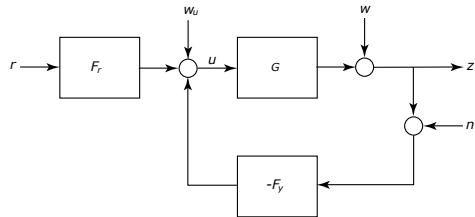


$$\begin{pmatrix} Z_1(s) \\ Z_2(s) \end{pmatrix} = \begin{pmatrix} G_{U1}(s) \\ G_{U2}(s) \end{pmatrix} U(s), \quad Y(s) = \begin{pmatrix} G_{Z1}(s) & G_{Z2}(s) \end{pmatrix} Z(s)$$

We see that $Y(s) = G_Z(s)Z(s) = G_Z(s)G_U(s)U(s)$.

Note that $G_Z G_U \neq G_U G_Z$ - **order matters!**

Block diagram calculations



Have to be careful when manipulating block diagrams.

Example. Let $w_u, w, n=0$ and derive transfer matrix from r to z

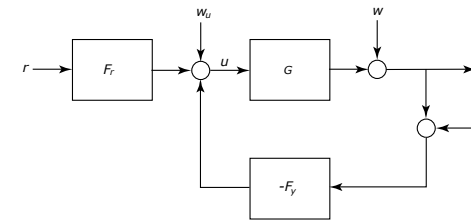
$$z = Gu = G(F_r r - F_y z) \Rightarrow z + GF_y z = GF_r r$$

so

$$z = (I + GF_y)^{-1} GF_r r \quad (\neq (I + F_y G)^{-1} GF_r r!)$$

Quiz: the closed-loop MIMO system

Determine the sensitivity and complementary sensitivity for the linear multivariable system



Recall: S is transfer matrix from $w \rightarrow z$, T is transfer matrix from $n \rightarrow z$

Additional question: What is the relation between S and T?

Today's lecture

Basic properties of multivariable systems

- Transfer matrices
- Block diagram calculations
- Gains and directions
- The multivariable frequency response
- Poles and zeros

Frequency response and system gain

For a scalar linear system $G(s)$ driven by $u(t) = \sin(\omega t)$,

$$y(t) = |G(i\omega)| \sin(\omega t + \arg G(i\omega))$$

(after transients have died out). So

$$\frac{\|Y(i\omega)\|_2}{\|U(i\omega)\|_2} = |G(i\omega)|$$

The system gain (cf. Lecture 1) is defined as

$$\sup_u \frac{\|y\|_2}{\|u\|_2} = \sup_\omega |G(i\omega)| = \|G\|_\infty$$

Attained for sinusoidal input with frequency ω such that $|G(i\omega)| = \|G\|_1$

Q: What are the corresponding results for multivariable systems?

Operator norm of linear mapping

Consider the linear mapping $y = Ax$ (x, y, A complex-valued)

Since

$$|y|^2 = |Ax|^2 = (Ax)^*Ax = x^*A^*Ax$$

we have

$$|x|^2 \lambda_{\min}(A^*A) \leq |y|^2 \leq |x|^2 \lambda_{\max}(A^*A)$$

So

$$\underline{\sigma}(A) \leq \frac{|y|}{|x|} \leq \bar{\sigma}(A)$$

Where $\sigma(A) = \sqrt{\lambda(A^*A)}$ are called the **singular values** of A .

The singular value decomposition

A matrix $A \in \mathbb{C}^{m \times r}$ (with $r \leq m$, $\text{rank}(A)=r$), can be represented by its **singular value decomposition (SVD)**

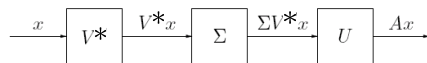
$$A = U\Sigma V^* = [u_1 \ \dots \ u_r] \text{diag}(\sigma_i) [v_1 \ \dots \ v_r]^* = \sum_{i=1}^r \sigma_i u_i v_i^*$$

where

- The positive scalars σ_i are the **singular values** of A
- v_i are the **input singular vectors** of A , $V^*V=I$
- u_i are the **output singular vectors** of A , $U^*U=I$

SVD interpretation

$$A = U\Sigma V^* = \sum_{i=1}^r \sigma_i u_i v_i^*$$



Interpretation: linear mapping $y=Ax$ can be decomposed as

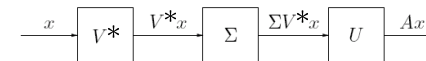
- compute coefficients of x along input directions v_i
- scale coefficients by σ_i
- reconstitute along output directions u_i

Since $\sigma_1 \leq \dots \leq \sigma_r$, an **input in the v_r direction is amplified the most**. It **generates an output in the direction of u_r** (typically different from v_r).

