State-space feedback 4
Ackermann’s approach

J A Rossiter
Introduction

• The previous videos showed how state feedback can place poles precisely as long as the system is fully controllable.

\[
\begin{align*}
\dot{x} &= Ax + Bu \\
\dot{u} &= -Kx
\end{align*}
\]

\[\Rightarrow \quad \dot{x} = (A - BK)x \]

• Both relied on control canonical forms.

• This video shows how one can find a suitable state feedback without resorting to canonical forms within the design procedure.
Remark

Much of this resource derives and explains the result.

If you only want to know the result, go directly towards the end.
Pole polynomials

The approach given here relies on clear definitions of two polynomials:

• the open-loop pole polynomial.

\[ p_o = s^n + a_{n-1}s^{n-1} + \ldots + a_1s + a_o \]

• the desired closed-loop pole polynomial.

\[ p_c = s^n + \alpha_{n-1}s^{n-1} + \ldots + \alpha_1s + \alpha_o \]
Cayley-Hamilton Theorem

A matrix satisfies its own characteristic equation.

\[ |\lambda I - A| = 0 = \lambda^n + a_{n-1}\lambda^{n-1} + \cdots + a_0 \]

This implies that.

\[ A^n + a_{n-1}A^{n-1} + \cdots + a_0A^0 = 0 \]

The proof is omitted but relatively straightforward and available in most textbooks.
Corollary

The following 2 identities are known to be true.

\[ p_o = s^n + a_{n-1}s^{n-1} + \cdots + a_1s + a_0 \]

\[ A^n + a_{n-1}A^{n-1} + \cdots + a_1A + a_0I = 0 \]

\[ p_c = s^n + \alpha_{n-1}s^{n-1} + \cdots + \alpha_1s + \alpha_0 \]

\[ (A - BK)^n + \alpha_{n-1}(A - BK)^{n-1} + \cdots + \alpha_1(A - BK) + \alpha_0I = 0 \]

Finding K such that this last identify is satisfied implies achieving target poles.
Ackermann’s approach

The intention is to exploit the latter of these identities and full rank nature of the controllability matrix.

First define:

\[ p_c(A - BK) = (A - BK)^n + \alpha_{n-1}(A - BK)^{n-1} + \cdots + \alpha_1(A - BK) + \alpha_0 I \]

\[ p_c(A) = (A)^n + \cdots + \alpha_1 (A) + \alpha_0 I \]

The first concept is to show that \( p_c(A) \) is a component of \( p_c(A-BK) \) and exploit this in the algebra.

NOTE, by definition:

\[ p_c(A - BK) = 0 \]
\[ p_c(A) \neq 0 \]
Ackermann’s approach

The first concept is to expand $p_c(A-BK)$ and unpack the underlying structure. First consider each term.

$$(A - BK)^n = A^n - A^{n-1}BK + \cdots + (-1)^{n-1}A(BK)^{n-1} + (-1)^n Bf_n(A, BK)$$

$$(A - BK)^{n-1} = A^{n-1} - A^{n-2}BK + \cdots + (-1)^{n-2}A(BK)^{n-2} + (-1)^{n-1} Bf_{n-1}(A, BK)$$

$$(A - BK)^{n-2} = A^{n-2} - A^{n-3}BK + \cdots + (-1)^{n-3}A(BK)^{n-3} + (-1)^{n-2} Bf_{n-2}(A, BK)$$

\[\vdots\]

$$(A - BK)^2 = A^2 - ABK - BKA + (BK)^2$$

$A - BK = A - BK$
Ackermann’s approach

The next step is to show that one can express each term using the controllability matrix.

\[(A - BK)^n = A^n - A^{n-1}BK + \cdots + (-1)^{n-1}A(BK)^{n-1} + (-1)^n Bf_n(A, BK)\]

\[(A - BK)^n = A^n + [B, AB, \cdots, A^{n-2}B, A^{n-1}B]_{M_c}\]

\[(A - BK)^3 = A^3 - A^2BK + A(BK)^2 - Bf_3(A, BK)\]

\[(A - BK)^3 = A^3 + [B, AB, A^2B, \cdots, A^{n-1}B]_{M_c}\]

\[
\begin{bmatrix}
(-1)^n f_n(A, BK) \\
(-1)^{n-1}K(BK)^{n-2} \\
\vdots \\
-K
\end{bmatrix}
\]

\[
\begin{bmatrix}
-f_3(A, BK) \\
K(BK) \\
-K \\
\vdots \\
0
\end{bmatrix}
\]

