

Contents

<i>Preface</i>	v
1. Introduction to Simulation and Computer-aided Design of Control Systems	1
1.1 A Brief Historic Review of the Development of Computer-aided Design of Control Systems	1
1.2 Introduction to the CACSD Languages and Environments	2
1.3 Development of Simulation Software	5
1.4 MATLAB/Simulink and Their CACSD Toolboxes	6
1.5 Overview of CACSD Approaches	8
1.6 Fundamental Structures and Contents of This Book	10
1.7 Problems	12
Bibliography and References	14
2. Fundamentals of MATLAB Programming	17
2.1 Basics in MATLAB Programming	18
2.1.1 Variables and Constants in MATLAB	18
2.1.2 Data Structures	19
2.1.3 Basic Statement Structures of MATLAB	20
2.1.4 Colon Expressions	21
2.1.5 Sub-matrix Extraction	22
2.2 Basic Mathematical Operations	22
2.2.1 Algebraic Calculations of Matrices	22
2.2.2 Logic Operations of Matrices	24
2.2.3 Relationship Operations of Matrices	24
2.2.4 Simplifications and Presentations of Analytical Results	24
2.2.5 Basic Number Theory Computations	26
2.3 Flow Control Structures in MATLAB Programming	27
2.3.1 Loop Control Structures	27
2.3.2 Conditional Structure	28
2.3.3 Switch Structure	29

2.3.4	Trial Structure	29
2.4	Function Writing and Debugging	30
2.4.1	Basic Structure of MATLAB Functions	30
2.4.2	Functions with Variable Numbers of Inputs and Outputs	33
2.4.3	Anonymous and Inline Functions	33
2.4.4	Pseudo Codes	34
2.5	Two-dimensional Graphics	34
2.5.1	Basic Statements of Two-dimensional Plotting	34
2.5.2	Other Graphics Functions with Applications	37
2.5.3	Implicit Function Visualizations	39
2.5.4	Graph Editing and Decorations	39
2.6	Three-dimensional Visualization	41
2.6.1	Three-dimensional Curves	41
2.6.2	Three-dimensional Surfaces	41
2.6.3	Viewpoint Setting in 3D Plots	44
2.7	Graphical User Interface Design in MATLAB	45
2.7.1	Graphical User Interface Tool – Guide	46
2.7.2	Handle Graphics and Properties of Objects	46
2.7.3	Menu System Design	52
2.7.4	An Illustrative Example in GUI Design	52
2.7.5	Toolbar Design	54
2.7.6	Embedding ActiveX Components in GUIs	56
2.8	Problems	57
	Bibliography and References	60
3.	MATLAB Solutions to Scientific Computation Problems	61
3.1	MATLAB Solutions to Linear Algebra Problems	62
3.1.1	Fundamental Analysis of Matrices	62
3.1.2	Matrix Decomposition	64
3.1.3	Matrix Exponential e^A and Exponential Function e^{At}	66
3.2	Solutions of Algebraic Equations	66
3.2.1	Solutions of Linear Algebraic Equations	66
3.2.2	Solutions of Nonlinear Equations	69
3.2.3	Solutions of Nonlinear Matrix Equations	72
3.3	Solutions of Ordinary Differential Equations	74
3.3.1	Numerical Solutions to First-order Explicit ODEs	74
3.3.2	Conversions of ODEs	77
3.3.3	Validations of Numerical Solutions	78
3.3.4	Analytical Solutions to Linear ODEs	80
3.4	MATLAB Solutions to Optimization Problems	81
3.4.1	Unconstrained Optimization Problems	81
3.4.2	Constrained Optimization Problems	82

