First name:
Last name:
Student ID:

Read before you start:

- There are FIVE QUESTIONS.
- The examination is OPEN-BOOK.
- Besides correctness, the CLARITY of your presentation will also be graded.

Due: 11 June 2021, 17:30

• NO COLLABORATION with others.

$\mathbf{Q}1$	$\mathbf{Q2}$	Q3	$\mathbf{Q4}$	$\mathbf{Q5}$	Total

Let the matrix $A \in \mathbb{R}^{4\times 4}$ be such that all of the following four systems are stable in the sense of Lyapunov:

(i)
$$\dot{x} = Ax$$
, (ii) $\dot{x} = -Ax$, (iii) $x^+ = Ax$, (iv) $x^+ = A^{-1}x$.

Let now $B \in \mathbb{R}^{4 \times 1}$ be a nonzero matrix and consider the following single-input single-output system:

$$\dot{x} = Ax + Bu
 y = B^T x.$$
(1)

- (a) Show that the system (1) cannot be controllable.
- (b) Show that the system (1) cannot be BIBO stable.

Consider the following third order system ("*" means "don't care")

$$\dot{x} = \begin{bmatrix} 1 & 3 & * \\ 2 & 2 & * \\ 1 & -1 & * \end{bmatrix} x + \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix} u.$$

This system is known to be uncontrollable.

- (a) Find a basis for the controllable subspace.
- (b) Determine whether this system is stabilizable.

Let $P \in \mathbb{R}^{n \times n}$ be symmetric positive definite and $B \in \mathbb{R}^{n \times m}$. Construct the complex matrix

$$Z = BB^T + jP.$$

Consider now the following system

$$\dot{x} = Px + Bu.$$

- (a) Show that the system is controllable if Z has no eigenvalue on the imaginary axis.
- (b) Show that Z has no eigenvalue on the imaginary axis if the system is controllable.

Consider the following system

$$\dot{x} = \begin{bmatrix} 1 & 2 & 5 \\ 3 & 4 & 6 \\ 0 & 0 & -3 \end{bmatrix} x + \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} u$$

$$y = \begin{bmatrix} 0 & 1 & 1 \end{bmatrix} x.$$

- (a) Find a feedback gain $K = \begin{bmatrix} k_1 & k_2 & k_3 \end{bmatrix}$ such that under the feedback law u = -Kx the eigenvalues of the closed-loop system are $\lambda_1 = -1$, $\lambda_2 = -2$, $\lambda_3 = -3$.
- (b) Consider now the control law of the form $u = -Kx + \gamma \bar{r}$ where K is found in part (a), $\gamma \in \mathbb{R}$ is your design parameter, and $\bar{r} \in \mathbb{R}$ denotes some constant reference value (unknown to the designer). Find γ so that, under the proposed control law, the output of the system converges to the reference value $y(t) \to \bar{r}$ for all initial conditions x(0). (Your answer should be independent of \bar{r} .)

Given a controllable pair (A, B) suppose there exists $P = P^T > 0$ such that $A^T P + PA \le 0$. Consider now the matrix $H = A - BB^T P$.

- (a) Show that the pair (H, B) is controllable.
- (b) Show that the system $\dot{x} = Hx$ is exponentially stable.