Example

$$G(0) = \begin{bmatrix} 1 & -1 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 0.85 & 0.53 \\ -0.53 & 0.85 \end{bmatrix} \begin{bmatrix} 1.62 & 0 \\ 0 & 0.62 \end{bmatrix} \begin{bmatrix} 0.53 & 0.85 \\ -0.85 & 0.53 \end{bmatrix}^*$$

$A \qquad U \qquad \Sigma \qquad V$



$$\begin{bmatrix} 0.53 \\ -0.85 \end{bmatrix} \quad \begin{bmatrix} 1 \\ 0 \end{bmatrix} \quad \begin{bmatrix} 1.62 \\ 0 \end{bmatrix} \quad \begin{bmatrix} 1.38 \\ -0.85 \end{bmatrix}$$

$x = v_1$

The multivariable frequency response

For a linear multivariable system $Y(s)=G(s)U(s)$, we have

$$Y(i\omega) = G(i\omega)U(i\omega)$$

Since this is a linear mapping,

$$\underline{\sigma}(G(i\omega)) \leq \frac{|Y(i\omega)|}{|U(i\omega)|} \leq \bar{\sigma}(G(i\omega))$$

with equality if $U(i\omega)$ parallel w. corresponding input singular vector.

For example,

$$\frac{|Y(i\omega)|}{|U(i\omega)|} = \bar{\sigma}(G(i\omega))$$

only if $U(i\omega)$ parallel with input singular vector corresponding to $\bar{\sigma}$

EL2520 Control Theory and Practice

Mikael Johansson mikaelj@ee.kth.se

The system gain

As for scalar systems, we can use Parseval's theorem to find

$$\|y\|_2 \leq \|G\|_\infty \|u\|_2$$

where

$$\|G\|_\infty = \sup_{\omega} |G(i\omega)| = \sup_{\omega} \bar{\sigma}(G(i\omega))$$

Note: Worst-case input is sinusoidal at the frequency that attains the supremum, but its components are appropriately scaled and phase shifted (as specified by the input singular vector of $\bar{\sigma}$)

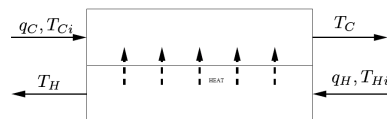
Note: the infinity norm computes the maximum amplifications across frequency (\sup_{ω}) and input directions ($\bar{\sigma}$)

EL2520 Control Theory and Practice

Mikael Johansson mikaelj@ee.kth.se

Example: heat exchanger

Objective: control outlet temperatures T_C , T_H by manipulating the flows q_C , q_H



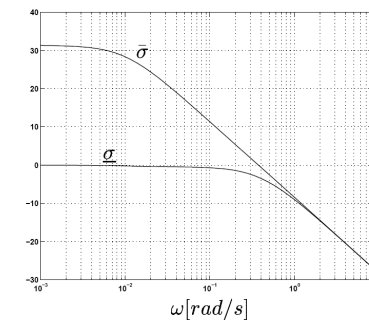
Model:

$$\begin{pmatrix} T_C \\ T_H \end{pmatrix} = \frac{1}{(100s + 1)(2.5s + 1)} \begin{pmatrix} -19(5s + 1) & 18 \\ -18 & 19(5s + 1) \end{pmatrix} \begin{pmatrix} q_C \\ q_H \end{pmatrix}$$

EL2520 Control Theory and Practice

Mikael Johansson mikaelj@ee.kth.se

Singular values of heat exchanger



System gain: $\|G\|_1 = 31 \text{ dB} (=37)$

EL2520 Control Theory and Practice

Mikael Johansson mikaelj@ee.kth.se

Heat exchanger steady-state

$$G(0) = \begin{bmatrix} -19 & 18 \\ -18 & 19 \end{bmatrix} = \begin{bmatrix} -1/\sqrt{2} & -1/\sqrt{2} \\ -1/\sqrt{2} & 1/\sqrt{2} \end{bmatrix} \begin{bmatrix} 37 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1/\sqrt{2} & 1/\sqrt{2} \\ -1/\sqrt{2} & 1/\sqrt{2} \end{bmatrix}^T$$

Singular value decomposition reveals

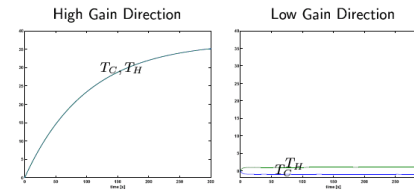
- Maximum effect input (input singular vector corresponding to $\bar{\sigma}$)

$$\begin{bmatrix} q_C \\ q_H \end{bmatrix} = \begin{bmatrix} -1 \\ 1 \end{bmatrix} \Rightarrow \begin{bmatrix} T_C \\ T_H \end{bmatrix} = \begin{bmatrix} 37 \\ 37 \end{bmatrix}$$

- Minimum effect input (corresponding to $\underline{\sigma}$)

$$\begin{bmatrix} q_C \\ q_H \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \Rightarrow \begin{bmatrix} T_C \\ T_H \end{bmatrix} = \begin{bmatrix} -1 \\ 1 \end{bmatrix}$$

Heat exchanger step responses

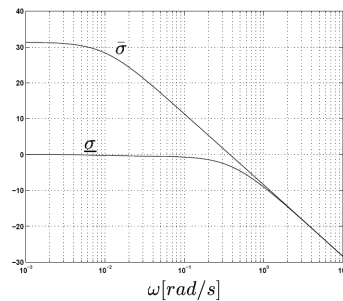


Input direction has dramatic effect! (agrees with physical intuition)

Note: large difference in time-scales!