Contents

ix

3.4.3	Least Squares Curve Fitting	84
3.5	Laplace and z Transforms and MATLAB Solutions	86
3.5.1	Laplace Transform	86
3.5.2	z Transform	87
3.6	Problems	88
	Bibliography and References	94
4.	Mathematical Models of Linear Control Systems	95
4.1	Linear System Models of Linear Continuous Systems	96
4.1.1	Transfer Function Models	96
4.1.2	State Space Models	99
4.1.3	State Space Models with Internal Delays	100
4.1.4	Zero-pole-gain Models	100
4.1.5	Transfer Function Matrices of Multivariable Systems . . .	102
4.2	Mathematical Models of Linear Discrete-time Systems	103
4.2.1	Discrete-time Transfer Function Models	103
4.2.2	Discrete-time State Space Models	104
4.3	Equivalent Conversions of System Models	105
4.3.1	Conversion Between Continuous and Discrete-time Models	105
4.3.2	Converting to Transfer Function Models	107
4.3.3	State Space Realization of Control Systems	108
4.3.4	Balanced Realizations	108
4.3.5	Minimum Realization of State Space Models	109
4.3.6	Conversion between Transfer Functions and Symbolic Expressions	110
4.4	Block Diagram Description and Simplification	110
4.4.1	Typical Connections of Control Systems	110
4.4.2	Delay Loop Processing with State Space Models	114
4.4.3	Equivalent Transforms When the Nodes Are Moved	116
4.4.4	Simplification of Complicated Block Diagrams	117
4.4.5	Model Simplification Using An Algebraic Approach	119
4.5	Model Reduction of Linear Systems	121
4.5.1	Padé Approximations and Routh Approximations	122
4.5.2	Padé Approximations to Models with Time Delays	125
4.5.3	Sub-optimal Model Reduction to Models with Time Delays	127
4.5.4	Reduction Approaches for State Space Models	131
4.6	Identification of Linear Systems	134
4.6.1	Identification of Discrete-time Models	134
4.6.2	Order Selection in Identification	138
4.6.3	Generation of Signals for Identification	140
4.6.4	Identification of Continuous Systems	141
4.6.5	Identification of Multivariable Systems	142

4.6.6	Least Squares Recursive Identification	143
4.7	Problems	144
	Bibliography and References	148
5.	Computer-Aided Analysis of Linear Control Systems	151
5.1	Properties of Linear Control Systems	151
5.1.1	Stability of Linear Systems	152
5.1.2	Internal Stability of Feedback Control Systems	155
5.1.3	Similarity Transformation of Linear Control Systems	156
5.1.4	Controllability of Linear Systems	157
5.1.5	Observability of Linear Systems	159
5.1.6	Canonical Kalman Decompositions	160
5.1.7	MATLAB Solutions to Canonical State Space Models	161
5.1.8	Norms of Linear Systems	165
5.2	Analytical Time Domain Responses of Linear Systems	166
5.2.1	Analytical Solutions with Direct Integration Method	166
5.2.2	Analytical Solutions with State Augmentation Method	167
5.2.3	Analytical Solutions with Laplace and z Transforms	169
5.2.4	Time Responses of Systems with Nonzero Initial Conditions	172
5.2.5	Time Response Specifications of Second-order Systems	173
5.3	Numerical Solutions of Time Domain Responses	175
5.3.1	Step Responses and Impulse Responses	175
5.3.2	Time Domain Responses for Arbitrary Inputs	180
5.3.3	Responses for Systems with Nonzero Initial Conditions	181
5.4	Root Locus Analysis	182
5.5	Frequency Domain Analysis	188
5.5.1	Frequency Domain Analysis of Single Variable Systems	189
5.5.2	Stability Assessment of Feedback Systems	193
5.5.3	Gain Margins and Phase Margins	194
5.6	Frequency Domain Analysis of Multivariable Systems	196
5.6.1	Frequency Domain Analysis of Multivariable Systems	196
5.6.2	Diagonal Dominance Analysis	198
5.6.3	Singular Value Plots for Multivariable Systems	202
5.7	Problems	203
	Bibliography and References	208
6.	Simulink and Simulation of Nonlinear Systems	209
6.1	Fundamentals of Simulink Modeling	210
6.1.1	Introduction to Simulink	210
6.1.2	Commonly Used Blocks in Simulink	211
6.1.3	Other Commonly Used Blocksets	216

