

QUESTÃO # 1

$$a) D(z) = D(s) \Big|_{s = \frac{z-1}{Tz}} = \frac{\frac{z-1}{Tz} + 1}{\left(\frac{z-1}{Tz} + 2\right)\left(\frac{z-1}{Tz} + 3\right)} = \frac{(T^2+1)z^2 - Tz}{((1+2T)z-1)((1+3T)z-1)}$$

$$= \frac{(T^2+1)z^2 - Tz}{(6T^2+5T+1)z^2 - (5T+2)z + 1} \stackrel{T=0.1}{=} \frac{1.01z^2 - 0.1z}{1.56z^2 - 2.5z + 1.0}$$

Errata (22/06/2005): o coeficiente do termo z^2 , no numerador, não é $T^2+1 = 1.01$, e sim $T^2+T = 0.11$.

PÓLOS: $z = \frac{2.5 \pm \sqrt{2.5^2 - 4 \times 1 \times 1.56}}{2 \times 1.56} = \frac{2.5 \pm 0.1}{2 \times 1.56} \begin{cases} 0.82 \\ 0.77 \end{cases}$

ZEROS: 0 e 0.099

$$b) D(z) = D(s) \Big|_{s = \frac{z-1}{T(z+1)}} = \frac{\frac{z-1}{T(z+1)} + 1}{\left(\frac{z-1}{T(z+1)} + 2\right)\left(\frac{z-1}{T(z+1)} + 3\right)} = \frac{(T^2+2T)z^2 + 2T^2z + T^2 - 2T}{((2T+2)z+2T-2)((3T+2)z+3T-2)}$$

$$= \frac{(T^2+2T)z^2 + 2T^2z + T^2 - 2T}{(6T^2+10T+4)z^2 + (12T^2-8)z + 6T^2-10T+4} \stackrel{T=0.1}{=} \frac{0.21z^2 + 0.02z - 0.19}{5.06z^2 - 7.88z + 3.06}$$

PÓLOS: $z = \frac{7.88 \pm \sqrt{7.88^2 - 4 \times 3.06 \times 5.06}}{2 \times 5.06} = \frac{7.88 \pm 0.4}{10.12} \begin{cases} 0.82 \\ 0.74 \end{cases}$

ZEROS: $z = \frac{-0.02 \pm \sqrt{0.02^2 + 4 \times 0.19 \times 0.21}}{0.42} = \frac{-0.02 \pm 0.4}{0.42} \begin{cases} 0.9 \\ -1.0 \end{cases}$

c) $D(s) = \frac{A}{s+2} + \frac{B}{s+3} = \frac{-1}{s+2} + \frac{2}{s+3}$

$F = \begin{bmatrix} -2 & 0 \\ 0 & -3 \end{bmatrix}$ $G = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ $H = [-1 \quad 2]$

$\tilde{F} = \begin{bmatrix} e^{-2T} & 0 \\ 0 & e^{-3T} \end{bmatrix}$ $\tilde{F} = \int_0^T \begin{bmatrix} e^{-2\tau} \\ 0 \\ e^{-3\tau} \end{bmatrix} d\tau = \begin{bmatrix} \frac{e^{-2T}-1}{-2} \\ 0 \\ \frac{e^{-3T}-1}{-3} \end{bmatrix} \Big|_0^T = \begin{bmatrix} \frac{1}{2}(1-e^{-2T}) \\ \frac{1}{3}(1-e^{-3T}) \end{bmatrix}$

$D(z) = [-1 \quad 2] \begin{bmatrix} z - e^{-2T} & 0 \\ 0 & z - e^{-3T} \end{bmatrix} \begin{bmatrix} \frac{1}{2}(1-e^{-2T}) \\ \frac{1}{3}(1-e^{-3T}) \end{bmatrix}$

$$= \frac{z^2 - (e^{-2T} + e^{-3T})z + e^{-5T}}{z^2 - (e^{-2T} + e^{-3T})z + e^{-5T}} \stackrel{T=0.1}{=} \frac{0.082z - 0.074}{z^2 - 1.56z + 0.6068}$$

PÓLOS: 0.82 e 0.74 ($e^{-0.2}$ e $e^{-0.3}$)

