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The Code

Gustafsson, Kjell; Lilja, Mats; Lundh, Michael

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PO Box 117
221 00 Lund
+46 46-222 00 00

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A Collection of Matlab Routines for Control System Analysis and Synthesis

Kjell Gustafsson
Mats Lilja
Michael Lundh

The code

Department of Automatic Control
Lund Institute of Technology
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<i>Title and subtitle</i> A Collection of Matlab Routines for Control System Analysis and Synthesis — The Code			
<i>Abstract</i> A collection of Matlab routines for control system analysis and synthesis is listed. The routines have evolved during several years of frequent Matlab use.			
<i>Key words</i> control system analysis, controller design, frequency response, LQG, pole placement, root locus, model reduction, simulation			
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1. FRBOX

----- /regler/matlab/frbox/amgrid.m -----

```
function amgrid
% AMGRID Plot grid and mark unity gain in an amplitude plot.

% Kjell Gustafsson
% LastEditDate : Wed Mar 7 14:44:33 1990
% Copyright (c) 1990 by Kjell Gustafsson and Department of Automatic Control,
% Lund Institute of Technology, Lund, SWEDEN

hold on;
loglog([1E-10; 1E10],[1; 1]);          % unity gain line
grid;
hold off;
```

----- /regler/matlab/frbox/ampcross.m -----

```
function [omega,pha] = ampcross(fr,level)
% AMPCROSS Computation of amplitude level crossing frequencies
%
%      OMEGA = AMPCROSS(FR,LEVEL)
%
%      Given a frequency response FR, all frequencies for which
%      the amplitude crosses LEVEL are computed.
%
%      [OMEGA,PHA] = AMPCROSS(FR,LEVEL)
%
%      gives the phase at the crossing frequencies.

% Mats Lilja
% LastEditDate : Wed Mar 14 17:11:08 1990
% Copyright (c) 1990 by Mats Lilja and Department of Automatic Control,
% Lund Institute of Technology, Lund, SWEDEN

w = fr(:,1);
g = fr(:,2);
[omega,pha] = levcross([w abs(g) arg(g)],level);
```

----- /regler/matlab/frbox/ampl.m -----

```
function ampl(fr1,fr2,fr3,fr4,scale)
% AMPL Plot the amplitude of a frequency response.
%
%      ampl(fr1,fr2,fr3,fr4,scale)
%
%      An amplitude plot is done from the frequency responses in fr1 - fr4.
%      The arguments fr2 - fr4 are optional. fr1 - fr4 is allowed to have
%      different number of data points and columns.
%
%      The optional argument scale is used to affect the scaling of the
%      plot. It takes the form [wmin wmax amin amax]. All values are
%      given in 10-logarithm, i.e. amin = -1, amax = 2 corresponds to an
%      amplitude scale from 0.1 to 100. scale can be used even if fr2 -
%      fr4 are omitted.
%
%      The scale of the amplitude plot is stored in the variable glob_scale,
%      which must be declared as global. The scale is used to be able to
%      draw (using AMSH) consecutive plots in the same diagram.
```

```

%
% The frequency axis will be marked in Hz if the global variable
% glob_hz has a value differing from 0.

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% LastEditDate : Wed Mar 7 14:45:22 1990
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% Lund Institute of Technology, Lund, SWEDEN

if frcheck, return, end

if nargin~=5
    scale = eval(['fr' int2str(nargin)]);
end
scaleinfo = all(size(scale) == [1 4]);

ind = sprintf('(:,2:%g)',size(fr1)*[0;1]);
if glob_hz,
    plotamp = ['loglog(fr1(:,1)/(2*pi),abs(fr1' ind '))'];
else
    plotamp = ['loglog(fr1(:,1),abs(fr1' ind '))'];
end;

for k=2:nargin-scaleinfo,
    kstr = int2str(k);
    eval(['ind = sprintf(''(:,2:%g)'',size(fr' kstr ')*[0;1]);'])
    if glob_hz,
        plotamp = [plotamp ',fr' kstr '(:,1)/(2*pi),abs(fr' kstr ind ')]';
    else
        plotamp = [plotamp ',fr' kstr '(:,1),abs(fr' kstr ind ')]';
    end
end
plotamp = [plotamp ')]';

subplot(111)
if scaleinfo, axis(scale); end
eval(plotamp);
glob_scale = axis;
if ~scaleinfo, axis; end

ylabel('Magnitude');
if glob_hz,
    xlabel('Frequency [Hz]');
else
    xlabel('Frequency [rad/s]');
end
end

```

----- /regler/matlab/frbox/amsh.m -----

```

function amsh(fr,option)
% AMSH Show the amplitude of a frequency response in a previous plot.
%
% amsh(fr,option)
%
% An amplitude plot is done from the frequency responses in fr using
% the plotoption option. The argument option is optional.

% Kjell Gustafsson
% LastEditDate : Wed Mar 7 14:45:44 1990
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% Lund Institute of Technology, Lund, SWEDEN

```

```

if frcheck, return, end

if ~any(size(glob_scale)==[1 4])
    error('No previous amplitude plot');
end;

hold on;
ind = size(fr)*[0;1];
if nargin == 1,
    if glob_hz,
        loglog(fr(:,1)/(2*pi),abs(fr(:,2:ind)));
    else
        loglog(fr(:,1),abs(fr(:,2:ind)));
    end
elseif nargin == 2,
    if glob_hz,
        loglog(fr(:,1)/(2*pi),abs(fr(:,2:ind)),option);
    else
        loglog(fr(:,1),abs(fr(:,2:ind)),option);
    end;
end;
hold off;

----- /regler/matlab/frbox/arg.m -----

function phase = arg(g)
% ARG Calculate the argument of g.
%
% phase = arg(g)
%
% The argument is given in degrees and an attempt is done to keep
% it continuous over the transitions at 180 and -180 degrees.

% Kjell Gustafsson
% LastEditDate : Wed Mar 7 14:46:27 1990
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% Lund Institute of Technology, Lund, SWEDEN

phase = unwrap(angle(g))*180/pi;

----- /regler/matlab/frbox/bandwidth.m -----

function omega_b = bandwidth(fr)
% BANDWIDTH Computes bandwidth from a frequency response
%
% OMEGA_B = BANDWIDTH(FR)
%
% Given a frequency response FR, the frequency OMEGA_B at which
% the amplitude has dropped 3dB compared to the stationary gain.
% The stationary gain is taken as the amplitude at the first
% frequency in FR.

% Mats Lilja
% LastEditDate : Wed Mar 14 14:42:49 1990
% Copyright (c) 1990 by Mats Lilja and Department of Automatic Control,
% Lund Institute of Technology, Lund, SWEDEN

omegas = levcross([fr(:,1) abs(fr(:,2))/fr(1,2))],1/sqrt(2));
if length(omegas) == 1,
    omega_b = omegas;
else,

```

```

    error('The bandwidth is not well-defined');
end;

```

----- /regler/matlab/frbox/bogrid.m -----

```

function bogrid
% BOGRID Plot grid and mark unity gain and -180 degree phase in bode diagram.

% Kjell Gustafsson
% LastEditDate : Wed Mar 21 09:51:12 1990
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% Lund Institute of Technology, Lund, SWEDEN

if frcheck, return, end

subplot(211);
axis(glob_scale(1,:));
loglog([1E-10; 1E10],[1; 1]);          % unity gain line
grid;

subplot(212);
axis(glob_scale(2,:));
semilogx([1E-10; 1E10],[-180; -180]); % -180 degree phase line
grid;
axis;

subplot(211); % To make 'title' appear at the top

```

----- /regler/matlab/frbox/bopl.m -----

```

function bopl(fr1,fr2,fr3,fr4,scale)
% BOPL Plot a bode plot.
%
%      bopl(fr1,fr2,fr3,fr4,scale)
%
%      A bode plot is done from the frequency responses in fr1 - fr4.
%      The arguments fr2 - fr4 are optional. fr1 - fr4 is allowed to have
%      different number of data points and columns.
%
%      The optional argument scale is used to affect the scaling of the
%      plot. It takes the form [wmin wmax amin amax phmin phmax]. wmin,
%      wmax, amin and amax are given in 10-logarithm, i.e. amin = -1,
%      amax = 2 corresponds to an amplitude scale from 0.1 to 100.
%      scale can be used even if fr2 - fr4 are omitted.
%
%      The scales of the amplitude and the phase plot are stored in
%      the variable glob_scale. which must be declared as global. The
%      scales are used to be able to draw consecutive plots (using BOSH)
%      in the same diagram.
%
%      The frequency axis will be marked in Hz if the global variable
%      glob_hz has a value differing from 0.

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% LastEditDate : Wed Mar 7 14:46:48 1990
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% Lund Institute of Technology, Lund, SWEDEN

if frcheck, return, end

if nargin~=5

```



```

    scale = eval(['fr' int2str(nargin)]);
end
scaleinfo = all(size(scale) == [1 6]);

ind = sprintf('(:,2:%g)',size(fr1)*[0;1]);
if glob_hz,
    plotamp = ['loglog(fr1(:,1)/(2*pi),abs(fr1' ind '))'];
    plotpha = ['semilogx(fr1(:,1)/(2*pi),arg(fr1' ind '))'];
else
    plotamp = ['loglog(fr1(:,1),abs(fr1' ind '))'];
    plotpha = ['semilogx(fr1(:,1),arg(fr1' ind '))'];
end

for k=2:nargin-scaleinfo,
    kstr = int2str(k);
    eval(['ind = sprintf(''(:,2:%g)'',size(fr' kstr ')*[0;1]);'])
    if glob_hz,
        plotamp = [plotamp 'fr' kstr '(:,1)/(2*pi),abs(fr' kstr ind '))'];
        plotpha = [plotpha 'fr' kstr '(:,1)/(2*pi),arg(fr' kstr ind '))'];
    else
        plotamp = [plotamp 'fr' kstr '(:,1),abs(fr' kstr ind '))'];
        plotpha = [plotpha 'fr' kstr '(:,1),arg(fr' kstr ind '))'];
    end
end
plotamp = [plotamp ');'];
plotpha = [plotpha ');'];

clg;
subplot(211)
if scaleinfo, axis(scale(1,1:4)); end
eval(plotamp);
glob_scale = axis;
if ~scaleinfo, axis; end
ylabel('Magnitude');

subplot(212);
if scaleinfo, axis(scale(1,[1,2,5,6])); end
eval(plotpha);
glob_scale = [glob_scale; axis];
if ~scaleinfo, axis; end
ylabel('Phase [deg]');

if glob_hz,
    xlabel('Frequency [Hz]');
else
    xlabel('Frequency [rad/s]');
end

subplot(211); % To make 'title' appear at the top

----- /regler/matlab/frbox/bosh.m -----

function bosh(fr,option)
% BOSH Show a bode plot in a previously drawn bode diagram.
%
% bosh(fr,option)
%
% A bode plot is done from the frequency responses in fr using
% plotoption option. The argument option is optional.
%
% The scales of the amplitude and the phaseplot are taken from the

```

```

%      variable glob_scale. This variable is assumed having been declared
%      as global.

% Kjell Gustafsson
% LastEditDate : Wed Mar 7 14:46:57 1990
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if frcheck, return, end

if ~all(size(glob_scale)==[2 4])
    error('No previous Bode plot');
end

ind = size(fr)*[0;1];

subplot(211);
axis(glob_scale(1,:));
if nargin == 1,
    if glob_hz,
        loglog(fr(:,1)/(2*pi),abs(fr(:,2:ind)));
    else
        loglog(fr(:,1),abs(fr(:,2:ind)));
    end
elseif nargin == 2,
    if glob_hz,
        loglog(fr(:,1)/(2*pi),abs(fr(:,2:ind)),option);
    else
        loglog(fr(:,1),abs(fr(:,2:ind)),option);
    end;
end;

subplot(212);
axis(glob_scale(2,:));
if nargin == 1,
    if glob_hz,
        semilogx(fr(:,1)/(2*pi),arg(fr(:,2:ind)));
    else
        semilogx(fr(:,1),arg(fr(:,2:ind)));
    end
elseif nargin == 2,
    if glob_hz,
        semilogx(fr(:,1)/(2*pi),arg(fr(:,2:ind)),option);
    else
        semilogx(fr(:,1),arg(fr(:,2:ind)),option);
    end;
end;
axis;

subplot(211) % To make 'title' appear at the top

----- /regler/matlab/frbox/evgrid.m -----

function evgrid
% EVGRID plots grid and mark unity gain on the plots done by EVPL

% Kjell Gustafsson
% LastEditDate : Wed Mar 21 16:09:36 1990
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% Lund Institute of Technology, Lund, SWEDEN

if frcheck, return, end

```

```

subplot(221);
axis(glob_scale(1,:));
loglog([1E-10; 1E10],[1; 1]);          % unity gain line
grid;

subplot(222);
axis(glob_scale(2,:));
loglog([1E-10; 1E10],[1; 1]);          % unity gain line
grid;

subplot(223);
axis(glob_scale(3,:));
loglog([1E-10; 1E10],[1; 1]);          % unity gain line
grid;

subplot(224);
axis(glob_scale(4,:));
loglog([1E-10; 1E10],[1; 1]);          % unity gain line
grid;

axis;

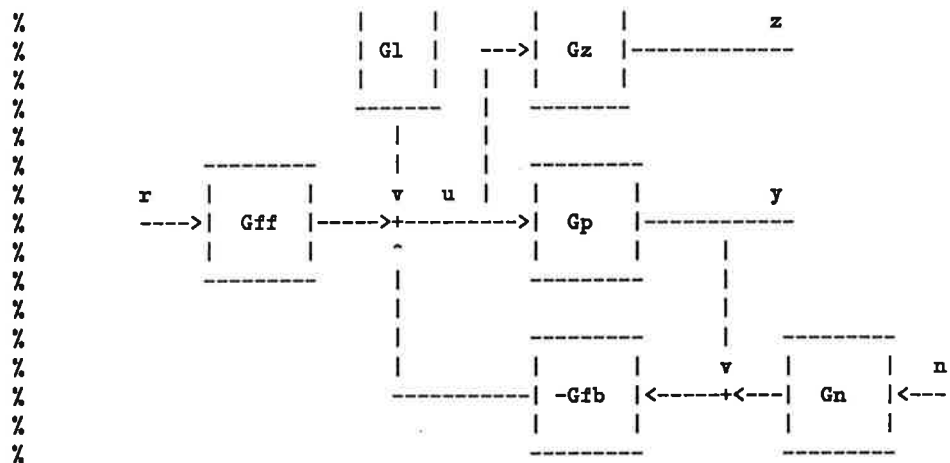
```

----- /regler/matlab/frbox/evpl.m -----

```

function evpl(gp,gfb,gff,gl,gn,gz,scale)
% EVPL plots different frequency responses to evaluate a closed loop system
%
%      evpl(gp,gfb,gff,gl,gn,gz,scale)
%      evpl(gp,gfb,gff,gl,gn,scale)
%      evpl(gp,gfb,gff,gl,scale)
%      evpl(gp,gfb,gff,scale)
%
%      Three plots depicting the transfer functions from r to y (or z), from
%      l to y (or z), and from n to u are plotted. The fourth plot shows
%      a measure of how much multiplicative uncertainty the loop may sustain
%      without becoming unstable.
%
%      The noise and load disturbance inputs can be weighted by supplying
%      gl and/or gn. A nonempty gz tells that the evaluation should be done
%      using z rather than y. gl, gn, and gz are all optional. The value []
%      is interpreted as 1.
%
%      The optional argument scale is used to affect the scaling of the
%      plots. It takes the form [wmin wmax amin amax]. wmin,
%      wmax, amin and amax are given in 10-logarithm, i.e. amin = -1,
%      amax = 2 corresponds to an amplitude scale from 0.1 to 100. scale
%      can also consist of four rows. Each individual row is then used for
%      its corresponding plot.
%
%      The scales of the plots are stored in the variable glob_scale,
%      which must be declared as global. The scales are used to be able
%      to draw consecutive plots (using EVSH) in the same diagram.
%
%      The frequency axis will be marked in Hz if the global variable
%      glob_hz has a value differing from 0.
%
%
%      | 1
%      |
%      v
%      -----

```



```
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```

```
if frcheck, return, end
```

```

if nargin==7
    nogl = all(size(gl)==[0 0]);
    nogn = all(size(gn)==[0 0]);
    nogz = all(size(gz)==[0 0]);
elseif nargin==6
    nogl = all(size(gl)==[0 0]);
    nogn = all(size(gn)==[0 0]);
    if size(gz)==[1 4] | size(gz)==[4 4]
        nogz = 1;
        scale = gz;
    else
        nogz = all(size(gz)==[0 0]);
        scale = [];
    end
elseif nargin==5
    nogl = all(size(gl)==[0 0]);
    if size(gn)==[1 4] | size(gn)==[4 4]
        nogn = 1;
        scale = gn;
    else
        nogn = all(size(gn)==[0 0]);
        scale = [];
    end
    nogz = 1;
elseif nargin==4
    if size(gl)==[1 4] | size(gl)==[4 4]
        nogl = 1;
        scale = gl;
    else
        nogl = all(size(gl)==[0 0]);
        scale = [];
    end
    nogn = 1;
    nogz = 1;
else
    nogl = 1;
    nogn = 1;
    nogz = 1;
end

```

```

    scale = [];
end

if size(scale)==[0 0]
    scaleinfo = 0;
else
    scaleinfo = 1;
    if size(scale)==[1 4]
        scale = [scale; scale; scale; scale];
    end
end

gloop = fclose(fmul(gp,gfb));

if nogz
    gxr = fmul(gloop,fdiv(gff,gfb));
else
    gxr = fmul(fmul(gloop,fdiv(gff,gfb)),fdiv(gz,gp));
end

if nogl
    gzl = fdiv(gxr,gff);
else
    gzl = fmul(gxr,fdiv(gl,gff));
end

% The following calculations have the wrong sign, but since we only
% will plot the magnitude that does not matter.

if nogu
    gun = fdiv(gloop,gp);
else
    gun = fmul(gloop,fdiv(gn,gp));
end

grob = finv(gloop);

subplot;

subplot(221);
ind = size(gxr)*[0;1];
if scaleinfo, axis(scale(1,:)); end
if glob_hz
    loglog(gxr(:,1)/(2*pi),abs(gxr(:,2:ind)));
else
    loglog(gxr(:,1),abs(gxr(:,2:ind)));
end
glob_scale = axis;
if ~scaleinfo, axis; end

if glob_hz
    xlabel('Frequency [Hz]');
else
    xlabel('Frequency [rad/s]');
end
ylabel('Magnitude');
if nogz
    title('r --> y');
else
    title('r --> z');
end
end

```

```

subplot(222);
ind = size(gz1)*[0;1];
if scaleinfo, axis(scale(2,:)); end
if glob_hz
    loglog(gz1(:,1)/(2*pi),abs(gz1(:,2:ind)));
else
    loglog(gz1(:,1),abs(gz1(:,2:ind)));
end
glob_scale = [glob_scale; axis];
if ~scaleinfo, axis; end

if glob_hz
    xlabel('Frequency [Hz]');
else
    xlabel('Frequency [rad/s]');
end
ylabel('Magnitude');
if nogz
    title('l --> y');
else
    title('l --> z');
end

subplot(223);
ind = size(gun)*[0;1];
if scaleinfo, axis(scale(3,:)); end
if glob_hz
    loglog(gun(:,1)/(2*pi),abs(gun(:,2:ind)));
else
    loglog(gun(:,1),abs(gun(:,2:ind)));
end
glob_scale = [glob_scale; axis];
if ~scaleinfo, axis; end

if glob_hz
    xlabel('Frequency [Hz]');
else
    xlabel('Frequency [rad/s]');
end
ylabel('Magnitude');
title('n --> u');

subplot(224);
ind = size(grob)*[0;1];
if scaleinfo, axis(scale(4,:)); end
if glob_hz
    loglog(grob(:,1)/(2*pi),abs(grob(:,2:ind)));
else
    loglog(grob(:,1),abs(grob(:,2:ind)));
end
glob_scale = [glob_scale; axis];
if ~scaleinfo, axis; end

if glob_hz
    xlabel('Frequency [Hz]');
else
    xlabel('Frequency [rad/s]');
end
ylabel('Magnitude');
title('Robustness to mult uncert');

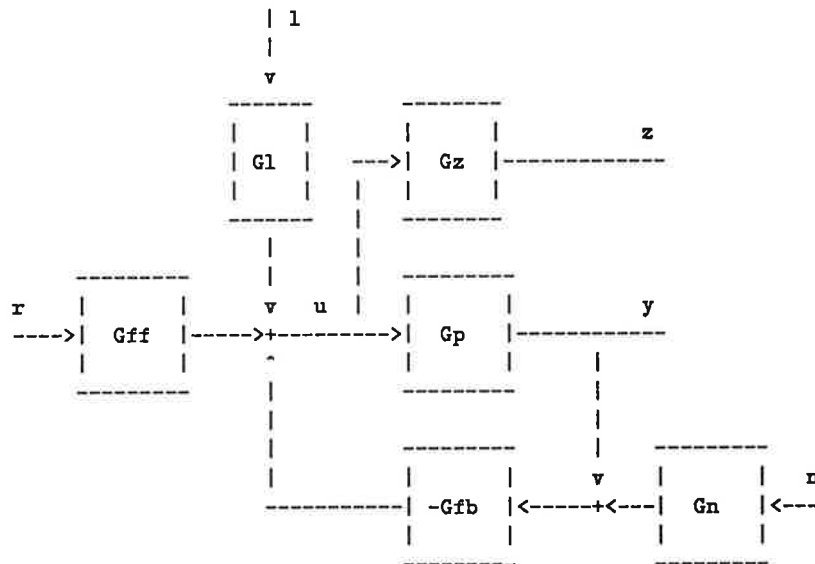
```

----- /regler/matlab/frbox/evsh.m -----

```

function evsh(gp,gfb,gff,gl,gn,gz,option)
% EVSH shows new frequency responses in a previous plot by EVPL
%
%   evsh(gp,gfb,gff,gl,gn,gz,option)
%   evsh(gp,gfb,gff,gl,gn,option)
%   evsh(gp,gfb,gff,gl,option)
%   evsh(gp,gfb,gff,option)
%
%   Three plots depicting the transfer functions from r to y (or z), from
%   l to y (or z), and from n to u are plotted. The fourth plot shows
%   a measure of how much multiplicative uncertainty the loop may sustain
%   without becoming unstable.
%
%   The noise and load disturbance inputs can be weighted by supplying
%   gl and/or gn. A nonempty gz tells that the evaluation should be done
%   using z rather than y. gl, gn, and gz are all optional. The value []
%   is interpreted as 1.
%
%   The curves are plotted using the optional argument option. The plot
%   scales are taken from the global variable glob_scale.
%
%   The frequency axis will be marked in Hz if the global variable
%   glob_hz has a value differing from 0.

```



```

% Kjell Gustafsson
% LastEditDate : Thu Mar 15 14:59:51 1990
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% Lund Institute of Technology, Lund, SWEDEN

```

```

if frcheck, return, end

```

```

if ~all(size(glob_scale)==[4 4])
    error('No previous evaluation plot');
end

```

```

if nargin==7
    nogl = all(size(gl)==[0 0]);
    nogn = all(size(gn)==[0 0]);
    nogz = all(size(gz)==[0 0]);
elseif nargin==6

```

```

    nogl = all(size(gl)==[0 0]);
    nogn = all(size(gn)==[0 0]);
    if isstr(gz)
        nogz = 1;
        option = gz;
    else
        nogz = all(size(gz)==[0 0]);
        option = '0';
    end
elseif nargin==5
    nogl = all(size(gl)==[0 0]);
    if isstr(gn)
        nogn = 1;
        option = gn;
    else
        nogn = all(size(gn)==[0 0]);
        option = '0';
    end
    nogz = 1;
elseif nargin==4
    if isstr(gl)
        nogl = 1;
        option = gl;
    else
        nogl = all(size(gl)==[0 0]);
        option = '0';
    end
    nogn = 1;
    nogz = 1;
else
    nogl = 1;
    nogn = 1;
    nogz = 1;
    option = '0';
end

gloop = fclose(fmul(gp,gfb));

if nogz
    gzx = fmul(gloop,fdiv(gff,gfb));
else
    gzx = fmul(fmul(gloop,fdiv(gff,gfb)),fdiv(gz,gp));
end

if nogl
    gzl = fdiv(gzx,gff);
else
    gzl = fmul(gzx,fdiv(gl,gff));
end

% The following calculations have the wrong sign, but since we only
% will plot the magnitude that does not matter.

if nogn
    gun = fdiv(gloop,gp);
else
    gun = fmul(gloop,fdiv(gn,gp));
end

grob = finv(gloop);

subplot(221);

```



```

axis(glob_scale(1,:));
ind = size(gzr)*[0;1];
if glob_hz
    if option=='0'
        loglog(gzr(:,1)/(2*pi),abs(gzr(:,2:ind)));
    else
        loglog(gzr(:,1)/(2*pi),abs(gzr(:,2:ind)),option);
    end
else
    if option=='0'
        loglog(gzr(:,1),abs(gzr(:,2:ind)));
    else
        loglog(gzr(:,1),abs(gzr(:,2:ind)),option);
    end
end

subplot(222);
axis(glob_scale(2,:));
ind = size(gzl)*[0;1];
if glob_hz
    if option=='0'
        loglog(gzl(:,1)/(2*pi),abs(gzl(:,2:ind)));
    else
        loglog(gzl(:,1)/(2*pi),abs(gzl(:,2:ind)),option);
    end
else
    if option=='0'
        loglog(gzl(:,1),abs(gzl(:,2:ind)));
    else
        loglog(gzl(:,1),abs(gzl(:,2:ind)),option);
    end
end

subplot(223);
axis(glob_scale(3,:));
ind = size(gun)*[0;1];
if glob_hz
    if option=='0'
        loglog(gun(:,1)/(2*pi),abs(gun(:,2:ind)));
    else
        loglog(gun(:,1)/(2*pi),abs(gun(:,2:ind)),option);
    end
else
    if option=='0'
        loglog(gun(:,1),abs(gun(:,2:ind)));
    else
        loglog(gun(:,1),abs(gun(:,2:ind)),option);
    end
end

subplot(224);
axis(glob_scale(4,:));
ind = size(grob)*[0;1];
if glob_hz
    if option=='0'
        loglog(grob(:,1)/(2*pi),abs(grob(:,2:ind)));
    else
        loglog(grob(:,1)/(2*pi),abs(grob(:,2:ind)),option);
    end
else
    if option=='0'
        loglog(grob(:,1),abs(grob(:,2:ind)));
    end
end

```

```

else
    loglog(grob(:,1),abs(grob(:,2:ind)),option);
end
axis;

----- /regler/matlab/frbox/fadd.m -----

function fr = fadd(fr1,fr2)
% FADD Adds two frequency responses (parallel connection of two systems).
%
%      fr = fadd(fr1,fr2)
%
%      Each frequency response in fr1 is added to the corresponding response
%      in fr2. If fr1 or fr2 contain only one response it is used for each
%      response in the other variable.

% Kjell Gustafsson
% LastEditDate : Wed Mar 7 14:47:37 1990
% Copyright (c) 1990 by Kjell Gustafsson and Department of Automatic Control,
% Lund Institute of Technology, Lund, SWEDEN

[n1,m1] = size(fr1);
[n2,m2] = size(fr2);

if n1~=n2
    error('Not the same number of frequency points.');
```

```

elseif any(fr1(:,1)-fr2(:,1)>eps)
    error('Different frequency points.');
```

```

elseif m1==2
    fr = [fr1(:,1) fr1(:,2)*ones(1,m2-1)+fr2(:,2:m2)];
```

```

elseif m2==2
    fr = [fr1(:,1) fr1(:,2:m1)+fr2(:,2)*ones(1,m1-1)];
```

```

elseif m1==m2
    fr = [fr1(:,1) fr1(:,2:m1)+fr2(:,2:m2)];
```

```

else
    error('Inconsistent number of columns in fr1 and fr2');
```

```

end

----- /regler/matlab/frbox/fclose.m -----

function fr = fclose(fro)
% FCLOSE Calculates the frequency response of the closed loop system
%      resulting from unity gain feedback of the loop transfer fro.
%
%      fr = fclose(fro)

% Kjell Gustafsson
% LastEditDate : Wed Mar 7 14:47:45 1990
% Copyright (c) 1990 by Kjell Gustafsson and Department of Automatic Control,
% Lund Institute of Technology, Lund, SWEDEN

[n,m] = size(fro);
fr = [fro(:,1) fro(:,2:m)./(1+fro(:,2:m))];

----- /regler/matlab/frbox/fdiv.m -----

function fr = fdiv(fr1,fr2)
% FDIV Divides two frequency responses (serial removal of one system
%      from another).
%
%      fr = fdiv(fr1,fr2)

```

```

%
%      Each frequency response in fr1 is divided by the corresponding
%      response in fr2. If fr1 or fr2 contain only one response it is used
%      for each response in the other variable.

% Kjell Gustafsson
% LastEditDate : Wed Mar 7 14:47:56 1990
% Copyright (c) 1990 by Kjell Gustafsson and Department of Automatic Control,
% Lund Institute of Technology, Lund, SWEDEN

[n1,m1] = size(fr1);
[n2,m2] = size(fr2);

if n1~=n2
    error('Not the same number of frequency points.');
```

```

elseif any(fr1(:,1)-fr2(:,1)>eps)
    error('Different frequency points.');
```

```

elseif m1==2
    fr = [fr1(:,1) (fr1(:,2)*ones(1,m2-1))./fr2(:,2:m2)];
```

```

elseif m2==2
    fr = [fr1(:,1) fr1(:,2:m1)./(fr2(:,2)*ones(1,m1-1))];
```

```

elseif m1==m2
    fr = [fr1(:,1) fr1(:,2:m1)./fr2(:,2:m2)];
```

```

else
    error('Inconsistent number of columns in fr1 and fr2');
```

```

end

----- /regler/matlab/frbox/finv.m -----

function fri = finv(fr)
% FINV Invertes a frequency response
%
%      fri = finv(fro)

% Kjell Gustafsson
% LastEditDate : Wed Mar 7 14:48:06 1990
% Copyright (c) 1990 by Kjell Gustafsson and Department of Automatic Control,
% Lund Institute of Technology, Lund, SWEDEN

[n,m] = size(fr);
fri = [fr(:,1) ones(fr(:,2:m))./fr(:,2:m)];

----- /regler/matlab/frbox/fmarg.m -----

function [gm,phm,wgm,wphm] = fmarg(fr)
%FMARG Gain margin, phase margin, and associated frequencies
%
%      [gm,phm,wgm,wphm] = fmarg(fr)
%
%      Calculates the gain and phase margins for the frequency responses
%      in fr. Each row in the output arguments corresponds to one column
%      in fr. An undefined gain och phase margin is represented with NaN.

