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Linear Approximations of  
Nonlinear Systems

(NASA-CR-170036) LINEAR APPROXIMATIONS OF  
NONLINEAR SYSTEMS (Texas Technological  
Univ.) 15 p HC A02/HF A01 CSCL 12A

N83-21845

Unclas  
G3/64 03198

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L.R. Hunt and Renjeng Su

Abstract

A method for designing an automatic flight controller for short and vertical take off aircraft is presently being developed at NASA Ames Research Center. This technique involves transformations of nonlinear systems to controllable linear systems and takes into account the nonlinearities of the aircraft. In general, the transformations cannot always be given in closed form. Using partial differential equations, an approximate linear system called the modified tangent model, was recently introduced. A linear transformation of this tangent model to Brunovsky canonical form can be constructed, and from this the linear part (about a state space point  $x_0$ ) of an exact transformation for the nonlinear system can be found. Here we show that a canonical expansion in Lie brackets about the point  $x_0$  yields the same modified tangent model.

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Linear Approximations of  
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L.R. Hunt\* and Renjeng Su\*\*

I. Introduction

Suppose we have a nonlinear plant for which we are to design a control scheme. For example, George Meyer [1],[2],[3],[4],[5],[6] at NASA Ames Research Center is presently developing an automatic flight controller for the UH-1H helicopter which takes into account the nonlinearities involved. His design technique depends on a theory giving necessary and sufficient conditions for a nonlinear system to be transformed to a controllable linear system [7],[8],[9],[10],[11]. In other words state and control coordinate changes can be implemented to simplify the problem. Thus the method is to move

\*Research supported by NASA Ames Research Center under grant NAG2-189 and the Joint Services Electronics Program under ONR Contract N0014-76-C1136.

\*\*Research supported by NASA Ames Research Center under grant NAG2-203 and the Joint Services Electronics Program under ONR Contract N0014-76-C1136.

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from the nonlinear model of the plant to the linear system in Brunovsky [12] canonical form. To have the helicopter fly a prescribed trajectory, no gain scheduling is needed in Meyer's technique, because through on-line computations of the transformation and its inverse, we always see the same trivial linear system.

Meyer's nonlinear system is in block triangular form, and it is not difficult to find a transformation and its inverse. However, the transformation theory in [8] applies to systems which are much more general than block triangular. Formally, the desired transformations can be constructed by considering a system of partial differential equations, which can be reduced to ordinary differential equations. It is not always possible to solve such equations in closed form, but cases where this can be accomplished are presented in the Ph.D. thesis of H. Ford [13]. Numerical techniques for constructing approximate transformations in certain situations (e.g. under the conditions due to Brockett [14]) are introduced in [13].

It is appropriate to develop a method to build an approximate transformation in all cases. In [15] we considered this problem in view of the partial differential equations from [8]. We found a related set of partial differential equations, the solution of which yielded a linear approximation to an actual transformation. In fact, given a point  $x_0$  in state space, we are able to construct a mapping which is the linear part of an actual transformation about  $x_0$ , without knowing the transformation itself. In this process we introduce an approximating linear system called the modified tangent model. If one is working around an equilibrium point of the drift term in our nonlinear system, this modified tangent model is the

linear system we obtain by truncating the Taylor series of our nonlinear system about the point. However, if we are away from such an equilibrium point, the modified tangent model can provide a different system than the usual linearization (an example is presented in [15]). If one is interested in tracking a certain trajectory, then modified tangent models are constructed at various points along the trajectory.

The purpose of this paper is to show how one obtains the modified tangent model by an expansion which parallels, but is unequal to in most cases, the Taylor approach. This technique is included in an article [16] by the authors giving canonical forms and canonical expansions for nonlinear systems.

We show that the partial differential equations and canonical expansion yield the same approximate controllable linear system. Moreover, the form of the approximate linear system and knowledge about nonlinear control theory convince us that it is the appropriate model for designing a controller for many nonlinear plants.

