

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

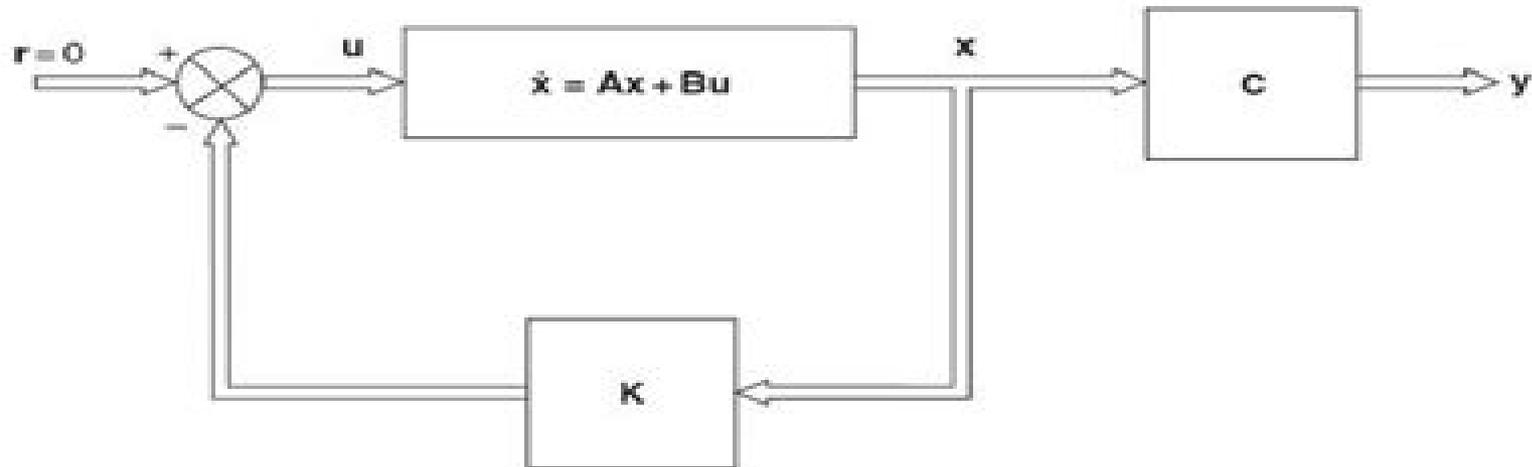


Figure 2: Linear Quadratic Regulator

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

Rosina Ehmann



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Table of Contents Linear Quadratic Regulator Lqr State Feedback Design

1. Understanding the eBook Linear Quadratic Regulator Lqr State Feedback Design
 - The Rise of Digital Reading Linear Quadratic Regulator Lqr State Feedback Design
 - Advantages of eBooks Over Traditional Books
2. Identifying Linear Quadratic Regulator Lqr State Feedback Design
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Linear Quadratic Regulator Lqr State Feedback Design
 - User-Friendly Interface
4. Exploring eBook Recommendations from Linear Quadratic Regulator Lqr State Feedback Design
 - Personalized Recommendations
 - Linear Quadratic Regulator Lqr State Feedback Design User Reviews and Ratings
 - Linear Quadratic Regulator Lqr State Feedback Design and Bestseller Lists
5. Accessing Linear Quadratic Regulator Lqr State Feedback Design Free and Paid eBooks
 - Linear Quadratic Regulator Lqr State Feedback Design Public Domain eBooks
 - Linear Quadratic Regulator Lqr State Feedback Design eBook Subscription Services
 - Linear Quadratic Regulator Lqr State Feedback Design Budget-Friendly Options

6. Navigating Linear Quadratic Regulator Lqr State Feedback Design eBook Formats
 - ePub, PDF, MOBI, and More
 - Linear Quadratic Regulator Lqr State Feedback Design Compatibility with Devices
 - Linear Quadratic Regulator Lqr State Feedback Design Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Linear Quadratic Regulator Lqr State Feedback Design
 - Highlighting and Note-Taking Linear Quadratic Regulator Lqr State Feedback Design
 - Interactive Elements Linear Quadratic Regulator Lqr State Feedback Design
8. Staying Engaged with Linear Quadratic Regulator Lqr State Feedback Design
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Linear Quadratic Regulator Lqr State Feedback Design
9. Balancing eBooks and Physical Books Linear Quadratic Regulator Lqr State Feedback Design
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Linear Quadratic Regulator Lqr State Feedback Design
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Linear Quadratic Regulator Lqr State Feedback Design
 - Setting Reading Goals Linear Quadratic Regulator Lqr State Feedback Design
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Linear Quadratic Regulator Lqr State Feedback Design
 - Fact-Checking eBook Content of Linear Quadratic Regulator Lqr State Feedback Design
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements

- Interactive and Gamified eBooks

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