% Kjell Gustafsson
% LastEditDate : Mon Jun 25 17:35:47 1990
% Copyright (c) 1990 by Kjell Gustafsson and Department of Automatic Control,
% Lund Institute of Technology, Lund, SWEDEN

gm = [];
phm = [];
wgm = [];
wphm = [];

```

```

for k=2:size(fr)*[0;1]
    [wphmtmp,phmtmp] = ampcross([fr(:,1) fr(:,k)],1);
    [wgmtmp,gmtmp] = phacross([fr(:,1) fr(:,k)],-180);
    if size(gmtmp)==[0 0], gmtmp = NaN; end
    if size(phmtmp)==[0 0], phmtmp = NaN; end
    if size(wgmtmp)==[0 0], wgmtmp = NaN; end
    if size(wphmtmp)==[0 0], wphmtmp = NaN; end
    gm = [gm; 1/gmtmp];
    phm = [phm; 180+phmtmp];
    wgm = [wgm; wgmtmp];
    wphm = [wphm; wphmtmp];
end

```

----- /regler/matlab/frbox/fmul.m -----

```

function fr = fmul(fr1,fr2)
% FMUL Multiplies two frequency responses (serial connection of two systems).
%
%      fr = fmul(fr1,fr2)
%
%      Each frequency response in fr1 is multiplied with the corresponding
%      response in fr2. If fr1 or fr2 contain only one response it is used
%      for each response in the other variable.

% Kjell Gustafsson
% LastEditDate : Wed Mar 7 14:48:16 1990
% Copyright (c) 1990 by Kjell Gustafsson and Department of Automatic Control,
% Lund Institute of Technology, Lund, SWEDEN

```

```

[n1,m1] = size(fr1);
[n2,m2] = size(fr2);

if n1~=n2
    error('Not the same number of frequency points.');
```

```

elseif any(fr1(:,1)-fr2(:,1)>eps)
    error('Different frequency points.');
```

```

elseif m1==2
    fr = [fr1(:,1) (fr1(:,2)*ones(1,m2-1)).*fr2(:,2:m2)];
```

```

elseif m2==2
    fr = [fr1(:,1) fr1(:,2:m1).*(fr2(:,2)*ones(1,m1-1))];
```

```

elseif m1==m2
    fr = [fr1(:,1) fr1(:,2:m1).*fr2(:,2:m2)];
```

```

else
    error('Inconsistent number of columns in fr1 and fr2');
```

```

end

```

----- /regler/matlab/frbox/fopen.m -----

```

function fro = fopen(frc)
% FOPEN Calculates the frequency response of the loop transfer
%      corresponding to a closed loop frequency response frc.
%
%      fro = fopen(frc)

% Kjell Gustafsson
% LastEditDate : Mon Mar 26 10:50:11 1990
% Copyright (c) 1990 by Kjell Gustafsson and Department of Automatic Control,
% Lund Institute of Technology, Lund, SWEDEN

[n,m] = size(frc);

```

```
fro = [frc(:,1) frc(:,2:m)./(1-frc(:,2:m))];
```

```
----- /regler/matlab/frbox/fpick.m -----
```

```
function fr_picked = fpick(fr,omega)
% FPICK Picks out values at certain frequencies of a frequency response.
%
%      FR_PICKED = FPICK(FR,OMEGA)
%
%      Makes linear interpolation in the frequency response FR at
%      the frequencies OMEGA. Frequencies in OMEGA outside the frequency
%      interval of FR are skipped and a warning text will appear.
```

```
% Mats Lilja
% LastEditDate : Tue Mar 13 14:29:14 1990
% Copyright (c) 1990 by Mats Lilja and Department of Automatic Control,
% Lund Institute of Technology, Lund, SWEDEN
```

```
w = sort(omega(:));
w_min = min(fr(:,1));
w_max = max(fr(:,1));
skip = find(w < w_min | w > w_max);
if sum(size(skip)) > 0,
    disp('Skipping frequencies outside the frequency interval:');
    skipped_frequencies = w(skip),
    w(skip) = [];
end;
g = table1(fr,w);
fr_picked = [w g];
```

```
----- /regler/matlab/frbox/frbox.m -----
```

```
% FRBOX -- A collection of routines to generate, plot, and manipulate
%          the frequency response of a system. Written by Kjell Gustafsson
%          and Michael Lundh, but in most cases originating from Mats Lilja.
%
% Generate
%
%      FRC, FRD      - frequency response from polynomial description
%      FRCSS, FRDSS  - frequency response from state space description
%      FRCSYS, FRDSYS - frequency response from system description
%      FRCPID, FRDPID - frequency response of PID controller
%      FRTUST        - frequency response of Tustin approximation
%      FRCASYMP      - amplitude asymptots from polynomial description
%      SVCSS         - singular value response from state space description
%      SVCSYS        - singular value response from system description
%
%      A frequency response is represented as a matrix [ w G1(i*w) G2(i*w) ... ]
%      with w in rad/s.
%
% Plot
%
%      BOPL, BOSH, BOGRID - Bode plot
%      AMPL, AMSH, AMGRID - amplitude plot
%      PHPL, PHSH, PHGRID - phase plot
%      NYPL, NYSH, NYGRID - Nyquist plot
%      NIPL, NISH, NIGRID - Nichols plot
%      EVPL, EVSH, EVGRID - plots to help evaluate a closed loop system
%
%      The *PL routines plot a new diagram from 1 up to 4 frequency responses.
%      A *SH routine adds to a previous plot, and *GRID plots grid and markings.
%
```

```

% Manipulate
%
%   FINV          - invert a frequency response
%   FADD, FSUB, FMUL, FDIV - various connections of two systems
%   FCLOSE, FOPEN, FSENS - closed loop, open loop, and sensitivity function
%
% Extracting data
%
%   FPICK          - pick out points from frequency response
%   LEVCROSS, AMPCROSS, PHACROSS - compute level crossings
%   FMARG          - amplitude and phase margin
%   BANDWIDTH      - 3 dB bandwidth
%
% Conversion
%
%   ID2FR - System Identification Toolbox data format to FRBOX format
%
% Miscellaneous
%
%   Some global variables are used. They are defined by executing FRBOX.
%   The names of the global variables start by 'glob_'. The frequency
%   plotting scale will be marked in Hz if the variable glob_hz has a
%   value different from 0 or [].
%   Try FRDEMO
%
% Bugs
%
%   Sometimes different (and erroneous) scaling on screen and in meta file.
%   Normally taken care of by using a larger plot window on screen.
%
%   Sometimes MATLAB chooses scales that one can not get through the axis
%   command. It is then impossible to add new curves with the *SH commands.
%
%   When using routines that plots in several plot windows you will be left
%   in a window different from 111. This is an inconvenience but has to be
%   done since subplot(111) empties the plot buffer, i.e. no hard copies.

% Kjell Gustafsson
% LastEditDate : Wed Jul  4 09:59:25 1990
% Copyright (c) 1990 by Kjell Gustafsson and Department of Automatic Control,
% Lund Institute of Technology, Lund, SWEDEN

global glob_scale;
global glob_hz;

----- /regler/matlab/frbox/frc.m -----

function fr = frc(b,a,tau,lgw1,lgw2,n)
% FRC   Computes the frequency response of a continuous time
%       transfer function.
%
%       fr = frc(b,a,tau,lgw1,lgw2,n)
%       fr = frc(b,a,tau,wvec)
%
%       The value of  $G(s) = b(s)/a(s)*exp(-tau*s)$  is calculated either for
%       the frequencies in wvec [rad/s] or for n logarithmically spaced
%       frequency points [rad/s] between  $10^{lgw1}$  and  $10^{lgw2}$ . The argument
%       n is optional with default value 50.
%
%       If b, a, and tau contain several rows the frequency response will be
%       calculated for each triplet b(i,:), a(i,:), and tau(i).
%

```

```

%      The output fr takes the form [ w  G1(iw) G2(iw) ... ] where Gi
%      corresponds to row i of a, b, and tau.

% Kjell Gustafsson
% LastEditDate : Wed Mar  7 14:49:05 1990
% Copyright (c) 1990 by Kjell Gustafsson and Department of Automatic Control,
% Lund Institute of Technology, Lund, SWEDEN

i = sqrt(-1);

if nargin==6
    w = logspace(lgw1,lgw2,n)';
elseif nargin==5
    w = logspace(lgw1,lgw2)';
else
    w = lgw1(:);
end

fr = [w gval(b,a,tau,i*w)];

----- /regler/matlab/frbox/frcasympt.m -----

function fr = frcasympt(b,a,tau,lgw1,lgw2)
% FRCASYMP Computes the Bode diagram asymptotes
%
%      fr = frcasympt(b,a,tau,lgw1,lgw2)
%
%      The frequency responses corresponding to the amplitude asymptotes of
%       $G(s) = b(s)/a(s)*exp(-s*tau)$  between  $10^{lgw1}$  and  $10^{lgw2}$  are
%      calculated. No attempt is made to calculate a phase asymptote, i.e.
%      the phase of fr will be 0.
%
%      The output fr takes the form [ w  G(iw) ].

% Kjell Gustafsson
% LastEditDate : Fri Mar  9 01:36:29 1990
% Copyright (c) 1990 by Kjell Gustafsson and Department of Automatic Control,
% Lund Institute of Technology, Lund, SWEDEN

w1 = 10^lgw1;
w2 = 10^lgw2;

% Find out how many poles and zeros at the origin

inda = find(a>eps);
na = length(a)-inda(length(inda));
indb = find(b>eps);
nb = length(b)-indb(length(indb));

% Calculate the slope of the low frequency asymptote and
% its magnitude for w = 1

slope0 = nb-na;
mag0 = b(indb(length(indb)))/a(inda(length(inda)));

if na==length(a)-1 & nb==length(b)-1
    % only poles and zeros at the origin
    fr = [w1 mag0*w1^slope0; w2 mag0*w2^slope0];
else
    % Calculate non origin poles and zeros

    p = roots(a(1:length(a)-na));

```

```

z = roots(b(1:length(b)-nb));

% Sort poles and zeros in magnitude order, calculate asymptote slopes

[wvec,ind] = sort(abs([p; z]));
slope = [-ones(length(p),1); ones(length(z),1)];
slope = cumsum(slope(ind)) + slope0;

% Calculate magnitudes for each frequency in wvec

mag = zeros(wvec);
mag(1) = mag0*wvec(1)^slope0;
for k = 2:length(wvec)
    mag(k) = mag(k-1)*(wvec(k)/wvec(k-1))^slope(k-1);
end

% Strip out the region between lgw1 and lgw2

if w1<=wvec(1)
    mag = [mag(1)*(w1/wvec(1))^slope0; mag];
    wvec = [w1; wvec];
else
    ind = find(wvec>w1);
    mag = [mag(ind(1))*(w1/wvec(ind(1)))^slope(ind(1)-1); mag(ind)];
    wvec = [w1; wvec(ind)];
end

ind = find(wvec<w2);
mag = [mag(ind); mag(ind(length(ind)))*..
    (w2/wvec(ind(length(ind))))^slope(ind(length(ind))-1)];
wvec = [wvec(ind); w2];

fr = [wvec mag];
end

----- /regler/matlab/frbox/frcheck.m -----

function notdef = frcheck
% FRCHECK checks if the global variables needed for FRBOX have been defined

% Kjell Gustafsson
% LastEditDate : Wed Mar 7 14:49:12 1990
% Copyright (c) 1990 by Kjell Gustafsson and Department of Automatic Control,
% Lund Institute of Technology, Lund, SWEDEN

if exist('glob_hz')~=1 | exist('glob_scale')~=1
    disp('Defining necessary global variables. Please reissue command.');
```

```

    frbox;
    notdef = 1;
else
    notdef = 0;
end

----- /regler/matlab/frbox/frcpid.m -----

function [fry,frref] = frcpid(k,ti,td,n,b,lgw1,lgw2,np)
% FRCPID Computes the frequency response of a continuous-time PID controller
%
%     [fry,frref] = frcpid(k,ti,td,n,b,lgw1,lgw2,np)
%     [fry,frref] = frcpid(k,ti,td,n,b,wvec)
```



```

%
%   There are two transfer functions associated with a PID controller:
%
%       Gr(s) = k*(b + 1/(ti*s))                (reference value, firref)
%       Gy(s) = k*(1 + 1/(ti*s) + s*td/(s*td/n+1))) (measured value, fry)
%
%   with the control signal formed as u = Gr r - Gy y.
%   The frequency response for these transfer functions are calculated
%   for the values in wvec [rad/s] or np logarithmically spaced frequency
%   points [rad/s] between 10^lgw1 and 10^lgw2. The argument np is optional
%   with default value 50. The output firref may be omitted.
%
%   k, ti, td, n, and/or b may contain several rows. The frequency response
%   for each set k(i), ti(i), td(i), n(i) and b(i) is calculated. If any of
%   the parameters is given as a single value while the others contain
%   several rows, then this single value is used for all the rows in the
%   other parameters.
%
%   The output fr takes the form [ w  G1(iw) G2(iw) ...] where Gi
%   corresponds to row i of k, ti, td, n and b.
%
%   The frequency response of a PI controller can be calculated
%   by setting td to []. The filter on the D-part is removed by setting
%   n to [] and a PD controller is calculated by setting ti to [].

% Kjell Gustafsson
% LastEditDate : Wed Jun 13 08:38:02 1990
% Copyright (c) 1990 by Kjell Gustafsson and Department of Automatic Control,
% Lund Institute of Technology, Lund, SWEDEN

i = sqrt(-1);

if nargin==8
    w = logspace(lgw1,lgw2,np)';
elseif nargin==7
    w = logspace(lgw1,lgw2)';
else
    w = lgw1(:);
end

nk = length(k);
nti = length(ti);
ntd = length(td);
nn = length(n);
nb = length(b);

maxn = max([nk nti ntd nn nb]);

if [nk nti ntd nn nb]==maxn | [nk nti ntd nn nb]==1 | [nk nti ntd nn nb]==0
    if nk==1, k = kron(k,ones(maxn,1)); end
    if nti==1, ti = kron(ti,ones(maxn,1)); end
    if ntd==1, td = kron(td,ones(maxn,1)); end
    if nn==1, n = kron(n,ones(maxn,1)); end
    if nb==1, b = kron(b,ones(maxn,1)); end
else
    error('Inconsistent number of rows in k, ti, td, n, and b')
end

k = k(:);
ti = ti(:);
td = td(:);
n = n(:);

```

```

b = b(:);

if [nti ntd]==0
    % P
    fry = [w gval(k,1,0,i*w)];
    frref = [w gval(k.*b,1,0,i*w)];
elseif [nti nn]==0
    % PD without filter
    fry = [w gval([k.*td k],1,0,i*w)];
    frref = [w gval(k.*b,1,0,i*w)];
elseif nti==0
    % PD with filter
    fry = [w gval([k.*(n+ones(maxn,1)) k.*n./td],[ones(maxn,1) n./td],0,i*w)];
    frref = [w gval(k.*b,1,0,i*w)];
elseif ntd==0
    % PI
    fry = [w gval([k k./ti],[1 0],0,i*w)];
    frref = [w gval([k.*b k./ti],[1 0],0,i*w)];
elseif nn==0
    % PID without filter
    fry = [w gval([k.*td k k./ti],[1 0],0,i*w)];
    frref = [w gval([k.*b k k./ti],[1 0],0,i*w)];
else
    % PID
    fry = ...
        [w gval([k.*(n+ones(maxn,1)) k.*(n./td+ones(maxn,1)./ti) k.*n./(ti.*td)],...
            [ones(maxn,1) n./td zeros(maxn,1)],0,i*w)];
    frref = [w gval([k.*b k k./ti],[1 0],0,i*w)];
end

```

----- /regler/matlab/frbox/frcss.m -----

```

function fr=frcss(a,b,c,d,tau,lgw1,lgw2,n)
% FRCSS Computes the frequency response of a continuous time MIMO state
% space system.
%
% fr = frcss(a,b,c,d,tau,lgw1,lgw2,n)
% fr = frcss(a,b,c,d,tau,wvec)
%
% The value of  $G(s) = (c(sI-a)^{-1}b + d) \exp(-\tau s)$  is calculated
% either for the frequencies in wvec [rad/s] or for n logarithmically
% spaced frequency points [rad/s] between  $10^{-lgw1}$  and  $10^{-lgw2}$ . The
% argument n is optional with default value 50.
%
% The output fr takes the form [ w G11(iw) G12(iw) ... Gmn(iw) ]
% with Gij as the transfer function from input j to output i.

% Michael Lundh (original)
% Kjell Gustafsson (revision)
% LastEditDate : Thu Mar 8 16:59:06 1990
% Copyright (c) 1990 by Kjell Gustafsson and Department of Automatic Control,
% Lund Institute of Technology, Lund, SWEDEN

```

```

if nargin==8
    w = logspace(lgw1,lgw2,n);
elseif nargin==7
    w = logspace(lgw1,lgw2);
else
    w = lgw1(:);
end

```

```

i = sqrt(-1);

error(abcdchk(a,b,c,d));
[no,ns] = size(c);
ni = size(b)*[0;1];

% Balance A
[t,a] = balance(a);
b = t \ b;
c = c * t;

% Reduce A to Hessenberg form
[p,a] = hess(a);
c = c*p;

gg = [];
for iu=1:ni
    g = ltifr(a,p'*b(:,iu),i*w);
    g = c*g + diag(d(:,iu)) * ones(no,length(w));
    gg = [gg g.'];
end;

%---- now sorted G11 G21 G31 .. G12 G22 .. .. Gmn -- modify
fr = [];
for i=1:no
    fr = [fr gg(:,i:no:no*ni)];
end

%---- add time delay
fr = diag(exp(-i*w*tau))*fr;

fr = [w(:) fr];

----- /regler/matlab/frbox/frcsys.m -----

function fr=frcsys(sys,nsys,tau,lgw1,lgw2,n)
% FRCSYS Computes the frequency response of a continuous time MIMO system.
%
%      fr = frcsys(sys,nsys,tau,lgw1,lgw2,n)
%      fr = frcsys(sys,nsys,tau,wvec)
%
%      The value of  $G(s) = (c(sI-a) + d) \exp(-\tau s)$  is calculated
%      either for the frequencies in wvec [rad/s] or for n logarithmically
%      spaced frequency points [rad/s] between  $10^{\lgw1}$  and  $10^{\lgw2}$ . The
%      argument n is optional with default value 50.
%
%      sys is a system description on the form [a b; c d] with nsys as the
%      number of states.
%
%      The output fr takes the form [ w  G11(iw) G12(iw) ... Gmn(iw) ]
%      with Gij as the transfer function from input j to output i.

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% LastEditDate : Wed Apr 4 09:09:41 1990
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% Lund Institute of Technology, Lund, SWEDEN

[na,ma]=size(sys);

a = sys(1:nsys,1:nsys);
b = sys(1:nsys,(nsys+1):ma);
c = sys((nsys+1):na,1:nsys);

```

```

d = sys((nsys+1):na,(nsys+1):ma);

if nargin==6
    fr = frcss(a,b,c,d,tau,lgw1,lgw2,n);
elseif nargin==5
    fr = frcss(a,b,c,d,tau,lgw1,lgw2);
else
    fr = frcss(a,b,c,d,tau,lgw1);
end

----- /regler/matlab/frbox/frd.m -----

function fr = frd(b,a,tsamp,lgw1,lgw2,n)
% FRD   Computes the frequency response of a discrete time
%       transfer function.
%
%       fr = frd(b,a,tsamp,lgw1,lgw2,n)
%       fr = frd(b,a,tsamp,lgw1,□,n)
%       fr = frd(b,a,tsamp,lgw1)
%       fr = frd(b,a,tsamp,wvec)
%
%       The value of  $H(z) = b(z)/a(z)$  is calculated either for the frequencies
%       in wvec [rad/s] or for n logarithmically spaced frequency points
%       [rad/s] between  $10^{-lgw1}$  and  $10^{-lgw2}$ . The argument n is optional with
%       default value 50. If lgw2 is supplied as an empty matrix or omitted it
%       is taken as half the sampling frequency ( $\pi/tsamp$ ).
%
%       If b and a contain several rows the frequency response will be
%       calculated for each pair b(i,:) and a(i,:).
%
%       The output fr takes the form
%       [ w H1(exp(iw*tsamp)) H2(exp(iw*tsamp)) ... ] where Hi corresponds
%       to row i of a and b.

% Kjell Gustafsson
% LastEditDate : Wed Mar 7 14:50:04 1990
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% Lund Institute of Technology, Lund, SWEDEN

i = sqrt(-1);

if nargin==6
    if size(lgw2)~= [0 0]
        w = logspace(lgw1,lgw2,n)';
    else
        w = logspace(lgw1,log10(pi/tsamp),n)';
    end
elseif nargin==5
    w = logspace(lgw1,lgw2)';
elseif length(lgw1)==1
    w = logspace(lgw1,log10(pi/tsamp))';
else
    w = lgw1(:);
end

fr = [w gval(b,a,zeros(size(a)*[1;0],1),exp(i*w*tsamp))];

----- /regler/matlab/frbox/frdemo.m -----

% Kjell Gustafsson
% LastEditDate : Thu Jul 19 11:10:10 1990
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```

```

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frbox
echo on
clc
%      This example demonstrates some of the functions in FRBOX

%      Through out the example we will use the process  $G = 2/(s+1)*exp(-s)$ 
%      Let's start by calculating its frequency response.

fp = frc(2,[1 1],1,-1,1);

pause % Strike RETURN to make a Bode plot of G

bopl(fp)
title('Bode plot for the process  $G = 2/(s+1)*exp(-s)$ ')

pause % Strike RETURN to add grid

bogrid, pause

clc
%      Calculate the gain and phase margin of the process

[gm,phm,wgm,wphm] = fmarg(fp)

pause % Strike RETURN to continue

clc
%      Use Ziegler-Nichols to calculate PID parameters

k = 0.6*gm, ti = 2*pi/wgm/2, td = ti/4,

pause % Strike RETURN to continue

clc
%      We want to investigate the closed loop system when using the
%      PID controller. Calculate the frequency response for the PID
%      controller, but vary the gain by 25 % around its nominal value.

[fy,fr] = frcpid(k*[0.75; 1; 1.25],ti,td,5,1,-1,1);

%      The PID controller has two different frequency responses; one from
%      measured value and one from reference value. We start by making
%      a Bode plot of the response from measured value. For completeness
%      we also include the response of the process.

pause % Strike RETURN for Bode plot

bopl(fy,fp),
title('Bode plot of PID controller,  $k = [0.75 \ 1 \ 1.25]*k_{nom}$ '),

%      We also want to see the response from reference value. To compare
%      we add it in the current diagram.

pause % Strike RETURN to add response from reference value

bosh(fr), pause

clc
%      By using FMUL we can calculate the loop gain. We plot it in
%      a Nichols plot.

```

```

pause % Strike RETURN for a Nichols plot of the loop gain

nipl(fmul(fy,fp))
title('Nichols plot of the loop gain'), pause

% The plot scales aren't too good, so we make a new plot with different
% scaling. We also mark the frequency corresponding to process phase lag
% equal to -180 degrees.

pause % Strike RETURN for a new Nichols plot

nipl(fmul(fy,fp),wgm,[-200 0 -1 1])
title('Nichols plot of the loop gain'), pause

pause % Strike RETURN to add grid and Mp-circles

nigrid, pause

clc
% Make a Bode plot of the sensitivity function

pause % Strike RETURN for a Bode plot of the sensitivity function

bopl(fsens(fmul(fp,fy)))
title('Bode plot of sensitivity function'), pause

clc
% When evaluating control systems there is a number of different
% transfer functions worth investigating. EVPL is a routine that
% plots some of them. For further information consult the help text
% of EVPL

pause % Strike RETURN for an evaluation plot

evpl(fp,fy,fr)

pause % Strike RETURN to end

echo off
subplot

----- /regler/matlab/frbox/frdpid.m -----

function [fry,frref] = frdpid(k,ti,td,n,b,tsamp,lgw1,lgw2,np)
% FRDPID Computes the frequency response of a discrete time PID controller
%
% [fry,frref] = frdpid(k,ti,td,n,b,tsamp,lgw1,lgw2,np)
% [fry,frref] = frdpid(k,ti,td,n,b,tsamp,wvec)
%
% There are two transfer functions associated with a PID controller:
%
% 
$$Gr(s) = k \cdot (b + 1/(ti \cdot s))$$
 (reference value, frref)
% 
$$Gy(s) = k \cdot (1 + 1/(ti \cdot s) + s \cdot td / (s \cdot td / n + 1))$$
 (measured value, fry)
%
% with the control signal formed as  $u = Gr \cdot r - Gy \cdot y$ . A standard
% discretization is to use forward Euler for the I-part and backward
% Euler for the derivative, i.e.  $1/(ti \cdot s) \rightarrow tsamp/(ti \cdot (z-1))$  and
%  $s \cdot td / (s \cdot td / n + 1) \rightarrow n \cdot gamma \cdot (z-1) / (z - gamma)$  with  $gamma = td / (td + n \cdot tsamp)$ 
%
% Using these discretizations, the frequency response for the two
% transfer functions are calculated for the values in wvec [rad/s] or np

```

```

% logarithmically spaced frequency points [rad/s] between 10^lgw1 and
% 10^lgw2. The argument np is optional with default value 50. If lgw2 is
% supplied as an empty matrix or omitted it is taken as half the
% sampling frequency (pi/tsamp). The output frref may be omitted.
%
% k, ti, td, n, and/or b may contain several rows. The frequency response
% for each set k(i), ti(i), td(i), n(i) and b(i) is calculated. If any of
% the parameters is given as a single value while the others contain
% several rows, then this single value is used for all the rows in the
% other parameters.
%
% The output fr takes the form [ w H1(iw) H2(iw) ...] where Hi
% corresponds to row i of k, ti, td, n and b.
%
% The frequency response of a PI controller can be calculated
% by setting td to []. The filter on the D-part is removed by setting
% n to [] and a PD controller is calculated by setting ti to [].

% Lars Rundqwist
% LastEditDate : Wed Jun 13 11:51:42 1990
% Copyright (c) 1990 by Lars Rundqwist and Department of Automatic Control,
% Lund Institute of Technology, Lund, SWEDEN
% Modification of FRCPID (using FRD) by Kjell Gustafsson

i = sqrt(-1);

if nargin==9
    if size(lgw2)~= [0 0]
        w = logspace(lgw1,lgw2,np)';
    else
        w = logspace(lgw1,log10(pi/tsamp),np)';
    end
elseif nargin==8
    if size(lgw2)~= [0 0]
        w = logspace(lgw1,lgw2)';
    else
        w = logspace(lgw1,log10(pi/tsamp))';
    end
elseif length(lgw1)==1
    w = logspace(lgw1,log10(pi/tsamp))';
else
    w = lgw1(:);
end

nk = length(k);
nti = length(ti);
ntd = length(td);
nn = length(n);
nb = length(b);

maxn = max([nk nti ntd nn nb]);

if [nk nti ntd nn nb]==maxn | [nk nti ntd nn nb]==1 | [nk nti ntd nn nb]==0
    if nk==1, k = kron(k,ones(maxn,1)); end
    if nti==1, ti = kron(ti,ones(maxn,1)); end
    if ntd==1, td = kron(td,ones(maxn,1)); end
    if nn==1, n = kron(n,ones(maxn,1)); end
    if nb==1, b = kron(b,ones(maxn,1)); end
else
    error('Inconsistent number of rows in k, ti, td, n, and b')
end

```

```

k = k(:);
ti = ti(:);
td = td(:);
n = n(:);
b = b(:);

gamma=td./(n*tsamp+td);
onesm=ones(maxn,1);

if [nti ntd]==0
    % P
    fry = [w gval(k,1,0,exp(i*w*tsamp))];
    frref = [w gval(k.*b,1,0,exp(i*w*tsamp))];
elseif [nti nn]==0
    % PD without filter
    fry = [w gval([k.*td/tsamp k-k.*td/tsamp],1,0,exp(i*w*tsamp))];
    frref = [w gval(k.*b,1,0,exp(i*w*tsamp))];
elseif nti==0
    % PD with filter
    fry = [w gval([k.*(n.*gamma+onesm) -k.*(n.*gamma+gamma)],[onesm -gamma], ...
        0,exp(i*w*tsamp))];
    frref = [w gval(k.*b,1,0,exp(i*w*tsamp))];
elseif ntd==0
    % PI
    fry = [w gval([k k.*(tsamp*onesm./ti-onesm)],[1 -1],0,exp(i*w*tsamp))];
    frref = [w gval([k.*b k.*(tsamp*onesm./ti-b)],[1 -1],0,exp(i*w*tsamp))];
elseif nn==0
    % PID without filter
    fry = [w gval(...
        [k.*td/tsamp k.*(onesm-2*td/tsamp) k.*(tsamp*onesm./ti-onesm+td/tsamp)],...
        [1 -1],0,exp(i*w*tsamp))];
    frref = [w gval([k.*b k.*(tsamp*onesm./ti-b)],[1 -1],0,exp(i*w*tsamp))];
else
    % PID
    fry = ...
        [w gval(...
            [k.*(n.*gamma+onesm) k.*(tsamp*onesm./ti-onesm-gamma-2*n.*gamma)..
            k.*(gamma-tsamp*gamma./ti+n.*gamma)],...
            [onesm -(onesm+gamma) gamma],0,exp(i*w*tsamp))];
    frref = [w gval([k.*b k.*(tsamp*onesm./ti-b)],[1 -1],0,exp(i*w*tsamp))];
end

