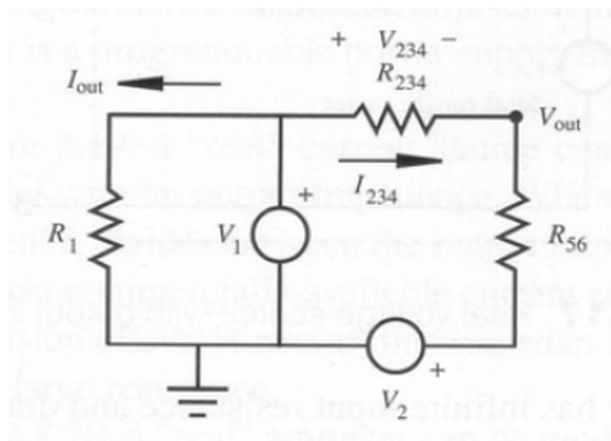
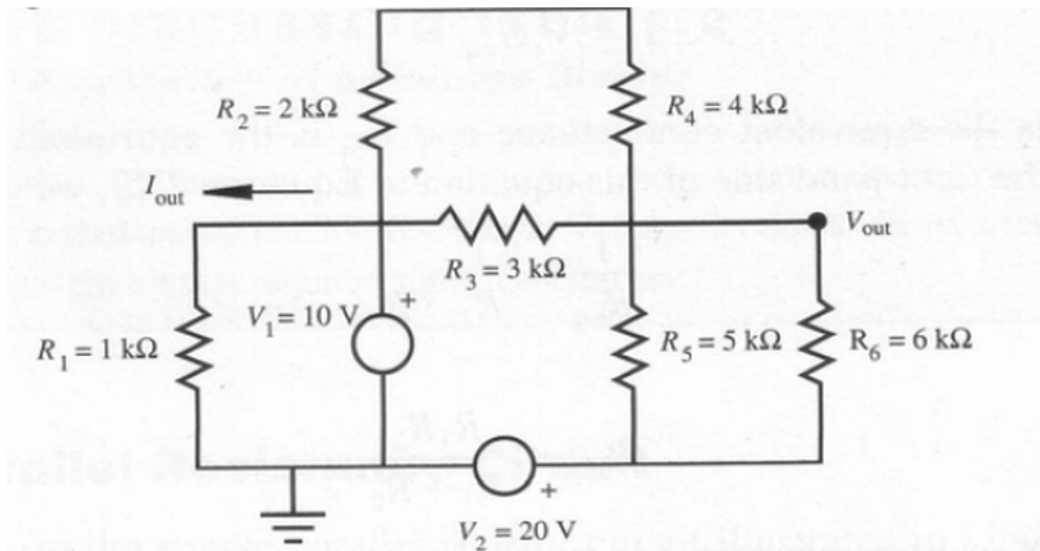
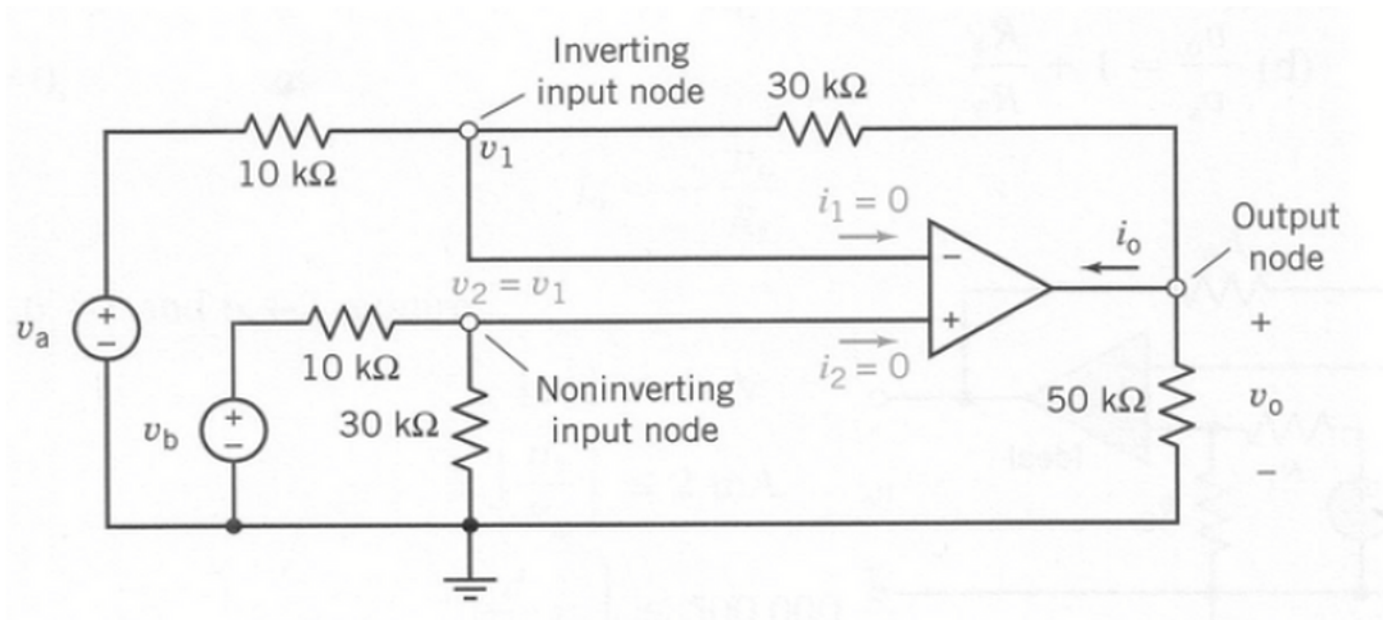