ZERO: 0.902

QUESTÃO #2:

$$a) \quad G(s) = \frac{0.15 + 2}{(s+1)(s+2)} = \frac{A}{s+1} + \frac{B}{s+2} = \frac{1.9}{s+1} - \frac{1.8}{s+2}$$

$$F = \begin{bmatrix} -1 & 0 \\ 0 & -2 \end{bmatrix} \quad G = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \quad H = \begin{bmatrix} 1.9 & -1.8 \end{bmatrix}$$

$$\Phi_0 = \begin{bmatrix} e^{-T} & 0 \\ 0 & e^{-2T} \end{bmatrix} = \begin{bmatrix} 0.99 & 0 \\ 0 & 0.98 \end{bmatrix}$$

T = 0.01

$$\Gamma_0 = \begin{bmatrix} (1 - e^{-T}) \\ \frac{1}{2}(1 - e^{-2T}) \end{bmatrix} = \begin{bmatrix} 0.01 \\ 0.01 \end{bmatrix}$$

T = 0.01

PARA USAR A FORMA CANÔNICA CONTROLÁVEL:

$$G(z) = \begin{bmatrix} 1.9 & -1.8 \end{bmatrix} \begin{bmatrix} z - 0.98 & 0 \\ 0 & z - 0.99 \end{bmatrix} \begin{bmatrix} 0.01 \\ 0.01 \end{bmatrix} = \frac{0.01(0.1z - 0.08)}{z^2 - 1.97z + 0.9702} = \frac{10^{-3}(z - 0.8)}{z^2 - 1.97z + 0.97}$$

A PARTIR DA EXPRESSÃO DE G(z):

$$\Phi = \begin{bmatrix} 1.97 & -0.97 \\ 1 & 0 \end{bmatrix} \quad \Gamma = \begin{bmatrix} 1 \\ 0 \end{bmatrix} \quad H = 10^{-3} \begin{bmatrix} 1 & -0.8 \end{bmatrix}$$

$$b) \quad z_1, z_2 = e^{-0.1 \pm 0.1j} = 0.9 \pm 0.1j$$

$$\kappa_c(z) = (z - 0.9 - 0.1j)(z - 0.9 + 0.1j) = z^2 - 1.8z + 0.82$$

$$\Phi - \Gamma\kappa = \begin{bmatrix} 1.97 - \kappa_1 & -0.97 - \kappa_2 \\ 1 & 0 \end{bmatrix}$$

$$|zI - \Phi + \Gamma\kappa| = \begin{vmatrix} z + \kappa_1 - 1.97 & \kappa_2 + 0.97 \\ -1 & z \end{vmatrix} = z^2 + (\kappa_1 - 1.97)z + \kappa_2 + 0.97$$

$$\kappa_1 = 0.17 \quad \kappa_2 = -0.15 \quad \rightarrow \quad \kappa = [0.17 \quad -0.15]$$

$$c) \quad x(k+1) = \begin{bmatrix} 1.8 & -0.82 \\ 1 & 0 \end{bmatrix} x(k) + \begin{bmatrix} 1 \\ 0 \end{bmatrix} r(k)$$

$$y(k) = 10^{-3} \begin{bmatrix} 1 & -0.8 \end{bmatrix} x(k)$$

$$d) \quad \frac{Y(z)}{R(z)} = 10^{-3} \begin{bmatrix} 1 & -0.8 \end{bmatrix} \begin{bmatrix} z - 1.8 & 0.82 \\ -1 & z \end{bmatrix}^{-1} \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \frac{10^{-3} \begin{bmatrix} 1 & -0.8 \end{bmatrix} \begin{bmatrix} z & -0.82 \\ 1 & z - 1.8 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \end{bmatrix}}{z^2 - 1.8z + 0.82}$$

$$\frac{Y(z)}{R(z)} = \frac{10^{-3}(z - 0.8)}{z^2 - 1.8z + 0.82} \quad \rightarrow \quad \text{OS PÓLOS ESTÃO NAS POSIÇÕES CORRETAS (NOTE QUE O DENOMINADOR É } \kappa_c(z)\text{)}$$

$$e) \quad \lim_{z \rightarrow 1} \frac{Y(z)}{R(z)} = \frac{2 \times 10^{-4}}{2 \times 10^{-2}} = 0.01 \quad \rightarrow \quad \bar{N} = 100$$