```

----- /regler/matlab/frbox/frdss.m -----

```

function fr=frdss(a,b,c,d,tsamp,lgw1,lgw2,n)
% FRDSS Computes the frequency response of a discrete time MIMO state
% space system.
%
% fr = frdss(a,b,c,d,tsamp,lgw1,lgw2,n)
% fr = frdss(a,b,c,d,tsamp,lgw1,[],n)
% fr = frdss(a,b,c,d,tsamp,lgw1)
% fr = frdss(a,b,c,d,tsamp,wvec)
%
% The value of  $H(q) = c(qI-a)^{-1}b + d$  is calculated either for the
% frequencies in wvec [rad/s] or for n logarithmically spaced frequency
% points [rad/s] between  $10^{\lgw1}$  and  $10^{\lgw2}$ . The argument n is optional
% with default value 50. If lgw2 is supplied as an empty matrix or
% omitted it is taken as half the sampling frequency (pi/tsamp).
%
% The output fr takes the form
% [ w H11(exp(i*w*tsamp)) H12(exp(i*w*tsamp)) ... Hmn(exp(i*w*tsamp))]
% where Hij corresponds to the transfer function from input j to

```



```

%      output i.

% Michael Lundh (original)
% Kjell Gustafsson (revision)
% LastEditDate : Wed Mar  7 14:50:30 1990
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% Lund Institute of Technology, Lund, SWEDEN

if nargin==8
    if size(lgw2)~= [0 0]
        w = logspace(lgw1,lgw2,n)';
    else
        w = logspace(lgw1,log10(pi/tsamp),n)';
    end
elseif nargin==7
    w = logspace(lgw1,lgw2)';
elseif length(lgw1)==1
    w = logspace(lgw1,log10(pi/tsamp))';
else
    w = lgw1(:);
end

eiwh = exp(sqrt(-1)*w*tsamp);

error(abcdchk(a,b,c,d));
[no,ns] = size(c);
ni      = size(b)*[0;1];

% Balance A
[t,a] = balance(a);
b = t \ b;
c = c * t;

% Reduce A to Hessenberg form
[p,a] = hess(a);
c      = c*p;

gg = [];
for iu=1:ni
    g = ltifr(a,p'*b(:,iu),eiwh);
    g = c*g + diag(d(:,iu)) * ones(no,length(w));
    gg = [gg g.'];
end;

%---- now sorted G11 G21 G31 .. G12 G22 .. .. Gmn -- MODIFY
fr = w(:);
for i=1:no
    fr = [fr gg(:,i:no:no*ni)];
end

----- /regler/matlab/frbox/frdsys.m -----

function fr=frdsys(sys,nsys,tsamp,lgw1,lgw2,n)
% FRDSYS Computes the frequency response of a discrete time MIMO system.
%
%      fr = frdsys(sys,nsys,tsamp,lgw1,lgw2,n)
%      fr = frdsys(sys,nsys,tsamp,lgw1,[],n)
%      fr = frdsys(sys,nsys,tsamp,lgw1)
%      fr = frdsys(sys,nsys,tsamp,wvec)
%
%      The value of  $H(q) = c (qI-a)^{-1} b + d$  is calculated either for the
%      frequencies in wvec [rad/s] or for n logarithmically spaced frequency

```

```
%
% points [rad/s] between 10^lgw1 and 10^lgw2. The argument n is optional
% with default value 50. If lgw2 is supplied as an empty matrix or
% omitted it is taken as half the sampling frequency (pi/tsamp).
%
%
% sys is a system description on the form [a b; c d] with nsys as the
% number of states.
%
%
% The output fr takes the form
% [ w H11(exp(iw*tsamp)) H12(exp(iw*tsamp)) ... Hmn(exp(iw*tsamp))]
% where Hij corresponds to the transfer function from input j to
% output i.
```

```
% Kjell Gustafsson
% LastEditDate : Wed Mar 7 14:50:39 1990
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% Lund Institute of Technology, Lund, SWEDEN
```

```
[na,ma]=size(sys);
```

```
a = sys(1:nsys,1:nsys);
b = sys(1:nsys,(nsys+1):ma);
c = sys((nsys+1):na,1:nsys);
d = sys((nsys+1):na,(nsys+1):ma);
```

```
if nargin==6
    fr = frdsys(a,b,c,d,tsamp,lgw1,lgw2,n);
elseif nargin==5
    fr = frdsys(a,b,c,d,tsamp,lgw1,lgw2);
else
    fr = frdsys(a,b,c,d,tsamp,lgw1)
end
```

```
----- /regler/matlab/frbox/frtust.m -----
```

```
function fr = frtust(b,a,tsamp,lgw1,lgw2,n)
% FRTUST Computes the frequency response of the Tustin approximation of
% a continuous time transfer function.
%
%
% fr = frtust(b,a,tau,tsamp,lgw,n)
%
%
% The frequency response of the Tustin approximation of
%  $G(s) = b(s)/a(s)$  is calculated for the frequency points [rad/s] in
% wvec of for n logarithmically spaces frequency points between 10^lgw1
% and 10^lgw2. The argument n is optional with default value 50. If lgw2
% is supplied as an empty matrix or omitted it is taken as half the
% sampling frequency (pi/tsamp).
%
%
% If b and a contain several rows the frequency response will be
% calculated for each pair b(i,:) and a(i,:).
%
%
% The output fr takes the form
% [ w H1(exp(iw*tsamp)) H2(exp(iw*tsamp)) ... ] where Hi corresponds
% to row i of a and b.
```

```
% Kjell Gustafsson
% LastEditDate : Wed Mar 7 14:51:07 1990
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% Lund Institute of Technology, Lund, SWEDEN
```

```
i = sqrt(-1);
```

```
if nargin==6
```

```

if size(lgw2)~= [0 0]
    w = logspace(lgw1,lgw2,n)';
else
    w = logspace(lgw1,log10(pi/tsamp),n)';
end
elseif nargin==6
    w = logspace(lgw1,lgw2)';
elseif length(lgw1)==1
    w = logspace(lgw1,log10(pi/tsamp))';
else
    w = lgw1(:);
end

wtust = 2/tsamp*((exp(i*w*tsamp)-1)./(exp(i*w*tsamp)+1));
fr = [w gval(b,a,0,wtust)];

----- /regler/matlab/frbox/fsens.m -----

function fr = fsens(fro)
% FSENS Calculates the sensitivity frequency response corresponding
%       to the loop transfer fro.
%
%       fr = fsens(fro)

% Kjell Gustafsson
% LastEditDate : Wed Mar 7 14:51:55 1990
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% Lund Institute of Technology, Lund, SWEDEN

[n,m] = size(fro);
fr = [fro(:,1) ones(fro(:,2:m))./(1+fro(:,2:m))];

----- /regler/matlab/frbox/fsub.m -----

function fr = fsub(fr1,fr2)
% FSUB Subtracts two frequency responses (parallel connection with opposite
%       sign of two systems).
%
%       fr = fsub(fr1,fr2)
%
%       Each frequency response in fr2 is subtracted from the corresponding
%       response in fr1 (fr1-fr2). If fr1 or fr2 contain only one response it
%       is used for each response in the other variable.

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% LastEditDate : Wed Mar 7 14:52:02 1990
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[n1,m1] = size(fr1);
[n2,m2] = size(fr2);

if n1~=n2
    error('Not the same number of frequency points. ');
elseif any(fr1(:,1)-fr2(:,1)>eps)
    error('Different frequency points. ');
elseif m1==2
    fr = [fr1(:,1) fr1(:,2)*ones(1,m2-1)-fr2(:,2:m2)];
elseif m2==2
    fr = [fr1(:,1) fr1(:,2:m1)-fr2(:,2)*ones(1,m1-1)];
elseif m1==m2
    fr = [fr1(:,1) fr1(:,2:m1)-fr2(:,2:m2)];

```

```

else
    error('Inconsistent number of columns in fr1 and fr2');
end

----- /regler/matlab/frbox/gval.m -----

function gvec = gval(b,a,tau,wvec)
% GVAL evaluates a set of transfer functions at a vector of frequency points
%
%      gvec = gval(b,a,tau,wvec)
%
%      The value of  $G(s) = b(s)/a(s)*exp(-tau*s)$  is calculated for
%      the complex frequency points in wvec [rad/s]. The frequency response
%      can be calculated for several transfer functions by making b, a,
%      and tau contain several rows. Column k in gvec corresponds to row k
%      in a, b, and tau. If a, b, or tau is given as a single value while
%      the other parameters contain several rows then this single value will
%      be used for all the rows in the other parameters.

% Kjell Gustafsson
% LastEditDate : Wed Mar 7 14:52:14 1990
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% Lund Institute of Technology, Lund, SWEDEN

na = size(a)*[1;0];
nb = size(b)*[1;0];
nt = length(tau);
maxn = max([na nb nt]);

if [na nb nt]==maxn | [na nb nt]==1
    if na==1, a = kron(a,ones(maxn,1)); end
    if nb==1, b = kron(b,ones(maxn,1)); end
    if nt==1, tau = kron(tau,ones(maxn,1)); end
else
    error('Inconsistent number of rows in a, b, and tau')
end

gvec = zeros(length(wvec),maxn); % reserve space in advance for speed

for k=1:maxn,
    gvec(:,k) = ..
        exp(-tau(k)*wvec(:)).*polyval(b(k,:),wvec(:))./polyval(a(k,:),wvec(:));
end

----- /regler/matlab/frbox/id2fr.m -----

function fr = id2fr(idfr)
% ID2FR Convert Identification Toolbox frequency files to FRBOX format
%
%      FR = ID2FR(IDFR)
%
%      Convert an Identification Toolbox frequency file IDFR
%      to the format [omega G].

% Mats Lilja
% LastEditDate : Tue Mar 20 10:53:51 1990
% Copyright (c) 1990 by Mats Lilja and Department of Automatic Control,
% Lund Institute of Technology, Lund, SWEDEN

[nrows,ncols] = size(idfr);
idfr1 = idfr(1,:);
idfr2 = idfr(2:nrows,:);

```

```

freqind = find(idfr1 > 100);
ampind = find(idfr1 < 20);
phaind = find(idfr1 > 10 & idfr1 < 50);
nfre = length(freqind);
namp = length(ampind);
npha = length(phaind);
if max(abs([nfre-namp,nfre-npha])) > 0,
    error('Different number of frequency, amplitude or phase columns');
end;
nfre = length(freqind);
if nfre > 1,
    disp('Picking all frequency responses with the same frequency column');
    disp('as the first frequency response.');
```

```

end;
omega = idfr2(:,freqind);
omega1 = omega(:,1);
ind = freqind(1);
for j=2:nfre,
    if sum(abs(omega1-omega(:,j))) < eps,
        ind = [ind idfr1(freqind(j))-100];
    end;
end;
npicked = length(ind);
if npicked == 1,
    pluralis = [];
else,
    pluralis = 's';
end;
disp([sprintf('%g frequency response',npicked) pluralis ' picked.']);
fr = omega1;
for k=ind,
    aind = find(idfr1==k);
    ampk = idfr2(:,aind);
    pind = find(idfr1==20+k);
    phak = idfr2(:,pind);
    fr = [fr ampk.*exp(sqrt(-1)*phak*pi/180)];
end;
```

----- /regler/matlab/frbox/levcross.m -----

```

function [xcross,zvalues] = levcross(table,level)
% LEVCROSS Compute level crossings in a table
%
%       XCROSS = LEVCROSS(TABLE,LEVEL)
%
%       Given a two column table TABLE, [ X Y ], all values in X
%       for which Y crosses LEVEL are computed.
%
%       If TABLE consists of three or more columns [ X Y Z ]
%
%       [XCROSS,ZVALUES] = LEVCROSS(TABLE,LEVEL)
%
%       gives the corresponding values of Z as well

% Mats Lilja
% LastEditDate : Mon Jun 25 17:25:56 1990
% Copyright (c) 1990 by Mats Lilja and Department of Automatic Control,
% Lund Institute of Technology, Lund, SWEDEN

x = table(:,1);
y = table(:,2);
[nrows,ncols] = size(table);
```

```

z = table(:,3:ncols);
err = y - level;
indices = find(diff(sign(err))~=0);
if length(indices)<1,
    disp('No crossing of this level');
end;
xcross = [];
zvalues = [];
for ind1=indices',
    ind2 = min([length(x),ind1+1]);
    yxz = [y x z];
    yxz1 = yxz(ind1:ind2,:);
    xz = table1(yxz1,level);
    xcross = [xcross ; xz(1)];
    zvalues = [zvalues ; xz(2:ncols-1)];
end;

```

----- /regler/matlab/frbox/mpcirc.m -----

```

function z = mpcirc(mp,n);
% MPCIRC Calculates mp-circles.
%
%      z = mpcirc(mp,n)
%
%      Calculates mp-circles corresponding to the values in the row
%      vector mp. n states the number of points on each circle. n is
%      optional, and if not given taken as 40.

% Kjell Gustafsson
% LastEditDate : Wed Mar  7 14:52:31 1990
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% Lund Institute of Technology, Lund, SWEDEN

if nargin == 1,
    n = 40;
end
i = sqrt(-1);
uc = exp(i*(0.00001:2*(pi-0.000011)/(n-1):(2*pi-0.00001)))';
ucs = kron(uc,mp);
z = ucs./(ones(ucs) - ucs);

```

----- /regler/matlab/frbox/nigrid.m -----

```

function nigrid(mp)
% NiGRID Plot grid and mark the mp-circles in a Nichols plot.
%
%      nigrid(mp)
%
%      The argument mp decides which mp-circles to draw. If mp is not
%      supplied the circle corresponding to  $\log_{10}(|G|) = [-0.5 \ -0.2$ 
%       $-0.1 \ -0.05 \ 0 \ 0.05 \ 0.1 \ 0.2 \ 0.5]$  are drawn.

% Kjell Gustafsson
% LastEditDate : Wed Mar  7 14:52:43 1990
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% Lund Institute of Technology, Lund, SWEDEN

niscala = axis;

hold on;
grid;

```

```

phtemp = nyscale(1);
if nargin==0,
    mp = [10^-0.5 10^-0.2 10^-0.1 10^-0.05 1 10^(-0.05)..
          10^(-0.1) 10^(-0.2) 10^(-0.5)];
end;
mpval = mpcirc(mp,100);
mpabs = abs(mpval);
mparg = arg(mpval);
mparg = mparg - 360*ones(100,1)*(max(mparg)>0);
while phtemp<nyscale(2)+359,
    semilogy(mparg+ceil(phtemp/360)*360,mpabs,'-');
    phtemp = phtemp+360;
end
hold off;

----- /regler/matlab/frbox/nipl.m -----

function nipl(fr1,fr2,fr3,fr4,wmark,scale)
% NIPL Plot a Nichols plot.
%
%    nipl(fr1,fr2,fr3,fr4,wmark,scale)
%    nipl(fr1,fr2,fr3,fr4,[],scale)
%    nipl(fr1,fr2,fr3,fr4,wmark)
%    nipl(fr1,fr2,fr3,fr4)
%
%    A Nichols plot is done from the frequency responses in fr1 - fr4.
%    The arguments fr2 - fr4 are optional. fr1 - fr4 is allowed to have
%    different number of data points and columns.
%
%    The frequency points in wmark are marked in the plot. If wmark is
%    omitted or has the value [] no marking is done. If wmark equals
%    '125' then the 1, 2 and 5 frequency points in each decade are marked
%    with +, *, and o, respectively. Due to numerics it may happen that
%    end points are not marked. If the global variable glob_hz has a value
%    differing from 0, then the marked points will be in [Hz] while in
%    [rad/s] otherwise. The mp-circle corresponding to log10(|G|) = 0.1
%    is plotted.
%
%    The scales of the plot can be affected by supplying the argument
%    scale. It takes the form [phmin phmax amin amax]. amin and amax are
%    given in 10-logarithm, i.e. amin = -1, amax = 2 corresponds to an
%    amplitude scale from 0.1 to 100.
%
%    To draw consecutive plots in the same diagram use NISH.

% Kjell Gustafsson
% LastEditDate : Tue Apr 17 08:24:49 1990
% Copyright (c) 1990 by Kjell Gustafsson and Department of Automatic Control,
% Lund Institute of Technology, Lund, SWEDEN

if frcheck, return, end

% Determine if the scale and/or mark argument is present

if nargin==1
    scaleinfo = 0;
    markinfo = 0;
    markarg = 0;
    wmark = [];
else
    if nargin<6
        if nargin==5

```

```

        scale = wmark;
    else
        scale = eval(['fr' int2str(nargin)]);
    end
    wmark = eval(['fr' int2str(nargin-1)]);
end
if min(size(wmark))>1
    scaleinfo = 0;
    wmark = scale;
    wsize = size(wmark);
    if min(wsize)==1
        markinfo = 1;
        markarg = 1;
    elseif wsize==[0 0]
        markinfo = 0;
        markarg = 1;
    else
        markinfo = 0;
        markarg = 0;
    end
else
    if size(scale)==[1 4]
        scaleinfo = 1;
    else
        error('Incorrect scale argument');
    end
    markarg = 1;
    if size(wmark)==[0 0]
        markinfo = 0;
    else
        markinfo = 1;
    end
end
end

% Construct a command that calculates which decades a frequency response spans

if glob_hz,
    decstr = ['dec = 2*pi*'.
        'exp(log(10)*(floor(log10(wmin)/(2*pi))):ceil(log10(wmax)/(2*pi))))'];
else
    decstr = 'dec = exp(log(10)*(floor(log10(wmin)):ceil(log10(wmax))))';
end

% Calculate the markings for the first response. The interpolation has to be
% done on the phase-amplitude data to handle phase wrap correctly.
% Unfortunately this makes the code rather involved.

ind1 = size(fr1)*[0;1];
ind2 = 2*(ind1-1);
f = [fr1(:,1) abs(fr1(:,2:ind1)) arg(fr1(:,2:ind1))];

if markinfo
    if ~isstr(wmark)
        ptemp = table1(f,wmark);
        if size(ptemp)~= [0 0]
            pt1 = ptemp(:,1:ind1-1);
            pt2 = ptemp(:,ind1:ind2);
            p = [pt1(:) pt2(:)];
        else
            p = [];
        end
    end
end

```



```

        end
    else
        wmin = min(f(:,1));
        wmax = max(f(:,1));
        eval(decstr);
        w1 = dec;
        w2 = 2*dec;
        w5 = 5*dec;
        ptemp = table1(f,w1(find((w1 >= wmin) & (w1 <= wmax))));
        if size(ptemp)~= [0 0]
            pt1 = ptemp(:,1:ind1-1);
            pt2 = ptemp(:,ind1:ind2);
            p1 = [pt1(:) pt2(:)];
        else
            p1 = [];
        end
        ptemp = table1(f,w2(find((w2 >= wmin) & (w2 <= wmax))));
        if size(ptemp)~= [0 0]
            pt1 = ptemp(:,1:ind1-1);
            pt2 = ptemp(:,ind1:ind2);
            p2 = [pt1(:) pt2(:)];
        else
            p2 = [];
        end
        ptemp = table1(f,w5(find((w5 >= wmin) & (w5 <= wmax))));
        if size(ptemp)~= [0 0]
            pt1 = ptemp(:,1:ind1-1);
            pt2 = ptemp(:,ind1:ind2);
            p5 = [pt1(:) pt2(:)];
        else
            p5 = [];
        end
    end
end

f1 = f;
istr1 = sprintf('(:,2:%g)',ind1);
istr2 = sprintf('(:,%g+1:%g+1)',ind1,ind2);
plotnich = ['semilogy(f1' istr2 ',f1' istr1 ];

% Loop to handle the rest of the responses similar to the first one

for k=2:nargin-scaleinfo-markarg,
    kstr = int2str(k);
    f = eval(['fr' kstr]);
    ind1 = size(f)*[0;1];
    ind2 = 2*(ind1-1);
    f = [f(:,1) abs(f(:,2:ind1)) arg(f(:,2:ind1))];

    if markinfo
        if ~isstr(wmark)
            ptemp = table1(f,wmark);
            if size(ptemp)~= [0 0]
                pt1 = ptemp(:,1:ind1-1);
                pt2 = ptemp(:,ind1:ind2);
                p = [p; pt1(:) pt2(:)];
            end
        else
            wmin = min(f(:,1));
            wmax = max(f(:,1));
            eval(decstr);
            w1 = dec;

```

```

w2 = 2*dec;
w5 = 5*dec;
ptemp = table1(f,w1(find((w1 >= wmin) & (w1 <= wmax))));
if size(ptemp)~= [0 0]
    pt1 = ptemp(:,1:ind1-1);
    pt2 = ptemp(:,ind1:ind2);
    p1 = [p1; pt1(:) pt2(:)];
end
ptemp = table1(f,w2(find((w2 >= wmin) & (w2 <= wmax))));
if size(ptemp)~= [0 0]
    pt1 = ptemp(:,1:ind1-1);
    pt2 = ptemp(:,ind1:ind2);
    p2 = [p2; pt1(:) pt2(:)];
end
ptemp = table1(f,w5(find((w5 >= wmin) & (w5 <= wmax))));
if size(ptemp)~= [0 0]
    pt1 = ptemp(:,1:ind1-1);
    pt2 = ptemp(:,ind1:ind2);
    p5 = [p5; pt1(:) pt2(:)];
end
end
end

eval(['f' kstr ' = f;']);
istr1 = sprintf('(:,2:%g)',ind1);
istr2 = sprintf('(:,%g+1:%g+1)',ind1,ind2);

plotnich = [plotnich 'f' kstr istr2 'f' kstr istr1];
end

plotnich = [plotnich ');'];

subplot(111)
if scaleinfo, axis(scale); end
eval(plotnich);

hold on;
if markinfo
    if ~isstr(wmark)
        semilogy(p(:,2),p(:,1),'x')
    else
        semilogy(p1(:,2),p1(:,1),'+')
        semilogy(p2(:,2),p2(:,1),'*')
        semilogy(p5(:,2),p5(:,1),'o')
    end
end
end
hold off;

% Plot mp-circle

niscala = axis;
mp = mpcirc(10^-0.1,100);
mpabs = abs(mp);
mparg = arg(mp);
mparg = mparg - 360*ones(100,1)*(max(mparg)>0);
phtemp = niscala(1);
hold on;
while phtemp<niscala(2)+359,
    semilogy(mparg+ceil(phtemp/360)*360,mpabs,-180+ceil(phtemp/360)*360,1,'+');
    phtemp = phtemp+360;
end
hold off;

```

```

ylabel('Magnitude');
xlabel('Phase [deg]');
if isstr(wmark)
    if glob_hz,
        text(0.96,0.89,'Hz','sc');
    else
        text(0.96,0.89,'rad','sc');
    end
    text(0.96,0.86,'1 +','sc');
    text(0.96,0.83,'2 *','sc');
    text(0.96,0.80,'5 o','sc');
end

```

----- /regler/matlab/frbox/nish.m -----

```

function nish(fr,wmark,option)
% NISH Show a Nichols plot in a previously drawn Nichols diagram.
%
%      nish(fr,wmark,option)
%      nish(fr,[],option)
%      nish(fr,wmark)
%      nish(fr)
%
%      A Nichols plot is done from the frequency responses in fr using
%      plotoption option. The argument option is optional.
%
%      The frequency points in wmark are marked in the plot. If wmark is
%      omitted or has the value [] no marking is done. If wmark equals
%      '125' then the 1, 2 and 5 frequency points in each decade are marked
%      with +, *, and o, respectively. Due to numerics it may happen that
%      end points are not marked. If the global variable glob_hz has a value
%      differing from 0, then the marked points will be in [Hz] while in
%      [rad/s] otherwise.

% Kjell Gustafsson
% LastEditDate : Fri Mar 30 08:27:01 1990
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% Lund Institute of Technology, Lund, SWEDEN

if frcheck, return, end

if nargin>1
    markinfo = size(wmark)~= [0 0];
else
    markinfo = 0;
end

% Calculate the markings. The interpolation has to be done on the
% phase-amplitude data to handle phase wrap correctly. Unfortunately
% this makes the code rather involved.

ind1 = size(fr)*[0;1];
ind2 = 2*(ind1-1);
f = [fr(:,1) abs(fr(:,2:ind1)) arg(fr(:,2:ind1))];

if markinfo
    if ~isstr(wmark)
        ptemp = table1(f,wmark);
        if size(ptemp)~= [0 0]
            pt1 = ptemp(:,1:ind1-1);
            pt2 = ptemp(:,ind1:ind2);

```

```

    p = [pt1(:) pt2(:)];
else
    p = [];
end
else
    wmin = min(f(:,1));
    wmax = max(f(:,1));
    if glob_hz,
        dec = 2*pi*...
            exp(log(10)*(floor(log10(wmin/(2*pi))):ceil(log10(wmax/(2*pi))))));
    else
        dec = exp(log(10)*(floor(log10(wmin)):ceil(log10(wmax)))));
    end
    w1 = dec;
    w2 = 2*dec;
    w5 = 5*dec;
    ptemp = table1(f,w1(find((w1 >= wmin) & (w1 <= wmax))));
    if size(ptemp)~= [0 0]
        pt1 = ptemp(:,1:ind1-1);
        pt2 = ptemp(:,ind1:ind2);
        p1 = [pt1(:) pt2(:)];
    else
        p1 = [];
    end
    ptemp = table1(f,w2(find((w2 >= wmin) & (w2 <= wmax))));
    if size(ptemp)~= [0 0]
        pt1 = ptemp(:,1:ind1-1);
        pt2 = ptemp(:,ind1:ind2);
        p2 = [pt1(:) pt2(:)];
    else
        p2 = [];
    end
    ptemp = table1(f,w5(find((w5 >= wmin) & (w5 <= wmax))));
    if size(ptemp)~= [0 0]
        pt1 = ptemp(:,1:ind1-1);
        pt2 = ptemp(:,ind1:ind2);
        p5 = [pt1(:) pt2(:)];
    else
        p5 = [];
    end
end
end

hold on;
if nargin==3
    semilogy(f(:,ind1+1:ind2+1),f(:,2:ind1));
else
    semilogy(f(:,ind1+1:ind2+1),f(:,2:ind1),option);
end
if markinfo
    if ~isstr(wmark)
        semilogy(p(:,2),p(:,1),'x')
    else
        semilogy(p1(:,2),p1(:,1),'+')
        semilogy(p2(:,2),p2(:,1),'*')
        semilogy(p5(:,2),p5(:,1),'o')
    end
end
end
hold off;

```

----- /regler/matlab/frbox/nygrid.m -----

```

function nygrid
% NYGRID Plot grid and mark axis in a Nyquist plot.

% Kjell Gustafsson
% LastEditDate : Mon Jun 25 15:50:02 1990
% Copyright (c) 1990 by Kjell Gustafsson and Department of Automatic Control,
% Lund Institute of Technology, Lund, SWEDEN

axis('square');
hold on;
plot([-1E10; 1E10],[0; 0]);      % real axis
plot([0; 0],[-1E10; 1E10]);     % imaginary axis
grid;
hold off;
axis('normal');

----- /regler/matlab/frbox/nypl.m -----

function nypl(fr1,fr2,fr3,fr4,wmark,scale)
% NYPL Plot a Nyquist plot.
%
%      nypl(fr1,fr2,fr3,fr4,wmark,scale)
%      nypl(fr1,fr2,fr3,fr4,[],scale)
%      nypl(fr1,fr2,fr3,fr4,wmark)
%      nypl(fr1,fr2,fr3,fr4)
%
%      A Nyquist plot is done from the frequency responses in fr1 - fr4.
%      The arguments fr2 - fr4 are optional. fr1 - fr4 is allowed to have
%      different number of data points and columns.
%
%      The frequency points in wmark are marked in the plot. If wmark is
%      omitted or has the value [] no marking is done. If wmark equals
%      '125' then the 1, 2 and 5 frequency points in each decade are marked
%      with +, *, and o, respectively. Due to numerics it may happen that
%      end points are not marked. If the global variable glob_hz has a value
%      differing from 0, then the marked points will be in [Hz] while in
%      [rad/s] otherwise.
%
%      By default the plot scale is chosen as [-2 1 -2 1], i.e. a square
%      with the -1 point in the center. The scaling can be affected by
%      supplying the argument scale. scale may take the following forms
%      [xmin xmax ymin ymax],
%      [xmin xmax ymin]      interpreted as [xmin xmax ymin ymin+(xmax-xmin)],
%      [xmin xmax]           interpreted as [xmin xmax xmin xmax]
%      [xmin]                interpreted as [-xmin xmin -xmin xmin]
%
%      To draw consecutive plots in the same diagram use NYSH.

% Kjell Gustafsson
% LastEditDate : Thu May 3 16:12:32 1990
% Copyright (c) 1990 by Kjell Gustafsson and Department of Automatic Control,
% Lund Institute of Technology, Lund, SWEDEN

if frcheck, return, end

% Determine if the scale and/or mark argument is present

if nargin==1
    scaleinfo = 0;
    markinfo = 0;
    markarg = 0;
    wmark = [];

```

```

else
    if nargin<6
        if nargin==5
            scale = wmark;
        else
            scale = eval(['fr' int2str(nargin)]);
        end
        wmark = eval(['fr' int2str(nargin-1)]);
    end
    if min(size(wmark))>1
        scaleinfo = 0;
        wmark = scale;
        wsize = size(wmark);
        if min(wsize)==1
            markinfo = 1;
            markarg = 1;
        elseif wsize==[0 0]
            markinfo = 0;
            markarg = 1;
        else
            markinfo = 0;
            markarg = 0;
        end
    else
        scaleinfo = 1;
        [ns,ms] = size(scale);
        if ns==1,
            if ms==1,
                scale = [-scale scale -scale scale];
            elseif ms==2,
                scale = [scale scale];
            elseif ms==3,
                scale = [scale scale(3)+(scale(2)-scale(1))];
            elseif ms==4,
                scale = scale;
            else
                error('Incorrect scale argument');
            end
        else
            error('Incorrect scale argument');
        end
        markarg = 1;
        if size(wmark)==[0 0]
            markinfo = 0;
        else
            markinfo = 1;
        end
    end
end

% Construct a command that calculates which decades a frequency response spans

if glob_hz,
    decstr = ['dec = 2*pi*'.
        'exp(log(10)*(floor(log10(wmin)/(2*pi))):ceil(log10(wmax)/(2*pi))))'];
else
    decstr = 'dec = exp(log(10)*(floor(log10(wmin)):ceil(log10(wmax))))';
end

% Calculate the markings for the first response.

if markinfo

