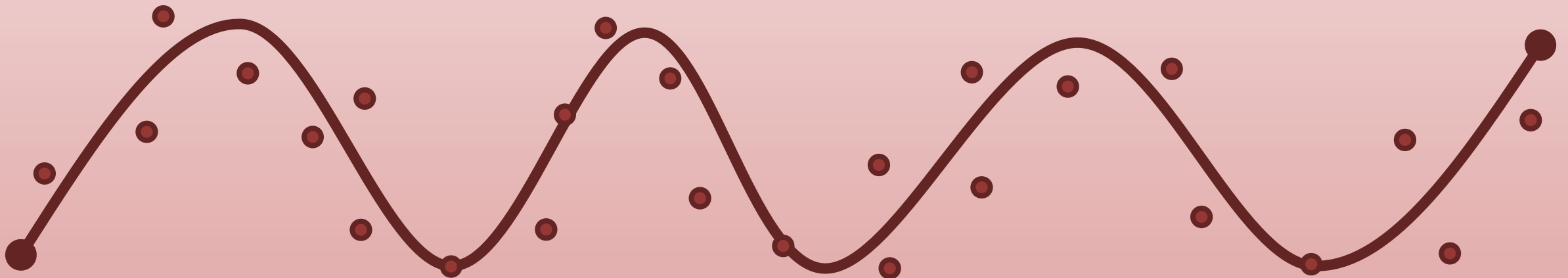


# Modelling, Simulation and Control in MATLAB

Hans-Petter Halvorsen



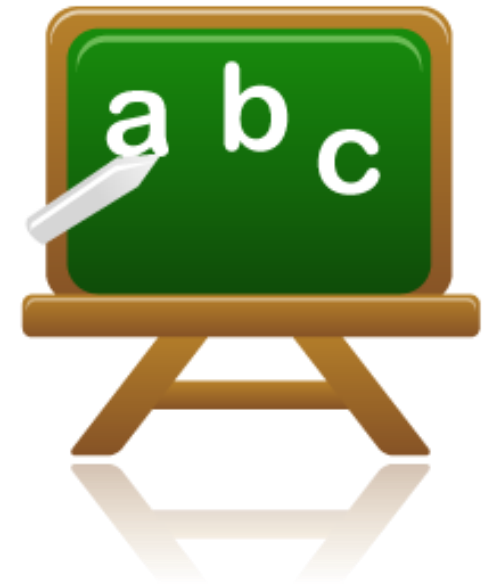
# What is MATLAB?

- MATLAB is a tool for technical computing, computation and visualization in an integrated environment.
- MATLAB is an abbreviation for MATrix LABoratory
- It is well suited for Matrix manipulation and problem solving related to Linear Algebra, Modelling, Simulation and Control Applications
- Popular in Universities, Teaching and Research

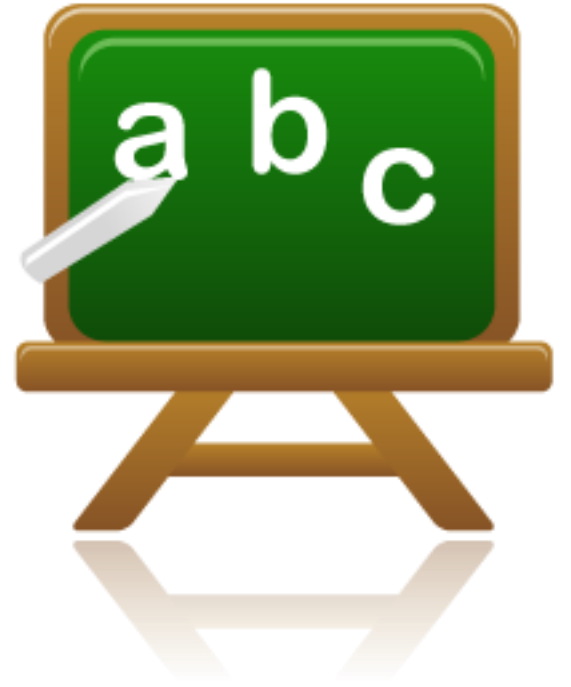


# Lessons

1. Solving Differential Equations (ODEs)
2. Discrete Systems
3. Interpolation/Curve Fitting
4. Numerical Differentiation/Integration
5. Optimization
6. Transfer Functions/State-space Models
7. Frequency Response



# Lesson 1



Solving ODEs in MATLAB

- Ordinary Differential Equations

$$\ddot{x} = -\frac{k}{m}x - \frac{c}{m}\dot{x} + \frac{1}{m}F$$

# Differential Equations

Example:

$$\dot{x} = ax$$

Where  $a = -\frac{1}{T}$

T is the Time constant

Note!

$$\dot{x} = \frac{dx}{dt}$$

The Solution can be proved to be (will not be shown here):

$$x(t) = e^{at} x_0$$

Use the following:

$$T = 5$$

$$x(0) = 1$$

$$0 \leq t \leq 25$$

```
T = 5;  
a = -1/T;  
x0 = 1;  
t = [0:1:25];  
  
x = exp(a*t)*x0;  
  
plot(t,x);  
grid
```



Students: Try this example

# Differential Equations

$$x(t) = e^{at} x_0$$

$$T = 5$$

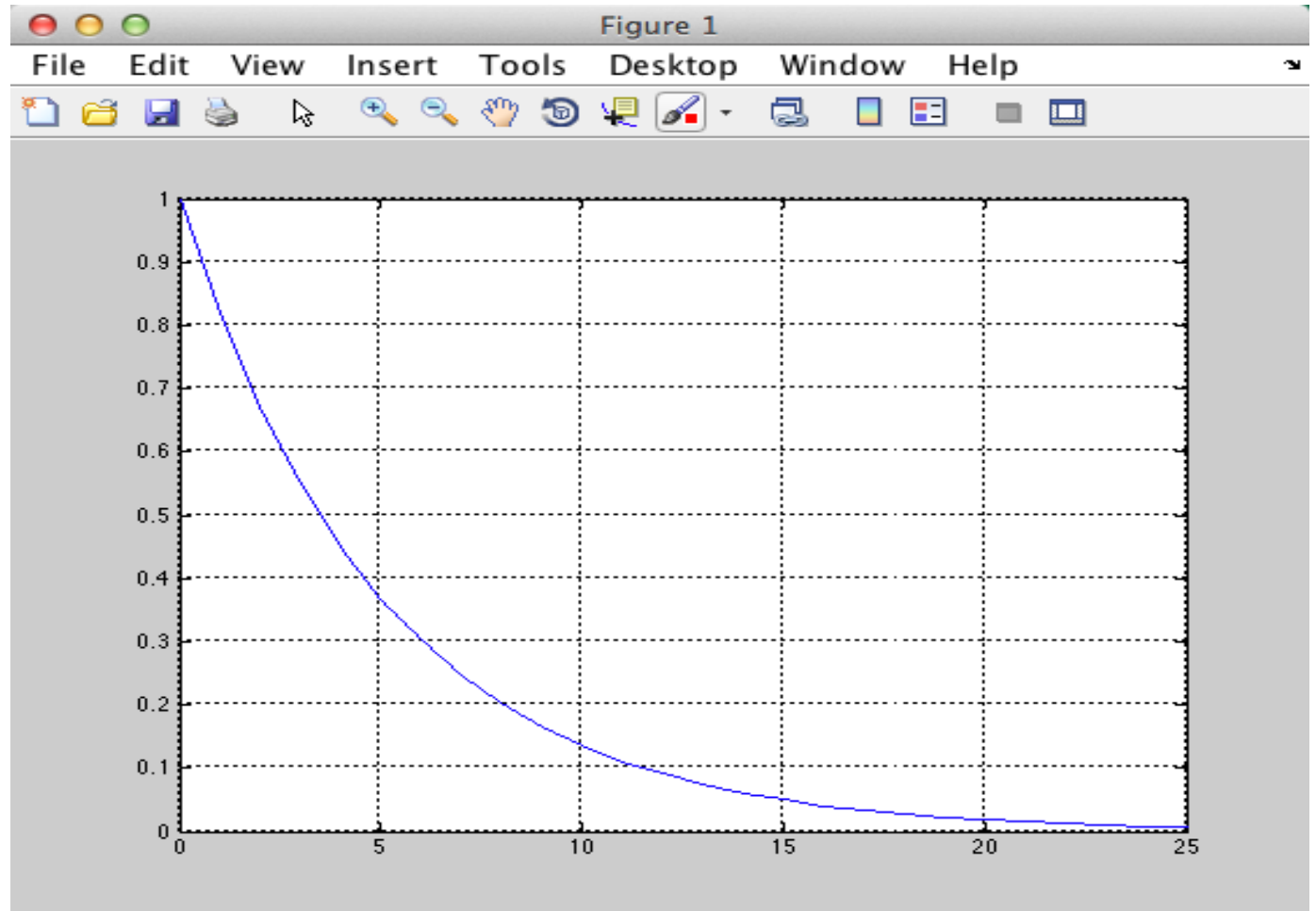
$$x(0) = 1 \quad a = -\frac{1}{T}$$

$$0 \leq t \leq 25$$

```
T = 5;  
a = -1/T;  
x0 = 1;  
t = [0:1:25];  
  
x = exp(a*t)*x0;  
  
plot(t,x);  
grid
```

Problem with this method:

We need to solve the ODE before we can plot it!!



# Using ODE Solvers in MATLAB

Example:  $\dot{x} = ax$

**Step 1:** Define the differential equation as a MATLAB function (`mydiff.m`):

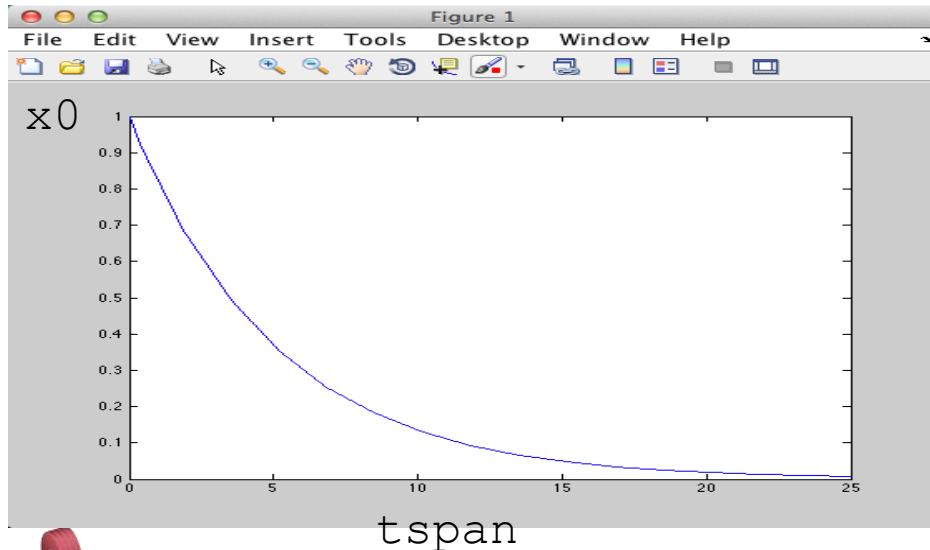
```
function dx = mydiff(t,x)
T = 5;
a = -1/T;
dx = a*x;
```

**Step 2:** Use one of the built-in ODE solver (`ode23`, `ode45`, ...) in a Script.

```
clear
clc

tspan = [0 25];
x0 = 1;

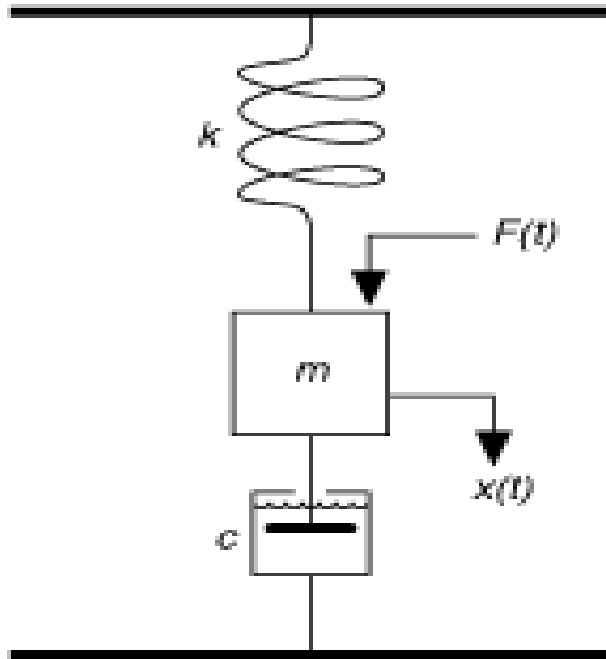
[t,x] = ode23(@mydiff,tspan,x0);
plot(t,x)
```



Students: Try this example. Do you get the same result?

# Higher Order ODEs

## Mass-Spring-Damper System



Example (2.order differential equation):

$$\ddot{x} = -\frac{k}{m}x - \frac{c}{m}\dot{x} + \frac{1}{m}F$$

$x$  – position,  $\dot{x}$  – speed/velocity,  $\ddot{x}$  – acceleration

$c$  - damping constant,  $m$  - mass,  $k$  - spring constant,  $F$  – force

In order to use the ODEs in MATLAB we need reformulate a higher order system into a system of first order differential equations



# Higher Order ODEs

Mass-Spring-Damper System:

$$\ddot{x} = -\frac{k}{m}x - \frac{c}{m}\dot{x} + \frac{1}{m}F$$

In order to use the ODEs in MATLAB we need reformulate a higher order system into a system of first order differential equations

We set:

$$\begin{aligned}x_1 &= x \\x_2 &= \dot{x} = \dot{x}_1\end{aligned}$$

This gives:

$$\begin{aligned}\dot{x}_1 &= x_2 \\ \dot{x}_2 &= \ddot{x}\end{aligned}$$

Finally:

$$\begin{aligned}\dot{x}_1 &= x_2 \\ \dot{x}_2 &= -\frac{k}{m}x_1 - \frac{c}{m}x_2 + \frac{1}{m}F\end{aligned}$$

Now we are ready to solve the system using MATLAB

## Step 1: Define the differential equation as a MATLAB function

(mass\_spring\_damper\_diff.m):

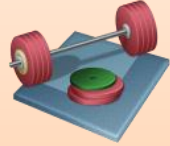
```
function dx = mass_spring_damper_diff(t,x)
```

```
k = 1;
```

```
m = 5;
```

```
c = 1;
```

```
F = 1;
```

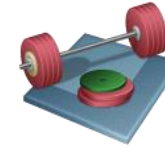


Students: Try with different values for k, m, c and F

```
dx = zeros(2,1); %Initialization
```

```
dx(1) = x(2);
```

```
dx(2) = -(k/m)*x(1) - (c/m)*x(2) + (1/m)*F;
```