# LECTURE 5

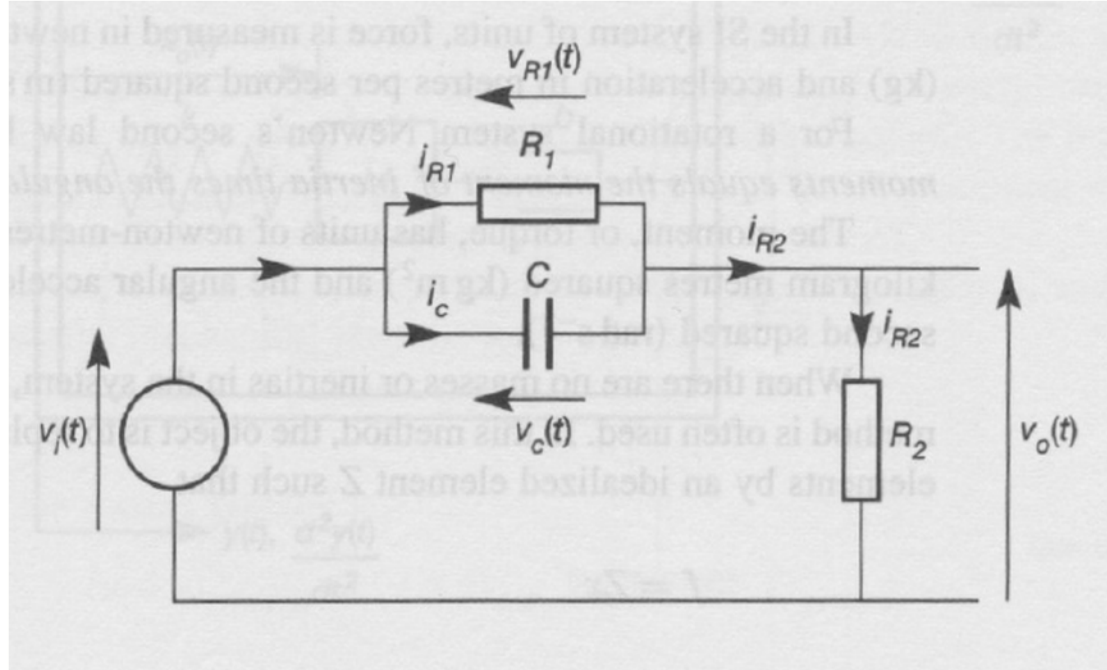
## Ex 1



Ex 2



Ex 3



## 2.9 Linearization

Linearization is the process of finding a linear model that approximates a nonlinear one.

### Case I One and Two Variable Versions

#### 1. Taylor series expansion for one variable

$$f(x) = f(x_0) + \frac{f'(x_0)(x-x_0)}{1!} + \frac{f''(x_0)(x-x_0)^2}{2!} + \frac{f'''(x_0)(x-x_0)^3}{3!} + \dots \text{ Higher Order Terms}$$

$$\text{Linearized Version : } f(x) \approx f(x_0) + \frac{f'(x_0)(x-x_0)}{1!}$$

#### 2. Taylor's Series for Two Variables

$$f(x,u) = f(x_0,u_0) + f'(x,u)|_{x_0,u_0}(x-x_0) + f'(x,u)|_{x_0,u_0}(u-u_0) + \dots \text{ Higher Order Terms}$$

$$\text{Linearized Version : } f(x,u) \approx f(x_0,u_0) + f'(x,u)|_{x_0,u_0}(x-x_0) + f'(x,u)|_{x_0,u_0}(u-u_0)$$

### Case II General vector version

Determine equilibrium values of  $\mathbf{x}_0, u_0$ , that is, values where  $\dot{\mathbf{x}}_0 = 0 = \mathbf{f}(\mathbf{x}_0, u_0)$ . We then expand the nonlinear equations in terms of perturbations from these equilibrium values: that is, we let  $\mathbf{x} = \mathbf{x}_0 + \delta\mathbf{x}$  and

$u = u_0 + \delta u$ , so that

$$\dot{\mathbf{x}}_0 + \delta\dot{\mathbf{x}} \cong \mathbf{f}(\mathbf{x}_0, u_0) + \mathbf{F} \delta\mathbf{x} + \mathbf{G} \delta u$$

where  $\mathbf{F}$  and  $\mathbf{G}$  are the linearized matrices for the function  $\mathbf{f}(\mathbf{x}, u)$  at  $\mathbf{x}_0$  and  $u_0$ .