```

```

if ~isstr(wmark)
    ptemp = table1(fr1,wmark);
    if size(ptemp)~= [0 0]
        p = ptemp(:);
    else
        p = [];
    end
else
    wmin = min(fr1(:,1));
    wmax = max(fr1(:,1));
    eval(decstr);
    w1 = dec;
    w2 = 2*dec;
    w5 = 5*dec;
    ptemp = table1(fr1,w1(find((w1 >= wmin) & (w1 <= wmax))));
    if size(ptemp)~= [0 0]
        p1 = ptemp(:);
    else
        p1 = [];
    end
    ptemp = table1(fr1,w2(find((w2 >= wmin) & (w2 <= wmax))));
    if size(ptemp)~= [0 0]
        p2 = ptemp(:);
    else
        p2 = [];
    end
    ptemp = table1(fr1,w5(find((w5 >= wmin) & (w5 <= wmax))));
    if size(ptemp)~= [0 0]
        p5 = ptemp(:);
    else
        p5 = [];
    end
end
end

ind = sprintf('(:,2:%g)',size(fr1)*[0;1]);
plotny = ['plot(real(fr1' ind '),imag(fr1' ind '))'];

% Loop to handle the rest of the responses similar to the first one

for k=2:nargin-scaleinfo-markarg,
    kstr = int2str(k);
    f = eval(['fr' kstr]);

    if markinfo
        if ~isstr(wmark)
            ptemp = table1(f,wmark);
            if size(ptemp)~= [0 0]
                p = [p; ptemp(:)];
            end
        else
            wmin = min(f(:,1));
            wmax = max(f(:,1));
            eval(decstr);
            w1 = dec;
            w2 = 2*dec;
            w5 = 5*dec;
            ptemp = table1(f,w1(find((w1 >= wmin) & (w1 <= wmax))));
            if size(ptemp)~= [0 0]
                p1 = [p1; ptemp(:)];
            end
            ptemp = table1(f,w2(find((w2 >= wmin) & (w2 <= wmax))));

```

```

        if size(ptemp)~= [0 0]
            p2 = [p2; ptemp(:)];
        end
        ptemp = table1(f,w5(find((w5 >= wmin) & (w5 <= wmax))));
        if size(ptemp)~= [0 0]
            p5 = [p5; ptemp(:)];
        end
    end
end

eval(['ind = sprintf('':,2:%g'',size(fr' kstr ')*[0;1]);'])
plotny = [plotny ',real(fr' kstr ind '),imag(fr' kstr ind ')]';
end

plotny = [plotny ');'];

subplot(111)
axis('square');
if scaleinfo,
    axis(scale);
else
    axis([-2 1 -2 1]);
end
eval(plotny);

hold on;
if markinfo
    if ~isstr(wmark)
        plot(p,'x')
    else
        plot(p1,'+')
        plot(p2,'*')
        plot(p5,'o')
    end
end

ylabel('Im');
xlabel('Re');
if isstr(wmark)
    if glob_hz,
        text(0.845,0.89,'Hz','sc');
    else
        text(0.845,0.89,'rad/s','sc');
    end
    text(0.845,0.86,'1 +','sc');
    text(0.845,0.83,'2 *','sc');
    text(0.845,0.80,'5 o','sc');
end

hold off;
axis('normal');

```

----- /regler/matlab/frbox/nysh.m -----

```

function nysh(fr,wmark,option)
% NYSH Show a Nyquist plot in a previously drawn Nyquist diagram.
%
%     nysh(fr,wmark,option)
%     nysh(fr,[],option)
%     nysh(fr,wmark)
%     nysh(fr)
%

```



```

%      A Nyquist plot is done from the frequency responses in fr using
%      the plotoption option. The argument option is optional.
%
%      The frequency points in wmark are marked in the plot. If wmark is
%      omitted or has the value [] no marking is done. If wmark equals
%      '125' then the 1, 2 and 5 frequency points in each decade are marked
%      with +, *, and o, respectively. Due to numerics it may happen that
%      end points are not marked. If the global variable glob_hz has a value
%      differing from 0, then the marked points will be in [Hz] while in
%      [rad/s] otherwise.

% Kjell Gustafsson
% LastEditDate : Fri Mar 30 08:26:48 1990
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% Lund Institute of Technology, Lund, SWEDEN

if frcheck, return, end

if nargin>1
    markinfo = size(wmark)~= [0 0];
else
    markinfo = 0;
end

% Calculate the markings.

if markinfo
    if ~isstr(wmark)
        ptemp = table1(fr,wmark);
        if size(ptemp)~= [0 0]
            p = ptemp(:);
        else
            p = [];
        end
    else
        wmin = min(fr(:,1));
        wmax = max(fr(:,1));
        if glob_hz,
            dec = 2*pi*..
                exp(log(10)*(floor(log10(wmin/(2*pi))):ceil(log10(wmax/(2*pi))))));
        else
            dec = exp(log(10)*(floor(log10(wmin)):ceil(log10(wmax)))));
        end
        w1 = dec;
        w2 = 2*dec;
        w5 = 5*dec;
        ptemp = table1(fr,w1(find((w1 >= wmin) & (w1 <= wmax))));
        if size(ptemp)~= [0 0]
            p1 = ptemp(:);
        else
            p1 = [];
        end
        ptemp = table1(fr,w2(find((w2 >= wmin) & (w2 <= wmax))));
        if size(ptemp)~= [0 0]
            p2 = ptemp(:);
        else
            p2 = [];
        end
        ptemp = table1(fr,w5(find((w5 >= wmin) & (w5 <= wmax))));
        if size(ptemp)~= [0 0]
            p5 = ptemp(:);
        else

```

```

        p5 = [];
    end
end
end

ind = size(fr)*[0;1];

axis('square');
hold on;
if nargin==3
    plot(real(fr(:,2:ind)),imag(fr(:,2:ind)));
else
    plot(real(fr(:,2:ind)),imag(fr(:,2:ind)),option);
end
if markinfo
    if ~isstr(wmark)
        plot(p,'x')
    else
        plot(p1,'+')
        plot(p2,'*')
        plot(p5,'o')
    end
end
hold off;
axis('normal');

----- /regler/matlab/frbox/phacross.m -----

function [omega,amp] = phacross(fr,level)
% PHACROSS Computation of phase level crossing frequencies
%
%       OMEGA = PHACROSS(FR,LEVEL)
%
%       Given a frequency response FR, all frequencies for which
%       the phase crosses LEVEL are computed.
%
%       [OMEGA,AMP] = PHACROSS(FR,LEVEL)
%
%       gives the amplitude at the crossing frequencies.

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% LastEditDate : Wed Mar 14 16:55:58 1990
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w = fr(:,1);
g = fr(:,2);
[omega,amp] = levcross([w arg(g) abs(g)],level);

----- /regler/matlab/frbox/phgrid.m -----

function phgrid
% PHGRID Plot grid and mark -180 degree in a phase plot.

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hold on;
semilogx([1E-10; 1E10],[-180; -180]);    % -180 degree phase line
grid;

```

hold off;

```
----- /regler/matlab/frbox/phpl.m -----

function phpl(fr1,fr2,fr3,fr4,scale)
% PHPL Plot the phase of a frequency response.
%
%      phpl(fr1,fr2,fr3,fr4,scale)
%
%      An phase plot is done from the frequency responses in fr1 - fr4.
%      The arguments fr2 - fr4 are optional. fr1 - fr4 is allowed to have
%      different number of data points and columns.
%
%      The optional argument scale is used to affect the scaling of the
%      plot. It takes the form [wmin wmax phmin phmax]. wmin and wmax
%      are given in 10-logarithm, i.e. wmin = -1, wmax = 2 corresponds to
%      a frequency scale from 0.1 to 100. scale can be used even if fr2 -
%      fr4 are omitted.
%
%      The scale of the phase plot is stored in the variable glob_scale,
%      which must be declared as global. The scale is used to be able to
%      draw (using PSHH) consecutive plots in the same diagram.
%
%      The frequency axis will be marked in Hz if the global variable
%      glob_hz has a value differing from 0.

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if frcheck, return, end

if nargin==5
    scale = eval(['fr' int2str(nargin)]);
end
scaleinfo = all(size(scale) == [1 4]);

ind = sprintf('(:,2:%g)',size(fr1)*[0;1]);
if glob_hz,
    plotpha = ['semilogx(fr1(:,1)/(2*pi),arg(fr1' ind '))'];
else
    plotpha = ['semilogx(fr1(:,1),arg(fr1' ind '))'];
end

for k=2:nargin-scaleinfo,
    kstr = int2str(k);
    eval(['ind = sprintf(''(:,2:%g)'',size(fr' kstr ')*[0;1]);'])
    if glob_hz,
        plotpha = [plotpha ',fr' kstr '(:,1)/(2*pi),arg(fr' kstr ind '))'];
    else
        plotpha = [plotpha ',fr' kstr '(:,1),arg(fr' kstr ind '))'];
    end
end
plotpha = [plotpha ');'];

subplot(111);
if scaleinfo, axis(scale); end
eval(plotpha);
glob_scale = axis;
if ~scaleinfo, axis; end
```

```

ylabel('Phase [deg]');
if glob_hz,
    xlabel('Frequency [Hz]');
else
    xlabel('Frequency [rad/s]');
end

----- /regler/matlab/frbox/phsh.m -----

function phsh(fr,option)
% PSHH Show the phase of a frequency response in a previous plot.
%
%     phsh(fr,option)
%
%     A phase plot is done from the frequency responses in fr using
%     the plotoption option. The argument option is optional.

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% LastEditDate : Wed Mar 7 14:54:00 1990
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% Lund Institute of Technology, Lund, SWEDEN

if frcheck, return, end

if ~any(size(glob_scale)==[1 4])
    error('No previous phase plot');
end;

hold on;
ind = size(fr)*[0;1];
if nargin == 1,
    if glob_hz,
        semilogx(fr(:,1)/(2*pi),arg(fr(:,2:ind)));
    else
        semilogx(fr(:,1),arg(fr(:,2:ind)));
    end
elseif nargin == 2,
    if glob_hz,
        semilogx(fr(:,1)/(2*pi),arg(fr(:,2:ind)),option);
    else
        semilogx(fr(:,1),arg(fr(:,2:ind)),option);
    end;
end;
hold off;

----- /regler/matlab/frbox/svcss.m -----

function fr = svcss(a,b,c,d,lgw1,lgw2,n)
% SVCSS Computes the singular value frequency response of a
%     continuous time MIMO state space system.
%
%     fr = svcss(a,b,c,d,lgw1,lgw2,n)
%     fr = svcss(a,b,c,d,wvec)
%
%     The maximum and minimum singular values for
%      $G(s) = (c(sI-a)^{-1}b + d)$  is calculated either for the
%     frequencies in wvec [rad/s] or for n logarithmically spaced
%     frequency points [rad/s] between  $10^{lgw1}$  and  $10^{lgw2}$ . The
%     argument n is optional with default value 50.
%
%     The output fr takes the form [ w sigma_max(w) sigma_min(w) ].

```

```
% Michael Lundh (original)
% LastEditDate : Mon Jun 25 16:19:00 1990
% Copyright (c) 1990 by Michael Lundh and Department of Automatic Control,
% Lund Institute of Technology, Lund, SWEDEN
```

```
if nargin==7
    w = logspace(lgw1,lgw2,n);
elseif nargin==6
    w = logspace(lgw1,lgw2);
else
    w = lgw1(:);
end
```

```
i = sqrt(-1);
```

```
error(abcdchk(a,b,c,d));
[no,ns] = size(c);
ni = size(b)*[0;1];
```

```
% Balance A
[t,a] = balance(a);
b = t \ b;
c = c * t;
```

```
% Reduce A to Hessenberg form
[p,a] = hess(a);
c = c*p;
```

```
gg = [];
for iu=1:ni
    g = ltifr(a,p'*b(:,iu),i*w);
    g = c*g + diag(d(:,iu)) * ones(no,length(w));
    gg = [gg g.'];
end;
```

```
%---- now sorted G11 G21 G31 .. G12 G22 .. .. Gmn -- calculate sv
fr = [];
for ii=1:length(w)
    giw=gg(ii,1:no)';
    for j=2:ni
        giw=[giw gg(ii,(1+no*(j-1)):(no*j))'];
    end
    sv=svd(giw);
    fr=[fr ; w(ii) max(sv) min(sv)];
end
```

```
----- /regler/matlab/frbox/svcsys.m -----
```

```
function fr = svcsys(sys,nsys,lgw1,lgw2,n)
% SVCSYS Computes the singular value frequency response of a
% continuous time MIMO state space system.
%
% fr = svcsys(sys,nsys,lgw1,lgw2,n)
% fr = svcsys(sys,nsys,wvec)
%
% The maximum and minimum singular values for
%  $G(s) = (c(sI-a)^{-1}b + d)$  is calculated either for the
% frequencies in wvec [rad/s] or for n logarithmically spaced
% frequency points [rad/s] between  $10^{-lgw1}$  and  $10^{lgw2}$ . The
% argument n is optional with default value 50.
%
```

```

%      sys is a system description on the form [a b; c d] with nsys as the
%      number of states.
%
%      The output fr takes the form [ w sigma_max(w) sigma_min(w) ].

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% LastEditDate : Mon Jun 25 16:19:31 1990
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% Lund Institute of Technology, Lund, SWEDEN

if nargin==5
    w = logspace(lgw1,lgw2,n);
elseif nargin==4
    w = logspace(lgw1,lgw2);
else
    w = lgw1(:);
end

[na,ma]=size(sys);

a = sys(1:nsys,1:nsys);
b = sys(1:nsys,(nsys+1):ma);
c = sys((nsys+1):na,1:nsys);
d = sys((nsys+1):na,(nsys+1):ma);

fr = fsvcss(a,b,c,d,w);

```

2. PPBOX

```

----- /regler/matlab/ppbox/addpoly.m -----

function p=addpoly(p1,p2)
% ADDPOLY
%      Adds two polynomials of arbitrary degrees
%      P=ADDPOLY(P1,P2)

% Michael Lundh      LastEditDate : Wed Mar 7 16:25:03 1990
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% Lund Institute of Technology, Lund, SWEDEN

dn = length(p1)-length(p2);
p = [zeros(1,-dn) p1] + [zeros(1,dn) p2];

----- /regler/matlab/ppbox/dab.m -----

function [x,y] = dab(a,b,c)
% DAB   Solves the Diophantine-Aryabhata-Bezout identity
%
%      [X,Y] = DAB(A,B,C)
%
%      AX + BY = C, where A, B, C, X and Y are polynomials
%      and deg Y = deg A - 1.

% Mats Lilja      LastEditDate : Wed Mar 7 16:26:14 1990
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na = length(a);
nb = length(b);
nc = length(c);
ny = na - 1;
if ny<1,
    x = c/a;
    y = 0;
    return;
end;
nx = nc - ny;
c = [zeros(1,nb-nx-1) c];
nc = length(c);
nx = nc - ny;
if nx<1,
    x = 0;
    y = c/b;
    return;
end;
b = [zeros(1,nx-nb+1) b];
za = zeros(1,nx-1);
zb = zeros(1,ny-1);
ma = toeplitz([a za],[a(1) za]);
mb = toeplitz([b zb],[b(1) zb]);
m = [ma mb];
if rank(m)<min(size(m)),
    disp('Singular problem due to common factors in A and B');
end;
xy = c/m';
x = xy(1:nx);
y = xy(nx+1:nc);

```

```

----- /regler/matlab/ppbox/gadd.m -----

function [b,a] = gadd(b1,a1,b2,a2)
% GADD Calculates the sum of two transfer functions
%
%      [B,A] = GADD(B1,A1,B2,A2)
%
%      Computes polynomials B(s) and A(s) such that
%
%      B(s)   B1(s)   B2(s)
%      ---- = ---- + ----
%      A(s)   A1(s)   A2(s)
%
%
% Mats Lilja
% LastEditDate : Wed Mar 14 10:22:56 1990
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a = conv(a1,a2);
b = addpoly(conv(b1,a2),conv(a1,b2));

----- /regler/matlab/ppbox/mksysp.m -----

function [bb,aa]=mksysp(b,a,db,da,b0,a0)
% MKSYSP
%      Generate polynomials for structured uncertainty.
%
%      [BB,AA]=MKSYSP(B,A,DB,DA)
%      [BB,AA]=MKSYSP(B,A,DB,DA,B0,A0)
%
%      Generate all extreme parameter combinations of the system
%
%      BP   B0
%      G = ----
%      AP   A0
%
%      where B0 and A0 are known and the coefficients of BP/AP
%      satisfy
%
%      B(i)-DB(i) <= BP(i) <= B(i)+DB(i)
%      A(i)-DA(i) <= AP(i) <= A(i)+DA(i)
%
%      The output matrices BB and AA have 2*I rows, where I is the
%      number of nonzero elements in [DB DA]. The polynomials BB(j,:)
%      and AA(j,:) defines the system corresponding to the j:th corner
%      in the polytope of polynomial coefficients.

% Michael Lundh      LastEditDate : Wed Mar 7 16:26:53 1990
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if max(size(db))==0, db=0*b; end;
if max(size(da))==0, da=0*a; end;

ba = [b a];
dba = [db da];

nb = length(b);
na = length(a);
nba = na+nb;

```



```

Index = [];
for i=1:nba,
    if abs(dba(i))>1.0e-10, Index = [Index i]; end;
end;

nIndex = length(Index);
msys = 2^nIndex;
bbaa = kron(ba,ones(msys,1));

%---- gray table
g=[0;1];
[m,n]=size(g);
while m<msys
    g=[zeros(m,1) g ; ones(m,1) rot90(eye(m,m))*g];
    [m,n]=size(g);
end

for m=1:msys
    for i=1:nIndex,
        bbaa(m,Index(i)) = bbaa(m,Index(i)) + (2*g(m,i)-1)*dba(Index(i));
    end
end

bb = bbaa(:,1:nb);
aa = bbaa(:,nb+1:nba);

if nargin==6
    for m=1:msys
        bbx(m,:) = conv(bb(m,:),b0);
        aax(m,:) = conv(aa(m,:),a0);
    end
    bb = bbx;
    aa = aax;
end

----- /regler/matlab/ppbox/p2mat.m -----

function []=p2mat(fil, id1,p1, id2,p2, id3,p3, id4,p4, id5,p5, id6,p6)
% P2MAT Write a polynomials on .M file for other use.
%
%       P2MAT(FILE, ID1,P1, ID2,P2, ID3,P3, ID4,P4, ID5,P5, ID6,P6)
%
%       Polynomials are written on file FILE.M. One to six polynomials
%       may be written.

% Michael Lundh      LastEditDate : Wed Mar 7 16:27:40 1990
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if rem(nargin-1,2)~=0, error('Wrong number of inputs'); end;

%---- open file
film=[fil '.m'];
i=0;
while exist(film)==2
    i=i+1;
    film=[fil int2str(i) '.m'];
end
disp(' ')
disp(['Out-file is ' film])
disp(' ')

```

```

time_stamp=fix(clock);
time_stamp=[sprintf('%g-%g-%g ',time_stamp(1),time_stamp(2),time_stamp(3)) ...
            sprintf('%g:%g:%g',time_stamp(4),time_stamp(5),time_stamp(6))];

fprintf(film,['% ' film '\n'])
fprintf(film,['% Created in Matlab at ' time_stamp '\n'])
fprintf(film,'% \n')

%---- write polynomials
npoly = (nargin-1)/2;

for ip=1:npoly
    eval(sprintf('id=id%g;p=p%g;',ip,ip))
    str = sprintf('%g',p(1));
    for il=2:length(p)
        str = [str ' ' sprintf('%g',p(il))];
    end
    fprintf(film,[id '=[ ' str ' ] \n'])
end;

----- /regler/matlab/ppbox/p2sim.m -----

function []=p2sim(fil,syst, id1,p1,i1, id2,p2,i2, id3,p3,i3, id4,p4,i4)
% P2SIM Write a polynomials for use in simnon.
%
%      P2SIM(FILE,SYST, ID1,P1,I1, ID2,P2,I2, ID3,P3,I3, ID4,P4,I4)
%
%      Polynomial coefficients for simnon system SYST are
%      written on parameter-file FILE. One to four polynomials
%      may be written. Polynomial Pi is recognized in simnon
%      as IDi with index starting from Ii.

% Michael Lundh      LastEditDate : Wed Mar 7 16:28:13 1990
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if rem(nargin-2,3)~=0, error('Wrong number of inputs'); end;

%---- open file
filt=[fil '.t'];
i=0;
while exist(filt)==2
    i=i+1;
    filt=[fil int2str(i) '.t'];
end
disp(' ')
disp(['Out-file is ' filt])
disp(' ')

time_stamp=fix(clock);
time_stamp=[sprintf('%g-%g-%g ',time_stamp(1),time_stamp(2),time_stamp(3)) ...
            sprintf('%g:%g:%g',time_stamp(4),time_stamp(5),time_stamp(6))];

fprintf(filt,[' ' filt '\n'])
fprintf(filt,[' Created in Matlab at ' time_stamp '\n'])
fprintf(filt,[' \n'])
fprintf(filt,['[ ' syst ' ] \n'])

%---- write polynomials
npoly = (nargin-2)/3;

for ip=1:npoly

```

```

eval(sprintf('i=i%g;id=id%g;p=p%g;',ip,ip,ip))
for il=1:length(p)
    fprintf(filt,[id '%g : %g \n'],i,p(il))
    i=i+1;
end
end;

```

----- /regler/matlab/ppbox/pade.m -----

```

function [b,a] = pade(l,ord)
% PADE Computes Pade' approximation B(s)/A(s) of order ORD to exp(-sL)
%
%      [B,A] = PADE(L,ORD)
%
%      ORD is 1 or 2.

% Michael Lundh      LastEditDate : Wed Mar 7 16:28:52 1990
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if abs(l)<eps, b=1;
                a=1;
                return;
end;

if ord==1,      b=[-1 2];
                a=[ 1 2];
elseif ord==2, b=[1^2 -6*1 12];
                a=[1^2 6*1 12];
else
    error('ORD must be 1 or 2')
end

```

----- /regler/matlab/ppbox/polybess.m -----

```

function p = polybess(n,r)
% POLYBESS
%      Computes a Bessel polynomial of specified order.
%
%      P = POLYBESS(N,R)
%
%      A Bessel polynomial of order N is computed. The zeros of
%      the polynomial are scaled with a factor of R, which means
%      that each zero has a magnitude of approximately R.

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if n == 0,
    p = 1;
elseif n == 1,
    p = [1 1];
elseif n > 1,
    p0 = 1;
    p1 = [1 1];
    for j=2:n,
        p = [0 (2*j-1)*p1] + [p0 0 0];
        p0 = p1;
        p1 = p;
    end;
else,

```

```

    error('Argument must be a non-negative integer');
end
if nargin == 2,
    np = length(p) - 1;
    p = p.*(r^np/p(np+1)).^((0:np)/np);
end;

----- /regler/matlab/ppbox/polybutt.m -----

function butterpoly = polybutt(order,radius,angle)
% POLYBUTT
%     Make continuous time polynomial.
%
%     P = POLYBUTT(ORDER,RADIUS,ANGLE)
%
%     Calculates a polynomial of order 'ORDER' with roots evenly spread
%     on a circle segment with radius 'RADIUS' in left half plane.
%     The third argument is half the opening angle of the segment.
%     The default value for 'ANGLE' is 90(1-1/'ORDER') degrees
%     (ordinary Butterworth).

% Mats Lilja      LastEditDate : Wed Mar  7 16:30:33 1990
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if nargin == 2 & order > 0,
    angle = 90*(1-1/order);
end;
i = sqrt(-1);
if order > 1,
    dangle = 2*angle/(order-1);
    d = dangle/10;
    butterpoly = real(poly(radius*exp(i*(180-angle:dangle:180+angle+d)*pi/180)));
elseif order == 1,
    butterpoly = [1 radius];
else
    butterpoly = 1;
end;

----- /regler/matlab/ppbox/polyc.m -----

function ac=polyc(w,z,p);
% POLYC Make Continuous time polynomial.
%
%     P=POLYC(W,Z,R)
%
%     Polynomial formed as product of first and second order
%     systems with real zeros R(i) and complex zeros with
%     natural frequencies W(i) and damping Z(i).
%     Argument R is optional.

% Michael Lundh    LastEditDate : Wed Mar  7 16:31:15 1990
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if length(w)~=length(z), error('length(w)~=length(z)'); end;

ac=1;
for i=1:length(w)
    ac=conv(ac,[1 2*w(i)*z(i) w(i)*w(i)]);
end

```

```

if nargin==3,
    ac=conv(ac,poly(p));
end

```

----- /regler/matlab/ppbox/polyc2d.m -----

```

function ad=polyc2d(ac,h);
%POLYC2D
%    Make discrete time polynomial.
%
%    AD=POLYC2D(AC,H)
%
%    Discrete characteristic polynomial AD that is given when a
%    continuous system with characteristic polynomial AC is sampled
%    with sampling interval H.

% Michael Lundh      LastEditDate : Wed Mar 7 16:31:53 1990
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rc = roots(ac);

ind = find(abs(imag(rc))>100*eps);
w = [0; abs(rc(ind))];

if max(w*h)>pi, disp('Warning max(w*h)>pi'); end;

ad = real(poly(exp(roots(ac)*h)));

```

----- /regler/matlab/ppbox/ppbox.m -----

```

% PPBOX -- A collection of routines for pole placement design
%          and simulation of continuous time closed loop systems.
%          Written by Michael Lundh and Mats Lilja.
%
% Polynomial Synthesis
%
%   RSTC      - Continuous time
%   RSTD      - Discrete time
%
% Simulation and plotting
%
%   YUSIMC    - Simulation of closed loop of continuous systems
%   YUSIMD    - Simulation of closed loop of discrete systems
%   YUPL      - Plot one to four time responses
%   YUSH      - Add one time response to previous plot
%   YUSIGNALS - Generate input signals for YUSIMC and YUSIMD
%   YUSTAIRS  - Modification of simulation outputs for stair plots
%
% Simulation of a continuous system controlled by a discrete controller
% should be performed in SIMNON.
%
% Polynomials
%
%   ADDPOLY   - Add two polynomials
%   POLYC     - Create continuous time polynomials
%   POLYBUTT  - Create continuous time Butterworth polynomial
%   POLYBESS  - Create continuous time Bessel polynomial
%   PADE      - Pade approximation of time delay
%   MKSYSP    - Generate systems with structured uncertainty
%
% Continuous to discrete conversion

```

```

%
% SAMPLE      - Sampling of continuous system
% POLYC2D     - Mapping of continuous poles to discrete poles
%
% Transfer Function Manipulation
%
% GADD        - Add two rational transfer functions
% STABPARTC   - Separate a rational transfer function into stable and
%               unstable partial fractions (continuous time version)
% STABPARTD   - Separate a rational transfer function into stable and
%               unstable partial fractions (discrete time version)
%
% File Output
%
% RST2SIM     - Write simnon parameter file with RST-regulator
% P2SIM       - Write simnon parameter file with polynomials
% P2MAT       - Write matlab .m file with polynomials
%
% Miscellaneous
%
%   A global variable is used. It is defined by executing PPBOX.
%   The global variable is glob_scale.
%
%   Try PPDEMO for a demonstration.
%
% Bugs
%
%   The use of noise in simulation of continuous systems is not correct
%   since the noise is only present at the instants when outputs are
%   calculated.
%
%   Sometimes different (and erroneous) scaling on screen and in meta file.
%   Normally taken care of by using a larger plot window on screen.
%
%   More bugs, reported but not yet fixed are described by "type ppbox.bugs"

% Michael Lundh      LastEditDate : Fri Jul 20 10:20:31 1990
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% Lund Institute of Technology, Lund, SWEDEN

global glob_scale;

----- /regler/matlab/ppbox/ppcheck.m -----

function notdef = ppcheck
% PPCHECK checks if the global variables needed for PPBOX have been defined

% Michael Lundh      LastEditDate : Tue Mar 13 22:39:33 1990
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% Lund Institute of Technology, Lund, SWEDEN

if exist('glob_scale')~=1
    disp('Defining necessary global variables. Please reissue command.');
```

ppbox;

```

    notdef = 1;
else
    notdef = 0;
end

----- /regler/matlab/ppbox/ppdemo.m -----

```

```

% PPBOXDEMO
%      A demonstration of how PPBOX and FRBOX may be used for pole
%      placement design.

% Michael Lundh      LastEditDate : Wed Mar 21 22:42:36 1990
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% Lund Institute of Technology, Lund, SWEDEN

echo off
ppbox
frbox
echo on

%---- The open system:  $1/(s+1)^3$ 
b = 1;
a = [1 3 3 1];

%---- Pole placement design
am = polybutt(3,1.2,45)
ao = polybutt(3,2.0,45)

[r,s,t]=rstc(1,b,a,1,am,ao,[1 0])

%---- Hit any key to continue
pause

%---- Simulation
yu0 = yusimc(b,a,r,s,t,30);
yupl(yu0)
title('Nominal closed loop system')

%---- Hit any key to continue
pause

%---- structured uncertainty in gain and one pole
[bb,aa] = mksysp(1,[1 1],0.4,[0 0.4],1,[1 2 1])
yuz = yusimc(bb,aa,r,s,t,30);
yupl(yuz)

%---- Hit any key to continue
pause

yush(yu0,'+')
title('Nominal and disturbed systems')

%---- Hit any key to continue
pause

%---- frequency responses
gp = frc(b,a,0,-2,2);
gpz = frc(bb,aa,0,-2,2);

gff = frc(t,r,0,-2,2);
gfb = frc(s,r,0,-2,2);

lz = fmul(gfb,gpz);

bopl(gpz)
title('Disturbed open systems')

%---- Hit any key to continue