QUESTÃO #3:

a) $\kappa_e(z) = (z + 0.5 + 0.5j)(z + 0.5 - 0.5j) = z^2 + z + 0.5$

$$\Phi - LH = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} - \begin{bmatrix} c_1 \\ c_2 \end{bmatrix} \begin{bmatrix} 1 & 0 \end{bmatrix} = \begin{bmatrix} -c_1 & 1 \\ 1-c_2 & 0 \end{bmatrix}$$

$$\begin{vmatrix} z+c_1 & -1 \\ c_2-1 & z \end{vmatrix} = z^2 + c_1z + c_2 - 1 \longrightarrow L = \begin{bmatrix} 1 \\ 1.5 \end{bmatrix}$$

b) $\Phi - LH\Phi = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} - \begin{bmatrix} c_1 \\ c_2 \end{bmatrix} \begin{bmatrix} 0 & 1 \end{bmatrix} = \begin{bmatrix} 0 & 1-c_1 \\ 1 & -c_2 \end{bmatrix}$

$$\begin{vmatrix} z & c_1-1 \\ -1 & z+c_2 \end{vmatrix} = z^2 + c_2z + c_1 - 1 \longrightarrow L = \begin{bmatrix} 1.5 \\ 1 \end{bmatrix}$$

ALTERNATIVA: $\begin{bmatrix} 1.5 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ 1.5 \end{bmatrix}$

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c) $\Phi - LH\Phi = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} - \begin{bmatrix} 1.5 \\ 1 \end{bmatrix} \begin{bmatrix} 0 & 1 \end{bmatrix} = \begin{bmatrix} 0 & -0.5 \\ 1 & -1 \end{bmatrix}$

$$\Gamma - LH\Gamma = \begin{bmatrix} 1 \\ 0 \end{bmatrix} - \begin{bmatrix} 1.5 \\ 1 \end{bmatrix} \begin{bmatrix} 1 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} -0.5 \\ -1 \end{bmatrix}$$

$K = \begin{bmatrix} 0 & 1 \end{bmatrix}$

$$-(\Gamma - LH\Gamma)K = \begin{bmatrix} 0.5 \\ 1 \end{bmatrix} \begin{bmatrix} 0 & 1 \end{bmatrix} = \begin{bmatrix} 0 & 0.5 \\ 0 & 1 \end{bmatrix}$$

$$\Phi - LH\Phi - \Gamma K + LH\Gamma K = \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix} \quad -K\hat{x}(k)$$

$$\hat{x}(k+1) = (\Phi - LH\Phi)\hat{x}(k) + (\Gamma - LH\Gamma)u(k) + Ly(k+1)$$

ENTÃO: $\hat{x}(k+1) = \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix} \hat{x}(k) + \begin{bmatrix} 1.5 \\ 1 \end{bmatrix} y(k+1)$

$u(k) = \begin{bmatrix} 0 & 1 \end{bmatrix} \hat{x}(k)$

$$\frac{U(z)}{Y(z)} = \begin{bmatrix} 0 & 1 \end{bmatrix} \begin{bmatrix} z & 0 \\ -1 & z \end{bmatrix}^{-1} \begin{bmatrix} 1.5 \\ 1 \end{bmatrix} z = \begin{bmatrix} 0 & 1 \end{bmatrix} \frac{\begin{bmatrix} z & 0 \\ 1 & z \end{bmatrix} \begin{bmatrix} 1.5 \\ 1 \end{bmatrix} z}{z^2} = \frac{z + 1.5}{z}$$

ATENÇÃO

$$\frac{U(z)}{Y(z)} = \frac{z + 1.5}{z}$$

QUESTÃO #4:

a) $z = Px = \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} x$ $T = \begin{bmatrix} 1 & -1 \\ 0 & 1 \end{bmatrix}$

$Tz = \Phi Tz + \Gamma u$

$y = HTz$

$\Phi_z = \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 2 & -1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 1 & -1 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 3 & -4 \\ 1 & -1 \end{bmatrix}$

$\Gamma_z = \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$

$H_z = \begin{bmatrix} 1 & 1 \end{bmatrix} \begin{bmatrix} 1 & -1 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 \end{bmatrix}$

ENTÃO: $z(k+1) = \begin{bmatrix} 3 & -4 \\ 1 & -1 \end{bmatrix} z(k) + \begin{bmatrix} 1 \\ 0 \end{bmatrix} u(k)$

