

iii. The block diagram of a Linear Quadratic Regulator (LQR) is shown in Figure 2.

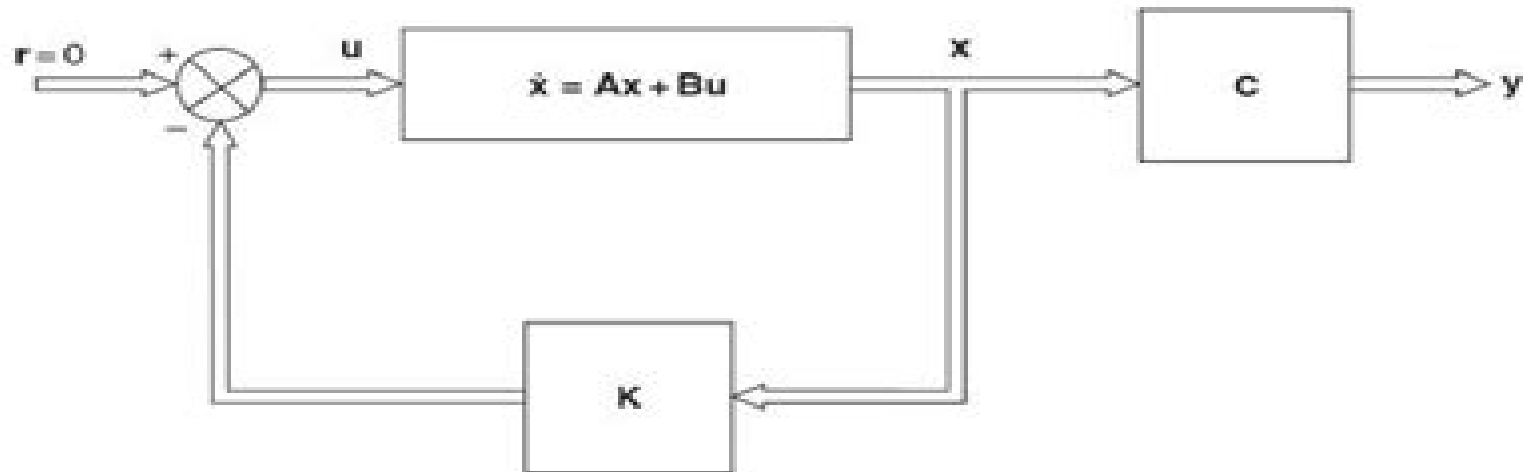


Figure 2: Linear Quadratic Regulator

If the state equation of the plant is;

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} 0 & 2 \\ -3 & -2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 0 \\ 3 \end{bmatrix} u$$

And the performance index  $J$  is given as;

$$J = \int_0^{\infty} \left\{ x^T \begin{bmatrix} 10 & 0 \\ 0 & 5 \end{bmatrix} x + 0.2 u^2 \right\} dt$$

Find,

- The Riccati matrix  $P$ . (Note that  $P$  is a positive symmetric matrix)
- The state feedback matrix  $K$
- The closed-loop eigenvalues
- Discuss the stability of the system.

[16 Marks]

[Total 25 Marks]

# Linear Quadratic Regulator Lqr State Feedback Design

**Emilie Sanchez**



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