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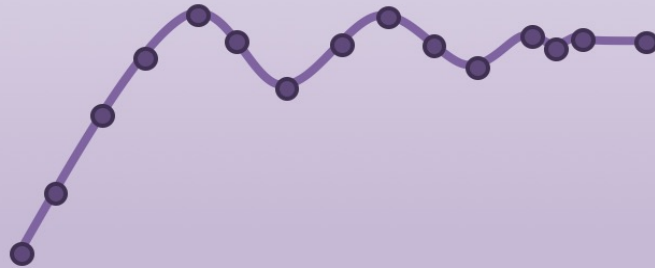
State Space Models with Python

Hans-Petter Halvorsen

Free Textbook with lots of Practical Examples

Python for Control Engineering

Hans-Petter Halvorsen



<https://www.halvorsen.blog>

<https://www.halvorsen.blog/documents/programming/python/>

Additional Python Resources

Python Programming

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Python for Science and Engineering

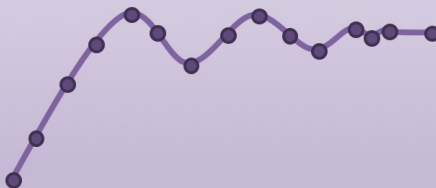
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Python for Control Engineering

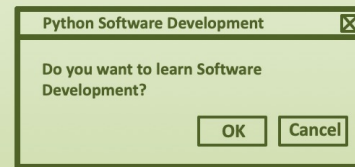
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Python for Software Development

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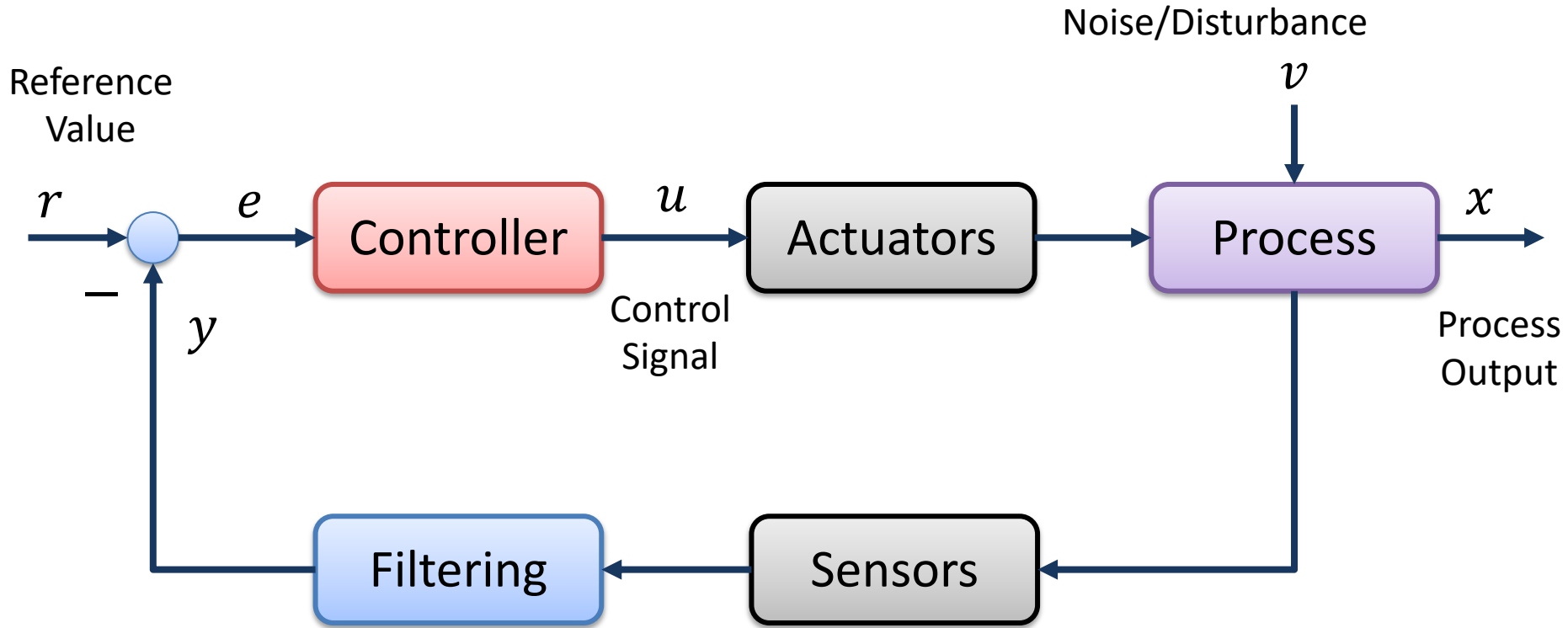
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Contents

- Introduction to Control Systems
- State-space Models
 - State-space models are very useful in Control Theory and Design
- Python Examples
 - SciPy (SciPy.signal)
 - The Python Control Systems Library

It is recommended that you know about Vectors, Matrices and Linear Algebra. If not, take a closer look at my Tutorial “Linear Algebra with Python”. You should also know about differential equations, see “Differential Equations in Python”

Control System



The different blocks in the Control System can be, e.g., described as a Transfer Function or a State Space Model

Control System

- r – Reference Value, SP (Set-point), SV (Set Value)
- y – Measurement Value (MV), Process Value (PV)
- e – Error between the reference value and the measurement value ($e = r - y$)
- v – Disturbance, makes it more complicated to control the process
- u - Control Signal from the Controller

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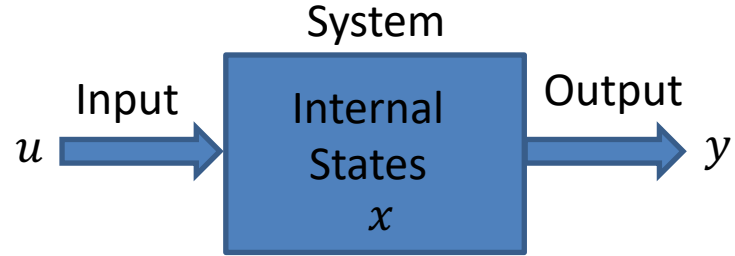
State Space Models

Hans-Petter Halvorsen

State-space Models

A general State-space Model is given by:

$$\dot{x} = Ax + Bu$$
$$y = Cx + Du$$



Note that \dot{x} is the same as $\frac{dx}{dt}$

A , B , C and D are matrices

x , \dot{x} , u , y are vectors

A **state-space model** is a structured form or representation of a set of differential equations. State-space models are very useful in Control theory and design. The differential equations are converted in matrices and vectors.

State-space Models

Assume we have the following linear equations:

$$\dot{x}_1 = a_{11}x_1 + a_{21}x_2 + \cdots + a_{n1}x_n + b_{11}u_1 + b_{21}u_2 + \cdots + b_{n1}u_n$$

⋮

$$\dot{x}_n = a_{1n}x_1 + a_{2n}x_2 + \cdots + a_{nn}x_n + b_{1n}u_1 + b_{2n}u_2 + \cdots + b_{nn}u_n$$

⋮

We can set the system on matrix/vector form:

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \\ \vdots \\ \dot{x}_n \end{bmatrix} = \begin{bmatrix} a_{11} & \cdots & a_{n1} \\ \vdots & \ddots & \vdots \\ a_{1m} & \cdots & a_{nm} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} + \begin{bmatrix} b_{11} & \cdots & b_{n1} \\ \vdots & \ddots & \vdots \\ b_{1m} & \cdots & b_{nm} \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \\ \vdots \\ u_n \end{bmatrix}$$

$$\begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{bmatrix} = \begin{bmatrix} c_{11} & \cdots & c_{n1} \\ \vdots & \ddots & \vdots \\ c_{1m} & \cdots & c_{nm} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} + \begin{bmatrix} d_{11} & \cdots & d_{n1} \\ \vdots & \ddots & \vdots \\ d_{1m} & \cdots & d_{nm} \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \\ \vdots \\ u_n \end{bmatrix}$$

State-space Models

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \\ \vdots \\ \dot{x}_n \end{bmatrix} = \begin{bmatrix} a_{11} & \cdots & a_{n1} \\ \vdots & \ddots & \vdots \\ a_{1m} & \cdots & a_{nm} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} + \begin{bmatrix} b_{11} & \cdots & b_{n1} \\ \vdots & \ddots & \vdots \\ b_{1m} & \cdots & b_{nm} \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \\ \vdots \\ u_n \end{bmatrix}$$

$$\begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{bmatrix} = \begin{bmatrix} c_{11} & \cdots & c_{n1} \\ \vdots & \ddots & \vdots \\ c_{1m} & \cdots & c_{nm} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} + \begin{bmatrix} d_{11} & \cdots & d_{n1} \\ \vdots & \ddots & \vdots \\ d_{1m} & \cdots & d_{nm} \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \\ \vdots \\ u_n \end{bmatrix}$$



This gives the following compact form of a general linear State-space model:

$$\dot{x} = Ax + Bu$$

$$y = Cx + Du$$

Where A , B , C and D are matrices

Example

Given the following System:

$$\dot{x}_1 = x_2$$

$$\dot{x}_2 = -x_2 + u$$

$$y = x_1$$

This gives the following State-space Model:

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

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

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 0 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \end{bmatrix} u$$

$$C = [1 \quad 0]$$

$$D = [0]$$

$$y = [1 \quad 0] \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

Example

Given the following System:

$$\dot{x}_1 = x_2$$

$$2\dot{x}_2 = -2x_1 - 6x_2 + 4u_1 + 8u_2$$

$$y = 5x_1 + 6x_2 + 7u_1$$



We can reformulate:

$$\dot{x}_1 = x_2$$

$$\dot{x}_2 = -x_1 - 3x_2 + 2u_1 + 4u_2$$

$$y = 5x_1 + 6x_2 + 7u_1$$



This gives the following State-space Model:

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ -1 & -3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 0 & 0 \\ 2 & 4 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \end{bmatrix}$$

$$y = \begin{bmatrix} 5 & 6 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 7 & 0 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \end{bmatrix}$$

$$A = \begin{bmatrix} 0 & 1 \\ -1 & -3 \end{bmatrix} \quad B = \begin{bmatrix} 0 & 0 \\ 2 & 4 \end{bmatrix}$$

$$C = \begin{bmatrix} 5 & 6 \end{bmatrix} \quad D = \begin{bmatrix} 7 & 0 \end{bmatrix}$$

Example

Given the following System:

$$\dot{x}_1 = 2x_1 + 3x_3 + 7u_1$$

$$\dot{x}_2 = 4x_1 + 5u_2$$

$$\dot{x}_3 = 8x_3$$

$$y_1 = 6x_3$$

$$y_2 = 3x_1 + 3x_3 + 7u_1$$



This gives the following State-space Model:

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \\ \dot{x}_3 \end{bmatrix} = \begin{bmatrix} 2 & 0 & 3 \\ 4 & 0 & 0 \\ 0 & 0 & 8 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} + \begin{bmatrix} 7 & 0 \\ 0 & 5 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \end{bmatrix}$$

$$\begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 6 \\ 3 & 0 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} + \begin{bmatrix} 0 & 0 \\ 7 & 0 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \end{bmatrix}$$

$$A = \begin{bmatrix} 2 & 0 & 3 \\ 4 & 0 & 0 \\ 0 & 0 & 8 \end{bmatrix}$$

$$B = \begin{bmatrix} 7 & 0 \\ 0 & 5 \\ 0 & 0 \end{bmatrix}$$

$$C = \begin{bmatrix} 0 & 0 & 6 \\ 3 & 0 & 3 \end{bmatrix}$$

$$D = \begin{bmatrix} 0 & 0 \\ 7 & 0 \end{bmatrix}$$

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Python Examples

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Python Examples

- **SciPy (SciPy.signal)**
 - Included with Anaconda Distribution
 - Limited Functions and Features for Control Systems
- **Python Control Systems Library**
 - I will refer to it as the “Control” Library
 - Very similar features as the MATLAB Control System Toolbox
 - You need to install it (“pip install control”)

→ You can create, manipulate and simulate State Space Models with both these Python Libraries

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SciPy.signal

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SciPy.signal

- The `SciPy.signal` contains Signal Processing functions
- SciPy is also included with the Anaconda distribution
- If you have installed Python using the Anaconda distribution, you don't need to install anything
- <https://docs.scipy.org/doc/scipy/reference/signal.html>

Continuous-time linear systems

<code>lti(*system)</code>	Continuous-time linear time invariant system base class.
<code>StateSpace(*system, **kwargs)</code>	Linear Time Invariant system in state-space form.
<code>TransferFunction(*system, **kwargs)</code>	Linear Time Invariant system class in transfer function form.
<code>ZerosPolesGain(*system, **kwargs)</code>	Linear Time Invariant system class in zeros, poles, gain form.
<code>lsim(system, U, T[, X0, interp])</code>	Simulate output of a continuous-time linear system.
<code>lsim2(system[, U, T, X0])</code>	Simulate output of a continuous-time linear system, by using the ODE solver <code>scipy.integrate.odeint</code> .
<code>impulse(system[, X0, T, N])</code>	Impulse response of continuous-time system.
<code>impulse2(system[, X0, T, N])</code>	Impulse response of a single-input, continuous-time linear system.
<code>step(system[, X0, T, N])</code>	Step response of continuous-time system.
<code>step2(system[, X0, T, N])</code>	Step response of continuous-time system.
<code>freqresp(system[, w, n])</code>	Calculate the frequency response of a continuous-time system.
<code>bode(system[, w, n])</code>	Calculate Bode magnitude and phase data of a continuous-time system.

Python Example

State-space Model:

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 0 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \end{bmatrix} u$$
$$y = \begin{bmatrix} 1 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

Python Code:

```
import scipy.signal as signal

A = [[0, 1],
      [0, -1]]

B = [[0],
      [1]]

C = [[1, 0]]

D = 0

sys = signal.StateSpace(A, B, C, D)
```

Python Example

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ -1 & -3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 0 & 0 \\ 2 & 4 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \end{bmatrix}$$

$$y = \begin{bmatrix} 5 & 6 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 7 & 0 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \end{bmatrix}$$

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \\ \dot{x}_3 \end{bmatrix} = \begin{bmatrix} 2 & 0 & 3 \\ 4 & 0 & 0 \\ 0 & 0 & 8 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} + \begin{bmatrix} 7 & 0 \\ 0 & 5 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \end{bmatrix}$$

$$\begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 6 \\ 3 & 0 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} + \begin{bmatrix} 0 & 0 \\ 7 & 0 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \end{bmatrix}$$

```
import scipy.signal as signal
```

```
A = [[0, 1], [-1, -3]]
```

```
B = [[0, 0], [2, 4]]
```

```
C = [[5, 6]]
```

```
D = [[7, 0]]
```

```
sys = signal.StateSpace(A, B, C, D)
```

```
import scipy.signal as signal
```

```
A = ..
```

```
B = ..
```

```
C = ..
```

```
D = ..
```

```
sys = signal.StateSpace(A, B, C, D)
```

Step Response

We have the differential equations:

$$\dot{x}_1 = \frac{1}{T}(-x_1 + Ku)$$
$$\dot{x}_2 = 0$$

The State-space Model becomes:

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} -\frac{1}{T} & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} \frac{K}{T} \\ 0 \end{bmatrix} u$$

$$y = \begin{bmatrix} 1 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

Here we use the following function:

$$\mathbf{t}, \mathbf{y} = \mathbf{sig.step}(\mathbf{sys}, \mathbf{x0}, \mathbf{t})$$

```
import scipy.signal as sig
import matplotlib.pyplot as plt
import numpy as np
```

```
#Simulation Parameters
```

```
x0 = [0,0]
```

```
start = 0
```

```
stop = 30
```

```
step = 1
```

```
t = np.arange(start,stop,step)
```

```
K = 3
```

```
T = 4
```

```
# State-space Model
```

```
A = [[-1/T, 0],
```

```
      [0, 0]]
```

```
B = [[K/T],
```

```
      [0]]
```

```
C = [[1, 0]]
```

```
D = 0
```

```
sys = sig.StateSpace(A, B, C, D)
```

```
# Step Response
```

```
t, y = sig.step(sys, x0, t)
```

```
# Plotting
```

```
plt.plot(t, y)
```

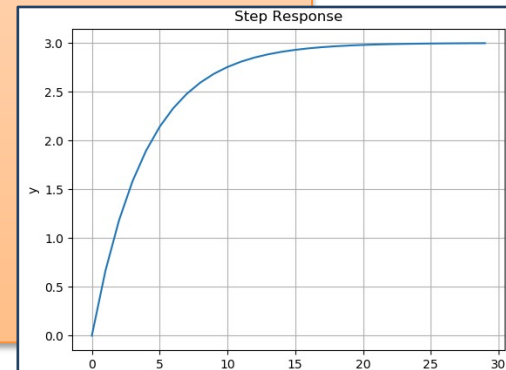
```
plt.title("Step Response")
```

```
plt.xlabel("t")
```

```
plt.ylabel("y")
```

```
plt.grid()
```

```
plt.show()
```



scipy.signal.lsim

We have the differential equations:

$$\dot{x}_1 = \frac{1}{T}(-x_1 + Ku)$$
$$\dot{x}_2 = 0$$

The State-space Model becomes:

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} -\frac{1}{T} & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} \frac{K}{T} \\ 0 \end{bmatrix} u$$

$$y = [1 \quad 0] \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

Here we use the following function:

`t, y, x = sig.lsim(sys, u, t, x0)`

```
import scipy.signal as sig
import matplotlib.pyplot as plt
import numpy as np

#Simulation Parameters
x0 = [0,0]

start = 0
stop = 30
step = 1
t = np.arange(start,stop,step)

N = len(t)

u = np.ones(N)

K = 3
T = 4

# State-space Model
A = [[-1/T, 0],
     [0, 0]]

B = [[K/T],
     [0]]

C = [[1, 0]]

D = 0

sys = sig.StateSpace(A, B, C, D)

# Step Response
t, y, x = sig.lsim(sys, u, t)

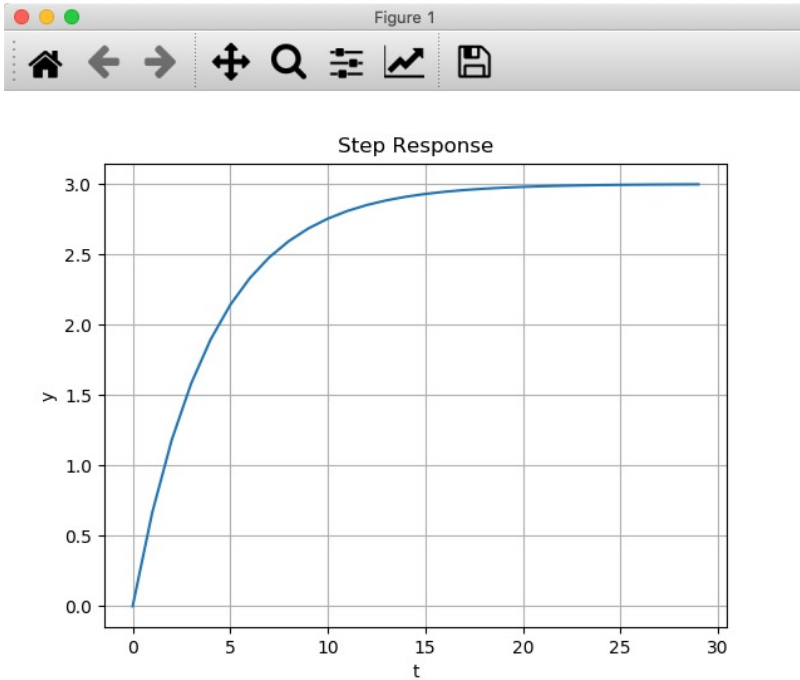
# Plotting
plt.figure(1)
plt.plot(t, y)
plt.title("Step Response")
plt.xlabel("t")
plt.ylabel("y")
plt.grid()
plt.show()

# Alternatively you can plot one or more of the x variables
x1 = x[:, 0]
x2 = x[:, 1]

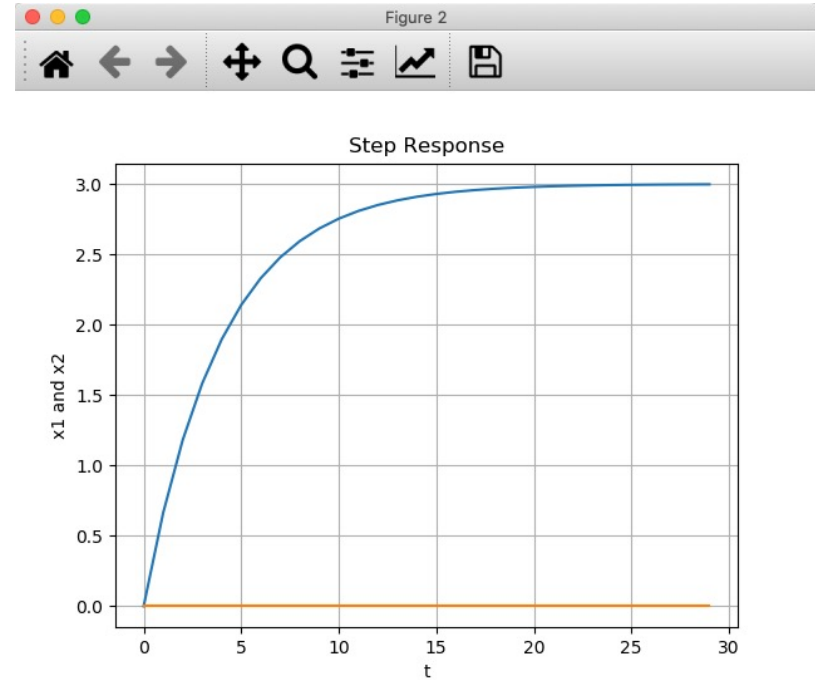
plt.figure(2)
plt.plot(t, x1, t, x2)
plt.title("Step Response")
plt.xlabel("t")
plt.ylabel("x1 and x2")
plt.grid()
plt.show()
```

Results

Plotting y



Plotting x_1 and x_2



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Python Control Systems Library

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Python Control Systems Library

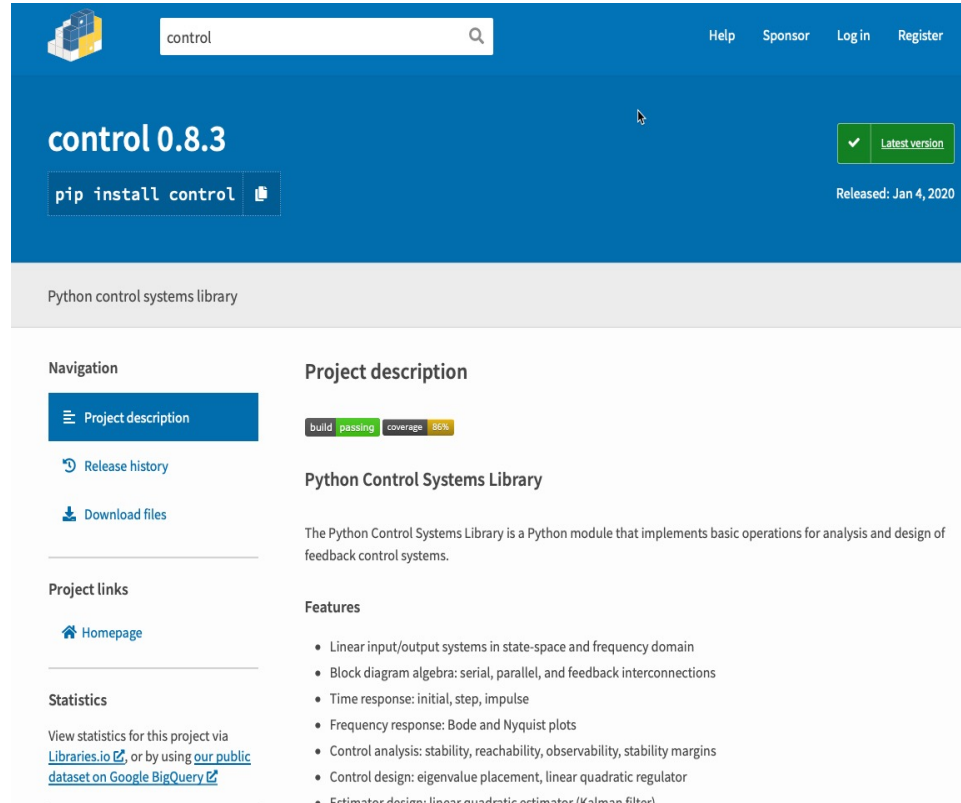
- The Python Control Systems Library (control) is a Python package that implements basic operations for analysis and design of feedback control systems.
- Existing MATLAB user? The functions and the features are very similar to the MATLAB Control Systems Toolbox.
- Python Control Systems Library Homepage: <https://pypi.org/project/control>
- Python Control Systems Library Documentation: <https://python-control.readthedocs.io>

Installation

The Python Control Systems Library package may be installed using pip:

```
pip install control
```

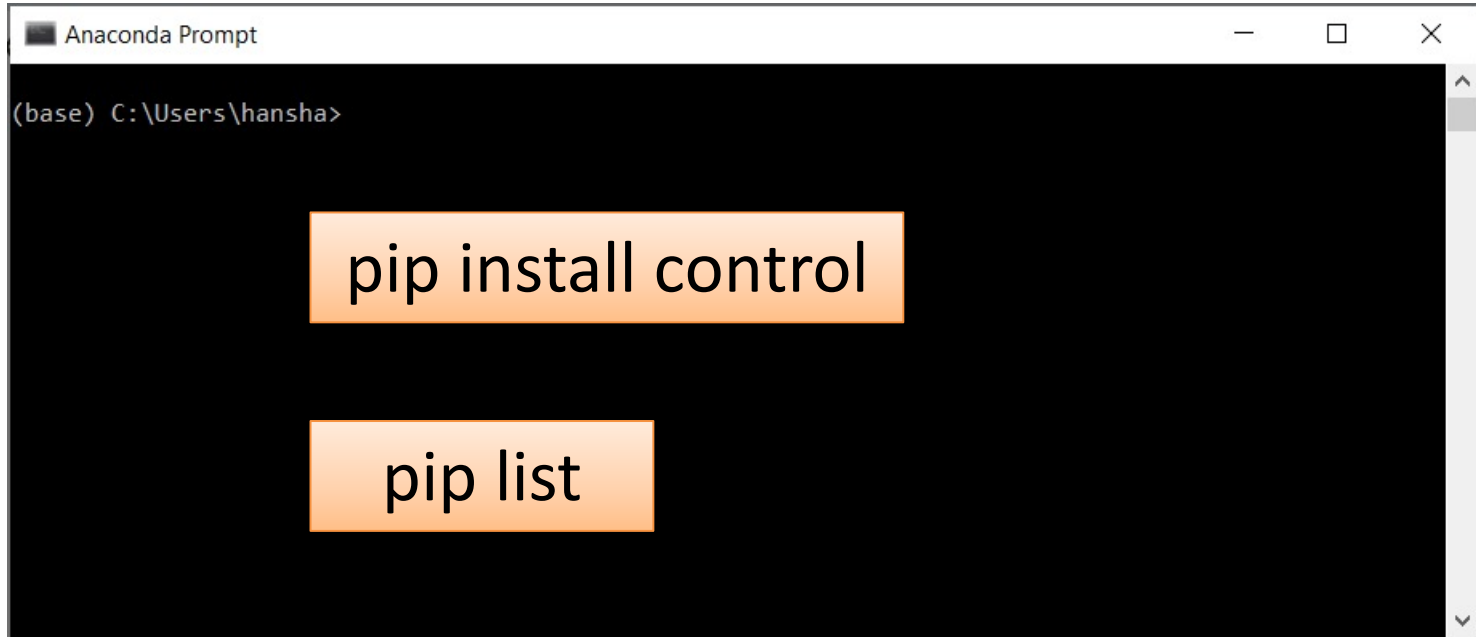
- PIP is a **Package Manager** for Python packages/modules.
- You find more information here: <https://pypi.org>
- Search for “control”.
- **The Python Package Index (PyPI)** is a repository of Python packages where you use PIP in order to install them



The screenshot shows the PyPI page for the 'control' package. At the top, there is a search bar with 'control' entered and a magnifying glass icon. To the right of the search bar are links for 'Help', 'Sponsor', 'Log in', and 'Register'. Below the search bar, the package name 'control 0.8.3' is displayed in a large font. To the right of the package name is a green button with a checkmark and the text 'Latest version'. Below the package name is a button that says 'pip install control' with a small icon of a terminal window. To the right of this button, it says 'Released: Jan 4, 2020'. Below the package name and button, there is a section for 'Python control systems library'. The page is divided into two main columns. The left column contains a 'Navigation' section with a menu icon and the following links: 'Project description' (highlighted in blue), 'Release history', and 'Download files'. Below this is a 'Project links' section with a link to 'Homepage'. The right column contains a 'Project description' section with a 'build passing' badge and a 'coverage 86%' badge. Below this is a 'Python Control Systems Library' section with a paragraph of text: 'The Python Control Systems Library is a Python module that implements basic operations for analysis and design of feedback control systems.' Below this is a 'Features' section with a list of features: 'Linear input/output systems in state-space and frequency domain', 'Block diagram algebra: serial, parallel, and feedback interconnections', 'Time response: initial, step, impulse', 'Frequency response: Bode and Nyquist plots', 'Control analysis: stability, reachability, observability, stability margins', 'Control design: eigenvalue placement, linear quadratic regulator', and 'Estimator design: linear quadratic estimator (Kalman filter)'.