## II. Expansions and the Tangent Model

In order that a nonlinear system be transformable to a linear system as in [8], it must be of the form

$$(1) \quad \dot{x}(t) = f(x(t)) + \sum_{i=1}^m u_i(t)g_i(x(t)),$$

where  $f, g_1, \dots, g_m$  are  $C^\infty$  vector fields on  $\mathbb{R}^n$ , and  $g_1, g_2, \dots, g_m$  are linearly independent (this is assumed for convenience). Now the results from [8] are local in nature (global theorems are presented in [9]), but for the sake of simplicity we assume that

the system is transformable to a controllable linear system on all of  $\mathbb{R}^n$ . This linear system is in Brunovsky form,

$$(2) \quad \dot{y}(t) = A_0 y + B_0 v.$$

and with Kronecker indices  $\kappa_1 \geq \kappa_2 \geq \dots \geq \kappa_m$ .

For vector fields  $f$  and  $g$ ,  $[f, g]$  denotes the well known Lie bracket, and

$$(\text{ad}^0 f, g) = g$$

$$(\text{ad}^1 f, g) = [f, g]$$

$$(\text{ad}^2 f, g) = [f, [f, g]]$$

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$$(\text{ad}^k f, g) = [f, (\text{ad}^{k-1} f, g)].$$

We define

$$C = \{g_1, [f, g_1], \dots, (\text{ad}^{\kappa_1-1} f, g_1), g_2, [f, g_2], \dots, (\text{ad}^{\kappa_2-1} f, g_2), \dots, g_m, [f, g_m], \dots, (\text{ad}^{\kappa_m-1} f, g_m)\}$$

$$C_j = \{g_1, [f, g_1], \dots, (\text{ad}^{\kappa_j-2} f, g_1), g_2, [f, g_2], \dots, (\text{ad}^{\kappa_j-2} f, g_2), \dots, g_m, [f, g_m], \dots, (\text{ad}^{\kappa_j-2} f, g_m)\} \text{ for } j=1, 2, \dots, m.$$

In [8] it is shown that system (1) is transformable to system (2) if and only if (with possible reordering of  $g_1, g_2, \dots, g_m$ )

- 1) the  $n$  vector fields in  $C$  are linearly independent,
- 2) the sets  $C_j$  are involutive for  $j=1, 2, \dots, m$ , and
- 3) the span of  $C_j$  equals the span of  $C_j \cap C$  for  $j=1, 2, \dots, m$ .

We assume that our system (1) satisfies these three condi-

tions. Using the partial differential equations approach from [8] we introduced the modified tangent model about a point  $x_0$  in  $x$ -space

$$(3) \quad \dot{x}(t) = f(x_0) - Ax_0 + Ax + Bu.$$

It is shown in [15] how to construct an approximate transformation using this model. Here  $A$  is an  $n \times n$  matrix and  $B = (b_1, b_2, \dots, b_m)$  is an  $m$  tuple of  $n$  vectors that satisfy the equations (take  $+$  for  $k$  even and  $-$  for  $k$  odd)

$$(4) \quad \begin{aligned} A^k b_1 &= \pm (\text{ad}^k f, g_1)(x_0), \quad k = 0, 1, \dots, k_1 \\ A^k b_2 &= \pm (\text{ad}^k f, g_2)(x_0), \quad k = 0, 1, \dots, k_2 \\ &\vdots \\ A^k b_m &= \pm (\text{ad}^k f, g_m)(x_0), \quad k = 0, 1, \dots, k_m. \end{aligned}$$

Equations (4) are nonlinear, but there is a simple method for computing  $A$  and  $B$ . Let  $D$  be the set of vector fields  $\{(\text{ad}^{k_1} f, g_1)(x_0), \text{ad}^{k_1-1} f, g_1)(x_0), \dots, (\text{ad}^{k_2} f, g_1)(x_0), (\text{ad}^{k_2} f, g_2)(x_0), (\text{ad}^{k_2-1} f, g_1)(x_0), (\text{ad}^{k_2-1} f, g_2)(x_0), \dots, (\text{ad}^{k_3} f, g_3)(x_0), \dots, g_1(x_0), g_2(x_0), \dots, g_m(x_0)\}$ . Before forming this set checks such as  $k_1 = k_2$  or  $k_1 > k_2$ , etc, should be made and no duplications should be included.