Students: Try this example

**Step 2:** Use the built-in ODE solver in a script.

```
clear
```

```
clc
```

```
tspan = [0 50];
```

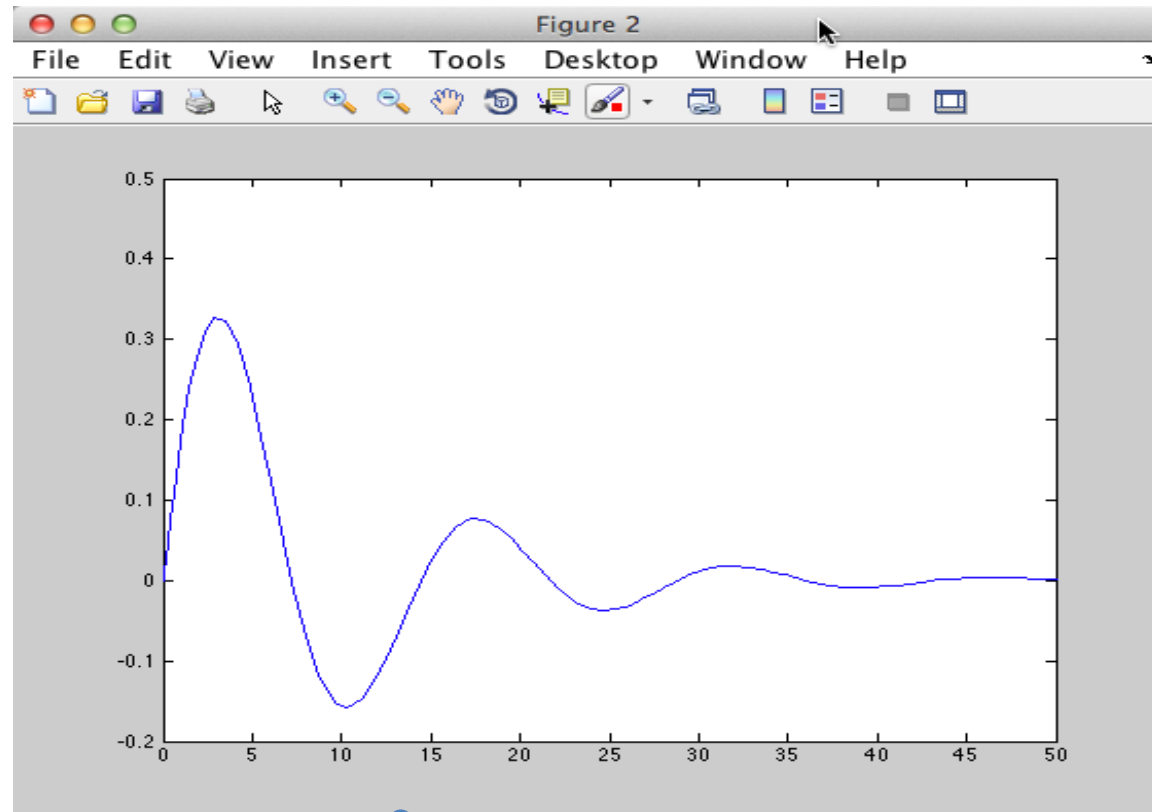
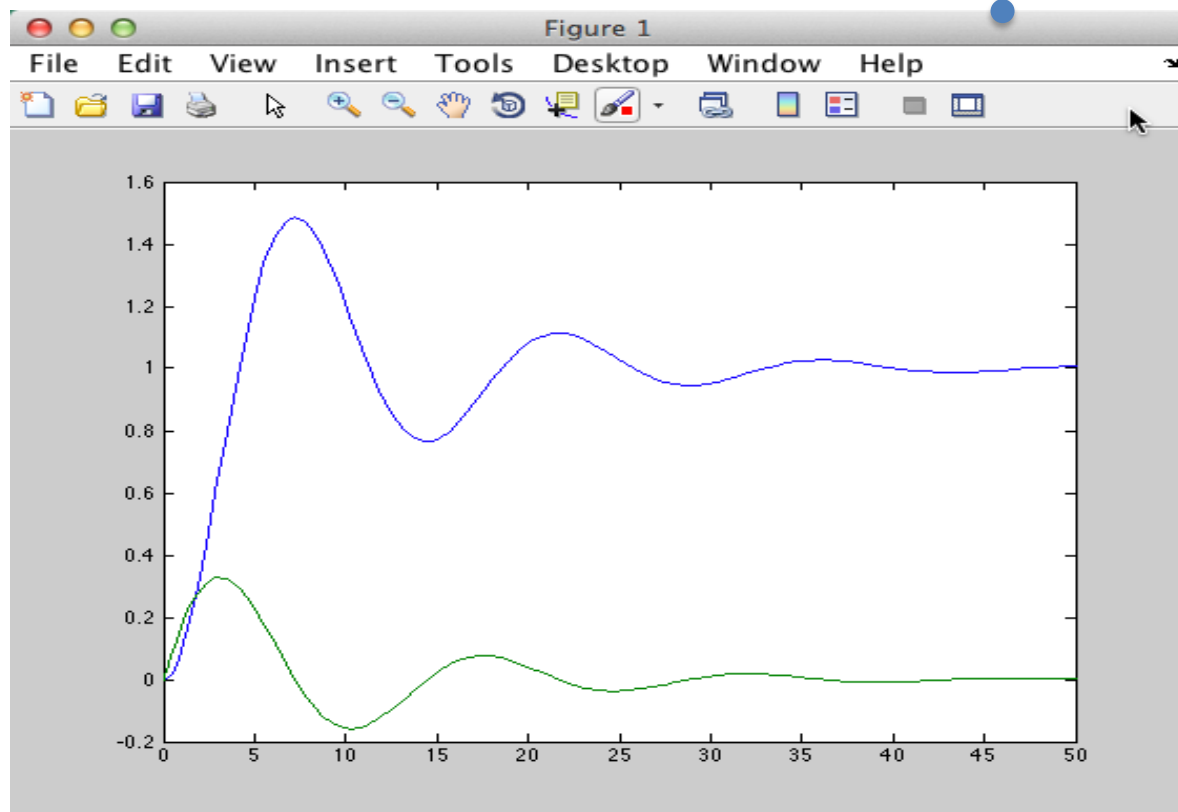
```
x0 = [0;0];
```

```
[t,x] = ode23(@mass_spring_damper_diff,tspan,x0);
```

```
plot(t,x)
```

...

```
[t,x] = ode23(@mass_spring_damper_diff,tspan,x0);  
plot(t,x)
```



...

```
[t,x] = ode23(@mass_spring_damper_diff,tspan,x0);  
plot(t,x(:,2))
```

For greater flexibility we want to be able to change the parameters  $k$ ,  $m$ ,  $c$ , and  $F$  without changing the function, only changing the script. A better approach would be to pass these parameters to the function instead.

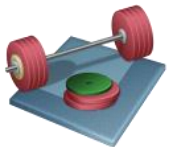
**Step 1:** Define the differential equation as a MATLAB function (`mass_spring_damper_diff.m`):

```
function dx = mass_spring_damper_diff(t, x, param)

k = param(1);
m = param(2);
c = param(3);
F = param(4);

dx = zeros(2, 1);

dx(1) = x(2);
dx(2) = -(k/m)*x(1) - (c/m)*x(2) + (1/m)*F;
```



Students: Try this example

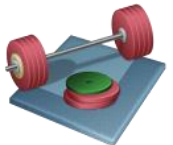
## Step 2: Use the built-in ODE solver in a script:

```
clear
clc
close all

tspan = [0 50];
x0 = [0;0];

k = 1;
m = 5;
c = 1;
F = 1;
param = [k, m, c, F];

[t,x] = ode23(@mass_spring_damper_diff,tspan,x0, [], param);
plot(t,x)
```



Students: Try this example

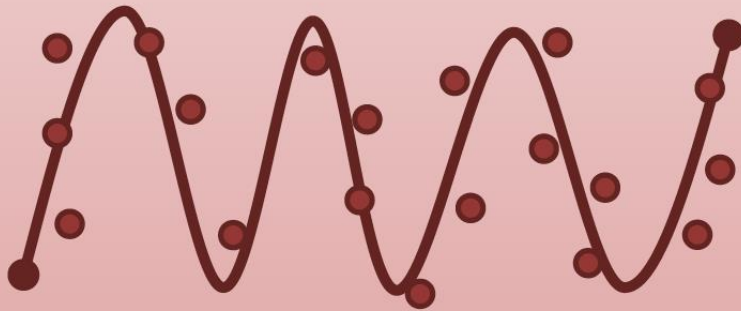


# Whats next?

## Learning by Doing!

### Modelling, Simulation and Control in MATLAB

Hans-Petter Halvorsen

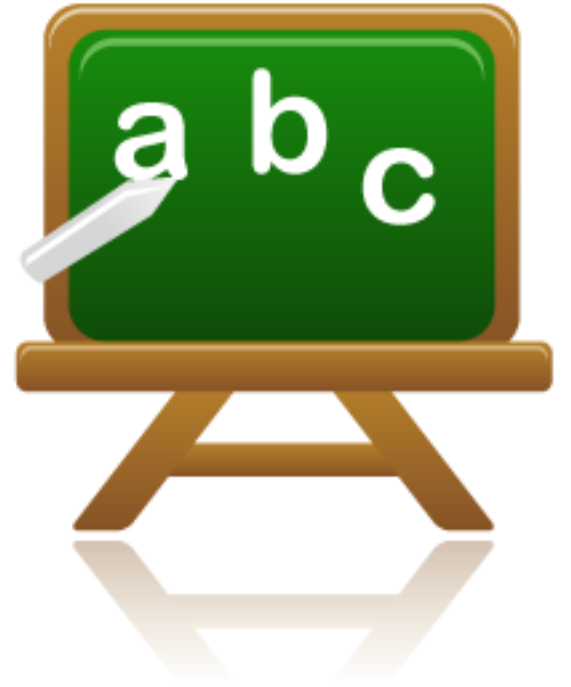


<https://www.halvorsen.blog>

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# Lesson 2



## Discrete Systems

$$\dot{x} \approx \frac{x(k+1) - x(k)}{T_s}$$

# Discrete Systems

- When dealing with computer simulations, we need to create a discrete version of our system.
- This means we need to make a discrete version of our continuous differential equations.
- Actually, the built-in ODE solvers in MATLAB use different discretization methods
- Interpolation, Curve Fitting, etc. is also based on a set of discrete values (data points or measurements)
- The same with Numerical Differentiation and Numerical Integration
- etc.

Discrete values

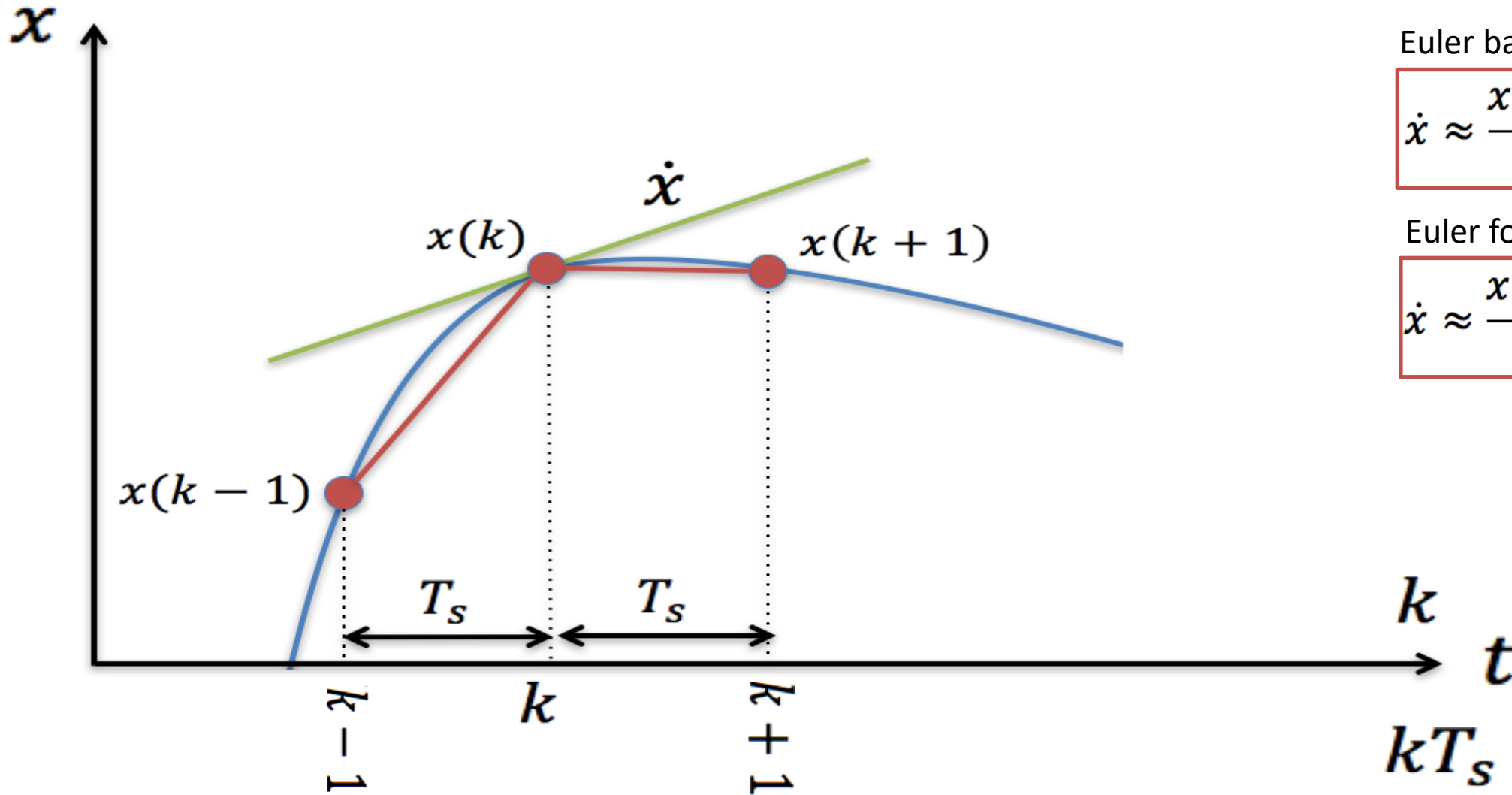


x	y
0	15
1	10
2	9
3	6
4	2
5	0



# Discrete Systems

## Discrete Approximation of the time derivative



Euler backward method:

$$\dot{x} \approx \frac{x(k) - x(k-1)}{T_s}$$

Euler forward method:

$$\dot{x} \approx \frac{x(k+1) - x(k)}{T_s}$$

# Discrete Systems

## Discretization Methods

**Euler backward method:**

$$\dot{x} \approx \frac{x(k) - x(k-1)}{T_s}$$

More Accurate!

**Euler forward method:**

$$\dot{x} \approx \frac{x(k+1) - x(k)}{T_s}$$

Simpler to use!

Where  $T_s$  is the sampling time, and  $x(k+1)$ ,  $x(k)$  and  $x(k-1)$  are discrete values.

Other methods are Zero Order Hold (ZOH), Tustin's method, etc.

# Discrete Systems

## Different Discrete Symbols and meanings

Previous Value:  $x(k - 1) = x_{k-1} = x(t_{k-1})$

Present Value:  $x(k) = x_k = x(t_k)$

Next (Future) Value:  $x(k + 1) = x_{k+1} = x(t_{k+1})$

Note! Different Notation is used in different litterature!

Example:

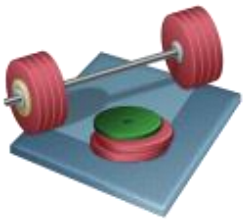
# Discrete Systems

Given the following continuous system (differential equation):

$$\dot{x} = -ax + bu \quad x(k+1) = ?$$

Where  $u$  may be the Control Signal from e.g., a PID Controller

We will use the Euler forward method : 
$$\dot{x} \approx \frac{x(k+1) - x(k)}{T_s}$$



Students: Find the discrete differential equation (pen and paper) and then simulate the system in MATLAB, i.e., plot the Step Response of the system. Tip! Use a for loop

Set  $a = 0.25$  and  $b = 2$

Solution:

# Discrete Systems

Given the following continuous system:

$$\dot{x} = -ax + bu \quad x(k+1) = ?$$

We will use the Euler forward method :

$$\textcircled{1} \quad \frac{x(k+1) - x(k)}{T_s} = -ax(k) + bu(k)$$

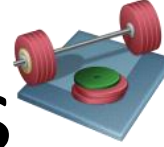
$$\textcircled{2} \quad x(k+1) = x(k) + T_s[-ax(k) + bu(k)]$$

$$\textcircled{3} \quad x(k+1) = x(k) - T_s ax(k) + T_s bu(k)$$

$$\textcircled{4} \quad \underline{\underline{x(k+1) = (1 - T_s a)x(k) + T_s bu(k)}}$$

Solution:

# Discrete Systems



Students: Try this example

MATLAB Code:

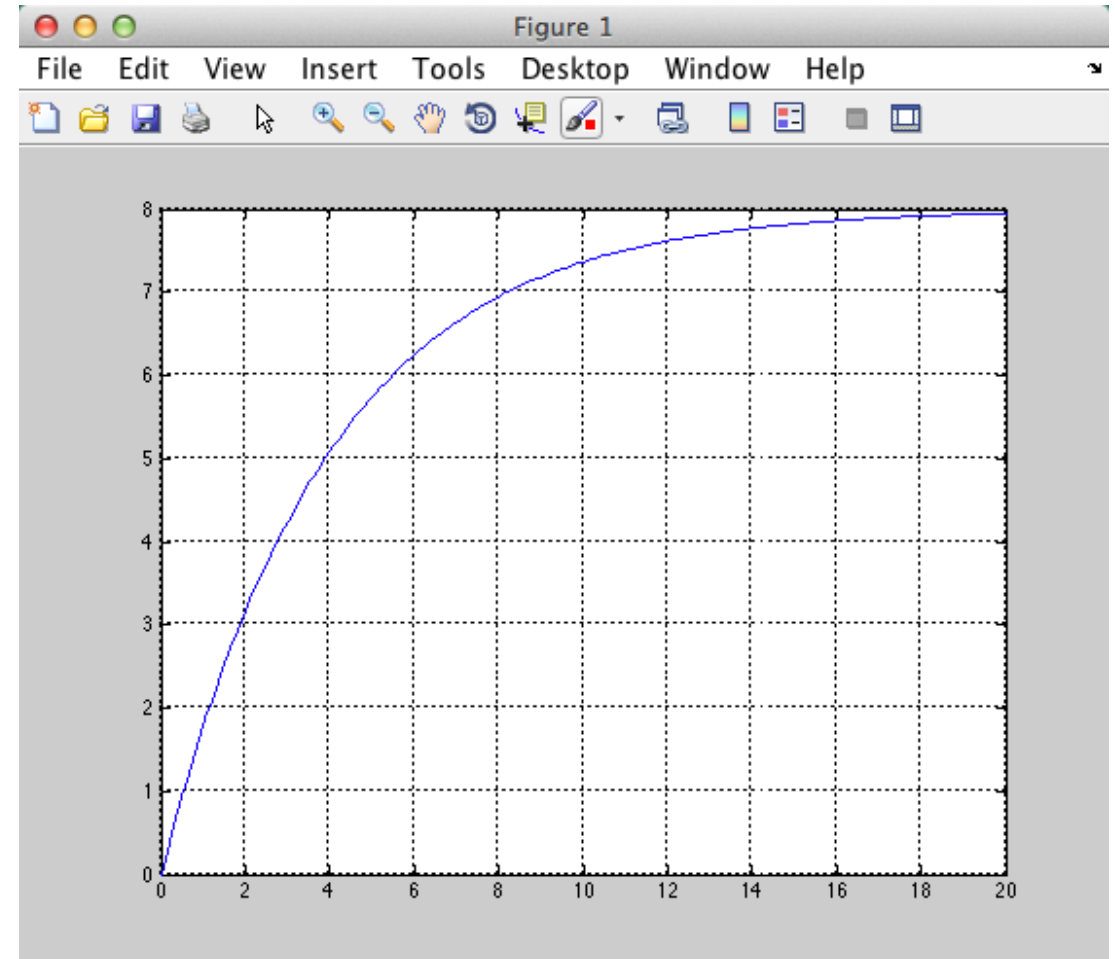
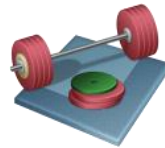
```
% Simulation of discrete model
clear, clc, close all

% Model Parameters
a = 0.25;b = 2;

% Simulation Parameters
Ts = 0.1; %s
Tstop = 20; %s
uk = 1; % Step in u
x(1) = 0; % Initial value

% Simulation
for k=1:(Tstop/Ts)
    x(k+1) = (1-a*Ts).*x(k) + Ts*b*uk;
end

% Plot the Simulation Results
k=0:Ts:Tstop;
plot(k, x)
grid on
```



Students: An alternative solution is to use the built-in function **c2d()** (convert from continuous to discrete). Try this function and see if you get the same results.

