

Corrigé type Diagnostique

Exo 1 $\begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix}$

$$\dot{x}(t) = \begin{bmatrix} -3 & -1 \\ 1 & -1 \end{bmatrix} x(t) + \begin{bmatrix} 1 \\ 0 \end{bmatrix} u(t) + \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} f(t)$$

$$y(t) = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} x(t) + \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} f(t)$$

(1) $M_{ob} = \begin{bmatrix} C \\ C_1 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \\ -3 & -1 \\ 1 & -1 \end{bmatrix} \rightarrow$ Le système est observable (0,25)
 car $\text{rang}(M_{ob}) = 4$ (on a au minimum deux vecteurs linéairement indépendants) (0,25)

(2) $\begin{cases} \dot{\hat{x}} = (A - LC)\hat{x} + Bu + Ly \\ \hat{y} = C\hat{x} \end{cases}$

$\det(PI - A) = (P+3)(P+1) = P^2 + 4P + 4 = 0 \Rightarrow \begin{cases} P_1 = -2 \\ P_2 = -2 \end{cases}$ (0,25)
 $\Rightarrow \begin{cases} P_{1d} = 5 \times P_1 = -10 \\ P_{2d} = 5 \times P_2 = -10 \end{cases}$ (0,25)

Le polynôme caractéristique désiré: $P_d = P^2 + 20P + 100$ (0,25)

$\det(PI - (A - LC)) = P^2 + 20P + 100$ on prend $L = \begin{bmatrix} l_1 & 0 \\ 0 & l_2 \end{bmatrix}$

$\det \begin{bmatrix} P+3+l_1 & 1 \\ -1 & P+1+l_2 \end{bmatrix} = P^2 + 20P + 100$

$\Rightarrow P^2 + (4+l_1+l_2)P + 4+l_1+3l_2+l_1l_2 = P^2 + 20P + 100$ (0,25)

$\Rightarrow \begin{cases} 4+l_1+l_2 = 20 \\ 4+l_1+3l_2+l_1l_2 = 100 \end{cases} \Rightarrow \begin{cases} l_2 = 16-l_1 \\ l_1^2 - 14l_1 + 48 = 0 \end{cases} \Rightarrow \begin{cases} l_1 = 4 \\ \text{et} \\ l_2 = 12 \end{cases}$ (0,25)

$\Rightarrow \begin{cases} l_{11} = \frac{14+2}{2} = 8 \\ l_{12} = \frac{14-2}{2} = 6 \end{cases} \Rightarrow \begin{cases} l_{21} = 8 \\ l_{22} = 12 \end{cases}$ (0,25) En prend la première solution.

$\Rightarrow L = \begin{bmatrix} 8 & 0 \\ 0 & 8 \end{bmatrix} \Rightarrow A - LC = \begin{bmatrix} -3 & -1 \\ 1 & -1 \end{bmatrix} - \begin{bmatrix} 8 & 0 \\ 0 & 8 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} -11 & -1 \\ 1 & -9 \end{bmatrix}$ (0,25)

$$\dot{\hat{x}}(t) = \begin{bmatrix} -1 & -1 \\ 1 & -3 \end{bmatrix} \hat{x}(t) + \begin{bmatrix} 1 \\ 0 \end{bmatrix} u(t) + \begin{bmatrix} 8 \\ 0 \end{bmatrix} y(t)$$

0,75

$$\hat{y}(t) = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \hat{x}(t)$$

$$* e_x = x - \hat{x} \Rightarrow \dot{e}_x = \dot{x} - \dot{\hat{x}} = Ax + Bu + F_y f - A\hat{x} - Bu - L\hat{y} + L\dot{\hat{y}}$$

$$\Rightarrow \dot{e}_x = Ax + F_y f - A\hat{x} - L(cx + F_y f) + Lc\hat{x} = (A - LC)e_x + (F_x - LF_y)f$$

$$\dot{e}_x = (A - LC)e_x + (F_x - LF_y)f$$

0,25

$$\Rightarrow P e_x(P) = (A - LC)e_x(P) + (F_x - LF_y)f(P)$$

$$\Rightarrow e_x(P) = [P I - (A - LC)]^{-1} (F_x - LF_y) f(P)$$

0,15

$$* e_y(P) = y(P) - \hat{y}(P) = C e_x(P) + F_y f(P)$$

0,25

$$e_y(P) = \underbrace{(C [P I - (A - LC)]^{-1} (F_x - LF_y) + F_y)}_{G_f(P)} f(P)$$

0,5

$$G_f(P) = \begin{bmatrix} \frac{P+4}{(P+10)^2} & \frac{8}{(P+10)^2} \\ \frac{1}{(P+10)^2} & \frac{P^2+12P+12}{(P+10)^2} \end{bmatrix}$$

1

Table de signatures:

	β_1	β_2
e_{y_1}	1	1
e_{y_2}	1	1

Les défauts ne sont pas isolables. 0,25

Alors, on cherche une matrice fonction de transfert $Q(P)$ propre et stable tel que $r(P) = Q(P) G_f(P) f(P)$ 0,25

Pour avoir une structure isolable

on peut choisir $Q(P) = G_f^{-1}(P)$ 0,25

$$\begin{array}{c|cc|c} & \dot{x} & \dot{y} & \\ \hline r & 1 & 0 & \\ \hline * & 0 & 1 & \end{array}$$

0,25

Ceci est faisable puisque $G_f(P)$ est inversible.

