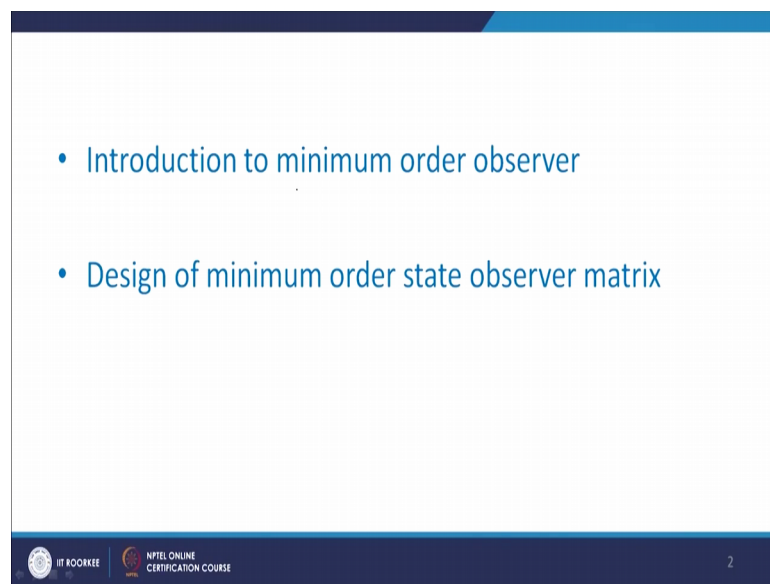


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Lecture - 40
State Observer Design (Part-III)

Today we start with State Observer Designing part 3. In this we will study introduction to minimum order observer and design of minimum order state observer matrix.

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Now, about the introduction to minimum order observer, as we have seen that the state needs to be measured, but sometimes it is not possible to measure the states. So, in that case instead of going for unmeasured state we are estimating all the states of the system; that means, even though there are some states which can be measured which cannot be measured. So, what we are doing we are estimating all the states that is called full order observer. Whereas, in whereas some of the states which cannot measured that only estimating remaining states which we have measured we keep as it is then, that type of technique is called minimum order observer or we can say that type of design is called minimum order observer. That means, we had to estimate the states which are not possible to measure only.

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Introduction to minimum order observer

$n \Leftarrow$ total states
 $m \Leftarrow$ measured
 $(n-m) \Leftarrow$ states

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That means suppose this system has n state and there are say m states which are say measured and this is n that is called total states. So, n is called total states and m which can be measured states; that means we had to only estimates n minus m states. So, when we are estimating only n minus m states that is called minimum order observer.

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Design of minimum order state observer matrix

$\dot{X} = AX + BU$ (1)
 $Y = CX$ (2)

$X = \begin{bmatrix} \text{known} \\ \text{unknown} \end{bmatrix} = \begin{bmatrix} x_{kn} \\ x_{un} \end{bmatrix} = \begin{bmatrix} x_e \\ - \end{bmatrix}$ (3) \Leftarrow unknown

$x_{kn} = x_e = (\text{state}) = y = \text{directly measured}$
 $x_{un} = x_1 = \text{Unmeasurable portion of the state vector}$

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Now, we will see how to design this minimum order state observer matrix as here there are some states which had to keep at is, that is the states which we have we have already measured. That actually we have to do measurement and the states which cannot be

measured that only to be estimated; that means, in a total states there must be a some segregations division. So; that means, if you see the mathematical part of it is somewhat complicated in comparison to the full order observer, although we derive it we find it simple, but the process is somewhat laborious.

So, now we start with the designing of minimum order observer. So, we have as per our original convention we have plant $\dot{X} = Ax + Bu$ and $Y = Cx$, now in this case X is the state. So, this X involve both the thing, one is measured as well as unmeasured therefore, we write this X involvement of known state, this X involved known state and also unknown state.

