

1. Linearization & Phase Portraits

: State-Space Representations

System model

state \underline{x} , input \underline{u} , output y , time t :

$$\left. \begin{aligned} \dot{\underline{x}} &= \underline{f}(\underline{x}, \underline{u}, t) \\ y &= h(\underline{x}, \underline{u}, t) \end{aligned} \right) (1)$$

- Autonomous : (1) doesn't depend on \underline{u} .
- time-invariant : (1) doesn't depend on t .

→ Control-affine Systems

time-invariant and affine w.r.t \underline{u}

$$\dot{\underline{x}} = \underline{f}(\underline{x}, \underline{u}, t) := \underline{F}(\underline{x}) + \underline{G}(\underline{x}) \underline{u}$$

1. Linearization & Phase Portraits

2: Linearization

Linear. at equil. Point • time-invariant dynamics • Equilibrium Point [EP]	$\dot{x} = f(x, u)$, $y = h(x, u)$ x^* , u^* with $f(x^*, u^*) = 0 \quad \forall t \geq t_0$
	\Rightarrow Linearization via Taylor series expansion: $\dot{x}(t) = \dot{x}^* + \Delta x(t) = f(x^* + \Delta x(t), u^* + \Delta u(t))$ $= f(x^*, u^*) + A \Delta x(t) + B \Delta u(t) + R(\Delta x^2, \Delta u^2)$
Linearized Model ($R \approx 0$) (small-signal)	$\Delta \dot{x}(t) = A \Delta x(t) + B \Delta u(t)$ $\Delta y(t) = C \Delta x(t) + D \Delta u(t)$
\rightarrow Jacobi-Matrix	$\begin{bmatrix} \frac{\partial f_1}{\partial x_j} \\ \vdots \\ \frac{\partial f_n}{\partial x_j} \end{bmatrix} = \begin{bmatrix} \frac{\partial f_1}{\partial x_1}, \dots, \frac{\partial f_1}{\partial x_n} \\ \vdots \\ \frac{\partial f_n}{\partial x_1}, \dots, \frac{\partial f_n}{\partial x_n} \end{bmatrix}$
	$A = \left[\frac{\partial f_i}{\partial x_j} \right] (x^*, u^*)$, $B = \left[\frac{\partial f_i}{\partial u_j} \right] (x^*, u^*)$
	$C = \left[\frac{\partial h_i}{\partial x_j} \right] (x^*, u^*)$, $D = \left[\frac{\partial h_i}{\partial u_j} \right] (x^*, u^*)$

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2: Linearization

Linearization about Reference Trajectory

- time-invariant dynamics
- Reference trajectory

$$\dot{\underline{x}} = f(\underline{x}, \underline{u}), \quad \underline{y} = h(\underline{x}, \underline{u})$$

$$\underline{x}^*(t), \underline{u}^*(t), t \geq 0$$

⇒ Linearization via Taylor series expansion:

$$\begin{aligned} \dot{\underline{x}}(t) &= \dot{\underline{x}}^*(t) + \Delta \dot{\underline{x}}(t) = f(\underline{x}^*(t) + \Delta \underline{x}(t), \underline{u}^*(t) + \Delta \underline{u}(t)) \\ &= f(\underline{x}^*(t), \underline{u}^*(t)) + A(t) \Delta \underline{x}(t) + B(t) \Delta \underline{u}(t) + R(\Delta \underline{x}^2, \Delta \underline{u}^2) \end{aligned}$$

Linearized model: $\underline{R} \approx \underline{0}$
(small-signal)

$$\Delta \dot{\underline{x}}(t) = A(t) \Delta \underline{x}(t) + B(t) \Delta \underline{u}(t)$$

$$\Delta \underline{y}(t) = C(t) \Delta \underline{x}(t) + D(t) \Delta \underline{u}(t)$$

$$A = \left[\frac{\partial f_i}{\partial x_j} \right] (\underline{x}^*(t), \underline{u}^*(t))$$

$$B = \left[\frac{\partial f_i}{\partial u_j} \right] (\underline{x}^*(t), \underline{u}^*(t))$$

$$C = \left[\frac{\partial h_i}{\partial x_j} \right] (\underline{x}^*(t), \underline{u}^*(t))$$

$$D = \left[\frac{\partial h_i}{\partial u_j} \right] (\underline{x}^*(t), \underline{u}^*(t))$$

time-variant!