```

```

pause

bopl(lz)
title('Disturbed compensated open systems')
%---- Hit any key to continue
pause

nypl(lz)
nygrid
title('Disturbed compensated open systems')
%---- Hit any key to continue
pause

evpl(gp,gfb,gff)
%---- Hit any key to continue
pause

evpl(gpz,gfb,gff)

echo off

----- /regler/matlab/ppbox/rst2sim.m -----

function [] = rst2sim(fil,syst,r,s,t,p,paclibflag)
% RST2SIM
%      Write a RST controller for use in simnon.
%
%      RST2SIM(FILE,SYST,R,S,T)
%      RST2SIM(FILE,SYST,R,S,T,P)
%      RST2SIM(FILE,SYST,R,S,T,P,PACLIBFLAG)
%
%      Controller polynomial coefficients for simnon system SYST are
%      written on parameter-file FILE.
%
%      P is an optional argument defining anti-windup characteristic
%      polynomial. Default anti-windup polynomial is given if P=[].
%
%      If PACLIBFLAG is present the parameter-file suits the RST-
%      controllers CRSTREG and DRSTREG in Simnon. For more information
%      see the documentation of CRSTREG and DRSTREG in PACLIB.
%
%      Indices start from 0. First coefficient of R (and P if present
%      and non-empty) must be 1.

% Michael Lundh      LastEditDate : Wed Mar  7 16:34:01 1990
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% Lund Institute of Technology, Lund, SWEDEN

rn=max(size(r));
sn=max(size(s));
tn=max(size(t));

if max([sn,tn])>rn,      error('Not Casual regulator'), end;
if abs(r(1)-1)>1.0E-10, error('R(1) not 1'),      , end;

s=[zeros(1,rn-sn) s];
t=[zeros(1,rn-tn) t];

%---- assign not entered inputs
if nargin>5
    if length(p)==0
        p = [1 zeros(1,rn-1)]; % default p -- not good for cont regul

```



```

        aw = 0;
    else
        aw = 1;
    end
    if rn~=max(size(p)), error('deg P ~= deg R'),end;
    if abs(p(1)-1)>1.0E-10, error('P(1) not 1'), end;
end
if nargin==7
    if rn>6, error('PACLIB routine allows max degree=5'), end
    syst='reg'; disp(' ');disp('Forcing: syst=reg');
    r = [r zeros(1,6-rn)];
    s = [s zeros(1,6-rn)];
    t = [t zeros(1,6-rn)];
    p = [p zeros(1,6-rn)];
    rn = 6;
end

%---- open file
filt=[fil '.t'];
i=0;
while exist(filt)==2
    i=i+1;
    filt=[fil int2str(i) '.t'];
end
disp(' ')
disp(['Out-file is ' filt])
disp(' ')

time_stamp=fix(clock);
time_stamp=[sprintf('%g-%g-%g ',time_stamp(1),time_stamp(2),time_stamp(3))
            sprintf('%g:%g:%g',time_stamp(4),time_stamp(5),time_stamp(6))];

fprintf(filt,['" ' filt '\n'])
fprintf(filt,['" Created in Matlab at ' time_stamp '\n'])
fprintf(filt,['" \n'])
fprintf(filt,['[ ' syst ' ] \n'])

%---- write polynomials

for i=2:rn,
    fprintf(filt,'r%g : %g \n',i-1,r(i))
end;

for i=1:rn,
    fprintf(filt,'s%g : %g \n',i-1,s(i))
end;

for i=1:rn,
    fprintf(filt,'t%g : %g \n',i-1,t(i))
end;

if nargin>5
    for i=2:length(p),
        fprintf(filt,'p%g : %g \n',i-1,p(i))
    end;
    if nargin==7
        fprintf(filt,'aw : %g \n',aw)
    end
end;

----- /regler/matlab/ppbox/rstc.m -----

```

```

function [r,s,t]=rstc(bplus,bminus,a,bm1,am,ao,ar,as)
% RSTC Polynomial synthesis in continuous time.
%
%   [R,S,T]=RSTC(BPLUS,BMINUS,A,BM1,AM,AO,AR,AS)
%   [R,S,T]=RSTC(BPLUS,BMINUS,A,BM1,AM,AO,AR)
%   [R,S,T]=RSTC(BPLUS,BMINUS,A,BM1,AM,AO)
%
%   Polynomial synthesis according to CCS ch 10 to
%   design a controller  $R(s) u(s) = T(s) r(s) - S(s) y(s)$ 
%
%   Inputs:  BPLUS : Part of open loop numerator
%            BMINUS : Part of open loop numerator
%            A      : Open loop denominator
%            BM1    : Additional zeros
%            AM     : Closed loop denominator
%            AO     : Observer polynomial
%            AR     : Pre-specified factor of R,
%                   e.g integral part [1 0]**k
%            AS     : Pre-specified factor of S,
%                   e.g notch filter [1 0 w^2]
%
%   Outputs: R,S,T : Polynomials in controller
%
%   See function DAB how the solution to the Diophantine-
%   Aryabhata-Bezout identity is chosen.

% Michael Lundh      LastEditDate : Wed Mar 21 14:33:47 1990
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% Lund Institute of Technology, Lund, SWEDEN

if nargin==7, as=1; elseif nargin==6, ar=1; as=1; end;

ae      = conv(a,ar);
be      = conv(bminus,as);
aoam    = conv(am,ao);
[r1,s1] = dab(ae,be,aoam);

r        = conv(conv(r1,ar),bplus);
s        = conv(s1,as);

bm      = conv(bminus,bm1);
t0      = am(length(am))/bm(length(bm));
t       = t0*conv(ao,bm1);

s       = s/r(1);
t       = t/r(1);
r       = r/r(1);

----- /regler/matlab/ppbox/rstd.m -----

function [r,s,t]=rstd(bplus,bminus,a,bm1,am,ao,ar,as);
% RSTD Polynomial synthesis in discrete time.
%
%   [R,S,T]=RSTD(BPLUS,BMINUS,A,BM1,AM,AO,AR,AS);
%   [R,S,T]=RSTD(BPLUS,BMINUS,A,BM1,AM,AO,AR);
%   [R,S,T]=RSTD(BPLUS,BMINUS,A,BM1,AM,AO);
%
%   Polynomial synthesis according to CCS ch 10 to
%   design a controller  $R(q) u(k) = T(q) r(k) - S(q) y(k)$ 
%
%   Inputs:  BPLUS : Part of open loop numerator
%            BMINUS : Part of open loop numerator

```

```

%          A      : Open loop denominator
%          BM1     : Additional zeros
%          AM      : Closed loop denominator
%          AO      : Observer polynomial
%          AR      : Pre-specified factor of R,
%                   e.g integral part [1 -1]**k
%          AS      : Pre-specified factor of S,
%                   e.g notch filter [1 0 w^2]
%
%          Outputs: R,S,T : Polynomials in controller
%
%          See function DAB how the solution to the Diophantine-
%          Aryabhata-Bezout identity is chosen.

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if nargin==7, as=1; elseif nargin==6, ar=1; as=1; end;

ae      = conv(a,ar);
be      = conv(bminus,as);
aoam    = conv(am,ao);
[r1,s1] = dab(ae,be,aoam);

r      = conv(conv(r1,ar),bplus);
s      = conv(s1,as);

bm      = conv(bminus,bm1);
t0      = sum(am)/sum(bm);
t      = t0*conv(ao,bm1);

s      = s/r(1);
t      = t/r(1);
r      = r/r(1);

----- /regler/matlab/ppbox/sample.m -----

function [bd,ad]=sample(bc,ac,cdelay,h);
% SAMPLE
%   Sampling of continuous time system.
%
%   [Bd,Ad]=SAMPLE(Bc,Ac,Tsamp);
%   [Bd,Ad]=SAMPLE(Bc,Ac,Tau,Tsamp);
%
%   Computes the discrete time transfer function H(q)=Bd(q)/Ad(q)
%   when sampling the continuous system G(s)= Bc(s)/Ac(s) or
%   G(s)= Bc(s)/Ac(s)*exp(-Tau*s).

% Mats Lilja (original)
% Michael Lundh      LastEditDate : Wed Mar 7 16:36:06 1990
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% Lund Institute of Technology, Lund, SWEDEN

while abs(bc(1))<10000*eps, bc(1)=[]; end

[a,b,c,d]=tf2ss(bc,ac);

if nargin==3
    h = cdelay;
    [ax,bx] = c2d(a,b,h);
    [bd,ad] = ss2tf(ax,bx,c,d,1);

```

```

while abs(bd(1)) < 1e-12,
    bd(1) = [];
end;
return
end

if abs(d)>eps
    error('System must be strictly proper if a delay is present')
end

ddelay = round(cdelay/h + 0.5)-1;
tau = cdelay - h*ddelay;
[fi,gam]=c2d(a,b,h);
[slask,gam0]=c2d(a,b,h-tau);
gam1 = gam - gam0;
bigfi = [fi gam1; 0*c 0*d];
biggam = [gam0 ; 1 ];
bigc = [c 0*d];
[bd,ad]=ss2tf(bigfi,biggam,bigc,d,1);
ee=eye(1,ddelay+1);
ad = conv(ad,ee);
while max(abs([bd(length(bd)) ad(length(ad))])) < 1e-12,
    ad(length(ad)) = [];
    bd(length(bd)) = [];
end;
while abs(bd(1)) < 1e-12,
    bd(1) = [];
end;

```

----- /regler/matlab/ppbox/stabpartc.m -----

```

function [Bs,As,Bu,Au,D] = stabpartc(B,A)
% STABPART Compute the stable part of a continuous time transfer function
%
% [Bs,As] = stabpartc(B,A)
%
% Extracts the strictly proper, stable partial fraction
% of the transfer function B(s)/A(s). The stability region
% is defined as the open left half plane.
%
% [Bs,As,Bu,Au,D] = stabpartc(B,A)
%
% Separates the transfer function B(s)/A(s) into strictly proper stable,
% strictly proper unstable and non-proper parts according to
%
%      B(s)   Bs(s)   Bu(s)
%      ---- = ----- + ----- + D(s)
%      A(s)   As(s)   Au(s)
%
% Mats Lilja
% LastEditDate : Tue Jul 17 11:47:56 1990
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[D,B] = deconv(B,A);
B(1:min(find(B))-1) = []; % remove leading zeros in B
Aroots = roots(A);
As = real(poly(Aroots(find(real(Aroots)<0))));
Au = real(poly(Aroots(find(real(Aroots)>=0))));
[Bs,Bu] = dab(Au,As,B);

```

```

----- /regler/matlab/ppbox/stabpartd.m -----

function [Bs,As,Bu,Au,D] = stabpartd(B,A)
% STABPART Compute the stable part of a discrete time transfer function
%
%      [Bs,As] = stabpartd(B,A)
%
%      Extracts the strictly causal, stable partial fraction
%      of the transfer function B(z)/A(z). The stability region
%      is defined as the open unit circle.
%
%      [Bs,As,Bu,Au,D] = stabpartd(B,A)
%
%      Separates the transfer function B(z)/A(z) into strictly causal stable,
%      strictly causal unstable and non-causal parts according to
%
%      B(z)   Bs(z)   Bu(z)
%      ---- = ---- + ---- + D(z)
%      A(z)   As(z)   Au(z)
%
%
% Mats Lilja
% LastEditDate : Tue Jul 17 11:53:34 1990
% Copyright (c) 1990 by Mats Lilja and Department of Automatic Control,
% Lund Institute of Technology, Lund, SWEDEN

[D,B] = deconv(B,A);
B(1:min(find(B))-1) = []; % remove leading zeros in B
Aroots = roots(A);
As = real(poly(Aroots(find(abs(Aroots)<1)))));
Au = real(poly(Aroots(find(abs(Aroots)>=1)))));
[Bs,Bu] = dab(Au,As,B);

----- /regler/matlab/ppbox/yupl.m -----

function yupl(tr1,tr2,tr3,tr4,scale)
% YUPL Plot time responses.
%
%      YUPL(TR1,TR2,TR3,TR4,SCALE)
%
%      A plot of simulation results TR1 - TR4 from YUSIMC or YUSIMD is
%      done. The arguments TR2 - TR4 are optional. TR1 - TR4 are
%      allowed to have different number of data points.
%
%      The optional argument SCALE is used to affect the scaling of the
%      plot. It takes the form [tmin tmax ymin ymax umin umax].
%      SCALE can be used even if TR2 - TR4 are omitted.
%
%      The scales are stored in the variable glob_scale, which must be
%      declared as global. The scales are used to be able to draw
%      consecutive plots (using YUSH) in the same diagram.
%
% Michael Lundh      LastEditDate : Tue Mar 13 22:44:08 1990
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if ppcheck, return, end

```

```

if nargin==4,
    scale = tr4;
elseif nargin==3,
    scale = tr3;
elseif nargin==2,
    scale = tr2;
elseif nargin==1,
    scale = [];
end

if size(scale) == [1 6],
    npl = nargin-1;
    yscale = scale(1,1:4);
    uscale = scale(1,[1,2,5,6]);
else
    npl = nargin;
    yscale = [];
    uscale = [];
end

[m,n]=size(tr1);
t1=tr1(:,1); r1=tr1(:,2); y1=tr1(:,3:2+(n-2)/2); u1=tr1(:,3+(n-2)/2:n);
do1='plot(t1,y1,t1,r1,''-'' ');
do2='plot(t1,u1';

if npl>1
    [m,n]=size(tr2);
    t2=tr2(:,1); r2=tr2(:,2); y2=tr2(:,3:2+(n-2)/2); u2=tr2(:,3+(n-2)/2:n);
    do1=[do1 ',t2,y2,t2,r2,''-'' '];
    do2=[do2 ',t2,u2'];
end
if npl>2
    [m,n]=size(tr3);
    t3=tr3(:,1); r3=tr3(:,2); y3=tr3(:,3:2+(n-2)/2); u3=tr3(:,3+(n-2)/2:n);
    do1=[do1 ',t3,y3,t3,r3,''-'' '];
    do2=[do2 ',t3,u3'];
end
if npl>3
    [m,n]=size(tr4);
    t4=tr4(:,1); r4=tr4(:,2); y4=tr4(:,3:2+(n-2)/2); u4=tr4(:,3+(n-2)/2:n);
    do1=[do1 ',t4,y4,t4,r4,''-'' '];
    do2=[do2 ',t4,u4'];
end

do1=[do1 ')];
do2=[do2 ')];

clg
subplot;
subplot(211);
axis([0 1 0 1]);axis; % autorange axis
if length(yscale)>0, axis(yscale); end;
eval(do1);
ylabel('r and y');
text(0.83,0.61,'time [s]','sc')
glob_scale = axis;
axis(glob_scale);
axis;

subplot(212);
if length(uscale)>0, axis(uscale); end;
eval(do2);

```

```

ylabel('u')
text(0.83,0.11,'time [s]','sc')
glob_scale = [glob_scale ;axis];
axis(glob_scale(2,:));
axis;

```

```

subplot(211);

```

```

----- /regler/matlab/ppbox/yush.m -----

```

```

function yush(tr,option)
% YUSH Show an YU plot in a previously drawn YU diagram.
%
% YUSH(TR,OPTION)
%
% An YU plot is done from the time responses in TR using
% plot-option OPTION. The argument option is optional.
%
% The scales of the y and u plot are taken from the
% variable glob_scale. This variable is assumed
% having been declared as global.

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% Lund Institute of Technology, Lund, SWEDEN

```

```

if length(glob_scale) < 1,
    error('No previous YU plot');
end;

```

```

[m,n]=size(tr);
t1=tr(:,1); r1=tr(:,2); y1=tr(:,3:2+(n-2)/2); u1=tr(:,3+(n-2)/2:n);

```

```

subplot(211);
axis(glob_scale(1,:));
if nargin == 1,
    plot(t1,y1,t1,r1,'-');
else
    plot(t1,y1,option,t1,r1,'-');
end;

```

```

subplot(212);
axis(glob_scale(2,:));
if nargin == 1,
    plot(t1,u1)
else
    plot(t1,u1,option)
end;
axis;
subplot(211);

```

```

----- /regler/matlab/ppbox/yusignals.m -----

```

```

function trldn=yusignals(t,rlev,rch,llev,lch,dlev,dch,nvar,nch)
% YUSIGNALS
% Create signals for simulation.
%
% TRLDN=YUSIGNALS(TIME,RLEV,RCH,LLEV,LCH,DLEV,DCH,NVAR,NCH)
%
% Signal generator for TRLDN in YUSIMC and YUSIMD. A matrix
%
% TRLDN=[t r l d n]

```

```

%
%      is created. Its first column defines the simulation time, other
%      columns correspond to reference signal r, input disturbance l,
%      output disturbance d and measurement noise n respectively at the
%      time instants of first column.
%
%      Each signal s is defined by two vectors sLEV and sCH. Initially
%      s is zero. Changes occur at occasions in vector sCH. The signal
%      s is sLEV from time sCH.
%      NVAR is variance for Gaussian noise from time NCH.
%
%      The function may have 1, 3, 5, 7 or 9 input arguments.
%      In case of only one argument, ref=1 from time=0, l=-1
%      from max(TIME)/3, d=-1 from max(TIME)*2/3 and n=0;
%      In case of more input arguments signals not being referenced
%      to are zero.

% Michael Lundh      LastEditDate : Wed Mar 21 13:06:36 1990
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% Lund Institute of Technology, Lund, SWEDEN

if rem(nargin,2)~=1, error('wrong number of inputs'); end

epps = 10000*eps;
tmax = max(t);

t=t(:);
l=0*t; d=0*t; n=0*t;

narginZ = nargin;
if narginZ==1
    narginZ=7;
    rlev=1 ; rch=0;
    llev=-1; lch=tmax/3;
    dlev=-1; dch=tmax*2/3;
end

rch=[rch tmax+1];
for i = 1:length(rlev)
    ind = find( ((rch(i)-epps)<=t) & (t<rch(i+1)) );
    r(ind) = rlev(i)*ones(1,length(ind));
end

if narginZ>3
    lch=[lch tmax+1];
    for i = 1:length(llev)
        ind = find( ((lch(i)-epps)<=t) & (t<lch(i+1)) );
        l(ind) = llev(i)*ones(1,length(ind));
    end;
end

if narginZ>5
    dch=[dch tmax+1];
    for i = 1:length(dlev)
        ind = find( ((dch(i)-epps)<=t) & (t<dch(i+1)) );
        d(ind) = dlev(i)*ones(1,length(ind));
    end;
end

if narginZ>7
    rand('normal');rand('seed',0)
    nn=rand(length(t),1);

```



```

nch=[nch tmax+1];
for i = 1:length(nvar)
    ind = find( ((nch(i)-epps)<=t) & (t<nch(i+1)) );
    n(ind) = sqrt(nvar(i))*nn(ind);
end;
end

trldn=[t(:) r(:) l(:) d(:) n(:)];

----- /regler/matlab/ppbox/yusimc.m -----

function tryu=yusimc(bp,ap,r,s,t,bff,aff,trldn)
%YUSIMC Simulation of continuous time SISO system.
%
% TRYU=YUSIMC(B,A,R,S,T,TRLDN)
% TRYU=YUSIMC(B,A,R,S,T,BFF,AFF,TRLDN)
%
% The strictly proper system
%

$$y(s) = B(s)/A(s)*(u(s)+l(s)) + d(s)$$

%
% is controlled using
%

$$R(s)*u(s) = T(s)*BFF(s)/AFF(s)*ref(s) - S(s)*(y(s)+n(s))$$

%
% The feedforward filter BFF/AFF is optional.
%
% If B has n rows and A has 1 row then n systems B(i,:)/A are
% simulated with the same controller. If B has 1 row and A has
% n rows then n systems B/A(i,:) are simulated. If B and A both
% have n rows then n systems B(i,:)/A(i,:) are simulated. This
% feature is nice for simulation of systems with parametric
% uncertainty.
%
% System output and control signal are calculated and stored in
% the matrix TRYU=[TIME REF Y1 .. Yn U1 .. Un]. This time response
% is displayed using YUPL and YUSH.
%
% Argument TRLDN defines simulation time and external signals.
% It may have different formats:
% Scalar TMAX: Simulation time defined by vector 0:TMAX with
% 151 points.
% Reference signal r=1. An input disturbance l=-1
% affects the system from TMAX/3 and an output
% disturbance d=-1 affects the system from TMAX*2/3
% No noise is present.
% Vector TIME: Simulation time is defined. Signals as above.
% Matrix TRLDN: A matrix with 2 - 5 columns.
% First column defines simulation time. Second
% column defines the reference signal r at time-
% instants of first column. If present column
% three to five define input disturbance l, output
% disturbance d and measurement noise n respectively.
% Omitted column implies that the corresponding
% signal is zero.
% The matrix TRLDN may be generated by YUSIGNALS.
%

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% Lund Institute of Technology, Lund, SWEDEN

```

```

if nargin==6
    trldn=bff; bff=1; aff=1;
end;

%---- assign trldn ----
if length(trldn)==1 % only maxtime defined
    trldn=(0:trldn/150:trldn)';
end

[m,n]=size(trldn);
if (n==1) | (m==1) % only time specified
    trldn = trldn(:);
    m = max(m,n);
    trldn = [trldn ones(m,1) zeros(m,3)];
    mi = floor(m/3)+1;
    trldn(mi:m,3) = -ones(m-mi+1,1);
    mi = floor(2*m/3)+1;
    trldn(mi:m,4) = -ones(m-mi+1,1);
else
    trldn=[trldn zeros(m,5-n)];
end

%---- RST-controller ----
[fb,hb,gb1,kb1] = tf2ss(t,r);
[fb,hb,gb2,kb2] = tf2ss(s,r);
fb = fb' ;
hb = hb' ;
gb1 = gb1';
gb2 = gb2';

%---- FF-filter ----
[ff,gf,hf,kf] = tf2ss(bff,aff);
mff=size(ff)*[1;0];

nbpol = size(bp)*[1;0];
napol = size(ap)*[1;0];
if napol~=nbpol
    if napol==1, ap = kron(ap,ones(nbpol,1));
    elseif nbpol==1, bp = kron(bp,ones(napol,1));
    else error('More than 1 row in A and B and not same number of rows')
    end
end
nbpol = size(bp)*[1;0];

disp(sprintf('Simulation of %g system(s)',nbpol))
yy=[];uu=[];
for i=1:nbpol
    %---- Open system ----
    api = ap(i,:);
    bpi = bp(i,:);
    while abs(bpi(1))<10000*eps, bpi(1)=[]; end
    if length(api)<=length(bpi)
        error('B/A is not strictly proper')
    end

    [a,b,c,d]=tf2ss(bpi,api);

    aa = [a-b*kb2*c b*hb ; -gb2*c fb];
    [maa,naa]=size(aa);

```

```

aaa=[aa [b*kb1*hf ; gb1*hf] ; zeros(mff,naa) ff];
bbb=[b*kb1*kf b -b*kb2 -b*kb2 ; gb1*kf 0*gb2 -gb2 -gb2 ; gf 0*[gf gf gf]];
ccc=[ c 0*hb 0*hf ; -kb2*c hb kb1*hf];
ddd=[0 0 1 0 ; kb1*kf 0 -kb2 -kb2];

yu = lsim(aaa,bbb,ccc,ddd,trldn(:,2:5),trldn(:,1));
yy = [yy yu(:,1)];
uu = [uu yu(:,2)];
disp(sprintf(' %g done',i))
end

tryu=[trldn(:,1:2) yy uu];

```

----- /regler/matlab/ppbox/yusimd.m -----

```

function tryu=yusimd(bp,ap,r,s,t,bff,aff,h,tmax)
% YUSIM Simulation of discrete time SISO system.
%
% TRYU=YUSIMD(B,A,R,S,T,TRLDN)
% TRYU=YUSIMD(B,A,R,S,T,H,TMAX)
% TRYU=YUSIMD(B,A,R,S,T,BFF,AFF,TRLDN)
% TRYU=YUSIMD(B,A,R,S,T,BFF,AFF,H,TMAX)
%
% The strictly proper system
%
%  $y(z) = B(z)/A(z)*(u(z)+l(z)) + d(z)$ 
%
% is controlled using
%
%  $R(z)*u(z) = T(z)*BFF(z)/AFF(z)*ref(z) - S(z)*(y(z)+n(z))$ 
%
% The feedforward filter BFF/AFF is optional.
%
% If B has n rows and A has 1 row then n systems B(i,:)/A are
% simulated with the same controller. If B has 1 row and A has
% n rows then n systems B/A(i,:) are simulated. If B and A both
% have n rows then n systems B(i,:)/A(i,:) are simulated. This
% feature is nice for simulation of systems with parametric
% uncertainty.
%
% System output and control signal are calculated and stored in
% the matrix TRYU=[TIME REF Y1 .. Yn U1 .. Un]. This time response
% is displayed using YUPL and YUSH.
%
% Argument TRLDN defines simulation time and external signals.
% It may have different formats:
%
%   Scalar TMAX: Simulation time defined by vector 0:TMAX where
%                 TMAX is a positive integer. Sampling interval is 1.
%                 Reference signal r=1. An input disturbance l=-1
%                 affects the system from TMAX/3 and an output
%                 disturbance d=-1 affects the system from TMAX*2/3
%                 No noise is present.
%
%   Vector TIME: Simulation time is defined. Signals as above.
%                 Time increment defines the sampling interval.
%
%   Matrix TRLDN: A matrix with 2 - 5 columns.
%                 First column defines simulation time. Second
%                 column defines the reference signal r at time-
%                 instants of first column. If present column
%                 three to five define input disturbance l, output
%                 disturbance d and measurement noise n respectively.
%                 Omitted column implies that the corresponding

```

```

%          signal is zero.
%          The matrix TRLDN may be generated by YUSIGNALS.
%
%          Two scalars H and TMAX may instead be given to form TRLDN. H is
%          the sampling interval. Simulation time id defined by vector
%          0:H:TMAX. Signals as for scalar TMAX in the definition of TRLDN.

% Michael Lundh      LastEditDate : Wed Mar 7 16:39:54 1990
% Copyright (c) 1990 by Michael Lundh and Department of Automatic Control,
% Lund Institute of Technology, Lund, SWEDEN

if nargin==6,      trldn=bff; bff=1; aff=1;
                  if length(trldn)==1
                    trldn=(0:trldn)';
                  end
elseif nargin==7,  trldn=(0:bff:aff)'; bff=1; aff=1;
elseif nargin==8,  trldn=h;
                  if length(trldn)==1
                    trldn=(0:trldn)';
                  end
elseif nargin==9,  trldn=(0:h:tmax)';
else
                  error('False number of inputs')
end;

%---- assign trldn ----
[m,n]=size(trldn);
if (n==1) | (m==1)      % only time specified
    trldn = trldn(:);
    m      = max(m,n);
    trldn = [trldn ones(m,1) zeros(m,3)];
    mi     = floor(m/3)+1;
    trldn(mi:m,3) = -ones(m-mi+1,1);
    mi     = floor(2*m/3)+1;
    trldn(mi:m,4) = -ones(m-mi+1,1);
else
    trldn=[trldn zeros(m,5-n)];
end

%---- RST-controller ----
[fb,hb,gb1,kb1] = tf2ss(t,r);
[fb,hb,gb2,kb2] = tf2ss(s,r);
fb = fb' ;
hb = hb' ;
gb1 = gb1';
gb2 = gb2';

%---- FF-filter ----
[ff,gf,hf,kf] = tf2ss(bff,aff);
mff=size(ff)*[1;0];

nbpol = size(bp)*[1;0];
napol = size(ap)*[1;0];
if napol~=nbpol
    if napol==1,      ap = kron(ap,ones(nbpol,1));
    elseif nbpol==1,  bp = kron(bp,ones(napol,1));
    else error('More than 1 row in A and B and not same number of rows')
    end
end
nbpol = size(bp)*[1;0];

disp(sprintf('Simulation of %g system(s)',nbpol))

```

```

yy=[];uu=[];
for i=1:nbpol
    %---- Open system ----
    api = ap(i,:);
    bpi = bp(i,:);
    while abs(bpi(1))<10000*eps, bpi(1)=[]; end
    if length(api)<=length(bpi)
        error('B/A is not strictly proper')
    end

    [a,b,c,d]=tf2ss(bpi,api);

    aa = [a-b*kb2*c b*hb ; -gb2*c fb];
    [maa,naa]=size(aa);

    aaa=[aa [b*kb1*hf ; gb1*hf] ; zeros(mff,naa) ff];
    bbb=[b*kb1*kf b -b*kb2 -b*kb2 ; gb1*kf 0*gb2 -gb2 -gb2 ; gf 0*[gf gf gf]];
    ccc=[ c 0*hb 0*hf ; -kb2*c hb kb1*hf];
    ddd=[0 0 1 0 ; kb1*kf 0 -kb2 -kb2];

    yu = dlsim(aaa,bbb,ccc,ddd,trldn(:,2:5));
    yy = [yy yu(:,1)];
    uu = [uu yu(:,2)];
    disp(sprintf(' %g done',i))
end

tryu=[trldn(:,1:2) yy uu];

----- /regler/matlab/ppbox/yustairs.m -----

function tryu2=yustairs(tryu1,ryu)
%YUSTAIRS
%      Modification of simulation outputs.
%
%      TRYU2=YUSTAIRS(TRYU1)
%      TRYU2=YUSTAIRS(TRYU1,RYU)
%
%      The function modifies the output from the routines YUSIMD to make
%      the plot more discrete like. Additional points are added in order
%      to plot some of the signals r, y and u as stairs, as if they were
%      outputs from zero order hold circuits.
%      The optional parameter RYU is any combination of 'u' 'y' 'r' to
%      define which signal that will be modified. Default is 'ru'.
%
%      Warning: The output from this function is recommended for plotting
%      only.

% Michael Lundh      LastEditDate : Tue Mar 20 13:11:39 1990
% Copyright (c) 1990 by Michael Lundh and Department of Automatic Control,
% Lund Institute of Technology, Lund, SWEDEN

if nargin==1; ryu='ru'; end

fixr = any('r'==ryu) | any('R'==ryu);
fixy = any('y'==ryu) | any('Y'==ryu);
fixu = any('u'==ryu) | any('U'==ryu);

[m,n] = size(tryu1);

%---- time column
ci = [tryu1(1:m-1,1) tryu1(2:m,1)]';
tryu2 = ci(:);

```

```

%---- reference
if fixr
    ci = [tryu1(1:m-1,2) tryu1(1:m-1,2)]';
else
    ci = [tryu1(1:m-1,2) tryu1(2:m,2)]';
end
tryu2 = [tryu2 ci(:)];

for i=3:n
    if (rem(i,2)==1 & fixy) | (rem(i,2)==0 & fixu)
        ci = [tryu1(1:m-1,i) tryu1(1:m-1,i)]';
    else
        ci = [tryu1(1:m-1,i) tryu1(2:m,i)]';
    end
    tryu2 = [tryu2 ci(:)];
end