Now we introduce an interesting  $(n+m) \times (n+m)$  matrix  $E$ . Let the first column be  $(\text{ad}^{k_1} f, g_1)(x_0)$  followed by  $m$  zeroes, the second column will be the second element of  $D$  followed by  $m$  zeroes,  $\dots$ , the  $n^{\text{th}}$  column be the  $n^{\text{th}}$  element of  $D$  followed by  $m$  zeros, the  $(n+1)^{\text{th}}$  column be  $g_1(x_0)$  and  $m$  zeros,  $\dots$ , the last column be  $g_m(x_0)$  and  $m$  zeros.

Ignoring the last  $m$  components, the first column of  $E$  is  $\pm A^{k_1} b_1$ ,





with the first \* in the column being at the  $(n-m)$ <sup>th</sup> level. This is

$$\begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & & \vdots \\ \vdots & \vdots & & \vdots \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{bmatrix} \begin{bmatrix} 0 \\ 0 \\ \vdots \\ \vdots \\ 0 \\ * \end{bmatrix} = \begin{bmatrix} 0 \\ \vdots \\ \vdots \\ 0 \\ * \\ \vdots \\ \vdots \\ * \end{bmatrix}$$

and we easily compute  $a_{1n}, a_{2n}, \dots, a_{nn}$ . Similarly,

$Ab_{m-1} = -[f, g_{m-1}](x_0)$  yields  $a_{1(n-1)}, a_{2(n-1)}, \dots, a_{n(n-1)}, \dots,$

$Ab_1 = -[f, g_1](x_0)$  yields  $a_{1(n-m+1)}, a_{2(n-m+1)}, \dots, a_{n(n-m+1)}$ .

Next we consider

$$A^2 b_m = (\text{ad}^2 f, q_m)(x_0)$$

if the vector field on the right is in the set D. Writing this as

$$A^2 b_m = \Lambda(Ab_m) = (\text{ad}^2 f, q_m)(x_0),$$

and knowing  $Ab_m$  and  $(\text{ad}^2 f, q_m)(x_0)$ , we can compute  $a_{1(n-m)}, a_{2(n-m)}, \dots, a_{n(n-m)}$ . Continuing in this way we can solve for every entry in A, and the method of solution is readily implemented on a computer (or by hand). We remark that the above equations can be solved because of our assumption that the set of vector fields in the set C are linearly independent.  $\square$

Now we show the canonical expansions like those in [16] give us the modified tangent model. First we rewrite the set C so that the vector fields appear in a different order.

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$$C = \{ (ad^{\kappa_1-1}f, g_1), (ad^{\kappa_1-2}f, g_1), \dots, (ad^{\kappa_2-1}f, g_1), (ad^{\kappa_2-1}f, g_2), \\ (ad^{\kappa_2-2}f, g_1), (ad^{\kappa_2-2}f, g_2), \dots, (ad^{\kappa_3-1}f, g_1), (ad^{\kappa_3-1}f, g_2), (ad^{\kappa_3-1}f, g_3) \\ (ad^{\kappa_3-2}f, g_1), (ad^{\kappa_3-2}f, g_2), (ad^{\kappa_3-2}f, g_3), \dots, g_1, g_2, \dots, g_m \}.$$

Note that  $\kappa_1 > \kappa_2$  or  $\kappa_1 = \kappa_2$ , etc, should be checked before this set is formed. For example if  $\kappa_1 = \kappa_2$ , the first element is  $(ad^{\kappa_1-1}f, g_1)$ , the second  $(ad^{\kappa_2-1}f, g_2)$ , etc.

We introduce new independent variables  $s_1, s_2, \dots, s_n$  such that  $s_0 = (s_{10}, s_{20}, \dots, s_{n0})$  is the same point as  $x_0 = (x_{10}, x_{20}, \dots, x_{n0})$  is our state space. The parameter  $s_1$  is along the integral curves of the first vector field  $(ad^{\kappa_1-1}f, g_1)$  in  $C$ ,  $s_2$  is along the integral curves of the second vector field in  $C$ ,  $s_3$  is along the curves of the third,  $\dots$ , and  $s_n$  is along the integral curves of  $g_m$ . Notice that our system (1) is linear in the controls  $u_1, u_2, \dots, u_m$  and these control variables are treated at the same level at the  $s_1, s_2, \dots, s_n$ . That is, in our linearization we do not want terms like  $u_1 s_1, u_1 s_2$ , etc, because these are not considered to be linear. In the following process all terms of degree greater than one in  $u_1, u_2, \dots, u_m, s_1, s_2, \dots, s_n$  are included in the notation  $+ \dots$ . In taking infinite expansions  $f$  and  $g$  are required to be real analytic, but we are only interested in finite truncations of such expansions.