So, this can be represent as X_a and X_b that is unknown. So, this is known and unknown; that means the state matrix has been divided into two, two parts known and unknown. So, now, this can be represent for simplicity say X_a and say X_b , now we had to do the analysis of the system. So, let us say there are say 10 states, we can say that the 2 states are known and 8 are say unknown, but now for simplicity purpose what we are doing we are assume that we knows only 1 state, that is 1 state is known and other state need to be estimated.

Therefore, we can write like this, this X_a equal to X_a is the scalar quantity equal to Y that is directly measured and is X_b equal to X_b that is unmeasurable portion of state vector. So, it is measured, it is unmeasured where as we are taking a measure state only one state that is scalar. So, $X_a = Y$ which that is directly measured.

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$$\begin{bmatrix} x_a \\ x_b \end{bmatrix} = \begin{bmatrix} A_{aa} & A_{ab} \\ A_{ba} & A_{bb} \end{bmatrix} \begin{bmatrix} x_a \\ x_b \end{bmatrix} + \begin{bmatrix} B_a \\ B_b \end{bmatrix} U$$

$$Y = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

$A_{aa} = \text{scalar}$ $B_a = \text{scalar}$
 $A_{ab} = 1 \times (n-1) \text{ matrix}$ $B_b = (n-1) \times 1 \text{ matrix}$
 $A_{ba} = (n-1) \times 1 \text{ matrix}$
 $A_{bb} = (n-1) \times (n-1) \text{ matrix}$

Now, we write this matrix as x_a dot, x_b dot that is equal to, now this matrix that is x dot equal to x . So, in x dot we have x_a dot x_b dot, where x_a dot is measured, x_b dot is unmeasured. So, now, this has to be written in terms of matrix form that is a matrix can be written as A_{aa} , A_{ab} , A_{ba} , A_{bb} . And now here state as x_a , x_b plus this is B_a and B_b into u and output Y can be written as $1, 0$ and here x_a and here is x_b .

So, in this particular system, we have, what we have done we know Y equals 1 that is X_a output and here U matrix, let it U matrix we have B , B has B_a part and B_b part and here these x_a , x_b and this is a matrix. Now, in this equation this A_{aa} is a scalar quantity and here A_{ab} this one. Now, this is a quantity of 1 so it can be written as 1 multiplied by n minus matrix, that is 1 row n minus 1 column then A_{ba} is written as n minus 1 into 1 matrix, then here A_{bb} is written as n minus 1 multiplied by n minus 1 matrix.

And about this portion so this portion B_a is a scalar, it is because we are assuming that X_a involve 1 value, 1 quantity one only measure remaining are unmeasured. Therefore, B_a is written as scalar and here B_b is written as n minus 1 multiplied by 1 matrix. So, here dimension of all the elements in the given matrix A , B , C we have written; that means, here this is A this corresponds to B , and this corresponds to C . So, all the information we have written.

So, now here we have written the equation for measurable state as well as the unmeasurable state. Now, we have to compare the full order observer state equations as well as the reduced order observer or we can say the minimum order observer state equations.

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The image shows handwritten notes on a whiteboard comparing full order and minimum order observer equations. On the left, the state equation for a minimum order observer is given as $\dot{x}_i = A_{ii}x_i + A_{ia}x_a + B_i U$, with the output equation $y = c x$ and $y_m = A_{ai}x_b$. On the right, the state equation for a full order observer is given as $\dot{x}_e = (A - K_e C)x_e + B U + K_e y$. Below these equations, a comparison table is shown:

Full order observer	Minimum order observer
A	A_{ii}
B U	$A_{ia}x_a + B_i U$
y	y_m
$K_e (n \times n)$	$K_e (n \times n)$
C	A_{ab}

So, here we know that the full order observer equations can be written as $\dot{X} = A x + B U$. So, here we know that this X that is the state which we can directly estimate. So, all things are we know, now the state equation for the minimum order observer that is $\dot{X}_b = A_{bb} X_b + A_{ba} X_a + B_b U$ and here is the known quantity. Now, the output equation for full order observer we can write down as $Y = c x$, but here the output equation for minimum order observer, it can be written as $Y_m = A_{ab} X_b$.