Contents

xi

6.2	Simulink Modeling and Simulation	217
6.2.1	Introduction to Simulink Modeling Methodology	217
6.2.2	Simulation Algorithms and Simulation Parameter Selections	221
6.2.3	An Illustrative Example of Simulink Modeling	223
6.3	Simulink Modeling of Various Control Systems	226
6.4	Analysis and Simulation of Nonlinear Systems	237
6.4.1	Modeling of Piecewise Nonlinearities	237
6.4.2	Linearization of Nonlinear Systems	239
6.5	Subsystem and Model Masking Methods	243
6.5.1	Subsystem Creation	243
6.5.2	Subsystem Masking	244
6.5.3	Constructing Users' Own Block Library	249
6.6	M-function, S-function and Their Applications	250
6.6.1	Basic Structure of M-function Blocks	250
6.6.2	Basic Structures of S-functions	251
6.6.3	Examples of MATLAB S-function Programming	252
6.6.4	Mask an S-Function Block	257
6.7	Problems	258
	Bibliography and References	261
7.	Classical Design Approaches of Control Systems	263
7.1	Design of Phase Lead-lag Compensators	264
7.1.1	Lead-leg Compensators	264
7.1.2	A Design Algorithm for Lead-lag Compensator	266
7.2	State Space-based Controller Design Strategies	270
7.2.1	State Feedback Control	270
7.2.2	Linear Quadratic Optimal Regulators	271
7.2.3	Pole Placement Controller Design	273
7.2.4	Observer Design and Observer-based Regulators	276
7.3	Optimal Controller Design	281
7.3.1	Introduction to Optimal Control	281
7.3.2	An Optimal Controller Design Interface	284
7.3.3	Other Applications of OCD Interface	289
7.4	Controller Design Interfaces in Control System Toolbox	290
7.4.1	Introduction to MATLAB Controller Design Interface	290
7.4.2	An Example of Parameter Automatic Tuning for Single Variable Systems	293
7.5	Frequency Domain Design Methods for Multivariable Systems	296
7.5.1	Diagonal Dominant and Pseudo-diagonalization	297
7.5.2	Parameter Optimization Design for Multivariable Systems	302
7.5.3	Optimal Controller Design with OCD Interface	308

7.6	Decoupling Control of Multivariable Systems	310
7.6.1	Decoupling Control with State Feedback	310
7.6.2	Decoupling of State Feedback with Pole Placement	311
7.7	Problems	314
	Bibliography and References	317
8.	Parameter Tuning of PID Controllers	319
8.1	Introduction to PID Controller Design	320
8.1.1	Continuous PID Controllers	320
8.1.2	Discrete PID Controllers	322
8.1.3	Variations of PID Controllers	323
8.2	First-order Delay Model Approximation to Plant Models	324
8.2.1	FOPDT Model by Step Responses	324
8.2.2	Fitting by Frequency Domain Responses	326
8.2.3	Transfer Function-based Identification	327
8.2.4	Sub-optimal Reduction Method	327
8.3	Parameter Tuning of PID Controllers for FOPDT Plants	328
8.3.1	Ziegler–Nichols Empirical Formula	328
8.3.2	Improved Ziegler–Nichols Algorithm	330
8.3.3	Improved PID Control Structure and Algorithms	332
8.3.4	Chien–Hrones–Reswick Parameter Tuning Algorithm	335
8.3.5	Optimal PID Controller Tuning Rule	336
8.4	PID Tuner — A PID Controller Design Interface	338
8.5	PID Parameters Tuning for Other Plant Types	341
8.5.1	PD and PID Parameter Tuning for IPD Plants	341
8.5.2	PD and PID Parameter Tuning for FOLIPD Plants	342
8.5.3	PD and PID Parameter Tuning for Unstable FOPDT Plants	343
8.5.4	Interactive PID Controller Tuning Interface	344
8.5.5	PID Controller Design and Tuning	347
8.5.6	Automatic Tuning Tool based on MATLAB and Simulink .	350
8.6	OptimPID — An Optimal PID Controller Design Interface	351
8.7	Problems	356
	Bibliography and References	358
9.	Robust Control and Robust Controller Design	359
9.1	Linear Quadratic Gaussian Control	360
9.1.1	LQG Problems	360
9.1.2	Solving LQG Problems with MATLAB	360
9.1.3	LQG Control with Loop Transfer Recovery	364
9.2	General Descriptions to Robust Control Problems	369
9.2.1	Small Gain Theorem	369