First we rewrite our nonlinear system (1)

$$(5) \quad \dot{x} = g_1(s_1, s_2, \dots, s_n)u_1 + g_2(s_1, s_2, \dots, s_n)u_2 + \dots + \\ g_m(s_1, s_2, \dots, s_n)u_m + f(s_1, s_2, \dots, s_n).$$

Now we expand in the  $s_1$  variable along the integral curves of  $(ad^{\kappa_1-1}f, g_1)$

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$$\dot{x} = g_1(s_{10}, s_2, \dots, s_n)u_1 + g_2(s_{10}, s_2, \dots, s_n)u_2 + \dots + \\ g_m(s_{10}, s_{20}, \dots, s_n)u_m + f(s_{10}, s_2, \dots, s_n) + \\ [f, (ad^{k_1-1}f, g_1)](s_{10}, s_2, \dots, s_n)(s_1 - s_{10}) + \dots$$

Expansion along the integral curves of the second vector field in C, which we assume is  $(ad^{k_1-2}f, g_1)$ , gives

$$\dot{x} = g_1(s_{10}, s_{20}, \dots, s_n)u_1 + g_2(s_{10}, s_{20}, \dots, s_n)u_2 + \dots + \\ g_m(s_{10}, s_{20}, \dots, s_n)u_m + f(s_{10}, s_{20}, \dots, s_n) + \\ [f, (ad^{k_1-2}f, g_1)](s_{10}, s_{20}, \dots, s_n)(s_2 - s_{20}) + \\ [f, (ad^{k_1-1}f, g_1)](s_{10}, s_{20}, \dots, s_n)(s_1 - s_{10}) + \dots$$

Continuing in this way, we arrive at our last step which is an expansion in the  $s_n$  variable that provides (with  $s_0 = (s_{10}, s_{20}, \dots, s_{n0})$ )

$$\dot{x} = g_1(s_0)u_1 + g_2(s_0)u_2 + \dots + g_m(s_0)u_m + f(s_0) + \\ (6) \quad (ad^{k_1}f, g_1)(s_0)(s_1 - s_{10}) + (ad^{k_1-1}f, g_1)(s_0)(s_2 - s_{20}) + \dots + \\ [f, g_m](s_0)(s_n - s_{n0}) + \dots$$

Since  $s_0$  corresponds to  $x_0$ , the important Lie brackets are  $g_1(x_0), g_2(x_0), \dots, g_m(x_0), [f, g_1](x_0), [f, g_2](x_0), \dots, (ad^{k_1}f, g_1)(x_0)$ .

Another way to find this set is to take the elements of C evaluated at  $x_0$  plus  $(ad^{k_m}f, g_m)(x_0), (ad^{k_m-1}f, g_{m-1})(x_0), \dots, (ad^{k_1}f, g_1)(x_0)$ .

Thus if we wish to find a linear system

$$(7) \quad \dot{x} = f(x_0) - Ax_0 + Ax + Bu$$

that emphasizes the linear part of the system in (6) we would need

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to solve

$$A^k b_1 = \pm (\text{ad}^k f, g_1)(x_0), \quad k = 0, 1, \dots, \kappa_1$$

$$A^k b_2 = \pm (\text{ad}^k f, g_2)(x_0), \quad k = 0, 1, \dots, \kappa_2$$

⋮

$$A^k b_m = \pm (\text{ad}^k f, g_m)(x_0), \quad k = 0, 1, \dots, \kappa_m$$

where  $B = (b_1, b_2, \dots, b_m)$  and  $+$  is for  $k$  even and  $-$  is for  $k$  odd.

Thus (7) is exactly the modified tangent model that we defined in terms of the partial differential equations.

### III. Conclusion

Given a nonlinear system (1) we can use expansions of the system about a point  $x_0$  in terms of variables associated with the vector fields in the set  $C$  to produce an approximate linear system. This resulting linear system is the modified tangent model that is found by considering the partial differential equations that are solved in constructing an exact transformation of the nonlinear system to a controllable linear system.

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