Solution:

# Discrete Systems

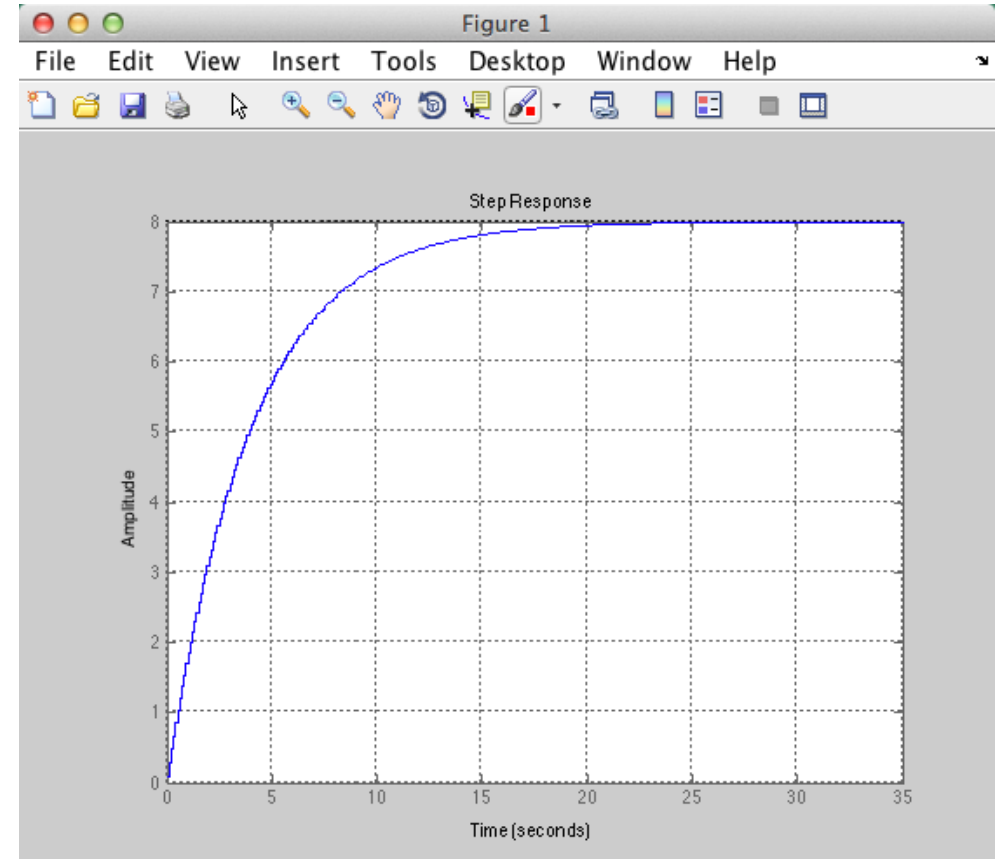
MATLAB Code:

```
% Find Discrete model
clear, clc, close all

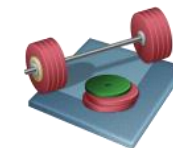
% Model Parameters
a = 0.25;
b = 2;
Ts = 0.1; %s

% State-space model
A = [-a];
B = [b];
C = [1];
D = [0];

model = ss(A,B,C,D)
model_discrete = c2d(model, Ts, 'forward')
step(model_discrete)
grid on
```



Euler Forward method



Students: Try this example

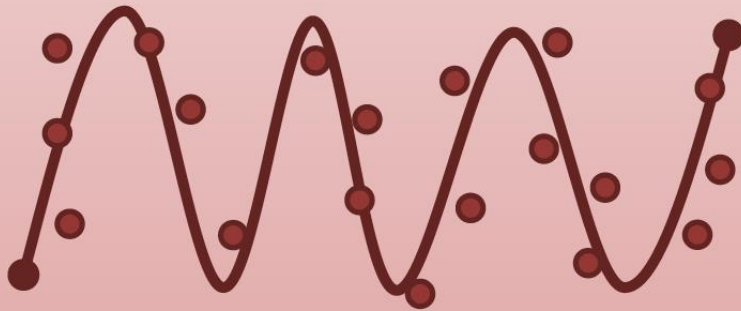


# Whats next?

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Hans-Petter Halvorsen



<https://www.halvorsen.blog>

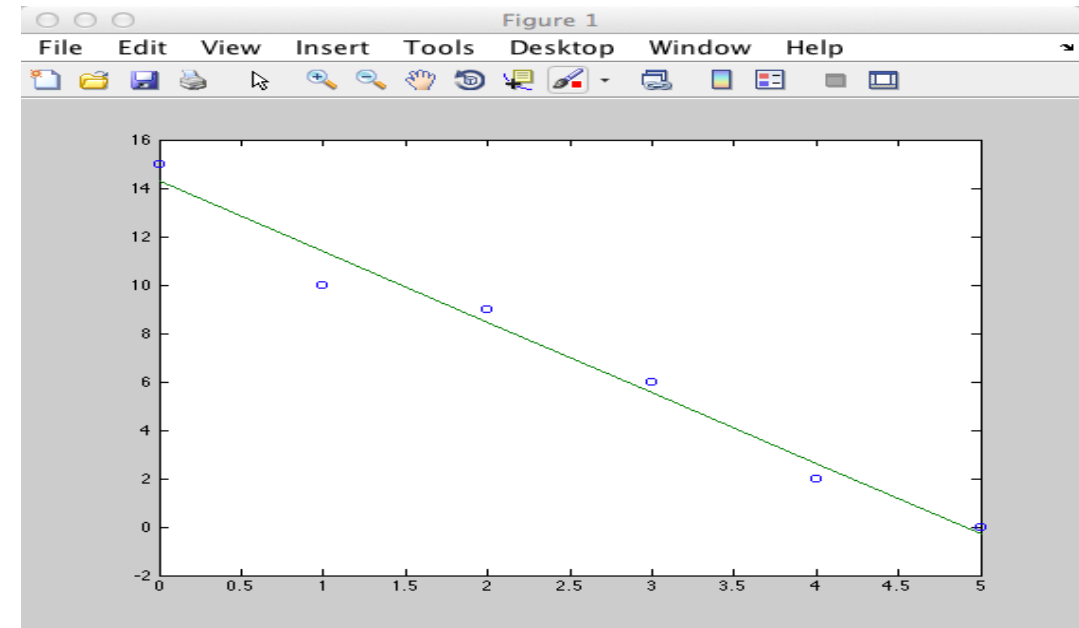
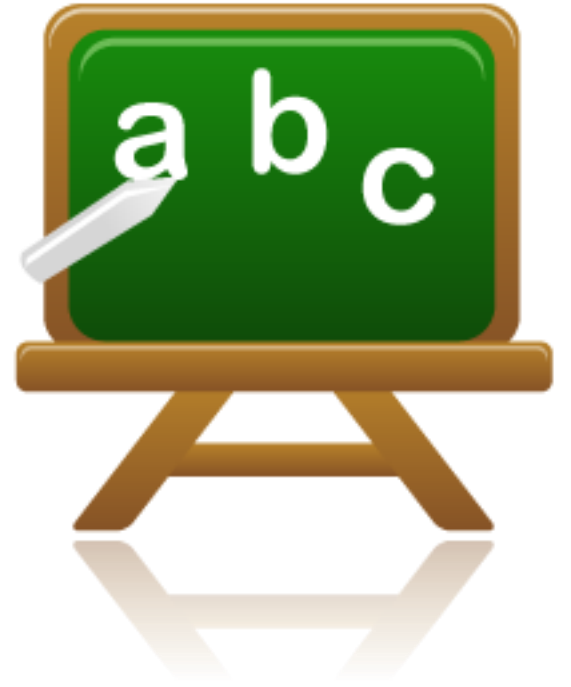
Self-paced Tutorials with lots of Exercises and Video resources

Do as many Exercises as possible! The only way to learn MATLAB is by doing Exercises and hands-on Coding!!!



# Lesson 3

- Interpolation
- Curve Fitting



# Example

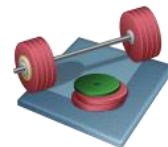
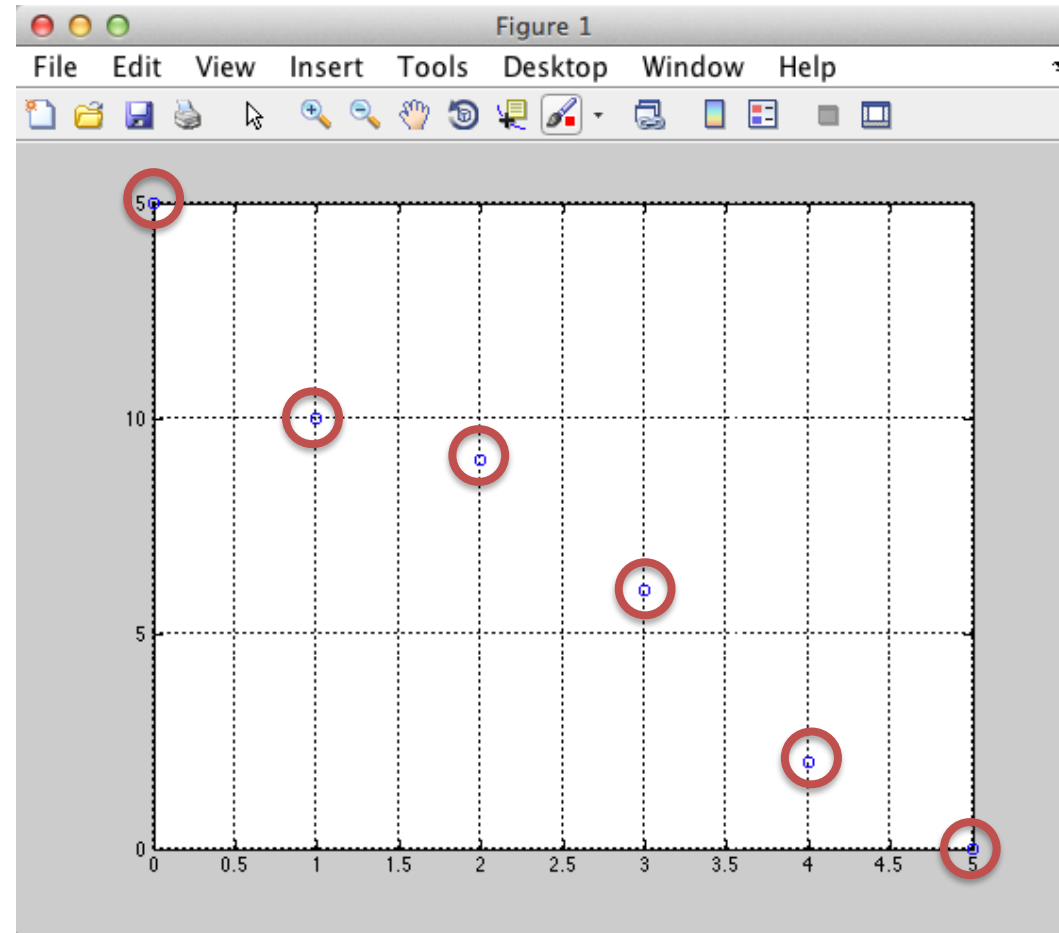
Given the following Data Points:

x	y
0	15
1	10
2	9
3	6
4	2
5	0

(Logged  
Data from  
a given  
Process)

# Interpolation

```
x=0:5;  
y=[15, 10, 9, 6, 2, 0];  
  
plot(x,y,'o')  
grid
```



Students: Try this example

Problem: We want to find the interpolated value for, e.g.,  $x = 3.5$

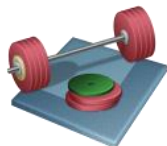
# Interpolation

We can use one of the built-in Interpolation functions in MATLAB:

```
x=0:5;  
y=[15, 10, 9, 6, 2, 0];  
  
plot(x,y, '-o')  
grid on  
  
new_x=3.5;  
new_y = interp1(x,y,new_x)
```

→ **new\_y =**  
**4**

MATLAB gives us the answer 4.  
From the plot we see this is a good guess:

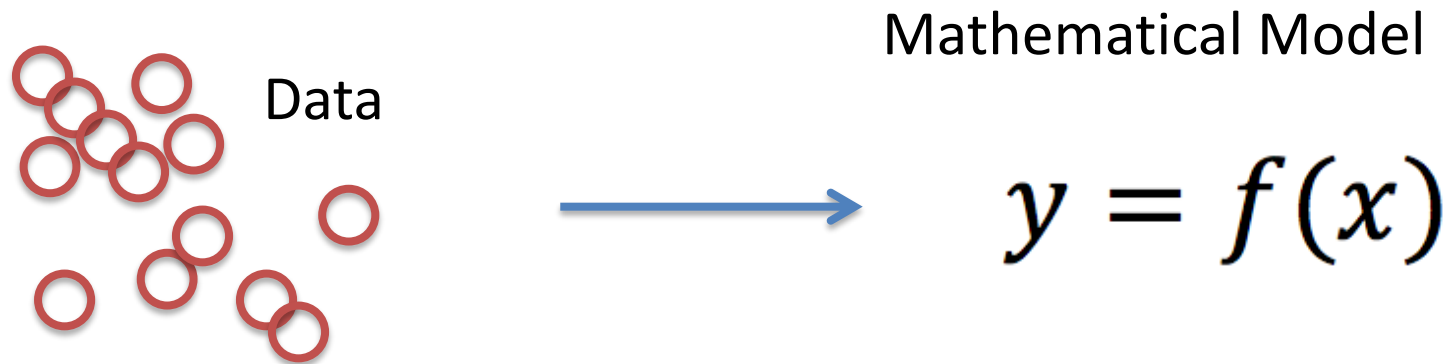


Students: Try this example



# Curve Fitting

- In the previous section we found interpolated points, i.e., we found values between the measured points using the interpolation technique.
- It would be more convenient to model the data as a mathematical function  $y = f(x)$ .
- Then we can easily calculate any data we want based on this model.



Example:

# Curve Fitting

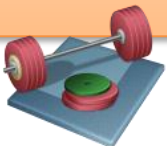
# Linear Regression

Given the following Data Points:

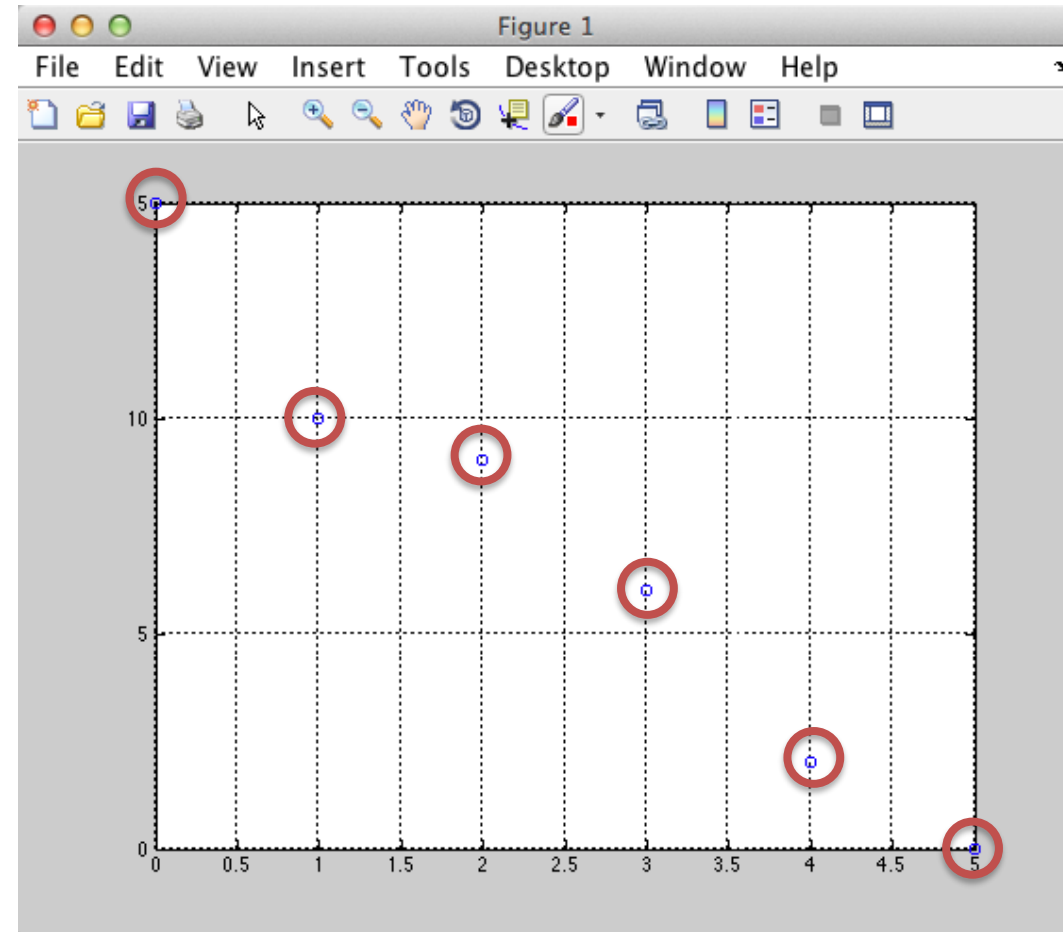
x	y
0	15
1	10
2	9
3	6
4	2
5	0

Based on the Data Points we create a Plot in MATLAB

```
x=0:5;  
y=[15, 10, 9, 6, 2, 0];  
  
plot(x,y,'o')  
grid
```



Students: Try this example



Based on the plot we assume a linear relationship:

$$y = ax + b$$

We will use MATLAB in order to find a and b.