The ZERO is key
Ackermann’s approach

Next expand $p_c(A-BK)$ and unpack the underlying structure. First consider each term.

\[(A - BK)^n = A^n + M_c v_n\]
\[(A - BK)^{n-1} = A^{n-1} + M_c v_{n-1}\]
\[\vdots\]
\[(A - BK)^2 = A^2 + M_c v_2\]
\[A - BK = A + M_c v_1\]

Only $v_n$ is non-zero in the bottom row!

$p_c(A-BK) = (A - BK)^n + \alpha_{n-1}(A - BK)^{n-1} + \cdots + \alpha_1(A - BK) + \alpha_0 I$

\[p_c(A - BK) = A^n + \alpha_{n-1}A^{n-1} + \cdots + \alpha_1 A + \alpha_0 I + M_c [v_n + \alpha_{n-1}v_{n-1} + \cdots + \alpha_1 v_1]\]
Ackermann’s approach

Show that $p_c(A)$ is a component of $p_c(A-BK)$ and exploit this in the algebra.

$$p_c(A - BK) = A^n + \alpha_{n-1}A^{n-1} + \cdots + \alpha_1A + \alpha_0I$$
$$+ M_c[v_n + \alpha_{n-1}v_{n-1} + \cdots + \alpha_1v_1]$$

$$p_c(A - BK) = 0$$

$$p_c(A) \neq 0$$

$$0 = p_c(A) + M_c[v_n + \alpha_{n-1}v_{n-1} + \cdots + \alpha_1v_1]$$

$$M_c^{-1}p_c(A) = -[v_n + \alpha_{n-1}v_{n-1} + \cdots + \alpha_1v_1]$$
Ackermann’s approach

Exploit the structure of $v_n$ by extracting only the last row of each side of the equation and thus extracting the feedback gain $K$.

$$M_c^{-1} p_c(A) = -[v_n + \alpha_{n-1}v_{n-1} + \cdots + \alpha_1v_1]$$

$$[0 \ 0 \ \cdots \ 1]^T v_{n-1} = 0, \ [0 \ 0 \ \cdots \ 1]^T v_{n-2} = 0, \ \cdots$$

$$[0 \ \cdots \ 0 \ 1]^T M_c^{-1} p_c(A) = K$$

As $p_c$ is by definition, one can find the required state feedback using this formulae.
Summary of Ackermann’s approach

Define the desired closed-loop pole polynomial.

\[ p_c = s^n + \alpha_{n-1}s^{n-1} + \cdots + \alpha_1s + \alpha_o \]

The required feedback is given from the formula where \( M_c \) is the controllability matrix.

\[
\begin{bmatrix} 0 & 0 & \cdots & 1 \end{bmatrix} M_c^{-1} p_c (A) = K
\]
EXAMPLES
Example 1: Choose $K$ to set the closed-loop poles at -1 and -2.

$$A = \begin{bmatrix} -1 & -2 \\ 1 & -0.4 \end{bmatrix}; \quad B = \begin{bmatrix} 1 \\ -2 \end{bmatrix}; \quad C = \begin{bmatrix} 3 & 4 \end{bmatrix}$$

First find the required pole polynomial

$$p_c = s^2 + 3s + 2$$

Find $p_c(A)$

$$p_c(A) = \begin{bmatrix} -1 & -2 \\ 1 & -0.4 \end{bmatrix}^2 + 3\begin{bmatrix} -1 & -2 \\ 1 & -0.4 \end{bmatrix} + \begin{bmatrix} 2 & 0 \\ 0 & 2 \end{bmatrix} = \begin{bmatrix} -2 & -3.2 \\ 1.6 & -1.04 \end{bmatrix}$$
Example 1: Choose K to set the closed-loop poles at -1 and -2.