Singular values and bandwidths

What is the bandwidth of the system?



No single value, but a range. Depends on input directions.

Today's lecture

Basic properties of multivariable systems

- Transfer matrices
- Block diagram calculations
- Gains and directions
- The multivariable frequency response
- Poles and zeros

Poles

Definition. The **poles** of a linear systems are the eigenvalues of the system matrix in a minimal state-space realization.

Definition. The **pole polynomial** is the characteristic polynomial of the A matrix, $\lambda(s) = \det(sI - A)$.

Alternatively, the poles of a linear system are the zeros of the pole polynomial, i.e., the values p_i such that $\lambda(p_i) = 0$

Poles cont'd

Since the transfer matrix is given by

$$G(s) = C(sI - A)^{-1}B + D = \frac{1}{\det(sI - A)}r(s)$$

where $r(s)$ is a polynomial in s (see book for precise expression), the pole polynomial must be "at least" the least common denominator of the the elements of the transfer matrix.

Example: The system

$$G(s) = \begin{bmatrix} \frac{2}{s+1} & \frac{3}{s+2} \\ \frac{1}{s+1} & \frac{1}{s+1} \end{bmatrix} = \frac{1}{(s+1)(s+2)} \begin{bmatrix} 2(s+2) & 3(s+1) \\ (s+2) & (s+2) \end{bmatrix}$$

must (at least) have poles in $s=-1$ and $s=-2$.

Poles of multivariable systems

Theorem. The pole polynomial of a system with transfer matrix $G(s)$ is the common denominator of all minors of $G(s)$

Recall: a minor of a matrix M is the determinant of a (smaller) square matrix obtained by deleting some rows and columns of M

Example: The minors of

$$G(s) = \begin{bmatrix} \frac{2}{s+1} & \frac{3}{s+2} \\ \frac{1}{s+1} & \frac{1}{s+1} \end{bmatrix}$$

are $\frac{2}{s+1}$, $\frac{3}{s+2}$, $\frac{1}{s+1}$ and $\det G(s) = \frac{1-s}{(s+1)^2(s+2)}$

Thus, the system has poles in $s=-1$ (a double pole) and $s=-2$.

Zeros

Theorem. The **zero polynomial** of $G(s)$ is the greatest common divisor of the maximal minors of $G(s)$, normed so that they have the pole polynomial of $G(s)$ as denominator. The **zeros** of $G(s)$ are the roots of its zero polynomial.

Example: The maximal minor of

$$G(s) = \begin{bmatrix} \frac{2}{s+1} & \frac{3}{s+2} \\ \frac{1}{s+1} & \frac{1}{s+1} \end{bmatrix}$$

is $\det G(s) = \frac{1-s}{(s+1)^2(s+2)}$ (already normed!).

Thus, $G(s)$ has a zero at $s=1$.

Quiz: multivariable poles and zeros

What are the poles and zeros of the multivariable system

$$G(s) = \frac{1}{(s+1)} \begin{pmatrix} 1 & s+1 \\ s-1 & 1 \end{pmatrix}$$

EL2520 Control Theory and Practice

Mikael Johansson mikaelj@ee.kth.se

Notes on poles and zeros

For scalar system $G(s)$ with poles p_i and zeros z_i ,

$$G(z_i) = 0, \quad G(p_i) = \infty$$

For a multivariable system, directions matter!

For a system with pole p , there exist vectors u_p, v_p :

$$u_p^* G(p) = \infty \quad G(p) v_p = \infty$$

Similarly, a zero at z_i implies the existence of vectors u_{z_i}, v_{z_i} :

$$u_{z_i}^* G(z_i) = 0 \quad G(z_i) v_{z_i} = 0$$

As for scalar systems, a zero at $s=z$ implies that there exists a signal on the form $u(t)=v_z e^{-zt}$ for $t \geq 0$, and $u(t)=0$ for $t < 0$, and initial values $x(0)=x_z$ so that $y(t)=0$ for $t \geq 0$

EL2520 Control Theory and Practice

Mikael Johansson mikaelj@ee.kth.se

Summary

An introduction to multivariable linear systems:

- Block diagram manipulations (order matters!)
- System gain (directions matter!)
- Poles and zeros

More next week!

EL2520 Control Theory and Practice

Mikael Johansson mikaelj@ee.kth.se