```

3. RLBOX

```

----- /regler/matlab/rlbox/dsymloc.m -----

function locus = dsymloc(b,a,r1,r2,dsmar,scale)
% DSYMLOC Plots symmetric root locus for discrete system
%
%      locus = dsymloc(b,a,r1,r2,dsmar,scale)
%      locus = dsymloc(b,a,r1,r2,dsmar)
%
%      Plots the stable part of the root locus corresponding to
%       $a(z)*a(1/z) + r*b(z)*b(1/z)$  for  $r_1 < r < r_2$ . Also the roots of
%       $a$  ( $r = \text{Inf}$ ) and the roots of  $b$  ( $r = 0$ ) are plotted.
%
%      The increments in  $r$  are culculated such that  $\text{abs}(ds) < \text{dsmar}$ .
%      The  $r$ -values and the roots are stored in locus, with the  $r$ -values
%      in the first column.
%
%      scale (optional) takes the form [xmax xmin ymin ymax]. If scale is
%      omitted an attempt is done to find a plot scale that gives an aspect
%      ratio as close to 1 as possible.
%
%      Use PZGRID(1) to plot grid and unit circle.

% Kjell Gustafsson, original file due to Ulf Holmberg
% LastEditDate : Thu Jun 14 17:35:01 1990
% Copyright (c) 1990 by Kjell Gustafsson and Department of Automatic Control,
% Lund Institute of Technology, Lund, SWEDEN

aspec = conv(a,a(length(a):-1:1));
bspec = conv(b,b(length(b):-1:1));

reldeg = length(a) - length(b);
if reldeg>=0,
    b = [0*(1:reldeg) b];
else
    a = [0*(1:-reldeg) a];
end

ainv = a(length(a):-1:1);
binv = b(length(b):-1:1);
asym = conv(b,binv);
bsym = conv(a,ainv);
while asym(length(asym))==0 & bsym(length(bsym))==0
    asym = asym(1:length(asym)-1);
    bsym = bsym(1:length(bsym)-1);
end

loc = rootlocus(bsym,asym,r1,r2,dsmar,1);

% sort out stable roots

[n,m] = size(loc);
locus = [];
for k = 1:n,
    [imvec,imindex] = sort(imag(loc(k,2:m)));
    loc(k,2:m) = loc(k,imindex+1);
    index1 = find(abs(loc(k,2:m))==1);
    index = find(abs(loc(k,2:m))<1);
    locus = [locus; loc(k,1) loc(k,index+1) loc(k,index1(1:2:length(index1))+1)];
end

```

```

r1 = locus(:,2:size(locus)*[0;1]);

po = roots(aspec);
[tmp,ind] = sort(abs(po));
po = po(ind(1:length(ind)/2));
ze = roots(bspec);
[tmp,ind] = sort(abs(ze));
ze = ze(ind(1:length(ind)/2));

if reldeg>=0,
    ze = [zeros(reldeg,1); ze];
else
    po = [zeros(-reldeg,1); po];
end

if nargin<6
    Re_max = max([max(real(r1)) real(po') real(ze')]);
    Re_min = min([min(real(r1)) real(po') real(ze')]);
    Im_max = max([max(imag(r1)) imag(po') imag(ze')]);
    dRe = Re_max - Re_min;
    dIm = 2*Im_max;
    mRe = (Re_min + Re_max)/2;
    d = max(dRe,dIm);
    if d==0
        w = [-abs(Re_max) abs(Re_max)]*1.1;
    else
        w = [-d/2 d/2]*1.1;
    end
    w = [-d/2 d/2]*1.1;
    scale = [w+mRe w];
end

axis('square');
axis(scale);
plot(0,0,'i');
hold on;
plot(real(r1),imag(r1),'.');
mark(ze,4,[],[],1);
mark(po,2,[],[],1);
xlabel('Re');
ylabel('Im');
hold off;
axis('normal');

----- /regler/matlab/rlbox/mark.m -----

function mark(pos,mtype,msize,mindex,aspect)
% MARK plot and index markings
%
%      mark(pos,mtype,msize,mindex,aspect)
%
%      A marking of type mtype is made at position pos with size msize. The
%      marking is superindexed with the numerical value in mindex. If pos is
%      a vector then mtype, msize, and/or mindex can be supplied as scalars
%      or vectors. If they are scalars the same type (size, index) is used for
%      all values in pos. Otherwise mtype(i), msize(i), and mindex(i) are used
%      for pos(i).
%
%      mtype, msize, and mindex are all optional. If omitted they default to
%      1, 0.01, and NaN, respectively. NaN at any position in mindex omits
%      indexing at the corresponding point. Parameters inside the parameter

```



```

%      list are omitted by supplying an empty matrix, i.e. [].
%
%      Possible mark types are
%
%      1  plus          4  ring          7  hollow plus      10  natostar
%      2  cross         5  heart         8  smiley face
%      3  diamond       6  triangle      9  pentagon
%
%      aspect is an optional argument telling the aspect ratio of the screen.
%      Default value is 137/99 (the normal screen). aspect = 1 should be used
%      with axis('square').
%
%      hold will be off after having executed this routine.

% Per Persson (original routine plopp)
% Kjell Gustafsson (revised version)
% LastEditDate : Thu Jul 5 16:06:04 1990
% Copyright (c) 1990 by Kjell Gustafsson and Department of Automatic Control,
% Lund Institute of Technology, Lund, SWEDEN

if nargin<5, aspect = 137/99; end
if nargin<4, mindex = NaN; end
if nargin<3, msize = 0.01; end
if nargin<2, mtype = 1; end

if size(mtype)==[0 0], mtype = 1; end
if size(msize)==[0 0], msize = 0.01; end
if size(mindex)==[0 0], mindex = NaN; end

lpos = length(pos);
if lpos>1
    if length(mtype)==1, mtype = mtype*ones(1,lpos); end
    if length(msize)==1, msize = msize*ones(1,lpos); end
    if length(mindex)==1, mindex = mindex*ones(1,lpos); end
end

i = sqrt(-1);
ax = axis;
axis;

for ipos=1:lpos
    dx = msize(ipos)*(ax(2) - ax(1))/aspect;
    dy = msize(ipos)*(ax(4) - ax(3));
    x = real(pos(ipos));
    y = imag(pos(ipos));
    hold on;
    dx1 = 5*dx; dy1 = 5*dy;
    if (x-dx1 > ax(1)) & (x+dx1 < ax(2)) & (y-dy1 > ax(3)) & (y+dy1 < ax(4)),
        if mtype(ipos) == 1,
            plot([(x - dx), (x + dx)], [y, y]);
            plot([x, x], [(y - dy), (y + dy)]);
        elseif mtype(ipos) == 2,
            sc = sqrt(0.5); dx1 = sc*dx; dy1 = sc*dy;
            plot([(x - dx1), (x + dx1)], [(y - dy1), (y + dy1)]);
            plot([(x - dx1), (x + dx1)], [(y + dy1), (y - dy1)]);
        elseif mtype(ipos) == 3,
            sc = sqrt(0.5); dx1 = sc*dx; dy1 = sc*dy;
            plot([(x - dx1) x], [y (y + dy1)]);
            plot([x (x + dx1)], [(y + dy1) y]);
            plot([(x - dx1) x], [y (y - dy1)]);
            plot([x (x + dx1)], [(y - dy1) y]);
        elseif mtype(ipos) == 4,

```

```

    tmp = [0:2*pi/20:2*pi]';
    res = sqrt(0.5)*[dx*cos(tmp) dy*sin(tmp)];
    plot(res(:, 1) + x, res(:, 2) + y);
elseif mtype(ipos) == 5,
    dx1 = 1.5*dx; dy1 = 1.5*dy;
    tmp1 = [-pi/4:pi/20:3*pi/4]';
    tmp2 = [pi/4:pi/20:5*pi/4]';
    res1 = [dx1*cos(tmp1) dy1*sin(tmp1)]/sqrt(8);
    res2 = [dx1*cos(tmp2) dy1*sin(tmp2)]/sqrt(8);
    plot(res1(:, 1) + x + dx1/4, res1(:, 2) + y + dy1/4);
    plot(res2(:, 1) + x - dx1/4, res2(:, 2) + y + dy1/4);
    plot((dx1*[0 0.5] + x), (dy1*[-0.5 0] + y));
    plot((dx1*[-0.5 0] + x), (dy1*[0 -0.5] + y));
elseif mtype(ipos) == 6,
    tmp = [0:2*pi/3:2*pi]';
    res = sqrt(0.5)*[dx*cos(tmp) dy*sin(tmp)];
    plot(res(:, 1) + x, res(:, 2) + y);
elseif mtype(ipos) == 7,
    m1 = [(x-dx) (x-dx/4) (x-dx/4) (x+dx/4) (x+dx/4),...
          (x+dx) (x+dx) (x+dx/4) (x+dx/4) (x-dx/4) (x-dx) (x-dx)];
    m2 = [(y+dy/4) (y+dy/4) (y+dy) (y+dy) (y+dy/4) (y+dy/4),...
          (y-dy/4) (y-dy/4) (y-dy) (y-dy) (y-dy/4) (y-dy/4) (y+dy/4)];
    plot(m1, m2);
elseif mtype(ipos) == 8,
    tmp = [0:2*pi/20:2*pi]';
    c = [dx*cos(tmp) dy*sin(tmp)];
    res = 1.5*c;
    plot(res(:, 1) + x, res(:, 2) + y);
    res = 0.2*c;
    plot(res(:, 1) + x - 0.6*dx, res(:, 2) + y + 0.5*dy);
    plot(res(:, 1) + x + 0.6*dx, res(:, 2) + y + 0.5*dy);
    tmp = [pi*1.1:2*pi/50:1.9*pi]';
    c = [dx*cos(tmp) dy*sin(tmp)];
    res = 0.9*c;
    plot(res(:, 1) + x, res(:, 2) + y - 0.2*dy);
elseif mtype(ipos) == 9,
    tmp = [0:2*pi/5:2*pi]';
    res = sqrt(0.5)*[dx*cos(tmp) dy*sin(tmp)];
    plot(res(:, 1) + x, res(:, 2) + y);
elseif mtype(ipos) == 10,
    plot([0, dx/4, dx, dx/4, 0, -dx/4, -dx, -dx/4, 0] + x,...
         [dy, dy/4, 0, -dy/4, -dy, -dy/4, 0, dy/4, dy] + y);
end;
end;
hold off;
if mindex(ipos) ~= NaN
    numbers(mindex(ipos), x + dx + i*(y + dy));
end;
end;

```

----- /regler/matlab/rlbox/numbers.m -----

```

function numbers(n,z)
% NUMBERS print numeric value in plot
%
%     numbers(n,z)
%
%     The numeric value n is printed at position z. If z is omitted it
%     defaults to 0.

```

```

% Per Persson
% LastEditDate : Thu Jul 5 15:04:02 1990

```

% Copyright (c) 1990 by Per Persson and Department of Automatic Control,
 % Lund Institute of Technology, Lund, SWEDEN

```

if nargin == 1, z = 0; end;
x = real(z);
y = imag(z);
pz = 0.01;
ax = axis;
axis;
r = pz*(ax(2) - ax(1));
for ix = (abs(sprintf('%g', n))),
    n = ix;
    hold on;
    if n == 49,
        [x1, y1] = plotline(x, y, 1.5*r, pi/2);
        plotline(x1, y1, 0.3*r, 5*pi/4);
        x = x + 0.8*r;
    elseif n == 50,
        plot(x + [-r/2, r/2], y + [0, 0]);
        plot(x + [-r/2, r/(2*sqrt(2))], y + [0, r*(1 - 1/(2*sqrt(2)))]);
        plotcircle(r/2, -pi/4, pi, x, y + r, '-', 10);
        x = x + 1.1*r;
    elseif n == 51,
        plot(x + [-r/2, r/2, 0], y + [1.5*r, 1.5*r, r]);
        plotcircle(r/2, -pi, pi/2, x, y + r/2, '-', 10);
        x = x + 1.1*r;
    elseif n == 52,
        plot(x + [0, 0, -0.6*r, 0.35*r], y + [0, 1.5*r, 0.7*r, 0.7*r]);
        x = x + 0.75*r;
    elseif n == 53,
        plot(x + [-0.5*r/sqrt(2), -0.5*r/sqrt(2), r/2],...
            y + [r*(1/2 + 0.5/sqrt(2)), 1.5*r, 1.5*r]);
        plotcircle(r/2, -3*pi/4, 3*pi/4, x, y + r/2, '-', 10);
        x = x + 1.1*r;
    elseif n == 54,
        plot(x + [-r/2, -r/2], y + [r/2, r]);
        plotcircle(r/2, 0, 2*pi, x, y + r/2, '-', 10);
        plotcircle(r/2, pi/6, pi, x, y + r, '-', 10);
        x = x + 1.1*r;
    elseif n == 55,
        plot(x + [-0.35*r, 0.5*r, 0], y + [1.5*r, 1.5*r, 0]);
        x = x + r;
    elseif n == 56,
        plotcircle(r/2, 0, 2*pi, x, y + r/2, '-', 10);
        fi = acos(-(r/2)^2 - (0.35*r)^2 - (0.75*r)^2)/(2*(r*0.35)*(0.75*r));
        plotcircle(0.35*r, pi + (pi/2 - fi), -(pi/2 - fi), x, y + 1.25*r, '-', 10);
        x = x + 1.1*r;
    elseif n == 57,
        plot(x + [r/2, r/2], y + [r/2, r]);
        plotcircle(r/2, 7*pi/6, 2*pi, x, y + r/2, '-', 10);
        plotcircle(r/2, 0, 2*pi, x, y + r, '-', 10);
        x = x + 1.1*r;
    elseif n == 48,
        plot(x + [(r/2), (r/2)], y + [(r/2), r]);
        plot(x + [(-r/2), (-r/2)], y + [(r/2), r]);
        plotcircle(r/2, 0, -pi, x, y + r/2, '-', 10);
        plotcircle(r/2, 0, pi, x, y + r, '-', 10);
        x = x + 1.1*r;
    elseif n == 43,
        plot(x + [-0.5*r, 0.5*r], y + [0.55*r, 0.55*r]);
        plot(x + [0, 0], y + [0.2*r, 1.3*r]);
        x = x + 1.0*r;

```

```

elseif n == 45,
    plot(x + [-0.5*r, 0.5*r], y + [0.55*r, 0.55*r]);
    x = x + 1.3*r;
elseif n == 46,
    x = x - 0.3*r;
    plotcircle(0.1*r, 0, 2*pi, x, y);
    x = x + 0.8*r;
elseif n == 101,
    x = x - 0.25*r;
    plot(x + [0.7*r, 0, 0, 0.7*r], y + [0, 0, r, r]);
    plot(x + [0, 0.6*r], y + [0.5*r, 0.5*r]);
    x = x + 1.3*r;
end;
hold off;
end;

----- /regler/matlab/rlbox/plotcircle.m -----

function res = plotcircle(rad, phi1, phi2, x, y, lt, ddeg)
% PLOTIRCLE plot a circle segment
%
%       res = plotcircle(rad, phi1, phi2, x, y, lt, ddeg)
%
%       Plots a circle segment with radius rad from angle phi1 to phi2 with
%       center x, y. The linetype is lt and the angle increment in the plot
%       is ddeg. lt and ddeg are optional with default value '-' and 1,
%       respectively. The output argument res is the plotted circle segment.

% Per Persson
% LastEditDate : Thu Jul 5 15:03:55 1990
% Copyright (c) 1990 by Per Persson and Department of Automatic Control,
% Lund Institute of Technology, Lund, SWEDEN

if nargin<7, ddeg = 1; end;
if nargin<6, lt = '-'; end;

if phi2 < phi1, tmp = phi1; phi1 = phi2; phi2 = tmp; end;
tmp = [phi1:(ddeg*pi/180):phi2]';
res = rad*[cos(tmp) sin(tmp)];

hold on;
plot(res(:,1) + x, res(:,2) + y, lt);
hold off;

----- /regler/matlab/rlbox/plotline.m -----

function [x1, y1] = plotline(x0, y0, r, angle)
% PLOTLINE plots a line
%
%       [x1,y1] = plotline(x0,y0,r,angle)
%
%       A line of length r is plotted in direction angle from x0, y0. The
%       endpoint is x1, y1.

% Per Persson
% LastEditDate : Thu Jul 5 15:03:38 1990
% Copyright (c) 1990 by Per Persson and Department of Automatic Control,
% Lund Institute of Technology, Lund, SWEDEN

```

```

hold on;
x1 = x0 + r*cos(angle);
y1 = y0 + r*sin(angle);
plot([x0 x1], [y0 y1]);
hold off;

```

----- /regler/matlab/rlbox/polyder.m -----

```

function derpol = polyder(pol,n);
% POLYDER Differentiate polynomials
%
%      derpol = polyder(pol,n)
%
%      Computes the n:th derivative of the polynomial pol. The argument
%      n is optional. It is taken as 1 if omitted.

% Kjell Gustafsson, stolen from Mats Lilja
% LastEditDate : Wed Mar  7 14:56:26 1990
% Copyright (c) 1990 by Kjell Gustafsson and Department of Automatic Control,
% Lund Institute of Technology, Lund, SWEDEN

if nargin == 1,
    n = 1;
end;
if n < 1,
    derpol = pol;
else,
    pol = polyder(pol,n-1);
    np = length(pol)-1;
    nn = np:-1:0;
    derpol = nn.*pol;
    derpol = derpol(1:np);
end;
if length(derpol) < 1,
    derpol = 0;
end;

```

----- /regler/matlab/rlbox/pzgrid.m -----

```

function pzgrid(disc)
% PZGRID draw grid in pole-zero plot
%
%      pzgrid(disc)
%
%      If the (optional) argument disc is supplied a unit circle will be
%      drawn. When plotting the circle Matlab prints a warning. Don't mind!
%
%      The Matlab function zgrid might be useful when plotting discrete-time
%      poles and zeros.

% Kjell Gustafsson
% LastEditDate : Fri Jun  8 13:53:56 1990
% Copyright (c) 1990 by Kjell Gustafsson and Department of Automatic Control,
% Lund Institute of Technology, Lund, SWEDEN

axis('square');
hold on;
grid
if nargin==1
    uc = exp(sqrt(-1)*(0:pi/50:2*pi));
    plot([uc; uc([2:101,2])], '-');      % unit circle

```

```

else
    plot([-1E10; 1E10],[0; 0]);      % real axis
    plot([0; 0],[-1E10; 1E10]);     % imaginary axis
end
hold off
axis('normal');

----- /regler/matlab/rlbox/pzpl.m -----

function pzpl(b,a,pmark,zmark,msize,scale)
% PZPL pole-zero plot
%
%    pzpl(b,a,pmark,zmark,msize,scale)
%    pzpl(b,a,pmark,zmark,msize)
%    pzpl(b,a,pmark,zmark)
%    pzpl(b,a)
%
%    Plots the poles and zeros of the transfer function b(s)/a(s). Poles
%    and zeros are marked with mark type pmark and zmark, respectively.
%    Possible mark types are
%
%    1 plus      4 ring      7 hollow plus    10 natostar
%    2 cross     5 heart     8 smiley face
%    3 diamond   6 triangle  9 pentagon
%
%    If pmark and/or zmark are omitted or supplied as [] they default to
%    2 (cross) and 4 (ring). The marks have the size msize which defaults
%    to 0.01 if msize is omitted or supplied as [].
%
%    scale (optional) takes the form [xmax xmin ymin ymax]. If scale is
%    omitted an attempt is done to find a plot scale that gives an aspect
%    ratio as close to 1 as possible.

% Mats Lilja (original)
% Kjell Gustafsson
% LastEditDate : Thu Jul 5 15:00:12 1990
% Copyright (c) 1990 by Kjell Gustafsson and Department of Automatic Control,
% Lund Institute of Technology, Lund, SWEDEN

if nargin<6
    r = [roots(b); roots(a)];
    Re_max = max(real(r));
    Re_min = min(real(r));
    Im_max = max(imag(r));
    dRe = Re_max - Re_min;
    dIm = 2*Im_max;
    mRe = (Re_min + Re_max)/2;
    d = max(dRe,dIm);
    if d==0
        w = [-abs(Re_max) abs(Re_max)]*1.1;
    else
        w = [-d/2 d/2]*1.1;
    end
    scale = [w+mRe w];
end

if nargin<3, pmark = 2; end
if nargin<4, zmark = 4; end
if nargin<5, msize = 0.01; end

if size(pmark)~= [0 0], pmark = 2; end
if size(zmark)~= [0 0], zmark = 4; end

```

```
if size(msize)==[0 0], msize = 0.01; end
```

```
axis('square');
axis(scale);
plot(0,0,'i');
mark(roots(b),zmark,msize,[],1);
mark(roots(a),pmark,msize,[],1);
xlabel('Re');
ylabel('Im');
axis('normal');
```

```
----- /regler/matlab/rlbox/pzsh.m -----
```

```
function pzsh(b,a,pmark,zmark,msize)
% PZSH add to a previous pole-zero plot
%
%      pzsh(b,a,pmark,zmark,msize)
%      pzsh(b,a,pmark,zmark)
%      pzsh(b,a)
%
%      Plots the poles and zeros of the transfer function b(s)/a(s). Poles
%      and zeros are marked with mark type pmark and zmark, respectively.
%      Possible mark types are
%
%      1 plus      4 ring      7 hollow plus      10 natostar
%      2 cross     5 heart     8 smiley face
%      3 diamond   6 triangle  9 pentagon
%
%      If pmark and/or zmark are omitted or supplied as [] they default to
%      2 (cross) and 4 (ring). The marks have the size msize which defaults
%      to 0.01 if msize is omitted or supplied as [].
```

```
% Kjell Gustafsson
% LastEditDate : Thu Jul 5 15:02:37 1990
% Copyright (c) 1990 by Kjell Gustafsson and Department of Automatic Control,
% Lund Institute of Technology, Lund, SWEDEN
```

```
if nargin<3, pmark = 2; end
if nargin<4, zmark = 4; end
if nargin<5, msize = 0.01; end
```

```
if size(pmark)==[0 0], pmark = 2; end
if size(zmark)==[0 0], zmark = 4; end
if size(msize)==[0 0], msize = 0.01; end
```

```
axis('square');
mark(roots(b),zmark,msize,[],1);
mark(roots(a),pmark,msize,[],1);
axis('normal');
```

```
----- /regler/matlab/rlbox/rlbox.m -----
```

```
% RLBOX -- A collection of routines to make pole-zero plots, and to calculate
%          and plot root loci. Written by Kjell Gustafsson, but in many cases
%          originating from Mats Lilja and Per Persson.
%
% Pole-zero plots
%
%      PZPL      - pole-zero plot
%      PZSH      - add to a previous pole-zero plot
%      PZGRID     - make grid in pole-zero plot
%      MARK      - general routine for plotting and indexing markings
```

```

%
% Root loci
%
% RLOC1      - plot full root locus including start and end points
% RLOC2      - plot root locus around a nominal point
% SYMLOC     - plot stable part of symmetric LQ locus for continuous system
% DSYMLOC    - plot stable part of symmetric LQ locus for discrete system
% ROOTLOCUS  - calculate root locus
%
% All the root locus plot routines use ROOTLOCUS to calculate the root
% locus. PZGRID can be used to add grid and/or unit circle to all the
% root loci routines.
%
% Miscellaneous
%
% Try RLDEMO

% Kjell Gustafsson
% LastEditDate : Thu Mar 22 22:16:51 1990
% Copyright (c) 1990 by Kjell Gustafsson and Department of Automatic Control,
% Lund Institute of Technology, Lund, SWEDEN

----- /regler/matlab/rlbox/rldemo.m -----

% Kjell Gustafsson
% LastEditDate : Wed Jul 4 11:12:17 1990
% Copyright (c) 1990 by Kjell Gustafsson and Department of Automatic Control,
% Lund Institute of Technology, Lund, SWEDEN

echo on
clc
%      This example demonstrates some of the functions in RLBOX

%      Consider the continuous time system  $b(s)/a(s)$  where

b = poly(-4)
a = poly([0 -2 -6])

pause % Strike RETURN to get a pole-zero plot

pzpl(b,a)
title('Pole-zero plot of the system  $b(s)/a(s)$ ');

pause % Strike RETURN to add a grid

pzgrid, pause

clc
%      Let's use a proportional controller to control the system.
%      The variation of the closed loop poles can be seen in a root
%      locus plot. RLOC1 plots the root locus including start and end
%      points.

pause % Strike RETURN for a plot of the full root locus

rloc1(b,a,0.01,40,0.2);
title('Root locus of the system  $b(s)/a(s)$ '), pause

clc
%      Suppose we are interested in the pole positions for gain variations
%      around the nominal value  $knom = 2$ . RLOC2 can be used to plot just

```



```

%      a part of the root locus.

% Strike RETURN for a plot of the root locus for k = 1..4 with
pause % the nominal value knom marked.

rloc2(b,a,1,2,4,0.2);
title('Root locus of b(s)/a(s) around the nominal point k = 2'), pause

clc
%      When designing continuous time LQ controllers it is interesting to
%      see the pole variations as function of rho when using the cost
%      function J = integ( y^2 + rho u^2 ). This can be achieved using
%      SYMLOC.

pause % Strike RETURN for a plot of the continuous time rho root locus

symloc(b,a,0.01,10000,0.4);
title('Symmetric rho root locus for b(s)/a(s)'), pause

clc
%      There is a corresponding discrete time symmetric rho root locus. It
%      can be plotted using DSYMLOC. As discrete system we will use the
%      sampled double integrator (CCS Example 11.2)

bd = poly(-1)
ad = poly([1 1])

pause % Strike RETURN for a plot of the discrete time rho root locus

dsymloc(bd,ad,1e-4,1e4,0.07);
title('Symmetric rho root locus for bd(z)/ad(z)'), pause

pause % Strike RETURN to add grid and unit circle
pzgrid(1),

pause % Strike RETURN to end

echo off

----- /regler/matlab/rlbox/rloc1.m -----

function locus = rloc1(b,a,k1,k2,dsmar,scale);
% RLOC1 Plots full rootlocus including start and end points
%
%      locus = rloc1(b,a,k1,k2,dsmar,scale)
%      locus = rloc1(b,a,k1,k2,dsmar)
%
%      Plots the root locus of a(s) + k*b(s) for k1 < k < k2. Also the
%      roots of a (start points) and the roots of b (end points) are plotted.
%
%      The increments in k are chosen such that abs(ds) < dsmax.
%      The k-values and the roots are stored in locus, with the k-values
%      in the first column.
%
%      scale (optional) takes the form [xmax xmin ymin ymax]. If scale is
%      omitted an attempt is done to find a plot scale that gives an aspect
%      ratio as close to 1 as possible.

% Kjell Gustafsson, derived from routines by Mats Lilja
% LastEditDate : Thu Jun 14 17:34:15 1990
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% Lund Institute of Technology, Lund, SWEDEN

```

```

locus = rootlocus(b,a,k1,k2,dsmx);
r1 = locus(:,2:size(locus)*[0;1]);
po = roots(a);
ze = roots(b);

if nargin<6
    Re_max = max([max(real(r1)) real(po') real(ze')]);
    Re_min = min([min(real(r1)) real(po') real(ze')]);
    Im_max = max([max(imag(r1)) imag(po') imag(ze')]);
    dRe = Re_max - Re_min;
    dIm = 2*Im_max;
    mRe = (Re_min + Re_max)/2;
    d = max(dRe,dIm);
    if d==0
        w = [-abs(Re_max) abs(Re_max)]*1.1;
    else
        w = [-d/2 d/2]*1.1;
    end
    w = [-d/2 d/2]*1.1;
    scale = [w+mRe w];
end

axis('square');
axis(scale);
plot(0,0,'i');
hold on;
plot(real(r1),imag(r1),'.');
mark(ze,4,[],[],1);
mark(po,2,[],[],1);
xlabel('Re');
ylabel('Im');
hold off;
axis('normal');

----- /regler/matlab/rlbox/rloc2.m -----

function locus = rloc2(b,a,k1,knom,k2,dsmx,scale);
% RLOC2 Plots root locus around a nominal point.
%
%     locus = rloc2(b,a,k1,knom,k2,dsmx,scale)
%     locus = rloc2(b,a,k1,knom,k2,dsmx)
%
%     Plots the root locus of  $a(s) + k*b(s)$  for  $k_1 < k < k_2$ . The nominal
%     roots corresponding to knom are marked with a *.
%
%     The increments in k are chosen such that  $abs(ds) < dsmax$ .
%     The k-values and the roots are stored in locus, with the k-values
%     in the first column.
%
%     scale (optional) takes the form [xmax xmin ymin ymax]. If scale is
%     omitted an attempt is done to find a plot scale that gives an aspect
%     ratio as close to 1 as possible.

% Kjell Gustafsson, derived from routines by Mats Lilja
% LastEditDate : Thu Jun 14 17:34:33 1990
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% Lund Institute of Technology, Lund, SWEDEN

locus = rootlocus(b,a,k1,k2,dsmx);
reldeg = length(a) - length(b);
if reldeg>=0,

```

```

    b = [0*(1:reldeg) b];
else
    a = [0*(1:-reldeg) a];
end
index = sum(locus(:,1)<knom);
locus = [locus(1:index,:); [knom roots(a+knom*b)']];..
    locus(index+1:length(locus(:,1)),:);
r1 = locus(:,2:size(locus)*[0;1]);

if nargin<7
    Re_max = max(max(real(r1)));
    Re_min = min(min(real(r1)));
    Im_max = max(max(imag(r1)));
    dRe = Re_max - Re_min;
    dIm = 2*Im_max;
    mRe = (Re_min + Re_max)/2;
    d = max(dRe,dIm);
    if d==0
        w = [-abs(Re_max) abs(Re_max)]*1.1;
    else
        w = [-d/2 d/2]*1.1;
    end
    w = [-d/2 d/2]*1.1;
    scale = [w+mRe w];
end

axis('square');
axis(scale);
plot(0,0,'i');
hold on;
plot(real(r1),imag(r1),'.')
mark(r1(index+1,:),2,[],[],1);
xlabel('Re');
ylabel('Im');
hold off;
axis('normal');

----- /regler/matlab/rlbox/rootlocus.m -----

function locus = rootlocus(b,a,k1,k2,dsmar,ucirc);
% ROOTLOCUS Calculates rootlocus
%
%    locus = rootlocus(a,b,k1,k2,dsmar,ucirc)
%    locus = rootlocus(a,b,k1,k2,dsmar)
%
%    Calculates the root locus of a(s) + k*b(s) for k1 < k < k2. The
%    increment in k is calculated such that abs(ds) < dsmax for the
%    fastest root branch. This is done using the implicit function
%    theorem.
%
%    The roots and the corresponding k-values are stored in locus, with
%    the gains in the first column.
%
%    All k (k1 < k < k2) giving rise to multiple poles are calculated
%    and the corresponding roots are included in locus.
%
%    If ucirc (optional) is supplied (any value) only the roots inside
%    the unit circle will be forced to obey dsmax.

% Kjell Gustafsson, derived from routines by Mats Lilja
% LastEditDate : Wed Mar 14 22:23:59 1990
% Copyright (c) 1990 by Kjell Gustafsson and Department of Automatic Control,