(ADAPTED FROM SATISH NAR)

### Example

#### 1. Sinusoidal Function

The motion of the simple pendulum system is described by the differential equation

$$(l + R\theta)\ddot{\theta} + g \sin \theta = 0$$

$l$  = length of the cord in the vertical (down) position,

$R$  = radius of the cylinder.

Linearize the equation around the point  $\theta = 0$ .

#### 2. Polynomial Function

Find the linearization  $L(x)$  of  $f(x)$  at  $x = 2$ .

$$f(x) = x^3 - 2x + 3$$

### **SOLUTION**

### Example

#### 1. Sinusoidal Function

The motion of the simple pendulum system is described by the differential equation

$$(l + R\theta)\ddot{\theta} + g \sin \theta = 0$$

$l$  = length of the cord in the vertical (down) position,  
 $R$  = radius of the cylinder.

Linearize the equation around the point  $\theta = 0$ .

#### SOLUTION

Nonlinear term  $\sin\theta$  term should be linearized. By using Equation (1.1),  $\sin\theta$  can be approximated as

$$\begin{aligned}\sin \theta &= \sin \theta_0 + \cos \theta \Big|_{\theta=\theta_0} (\theta - \theta_0) \text{ where } \theta_0 = 0 \\ &= \sin(0) + \cos(0) (\theta - 0) \\ &= \theta\end{aligned}$$

For small values of  $\theta$ , the system equation reduces to an equation for a simple pendulum,

$$\ddot{\theta} + \frac{g}{l}\theta = 0.$$

#### 2. Polynomial Function

Find the linearization  $L(x)$  of  $f(x)$  at  $x = 2$ .

$$f(x) = x^3 - 2x + 3$$

#### SOLUTION

Since the function  $f(x)$  has only one variable  $x$ , we can use

$$f(x) \approx f(x_0) + \frac{f'(x_0)(x - x_0)}{1!}$$

where  $f'(x) = 3x^2 - 2, x_0 = 2$

Therefore,

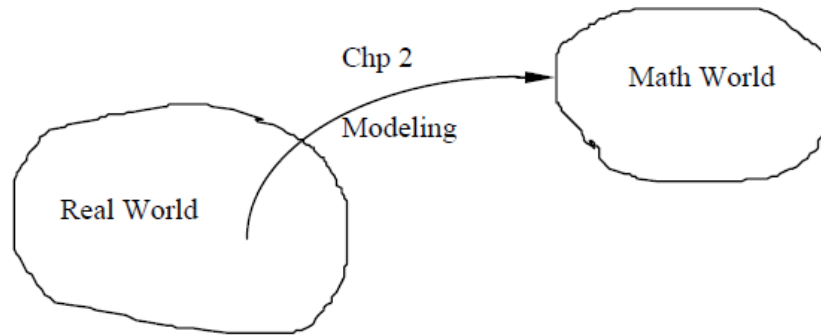
$$\begin{aligned}f(x) &\approx f(2) + \frac{f'(2)(x - 2)}{1!} \\ &\approx 10x - 13\end{aligned}$$

**Linearize the equation**

$$f(x) = 2x^5 - 2x^2 + 3x + 4$$

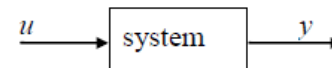
**Linearize the equation**  $\ddot{x} + 3x^2 \dot{x} + x^2 + 3 * \sin(x) = 0$

## 2.10 MODELING – SUMMARY



- For linear time-invariant (LTI) systems the ‘model’ consists of a set of ordinary differential eqns. with constant coefficients.
- Examples:

1). Standard form of first order system



$$\tau \dot{y} + y = Ku$$

Laplace transforming (with zero ICs)

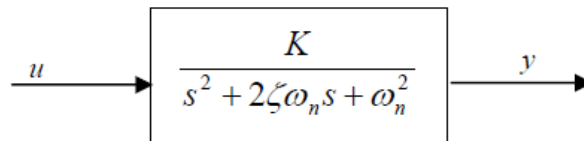
$$\tau s Y(s) + Y(s) = KU(s)$$

$$\Rightarrow (\tau s + 1)Y(s) = KU(s) \Rightarrow \boxed{\frac{Y(s)}{U(s)} = \frac{K}{\tau s + 1}}$$

$K \equiv$  Gain

$\tau \equiv$  time constant

2). Standard form of a second order system



$K \equiv$  Gain

$\omega_n \equiv$  natural freq., rad/s

$\zeta =$  damping ratio