# Example

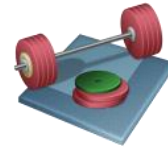
# Curve Fitting

# Linear Regression

Based on the plot we assume a linear relationship:

$$y = ax + b$$

We will use MATLAB in order to find a and b.



Students: Try this example

```
clear
clc

x=[0, 1, 2, 3, 4 ,5];
y=[15, 10, 9, 6, 2 ,0];
n=1; % 1.order polynomial
p = polyfit(x,y,n)
```

$$y \approx -2.9x + 14.3$$

p =

-2.9143    14.2857

Next: We will then plot and validate the results in MATLAB

Example

# Curve Fitting

Linear Regression

x	y
0	15
1	10
2	9
3	6
4	2
5	0

$$y \approx -2.9x + 14.3$$

We will plot and validate the results in MATLAB

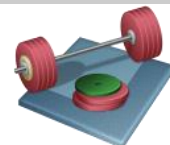
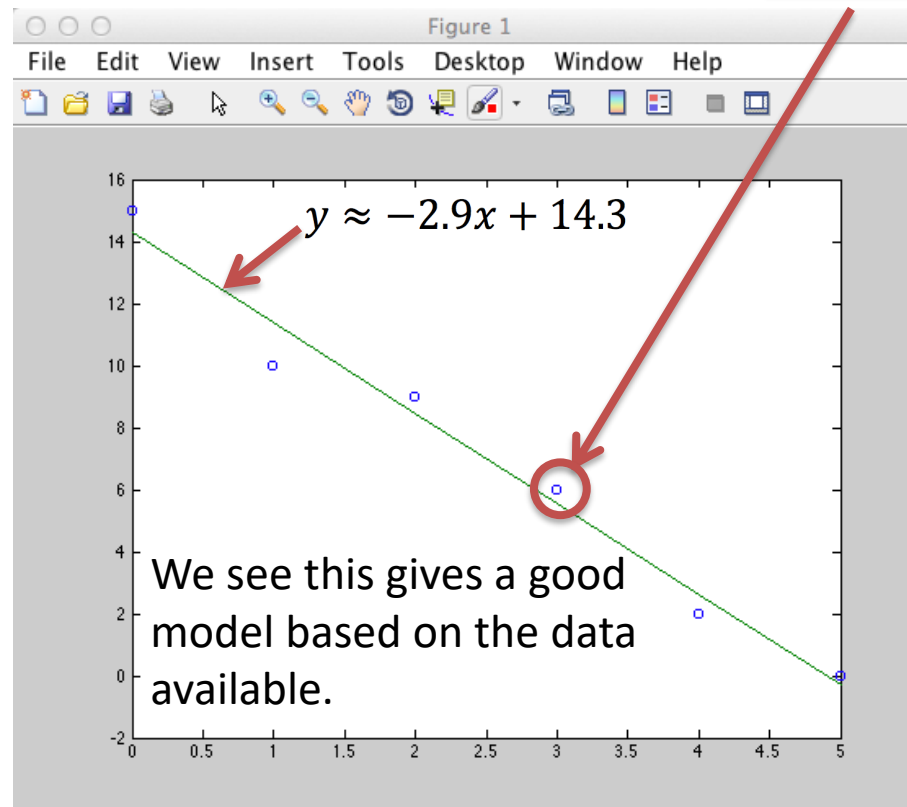
```
clear
clc
close all
```

```
x=[0, 1, 2, 3, 4 ,5];
y=[15, 10, 9, 6, 2 ,0];
n=1; % 1.order polynomial
p=polyfit(x,y,n);
```

```
a=p(1);
b=p(2);
```

```
ymodel = a*x+b;
```

```
plot(x,y,'o',x,ymodel)
```



Students: Try this example

# Curve Fitting

## Linear Regression

x	y
0	15
1	10
2	9
3	6
4	2
5	0

Problem: We want to find the interpolated value for, e.g.,  $x=3.5$

3 ways to do this:

- Use the `interp1` function (shown earlier)
- Implement  $y = -2.9x + 14.3$  and calculate  $y(3.5)$
- Use the `polyval` function

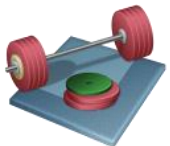
... (see previous examples)

```
new_x=3.5;
```

```
new_y = interp1(x,y,new_x)
```

```
new_y = a*new_x + b
```

```
new_y = polyval(p, new_x)
```



Students: Try this example



# Curve Fitting

## Polynomial Regression

$$y(x) = a_0x^n + a_1x^{n-1} + \dots + a_{n-1}x + a_n$$

1.order:  $y(x) = ax + b$

```
p = polyfit(x, y, 1)
```

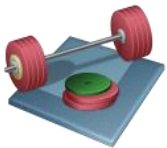
2.order:  $y(x) = ax^2 + bx + c$

```
p = polyfit(x, y, 2)
```

3.order:  $y(x) = ax^3 + bx^2 + cx + d$

```
p = polyfit(x, y, 3)
```

etc.



Students: Try to find models based on the given data using different orders (1. order – 6. order models).

Plot the different models in a subplot for easy comparison.

x	y
0	15
1	10
2	9
3	6
4	2
5	0

# Curve Fitting

```
clear
clc
close all

x=[0, 1, 2, 3, 4, 5];
y=[15, 10, 9, 6, 2, 0];

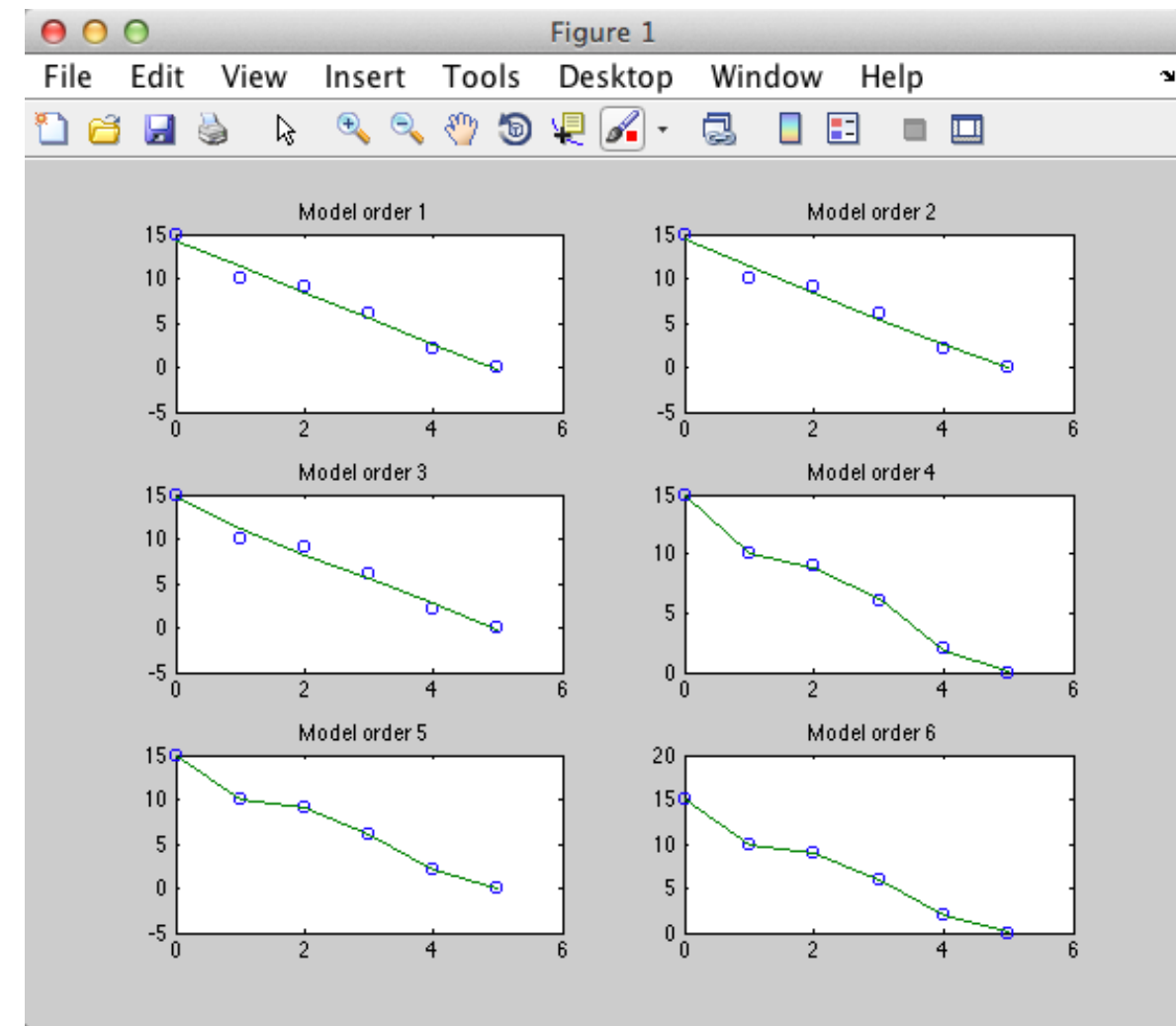
for n=1:6 % n = model order

    p = polyfit(x,y,n)

    ymodel = polyval(p,x);

    subplot(3,2,n)
    plot(x,y,'o',x,ymodel)
    title(sprintf('Model order %d', n));

end
```



- As expected, the higher order models match the data better and better.
- Note! The fifth order model matches exactly because there were only six data points available.
- $n > 5$  makes no sense because we have only 6 data points

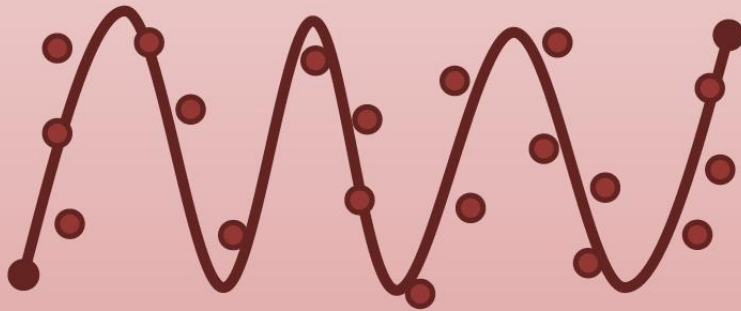


# Whats next?

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### Modelling, Simulation and Control in MATLAB

Hans-Petter Halvorsen

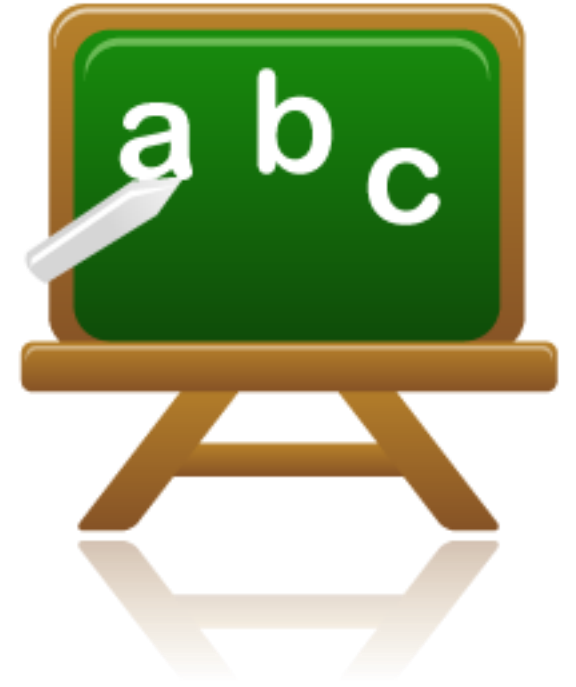


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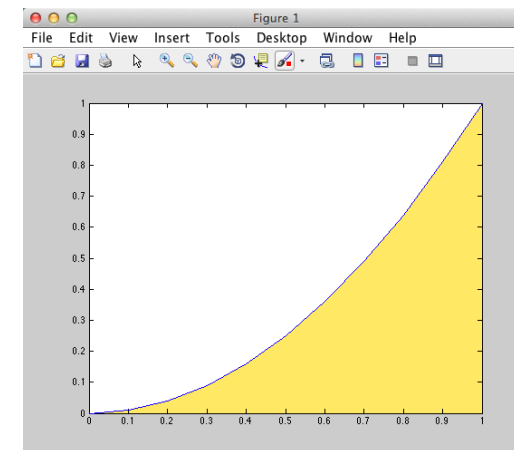
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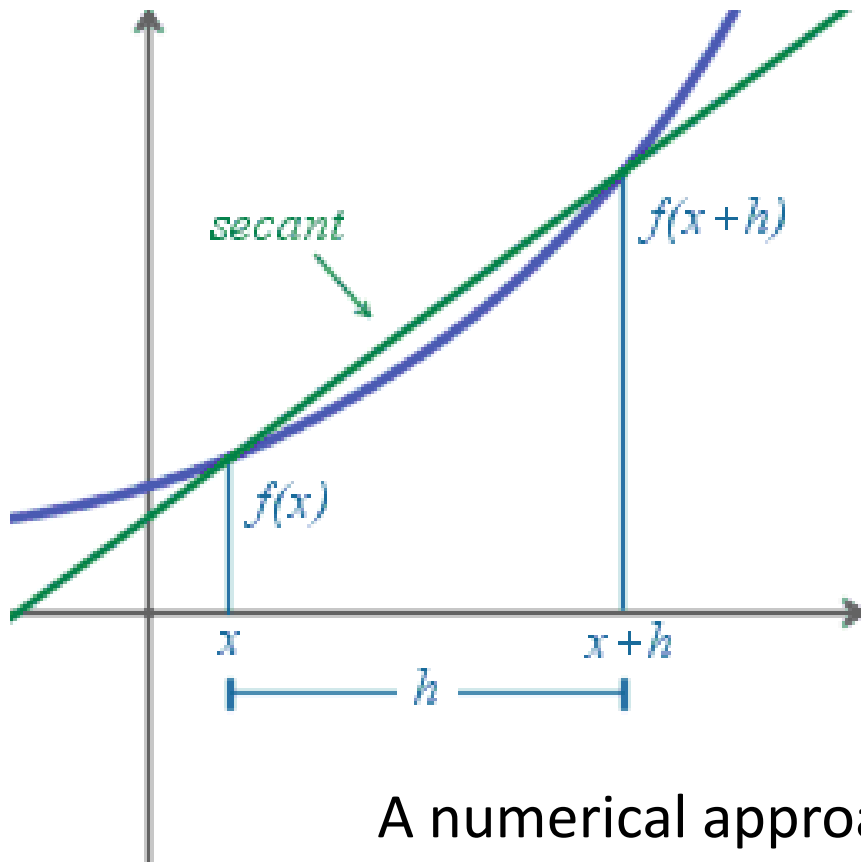
# Lesson 4



- Numerical Differentiation
- Numerical Integration



# Numerical Differentiation



$$f'(x) = \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h}$$

A numerical approach to the derivative of a function  $y=f(x)$  is:

$$\frac{dy}{dx} = \frac{\Delta y}{\Delta x} = \frac{y_2 - y_1}{x_2 - x_1}$$

Note! We will use MATLAB in order to find the numeric solution – not the analytic solution

Example:

# Numerical Differentiation

$$y(x) = x^2$$

We know for this simple example that the exact analytical solution is:

$$\frac{dy}{dx} = 2x$$

Given the following values:

x	y
-2	4
-1	1
0	0
1	1
2	4

$$\frac{dy}{dx} = ?$$

$$\frac{dy}{dx}(x = -2) = -4$$

$$\frac{dy}{dx}(x = -1) = -2$$

$$\frac{dy}{dx}(x = 0) = 0$$

$$\frac{dy}{dx}(x = 1) = 2$$

$$\frac{dy}{dx}(x = 2) = 4$$

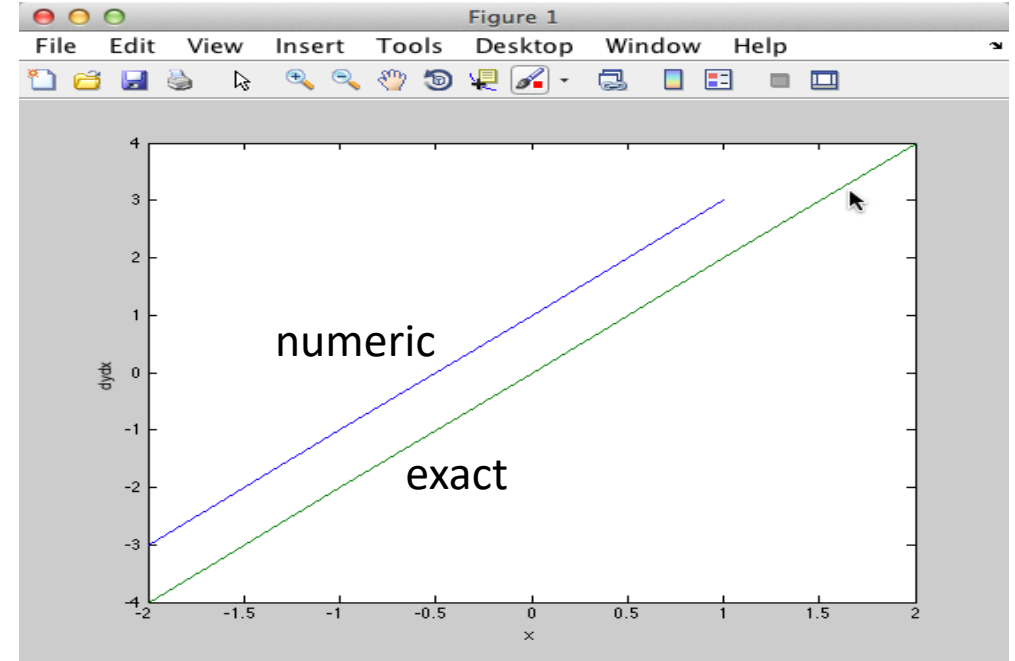
Example:

# Numerical Differentiation

$$y(x) = x^2 \quad \frac{dy}{dx} = ?$$

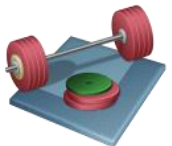
MATLAB Code:

```
x=-2:2;  
y=x.^2;  
  
% Exact Solution  
dydx_exact = 2*x;  
  
% Numerical Solution  
dydx_num = diff(y)./diff(x);  
  
% Compare the Results  
dydx = [[dydx_num, NaN]', dydx_exact']  
plot(x, [dydx_num, NaN]', x, dydx_exact')
```



Numerical Solution      Exact Solution

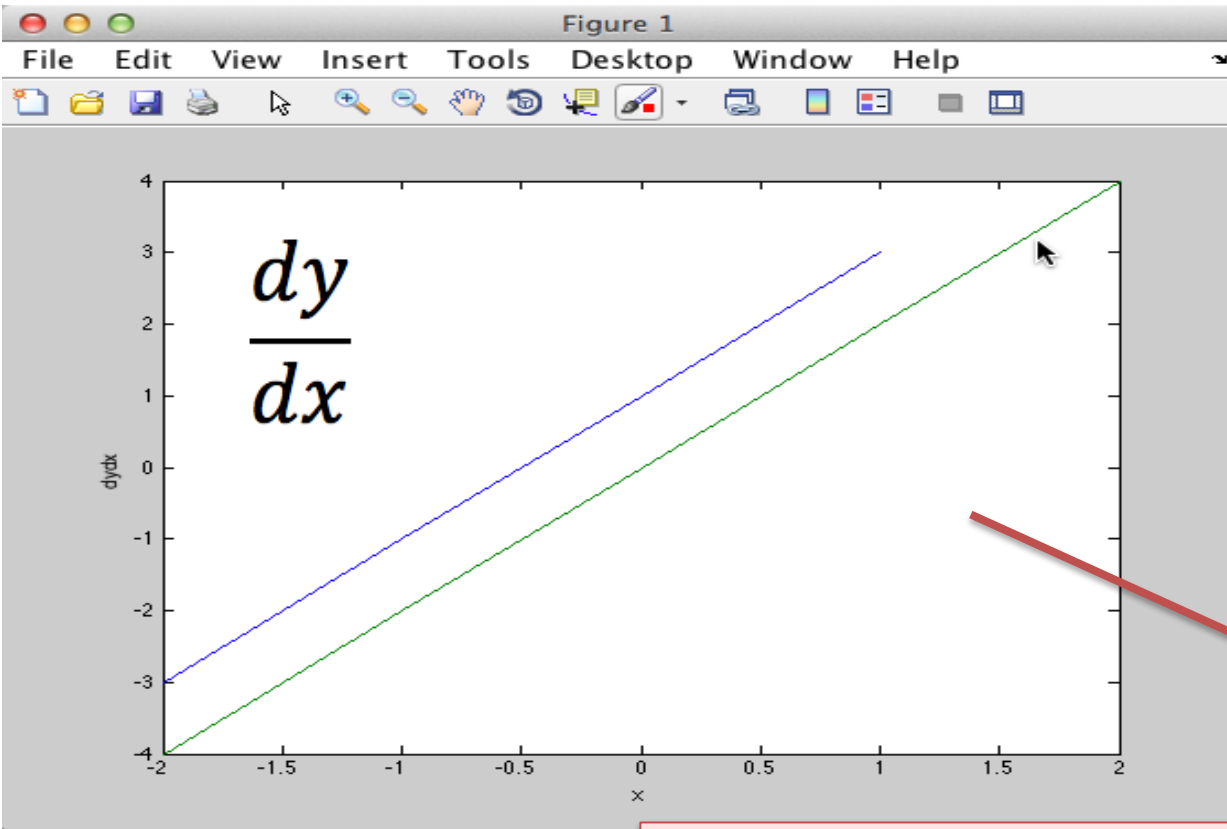
Numerical Solution	Exact Solution
-3	-4
-1	-2
1	0
3	2
NaN	4



Students: Try this example.

Try also to increase number of data points,  $x=-2:0.1:2$

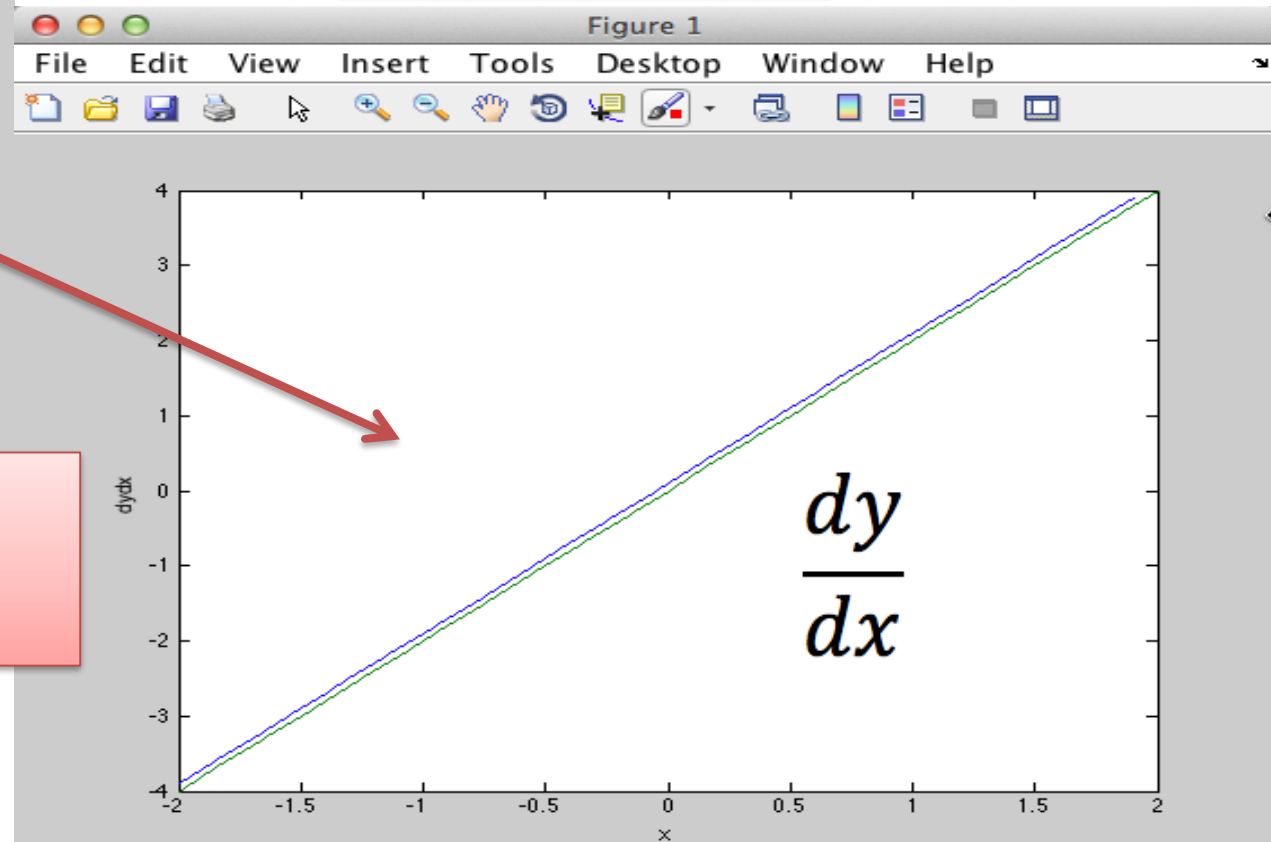
# Numerical Differentiation



$x = -2 : 2$

The results become more accurate when increasing number of data points

$x = -2 : 0.1 : 2$





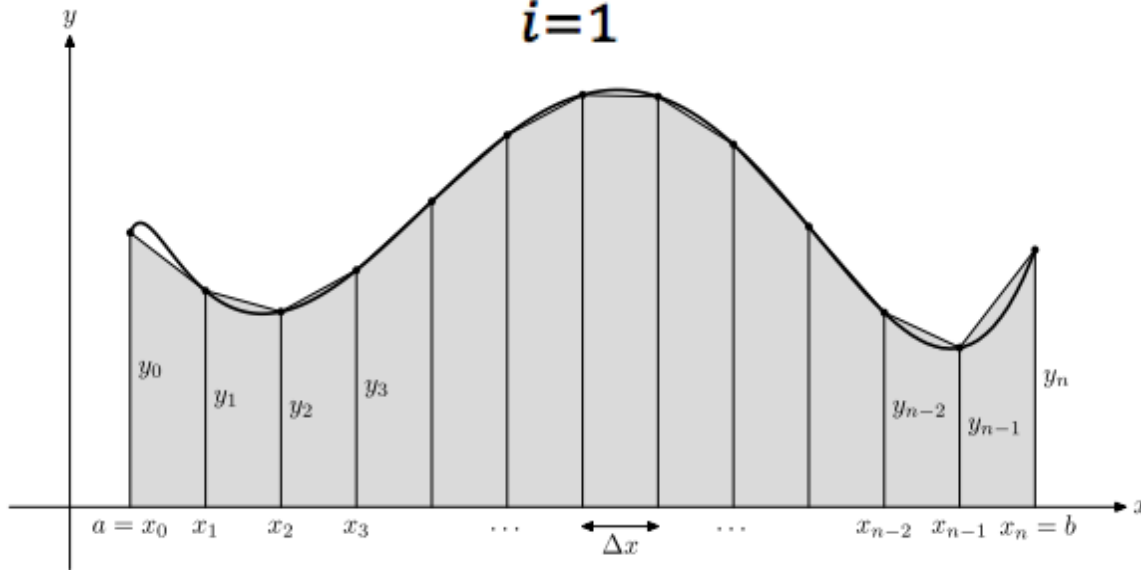
$$\int_a^b f(x) dx$$

# Numerical Integration

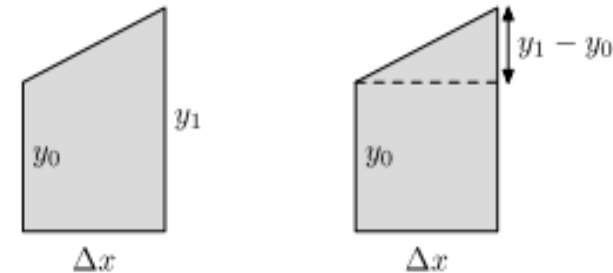
An integral can be seen as the area under a curve.

Given  $y=f(x)$  the approximation of the Area ( $A$ ) under the curve can be found dividing the area up into rectangles and then summing the contribution from all the rectangles (trapezoid rule):

$$A = \sum_{i=1}^{n-1} (x_{i+1} - x_i) \cdot (y_{i+1} + y_i)/2$$



$$A = y_0 \Delta x + \frac{1}{2}(y_1 - y_0)\Delta x = \frac{(y_0 + y_1)\Delta x}{2}$$



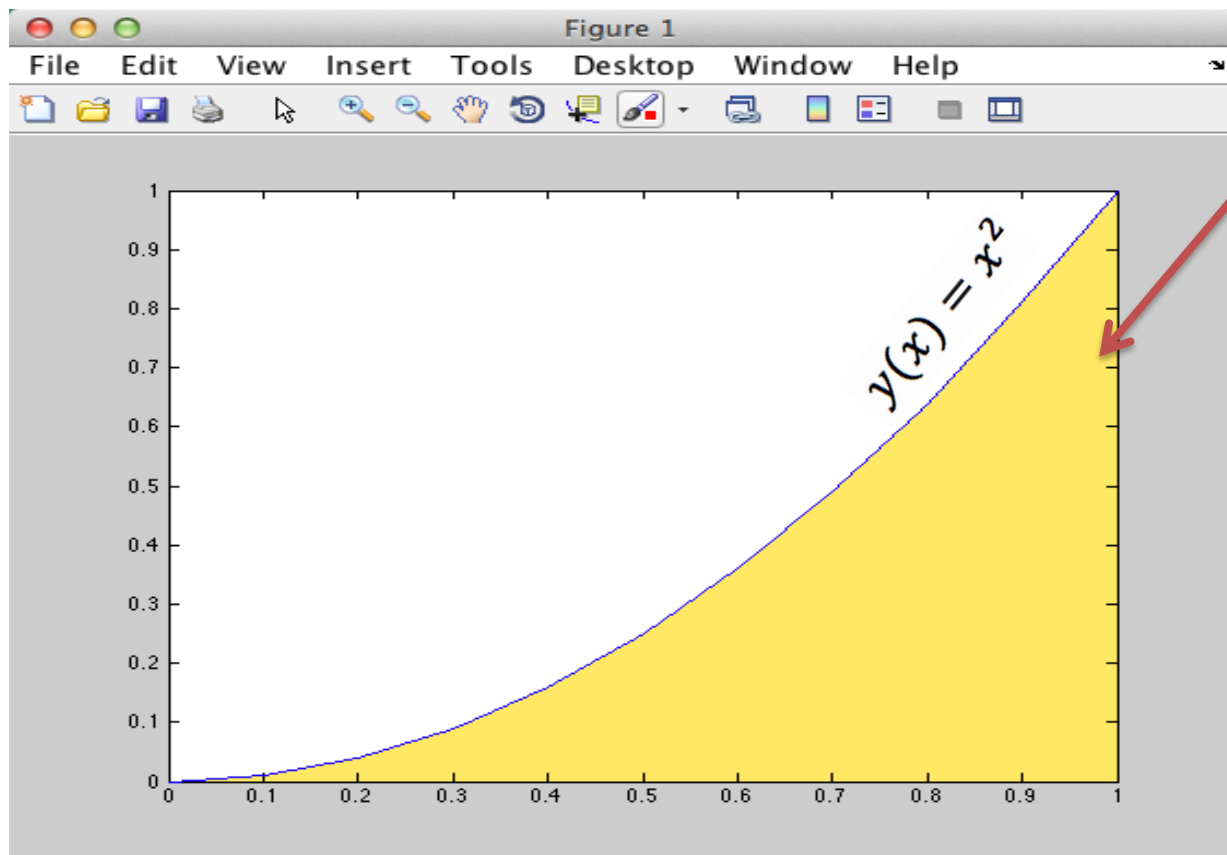
Example:

# Numerical Integration

We know that the exact solution is:

$$y(x) = x^2 \rightarrow \int_a^b y(x) dx = ? \rightarrow \int_0^a x^2 dx = \frac{a^3}{3}$$

$$\int_0^1 x^2 dx = \frac{1}{3} \approx 0.3333$$



We use MATLAB (trapezoid rule):

```
x=0:0.1:1;  
y=x.^2;  
plot(x,y)  
  
% Calculate the Integral:  
avg_y=y(1:length(x)-1)+diff(y)/2;  
A=sum(diff(x).*avg_y)
```