```

```
% Lund Institute of Technology, Lund, SWEDEN
```

```
na = length(a);
nb = length(b);
d = na - nb;
if d>=0,
    b = [0*(1:d) b];
else
    a = [0*(1:-d) a];
end
da = polyder(a);
db = polyder(b);
k = k1;
epsi = 1e-10;
i = 1;
while k<=k2,
    kvec(i) = k;
    ri = roots(a+k*b)';
    rvec(i,:) = ri;
    if nargin==6
        ind = find(abs(ri)<=1);
        ri = ri(ind);
    end
    fs = polyval(da+k*db,ri);
    fk = polyval(b,ri);
    dk = dsmax*min(abs(fs./fk))+epsi;
    k = k + dk;
    i = i + 1;
end;
locus = [kvec' rvec];
```

```
% multiple roots
```

```
dab = conv(da,b);
adb = conv(a,db);
if nb>1,
    mpol = dab - adb;
else
    mpol = dab;
end;
multroots = roots(mpol);
bmult = polyval(b,multroots);
amult = polyval(a,multroots);
ind = find(bmult~=0);
kmult = -amult(ind)./bmult(ind);
mr = [];
for j=1:length(kmult),
    if abs(imag(kmult(j)))<1e-9,
        kj = real(kmult(j));
        if kj>k1 & kj<k2,
            index = sum(locus(:,1)<kj);
            locus = [locus(1:index,:); [kj roots(a+kj*b)']];..
            locus(index+1:length(locus(:,1)),:);
        end;
    end;
end;
end;
```

```
----- /regler/matlab/rlbox/symloc.m -----
```

```
function locus = symloc(b,a,r1,r2,dsmax,scale)
% SYMLOC Plots symmetric root locus for continuous system
%
```

```

%      locus = symloc(b,a,r1,r2,dsmx,scale)
%      locus = symloc(b,a,r1,r2,dsmx)
%
%      Plots the stable part of the root locus corresponding to
%       $a(s)*a(-s) + r*b(s)*b(-s)$  for  $r_1 < r < r_2$ . Also the roots of
%       $a$  ( $r = \text{Inf}$ ) and the roots of  $b$  ( $r = 0$ ) are plotted.
%
%      The increments in  $r$  are calculated such that  $\text{abs}(ds) < \text{dsmx}$ .
%      The  $r$ -values and the roots are stored in locus, with the  $r$ -values
%      in the first column.
%
%      scale (optional) takes the form [xmax xmin ymin ymax]. If scale is
%      omitted an attempt is done to find a plot scale that gives an aspect
%      ratio as close to 1 as possible.
%
%      Use PZGRID to plot grid and real/imaginary axis.

% Kjell Gustafsson, original file due to Ulf Holmberg
% LastEditDate : Thu Jun 14 17:34:51 1990
% Copyright (c) 1990 by Kjell Gustafsson and Department of Automatic Control,
% Lund Institute of Technology, Lund, SWEDEN

na = length(a);
nb = length(b);
aminus = a;
bminus = b;
if na>1,
    aminus(1,na-1:-2:1) = -a(1,na-1:-2:1);
end
if nb>1,
    bminus(1,nb-1:-2:1) = -b(1,nb-1:-2:1);
end

loc = rootlocus(conv(b,bminus),conv(a,aminus),r1,r2,dsmx);

% sort out stable roots

[n,m] = size(loc);
locus = [];
for k = 1:n,
    [imvec,imindex] = sort(imag(loc(k,2:m)));
    loc(k,2:m) = loc(k,imindex+1);
    zindex = find(real(loc(k,2:m))==0);
    index = find(real(loc(k,2:m))<0);
    locus = [locus; loc(k,1) loc(k,index+1) loc(k,zindex(1:2:length(zindex))+1)];
end

r1 = locus(:,2:size(locus)*[0;1]);

po = roots(conv(a,aminus));
[tmp,ind] = sort(real(po));
po = po(ind(1:length(ind)/2));
ze = roots(conv(b,bminus));
[tmp,ind] = sort(real(ze));
ze = ze(ind(1:length(ind)/2));
if nargin<6
    Re_max = max([max(real(r1)) real(po') real(ze')]);
    Re_min = min([min(real(r1)) real(po') real(ze')]);
    Im_max = max([max(imag(r1)) imag(po') imag(ze')]);
    dRe = Re_max - Re_min;
    dIm = 2*Im_max;
    mRe = (Re_min + Re_max)/2;

```

```

d = max(dRe,dIm);
if d==0
    w = [-abs(Re_max) abs(Re_max)]*1.1;
else
    w = [-d/2 d/2]*1.1;
end
w = [-d/2 d/2]*1.1;
scale = [w+mRe w];
end

axis('square');
axis(scale);
plot(0,0,'i');
hold on;
plot(real(r1),imag(r1),'.'');
mark(ze,4,[],[],1);
mark(po,2,[],[],1);
xlabel('Re');
ylabel('Im');
hold off;
axis('normal');

```

4. FRLSBOX

```

----- /regler/matlab/frlsbox/bafit.m -----
function [b,a,the_error] = bafit(z,g,nb,na,weighting)
% BAFIT Fits a rational function to a given process frequency response.
%
%      [B,A,THE_ERROR] = BAFIT(Z,G,NB,NA,WEIGHTING)
%
%      Fits a rational transfer function B(s)/A(s) to the
%      complex frequency response G at the complex frequencies Z
%      using least squares. Deg A = NA and deg B = NB.
%      Weighting may be included (default is unity weighting).
%      The magnitude of the (weighted) closed loop transfer
%      function error is given by THE_ERROR.

% Mats Lilja
% LastEditDate : Thu Jul 19 11:08:02 1990
% Copyright (c) 1990 by Mats Lilja and Department of Automatic Control,
% Lund Institute of Technology, Lund, SWEDEN

nz = length(z);
ng = length(g);
if nz ~= ng,
    error('Different lengths of vectors Z and G');
end;
if nargin<5,
    weighting = ones(1,nz);
end;
nweight = length(weighting);
if nz ~= nweight,
    error('Wrong number of weightings');
end;
i = sqrt(-1);
f = abs(weighting(:))';
if 2*nz < na+nb+1,
    error('Too few frequencies.');
```

```

----- /regler/matlab/frlsbox/frlsbox.m -----

% FRLSBOX -- A collection of routines for calculating transfer functions
%            and controllers by using least squares fitting in the
%            frequency domain. Some Hankel norm approximation procedures
%            are also included. Written by Mats Lilja.
%
% Least squares fitting
%
%   LSBAC    - Fitting a frequency response to a rational function B(s)/A(s)
%              (continuous time version).
%   LSBAD    - Fitting a frequency response to a rational function B(z)/A(z)
%              (discrete time version).
%   LSBATAU  - Fitting a frequency response to  $\exp(-\tau s)B(s)/A(s)$ 
%   LSRSTC   - Calculation of a controller of type  $Ru = -Sy + Tr$ 
%              by least squares fitting of a closed loop transfer function
%              (continuous time version).
%   LSRSTD   - Calculation of a controller of type  $Ru = -Sy + Tr$ 
%              by least squares fitting of a closed loop transfer function
%              (discrete time version).
%   BAFIT    - Fitting a frequency response to a rational function.
%              Used by LSBAC and LSBAD.
%   RSTFIT   - Calculation of a controller of type  $Ru = -Sy + Tr$ 
%              by least squares fitting of a closed loop transfer function.
%              Used by RSTC and RSTD.
%
% Frequency response manipulation
%
%   FPICK    - Pick out points from a frequency response.
%   AMPCROSS - Compute frequencies of amplitude level crossing.
%   PHACROSS - Compute frequencies of phase level crossing.
%   BANDWIDTH - Compute the bandwidth from a frequency response.
%   ID2FR    - Convert an Ident. Toolbox frequency file to FRBOX format.
%
% Transfer function approximation
%
%   HANKELU  - Unweighted optimal Hankel norm approximation.
%   HANKELW  - Weighted optimal Hankel norm approximation.
%   PADEAPPR - Pade' approximation of  $\exp(-\tau s)B(s)/A(s)$ .
%
% Miscellaneous
%
%   SYLVESTER - Compute a Sylvester matrix of two polynomials.
%   LEVCROSS  - Compute level crossings in a table.
%   LEADCOMP  - Compute a lead compensator.
%
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% LastEditDate : Fri Jul 20 10:19:44 1990
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% Lund Institute of Technology, Lund, SWEDEN

----- /regler/matlab/frlsbox/frlsdemo1.m -----

% Mats Lilja
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% Lund Institute of Technology, Lund, SWEDEN

echo off
frbox

```



```

ppbox
clc
echo on

% In this session, functions in FRLSBOX will be used
% for approximation of the transfer function  $G(s)=1/(s+1)^8$ .

b = 1;
a = poly(-ones(1,8));

% The first approximation method will be least squares
% fitting of some points on the Nyquist curve to a rational
% function of lower order.
% Generate the frequency response of the system.

fr = frc(b,a,0,-2,2,100);

pause % Strike RETURN to see the Nyquist plot of G

nypl(fr);
nygrid;

pause % Strike RETURN to continue

clc
% First, the frequencies for which the Nyquist curve is to be fitted
% must be chosen. To see this, the axis intersection frequencies
% of the Nyquist curve are computed.

waxes = table1([arg(fr(:,2)) fr(:,1)],-[90 180 270 360]),

pause % Strike RETURN to continue

clc
% Let's start with a second order approximation.
% with relative degree one. This means that the
% numerator polynomial is of degree one and the
% denominator polynomial of degree 2, i.e. a
% rational approximation of degree (1,2).
% To see the effect of choosing too high approximation
% frequencies the (-360) degree frequency 1 rad/s is included.
% Try, for example, Omega={0.1 0.3 1}.

w = [0.1 0.3 1];
f = frc(b,a,0,w);
[bh,ah] = lsbac(f,1,2)

% Notice that the approximation is unstable.
% Calculate the frequency response of the approximation

frh = frc(bh,ah,0,-2,2,100);

pause % Strike RETURN to see the Nyquist plots of both systems

nypl(fr,frh,w);
nygrid;pause;

% The curve fit is rather bad.

pause; % Strike RETURN to continue.

clc

```

```

% Increase model order to 3 (a (2,3) approximation).

[bh,ah] = lsbac(f,2,3)

% Calculate the frequency response

frh = frc(bh,ah,0,-2,2,100);

pause % Strike RETURN to see the Nyquist plots

nypl(fr,frh,w);
nygrid;

% Slightly better ...

pause % Strike RETURN to continue

clc
% Another way to get a better approximation
% is to decrease the approximation frequencies.
% Choose, for example  $\Omega = \{0.1 \ 0.2 \ 0.4\}$  and return to
% approximation by a second order transfer function.
% Notice that 0.4 is near the (-180) degree frequency.

w = [0.1 0.2 0.4];
f = frc(b,a,0,w);
[bh,ah] = lsbac(f,1,2)
frh = frc(bh,ah,0,-2,2,100);

pause % Strike RETURN to see the Nyquist plots

nypl(fr,frh,w);
nygrid;

pause % Strike RETURN to continue

% The error is rather large at the lowest frequency
% Introducing the frequency weighting {1 0.3 0.1} gives:

[bh,ah] = lsbac(f,1,2,[1 0.3 0.1])
frh = frc(bh,ah,0,-2,2,100);

pause % Strike RETURN to see the new Nyquist curve

nysh(frh,w,'-.');

pause % Strike RETURN to continue

clc
% Increasing approximation model order to three gives:

[bh,ah] = lsbac(f,2,3)
frh = frc(bh,ah,0,-2,2,100);

pause % Strike RETURN to see the Nyquist plots

nypl(fr,frh,w);
nygrid; pause

% The Nyquist curves fit very well together.
% To get a better view of how well, the absolute error is plotted

```

```

pause % Strike RETURN to see the approximation error magnitude

ampl(fsub(fr,frh));
amgrid;

pause % Strike RETURN to continue

clc
% The error magnitude has a peak around 1 rad/s
% An approximation method which gives a much more
% uniform error magnitude is optimal Hankel norm
% approximation. A third order (unweighted)
% approximation is computed and the error magnitude
% curve is displayed.

[bh,ah] = hankelu(b,a,3)

frh = frc(bh,ah,0,-2,2,100);

pause % Strike RETURN to see the error magnitude

amsh(fsub(fr,frh),'--'); pause;

% It is also possible to shape the error by using
% frequency weighted Hankel norm approximation.
% Assume that the error should be approximately 4 times
% smaller at frequencies below 1 rad/s than at frequencies
% above 1 rad/s. The weighting is then chosen as (s - 2)/(s - 0.5).

[bh,ah] = hankelw(b,a,3,[1 -2],[1 -0.5])
pause;
frh = frc(bh,ah,0,-2,2,100);

pause % Strike RETURN to see the error magnitude

amsh(fsub(fr,frh),'--');

pause % Strike RETURN to continue

clc
% A classical approximation method is Pade' approximation.
% In this method a rational function Gh(s) of degree (m,n) is
% calculated such that  $G(s) - Gh(s) = O(s^{-(m+n+1)})$  which
% means that n+m first taylor coefficient of G(s) and Gh(s)
% coincide. Let's compute a Pade' approximation of degree (2,3).

[bh,ah] = padeappr(b,a,0,2,3)
frh = frc(bh,ah,0,-2,2,100);

pause % Strike RETURN to see the error magnitude

ampl(fsub(fr,frh));

% Notice the small error at low frequencies.

pause; % Strike RETURN to continue

clc
% It is possible to include a time delay in the approximate model.
% This is done by using a non-linear least squares method.
% A second order system with time delay is fitted to G(s)
% at the frequencies  $\Omega = \{0.1 \ 0.3 \ 1\}$  with unity weighting (default).

```

```

w = [0.1 0.3 1]
f = frc(b,a,0,w);
[bh,ah,tauh] = lsbatu(f,1,2)

% Unfortunately, this gives a negative time delay.
% The Nyquist curve fitting becomes very strange.

frh = frc(bh,ah,tauh,-2,2,100);

pause; % Strike RETURN to see Nyquist plots

nypl(fr,frh,w);
nygrid;

pause; % Strike RETURN to continue

clc
% One remedy this is to decrease weighting of
% higher frequencies. Weightings are chosen as {1 0.5 0.1}.

[bh,ah,tauh] = lsbatu(f,1,2,[1 0.5 0.1])

% A positive time delay is obtained.

frh = frc(bh,ah,tauh,-2,2,100);

pause; % Strike RETURN to see Nyquist plots

nypl(fr,frh,w);
nygrid;

% Alternatively, the start value of the time delay (default=0)
% can be slightly increased. Choose the value 0.1, for example:

[bh,ah,tauh] = lsbatu(f,1,2,[1 1 1],0.1)
frh = frc(bh,ah,tauh,-2,2,100);

pause; % Strike RETURN to see new Nyquist plot

nysh(frh,w,':');

% Notice the bad fitting at low frequencies due to the unity
% weighting {1 1 1} used in this case.

echo off;

----- /regler/matlab/frlsbox/frlsdemo2.m -----

% Mats Lilja
% LastEditDate : Thu Jul 19 19:29:56 1990
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% Lund Institute of Technology, Lund, SWEDEN

echo off;
frbox;
ppbox;
clc;
echo on;

% This session demonstrates methods for designing controllers
% given some points on the Nyquist curve of a system.

```

```

% In this example the system has the transfer function
%  $G(s)=1/(s+1)^8$ .

b = 1;
a = poly(-ones(1,8));

pause % Strike RETURN to continue

clc
% First, an indirect method will be used. The plant transfer
% function is first approximated by a low order model. A controller
% based on ordinary pole placement design of the low order plant
% model is then computed. A third order model should be suitable.
% Choose approximation frequencies  $\Omega = \{0.01 \ 0.2 \ 0.4\}$ :

w = [0.01 0.2 0.4];
f = frc(b,a,0,w);
[bh,ah] = lsbac(f,2,3)

pause % Strike RETURN to continue

clc
% A second order controller will be computed by solving the polynomial
% pole placement (DAB) equation  $AR + BS = A_m A_o$ . In order to choose
% poles of closed loop system (zeros of  $A_m$  and  $A_o$ ), check the poles
% of the approximate model:

roots(ah)

pause % Strike RETURN to continue

clc
% Make the closed loop model poles slightly faster. Take for example

am = polybutt(3,0.5)
ao = polybutt(2,1)
[r,s,t] = rstc(1,bh,ah,1,am,ao,1)

pause % Strike RETURN to continue

clc
% Check stability of the actual closed loop:

clpoles = roots(addpoly(conv(a,r),conv(b,s)))

pause % Strike RETURN to continue

% Check Nyquist curves of the specified and actual closed loop
% transfer function (ref --> y):

frcl = frc(conv(b,t),addpoly(conv(a,r),conv(b,s)),0,-2,2,100);
bm = b/b(length(b))*am(length(am));
frm = frc(bm,am,0,-2,2,100);

pause % Strike RETURN to see closed loop Nyquist curves

nypl(frcl,frm,w);
nygrid;

% Check closed loop performance:

tryu = yusimc(b,a,r,s,t,160);

```

```

pause; % Strike RETURN to view the closed loop time response

yupl(tryu);

pause; % Strike RETURN to continue

clc
% Introduce integration in the controller. The degree of the
% polynomial A_m A_o must be increased. Choose to increase deg A_o:

ao = polybutt(3,1)
[r,s,t] = rstc(1,bh,ah,1,am,ao,[1 0])

% The controller is in this case unstable.

pause; % Strike RETURN to continue

clc
% Check closed loop stability:

clpoles = roots(addpoly(conv(a,r),conv(b,s)))

% The actual closed loop is unstable!

pause; % Strike RETURN to continue

clc
% Respecify the performance requirements!

am = polybutt(3,0.4);
ao = polybutt(3,0.7);
[r,s,t] = rstc(1,bh,ah,1,am,ao,[1 0])
pause;

% Is the system closed loop stable?

clpoles = roots(addpoly(conv(a,r),conv(b,s)))

pause; % Strike RETURN to continue

clc
% Check closed loop Nyquist curves.

frcl = frc(conv(b,t),addpoly(conv(a,r),conv(b,s)),0,-2,2,100);
bm = bh/bh(length(bh))*am(length(am)); % Stationary gain G_m(0)=1
frm = frc(bm,am,0,-2,2,100);

pause; % Strike RETURN to see the Nyquist curves

nypl(frcl,frm,w);
nygrid;

% Closed loop performance?

tryu = yusmc(b,a,r,s,t,160);

pause; % Strike RETURN to have a look at the closed loop response

yupl(tryu);

% To check robustness the open loop Nyquist curve is plotted.

```

```

frl = frc(conv(b,s),conv(a,r),0,-2,2,100);

pause; % Strike RETURN to see the Nyquist curve of the loop.

nypl(frl,w);
nygrid;

pause; % Strike RETURN to continue

clc
% Using the indirect design method sketched above, the computation
% of a second order controller with integration requires a second
% order process model.

[bh,ah] = lsbac(f,1,2,[1 0.3 0.1])

pause;

% Specify nominal closed loop poles in butterworth patterns:

am = polybutt(2,0.3);
ao = polybutt(2,0.5);
[r,s,t] = rstc(1,bh,ah,1,am,ao,[1 0])

pause; % Strike RETURN to continue

clc
% Check closed loop Nyquist curves.

frc1 = frc(conv(b,t),addpoly(conv(a,r),conv(b,s)),0,-2,2,100);
bm = bh/bh(length(bh))*am(length(am));
frm = frc(bm,am,0,-2,2,100);

pause; % Strike RETURN to see closed loop Nyquist curves

nypl(frc1,frm,w);
nygrid;

% The curve fitting is bad at higher frequencies.

pause; % Strike RETURN to continue

clc
% Check the closed loop performance.

tryu = yusimc(b,a,r,s,t,160);

pause; % Strike RETURN to view the closed loop time response

yupl(tryu);

% The performance is not very impressive.

pause; % Strike RETURN to continue

clc
% In the direct method the controller parameters are computed
% directly from frequency response data without solving
% any polynomial equation.
% This makes it possible to use a third order closed loop
% specification when computing a second order controller

```

```

% with integration. A third order process model is first
% computed.

[bh,ah] = lsbac(f,2,3)

pause; % Strike RETURN to continue

clc
% The numerator polynomial from this transfer function is
% used in the third order specification.

am = polybutt(3,0.4);
bm = bh/bh(length(bh))*am(length(am));
[r,s,t] = lsrstc(f,bm,am,ao,2,2,[1 0])

pause; % Strike RETURN to continue

clc
% Check closed loop Nyquist curves.

frc1 = frc(conv(b,t),addpoly(conv(a,r),conv(b,s)),0,-2,2,100);
frm = frc(bm,am,0,-2,2,100);

pause; % Strike RETURN to see Nyquist curves

nypl(frc1,frm,w);
nygrid;

% The curve fitting is better in this case.

pause; % Strike RETURN to continue

% What about the closed loop performance?

tryu = yusimc(b,a,r,s,t,160);
yupl(tryu);

pause;

% The performance is better than in the indirect method.
echo off

----- /regler/matlab/frlsbox/hankelu.m -----

function [Bhat,Ahat,sign,signature] = hankelu(B,A,nred)
% HANKELU Compute a unweighted Hankel norm approximation
% of a rational transfer function
%
% [BHAT,AHAT,SIGM] = HANKELU(B,A,NRED)
%
% An unweighted optimal Hankel norm approximation BHAT(s)/AHAT(s)
% of order NRED is computed for B(s)/A(s). The vector SIGM contains
% the Hankel singular values.

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na = length(A);
nb = length(B);

```



```

m1 = sylvester(A,-B,na-1,na-1);
m2 = diag(1-rem(1:2*na-2,2)*2)*sylvester(0,A,na-1,na-1);
[alfa,beta,q,z,v] = qz(m1,m2);
alfa = diag(alfa);
beta = diag(beta);
nn = na:2*na-2;
d = alfa(nn)./beta(nn);
v = v(:,nn);
[dd,index] = sort(-abs(d));
d = d(index);
v = v(:,index);
sigm = abs(d);
signature = d./sigm;
v = real(v/diag(v(na,:)));
bh = v(1:na-1,nred+1)';
ah = v(na:2*na-2,nred+1)';
[bh,ah] = stabpart(bh,ah);
% This gives the unique strictly proper optimal Hankel norm approximation.
% Next we choose a direct term so that the error magnitude at omega=infinity
% equals the error magnitude at omega=0. This is a heuristic attempt to
% minimize the Tchebycheff norm of the error.
G0 = B(nb)/A(na);
if nb < na,
    Ginf = 0;
else
    Ginf = B(1)/A(1);
end;
Gh0 = bh(length(bh))/ah(length(ah));
Ahat = ah;
direct_term = (Ginf + G0 - Gh0)/2;
Bhat = [0 bh] + ah*direct_term;

```

----- /regler/matlab/frlsbox/hankelw.m -----

```

function [Bhat,Ahat,sigm] = hankelw(B,A,nred,Bw,Aw,toler)
% HANKELW Compute a weighted Hankel norm approximation
%           of a rational transfer function
%
%           [BHAT,AHAT] = HANKELW(B,A,NRED,BW,AW)
%
%           A weighted optimal Hankel norm approximation BHAT(s)/AHAT(s)
%           of order NRED is computed for B(s)/A(s). The weighting function
%           BW(s)/AW(s) must have all poles and zeros in the open right half
%           plane and degrees of the polynomials AW and BW must be the same.

```

```

% Mats Lilja
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```

```

if nargin < 6,
    toler = 1e-12;
end;
Aw = Aw/Aw(1);
Bw = Bw/Bw(1);
aaw = conv(A,Aw);
bbw = conv(B,Bw);
[Bpol,Apol] = stabpart(bbw,aaw);
na = length(Apol);
nb = length(Bpol);
nn1 = 1:(na-1);
nn2 = na:(2*na-2);

```

```

m1 = sylvester(Apol,-Bpol,na-1,na-1);
m2 = -diag(1-rem(1:2*na-2,2)*2)*sylvester(0,Apol,na-1,na-1);
[alfa,beta,q,z,v] = qz(m1,m2);
alfa = diag(alfa);
beta = diag(beta);
d = alfa(nn2)./beta(nn2);
v = v(:,nn2);
[dd,ii] = sort(-abs(d));
d = d(ii);
v = v(:,ii);
v = real(v/diag(v(na,:)));
sigm = abs(d);
signature = d./sigm;
ab = real(v(:,nred+1))';
ab = ab/ab(na);
bb = conv(ab(nn1),Aw);
aa = conv(ab(nn2),Bw);
[bb,aa] = stabpart(bb,aa);
[q,r] = deconv(aa,Bw);
if max(abs(r))<1e-12;
    aa = q;
    bb = dab(Bw,aa,bb);
end;
ah = aa;
[qq,bh] = deconv(bb,aa);
bh(1:min(find(abs(bh)>eps))-1) = [];
Ahat = ah;
Bhat = bh;
G0 = B(length(B))/A(length(A));
if length(B) < length(A),
    Ginf = 0;
else
    Ginf = B(1)/A(1);
end;
Gh0 = bh(length(bh))/ah(length(ah));
if length(bh) < length(ah),
    Ghinf = 0;
else
    Ghinf = bh(1)/ah(1);
end;
Gw0 = Bw(length(Bw))/Aw(length(Aw));
if length(Bw) < length(Aw),
    Gwinf = 0;
else
    Gwinf = Bw(1)/Aw(1);
end;
heur_direct = (Ginf*Gwinf + Gw0*(G0 - Gh0))/(Gwinf + Gw0);
Bhat = addpoly(Bhat,heur_direct*Ahat);

----- /regler/matlab/frlsbox/leadcomp.m -----

function [s,r,wc,phi_m] = leadcomp(fr,n_speed,maxlead,zeta)
% LEADCOMP Compute a lead compensator from a frequency response
%
%      [S,R] = LEADCOMP(FR,N_SPEED)
%
%      Given a frequency response FR, a lead compensator
%      S(s)/R(s) is computed which increases the cut frequency by a
%      factor of N_SPEED without changing the phase margin.
%      The compensator consists of cascaded identical first order
%      compensators, where the number of compensators is determined
%      by the amount of phase lead required.

```

```

%
%      [S,R] = LEADCOMP(FR,N_SPEED,MAXLEAD)
%
%      limits the maximum phase lead for each first order compensator
%      to be MAXLEAD (default value = 90 degrees).
%
%      [S,R] = LEADCOMP(FR,N_SPEED,MAXLEAD,ZETA)
%
%      gives a number of identical second order compensators,
%      each with a relative damping ZETA.
%
%      [S,R,OMEGA_C,PHI_M] = LEADCOMP(FR,N_SPEED)
%
%      gives the (old) cut frequency OMEGA_C and the phase margin PHI_M.

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% Lund Institute of Technology, Lund, SWEDEN

if nargin < 3,
    maxlead = 90;
end;
if nargin < 4,
    zeta = 1;
end;
w = fr(:,1);
g = fr(:,2);
[wc,phi1] = ampcross(fr,1);
phi_m = 180 + phi1;
wc2 = wc*n_speed;
gwc2 = table1([w abs(g) arg(g)],wc2);
amp2 = gwc2(1);
phi2 = gwc2(2);
dphi = phi1 - phi2;
if zeta == 1,
    order = ceil(dphi/maxlead);
    th = pi*(dphi/order+90)/360;
    N = (tan(th))^2;
    b = wc2/sqrt(N);
    r = poly(-N*b*ones(1,order));
    s = poly(-b*ones(1,order))*(sqrt(N))^order/amp2;
else,
    order2 = ceil(dphi/maxlead/2);
    th = pi*(dphi/order2)/360;
    alfa = zeta*tan(th);
    N = (alfa+sqrt(1+alfa^2))^2;
    b = wc2/sqrt(N);
    one2 = ones(1,order2);
    r = polyc(N*b*one2,zeta*one2);
    s = polyc(b*one2,zeta*one2)*(N^order2)/amp2;
end;

----- /regler/matlab/firlsbox/lbac.m -----

function [b,a,the_error] = lbac(fr,nb,na,weighting)
% LSBAC Fits a rational function to a given continous time
% process frequency response.
%
%      [B,A,THE_ERROR] = LSBAC(FR,NB,NA,WEIGHTING)
%
%      Fits a rational transfer function B(s)/A(s) to the

```

```
%      continuous time frequency response FR using least squares.
%      Deg A = NA and deg B = NB. Weighting may be included (default is
%      unity weighting). The magnitude of the (weighted) closed
%      loop transfer function error is given by THE_ERROR.
```

```
% Mats Lilja
% LastEditDate : Tue Jun 12 19:54:44 1990
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% Lund Institute of Technology, Lund, SWEDEN
```

```
nfr = size(fr)*[1;0];
if nargin<4,
    weighting = ones(1,nfr);
end;
nweight = length(weighting);
if nfr ~= nweight,
    error('Wrong number of weightings');
end;
i = sqrt(-1);
w = fr(:,1).';
z = i*w;
g = fr(:,2).';
[b,a,the_error] = bafit(z,g,nb,na,weighting);
```

```
----- /regler/matlab/frlsbox/lsbad.m -----
```

```
function [b,a,the_error] = lsbad(fr,nb,na,weighting)
% LSBAD Fits a rational function to a given discrete time
%      process frequency response.
%
%      [B,A,THE_ERROR] = LSBAD(FR,NB,NA,WEIGHTING)
%
%      Fits a rational transfer function B(s)/A(s) to the
%      discrete time frequency response FR using least squares.
%      Deg A = NA and deg B = NB. Weighting may be included (default is
%      unity weighting). The magnitude of the (weighted) closed
%      loop transfer function error is given by THE_ERROR.
```

```
% Mats Lilja
% LastEditDate : Tue Jun 12 19:54:31 1990
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% Lund Institute of Technology, Lund, SWEDEN
```

```
nfr = size(fr)*[1;0];
if nargin<4,
    weighting = ones(1,nfr);
end;
nweight = length(weighting);
if nfr ~= nweight,
    error('Wrong number of weightings');
end;
i = sqrt(-1);
w = fr(:,1).';
z = exp(i*w);
g = fr(:,2).';
[b,a,the_error] = bafit(z,g,nb,na,weighting);
```

```
----- /regler/matlab/frlsbox/lsbatau.m -----
```

```
function [b,a,tau,the_error,logging] = lsbatau(fr,nb,na,weighting,tau0,dtaumax)
% LSBATAU Least squares fitting of a rational function with
%      a time delay.
```

```

%
%      [B,A,TAU,THE_ERROR,LOGGING] = LSBATAU(FR,NB,NA,WEIGHTING,TAUO,DTAUMAX)
%
%      Computes a least-squares fitting
%
%
%      
$$G(s) = e^{-TAU s} \frac{B(s)}{A(s)}$$

%
%      to the frequency response data given in FR.
%      where the degrees of the polynomials A and B are NA and NB
%      respectively. The time delay TAU is found by using a
%      modified Newton-Raphson algorithm. Weighting may be included
%      (default is unity weighting). DTAUMAX is the iteration termination
%      threshold value for the magnitude of the time delay increment
%      (default value = 0.01). TAUO is the initial value of TAU
%      (default value = 0). The magnitude of the (weighted) closed
%      loop transfer function error is given by THE_ERROR.
%      The history of the iterations are saved in LOGGING.