Anaconda Prompt

If you have installed Python with **Anaconda Distribution**, use the **Anaconda Prompt** in order to install it (just search for it using the Search field in Windows).



```
Anaconda Prompt
(base) C:\Users\hansha>
pip install control
pip list
```

Command Prompt - PIP

```
Command Prompt
Microsoft Windows [Version 10.0.18363.1049]
(c) 2019 Microsoft Corporation. All rights reserved.

C:\Users\hansha>cd AppData\Local\Programs\Python\Python37-32\Scripts

C:\Users\hansha\AppData\Local\Programs\Python\Python37-32\Scripts>pip --version
pip 10.0.1 from c:\users\hansha\appdata\local\programs\python\python37-32\lib\site-packages\pip (python 3.7)

C:\Users\hansha\AppData\Local\Programs\Python\Python37-32\Scripts>pip install camelcase
```

pip install control

```
Collecting camelcase
  Downloading https://files.pythonhosted.org/packages/24/54/6bc20bf371c1c78193e2e4179097a7b779e56f420d0da41222a3b7d87890/camelcase-0.2.tar.gz
```

C:\Users\hansha\AppData\Local\Programs\Python\Python37-32\Scripts\pip install control

pip list

```
You are using pip version 10.0.1, however version 20.2.2 is available.
You should consider upgrading via the 'python -m pip install --upgrade pip' command.
```

```
C:\Users\hansha\AppData\Local\Programs\Python\Python
```

or "Python37_64" for Python 64bits

Python Control Systems Library - Functions

Functions for Model Creation and Manipulation:

- `tf()` - Create a transfer function system
- `ss()` - Create a state space system
- `c2d()` - Return a discrete-time system
- `tf2ss()` - Transform a transfer function to a state space system
- `ss2tf()` - Transform a state space system to a transfer function
- ...

Functions for Model Simulations:

- `step_response()` - Step response of a linear system (e.g., a State-space Model)
- `lsim()` - Simulate the output of a linear system (e.g., a State-space Model)

Python Example

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 0 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \end{bmatrix} u$$
$$y = \begin{bmatrix} 1 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

```
import control

A = [[0, 1],
      [0, -1]]

B = [[0],
      [1]]

C = [[1, 0]]

D = 0

sys = control.ss(A, B, C, D)
```

Step Response

Here we use the following function:

```
T, yout = step_response(sys, T, X0)
```

State-space Model:

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ -1 & -3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 1 \\ 0 \end{bmatrix} u$$

$$y = [5 \quad 6] \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + [1]u$$

```
import control
import matplotlib.pyplot as plt

# Define State-space Model
A = [[0, 1], [-1, -3]]
B = [[1], [0]]
C = [[5, 6]]
D = [[1]]

ssmodel = control.ss(A, B, C, D)

# Step response for the system
t, y = control.step_response(ssmodel)

plt.plot(t, y)

plt.title("Step Response")
plt.xlabel("t")
plt.ylabel("y")
plt.grid()
plt.show()
```

This function uses the `forced_response()` function with the input set to a unit step

Step Response

Code Not Working!!!!

State-space Model:

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ -1 & -3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 0 & 0 \\ 2 & 4 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \end{bmatrix}$$

$$y = \begin{bmatrix} 5 & 6 \\ 7 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 7 & 0 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \end{bmatrix}$$

```
import matplotlib.pyplot as plt
import control

# Define State-space Model
A = [[0, 1], [-1, -3]]
B = [[0, 0], [2, 4]]
C = [[5, 6]]
D = [[7, 0]]

ssmodel = control.ss(A, B, C, D)
print(ssmodel)

t, y = control.step_response(ssmodel)
plt.plot(t, y)
```

Note! This is a MISO system (Multiple Input/Single Output). So, the Solution is to split it into 2 systems, one for u_1 and one for u_2 . See next slides.

A similar code will work with MATLAB, and we will get 2 plots, but the Python Control package does not support that

Step Response1 (u_1)

State-space Model:

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ -1 & -3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 0 \\ 2 \end{bmatrix} u_1$$

$$y = [5 \quad 6] \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + [7] u_1$$

We can also plot both x_1 and x_2 :

```
x1 = x[0 ,:]  
x2 = x[1 ,:]  
  
plt.plot(t, x1, t, x2)
```

```
import matplotlib.pyplot as plt  
import control  
  
# Define State-space Model  
A = [[0, 1], [-1, -3]]  
B = [[0], [2]]  
C = [[5, 6]]  
D = [7]  
  
ssmodel = control.ss(A, B, C, D)  
print(ssmodel)  
  
t, y = control.step_response(ssmodel)  
plt.plot(t, y)
```


Step Response2 (u_2)

State-space Model:

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ -1 & -3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 0 \\ 4 \end{bmatrix} u_2$$

$$y = [5 \quad 6] \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + [0] u_2$$

We can also plot both x_1 and x_2 :

```
x1 = x[0 ,:]  
x2 = x[1 ,:]  
  
plt.plot(t, x1, t, x2)
```

```
import matplotlib.pyplot as plt  
import control  
  
# Define State-space Model  
A = [[0, 1], [-1, -3]]  
B = [[0], [4]]  
C = [[5, 6]]  
D = [0]  
  
ssmodel = control.ss(A, B, C, D)  
print(ssmodel)  
  
t, y = control.step_response(ssmodel)  
plt.plot(t, y)
```

<https://www.halvorsen.blog>



State Space Models and Transfer Functions

Hans-Petter Halvorsen

SciPy.signal

<https://docs.scipy.org/doc/scipy/reference/signal.html>

LTI representations

`tf2zpk(b, a)`

Return zero, pole, gain (z, p, k) representation from a numerator, denominator representation of a linear filter.

`tf2sos(b, a[, pairing])`

Return second-order sections from transfer function representation

`tf2ss(num, den)`

Transfer function to state-space representation.

`zpk2tf(z, p, k)`

Return polynomial transfer function representation from zeros and poles

`zpk2sos(z, p, k[, pairing])`

Return second-order sections from zeros, poles, and gain of a system

`zpk2ss(z, p, k)`

Zero-pole-gain representation to state-space representation

`ss2tf(A, B, C, D[, input])`

State-space to transfer function.

`ss2zpk(A, B, C, D[, input])`

State-space representation to zero-pole-gain representation.

`sos2zpk(sos)`

Return zeros, poles, and gain of a series of second-order sections

`sos2tf(sos)`

Return a single transfer function from a series of second-order sections

`cont2discrete(system, dt[, method, alpha])` Transform a continuous to a discrete state-space system.

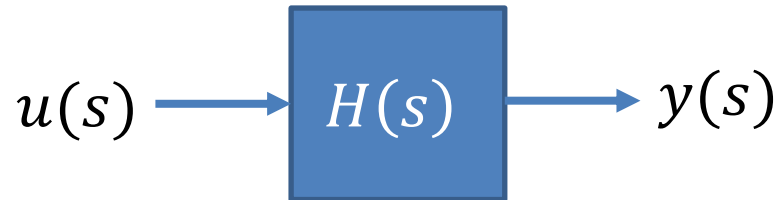
`place_poles(A, B, poles[, method, rtol, maxiter])` Compute K such that eigenvalues $(A - \text{dot}(B, K)) = \text{poles}$.

Transfer Functions

A general Transfer function is on the form:

$$H(s) = \frac{y(s)}{u(s)}$$

Where y is the output and u is the input and s is the Laplace operator



It is recommended that you know about Transfer Functions. If not, take a closer look at my Tutorial “Transfer Functions with Python”

SISO/MIMO Systems

We have 4 different Types of Systems:

- **SISO** – Single Input/Single Output
- **MISO** – Multiple Input/Single Output
- **SIMO** – Single Input/Multiple Output
- **MIMO** – Multiple Input/Multiple Output

SISO

Single Input/Single Output

State-space Model:

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ -1 & -3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 1 \\ 0 \end{bmatrix} u$$

$$y = [1 \quad 0] \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + [2]u$$



$$H(s) = \frac{y(s)}{u(s)}$$

```
import scipy.signal as signal
import matplotlib.pyplot as plt
```

```
# SISO System
# Define State-space Model
A = [[0, 1],
      [-1, -3]]

B = [[1],
      [0]]

C = [[1, 0]]

D = [[2]]

# Find Transfer Function from u to y
num, den = signal.ss2tf(A, B, C, D)
H = signal.TransferFunction(num, den)
print(H)

# Step response for the system
t, y = signal.step(H)

plt.plot(t, y)
plt.title("Step Response H")
plt.xlabel("t")
plt.ylabel("y")
plt.grid()
plt.show()
```

SISO

Single Input/Single Output

State-space Model:

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ -1 & -3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 1 \\ 0 \end{bmatrix} u$$

$$y = \begin{bmatrix} 1 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 2 \end{bmatrix} u$$



$$H(s) = \frac{y(s)}{u(s)}$$

```
import control
import matplotlib.pyplot as plt
```

```
# SISO System
```

```
# Define State-space Model
```

```
A = [[0, 1],
      [-1, -3]]
```

```
B = [[1],
      [0]]
```

```
C = [[1, 0]]
```

```
D = [[2]]
```

```
ssmodel = control.ss(A, B, C, D)
```

```
H = control.ss2tf(ssmodel)
```

```
print(H)
```

```
# Step response for the system
```

```
t, y = control.step_response(H)
```

```
plt.plot(t, y)
```

```
plt.title("Step Response H")
```

```
plt.xlabel("t")
```

```
plt.ylabel("y")
```

```
plt.grid()
```

```
plt.show()
```

