

CHALMERS UNIVERSITY OF TECHNOLOGY
Department of Electrical Engineering
Division of Systems and Control

EXAMINATION IN LINEAR CONTROL SYSTEM DESIGN

(Course SSY285)

Wednesday April 8, 2026

Time and place: 08:30 - 12:30 (Johanneberg)
Teacher: Torsten Wik (031 - 772 5146)

The total points achievable are 30. Incorrect solutions with significant errors, unrealistic results that are not commented, or solutions that are too difficult to follow result in 0 points.

Numerically incorrect calculations that do not cause unrealistic results will normally lead to reduction of 1 point. Incorrect answers that are consequences of a previous error and do not simplify the problem will not lead to any further reduction.

The scales for grading are

Grade 3: at least 12 points
Grade 4: at least 18 points
Grade 5: at least 24 points

The following aids are allowed:

1. Course text book *Control Theory* (or Swedish version *Reglerteori*) by T. Glad and L. Ljung and **one more** control textbook.

Paper copies are accepted instead of books.

2. 1 piece of A4 paper, with *hand written* notes on both sides. Copied sheets are not allowed!
3. Mathematical and physical handbooks of tables, such as Physics handbook and Beta Mathematics Handbook.
4. Memory depleted, non-programmable pocket calculator.

Solutions to problems and exercises are not allowed in the notes!

Mobile telephones, laptops or tablets/iPads are not allowed!

Good Luck!

1. Consider the following time-invariant system

$$\begin{aligned}y_1(k+1) &= y_1(k) + 0.5y_2(k) + 0.5u_1(k) \\y_2(k+1) &= 0.5y_2(k) + u_1(k) + 2u_2(k)\end{aligned}$$

- (a) Determine the transfer function from $u = \begin{bmatrix} u_1 & u_2 \end{bmatrix}^T$ to $y = \begin{bmatrix} y_1 & y_2 \end{bmatrix}^T$.

2 p.

- (b) Determine the system's poles and zeros.

2 p.

- (c) Is the system minimum phase?

1 p.

- (d) Give a minimal realization for the system.

1 p.

2. Consider

$$\frac{d}{dt}x(t) = \begin{bmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 2 \end{bmatrix} x(t) + \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} u(t)$$

By the use of a state feedback $u(t) = -Lx(t)$, can we place the poles of the closed loop system arbitrarily?

2 p.

3. Decide if the following statements for linear time-invariant systems are *always* true or not (short motivation is required):

- (a) For an observable system we can always determine a deadbeat observer.
- (b) When moving an actuator from one place to another the condition number of the controllability matrix increases from 10 to 10000. Can we expect better or worse control performance?
- (c) If a continuous-time system is observable, then the corresponding discrete-time system is also observable.

3 p.

4. A linear time invariant system is given by

$$\begin{aligned}\frac{d}{dt}x(t) &= \begin{bmatrix} -2 & 0 & 0 \\ 0 & -2 & 0.5 \\ 0 & 0.5 & -2 \end{bmatrix} x(t) + \begin{bmatrix} 0 & 1 \\ 1 & 0 \\ 1 & 0 \end{bmatrix} u(t) \\ y(t) &= \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix} x(t)\end{aligned}$$

Help: For a (3×3) -matrix A the determinant can be determined using Sarrus' rule:

$$\begin{vmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{vmatrix} = a_{11}a_{22}a_{33} + a_{12}a_{23}a_{31} + a_{13}a_{21}a_{32} - a_{11}a_{23}a_{32} - a_{12}a_{21}a_{33} - a_{13}a_{22}a_{31}$$

(a) We only measure x_1 and x_2 . Can x_3 be estimated?

2 p.

(b) Show that the system is not controllable!

1 p.

(c) Is the system stabilizable?

2 p.

(d) The normalized eigenvectors of the system matrix (A) are

$$v_1 = \begin{bmatrix} 0 \\ 1/\sqrt{2} \\ -1/\sqrt{2} \end{bmatrix}, \quad v_2 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \quad v_3 = \begin{bmatrix} 0 \\ 1/\sqrt{2} \\ 1/\sqrt{2} \end{bmatrix}$$

Diagonalize the system. You may then use the fact that

$$\begin{bmatrix} 0 & 1 & 0 \\ 1/\sqrt{2} & 0 & 1/\sqrt{2} \\ -1/\sqrt{2} & 0 & 1/\sqrt{2} \end{bmatrix}^{-1} = \begin{bmatrix} 0 & 1/\sqrt{2} & -1/\sqrt{2} \\ 1 & 0 & 0 \\ 0 & 1/\sqrt{2} & 1/\sqrt{2} \end{bmatrix}$$

3 p.

(e) What happens to the uncontrollable state, and what will the consequences be on the original states x_1 , x_2 , and x_3 ?

1 p.

(f) Use the result from (e) to give a reduced state-space model, valid after initial transients have settled and keeping the meaning and quantities from the original model.

1 p.

5. Assume we can model a continuous time system as

$$\begin{aligned}\dot{x}(t) &= \begin{bmatrix} 1 & -1 \\ 1 & 0 \end{bmatrix} x(t) + \begin{bmatrix} 0 \\ 1 \end{bmatrix} u(t) + \begin{bmatrix} 1 \\ 0 \end{bmatrix} w(t) \\ y(t) &= \begin{bmatrix} 1 & 0 \end{bmatrix} x(t) + e(t)\end{aligned}$$

where w and e are stationary gaussian stochastic processes that are independent. The measurement noise e is white with intensity $R_e = 2$, but the process disturbance is not. Spectral measurements of this disturbance has given the spectrum

$$\Phi_w(\omega) = \frac{1}{(4 + \omega^2)(1 + \omega^2)}$$

Give all the matrices (and scalars) needed to calculate the optimal estimate of x .

3 p.

6. A process is given by a first order transfer function

$$G(p) = \frac{K}{1 + pT}$$

from input u to output y (p is the derivative operator d/dt). A PI-controller

$$F(p) = K_P + \frac{K_I}{p}$$

can be designed using linear quadratic methods, but one needs to be a bit careful. One way to do this is to reformulate the process model on state-space form, introduce an integral state and then solve the LQ-problem for the extended system (including the integral state).

Assume the extended state is $x_e = \begin{bmatrix} x & x_I \end{bmatrix}$, where $x = y$ is the process output and x_I is the integral state (i.e. $\dot{x}_I = -y$, $r = 0$ assumed). Show how the PI-controller parameters K_P and K_I can be derived from the LQ-solution minimizing

$$J = \|x_e\|_{Q_1}^2 + \|u\|_{Q_2}^2$$

A simple choice is to minimize

$$J = \|y\|^2 + \alpha \|u\|^2, \quad \alpha > 0$$

Are the necessary assumptions for LQ-control fulfilled then?

6 p.