

Day 12

Eigenvalue placement

AE 353

Spring 2022

Bretl

The eigenvalues of a matrix are the roots of its characteristic polynomial

$$\left. \begin{aligned} \dot{x} &= \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} x + \begin{bmatrix} 0 \\ 1 \end{bmatrix} u \\ u &= -\begin{bmatrix} 20 & 9 \end{bmatrix} x \end{aligned} \right\} A - BK = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} - \begin{bmatrix} 0 \\ 1 \end{bmatrix} \begin{bmatrix} 20 & 9 \end{bmatrix} \\ &= \begin{bmatrix} 0 & 1 \\ -20 & -9 \end{bmatrix}$$

$$\det(sI - (A - BK))$$

$$= \det \left(\begin{bmatrix} s & 0 \\ 0 & s \end{bmatrix} - \begin{bmatrix} 0 & 1 \\ -20 & -9 \end{bmatrix} \right)$$

$$= \det \left(\begin{bmatrix} s & -1 \\ 20 & s+9 \end{bmatrix} \right)$$

$$= s^2 + 9s + 20 = (s+4)(s+5) \quad \leftarrow \quad s_1 = -4 \quad s_2 = -5$$

One way to place eigenvalues is to equate coefficients of the characteristic polynomial

$$\dot{x} = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} x + \begin{bmatrix} 0 \\ 1 \end{bmatrix} u$$

$$u = -[k_1 \ k_2] x$$

← find k_1 and k_2 to put closed-loop eigenvalues at -2 and -3

$$K = [6 \ 5]$$

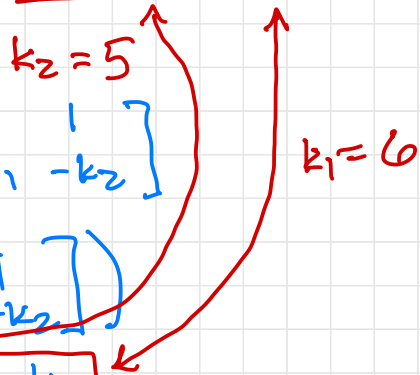
What do we want?

$$(s - (-2))(s - (-3)) = (s+2)(s+3) = s^2 + 5s + 6$$

What do we have?

$$A - BK = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} - \begin{bmatrix} 0 \\ 1 \end{bmatrix} [k_1 \ k_2] = \begin{bmatrix} 0 & 1 \\ -k_1 & -k_2 \end{bmatrix}$$

$$\det(sI - (A - BK)) = \det \left(\begin{bmatrix} s & 0 \\ 0 & s \end{bmatrix} - \begin{bmatrix} 0 & 1 \\ -k_1 & -k_2 \end{bmatrix} \right)$$
$$= \det \left(\begin{bmatrix} s & -1 \\ k_1 & s+k_2 \end{bmatrix} \right) = s^2 + k_2 s + k_1$$



$$(s - (-5 + 3j))(s - (-5 - 3j))$$

It is possible to automate the process of eigenvalue placement

See python demo