Contents

xiii

9.2.2	Structures of Robust Controllers	369
9.2.3	Description of Loop Shaping Techniques	372
9.2.4	MATLAB Description of Robust Control Systems	373
9.3	Norm-based Robust Controller Design	377
9.3.1	Design of \mathcal{H}_∞ and \mathcal{H}_2 Robust Controllers	377
9.3.2	Other Robust Controller Design Functions	382
9.3.3	Youla Parameterization	386
9.4	Linear Matrix Inequality Theory and Solutions	387
9.4.1	General Descriptions of Linear Matrix Inequalities	387
9.4.2	MATLAB Solutions to Linear Matrix Inequality Problems	390
9.4.3	Optimization Problem Solutions with YALMIP Toolbox .	393
9.4.4	Simultaneous Stabilization Multiple Linear Models	394
9.4.5	Robust Optimal Controller Design with LMI Solvers	395
9.5	Quantitative Feedback Theory and Design Methods	397
9.5.1	Introduction to Quantitative Feedback Theory	397
9.5.2	QFT Design Method for Single Variable Systems	398
9.6	Problems	404
	Bibliography and References	405
10.	Adaptive and Intelligent Control Systems Design	407
10.1	Design of Adaptive Control Systems	408
10.1.1	Design and Simulation of Model Reference Adaptive Control Systems	409
10.1.2	Solutions of Polynomial Diophantine Equations	411
10.1.3	d -step Ahead Forecast	413
10.1.4	Design of Minimum Variance Controllers	414
10.1.5	Generalized Minimum Variance Control	416
10.2	Simulation and Design of Model Predictive Control Systems	418
10.2.1	Dynamic Matrix Control	419
10.2.2	Design of Model Predictive Controllers with MATLAB .	420
10.2.3	Design and Simulation of Model Predictive Control for Complicated Plants	426
10.2.4	Generalized Predictive Control Systems and Simulations .	429
10.3	Fuzzy Control and Fuzzy Logic Controller Design	432
10.3.1	Fuzzy Logic and Fuzzy Inference	432
10.3.2	Design of Fuzzy PD Controller	434
10.3.3	Design of Fuzzy PID Controllers	439
10.4	Neural Networks and Neural Network Controller Design	442
10.4.1	Introduction to Neural Networks	443
10.4.2	Design of PID Controller with Single Neurons	444
10.4.3	PID Controller with Back-propagation Neural Networks .	447