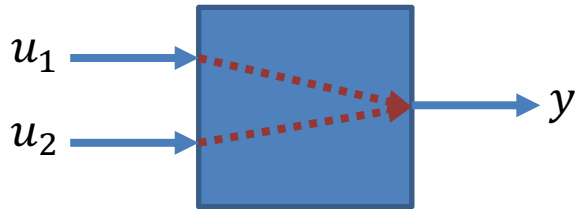
MISO

Multiple Input/Single Output

State-space Model:

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ -1 & -3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 0 & 0 \\ 2 & 4 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \end{bmatrix}$$

$$y = \begin{bmatrix} 1 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$



$$H_1(s) = \frac{y(s)}{u_1(s)}$$

$$H_2(s) = \frac{y(s)}{u_2(s)}$$

```
import scipy.signal as signal
import matplotlib.pyplot as plt
```

```
# MISO System
# Define State-space Model
A = [[0, 1],
      [-1, -3]]

B = [[0, 0],
      [2, 4]]

C = [[1, 0]]

D = [[0, 0]]

# Find Transfer Function from u1 to y
num, den = signal.ss2tf(A, B, C, D, 0)
H1 = signal.TransferFunction(num, den)
print(H1)

# Find Transfer Function from u2 to y
num, den = signal.ss2tf(A, B, C, D, 1)
H2 = signal.TransferFunction(num, den)
print(H2)

# Step response for the system
t, y = signal.step(H1)
plt.plot(t, y)
t, y = signal.step(H2)
plt.plot(t, y)

plt.title("Step Response")
plt.xlabel("t")
plt.ylabel("y")
plt.legend(["H1", "H2"])
plt.grid()
```

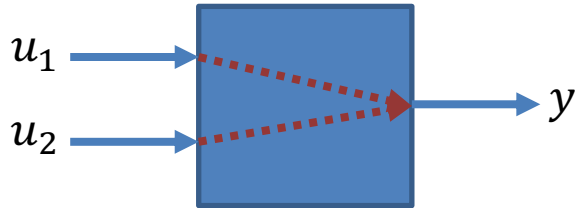

MISO

Multiple Input/Single Output

State-space Model:

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ -1 & -3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 0 & 0 \\ 2 & 4 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \end{bmatrix}$$

$$y = [1 \quad 0] \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$



$$H_1(s) = \frac{y(s)}{u_1(s)}$$

$$H_2(s) = \frac{y(s)}{u_2(s)}$$

```
import control
import matplotlib.pyplot as plt
```

```
# MISO System
# Define State-space Model
A = [[0, 1],
      [-1, -3]]

B = [[0, 0],
      [2, 4]]

C = [[1, 0]]

D = 0

ssmodel = control.ss(A, B, C, D)
```

```
H = control.ss2tf(ssmodel)
print(H)
H1 = H[0,0]
print(H1)
H2 = H[0,1]
print(H2)

# Step response for the system
t, y = control.step_response(H1)
plt.plot(t, y)

t, y = control.step_response(H2)
plt.plot(t, y)
```

```
plt.title("Step Response")
plt.xlabel("t")
plt.ylabel("y")
plt.legend(["H1", "H2"])
plt.grid()
plt.show()
```

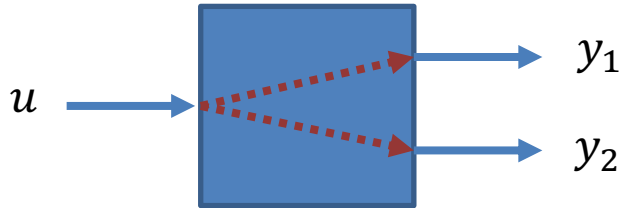
SIMO

Single Input/Multiple Output

State-space Model:

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ -1 & -3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 0 \\ 2 \end{bmatrix} u$$

$$y = \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$



$$H_1(s) = \frac{y_1(s)}{u(s)}$$

$$H_2(s) = \frac{y_2(s)}{u(s)}$$

```
import scipy.signal as signal
import matplotlib.pyplot as plt
```

```
# SIMO System
# Define State-space Model
A = [[0, 1],
     [-1, -3]]

B = [[0],
     [2]]

C = [[1, 0],
     [0, 1]]

D = [[0]]

# Find Transfer Function from u to y1
C = [[1, 0]]
num, den = signal.ss2tf(A, B, C, D)
H1 = signal.TransferFunction(num, den)
print(H1)

# Find Transfer Function from u to y2
C = [[0, 1]]
num, den = signal.ss2tf(A, B, C, D)
H2 = signal.TransferFunction(num, den)
print(H2)

# Step response for the system
t, y = signal.step(H1)
plt.plot(t, y)

t, y = signal.step(H2)
plt.plot(t, y)

plt.title("Step Response")
plt.xlabel("t")
plt.ylabel("y")
plt.legend(["H1", "H2"])
plt.grid()
plt.show()
```

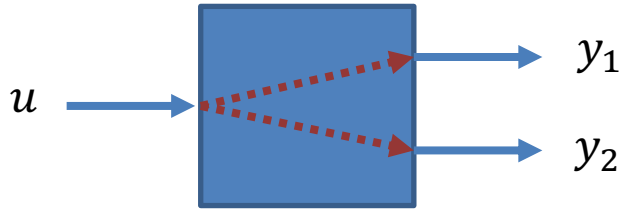
SIMO

Single Input/Multiple Output

State-space Model:

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ -1 & -3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 0 \\ 2 \end{bmatrix} u$$

$$y = \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$



$$H_1(s) = \frac{y_1(s)}{u(s)}$$

$$H_2(s) = \frac{y_2(s)}{u(s)}$$

```
import control
import matplotlib.pyplot as plt
```

```
# SIMO System
# Define State-space Model
A = [[0, 1],
     [-1, -3]]

B = [[0],
     [2]]

C = [[1, 0],
     [0, 1]]

D = 0

ssmodel = control.ss(A, B, C, D)
```

```
H = control.ss2tf(ssmodel)
print(H)
H1 = H[0,0]
print(H1)
H2 = H[1,0]
print(H2)
```

```
# Step response for the system
t, y = control.step_response(H)
```

```
y1 = y[0, :]
y2 = y[1, :]
```

```
plt.plot(t, y1)
plt.plot(t, y2)
```

```
plt.title("Step Response")
plt.xlabel("t")
plt.ylabel("y")
plt.legend(["H1", "H2"])
plt.grid()
plt.show()
```

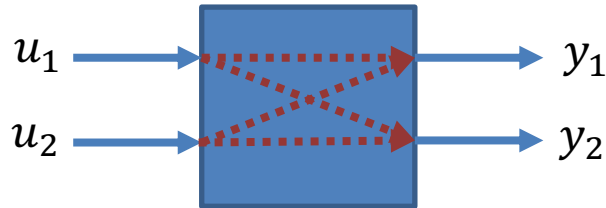
MIMO

Multiple Input/Multiple Output

State-space Model:

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ -1 & -3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 0 & 0 \\ 2 & 4 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \end{bmatrix}$$

$$y = \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$



$$H_1(s) = \frac{y_1(s)}{u_1(s)}$$

$$H_2(s) = \frac{y_1(s)}{u_2(s)}$$

$$H_3(s) = \frac{y_2(s)}{u_1(s)}$$

$$H_4(s) = \frac{y_2(s)}{u_2(s)}$$

```
import scipy.signal as signal
import matplotlib.pyplot as plt
```

```
# SIMO System
# Define State-space Model
A = [[0, 1],
     [-1, -3]]

B = [[0, 0],
     [2, 4]]

D = [[0, 0]]

C = [[1, 0]]
# Find Transfer Function from u1 to y1
num, den = signal.ss2tf(A, B, C, D, 0)
H1 = signal.TransferFunction(num, den)
print(H1)

# Find Transfer Function from u2 to y1
num, den = signal.ss2tf(A, B, C, D, 1)
H2 = signal.TransferFunction(num, den)
print(H2)

C = [[0, 1]]
# Find Transfer Function from u1 to y2
num, den = signal.ss2tf(A, B, C, D, 0)
H3 = signal.TransferFunction(num, den)
print(H3)

# Find Transfer Function from u1 to y2
num, den = signal.ss2tf(A, B, C, D, 1)
H4 = signal.TransferFunction(num, den)
print(H4)

# Step response for the system
t, y = signal.step(H1)
plt.plot(t, y)

t, y = signal.step(H2)
plt.plot(t, y)

t, y = signal.step(H3)
plt.plot(t, y)

t, y = signal.step(H4)
plt.plot(t, y)

plt.title("Step Response")
plt.xlabel("t")
plt.ylabel("y")
plt.legend(["H1", "H2", "H3", "H4"])
plt.grid()
plt.show()
```

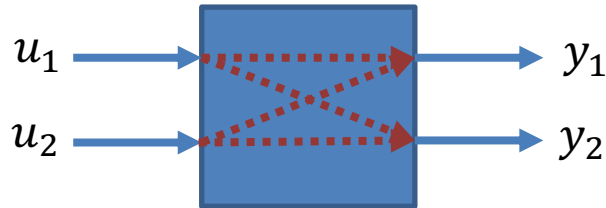
MIMO

Multiple Input/Multiple Output

State-space Model:

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ -1 & -3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 0 & 0 \\ 2 & 4 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \end{bmatrix}$$

$$y = \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$



$$H_1(s) = \frac{y_1(s)}{u_1(s)}$$

$$H_2(s) = \frac{y_1(s)}{u_2(s)}$$

$$H_3(s) = \frac{y_2(s)}{u_1(s)}$$

$$H_4(s) = \frac{y_2(s)}{u_2(s)}$$

```

import control
import matplotlib.pyplot as plt

# MIMO System
# Define State-space Model
A = [[0, 1],
     [-1, -3]]
B = [[0, 0],
     [2, 4]]
C = [[1, 0],
     [0, 1]]
D = 0

ssmodel = control.ss(A, B, C, D)

H = control.ss2tf(ssmodel)
print(H)
H1 = H[0,0]
print(H1)
H2 = H[0,1]
print(H2)
H3 = H[1,0]
print(H3)
H4 = H[1,1]
print(H4)

# Step response for the system
t, y = control.step_response(H1)
plt.plot(t, y)

t, y = control.step_response(H2)
plt.plot(t, y)

t, y = control.step_response(H3)
plt.plot(t, y)

t, y = control.step_response(H4)
plt.plot(t, y)

plt.title("Step Response H")
plt.xlabel("t")
plt.ylabel("y")
plt.legend(["H1", "H2", "H3", "H4"])
plt.grid()
plt.show()

```

<https://www.halvorsen.blog>



Discrete State Space Models

Hans-Petter Halvorsen

Discretization Methods

We have many different Discretization Methods

- Euler
 - Euler forward method
 - Euler backward method
- Zero Order Hold (ZOH)
- Tustin
- ...

We will focus on this since it is easy to use and implement

It is recommended that you know about Discrete Systems. If not, take a closer look at my Tutorial “Discrete Systems with Python”

Discretization Methods

Euler forward method:

$$\dot{x} \approx \frac{x(k+1) - x(k)}{T_s}$$

Where T_s is the sampling time, and $x(k+1)$, $x(k)$ and $x(k-1)$ are discrete values of $x(t)$

Discretization Example

Differential Equation (1.order system):

$$\dot{x} = \frac{1}{T}(-x + Ku) \quad \text{or:} \quad \dot{x} = -\frac{1}{T}x + \frac{K}{T}u$$

We use Euler forward method:

$$\dot{x} \approx \frac{x(k+1) - x(k)}{T_s}$$

Then we get:

$$\frac{x(k+1) - x(k)}{T_s} = -\frac{1}{T}x(k) + \frac{K}{T}u(k)$$

Further:

$$x(k+1) = x(k) + T_s \left(-\frac{1}{T}x(k) + \frac{K}{T}u(k) \right)$$

And:

$$x(k+1) = x(k) - \frac{T_s}{T}x(k) + \frac{T_s K}{T}u(k)$$

Finally:

$$x(k+1) = \left(1 - \frac{T_s}{T} \right) x(k) + \frac{T_s K}{T}u(k)$$

Discrete State-space Models

Given a **Continuous** State-space Model:

$$\dot{x} = Ax + Bu$$

$$y = Cx + Du$$

The **Discrete** State-space Model is then given by:

$$x_{k+1} = (I + T_s A)x_k + T_s B u_k$$

$$y_k = C x_k + D u_k$$

T_s is the discrete **Sampling Time**

This equation is derived using the Euler forward method on a general state-space model.

$$x_{k+1} = A_d x_k + B_d u_k$$

$$y_k = C_d x_k + D_d u_k$$

SciPy.signal

<https://docs.scipy.org/doc/scipy/reference/signal.html>

Discrete-time linear systems

dlti (*system, **kwargs)	Discrete-time linear time invariant system base class.
StateSpace (*system, **kwargs)	Linear Time Invariant system in state-space form.
TransferFunction (*system, **kwargs)	Linear Time Invariant system class in transfer function form.
ZerosPolesGain (*system, **kwargs)	Linear Time Invariant system class in zeros, poles, gain form.
dlsim (system, u[, t, x0])	Simulate output of a discrete-time linear system.
dimpulse (system[, x0, t, n])	Impulse response of discrete-time system.
dstep (system[, x0, t, n])	Step response of discrete-time system.
dfreqresp (system[, w, n, whole])	Calculate the frequency response of a discrete-time system.
dbode (system[, w, n])	Calculate Bode magnitude and phase data of a discrete-time system.

Discrete State-space Models

Given the following:

We have the differential equations:

$$\dot{x}_1 = \frac{1}{T} (-x_1 + Ku)$$
$$\dot{x}_2 = 0$$

The State-space Model becomes:

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} -\frac{1}{T} & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} \frac{K}{T} \\ 0 \end{bmatrix} u$$
$$y = [1 \quad 0] \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

What is the discrete State-space Model?

Discrete State-space Models

We have the differential equations:

$$\begin{aligned}\dot{x}_1 &= \frac{1}{T}(-x_1 + Ku) \\ \dot{x}_2 &= 0\end{aligned}$$

We use Euler forward method:

$$\dot{x} \approx \frac{x(k+1) - x(k)}{T_s}$$

$$\frac{x_2(k+1) - x_2(k)}{T_s} = 0$$

$$x_2(k+1) = x_2(k)$$

$$x_1(k+1) = \left(1 - \frac{T_s}{T}\right)x_1(k) + \frac{T_s K}{T}u(k)$$

$$x_2(k+1) = x_2(k)$$

This gives the following Discrete State-space model:

$$\begin{bmatrix} x_1(k+1) \\ x_2(k+1) \end{bmatrix} = \begin{bmatrix} \left(1 - \frac{T_s}{T}\right) & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x_1(k) \\ x_2(k) \end{bmatrix} + \begin{bmatrix} \frac{T_s K}{T} \\ 0 \end{bmatrix} u(k)$$

$$y(k) = [1 \quad 0] \begin{bmatrix} x_1(k) \\ x_2(k) \end{bmatrix}$$

Discrete State-space Models

Discrete State-space model:

$$\begin{bmatrix} x_1(k+1) \\ x_2(k+1) \end{bmatrix} = \begin{bmatrix} \left(1 - \frac{T_s}{T}\right) & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x_1(k) \\ x_2(k) \end{bmatrix} + \begin{bmatrix} \frac{T_s K}{T} \\ 0 \end{bmatrix} u(k)$$

$$y(k) = [1 \quad 0] \begin{bmatrix} x_1(k) \\ x_2(k) \end{bmatrix}$$

We set $K = 3, T = 4$

$$T_s = 0.1$$

$$\begin{bmatrix} x_1(k+1) \\ x_2(k+1) \end{bmatrix} = \begin{bmatrix} 0.975 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x_1(k) \\ x_2(k) \end{bmatrix} + \begin{bmatrix} 0.075 \\ 0 \end{bmatrix} u(k)$$

$$y(k) = [1 \quad 0] \begin{bmatrix} x_1(k) \\ x_2(k) \end{bmatrix}$$

Python Example

```
import scipy.signal as sig

K = 3
T = 4

# State-space Model
A = [[-1/T, 0],
     [0, 0]]

B = [[K/T],
     [0]]

C = [[1, 0]]

D = 0

sys = sig.StateSpace(A, B, C, D)
print(sys)

sys_d = sys.to_discrete(dt=0.1, method='euler')
print(sys_d)
```

```
StateSpaceContinuous(
array([[ -0.25,  0.  ],
       [ 0.   ,  0.  ]]),
array([[0.75],
       [0.  ]]),
array([[1, 0]]),
array([[0]]),
dt: None
)
```

```
StateSpaceDiscrete(
array([[0.975, 0.  ],
       [0.   , 1.  ]]),
array([[0.075],
       [0.  ]]),
array([[1., 0.]]),
array([[0.]]),
dt: 0.1
)
```

We see that we get the correct answer

Python Example

Implement Discretization from scratch

$$x_{k+1} = (I + T_s A)x_k + T_s B u_k$$
$$y_k = C x_k + D u_k$$

$$A_d = (I + T_s A)$$

$$B_d = T_s B$$

```
import numpy as np
import scipy.signal as sig

K = 3
T = 4

# State-space Model
A = np.array([[ -1/T, 0], [0, 0]])
B = np.array([[K/T], [0]])
C = np.array([[1, 0]])
D = 0
sys = sig.StateSpace(A, B, C, D)

sys_d = sys.to_discrete(dt=0.1, method='euler')
print(sys_d)

I = np.eye(len(A[0]))

Ts = 0.1

Ad = I + Ts * A
print(Ad)

Bd = Ts * B
print(Bd)

sys_d2 = sig.StateSpace(Ad, Bd, C, D, dt=Ts)
print(sys_d)
```


Python Example

Implement **self-made** c2d() function

$$x_{k+1} = (I + T_s A)x_k + T_s B u_k$$

$$y_k = C x_k + D u_k$$

$$A_d = (I + T_s A)$$

$$B_d = T_s B$$

```
import numpy as np
import scipy.signal as sig
```

```
def c2d(A,B, Ts):
```

```
    I = np.eye(len(A[0]))
```

```
    Ts = 0.1
    Ad = I + Ts * A
```

```
    Bd = Ts * B
```

```
    return Ad, Bd
```

```
K = 3
```

```
T = 4
```

```
# State-space Model
```

```
A = np.array([[ -1/T, 0], [0, 0]])
```

```
B = np.array([[K/T], [0]])
```

```
C = np.array([[1, 0]])
```

```
D = 0
```

```
Ts = 0.1
```

```
Ad, Bd = c2d(A, B, Ts)
```

```
sys_d = sig.StateSpace(Ad, Bd, C, D, dt=Ts)
print(sys_d)
```

