

# NASA TECHNICAL MEMORANDUM

NASA TM X-71986  
COPY NO.

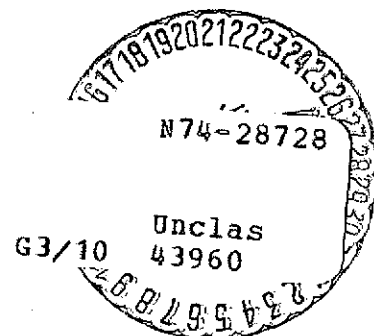
NASA TM X-71986

AN ITERATIVE TECHNIQUE TO STABILIZE A LINEAR TIME INVARIANT  
MULTIVARIABLE SYSTEM WITH OUTPUT FEEDBACK

VISWANATHAN SANKARAN  
NRC POSTDOCTORAL RESEARCH ASSOCIATE  
FLIGHT DYNAMICS AND CONTROL DIVISION

JULY 1, 1974

(NASA-TM-X-71986) AN ITERATIVE TECHNIQUE  
TO STABILIZE A LINEAR TIME INVARIANT  
MULTIVARIABLE SYSTEM WITH OUTPUT FEEDBACK  
(NASA) 12 P HC \$4.00  
CSCL 09C



This informal documentation medium is used to provide accelerated or special release of technical information to selected users. The contents may not meet NASA formal editing and publication standards, may be revised, or may be incorporated in another publication.

NATIONAL AERONAUTICS AND SPACE ADMINISTRATION  
LANGLEY RESEARCH CENTER, HAMPTON, VIRGINIA 23665

1. Report No. TM X-71986		2. Government Accession No.		3. Recipient's Catalog No.	
4. Title and Subtitle An Iterative Technique to Stabilize a Linear Time Invariant Multivariable System with Output Feedback				5. Report Date July 1, 1974	
				6. Performing Organization Code	
7. Author(s) Dr. Viswanathan Sankaran NRC Postdoctoral Research Associate, FDCD				8. Performing Organization Report No.	
9. Performing Organization Name and Address NASA Langley Research Center Hampton, VA 23665				10. Work Unit No. 766-75-02-01	
				11. Contract or Grant No.	
12. Sponsoring Agency Name and Address National Aeronautics and Space Administration Washington, DC 20546				13. Type of Report and Period Covered Technical Memorandum	
				14. Sponsoring Agency Code	
15. Supplementary Notes					
16. Abstract <p>The problem of finding a physically realizable, i.e. constant gain, output-feedback controller which will stabilize an unstable plant is one of the oldest and most fundamental problems in control theory. In spite of its long history, this problem still remains unsolved even in the seemingly simple case of linear plants.</p> <p>In this paper, an iterative procedure for determining the constant gain matrix that will stabilize a linear constant multivariable system using output feedback is described. The use of this procedure avoids the transformation of variables which is required in other procedures. For the case in which the product of the output and input vector dimensions is greater than the number of states of the plant, we are able to give a rather general solution. In the case in which the states exceed the product of input and output vector dimensions we are able to present a least square solution which may not be stable in all cases. The results are illustrated with examples.</p>					
17. Key Words (Suggested by Author(s)) (STAR category underlined) optimal control, output feedback Star Category <u>10</u>				18. Distribution Statement	
19. Security Classif. (of this report) Unclassified		20. Security Classif. (of this page) Unclassified		21. No. of Pages 10/12	22. Price* \$3.00

\* Available from { The National Technical Information Service, Springfield, Virginia 22151  
STIF/NASA Scientific and Technical Information Facility, P.O. Box 33, College Park, MD 20740

AN ITERATIVE TECHNIQUE TO STABILIZE A LINEAR TIME INVARIANT  
MULTIVARIABLE SYSTEM WITH OUTPUT FEEDBACK

Viswanathan Sankaran  
NRC Postdoctoral Research Associate  
Flight Dynamics and Control Division  
NASA Langley Research Center  
Hampton, Virginia 23665

The problem of finding a physically realizable, i.e. constant gain, output-feedback controller which will stabilize an unstable plant is one of the oldest and most fundamental problems in control theory. In spite of its long history, this problem still remains unsolved even in the seemingly simple case of linear plants.

In this paper, an iterative procedure for determining the constant gain matrix that will stabilize a linear constant multivariable system using output feedback is described. The use of this procedure avoids the transformation of variables which is required in other procedures. For the case in which the product of the output and input vector dimensions is greater than the number of states of the plant, we are able to give a rather general solution. In the case in which the states exceed the product of input and output vector dimensions we are able to present a least square solution which may not be stable in all cases. The results are illustrated with examples.

## 1. INTRODUCTION

The design of linear multivariable control systems using output feedback has attracted the attention of many authors [Davison 1970, Fallside and Seraji 1971, Sridhar and Lindorff 1973, Fortmann 1973, Seraji 1973, and others]. There are two ways of approaching this problem. The first method consists of estimating the states of the system using an observer and using these states in the subsequent design. In the second approach, either static or dynamic feedback of the output is used directly in the control problem and this view is adopted here.