**A = 0.3350**



Students: Try this example

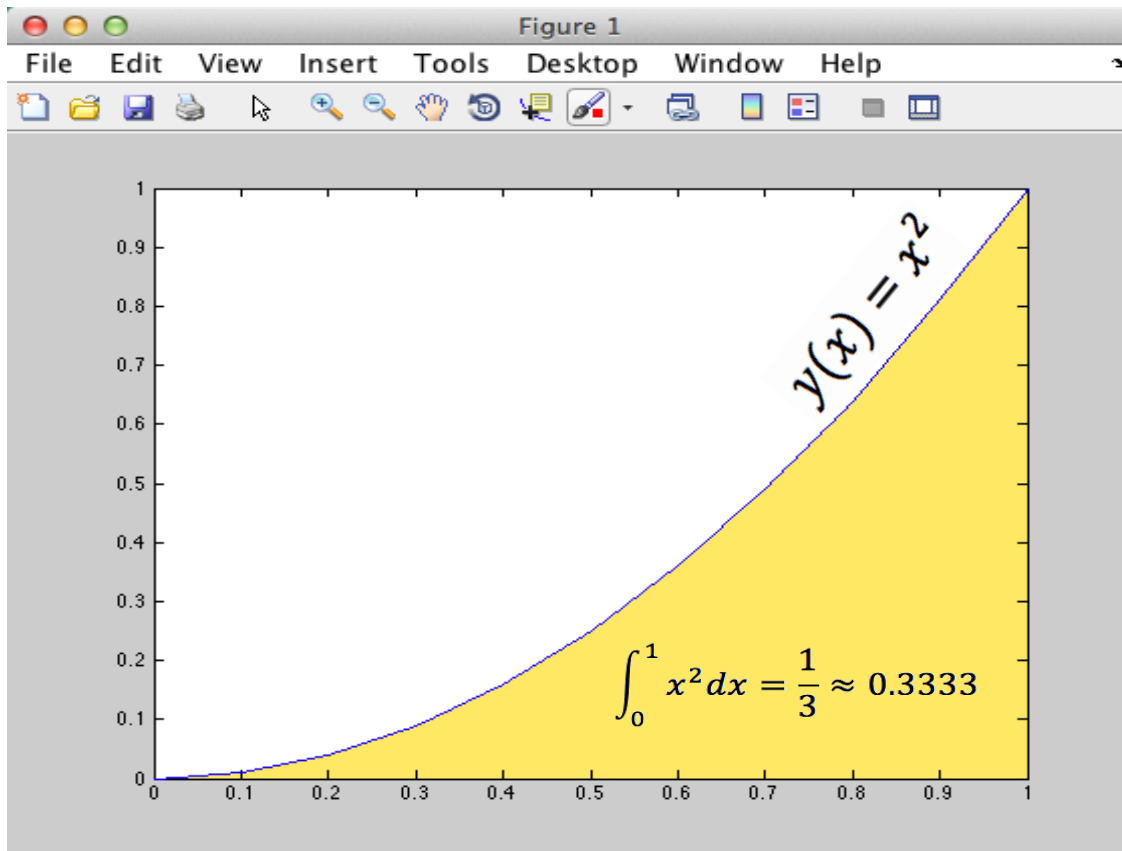
Example:

# Numerical Integration

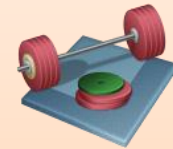
We know that the exact solution is:

$$y(x) = x^2 \quad \rightarrow \quad \int_a^b y(x) dx = ? \quad \rightarrow \quad \int_0^a x^2 dx = \frac{a^3}{3}$$

In MATLAB we have several built-in functions we can use for numerical integration:



```
clear
clc
close all
```



```
x=0:0.1:1;
y=x.^2;
```

Students: Try this example.  
Compare the results.  
Which gives the best method?

```
plot(x,y)
```

```
% Calculate the Integral (Trapezoid method):
avg_y = y(1:length(x)-1) + diff(y)/2;
A = sum(diff(x).*avg_y)
```

```
% Calculate the Integral (Simpson method):
A = quad('x.^2', 0,1)
```

```
% Calculate the Integral (Lobatto method):
A = quadl('x.^2', 0,1)
```

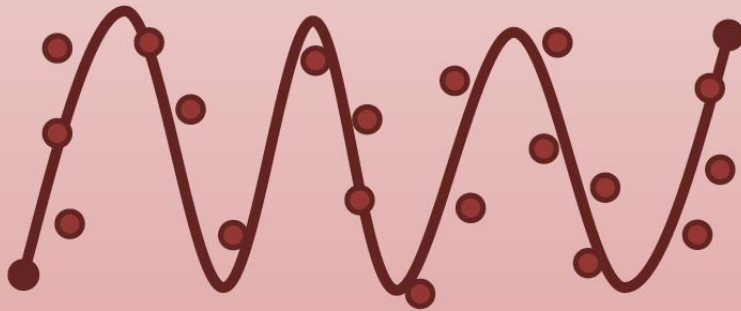


# Whats next?

## Learning by Doing!

### Modelling, Simulation and Control in MATLAB

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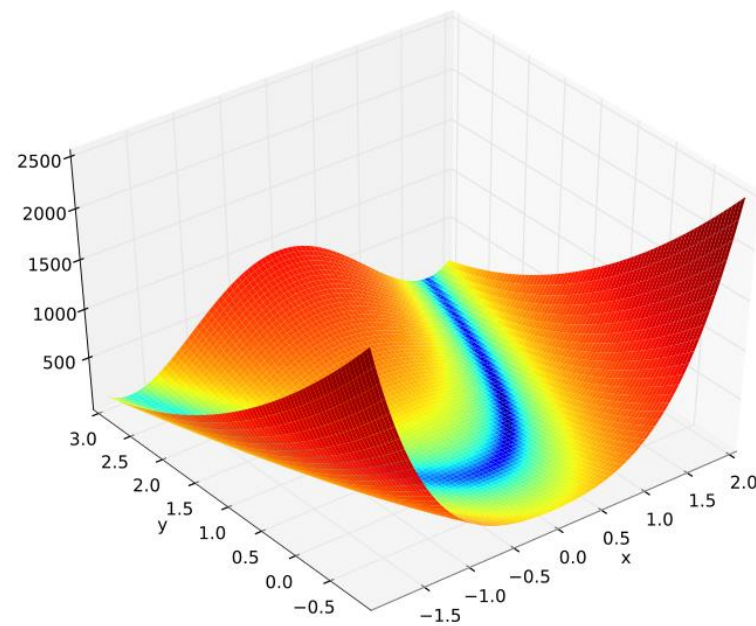
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# Lesson 5



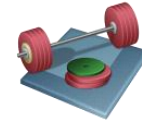
- Optimization



# Optimization

Optimization is important in modelling, control and simulation applications.  
Optimization is based on finding the minimum of a given criteria function.

Example:  $y(x) = 2x^2 + 20x - 22$



Students: Try this example

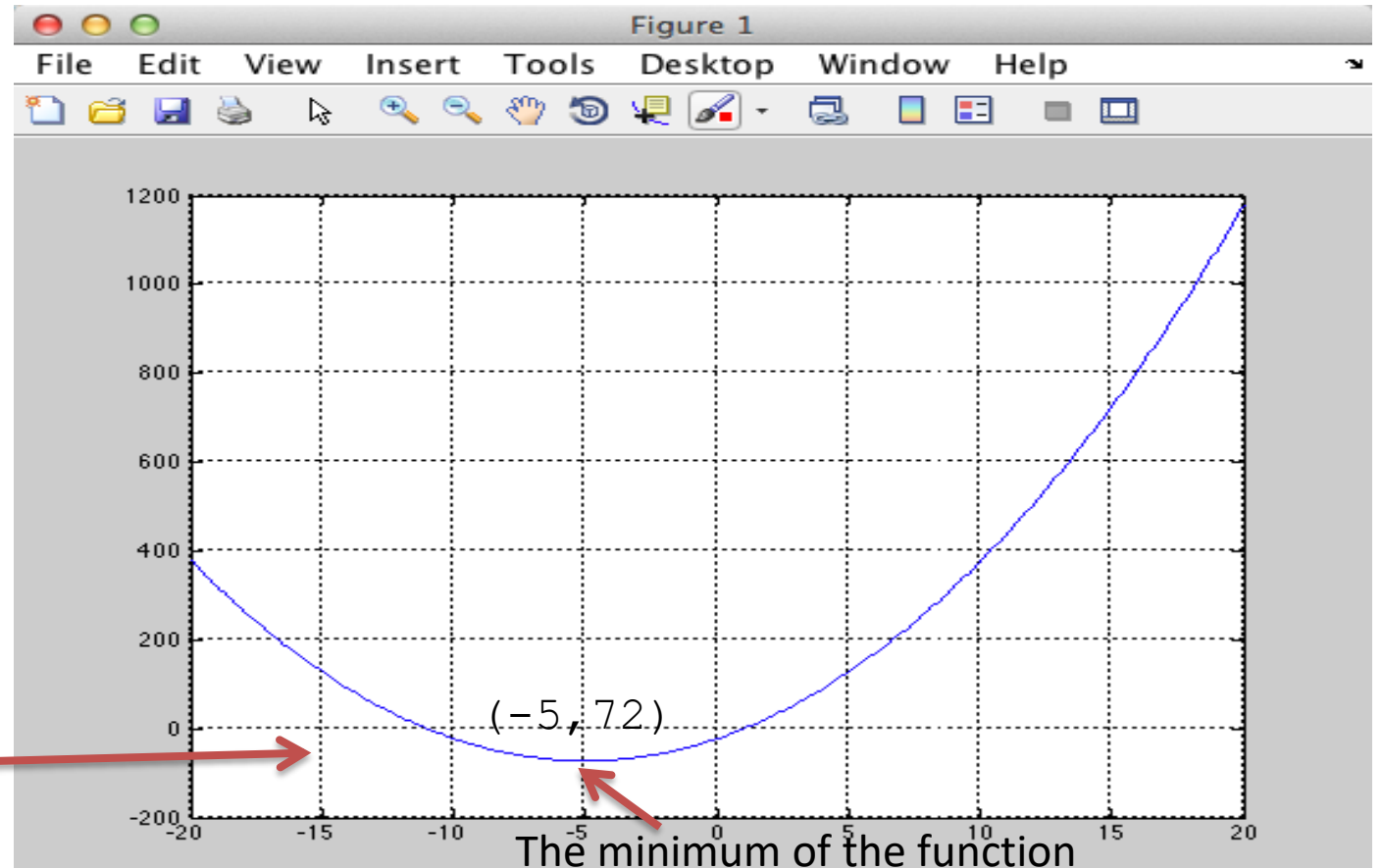
We want to find for what value of x the function has its minimum value

```
clear
clc

x = -20:0.1:20;
y = 2.*x.^2 + 20.*x - 22;
plot(x,y)
grid

i=1;
while ( y(i) > y(i+1) )
    i = i + 1;
end

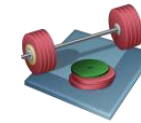
x(i)
y(i)
```



Example:

# Optimization

$$y(x) = 2x^2 + 20x - 22$$



Students: Try this example

```
function f = mysimplefunc(x)
f = 2*x.^2 + 20.*x -22;
```

Note! if we have more than 1 variable, we have to use e.g., the `fminsearch` function

**x\_min =**

**-5**

**y =**

**-72**

We got the same results as previous slide

```
clear
clc
close all

x = -20:1:20;
f = mysimplefunc(x);
plot(x, f)
grid

x_min = fminbnd(@mysimplefunc, -20, 20)

y = mysimplefunc(x_min)
```

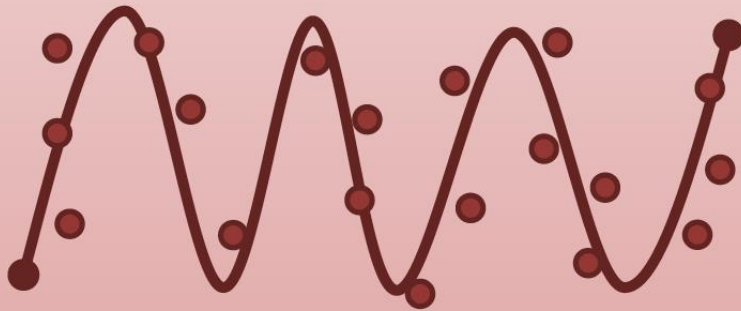


# Whats next?

## Learning by Doing!

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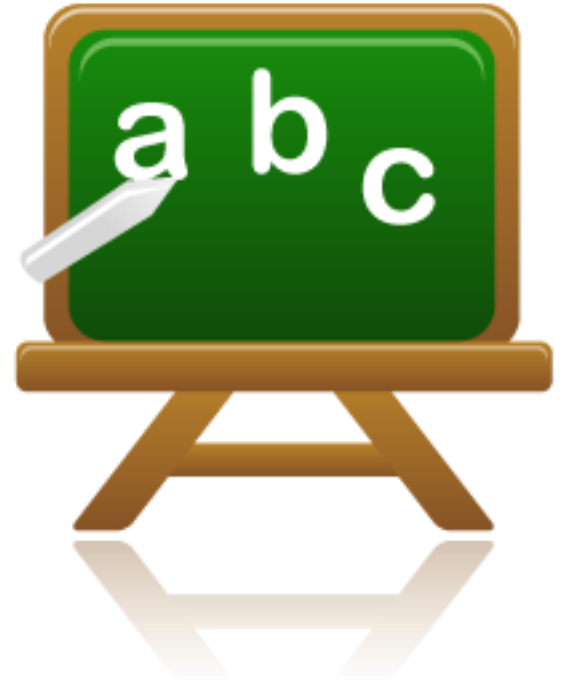
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# Lesson 6



- Transfer Functions
- State-space models

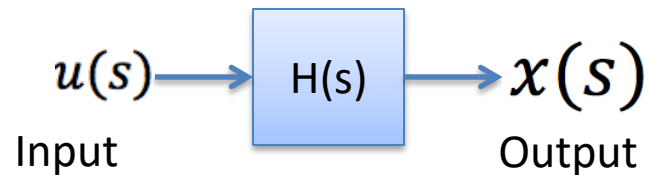
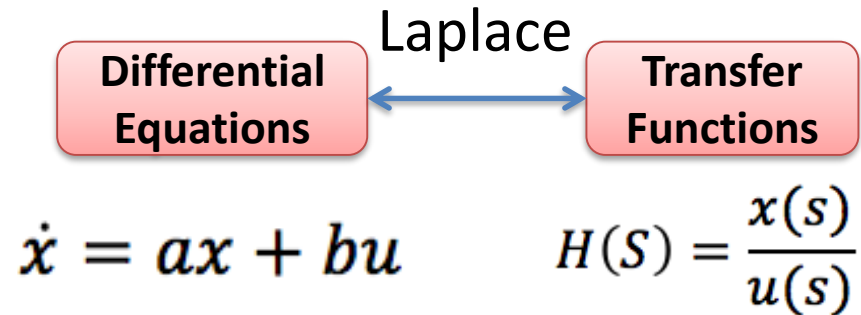
$$H(s) = \frac{y(s)}{u(s)} = \frac{2}{s^2 + 4s + 3}$$

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \underbrace{\begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}}_A \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \underbrace{\begin{bmatrix} 0 \\ 1 \end{bmatrix}}_B u$$

$$y = \underbrace{[1 \quad 0]}_C \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

# Transfer functions

$$H(S) = \frac{x(s)}{u(s)}$$



A Transfer function is the ratio between the input and the output of a dynamic system when all the others input variables and initial conditions is set to zero

Example:

$$H(s) = \frac{x(s)}{u(s)} = \frac{3}{0.5s + 1}$$

← Numerator  
← Denominator

# Transfer functions

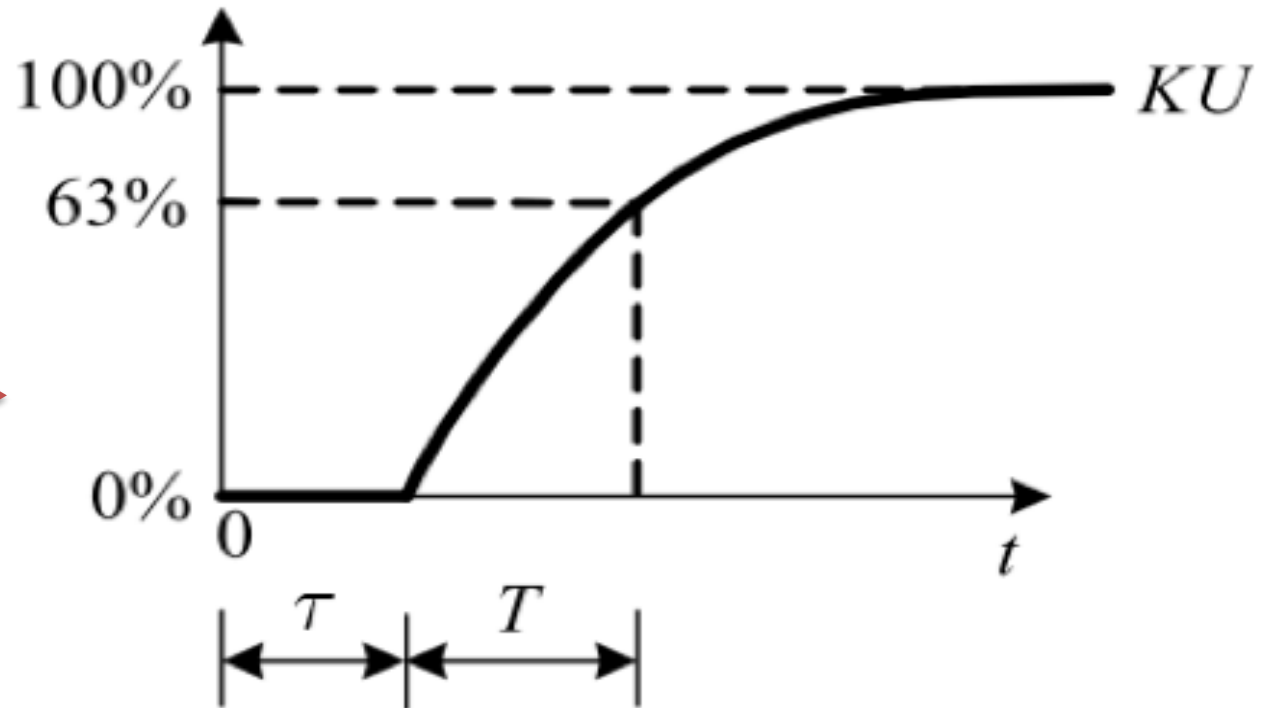
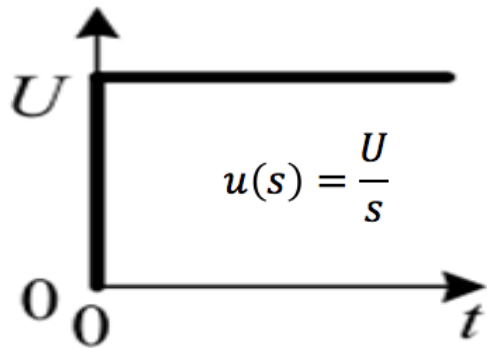
1.order Transfer function with Time Delay:

1.order Transfer function:

$$H(s) = \frac{y(s)}{u(s)} = \frac{K}{Ts + 1}$$

$$H(s) = \frac{K}{Ts + 1} e^{-\tau s}$$

Step Response:



# Transfer functions

Example:

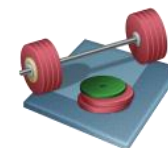
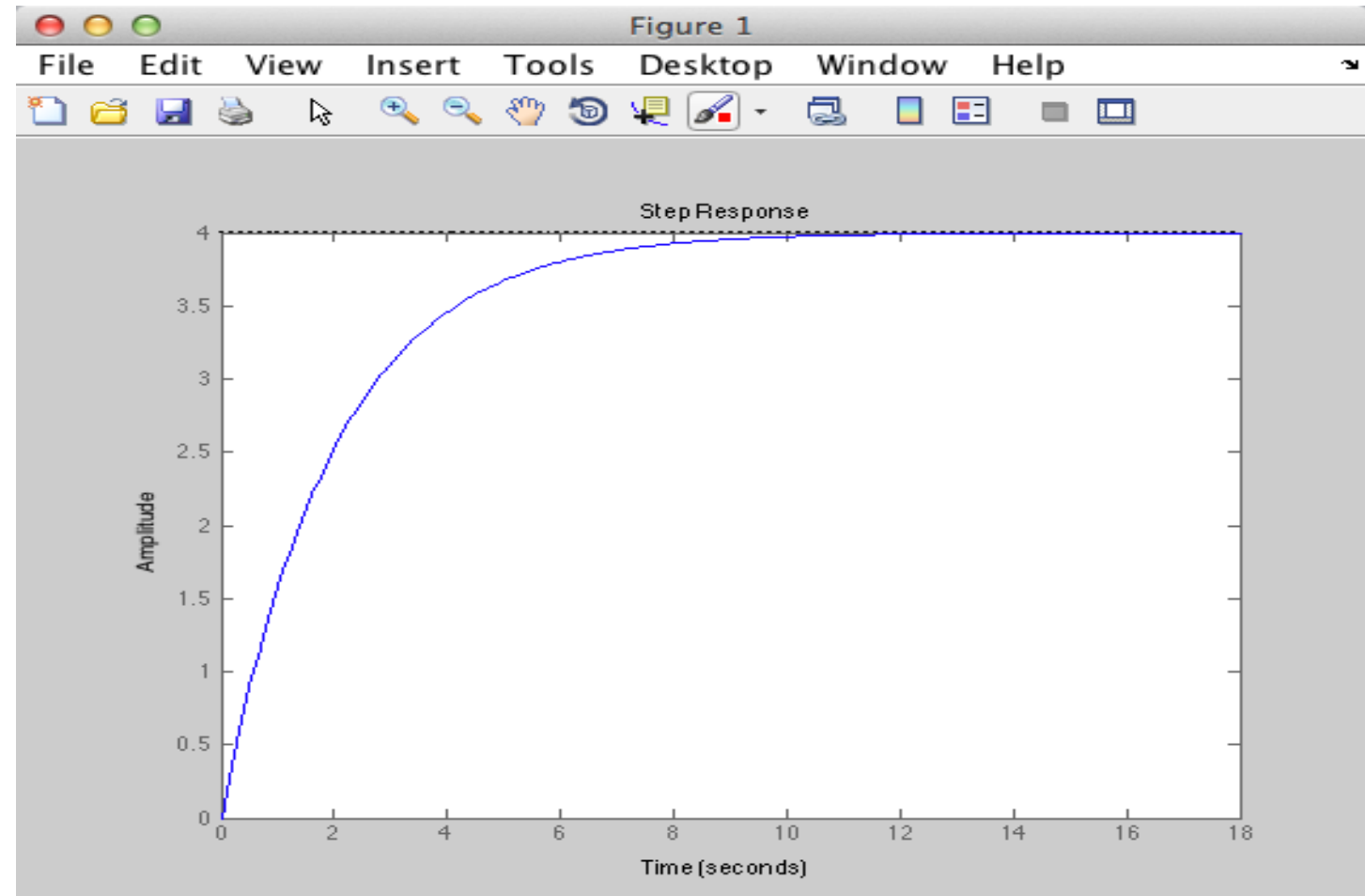
$$H(s) = \frac{x(s)}{u(s)} = \frac{4}{2s + 1}$$

MATLAB:

```
clear
clc
close all

% Transfer Function
num = [4];
den = [2, 1];
H = tf(num, den)

% Step Response
step(H)
```



Students: Try this example

# Transfer functions

2.order Transfer function:

$$H(s) = \frac{K}{as^2 + bs + c} = \frac{K\omega_0^2}{s^2 + 2\zeta\omega_0 + \omega_0^2} = \frac{K}{\left(\frac{s}{\omega_0}\right)^2 + 2\zeta\frac{s}{\omega_0} + 1}$$

Example:  $H(s) = \frac{y(s)}{u(s)} = \frac{2}{s^2 + 4s + 3}$



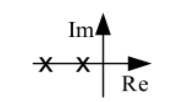
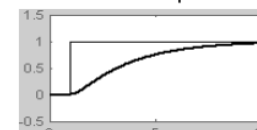
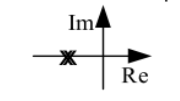
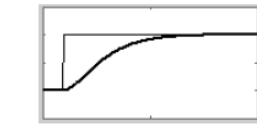
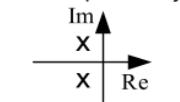
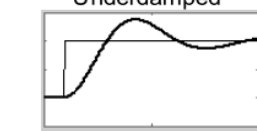
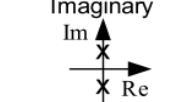
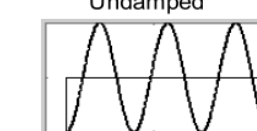
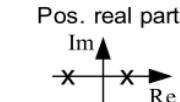
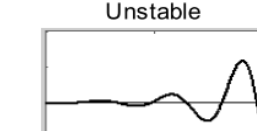
Students: Try this example.  
Try with different values for  $K$ ,  $a$ ,  $b$  and  $c$ .

MATLAB:

```
clear
clc
close all

% Transfer Function
num = [2];
den = [1, 4, 3];
H = tf(num, den)

% Step Response
step(H)
```

Value of $\zeta$	Poles $p_1$ and $p_2$	Type of step response $y(t)$
$\zeta > 1$	Real and distinct 	Overdamped 
$\zeta = 1$	Real and multiple 	Critically damped 
$0 < \zeta < 1$	Complex conj. 	Underdamped 
$\zeta = 0$	Imaginary 	Undamped 
$\zeta < 0$	Pos. real part 	Unstable 

# State-space models

A set with linear differential equations:

$$\begin{aligned} \dot{x}_1 &= a_{11}x_1 + a_{21}x_2 + \cdots + a_{n1}x_n + b_{11}u_1 + b_{21}u_2 + \cdots + b_{n1}u_n \\ &\vdots \\ \dot{x}_n &= a_{1n}x_1 + a_{2n}x_2 + \cdots + a_{nn}x_n + b_{1n}u_1 + b_{2n}u_2 + \cdots + b_{nn}u_n \\ &\vdots \end{aligned}$$

Can be structured like this:

$$\begin{aligned} \underbrace{\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \\ \vdots \\ \dot{x}_n \end{bmatrix}}_x &= \underbrace{\begin{bmatrix} a_{11} & \cdots & a_{n1} \\ \vdots & \ddots & \vdots \\ a_{1m} & \cdots & a_{nm} \end{bmatrix}}_A \underbrace{\begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}}_x + \underbrace{\begin{bmatrix} b_{11} & \cdots & b_{n1} \\ \vdots & \ddots & \vdots \\ b_{1m} & \cdots & b_{nm} \end{bmatrix}}_B \underbrace{\begin{bmatrix} u_1 \\ u_2 \\ \vdots \\ u_n \end{bmatrix}}_u \\ \underbrace{\begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{bmatrix}}_y &= \underbrace{\begin{bmatrix} c_{11} & \cdots & c_{n1} \\ \vdots & \ddots & \vdots \\ c_{1m} & \cdots & c_{nm} \end{bmatrix}}_C \underbrace{\begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}}_x + \underbrace{\begin{bmatrix} d_{11} & \cdots & d_{n1} \\ \vdots & \ddots & \vdots \\ d_{1m} & \cdots & d_{nm} \end{bmatrix}}_D \underbrace{\begin{bmatrix} u_1 \\ u_2 \\ \vdots \\ u_n \end{bmatrix}}_u \end{aligned}$$

Which can be stated on the following compact form:



$$\begin{aligned} \dot{x} &= Ax + Bu \\ y &= Cx + Du \end{aligned}$$

# State-space models

Example:

$$\dot{x}_1 = x_1 + 2x_2$$

$$\dot{x}_2 = 3x_1 + 4x_2 + u$$

$$y = x_1$$

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \underbrace{\begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}}_A \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \underbrace{\begin{bmatrix} 0 \\ 1 \end{bmatrix}}_B u$$

$$y = \underbrace{\begin{bmatrix} 1 & 0 \end{bmatrix}}_C \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

MATLAB:

```
clear
clc
close all

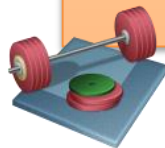
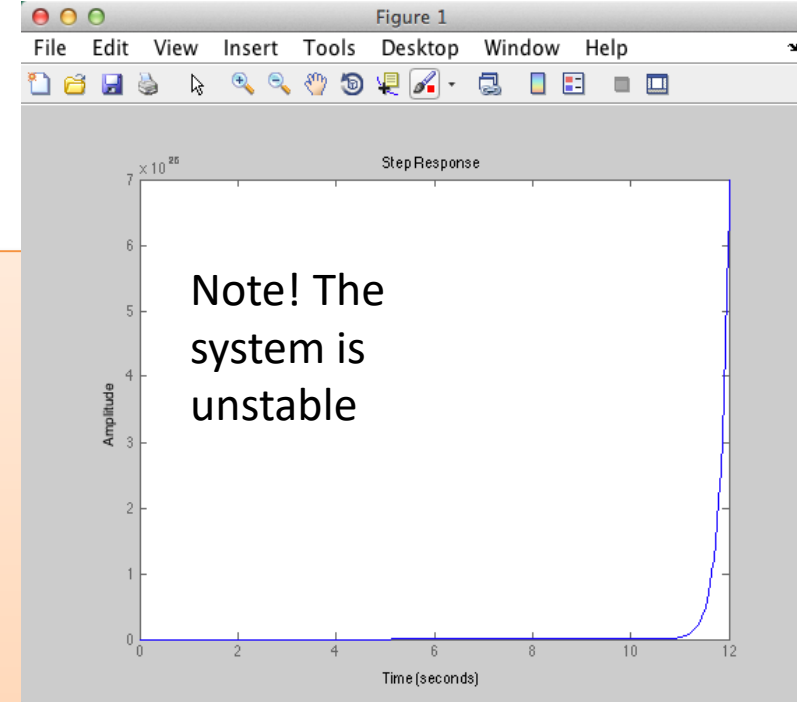
% State-space model
A = [1, 2; 3, 4];
B = [0; 1];

C = [1, 0];
D = [0];

ssmodel = ss(A, B, C, D)

% Step Response
step(ssmodel)

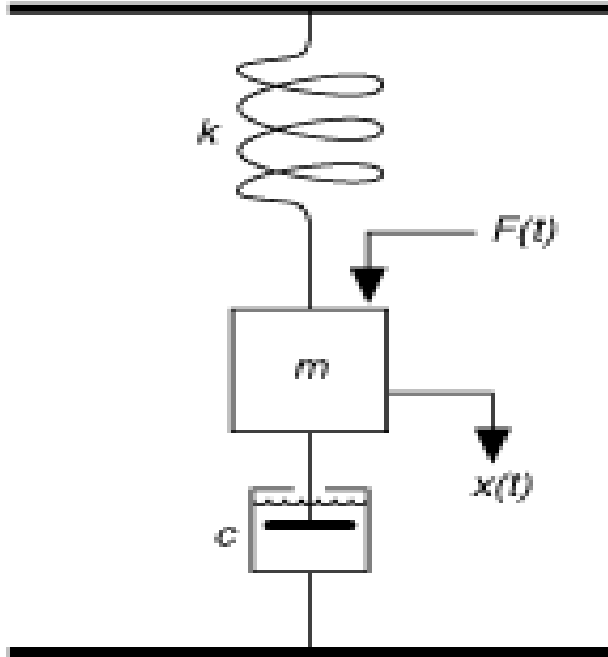
% Transfer function
H = tf(ssmodel)
```



Students: Try this example

# State-space models

## Mass-Spring-Damper System

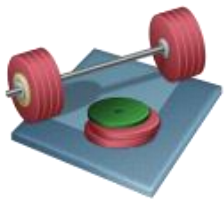


Example:

$$\ddot{x} = -\frac{k}{m}x - \frac{c}{m}\dot{x} + \frac{1}{m}F$$

$x$  – position,  $\dot{x}$  – speed/velocity,  $\ddot{x}$  – acceleration

$c$  - damping constant,  $m$  - mass,  $k$  - spring constant,  $F$  – force

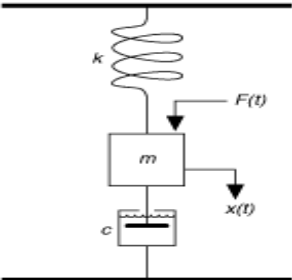


Students: Find the State-space model and find the step response in MATLAB.  
Try with different values for  $k$ ,  $m$ ,  $c$  and  $F$ .  
Discuss the results



# State-space models

Mass-Spring-Damper System



We set:

$$\begin{aligned} x_1 &= x \\ x_2 &= \dot{x} = \dot{x}_1 \end{aligned}$$

This gives:

$$\begin{aligned} \dot{x}_1 &= x_2 \\ \dot{x}_2 &= \ddot{x} \end{aligned}$$

This gives:

$$\begin{aligned} \dot{x}_1 &= x_2 \\ \dot{x}_2 &= -\frac{k}{m}x_1 - \frac{c}{m}x_2 + \frac{1}{m}F \end{aligned}$$