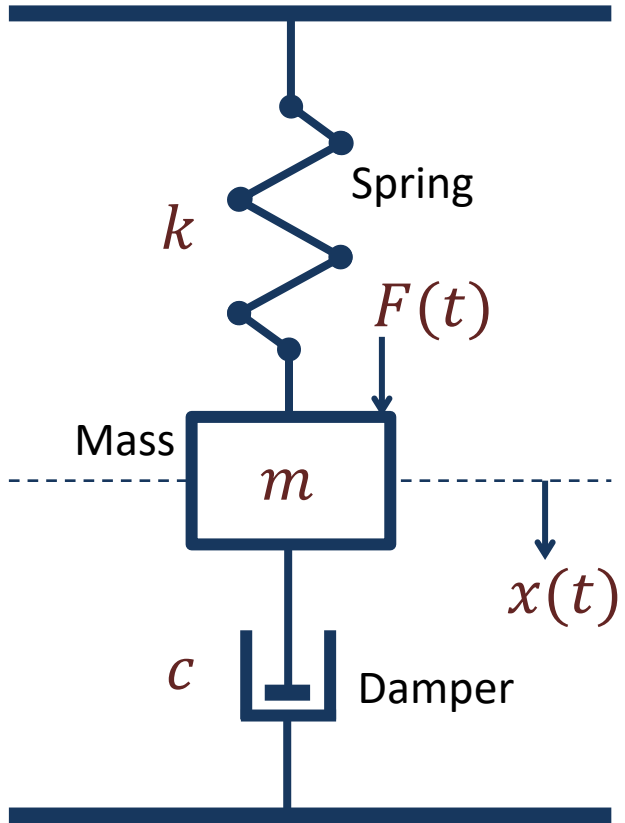
<https://www.halvorsen.blog>



Mass-Spring-Damper System with Python

Hans-Petter Halvorsen

Mass-Spring-Damper System

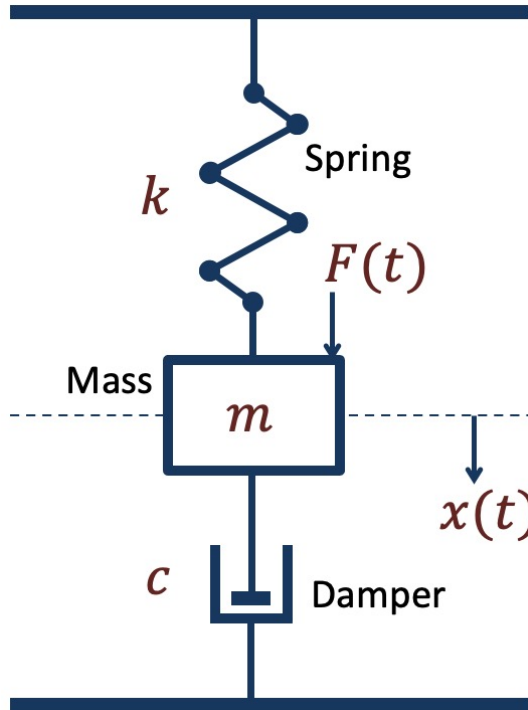


The "Mass-Spring-Damper" System is typical system used to demonstrate and illustrate Modelling and Simulation Applications

Mass-Spring-Damper System

Given a so-called "Mass-Spring-Damper" system

Newtons 2.law: $\sum F = ma$



The system can be described by the following equation:

$$F(t) - c\dot{x}(t) - kx(t) = m\ddot{x}(t)$$

Where t is the time, $F(t)$ is an external force applied to the system, c is the damping constant, k is the stiffness of the spring, m is a mass.

$x(t)$ is the position of the object (m)

$\dot{x}(t)$ is the first derivative of the position, which equals the velocity/speed of the object (m)

$\ddot{x}(t)$ is the second derivative of the position, which equals the acceleration of the object (m)

Mass-Spring-Damper System

$$F(t) - c\dot{x}(t) - kx(t) = m\ddot{x}(t)$$

$$m\ddot{x} = F - c\dot{x} - kx$$

$$\ddot{x} = \frac{1}{m}(F - c\dot{x} - kx)$$

We set

$$x = x_1$$

$$\dot{x} = x_2$$

Finally:

$$\ddot{x} = \frac{1}{m}(F - c\dot{x} - kx)$$



Higher order differential equations can typically be reformulated into a system of first order differential equations

This gives:

$$\dot{x}_1 = x_2$$

$$\dot{x}_2 = \ddot{x} = \frac{1}{m}(F - c\dot{x} - kx) = \frac{1}{m}(F - cx_2 - kx_1)$$

x_1 = Position

x_2 = Velocity/Speed

$$\begin{aligned}\dot{x}_1 &= x_2 \\ \dot{x}_2 &= \frac{1}{m}(F - cx_2 - kx_1)\end{aligned}$$

State-space Model

$$\dot{x} = Ax + Bu$$

$$\begin{aligned}\dot{x}_1 &= x_2 \\ \dot{x}_2 &= \frac{1}{m}(F - cx_2 - kx_1)\end{aligned}$$

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ -\frac{k}{m} & -\frac{c}{m} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 0 \\ \frac{1}{m} \end{bmatrix} F$$

$$\begin{aligned}\dot{x}_1 &= x_2 \\ \dot{x}_2 &= -\frac{k}{m}x_1 - \frac{c}{m}x_2 + \frac{1}{m}F\end{aligned}$$

$$\dot{x} = Ax + Bu$$

$$A = \begin{bmatrix} 0 & 1 \\ -\frac{k}{m} & -\frac{c}{m} \end{bmatrix} \quad B = \begin{bmatrix} 0 \\ \frac{1}{m} \end{bmatrix}$$

$$x = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

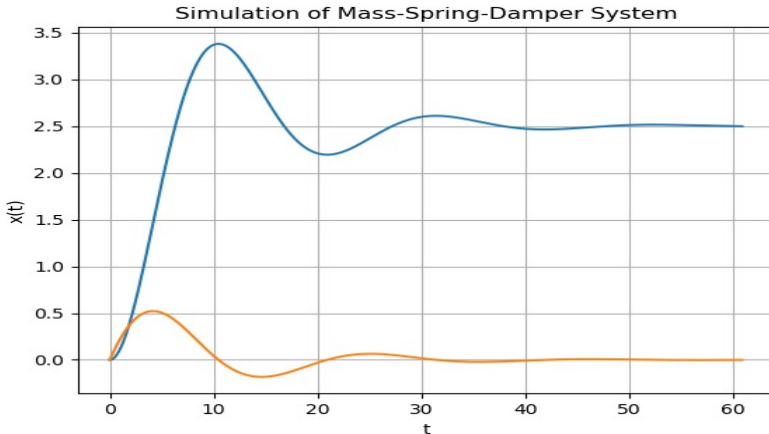
$$F = u$$

Python Code

State-space Model

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ -\frac{k}{m} & -\frac{c}{m} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 0 \\ \frac{1}{m} \end{bmatrix} F$$

$$y = \begin{bmatrix} 1 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$



```
import numpy as np
import matplotlib.pyplot as plt
import scipy.signal as sig

# Parameters defining the system
c = 4 # Damping constant
k = 2 # Stiffness of the spring
m = 20 # Mass
F = 5 # Force
Ft = np.ones(610)*F

# Simulation Parameters
tstart = 0
tstop = 60
increment = 0.1
t = np.arange(tstart,tstop+1,increment)

# System matrices
A = [[0, 1], [-k/m, -c/m]]
B = [[0], [1/m]]
C = [[1, 0]]
sys = sig.StateSpace(A, B, C, 0)

# Step response for the system
t, y, x = sig.lsim(sys, Ft, t)
x1 = x[:,0]
x2 = x[:,1]

plt.plot(t, x1, t, x2)
#plt.plot(t, y)
plt.title('Simulation of Mass-Spring-Damper System')
plt.xlabel('t')
plt.ylabel('x(t)')
plt.grid()
plt.show()
```

Python Control Systems Library - Functions

Functions for Model Creation and Manipulation:

- `tf()` - Create a transfer function system
- `ss()` - Create a state space system
- `c2d()` - Return a discrete-time system
- `tf2ss()` - Transform a transfer function to a state space system
- `ss2tf()` - Transform a state space system to a transfer function
- ...

Functions for Model Simulations:

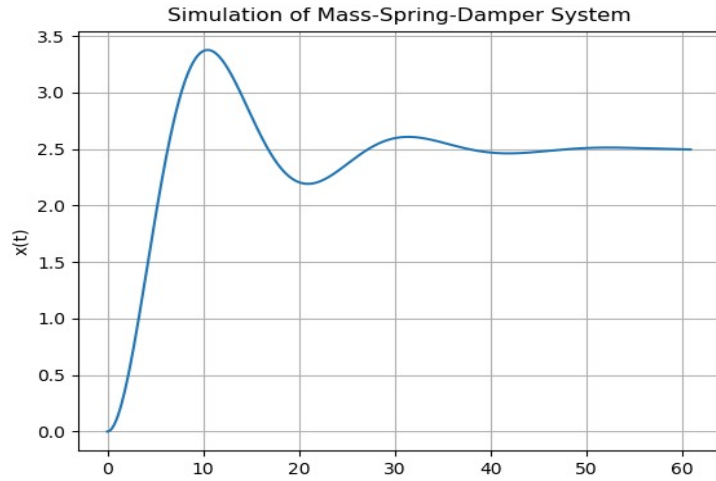
- `step_response()` - Step response of a linear system
- `forced_response()`
- `lsim()` - Simulate the output of a linear system
- ...

