Linear and Robust Control Systems ELEC 9731

Session I 2017

Instructors: Part I E-Mail: Office Hours: Part II E-Mail: Office Hours:	Prof Victor Solo v.solo@unsw.edu.au Wednesday, 4pm-5pm Prof Andrey Savkin a.savkin@unsw.edu.au TBA	[use subject: ELEC 9731] Room TBA [use subject: ELEC 9731]
Course Organisation Prerequisites: UOC: Class Times:	Undergraduate Control Course 6 Monday, 6pm-9pm There are two parts to the course Part I: Linear Systems and Control: weeks 1-6 See below. Part II: Robust Control: weeks 7 -12 See below.	Room: OMB230
Aims:	Provide an introduction to linear system theory and system identification Provide an introduction to Robust Control Optimal control, Optimal and Robust Filtering	,
Assessment :	To pass, students must obtain a pass level in each part of the course Assignments (two for each part) 10% each Exams (one for each part) (Take-home) 30% each • Assignments should have a School Assignment Sheet as the first page. These sheets are available from the School Office, or may be downloaded from the School web page. Keep a copy your assignment Late assignments will be penalised at 10% of the maximum value per day late. Exam The same arrangements apply as for Assignments. Assignment 4: out - week 2; due - week 10 Assignment 4: out - week 10; due - week 12 Exam: out - week 12; due - 16 days later	

Resources Part I		
	Software:	Matlab (including Simulink)
	Textbook:	none.
	References:	in Library Open Reserve
	1. T. Kailath (1980). Linear Systems. Prentice Hall. P003/202
		999), Theory for the User
	2nd.,edn., Prei	ntice Hall HUC (003/164D)
Part II		
	Software:	Matlab (including Simulink)
	Textbook:	
		nd R.H.Bishop. Modern Control Systems. Addison Wesley, 8th edition, 1998.
		vin, S.F. Graebe and M.E. Salgado (2000)
		ns Design. Prentice Hall.
	3. J.B. Burl. L References	inear Optimal Control. Addison Wesley, 1999, pp. 329-364.
	1. K. Zhou. E	ssentials of Robust Control. Prentice Hall, 1998.
	2. M.S. Grewa	al and A.P. Andrews. Kalman Filtering. Prentice Hall, 1993.
	3. I.R. Peterse	n and A.V. Savkin. Robust Kalman Filtering for Signals and Systems with
	Large Uncerta	inties. Burkhauser, Boston, 1999.
	4. I.R. Peterse	n, V.A. Ugrinovskii and A.V. Savkin. Robust Control Design Using
	H-infinity Met	thods. Springer-Verlag, 2000.
Teaching Strategies		
Lectures	-	ic material in written form,
		ht the importance of different sections,
		the formation of schema.
Assignments		e in problem solving, and to assess your progress.
Examination	the final test o	f competency.
Learning Outcomes		
		the course the student will be familiar with
	-	of linear system theory and ,
	system identif	
		ill be able to use this knowledge to solve
		s in linear system theory and
	system identif	leation.
Academic Honesty an	-	
	-	ans copying. You cannot copy other people's work of any kind;
		py from any source. Plagiarism is a serious offence and (severe)
	penalties will	apply; see https://student.unsw.edu.au/plagiarism
Administrative Matte		
		procedures regarding such matters as special needs,
		ersity, occupational heath and safety, enrolment, rights,
		pectations of students, please refer to the School policies,
	see http://www	v.engineering.unsw.edu.au/electrical-engineering/administrative-procedures

Week Topic

- 1 Matrix Review Handout Including: eigenvector decomposition; singular value decomposition; matrix inversion lemma; projection lemma; generalised inverses.
- 2a Review SISO State Space Including: transformation between transfer function and state space ; modal transformation; controllability ; observability.
- 2b State space decomposition theorem; polynomial division; Sylvester resultant and coprimeness.
- 3 Introduction to System Identification. Including: Finite Impulse Response (FIR) Modeling.
- 4 Noise Models. Including: AR,ARMA, Spectrum. AR model fitting.
- 5 State Space Subspace (S⁴) Methods. Including: Computational Aspects via SVD and QR algorithms.
- 6 Spectral Estimation & Estimation in Closed Loop. Including: Effect of filtering on spectra. Transfer Function estimation with cross-spectra.