

AE353 (Spring 2021)

Day 30

How to linearize
a nonlinear
sensor model

T. Bretl

WHAT IF MEASUREMENT IS NONLINEAR?

$$\begin{bmatrix} \dot{q} \\ \dot{v} \end{bmatrix} = f(q, v, \tau) \rightarrow \dot{x} = Ax + Bu$$

$$x = \begin{bmatrix} q - q_e \\ v - v_e \end{bmatrix} \quad u = [\tau - \tau_e]$$

$$z = g(q, v, \tau)$$

$$A = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \quad B = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

$$z \approx g(q_e, v_e, \tau_e) + \left. \frac{\partial g}{\partial q} \right|_{(q_e, v_e, \tau_e)} (q - q_e) + \left. \frac{\partial g}{\partial v} \right|_{(\cdot)} (v - v_e) + \left. \frac{\partial g}{\partial \tau} \right|_{(\cdot)} (\tau - \tau_e)$$

$$z - g(q_e, v_e, \tau_e) \approx \begin{bmatrix} \left. \frac{\partial g}{\partial q} \right|_{(q_e, v_e, \tau_e)} & \left. \frac{\partial g}{\partial v} \right|_{(q_e, v_e, \tau_e)} \end{bmatrix} \begin{bmatrix} q - q_e \\ v - v_e \end{bmatrix} + \left[\left. \frac{\partial g}{\partial \tau} \right|_{(q_e, v_e, \tau_e)} \right] [\tau - \tau_e]$$

(Note: In the original image, the first term is labeled 'B', the matrix is labeled 'C', the second term is labeled 'D', and the vectors are labeled 'x' and 'u'.)

$$z = \cos q_0$$

$$\leftarrow \begin{matrix} \zeta_e = 0, \\ v_e = 0 \end{matrix}$$

$$y = [z - \cos q_0 e] = [z - 1]$$

$$C = \begin{bmatrix} \frac{\partial \cos q_0}{\partial q_0} & \frac{\partial \cos q_0}{\partial v} \end{bmatrix}$$
$$= \begin{bmatrix} 0 & 0 \end{bmatrix}$$

$$W_o = \begin{bmatrix} C \\ CA \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$$

$$A = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}$$

↑
not full rank
so
not observable!

$$z = \sin q_0$$

$$y = [z - \sin q_0 e]$$
$$= [z - 0]$$

$$C = \begin{bmatrix} 1 & 0 \end{bmatrix}$$

$$\uparrow \frac{\partial \sin q_0}{\partial q_0}$$

$$W_o = \begin{bmatrix} C \\ CA \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

↑
full rank
so
observable!