\[
A = \begin{bmatrix} -1 & -2 \\ 1 & -0.4 \end{bmatrix}; \quad B = \begin{bmatrix} 1 \\ -2 \end{bmatrix}; \quad p_c(A) = \begin{bmatrix} -2 & -3.2 \\ 1.6 & -1.04 \end{bmatrix}
\]

Define the controllability matrix

\[
M_c = [B, AB] = \begin{bmatrix} 1 & 3 \\ -2 & 1.8 \end{bmatrix}
\]

Use Ackermann’s formulae

\[
\begin{bmatrix} 0 & \cdots & 0 & 1 \end{bmatrix} M_c^{-1} p_c(A) = K = \begin{bmatrix} -0.31 & -0.95 \end{bmatrix}
\]

Slides by Anthony Rossiter
A = [-1 -2; 1 -0.4]; B = [1; -2];
C = [3, 4]; D = 0;
Mx = ctrb(A, B)
PcA = A^2 + 3*A + 2*eye(2)
K = [0 1]*inv(Mx)*PcA
eig(A - B*K)

Mx =

\[\begin{pmatrix}
1.0000 & 3.0000 \\
-2.0000 & 1.8000
\end{pmatrix}\]

PcA =

\[\begin{pmatrix}
-2.0000 & -3.2000 \\
1.6000 & -1.0400
\end{pmatrix}\]

K =

\[\begin{pmatrix}
-0.3077 & -0.9538
\end{pmatrix}\]
Example 2: Choose K to set the closed-loop poles at -0.5, -1 and -1.5.

\[
A = \begin{bmatrix} -1 & -2 & -0.5 \\ 0.2 & -0.4 & -0.6 \\ 0 & -0.1 & 0.4 \end{bmatrix}; \quad B = \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix}; \quad C = \begin{bmatrix} 1 & 3 & 4 \end{bmatrix}
\]

First find the required pole polynomial

\[p_c = s^3 + 3s^2 + 2.75s + 0.75\]

Find \(p_c(A)\) [Use MATLAB as tedious]

\[p_c(A) = A^3 + 3A^2 + 2.75A + 0.75I = \begin{bmatrix} -0.23 & 0.56 & 1.715 \\ -0.046 & -0.248 & -1.742 \\ -0.04 & -0.257 & 2.608 \end{bmatrix}\]
Example 2: Choose $K$ to set the closed-loop poles at $-1$ and $-2$.

Define the controllability matrix

$$A = \begin{bmatrix} -1 & -2 & -0.5 \\ 0.2 & -0.4 & -0.6 \\ 0 & -0.1 & 0.4 \end{bmatrix}; \quad B = \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix}; \quad p_c(A) = \begin{bmatrix} -0.23 & 0.56 & 1.715 \\ -0.046 & -0.248 & -1.742 \\ -0.04 & -0.257 & 2.608 \end{bmatrix}$$

$$M_c = [B, AB, A^2B] = \begin{bmatrix} 1 & 1 & -2.25 \\ -1 & 0.6 & -0.1 \\ 0 & 0.1 & -0.02 \end{bmatrix}$$

Use Ackermann’s formulae

$$\begin{bmatrix} 0 & \cdots & 0 & 1 \end{bmatrix} M_c^{-1} p_c(A) = K = \begin{bmatrix} -0.18 & -2.18 & 20.57 \end{bmatrix}$$
Summary

Introduced concepts of pole placement state feedback without a control canonical form.

1. Show that, assuming full controllability, one can use Ackermann’s formulae to define the required feedback to achieve any desired pole polynomial.

\[
\begin{bmatrix}
0 & 0 & \cdots & 1
\end{bmatrix} M_c^{-1} \rho_c(A) = K
\]

2. Not paper/pen exercise in general as involves substantial matrix multiplication and inversion.

3. Numerically poorly conditioned for weakly controllable and large dimension systems.
Anthony Rossiter
Department of Automatic Control and Systems Engineering
University of Sheffield
www.shef.ac.uk/acse