Python Code

State-space Model

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ -\frac{k}{m} & -\frac{c}{m} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 0 \\ \frac{1}{m} \end{bmatrix} F$$

$$y = \begin{bmatrix} 1 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$



```
import numpy as np
import matplotlib.pyplot as plt
import control

# Parameters defining the system
c = 4 # Damping constant
k = 2 # Stiffness of the spring
m = 20 # Mass
F = 5 # Force

# Simulation Parameters
tstart = 0
tstop = 60
increment = 0.1
t = np.arange(tstart,tstop+1,increment)

# System matrices
A = [[0, 1], [-k/m, -c/m]]
B = [[0], [1/m]]
C = [[1, 0]]
D = 0
sys = control.ss(A, B, C, D)

# Step response for the system
t, y, x = control.forced_response(sys, t, F)
plt.plot(t, y)
plt.title('Simulation of Mass-Spring-Damper System')
plt.xlabel('t'); plt.ylabel('x(t)')
plt.grid()
plt.show()
```

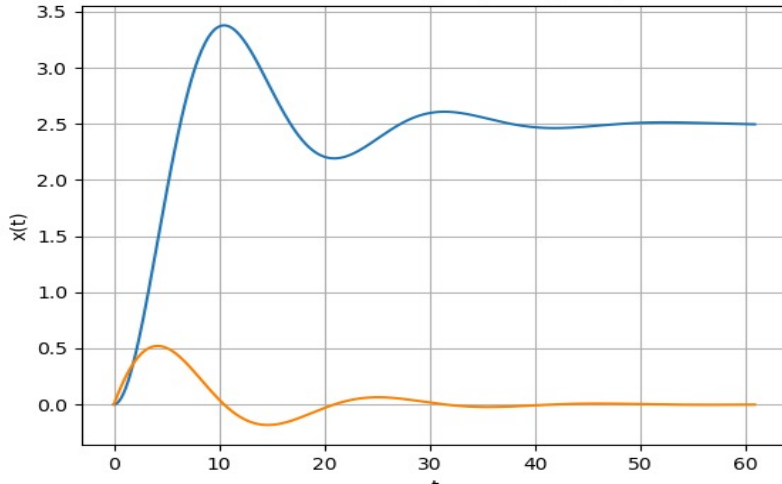
Python Code

State-space Model

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ -\frac{k}{m} & -\frac{c}{m} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 0 \\ \frac{1}{m} \end{bmatrix} F$$

$$y = \begin{bmatrix} 1 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

Simulation of Mass-Spring-Damper System



```
import numpy as np
import matplotlib.pyplot as plt
import control
```

```
# Parameters defining the system
c = 4 # Damping constant
k = 2 # Stiffness of the spring
m = 20 # Mass
F = 5 # Force
```

```
# Simulation Parameters
tstart = 0
tstop = 60
increment = 0.1
t = np.arange(tstart,tstop+1,increment)
```

```
# System matrices
A = [[0, 1], [-k/m, -c/m]]
B = [[0], [1/m]]
C = [[1, 0]]
D = 0
sys = control.ss(A, B, C, D)
```

```
# Step response for the system
t, y, x = control.forced_response(sys, t, F)
x1 = x[0, :]
x2 = x[1, :]
plt.plot(t, x1, t, x2)
plt.title('Simulation of Mass-Spring-Damper System')
plt.xlabel('t')
plt.ylabel('x(t)')
plt.grid()
plt.show()
```

Discretization

Given:

$$\begin{aligned}\dot{x}_1 &= x_2 \\ \dot{x}_2 &= \frac{1}{m}(F - cx_2 - kx_1)\end{aligned}$$

Using Euler:

$$\dot{x} \approx \frac{x(k+1) - x(k)}{T_s}$$

Then we get:

$$\begin{aligned}\frac{x_1(k+1) - x_1(k)}{T_s} &= x_2(k) \\ \frac{x_2(k+1) - x_2(k)}{T_s} &= \frac{1}{m}[F(k) - cx_2(k) - kx_1(k)]\end{aligned}$$

This gives:

$$\begin{aligned}x_1(k+1) &= x_1(k) + T_s x_2(k) \\ x_2(k+1) &= x_2(k) + T_s \frac{1}{m}[F(k) - cx_2(k) - kx_1(k)]\end{aligned}$$

Then we get:

$$\begin{aligned}x_1(k+1) &= x_1(k) + T_s x_2(k) \\ x_2(k+1) &= -T_s \frac{k}{m} x_1(k) + x_2(k) - T_s \frac{c}{m} x_2(k) + T_s \frac{1}{m} F(k)\end{aligned}$$

Finally:

$$\begin{aligned}x_1(k+1) &= x_1(k) + T_s x_2(k) \\ x_2(k+1) &= -T_s \frac{k}{m} x_1(k) + (1 - T_s \frac{c}{m}) x_2(k) + T_s \frac{1}{m} F(k)\end{aligned}$$

Discrete State-space Model

Discrete System:

$$x_1(k+1) = x_1(k) + T_s x_2(k)$$

$$x_2(k+1) = -T_s \frac{k}{m} x_1(k) + (1 - T_s \frac{c}{m}) x_2(k) + T_s \frac{1}{m} F(k)$$

$$A = \begin{bmatrix} 1 & T_s \\ -T_s \frac{k}{m} & 1 - T_s \frac{c}{m} \end{bmatrix}$$

We can set it on Discrete state space form:

$$x(k+1) = A_d x(k) + B_d u(k)$$

$$B = \begin{bmatrix} 0 \\ T_s \frac{1}{m} \end{bmatrix}$$

This gives:

$$\begin{bmatrix} x_1(k+1) \\ x_2(k+1) \end{bmatrix} = \begin{bmatrix} 1 & T_s \\ -T_s \frac{k}{m} & 1 - T_s \frac{c}{m} \end{bmatrix} \begin{bmatrix} x_1(k) \\ x_2(k) \end{bmatrix} + \begin{bmatrix} 0 \\ T_s \frac{1}{m} \end{bmatrix} F(k)$$

$$x(k) = \begin{bmatrix} x_1(k) \\ x_2(k) \end{bmatrix}$$

We can also use `control.c2d()` function

Python Code

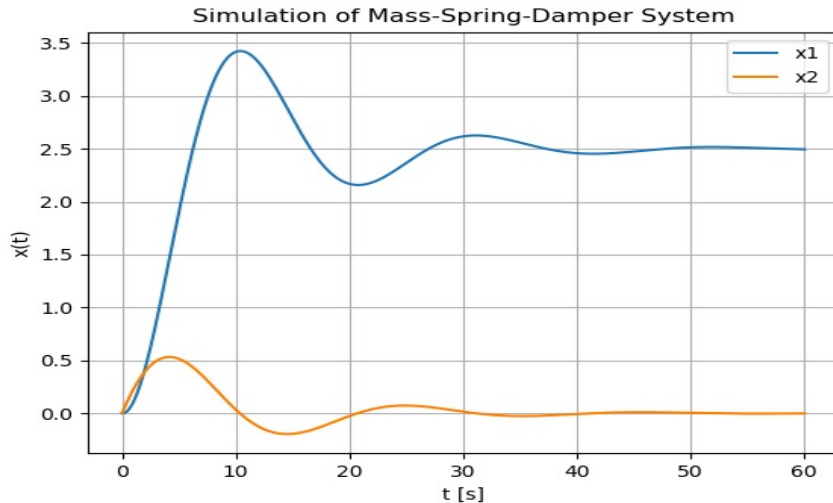
Discrete System

$$x_1(k+1) = x_1(k) + T_s x_2(k)$$

$$x_2(k+1) = -T_s \frac{k}{m} x_1(k) + (1 - T_s \frac{c}{m}) x_2(k) + T_s \frac{1}{m} F(k)$$

x_1 = Position

x_2 = Velocity/Speed



```
# Simulation of Mass-Spring-Damper System
```

```
import numpy as np
import matplotlib.pyplot as plt
```

```
# Model Parameters
```

```
c = 4 # Damping constant
```

```
k = 2 # Stiffness of the spring
```

```
m = 20 # Mass
```

```
F = 5 # Force
```

```
# Simulation Parameters
```

```
Ts = 0.1
```

```
Tstart = 0
```

```
Tstop = 60
```

```
N = int((Tstop-Tstart)/Ts) # Simulation length
```

```
x1 = np.zeros(N+2)
```

```
x2 = np.zeros(N+2)
```

```
x1[0] = 0 # Initial Position
```

```
x2[0] = 0 # Initial Speed
```

```
a11 = 1
```

```
a12 = Ts
```

```
a21 = -(Ts*k)/m
```

```
a22 = 1 - (Ts*c)/m
```

```
b1 = 0
```

```
b2 = Ts/m
```

```
# Simulation
```

```
for k in range(N+1):
```

```
    x1[k+1] = a11 * x1[k] + a12 * x2[k] + b1 * F
```

```
    x2[k+1] = a21 * x1[k] + a22 * x2[k] + b2 * F
```

```
# Plot the Simulation Results
```

```
t = np.arange(Tstart,Tstop+2*Ts,Ts)
```

```
#plt.plot(t, x1, t, x2)
```

```
plt.plot(t,x1)
```

```
plt.plot(t,x2)
```

```
plt.title('Simulation of Mass-Spring-Damper System')
```

```
plt.xlabel('t [s]')
```

```
plt.ylabel('x(t)')
```

```
plt.grid()
```

```
plt.legend(["x1", "x2"])
```

```
plt.show()
```

Additional Python Resources

Python Programming

Hans-Petter Halvorsen



<https://www.halvorsen.blog>

Python for Science and Engineering

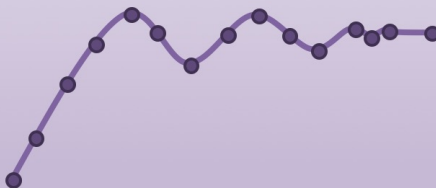
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Python for Control Engineering

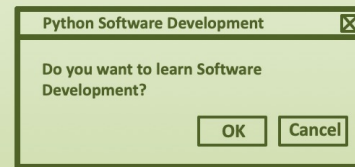
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Python for Software Development

Hans-Petter Halvorsen



<https://www.halvorsen.blog>

<https://www.halvorsen.blog/documents/programming/python/>

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