In last part we have derived the output equation of the full order observer. So, the output equation for the full order observer can be written as, that is output equation for the full order observer can be written as $\dot{X}_e = (A - K_e C)x_e + B U + K_e y$. So, similarly, here also we have to write the output equation for the reduced order observer or we can say minimum order observer. Now, in order to get this we have to compare the elements of the full order observer as well as the minimum order observer.

Now, let us take the elements of A matrix. So, now, further purpose first of all we write a table full order observer and here minimum order observer. Now, in full order observer we have A matrix that is we have \dot{X} equal to Ax plus Bu these are a matrix. Now, coming to the full order observer in a full order observer oh sorry, in in case of in case of minimum order observer we have $\dot{X} = b \dot{X}$. That means, corresponding to the $\dot{X} = b \dot{X}$ this is A b this is the state and this is the in terms of input because we are knowing. So, here for minimum order observer we write A suffix b .

Now, coming to the B into U matrix that is \dot{x} equal to ax plus B this is Bu . So, Bu in a full order observer it corresponds to here A b into x a plus B suffix b into U . So, now, we have written for the state equations, now about the output, now in case of output in case of full order observer we have written as Y and where a minimum order observer we are written as Y_m , Y_m and this Y_m equal to X a dot minus A x a minus B into u . So, we can write down these as Y_m .

Now, the in full order observer we have k_e matrix and the order of this k_e matrix is n cross 1 and here in case of minimum order observer we can write, write down as this k_e n minus 1 cross 1 matrix. This k_e and here k_e r and now about the C matrix, the C matrix in case of full order observer we can write down as C . Now here we find at this Y_m output equal to A b into x b that is, but the c therefore, we can write down as this as A into ab .

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$$\begin{aligned} \dot{x}_{1c} &= (A_{11} - k_{1r} A_{12}) x_{1c} + A_{12} x_c + B_1 U + k_{1r} Y_m \\ &= (A_{11} - k_{1r} A_{12}) x_{1c} + A_{12} x_c + B_1 U + k_{1r} (x_c - A_{22} x_c - B_2 U) \\ x_{1c} - k_{1r} x_c &= (A_{11} - k_{1r} A_{12}) x_{1c} + (A_{12} - k_{1r} A_{22}) x_c + (B_1 - k_{1r} B_2) U \\ &= (A_{11} - k_{1r} A_{12}) (x_{1c} - k_{1r} Y) + (A_{11} - k_{1r} A_{12}) k_{1r} Y + \\ &\quad + (A_{12} - k_{1r} A_{22}) Y + (B_1 - k_{1r} B_2) U \\ &= (A_{11} - k_{1r} A_{12}) (x_{1c} - k_{1r} Y) \\ &\quad + [(A_{11} - k_{1r} A_{12}) k_{1r} + (A_{12} - k_{1r} A_{22})] Y \\ &\quad + [B_1 - k_{1r} B_2] U \end{aligned}$$

So, all these elements we have written, now, from this we write the output equation for minimum order observer as here (Refer Time: 17:47) here \dot{x}_b thus equal to $A_{bb} - k_e r$ into a_b into x_b plus this b into u . So, b into u here $A_{ba} x_a$ plus b_b into u plus here instead of k_e here we can write $k_e r$ into y this is as y_m ; that means, this can be written as $A_{bb} - k_e r$ A_{ab} into x_b here A_{ba} into x_a here B_b into u and this here $k_e r$ this y_m is $x_a \dot{-} a_a x_a - b_a$ into u .

So, now this equations we have solved, now we have to see the point now here we have got the state equation for the minimum order observer \dot{x}_b , but now here \dot{x}_a is there that is y equals to x_a and in the state equation we get \dot{x}_a . That means noise is there it will amplify and that create problems therefore, we have to remove the effect of \dot{x}_a ; that means, this your equation they should not be terms like \dot{x}_a . So, in order to handle this, so what we can do here to write the above equation as \dot{x}_b minus this part $k_e \dot{x}_a$ we can move the left side. So, we write $k_e r$ into \dot{x}_a now here $A_{bb} - k_e r$ into a_b into \dot{x}_b and here a_b a now X_a is common. So, here $k_e r$ into A_{aa} into x_a plus $B_b - k_e r$ B_a into u .