2

$$Q(P) = G_y^{-1}(P) = \begin{bmatrix} \frac{P^2 + 12P + 12}{(P+1)} & -\frac{8}{(P+1)} \\ -\frac{1}{(P+1)} & \frac{P+9}{(P+1)} \end{bmatrix} \Rightarrow V(P) = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} PCA$$

Exo 2 $\dot{x}(t) = \begin{bmatrix} -5 & -1 \\ 1 & -2 \end{bmatrix} x(t) + \begin{bmatrix} 0 \\ 1 \end{bmatrix} u(t) + \begin{bmatrix} 1 \\ 0 \end{bmatrix} d(t)$

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

• Mob = $\begin{bmatrix} 1 & 0 \\ 0 & 1 \\ -5 & -1 \\ 1 & -2 \end{bmatrix}$ rang(Mob) = 2 (car il y a deux vecteurs LI)

\Rightarrow système observable

• $\dot{z}(t) = Nz(t) + Gu(t) + Ly(t)$

$x(t) = z(t) + Hy(t)$

• Conditions d'existence: $\begin{cases} \text{rang}(Cw) = \text{rang}(C) \\ \text{rang}(Cw) = 1 \\ \text{rang}(Cw) = 1 \end{cases} \Rightarrow \text{rang}(Cw) = \text{rang}(C)$

• $\text{rang} \begin{pmatrix} P-I & W \\ C & 0 \end{pmatrix} = \text{rang} \begin{pmatrix} P+3 & 1 & 1 \\ -1 & P+1 & 0 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix} = 3 = \hat{n} + \hat{p}$ (vérifié).

\Rightarrow L'observateur à entrées inconnues existe

• Conditions de convergence:

$$\begin{cases} PA - NP - LC = 0 \\ PB - G = 0 \\ PW = 0 \\ N \text{ stable} \end{cases} \text{ avec } P = I - HC$$

$PW = 0 \Rightarrow (I - HC)W = 0 \Rightarrow H = W(CW)^+$

$(CW)^+ = [(CW)^T(CW)]^{-1}(CW)^T = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \end{bmatrix} \begin{bmatrix} 1 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 0 \end{bmatrix}$

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

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

$G = PB = \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$

$0 = PA - NP - LC = PA - N(I - HC) - LC \Rightarrow PA - (L - NH)C = 0$

$$N = \tilde{A} - \tilde{L}C \quad \text{avec } \tilde{L} = \begin{bmatrix} \tilde{L}_1 & 0 \\ 0 & \tilde{L}_2 \end{bmatrix}$$

$$\tilde{A} = \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} -5 & -1 \\ 1 & -2 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 1 & -2 \end{bmatrix} \quad (0,25)$$

Si la paire (\tilde{A}, C) est observable on peut réaliser un placement de pôles.

$$M_{(\tilde{A}, C)} = \begin{bmatrix} C \\ C\tilde{A} \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \\ 0 & -2 \\ 1 & -2 \end{bmatrix} \quad \text{rang}(M_{(\tilde{A}, C)}) = 2 \quad \left. \begin{array}{l} \text{on a 2 vecteurs} \\ \text{L I} \end{array} \right\} \quad (0,25)$$

$$\Rightarrow \det(P I - (\tilde{A} - \tilde{L}C)) = P^2 + 20P + 100 \Rightarrow (\tilde{A}, C) \text{ est observable} \quad (0,25)$$

$$\Rightarrow \det \begin{pmatrix} P + \tilde{L}_1 & 0 \\ -1 & P + 2 + \tilde{L}_2 \end{pmatrix} = P^2 + 20P + 100 \quad (0,25)$$

$$\Rightarrow P^2 + (\tilde{L}_1 + \tilde{L}_2)P + 2\tilde{L}_1 + \tilde{L}_1\tilde{L}_2 = P^2 + 20P + 100$$

$$\Rightarrow \begin{cases} \tilde{L}_1 + \tilde{L}_2 = 20 \\ 2\tilde{L}_1 + \tilde{L}_1\tilde{L}_2 = 100 \end{cases} \Rightarrow \begin{cases} \tilde{L}_2 = 20 - \tilde{L}_1 \\ 2\tilde{L}_1 + \tilde{L}_1(20 - \tilde{L}_1) = 100 \end{cases} \quad (0,25)$$

$$\tilde{L}_1^2 - 20\tilde{L}_1 + 100 = 0 \Rightarrow \Delta = 0 \Rightarrow \begin{cases} \tilde{L}_{11} = 10 \\ \tilde{L}_{12} = 10 \end{cases} \Rightarrow \begin{cases} \tilde{L}_{21} = 8 \\ \tilde{L}_{22} = 8 \end{cases} \quad (0,25)$$

$$\tilde{L} = \begin{bmatrix} 10 & 0 \\ 0 & 8 \end{bmatrix} \Rightarrow N = \tilde{A} - \tilde{L}C = \begin{bmatrix} -10 & 0 \\ 1 & -10 \end{bmatrix} \quad (0,25)$$

$$L \approx \tilde{L} + NH = \begin{bmatrix} 10 & 0 \\ 0 & 8 \end{bmatrix} + \begin{bmatrix} -10 & 0 \\ 1 & -10 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 1 & 8 \end{bmatrix} \quad (0,25)$$

$$\begin{cases} \dot{z}(t) = \begin{bmatrix} -10 & 0 \\ 1 & -10 \end{bmatrix} z(t) + \begin{bmatrix} 0 \\ 1 \end{bmatrix} u(t) + \begin{bmatrix} 0 & 0 \\ 1 & 8 \end{bmatrix} y(t) \end{cases} \quad (0,25)$$

$$\begin{cases} \hat{x}(t) = z(t) + \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} y(t) \end{cases} \quad (0,25)$$

(4)