

We get

$$\begin{aligned}\hat{x}(k) &= \Phi W_{\tau}^{-1} \begin{bmatrix} y(k-1) \\ y(k) \end{bmatrix} + \Psi u(k-1) \\ &= \begin{bmatrix} -3.55 & 3.55 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} y(k-1) \\ y(k) \end{bmatrix} + \begin{bmatrix} 0.114 \\ 0 \end{bmatrix} u(k-1).\end{aligned}$$

- b. The dynamical observer (4.28) has the form

$$\hat{x}(k+1|k) = (\Phi - KC)\hat{x}(k|k-1) + \Gamma u(k) + Ky(k).$$

In this case we choose K such that the eigenvalues of $\Phi - KC$ are in the origin. Using the results from Problem 4.1 but with Φ^T and C^T instead of Φ and Γ gives

$$K = \begin{bmatrix} 2.77 \\ 1.78 \end{bmatrix}$$

- c. The reduced order observer (4.32) has the form

$$\hat{x}(k|k) = (I - KC)(\Phi \hat{x}(k-1|k-1) + \Gamma u(k-1)) + Ky(k).$$

In this case we want to find K such that

- $CK = 1$
- $(I - KC)\Phi$ has eigenvalues in the origin. The first condition implies that $k_2 = 1$. Further

$$(I - KC)\Phi = \begin{bmatrix} 1 & -k_1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} 0.78 & 0 \\ 0.22 & 0 \end{bmatrix} = \begin{bmatrix} 0.78 - 0.22k_1 & -k_1 \\ 0 & 0 \end{bmatrix}$$

The eigenvalues will be in the origin if

$$k_1 = 0.78/0.22 = 3.55.$$

The observer is then

$$\hat{x}(k|k) = \begin{bmatrix} 0 & -3.55 \\ 0 & 0 \end{bmatrix} \hat{x}(k-1|k-1) + \begin{bmatrix} 0.114 \\ 0 \end{bmatrix} u(k-1) + \begin{bmatrix} 3.55 \\ 1 \end{bmatrix} y(k)$$

Since $\hat{x}_2(k|k) = y(k)$ we get

$$\hat{x}(k|k) = \begin{bmatrix} -3.55 & 3.55 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} y(k-1) \\ y(k) \end{bmatrix} + \begin{bmatrix} 0.114 \\ 0 \end{bmatrix} u(k-1)$$

which is the same as the observer obtained by direct calculation.

Problem 4.6

From Problem 2.10 we get for $h = 12$

$$\begin{aligned}x(kh+h) &= \begin{bmatrix} 0.790 & 0 \\ 0.176 & 0.857 \end{bmatrix} x(kh) + \begin{bmatrix} 0.281 \\ 0.0296 \end{bmatrix} u(kh) \\ y(kh) &= \begin{bmatrix} 0 & 1 \end{bmatrix} x(kh)\end{aligned}$$

The continuous time poles of the system are -0.0197 and -0.0129 . The observer should be twice as fast as the fastest mode of the open loop system. We thus choose the poles of the observer in

$$z = e^{-0.0394 \cdot 12} = 0.62$$

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