Finally: Note! we have set  $F = u$

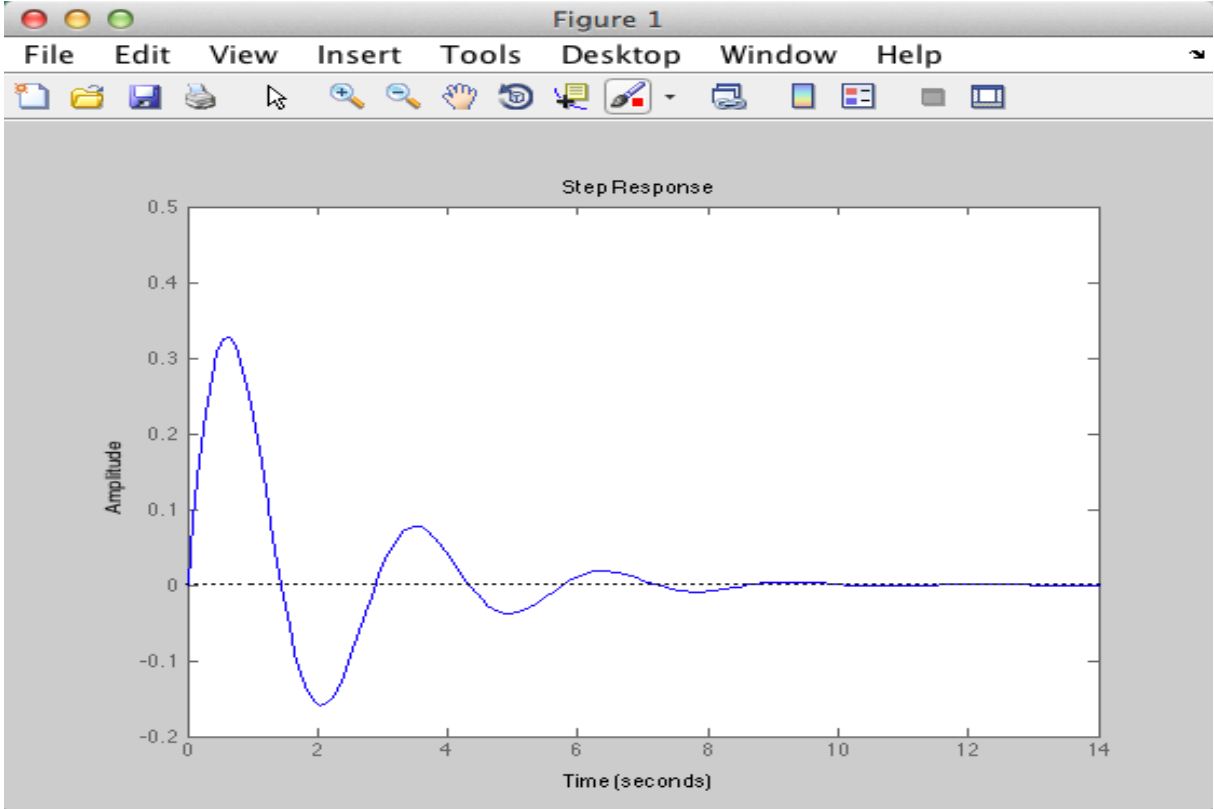
$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ -\frac{k}{m} & -\frac{c}{m} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 0 \\ \frac{1}{m} \end{bmatrix} u$$

```

k = 5;
c = 1;
m = 1;

A = [0 1; -k/m -c/m];
B = [0; 1/m];
C = [0 1];
D = [0];
sys = ss(A, B, C, D)

step(sys)
    
```



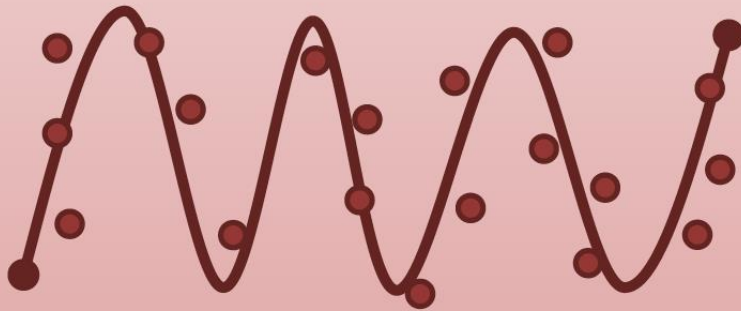


# Whats next?

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### Modelling, Simulation and Control in MATLAB

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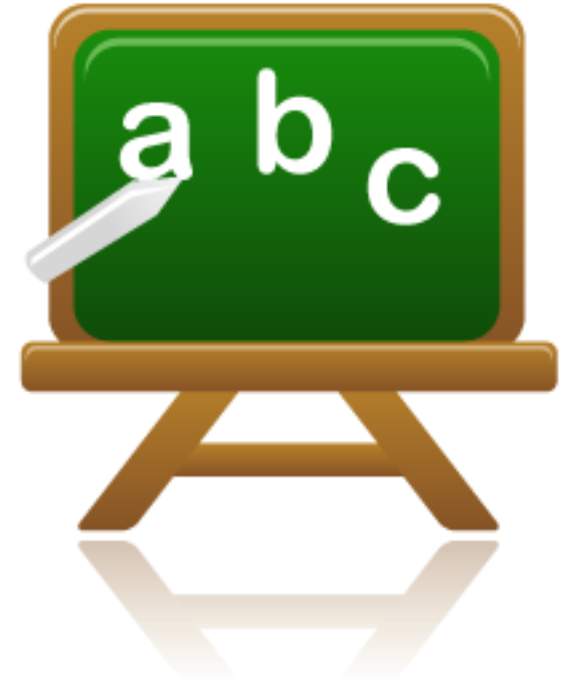


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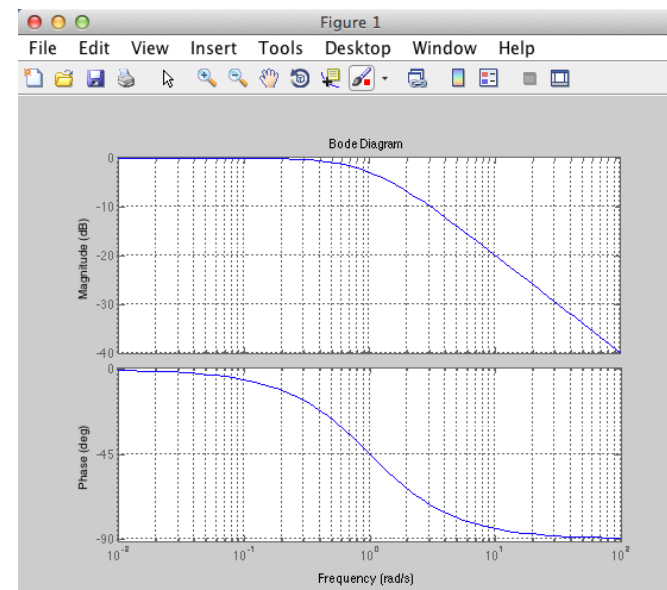
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# Lesson 7



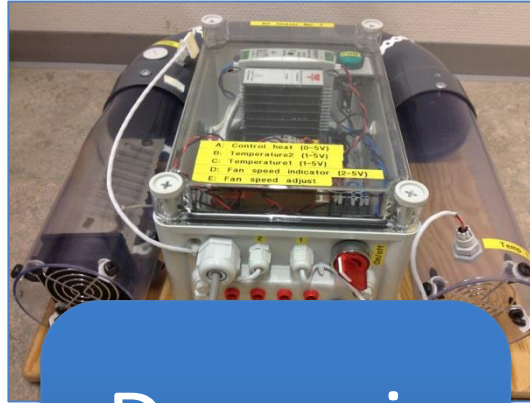
- Frequency Response



# Frequency Response

Example:

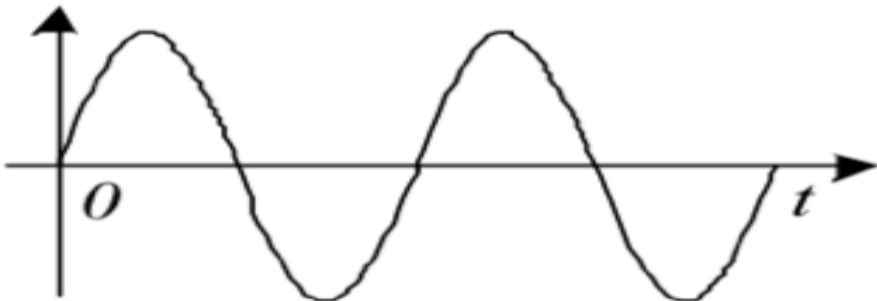
Air Heater



Dynamic System

$H(s)$

Input Signal

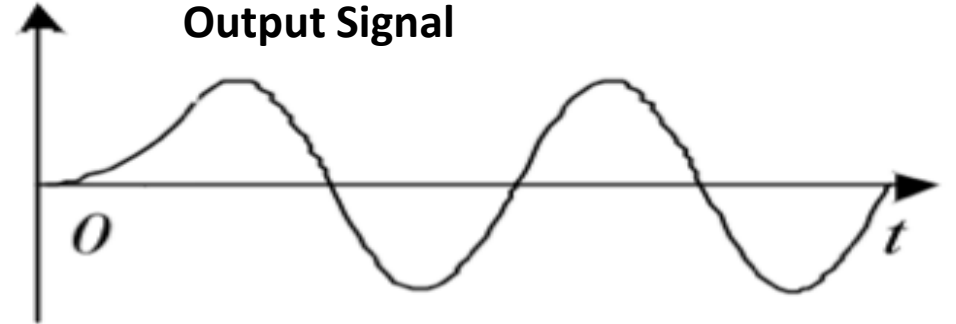


$$u(t) = U \sin \omega t$$

Amplitude

Frequency

Output Signal



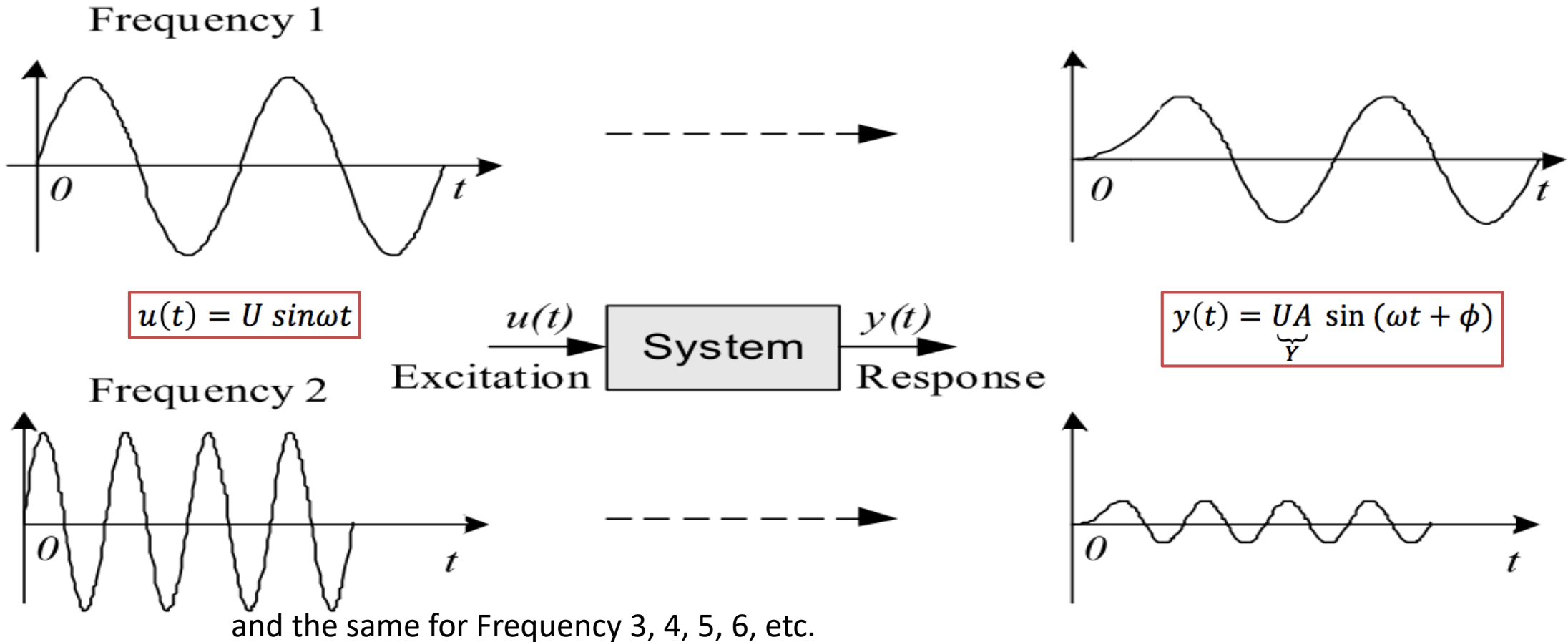
$$y(t) = \underbrace{UA}_{\bar{Y}} \sin (\omega t + \phi)$$

Gain

Phase Lag

The frequency response of a system expresses how a sinusoidal signal of a given frequency on the system input is transferred through the system.

# Frequency Response - Definition



- The frequency response of a system is defined as the **steady-state response** of the system to a **sinusoidal** input signal.
- When the system is in steady-state, it differs from the input signal only in **amplitude/gain** ( $A$ ) (“forsterkning”) and **phase lag** ( $\phi$ ) (“faseforskyvning”).

# Frequency Response

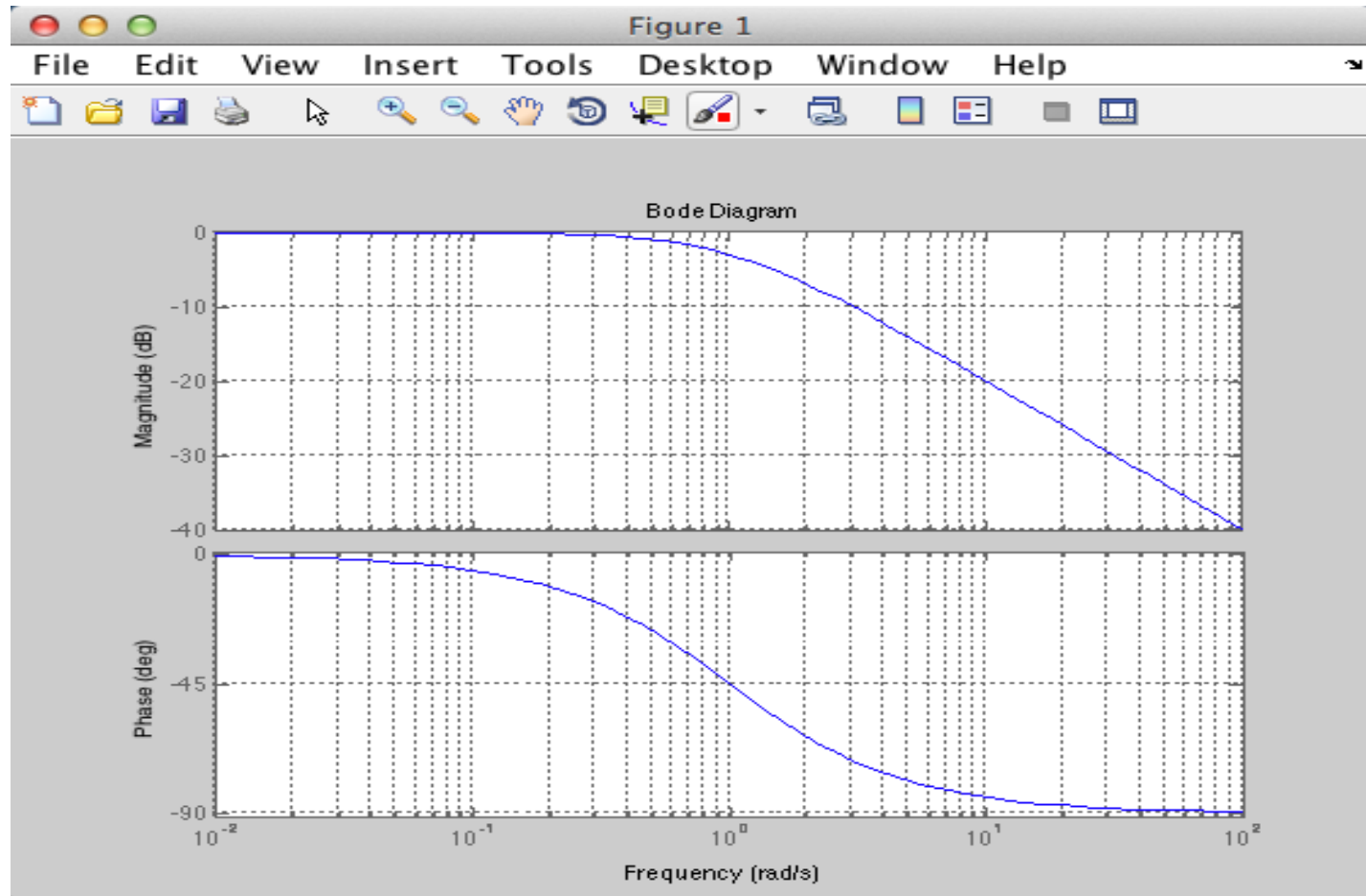
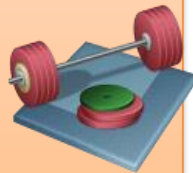
Example:

$$H(s) = \frac{y(s)}{u(s)} = \frac{1}{s + 1}$$

```
clear  
clc  
close all
```

```
% Define Transfer function  
num=[1];  
den=[1, 1];  
H = tf(num, den)
```

```
% Frequency Response  
bode(H);  
grid on
```



Students: Try this Example

The frequency response is an important tool for analysis and design of signal filters and for analysis and design of control systems.

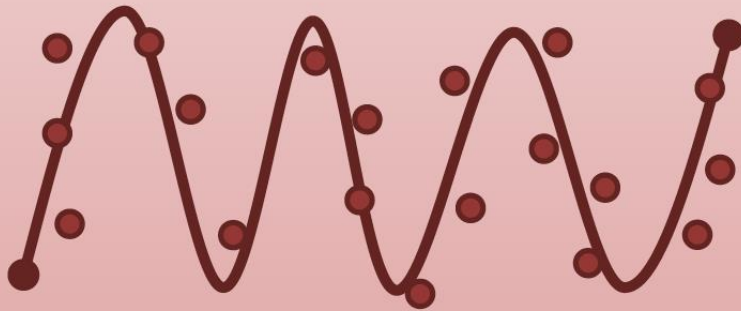


# Whats next?

## Learning by Doing!

### Modelling, Simulation and Control in MATLAB

Hans-Petter Halvorsen



<https://www.halvorsen.blog>

Self-paced Tutorials with lots of Exercises and Video resources

Do as many Exercises as possible! The only way to learn MATLAB is by doing Exercises and hands-on Coding!!!

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