$y(k) = \begin{bmatrix} 1 & 0 \end{bmatrix} z(k)$

$\alpha_e(z) = z + 0.2$

$\Phi_{bb} - L\Phi_{ab} = -1 + 4L$

$zI - \Phi_{bb} + L\Phi_{ab} = z + 1 - 4L = z + 0.2 \rightarrow L = 0.2$

b) $u = -K\hat{x} = -KT\hat{z}$ $K_z = \begin{bmatrix} 1 & -0.5 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & -1.5 \end{bmatrix}$

$u(k) = -K_{z1}y(k) - K_{z2}\hat{z}_2(k)$

$z_1(k) = y(k)$

$\hat{z}_2(k+1) = \Phi_{bb}\hat{z}_2(k) + \Phi_{ba}z_1(k) + \Gamma_b u(k) + Lz_1(k+1) - L\Phi_{ca}z_1(k) - (L\Gamma_a u(k) - L\Phi_{cb}\hat{z}_2(k))$

$\hat{z}_2(k+1) = (\Phi_{bb} - L\Phi_{cb})\hat{z}_2(k) + (\Phi_{ba} - L\Phi_{ca})y(k) + Ly(k+1) + (\Gamma_b - L\Gamma_a)u(k)$

$\hat{z}_2(k+1) = \underbrace{(\Phi_{bb} - L\Phi_{cb} - K_{z2}(\Gamma_b - L\Gamma_a))}_{-0.5} \hat{z}_2(k) + \underbrace{(\Phi_{ba} - L\Phi_{ca} - K_{z1}(\Gamma_b - L\Gamma_a))}_{0.6} y(k) + Ly(k+1)$

ENTÃO: $\hat{z}_2(k+1) = -0.5\hat{z}_2(k) + 0.6y(k) + 0.2y(k+1)$

c) $\hat{z}_2(z) = \frac{(0.2z + 0.6)Y(z)}{z + 0.5}$ (PORQUE $u(k) = -z_1(k) + 1.5\hat{z}_2(k)$)

$U(z) = -Y(z) + 1.5\hat{z}_2(z) = Y(z) \left(-1 + \frac{0.3z + 0.9}{z + 0.5} \right) \rightarrow \frac{U(z)}{Y(z)} = \frac{-0.7z + 0.4}{z + 0.5}$

d) $G(z) = \frac{z+1}{z^2 - 2z + 1}$

$\frac{Y(z)}{R(z)} = \frac{G(z)}{1 - D(z)G(z)} = \frac{(z+1)(z+0.5)}{(z^2 - 2z + 1)(z+0.5) - (z+1)(-0.7z + 0.4)}$

$\frac{Y(z)}{R(z)} = \frac{z^2 + 1.5z + 0.5}{z^3 - 0.8z^2 + 0.3z + 0.1}$ ← DENOMINADOR IGUAL A $(z^2 - z + 0.5)(z + 0.2)$ (OK)

QUESTÃO #5:

$$a) \begin{bmatrix} x_i(k+1) \\ x(k+1) \end{bmatrix} = \underbrace{\begin{bmatrix} 1 & 1 \\ 0 & 0.4 \end{bmatrix}}_{\Phi_i} \begin{bmatrix} x_i(k) \\ x(k) \end{bmatrix} + \underbrace{\begin{bmatrix} 0 \\ 2 \end{bmatrix}}_{\Gamma_i} u(k) - \begin{bmatrix} 1 \\ 0 \end{bmatrix} r(k) + \begin{bmatrix} 0 \\ 2 \end{bmatrix} w(k)$$

$$[\Phi_i - \Gamma_i k] = \begin{bmatrix} 1 & 1 \\ 0 & 0.4 \end{bmatrix} - \begin{bmatrix} 0 \\ 2 \end{bmatrix} [k_1 \quad k_2] = \begin{bmatrix} 1 & 1 \\ -2k_1 & 0.4 - 2k_2 \end{bmatrix}$$