So, what we have done in this equations that is from these to these, this $k_e r$ into \dot{x}_a we have move on the left side. So, $\dot{x}_b - k_e r$ into \dot{x}_a in bracket this $A_{bb} - k_e r$ into a_b into x_b be that remains same what we have done here this x_a is here, any x_a , that we have to take common. So, we have taken x_a common and the elements we have written as $A_{ba} - k_e r$ into a_b plus B_b , B suffix $b - k_e r$ this $k_e r$ into b into U . Now, again these equation need to be simplify. So, here we can write down as $A_{bb} - k_e r$ into A_b . So, now, what we write, we have the equations state equation in terms of $\dot{x}_b - k_e r$ into \dot{x}_a therefore, in output we have to write, represent equation in terms of $\dot{x}_b - k_e r$ into x_a . So, what we have done, $A_{bb} - k_e r$ into a_b multiplied by $\dot{x}_b - k_e r$ into y plus $A_{bb} - k_e r$ into A into a_b multiplied by $k_e r$ plus Y ; that means, here $A_{bb} - k_e r$ into a_b into x_b .

So, this equation is this one, this part and now this $k_e r$ minus ab we have to make return additional term $- k_e r$ into y and now this term need to be relify. Therefore, here what we have written $A_{bb} - k_e r$ into a_b that is $k_e r$ into Y plus, now this to be written, here $A_{ba} - k_e r$ into A_{aa} into Y this X is Y plus $B_b - k_e r$ into B_a into U , now this equation need to be simplified. So, in order to simplification, simplification what we write $A_{bb} - k_e r$ into A_{ab} . Now, here $X_b - k_e r$ into Y plus, now

here what will do we have to take this y common and therefore, what we can write this as $A b b$ minus $k e r$ into $A a b$ to $k e r$ plus $A b a$ minus $k e r$ into $a a$ plus Y plus and now this portion will write like this $B b$ minus $k e r$ into $B a$ into U .

That means after creating this we are coming with this particular step, now we again simplify it. So, in order to simplification what we write this $x b e$ minus $k e r Y$ write in terms of new variable.

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$$\begin{aligned}
 \dot{x}_1 - kv y &= x_1 - kv x_a = z \\
 \dot{x}_2 - kv y &= x_2 - kv x_b = zc \\
 \dot{x}_{1c} - kv y &= zc \\
 \dot{z}_c &= (A_{11} - kv A_{12}) zc + \left[\frac{(A_{11} - kv A_{12}) kv}{+ A_{12} - kv A_{22}} \right] y \\
 &\quad + [B_1 - kv B_2] U \\
 A_c &= A_{11} - kv A_{12} \\
 B_c &= A_c kv + A_{12} - kv A_{22} \\
 F_c &= B_1 - kv B_2 \\
 \dot{z}_c &= A_c z_c + B_c y + F_c U \quad \leftarrow \text{minimum order observer}
 \end{aligned}$$

That is $X b$ minus $k e$ into y , we can write down as $x b$ minus $k e$ into $x a$ let us say it is z , but now in our equation we have $k v e$ minus $k e r$ into y equal to $X b e$ minus $k e r$ into $x a$ equal to $t e$ and therefore, here $x b$ dot minus $k e r Y$ dot equal to t dot and therefore, this equation $X b$ dot minus $k k e r$ into $x a$ dot that is $t e$ dot equal to $A b b$ minus $k e r A a b$ into $t e$ plus $A b b$ minus $k e r A a b$ into $k e r$ plus $A b a$ minus $k e r$ into A suffix a into y plus $B b$ minus $k e r$ into $B a$ into U .