Most of the techniques discussed in the literature for approach two require the system matrix to be transformed to a canonical form which may cause some loss of physical insight. This paper describes an iterative procedure for determining the constant gain matrix that will stabilize a linear constant multivariable system using output feedback gains without the necessity of transforming variables while achieving a satisfactory degree of stability and damping ratio. The resultant control problem is algebraic and hence easy to solve.

## 2. PROBLEM STATEMENT

Consider a linear time-invariant controllable and observable system

$$\begin{aligned}\dot{x}(t) &= A x(t) + Bu(t) \\ y(t) &= C x(t)\end{aligned}\tag{1}$$

where the state  $x$ , input  $u$  and output  $y$  have dimensions  $n$ ,  $m$  and  $p$ , respectively. The output feedback control law is given by

$$u(t) = G y(t)\tag{2}$$

where  $G$  is a constant  $m \times p$  feedback gain matrix. Direct substitution of (2) in (1) yields

$$\begin{aligned}\dot{x}(t) &= (A + BGC) x(t) \\ y(t) &= C x(t)\end{aligned}\tag{3}$$

The stability of (3) depends primarily on the eigenvalues of  $A + BGC$ . If all the eigenvalues have real parts strictly less than  $-\nu$  for  $\nu > 0$ , then the system will be said to have degree of stability  $\nu$ . The damping ratio of a stable complex eigenvalue is defined as the cosine of its angle with the negative real axis, and is a measure of how oscillatory the trajectory will be. The eigenvalues of  $A$  are determined from

$$|A - \lambda_i I| = 0, \quad i = 1, 2, \dots, n\tag{4}$$

With these basic definitions the next section outlines the procedure for distinct eigenvalues.

### 3. PROCEDURE FOR DISTINCT EIGENVALUES

Assume for the time being that the system to be controlled has distinct eigenvalues. If the system matrix  $A$  varies to  $A + \delta A$ , then the corresponding variation in the eigenvalue is given by [Rosenbrock 1965]

$$\delta\lambda_r = \frac{\text{trace } [Q \cdot \delta A]}{\text{trace } [Q]}\tag{5}$$

where

$$Q = \prod_{\substack{i=1 \\ i \neq r}}^n (A - \lambda_i I)\tag{6}$$

From equation (5) it is possible to write an expression for  $\delta A$  in terms of  $\delta\lambda_r$ . If we assume that  $\delta A$  results due to the output feedback

of equation (2) with the gain matrix denoted by  $\delta G$  then

$$\delta A = B \cdot \delta G \cdot C \quad (7)$$

By substituting equation (7) in (5) and simplifying it is possible to write a linear equation for the elements of the gain matrix as

$$\sum_{k=1}^{mp} L_{rk} [\delta G_{ij}] = \delta \lambda_r \operatorname{tr} [Q], \quad r = 1, 2, \dots, n. \quad (8)$$

where  $\delta G_{ij}$  is the  $ij$ th element of the matrix  $\delta G$ . Since there are  $n$  distinct eigenvalues, there are  $n$  independent equations. It is thus possible to write the overall equation as

$$P \cdot \delta g = V \quad (9)$$

where  $P$  is a known matrix of order  $n \times mp$ ,  $\delta g$  is the  $mp$  vector corresponding to the unknown elements of the gain matrix and  $V$  is a known constant of order  $n$ . Since the equation (5) is only valid for small perturbations, variations in the eigenvalues are applied in small steps in the desired direction to compute  $\delta g$ . An iterative procedure in which the gain elements were computed in small steps to achieve a desired degree of stability and damping ratio was developed and tested on several example problems.

Since the  $P$  matrix is of order  $nxmp$ , the solution of the unknown  $mp$  vector  $\delta g$  depends primarily on the relative magnitude of  $mp$  and  $n$ . Hence some special cases of interest are treated below:

(i)  $mp = n$ : The computation of the gain matrix is unique for a particular problem. In this case  $P$  of equation (9) is a square matrix of order  $n$  and the computation of the gain matrix is given by

$$\delta g = P^{-1} V \quad (10)$$

(ii)  $mp > n$ : In this case  $(mp - n)$  elements of the gain matrix may assume arbitrary values and the remaining  $n$  elements are computed as above.

(iii)  $mp < n$ : In this case we have more equations than the unknowns and the best possible solution is the least square solution of (9) namely,

$$\delta g = (P^T P)^{-1} P^T V \quad (11)$$

However, a stable output feedback is not guaranteed for gain elements computed this way.

A simple necessary condition proposed by Seraji (1973) gives a method to check whether the output feedback gains will stabilize the unstable plant or not.

