ECE 463/663 - Final Exam

Open book, open notes, internet & matlab permitted. Individual Effort

No giving or receiving help from other people or web sites where other people help you solve these problems Due Monday, May 10th



Expand homework set #11 to include

- Two sensors (position and angle)
- Noise on both sensors, and
- A constant disturbance on the angle measurement (the angle it reports is slightly off)

$$s\begin{bmatrix} r\\ \theta\\ sr\\ s\theta \end{bmatrix} = \begin{bmatrix} 0 & 0 & 1 & 0\\ 0 & 0 & 0 & 1\\ 0 & -7 & 0 & 0\\ -1.96 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} r\\ \theta\\ sr\\ s\theta \end{bmatrix} + \begin{bmatrix} 0\\ 0\\ 0\\ 0.4 \end{bmatrix} T + \begin{bmatrix} 0\\ 0\\ 0\\ 0.4 \end{bmatrix} n_u$$

$$y_r = r + n_r$$
position is measured with noise

$$y_{\theta} = \theta + n_{\theta} + d$$
angle is also measured, with a constant disturbance

where there is Gaussian noise at the input and output

$$\begin{array}{ll} n_u \sim N(0, 0.02^2) & \textit{mean zero, standard deviation 0.02} \\ n_r \sim N(0, 0.01^2) & \textit{mean zero, standard deviation 0.01} \\ n_\theta \sim N(0, 0.03^2) & \textit{mean zero, standard deviation 0.03} \\ d & \textit{constant disturbance (offset) on the measured angle} \end{array}$$

1) Design a feedback control law so that the step response to position (x) has

- No error for a step input,
- A 2% settling time of 8 seconds
- The overshoot for a step input is 5% or less

2) Design a Kalman filter to estimate the states and the constant disturbance using both position and angle

- 3) Simulate the step response of the linear system with d = 0.1 radian and
 - Without any noise, and
 - With noise
- 4) Simulate the step response of the nonlinear system with
 - the Kalman filter (full-order observer), and
 - A disturbance: d = 0.1 radian.