So, now what we do? Now, again we simplify it just looking after this one we find at this working of the minimum order observer is somewhat complicated or mathematically laborious, but still as we have to do the analysis we have to process proceed further. So, there are this portion we can write down as $A e$ equal to $A b b$ minus $k e r$ into $a b$ and now here $B e$ can be written as this portion, this is this part is $a e$ into $k e r$ plus $a b a$ minus $k e r$ into A suffix a and here $F e$ can be written as this portion $B b$ minus $k e r$ into

B a. And therefore, the final equation is $t e$ dot equal to $A e$ into $t e$ plus $B e$ into y and $F e$ into U this is the equation for a minimum order observer.

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$$y = [1 \ 0] \begin{bmatrix} x_a \\ x_b \end{bmatrix}$$

$$x_e = \begin{bmatrix} -x_a \\ x_b \end{bmatrix} = \begin{bmatrix} 0 \\ \vdots \\ -1 \end{bmatrix} \begin{bmatrix} x_a \\ x_b - k_e y \end{bmatrix} + \begin{bmatrix} 1 \\ \vdots \\ k_e \end{bmatrix} y$$

$\begin{matrix} \uparrow & \uparrow \\ C_e & D_e \end{matrix}$

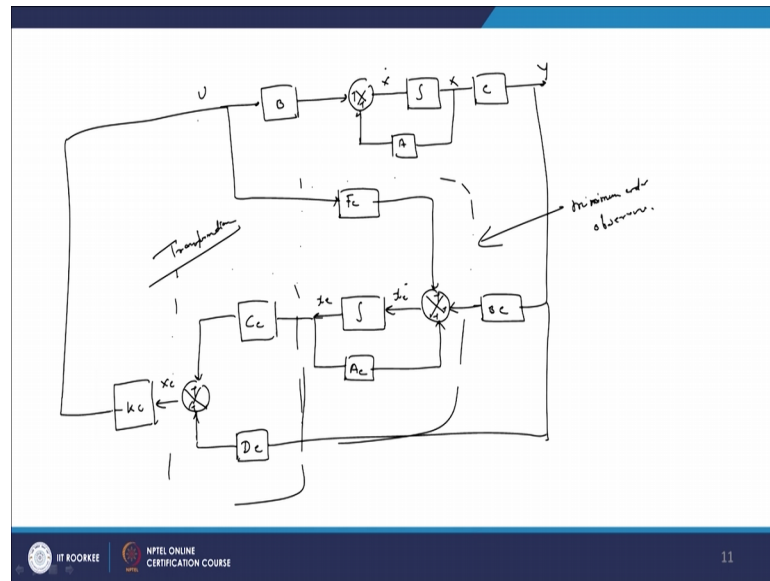
$$x_e = C_e t_e + D_e y$$

This gives transformation from t_e to x_e

Now, about the output equation, for output equation this Y equal to 1, 0 this x_a and x_b and now here this x_e can be written as. Now, here x_a is in known and x_b is unknown and we have to write the this equation in terms of this state that is in terms of this $t e$. Therefore, this equation can be written as $0 \ I \ n \ minus \ 1$ here, x_b minus $k_e r y$ plus 1 by $k_e r$ into Y and here this portion above that is this part is represent as C_e and this part is represent by D_e . Therefore, we have this x_e can be written as c_e into t and here d_e into y . So, this gives transformation from $t e$ to x_e .

So, now all the mathematical part we have derived. So, will find that there the in this case there is a a design of minimum order of observer then, there is a transformation and then the state will transfer to equal to U therefore, base on these we will now draw the block diagram of minimum order observer.

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So, in this case this original plant this state space plant, now here is c here is output y . Now, here is matrix B and here is A matrix now, we have state \dot{x} and here is x and now here is control input u . Now this is the original part.

Now, we have to draw the block diagram of a minimum order observer. So, in this case we have state which is coming that is here \dot{x}_c and here it is coming with integrator. Now, here is \hat{x}_c , now here the matrix A_c and from this \hat{x}_c we have matrix F_c is coming here and here is a matrix B_c and it is coming to output y and up toward there is a transformation that is in terms of C_c and here is D_c and from this will get x_c and this nothing, but your k_c and it goes to input u .