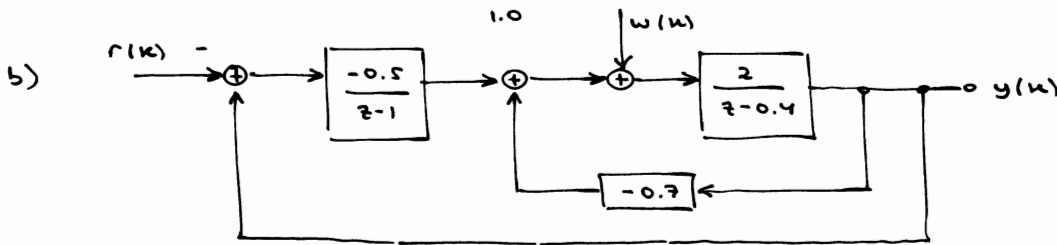
$$|zI - \Phi_i + \Gamma_i k| = \begin{vmatrix} z-1 & -1 \\ 2k_1 & z+2k_2-0.4 \end{vmatrix} = z^2 + (2k_2-1.4)z + 0.4 - 2k_2 + 2k_1$$

$$\alpha_c(z) = z^2 \implies k_2 = 0.7$$

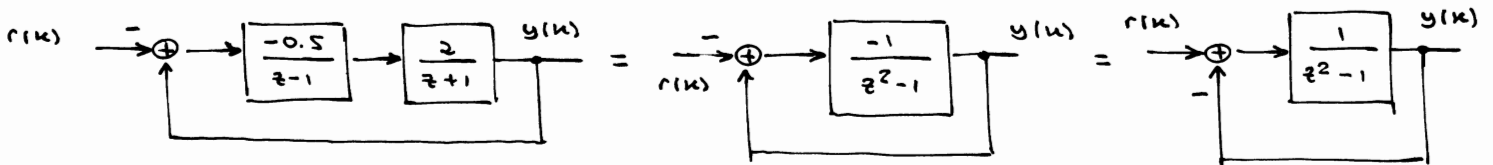
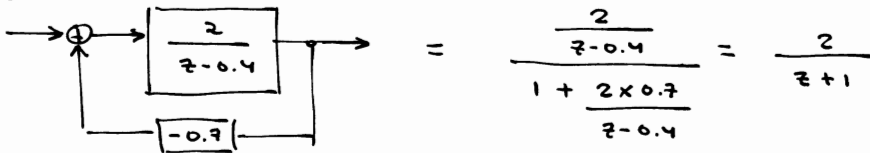
$$2k_1 = 2k_2 - 0.4 \implies k_1 = 0.5$$

$$\implies k = \begin{bmatrix} 0.5 & | & 0.7 \end{bmatrix}$$

\downarrow k_i \downarrow k_0



$w(k) = 0$:



ENTÃO: $\frac{Y(z)}{R(z)} = \frac{1}{z^2-1} \cdot \frac{1}{1 + \frac{1}{z^2-1}} = \frac{1}{z^2}$

NOTE QUE $\lim_{z \rightarrow 1} \frac{Y(z)}{R(z)} = 1.0$

$$c) \begin{bmatrix} x_i(k+1) \\ x(k+1) \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 0 & 0.4 \end{bmatrix} \begin{bmatrix} x_i(k) \\ x(k) \end{bmatrix} + \begin{bmatrix} 0 \\ 2 \end{bmatrix} u(k) + \begin{bmatrix} 0 \\ 2 \end{bmatrix} w(k) \leftarrow (r(k)=0)$$

$-0.5x_i(k) - 0.7x(k)$

$$\begin{bmatrix} x_i(k+1) \\ x(k+1) \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ -1 & -1 \end{bmatrix} \begin{bmatrix} x_i(k) \\ x(k) \end{bmatrix} + \begin{bmatrix} 0 \\ 2 \end{bmatrix} w(k)$$

$$y(k) = \begin{bmatrix} 0 & 1 \end{bmatrix} \begin{bmatrix} x_i(k) \\ x(k) \end{bmatrix}$$

NOTE QUE $\lim_{z \rightarrow 1} \frac{Y(z)}{W(z)} = 0.0$

$$\frac{Y(z)}{W(z)} = \begin{bmatrix} 0 & 1 \end{bmatrix} \begin{bmatrix} z-1 & -1 \\ 1 & z+1 \end{bmatrix}^{-1} \begin{bmatrix} 0 \\ 2 \end{bmatrix} = \begin{bmatrix} 0 & 1 \end{bmatrix} \begin{bmatrix} z+1 & 1 \\ -1 & z-1 \end{bmatrix} \begin{bmatrix} 0 \\ 2 \end{bmatrix} = \frac{2(z-1)}{z^2-1+1}$$