#### 4. PROCEDURE FOR MULTIPLE EIGENVALUES

The previous section illustrates the procedure for computing the gain matrix for the case in which the eigenvalues are distinct. Difficulty occurs for multiple eigenvalues because equation (5) is then indeterminate. One solution is to differentiate both the numerator and denominator terms of equation (5) with respect to the multiple eigenvalue and use this expression in place of equation (5). The feedback gain perturbations are computed as before. Then using the newly computed gain matrix, the true eigenvalues of the closed loop system matrix are computed. It has been observed that the true eigenvalues often differ from the expected eigenvalues; however, the sum of the changes in the true eigenvalues is nearly equal to the sum of the perturbations requested in the eigenvalues. When this happens, the true eigenvalues are then distinct and the procedure illustrated in the last section may be followed.

## 5. EXAMPLES

With these theoretical background it is possible to write a computer program. However, because of the complexity of handling complex matrix operations it is not possible to write a general program. Some of the examples are illustrated below:

Example 1:  $mp = n$ , distinct eigenvalues. Consider the system given by equation (1) with

$$A = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 2 & 0 & 0 \\ 0 & 0 & -3 & 0 \\ 0 & 0 & 0 & -4 \end{bmatrix} \quad (12)$$

$$B = \begin{bmatrix} 1 & 0 \\ 0 & 1 \\ 1 & 0 \\ 1 & 1 \end{bmatrix} \quad (13)$$

$$C = \begin{bmatrix} 1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 1 \end{bmatrix} \quad (14)$$

Using the program to place the poles to the left of -1 line, the gain matrix using output feedback is given by

$$G = \begin{bmatrix} 4.02 & 0 \\ -9.03 & 0 \end{bmatrix} \quad (15)$$



and the closed loop system has the following eigenvalues:

-4; -3; -1.0053; -1.0050

Example 2:  $mp > n$ , distinct eigenvalues. In the previous example change the B matrix to

$$B = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 1 & 1 \end{bmatrix} \quad (16)$$

The gain matrix obtained to place the closed loop poles to the left of -1.0 line then is

$$G = \begin{bmatrix} 4.0378 & 0.0235 \\ -9.047 & -0.0294 \\ 0.043 & 0.0 \end{bmatrix} \quad (17)$$

with the last two elements of the third row chosen arbitrarily and the closed loop poles are

-4.009118; -3.0; -1.00448; -1.001543

Example 3:  $mp < n$ , distinct eigenvalues. Consider the examples with

$$A = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix} \quad (18)$$

$$B = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} \quad (19)$$

$$C = \begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \end{bmatrix} \quad (20)$$

The open loop poles are at

$$1.0: -0.5 \pm j 0.866025$$

Using the above procedure the least square solution for the gain matrix being

$$G = \begin{bmatrix} -2.7077 & -4.0921 \end{bmatrix}$$

the closed loop poles are

$$0.135627; -2.113864 \pm j 1.704338.$$

Note that the least square solution does not stabilize the overall system. As illustrated before, the sign criterion proposed by Seraji fails and hence stabilization by means of output feedback matrix is not possible for this problem.

Example 4: mp = n, multiple eigenvalues. Consider the system

$$\dot{x}(t) = \begin{bmatrix} -3 & 0 & 0 & 0 \\ 0 & -2 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} x(t) + \begin{bmatrix} 1 & 0 \\ 0 & 1 \\ 1 & -1 \\ 0 & 1 \end{bmatrix} u(t) \quad (21)$$

$$y(t) = \begin{bmatrix} 1 & 0 & 1 & 0 \\ 0 & 1 & -1 & 1 \end{bmatrix} x(t) \quad (22)$$

The open loop poles has one unstable double pole. Using the procedure given in section 4, the gain matrix obtained being

$$G = \begin{bmatrix} -5.8476 & -4.35 \\ 4.4007 & 2.607 \end{bmatrix} \quad (23)$$

and the closed loop poles are

-3.0053; -1.9242; -1.00013; -0.996466

## 6. CONCLUSIONS

In summary, for a controllable, observable system an iterative technique to determine the constant gain matrix that will stabilize a linear constant multivariable system using output variable feedback is presented. The method consists of adjusting iteratively the unstable eigenvalues in a desired direction to achieve a satisfactory degree of stability and damping ratio. From the development of the procedure it may be seen that the method has the advantage that is not necessary to transform variables and thereby lose physical significance. The resultant control problem also is algebraic and simple to compute.

## ACKNOWLEDGEMENTS:

The author wishes to express his gratitude to Mr. Jarrell R. Elliott, Head, Dynamic Analysis Section of NASA Langley Research Center for helpful discussions.

## References

- Davison, E. J., I.E.E.E., Trans. Automatic Control, 15, 343
- Fallside, F., and Seraji, H., 1971, Proceedings I.E.E., 118, 1648
- Fortmann, T. E., 1973, Joint Automatic Control Conference, Columbus, 294
- Rosenbrock, H. H., 1965, Electronic letter, 1, 278
- Seraji, H., 1973, Proceedings I.E.E., 120, 1428
- Sridhar, B., and Lindorff, D. P., 1973, Int. J. Control, 18, 993