So, now this particular portion, we call as a transformation and this particular part this part is called minimum order observer. That means, here will find that this is original plant this is the minimum order observer and finally, we had to transfer to the controller the complete state there is a involvement, involvement of the measure state as well as unmeasured and therefore, this transformation is needed. And finally, the complete state transferred to x_c which is involvement of our measured and non measured and this is the actual control k_c and it will moves here.

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Observer error equation



$$\dot{x}_{ie} = (A_{11} - k_{1v} A_{12})x_{ie} + A_{12}x_a + B_{10} + k_{1v}A_{12}x_b$$

$$\dot{x}_i = A_{12}x_a + A_{11}x_i + B_{10}$$

$$\dot{x}_i - \dot{x}_{ie} = (A_{11} - k_{1v} A_{12})(x_i - x_{ie})$$

$$x_i - x_{ie} = e = \hat{x} - x_e$$

$$\dot{e} = (A_{11} - k_{1v} A_{12})e \Rightarrow \text{error equation for the minimum order observer}$$



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Now, about the observer equations, observer error equation now, here observer error equation is \dot{X}_b equal to A_{bb} minus k_{er} into A_{ab} into x_b plus A_{ba} into x_a here B_b into u plus k_{er} into A_{ba} into x_b . So, earlier we have seen this equation, now the original equation state equation for \dot{X}_b is given as A_{ba} into x_a plus A_{bb} into x_b plus B_b into u . So, this is the unmeasured portion and is measured estimated portion. So, here we write this as \dot{x}_b minus \dot{x}_{be} . So, if you subtract this from this, what will get you will get the equation as A_{bb} minus k_{er} into A_{ba} into x_b minus x_{be} .

And now this $\dot{x}_b - \dot{x}_{be}$ we can write down as a error equations and it is in terms of t minus t_e therefore, this e dot equal to A_{bb} minus k_{er} into A_{ba} into e . So, this particular called the error equation for the minimum order observer.

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Observability Condition

$$Q_0 = \begin{bmatrix} A_0 \\ A_0 B_0 \\ \vdots \\ A_0 B_0^{n-1} \end{bmatrix} \in \mathbb{R}^{(n \times m)}$$

$$k_{er} = \phi(A_0)^{-1} \begin{bmatrix} 0 \\ \vdots \\ 1 \end{bmatrix}$$

$$\phi(A_0) = A_0^{n-1} + \alpha_{n-1} A_0^{n-2} + \dots + \alpha_1 A_0 + \alpha_0 I$$

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And from this we can get observability condition as that is, $A_0 B_0$ into $A_0 B_0$ and this process repeated will get $A_0 B_0$ into $A_0 B_0$ into n minus 2 and it must have rank of n minus 1 . If the rank is n minus one then observability condition is satisfied and from this we can design controller this k_{er} as $\phi(A_0 B_0)$ into this is a observability conditions $Q_0 B_0$. So, this write $Q_0 B_0$ inverse and here we write down $0 \ 0 \ 1$ and here $\phi(A_0 B_0)$ is equal to $A_0 B_0$ n minus 1 $\alpha_{n-1} e A_0 B_0$ n minus 2 plus $\alpha_{n-2} e$ into $A_0 B_0$ plus α_{n-1} into I .

So, this k_{er} gives you the the reduce order controller. So, we have seen that the process for estimating the minimum order observer. So, full order observer as well as reduced order observer or we can see minimum order observer both can be applicable, but as far as the analysis part is concerned will find that the analysis of this minimum order observer it is quite laborious.

And main purpose is to means main purpose of all these thing is to design the controller, but now here the controller which we design base on the desired pole placement as well as the observer we are designed that is also the base on the on the some trial and error procedures. But we need a some techniques were we can get the optimal control design. So, that is the part of the l q r.

So, now till date whatever we have studied with that is concerned with the pole placement which is based on the trial error procedure, in future we can also try for the design of controller by means of optimal pole placement.

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Now, these are some references Ogata, D Roy Choudhury, Stefani.

Thank you.