10.4.4	PID Controller with Radial Basis Function-based Neural Network	449
10.4.5	Design and Simulation of Neural Network Controllers	451
10.5	Simulation Analysis of Iterative Learning Control	455
10.5.1	Principles of Iterative Learning Control	456
10.5.2	Iterative Learning Control Algorithms	457
10.6	Design of Global Optimal Controllers	462
10.6.1	Introduction to Genetic Algorithm	462
10.6.2	Solving Global Optimization Problems with Genetic Algorithms	463
10.6.3	Particle Swarm Optimization Algorithms and Applications	466
10.6.4	Optimal Controller Design with Global Optimization Algorithms	467
10.7	Problems	470
	Bibliography and References	473
11.	Analysis and Design of Fractional-order Systems	477
11.1	Definitions and Numerical Computations in Fractional-order Calculus	478
11.1.1	Definitions of Fractional-order Calculus	478
11.1.2	The Relationship of Different Definitions	479
11.1.3	Properties of Fractional-order Calculus	480
11.2	Numerical Computations in Fractional-order Calculus	480
11.2.1	Numerical Solutions with Grünwald–Letnikov Definition .	481
11.2.2	Numerical Solutions with Caputo Definition	482
11.2.3	Mittag–Leffler Functions and Their Computations	483
11.3	Solutions of Linear Fractional-order Systems	485
11.3.1	Numerical Solutions of Linear Fractional-order Differential Equations	485
11.3.2	Numerical Solutions of Caputo Differential Equations . .	487
11.3.3	Some Important Laplace Transforms	489
11.3.4	Analytical Solutions of Commensurate-order Linear Differential Equations	489
11.3.5	Analytical Solutions of Linear Fractional-order Differential Equations	491
11.4	Modeling and Analysis of Fractional-order Transfer Functions	491
11.4.1	FOTF — Creation of a MATLAB Object	492
11.4.2	Interconnections of FOTF Blocks	493
11.4.3	Analysis of FOTF Objects	496
11.4.4	Frequency Domain Analysis of FOTF Objects	499
11.4.5	Time Domain Analysis of FOTF Objects	499
11.4.6	Root Locus for Commensurate-order Systems	500

Contents

xv

11.4.7 State Space Models of Commensurate-order Systems	501
11.5 Approximation and Reduction of Fractional-order Systems	502
11.5.1 Oustaloup Filter for Fractional-order Differentiators	502
11.5.2 Approximations of Fractional-order Controllers	505
11.5.3 Optimal Reduction Algorithm for Fractional-order Models	506
11.6 Simulation Methods for Complicated Fractional-order Systems	507
11.6.1 Simulation with Numerical Laplace Transform	507
11.6.2 Block Diagram Modeling and Simulation of Linear Fractional-order Systems	509
11.6.3 Block Diagram Modeling and Simulation of Nonlinear Fractional-order Systems	512
11.7 Design of Optimal Fractional-order PID Controllers	512
11.7.1 Optimal Design of $PI^{\lambda}D^{\mu}$ Controllers	512
11.7.2 OptimFOPID — An Optimal Fractional-order PID Controller Design Interface	517
11.8 Problems	519
Bibliography and References	520
 12. Hardware-in-the-loop Simulation and Real-time Control	523
12.1 Introduction to dSPACE and Commonly Used Blocks	523
12.2 Introduction to Quanser System and Its Blocks	525
12.2.1 Introduction to Commonly Used Blocks in Quanser	525
12.2.2 Brief Introduction to Plants in Quanser Rotary Series	526
12.3 An Example of Hardware-in-the-loop Simulation and Real-time Control	526
12.3.1 Mathematical Description of the Plant Model	526
12.3.2 Real-time Experiments with Quanser	529
12.3.3 Real-time Experiments with dSPACE	531
12.4 Low-cost Realizations of Hardware-in-the-loop Simulation	533
12.4.1 Arduino Interface Installation and Settings	533
12.4.2 Applications of Arduino Control	534
12.4.3 The MESA Box	536
12.5 Problems	537
Bibliography and References	537
 Appendix A Some Practical Plant Models	539
A.1 Well-known Benchmark Problems	539
A.1.1 Control of the F-14 Aircraft Model	539
A.1.2 ACC Benchmark Problem	540
A.2 Other Engineering Models	541
A.2.1 Servo Control System Model	541
A.2.2 Mathematical Model of Inverted Pendulum	542

xvi *Modeling, Analysis and Design of Control Systems in MATLAB and Simulink*

A.2.3	AIRC Model	543
A.3	Problems	543
	Bibliography and References	544
	<i>Index of Functions</i>	545
	<i>Index</i>	551