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(ECE-520) Fall 2010 by
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sources for these notes
are † Modern Control
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Prentice-Hall, 1991. †
Discrete-Time Control
Systems, by Ogata.
Prentice-Hall, 1995. †
Computer Controlled
Systems, by Aström

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Prentice-Hall, 1997.

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Digital simulation is an inherently discrete-time operation.

Furthermore, almost all fundamental ideas of signals and systems can be taught using discrete-time systems.

Modularity and multiple

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representations, for example, aid the design of discrete-time (or continuous-time) systems. Similarly, the ideas for modes, poles, control, and feedback.

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Now we can rewrite our
continuous time
system eqn. 1 in
discrete time as: $x((k+$

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$$x(kT) = G(T)x(kT) + H(T)u(kT) \quad (6) \text{ and } y(kT) = Cx(kT) + Du(kT) \quad (7)$$

It is worthwhile to convince yourself that this is the exact solution for $x(t)$ when $t = kT$. Discrete Time.

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Lecture: Discrete-time linear systems
Discrete-time linear systems
Discrete-time linear system 8 <: $x(k+1) =$

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$$Ax(k) + Bu(k) \cdot y(k) = Cx(k) + Du(k) \quad x(0) = x_0$$

Given the initial condition $x(0)$ and the input sequence $u(k)$, $k \in \{0, 1, \dots, 2N\}$, it is possible to predict the entire sequence of states $x(k)$ and outputs $y(k)$, $k \in \{0, 1, \dots, 2N\}$. The state $x(0)$ summarizes all the past history of the system. The dimension n of the state $x(k) \dots$

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Systems 93

Rodrigo Souto, João Ishihara and Geovany Borges
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Preview for Linear
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Markovian ... $x_n q(j)$)
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Preface
We think that the
contribution in the
book, which does not
have the intention to

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In control engineering,

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a state-space representation is a mathematical model of a physical system as a set of input, output and state variables related by first-order differential equations or difference equations. State variables are variables whose values evolve over time in a way that depends on the values they have at any given time and on the externally imposed

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values of input
variables.

State-space representation - Wikipedia

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The solution of $x(k + 1) = (A + BF)x(k)$ reaches zero in, at most, n steps
In the output feedback case, assigning the eigenvalues of $(A - KC)$ at zero ensures that the solution of the closed-loop system $x(k + 1) = (A + BF)x(k) - BFe(k)$ $e(k + 1) = (A - KC)e(k)$ reaches zero in, at most, $2n$ steps

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Control of Discrete-
Time ...

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Approach to Control
Systems Design. 8.
Quadratic Optimal
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solutions ...**

Discrete-time optimal control The examples thus far have shown continuous time systems and control solutions. In fact, as optimal control solutions are now often

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implemented digitally,
contemporary control
theory is now primarily
concerned with
discrete time systems
and solutions.

Optimal control - Wikipedia

The problem is
considered of finding a
control strategy for a
linear discrete-time
periodic system with
state and control
bounds in the presence
of unknown

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disturbances that are only known to belong to a given compact set. This kind of problem arises in practice in resource distribution systems where the demand has typically a periodic behavior, but cannot be estimated a priori without an ...

Linear programming approach to the control of discrete ...

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