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nfr = size(fr)*[1;0];
if nargin < 4,
    weighting = ones(1,nfr);
end;
if nargin < 5,
    tau0 = 0;
end;
if nargin < 6,
    dtaumax = 0.01;
end;
nweight = length(weighting);
if nfr ~= nweight,
    error('Wrong number of weightings');
end;
i = sqrt(-1);
w = fr(:,1).';
zvec = i*w;
gvec = fr(:,2).';
pvec = abs(weighting(:))';
if 2*nfr < na+nb+2,
    error('Too few frequencies.');
```

```

end;
nn = 2*nfr;
en = eye(nn);
s = conj([zvec conj(zvec)]);
pw = pvec/max(pvec);
filt = diag([pw pw]);
g = diag([gvec conj(gvec)]);
zj = ones(nn,1);
psib = zj;
for j=1:nb;
    zj = s.*zj;
    psib = [zj psib];
end;
zj = ones(nn,1);
psia = zj;
for j=1:(na-1);

```

```

    zj = s.*zj;
    psia = [zj psia];
end;
zn = s.*zj;
gam = filt*g*zn;
tau = tau0;
dtau = 10000;
logg = [];
my = 1;
while abs(dtau)>dtaumax,
    count = count + 1;
    ew = diag(exp(-s*tau));
    fi = filt*[-g*psia ew*psib];
    [u,sig,v] = svd(fi);
    u1 = u(:,1:min(size(sig)));
    sig = sig(1:min(size(sig)),:);
    fiff = (v/sig)*u1';
    dew = -diag(s)*ew;
    dfi = filt*[ 0*psia dew*psib];
    d2ew = -diag(s)*dew;
    d2fi = filt*[ 0*psia d2ew*psib];
    p = en - fi*fiff;
    p1 = dfi*fiff;
    p2 = d2fi*fiff;
    q = -p*p1;
    dp = q + q';
    dq = p*( 2*p1*p1 - p2 ) + q'*q + q*q';
    d2p = dq + dq';
    gpg = gam'*p*gam;
    gdp = gam'*dp*gam;
    gd2pg = gam'*d2p*gam;
    logg = [logg ; [tau gpg gdp gd2pg]];
    dtau = -real(gdp/(0.6*abs(gd2pg)+0.4*gd2pg));
    tau = tau + dtau;
    dtau;
    tau;
end;
ew = diag(exp(-s*tau));
fi = filt*[-g*psia ew*psib];
[u,s,v] = svd(fi);
sig = s(1:min(size(s)),:);
u1 = u(:,1:min(size(s)));
fiff = (v/sig)*u1';
theta = real(fiff*gam);
logging = real(logg);
a = [1 theta(1:na)'];
b = theta(na+1:na+nb+1)';
tau = real(tau);
the_error = abs(gvec - exp(-tau*zvec).*polyval(b,zvec)./polyval(a,zvec));

```

----- /regler/matlab/frlsbox/lsrc.m -----

```

function [r,s,t,the_error]=lsrc(fr,bm,am,ao,nr,ns,r1,s1,weighting)
% LSRSTC Fits a continuous time controller to a specified closed
% loop model given a frequency response of the process.
%
% [R,S,T,THE_ERROR]=LSRSTC(FR,BM,AM,AO,NR,NS,R1,S1,WEIGHTING)
%
% The frequency response FR on the form [w G(iw)]
% is used for least squares fitting of controller parameters
% in a controller structure given by Ru = Tr - Sy.
% The closed loop system (r --> y) is specified

```

```
%      by the transfer function BM(s)/AM(s). For convenience, the
%      polynomial BM is multiplied by a constant factor in order to
%      get a closed loop stationary gain of 1 (i.e. BM(0)/AM(0)=1).
%      Factors to be included in R are specified by the polynomial R1.
%      Similarly, S1 pre-specifies factors of S.
%      Deg R = NR and deg S = NS. The observer polynomial is given by
%      AO (T = const.*AO). Default WEIGHTING is unity weighting
%      while R1 and S1 both defaults to 1.
%      The magnitude of the (weighted) closed loop transfer
%      function error is given by THE_ERROR.
```

```
% Mats Lilja
% LastEditDate : Thu Jul 19 18:20:48 1990
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% Lund Institute of Technology, Lund, SWEDEN
```

```
nfr = size(fr)*[1;0];
if nargin < 9,
    weighting = ones(1,nfr);
end;
if nargin < 8,
    s1 = 1;
end;
if nargin < 7,
    r1 = 1;
end;
i = sqrt(-1);
w = fr(:,1).';
z = i*w;
g = fr(:,2).';
% To get stationary gain = 1 from r to y
bm = bm/bm(length(bm)).*am(length(am));
gm = polyval(bm,z)./polyval(am,z);
[r,s,t,the_error]=rstdfit(z,g,gm,ao,nr,ns,r1,s1,weighting);
```

```
----- /regler/matlab/firlsbox/lrstd.m -----
```

```
function [r,s,t,the_error]=lrstd(fr,bm,am,ao,nr,ns,r1,s1,weighting)
% LSRSTD Fits a discrete time controller to a specified closed
%      loop model given a frequency response of the process.
%
%      [R,S,T,THE_ERROR]=LSRSTD(FR,BM,AM,AO,NR,NS,R1,S1,WEIGHTING)
%
%      The frequency response FR on the form [w H(exp(iw))]
%      is used for least squares fitting of controller parameters
%      in a controller structure given by Ru = Tr - Sy.
%      The closed loop system (r --> y) is specified
%      by the transfer function BM(z)/AM(z). For convenience, the
%      polynomial BM is multiplied by a constant factor in order to
%      get a closed loop stationary gain of 1 (i.e. BM(1)/AM(1)=1).
%      Factors to be included in R are specified by the polynomial R1.
%      Similarly, S1 pre-specifies factors of S.
%      Deg R = NR and deg S = NS. The observer polynomial is given by
%      AO (T = const.*AO). Default WEIGHTING is unity weighting
%      while R1 and S1 both defaults to 1.
%      The magnitude of the (weighted) closed loop transfer
%      function error is given by THE_ERROR.
```

```
% Mats Lilja
% LastEditDate : Thu Jul 19 18:21:12 1990
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% Lund Institute of Technology, Lund, SWEDEN
```

```

nfr = size(fr)*[1;0];
if nargin < 9,
    weighting = ones(1,nfr);
end;
if nargin < 8,
    s1 = 1;
end;
if nargin < 7,
    r1 = 1;
end;
i = sqrt(-1);
w = fr(:,1).';
z = exp(i*w);
g = fr(:,2).';
% To get stationary gain = 1 from r to y
bm = bm/sum(bm)*sum(am);
gm = polyval(bm,z)./polyval(am,z);
[r,s,t,the_error]=rstfit(z,g,gm,ao,nr,ns,r1,s1,weighting);

```

----- /regler/matlab/firlsbox/padeappr.m -----

```

function [bh,ah] = padeappr(b,a,tau,nbh,nah)
% PADEAPPR Compute a Pade' approximation of (rational function)*exponential
%
%      [BH,AH] = PADEAPPR(B,A,TAU,NBH,NAH)
%
%      Calculates a Pade' approximation BH(s)/AH(s) with
%      deg BH = NBH and deg AH = NAH of the system
%
%      
$$e^{-TAU s} \frac{B(s)}{A(s)}$$

%

```

```

% Mats Lilja
% LastEditDate : Mon Mar 19 15:44:02 1990
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```

```

exppol = 1;
taylor_term = 1;
for j=1:(nah+nbh),
    taylor_term = taylor_term*tau/j;
    exppol = [taylor_term exppol];
end;
e = conv(a,exppol);
m = sylvester(b,-e,nah+1,nbh+1);
m(1:nbh,:) = [];
l = -m(:,1);
m(:,1) = [];
x = (m\l)';
ah = [1 x(1:nah)];
bh = x(nah+1:nah+nbh+1);

```

----- /regler/matlab/firlsbox/rstfit.m -----

```

function [r,s,t,the_error]=rstfit(z,g,gm,ao,nr,ns,r1,s1,weighting)
% RSTFIT Fits a controller to a specified closed loop model
%      given a frequency response of the process.
%
%      [R,S,T,THE_ERROR]=RSTFIT(Z,G,GM,AO,NR,NS,R1,S1,WEIGHTING)

```



```

%
% The complex frequency response G, given at the
% complex frequencies Z, is used for least squares fitting
% of controller parameters in the controller structure
%  $R_u = T_r - S_y$ . The closed loop system ( $x \rightarrow y$ ) is specified
% by the frequency response GM, given at the frequencies Z.
% Factors to be included in R are specified by the polynomial R1.
% Similarly, S1 pre-specifies factors of S.
%  $\text{Deg } R = \text{NR}$  and  $\text{deg } S = \text{NS}$ . The observer polynomial is given by
%  $A_0$  ( $T = \text{const.} \cdot A_0$ ). Default WEIGHTING is unity weighting
% while R1 and S1 both defaults to 1.
% The magnitude of the (weighted) closed loop transfer
% function error is given by THE_ERROR.

```

```

% Mats Lilja
% LastEditDate : Fri Jul 20 10:13:11 1990
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% Lund Institute of Technology, Lund, SWEDEN

```

```

nz = length(z);
ng = length(g);
if nz ~= ng,
    error('Different lengths of vectors Z and G');
end;
if nargin < 9,
    weighting = ones(1,nz);
end;
if nargin < 8,
    s1 = 1;
end;
if nargin < 7,
    r1 = 1;
end;
nweight = length(weighting);
if nz ~= nweight,
    error('Wrong number of weightings');
end;
nr2 = nr - length(r1) + 1;
if nr2 < 0,
    error('Degree of R1 higher than degree of R');
end;
ns2 = ns - length(s1) + 1;
if ns2 < 0,
    error('Degree of S1 higher than degree of S');
end;
i = sqrt(-1);
f = abs(weighting);
Npoints = 2*nz;
Nparameters = nr2 + ns2 + 2;
%%%
if Npoints < Nparameters
    error('Too few approximation points. ');
end;
aovec = polyval(ao,z);
gr = diag(f.*polyval(r1,z).*gm./aovec./g);
gs = diag(f.*polyval(s1,z).*gm./aovec);
gt = diag(f);
one = ones(1,nz);
mt = one;
ms = one;
zs = one;
for j=1:ns2,

```

```

    zs = z.*zs;
    ms = [zs ; ms];
end;
mr = [];
zr = one;
for j=1:nr2,
    mr = [zr ; mr];
    zr = z.*zr;
end;
l = zr*gr;
m = [-mr*gr ; -ms*gs ; mt*gt];
mm = [real(m) imag(m)];
ll = [real(l) imag(l)];
x = ll/mm;
r2 = [1 x(1:nr2)];
r = conv(r1,r2);
s2 = x(nr2+1:nr2+ns2+1);
s = conv(s1,s2);
t = x(nr2+ns2+2)*ao;
num = g.*polyval(t,z);
den = polyval(r,z) + g.*polyval(s,z);
the_error = abs(num./den - gm);

----- /regler/matlab/frlsbox/sylvester.m -----

function [m] = sylvester(a,b,nx,ny)
% SYLVESTER Computes a Sylvester matrix of two polynomials
%
%      M = SYLVESTER(A,B,N1,N2)
%
%      The Sylvester matrix of order (N1,N2) is computed
%      for the polynomials A and B.

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na = length(a);
nb = length(b);
m = na - nb - ny + nx;
a = [zeros(1,-m) a];
b = [zeros(1,m) b];
za = zeros(1,nx-1);
zb = zeros(1,ny-1);
ma = toeplitz([a za],[a(1) za]);
mb = toeplitz([b zb],[b(1) zb]);
m = [ma mb];

```

5. LQGBOX

```

----- /regler/matlab/lqgbox/care.m -----

function S = care(A,B,Q1,Q2,Q12)
% CARE dispatch routine for continuous-time algebraic Riccati equation solver
%
%      S = care(A,B,Q1,Q2,Q12)
%      S = care(A,B,Q1,Q2)
%
%      Depending on the value of the global variable carettype the
%      corresponding solver is called to solve the continuous-time
%      algebraic equation
%
%      
$$S A + A' S - (S B + Q12) Q2^{-1} (Q12' + B' S) + Q1 = 0$$

%
%      Possible choices for carettype are: 'eigen', 'schur', and 'gener'.
%      If carettype is undefined it is taken as 'schur'.
%
%      Q12 is optional. If omitted it is taken as the empty matrix.

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% LastEditDate : Wed Jul 4 11:19:44 1990
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% Lund Institute of Technology, Lund, SWEDEN

if nargin<5,
    Q12 = zeros(size(A)*[1;0],size(B)*[0,1]);
end

if ~exist('carettype')==1
    carettype = 'schur';
end

if carettype=='eigen'
    % Direct calculation of the eigenvalues to the Hamiltonian
    if Q12==0
        S = careeig(A,B/Q2*B',Q1);
    else
        S = careeig(A-B/Q2*Q12',B/Q2*B',Q1-Q12/Q2*Q12');
    end
elseif carettype == 'schur'
    % Use Schur form to calculate S
    if Q12==0
        S = careschur(A,B/Q2*B',Q1);
    else
        S = careschur(A-B/Q2*Q12',B/Q2*B',Q1-Q12/Q2*Q12');
    end
elseif carettype == 'gener'
    % CTRL-C algorithm using QZ
    error('Generalized Schur form Riccati solver not yet implemented');
else
    error('Riccati solver in carettype undefined');
end

% residual check

Serr = S*A + A'*S - (S*B + Q12)/Q2*(Q12' + B'*S) + Q1;
disp('');
disp(['1-norm of the Riccati solution residual is ' num2str(norm(Serr,1)) ])
disp('');

```

```

----- /regler/matlab/lqgbox/careeig.m -----

function X = careeig(F,G,H)
%CAREEIG continuous-time algebraic Riccati equation solver using direct
% eigenvalue calculation
%
% X = careeig(F, G, H)
%
% returns the stablizing solution (if it exists) to the continuous-time
% Riccati equation:
%
% 
$$X F + X' F - X G X + H = 0$$

%
% assuming G is symmetric and nonnegative definite and H is
% symmetric.

% Kjell Gustafsson
% LastEditDate : Wed Jul 4 11:20:02 1990
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% Lund Institute of Technology, Lund, SWEDEN

ham = [F -G; -H -F'];

[n,m] = size(F);
[v,d] = eig(ham);
d = diag(d);
[d,index] = sort(real(d));
if ~( (d(n)<0) & (d(n+1)>0) )
    error('Can''t order eigenvalues, System may be uncontrollable/unobservable.')
end

% select vectors with eigenvalues in the left half plane
x1 = v(1:n,index(1:n));
x2 = v((n+1):(2*n),index(1:n));
X = real(x2/x1);

----- /regler/matlab/lqgbox/careschur.m -----

function X = careschur(F,G,H)
%CARESCHUR continuous-time algebraic Riccati equation solver using Schur form
%
% X = careschur(F, G, H)
%
% returns the stablizing solution (if it exists) to the continuous-time
% Riccati equation:
%
% 
$$X F + F' X - X G X + H = 0$$

%
% assuming G is symmetric and nonnegative definite and H is
% symmetric.

% This is nothing but the routine are.m in the control systems toolbox. I have
% changed the name and the documentation to make it fit my routines.

% Kjell Gustafsson
% LastEditDate : Wed Jul 4 11:20:21 1990
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% Lund Institute of Technology, Lund, SWEDEN

% -- check for correct input problem --
[nr,nc] = size(F); n = nr;

```

```

if (nr ~= nc), error('Nonsquare F matrix'), end;
[nr,nc] = size(G);
if (nr~=n | nc~=n), error('Incorrectly dimensioned G matrix'), end;
[nr,nc] = size(H);
if (nr~=n | nc~=n), error('Incorrectly dimensioned H matrix'), end;

[q,t] = schur([F -G; -H -F']*(1.0+eps*eps*sqrt(-1)));
tol = 10.0*eps*max(abs(diag(t))); % ad hoc tolerance
ns = 0;
%
% Prepare an array called index to send message to ordering routine
% giving location of eigenvalues with respect to the imaginary axis.
% -1 denotes open left-half-plane
% 1 denotes open right-half-plane
% 0 denotes within tol of imaginary axis
%
for i = 1:2*n,
    if (real(t(i,i)) < -tol),
        index = [ index -1 ];
        ns = ns + 1;
    elseif (real(t(i,i)) > tol),
        index = [ index 1 ];
    else,
        index = [ index 0 ];
    end;
end;
if (ns ~= n),
    error('No solution: (A,B) may be uncontrollable or no solution exists');
end;
[q,t] = schord(q,t,index);
X = real(q(n+1:n+n,1:n)/q(1:n,1:n));

```

----- /regler/matlab/lqgbox/dare.m -----

```

function S = dare(A,B,Q1,Q2,Q12)
% DARE dispatch routine for discrete-time algebraic Riccati equation solver
%
%      S = dare(A,B,Q1,Q2,Q12)
%      S = dare(A,B,Q1,Q2)
%
%      Depending on the value of the global variable daretype the
%      corresponding solver is called to solve the discrete-time
%      algebraic equation
%
%       $A' S A - S - (A' S B + Q12) (Q2 + B' S B)^{-1} (Q12' + B' S A) + Q1 = 0$ 
%
%      Possible choices for daretype are: 'eigen', 'itera', and 'gener'.
%      If daretype is undefined it is taken as 'itera'.
%
%      Q12 is optional. If omitted it is taken as the empty matrix.

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% Lund Institute of Technology, Lund, SWEDEN

if nargin<5,
    Q12 = zeros(size(A)*[1;0],size(B)*[0;1]);
end

if ~exist('daretype')==1

```

```

    daretype = 'itera';
end

if daretype=='eigen'
    % Direct calculation of the eigenvalues to the Hamiltonian
    if Q12==0
        S = dareeig(A,B,Q2,Q1);
    else
        S = dareeig(A-B/Q2*Q12',B,Q2,Q1-Q12/Q2*Q12');
    end
elseif daretype == 'itera'
    % Use iterative method to calculate S
    if Q12==0
        S = dareiter(A,B,Q2,Q1);
    else
        S = dareiter(A-B/Q2*Q12',B,Q2,Q1-Q12/Q2*Q12');
    end
elseif daretype == 'gener'
    % CTRL-C algorithm using QZ
    error('Generalized Schur form Riccati solver not yet implemented');
else
    error('Riccati solver in daretype undefined');
end

% check residual

Serr = A'*S*A - S - (A'*S*B + Q12)/(Q2 + B'*S*B)*(Q12' + B'*S*A) + Q1;
disp('');
disp(['1-norm of the Riccati solution residual is ' num2str(norm(Serr,1)) ]);
disp('');

----- /regler/matlab/lqgbox/dareeig.m -----

function X = dareeig(F,G1,G2,H)
%DAREEIG discrete-time algebraic Riccati equation solver using direct
% eigenvalue calculation
%
% X = dareeig(F, G1, G2, H)
%
% returns the stabilizing solution (if it exists) to the discrete-time
% Riccati equation:
%
% 
$$F' X F - X - F' X G1 (G2 + G1' X G1)^{-1} G1' X F + H = 0$$

%
% assuming G is symmetric and nonnegative definite and H is
% symmetric.

% Kjell Gustafsson
% LastEditDate : Wed Jul 4 11:20:51 1990
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% Lund Institute of Technology, Lund, SWEDEN

G = G1/G2*G1';
invF = inv(F);
n = length(F);

ham = [F+G*invF'*H -G*invF'; -invF'*H invF'];

[v,d] = eig(ham);
d = diag(d);
[d,index] = sort(abs(d));
if ~( (d(n)<1) & (d(n+1)>1) ))

```

```

    error('Can''t order eigenvalues, System may be uncontrollable/unobservable.')
end

```

```

% select vectors with eigenvalues inside unit circle
x1 = v(1:n,index(1:n));
x2 = v((n+1):(2*n),index(1:n));
X = real(x2/x1);

```

----- /regler/matlab/lqgbox/dareiter.m -----

```

function X = dareiter(F,G1,G2,H)
%DAREITER discrete-time algebraic Riccati equation solver using an iterative
% doubling algorithm
%
% X = dareiter(F, G1, G2, H)
%
% returns the stabilizing solution (if it exists) to the discrete-time
% Riccati equation:
%
%  $F' X F - X - F' X G1 (G2 + G1' X G1)^{-1} G1' X F + H = 0$ 
%
% assuming G is symmetric and nonnegative definite and H is
% symmetric.

% Kjell Gustafsson
% LastEditDate : Wed Jul 4 11:21:11 1990
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% Lund Institute of Technology, Lund, SWEDEN

Pnew = F';
Xnew = H;
Wnew = -G1/G2*G1';

X = 0*Xnew;
k = 1;

while norm(Xnew-X,1) > 1e-10*norm(X,1)
    P = Pnew;
    X = Xnew;
    W = Wnew;
    temp1 = (eye(length(X))-X*W)\P;
    temp2 = (eye(length(X))-W*X)\P';
    Pnew = P*temp1;
    Xnew = X + P*X*temp2;
    Wnew = W + P'*W*temp1;
    k = k + 1;
    if k>100
        error('No convergence');
    end
end

X = Xnew;

```

----- /regler/matlab/lqgbox/lqec.m -----

```

function [K,P] = lqec(A,C,R1,R2,R12)
% LQEC Linear quadratic estimator for continuous-time systems
%
% [K,P] = lqec(A,C,R1,R2,R12)
% [K,P] = lqec(A,C,R1,R2)
%
% A gain matrix K is calculated to minimize the variance of the

```

```

%      estimation error in the stationary Kalman filter
%      *
%       $\hat{x} = Ax + Bu + K(y - Cx - Du)$ 
%
%      given the continuous-time system
%      *
%       $\dot{x} = Ax + Bu + v$ 
%       $y = Cx + Du + e$ 
%
%      with
%
%       $E\{v\} = 0$ ,  $E\{e\} = 0$ ,  $E\{vv'\} = R1$ ,  $E\{ee'\} = R2$ ,  $E\{ve'\} = R12$ 
%
%      Also returned is P, the steady-state the solution to the associated
%      algebraic Riccati equation. P equals the steady state covariance of
%      Kalman filter prediction error.
%
%      The cross-term R12 is optional, If omitted it is regarded as zero.

% Kjell Gustafsson
% LastEditDate : Wed Jul 4 11:21:22 1990
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% check arguments

error(abcdchk(A,ones(length(A),1),C));

[ma,na] = size(A);
[mc,nc] = size(C);
[mr1,nr1] = size(R1);
if (ma ~= mr1) | (na ~= nr1)
    error('A and R1 must be the same size')
end
[mr2,nr2] = size(R2);
if (mr2 ~= nr2) | (mc ~= nr2)
    error('C and R2 must be consistent')
end

if nargin == 5
    [mr12,nr12] = size(R12);
    if (mr12 ~= ma) | (nr12 ~= nr2)
        error('R12 must be consistent with R1 and R2')
    end
else
    R12 = zeros(mr1,nr2);
end

R = [R1 R12; R12' R2];
% Check if R is positive semi-definite and symmetric
if any(eig(R) < -eps) | (norm(R'-R,1)/norm(R,1) > eps)
    error('[R1 R12; R12' R2] must be symmetric and positive semi-definite')
end

% Check if R2 is positive definite and symmetric
if any(eig(R2) <= -eps) | (norm(R2'-R2,1)/norm(R2,1) > eps)
    error('R2 must be symmetric and positive definite')
end

% Calculate solution to Riccati equation

P = care(A',C',R1,R2,R12)';

```



```
K = (P*C'+R12)/R2;
```

```
----- /regler/matlab/lqgbox/lqed.m -----
```

```
function [K,Kf,Kv,P,Pf] = lqed(Phi,C,R1,R2,R12)
% LQED Linear quadratic estimator for discrete-time systems
%
%      [K,Kf,Kv,P,Pf] = lqed(Phi,C,R1,R2,R12)
%      [K,Kf,Kv,P,Pf] = lqed(Phi,C,R1,R2)
%
%      The gain matrices K and Kf are calculated to minimize the variance
%      of the estimation error in the stationary Kalman filter
%
%      
$$\begin{aligned} \mathbf{x}(k+1|k) &= \Phi \mathbf{x}(k|k-1) + \Gamma \mathbf{u}(k) + \mathbf{K} (\mathbf{y}(k) - \mathbf{C} \mathbf{x}(k|k-1)) \\ \mathbf{x}(k|k) &= \mathbf{x}(k|k-1) + \mathbf{Kf} (\mathbf{y}(k) - \mathbf{C} \mathbf{x}(k|k-1)) \\ \mathbf{v}(k|k) &= \mathbf{Kv} (\mathbf{y}(k) - \mathbf{C} \mathbf{x}(k|k-1)) \end{aligned}$$

%
%      given the discrete-time system
%
%      
$$\begin{aligned} \mathbf{x}(k+1) &= \Phi \mathbf{x}(k) + \Gamma \mathbf{u}(k) + \mathbf{v}(k) \\ \mathbf{y}(k) &= \mathbf{C} \mathbf{x}(k) + \mathbf{e}(k) \end{aligned}$$

%
%      with
%
%      
$$\mathbf{E}\{\mathbf{v}\} = 0, \mathbf{E}\{\mathbf{e}\} = 0, \mathbf{E}\{\mathbf{v}\mathbf{v}'\} = \mathbf{R1}, \mathbf{E}\{\mathbf{e}\mathbf{e}'\} = \mathbf{R2}, \mathbf{E}\{\mathbf{v}\mathbf{e}'\} = \mathbf{R12}$$

%
%      Also returned is P, the steady-state solution to the associated
%      algebraic Riccati equation. P equals the steady state covariance of
%       $\mathbf{x}(k+1|k)$  while Pf equals the covariance after the measurment update,
%      i.e.  $\mathbf{x}(k|k)$ 
%
%      The cross-term R12 is optional, If omitted it is regarded as zero.

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% check arguments

error(abcchk(Phi,ones(length(Phi),1),C));

[ma,na] = size(Phi);
[mc,nc] = size(C);
[mr1,nr1] = size(R1);
if (ma ~= mr1) | (na ~= nr1)
    error('Phi and R1 must be the same size')
end
[mr2,nr2] = size(R2);
if (mr2 ~= nr2) | (mc ~= mr2)
    error('C and R2 must be consistent')
end

if nargin == 5
    [mr12,nr12] = size(R12);
    if (mr12 ~= ma) | (nr12 ~= nr2)
        error('R12 must be consistent with R1 and R2')
    end
else
    R12 = zeros(mr1,nr2);
end
```

```

R = [R1 R12; R12' R2];
% Check if R is positive semi-definite and symmetric
if any(eig(R) < -eps) | (norm(R'-R,1)/norm(R,1) > eps)
    error('R1 R12; R12' R2] must be symmetric and positive semi-definite')
end

% Check if R2 is positive definite and symmetric
if any(eig(R2) <= -eps) | (norm(R2'-R2,1)/norm(R2,1) > eps)
    error('R2 must be symmetric and positive definite')
end

% Calculate solution to Riccati equation

```

```

P = dare(Phi',C',R1,R2,R12)';
Kf = P*C'/(C*P*C'+R2);           % (11.50), p353, CCS
Kv = R12/(C*P*C'+R2);           % (11.50), p353, CCS
K = Phi*Kf+Kv;                   % Remark 4, p352, CCS
Pf = P - Kf*C*P;                 % (11.50), p353, CCS

```

```

----- /regler/matlab/lqgbox/lqgbox.m -----

% LQGBOX -- A collection of routines to solve continuous and discrete-time
%           LQG problems. Written by Kjell Gustafsson
%
% Regulator
%
%   LQRC - continuous-time linear quadratic regulator
%   LQRD - discrete-time linear quadratic regulator
%
% Estimator
%
%   LQEC - continuous-time linear quadratic estimator
%   LQED - discrete-time linear quadratic estimator
%
% Complete controller
%
%   LQGC - complete continuous-time controller from LQRC, LQEC results
%   LQGD - complete discrete-time controller from LQRD, LQED results
%
% Riccati equation solver
%
%   CARE - general dispatch routine for continuous-time Riccati solvers
%   DARE - general dispatch routine for discrete-time Riccati solvers
%
% Sampling
%
%   LQGSAMP - sample loss function and continuous-time noise description
%
% Miscellaneous
%
%   When calling CARE (or DARE) they will examine the variable 'caretype'
%   ('daretype') to determine what kind of solver to use. If this variable
%   is undefined a Schurform solver is used for continuous-time Riccati
%   equations and an iterative solver for the discrete-time case.
%
%   Some rainy day one should implement solvers that use generalized
%   Schur form and QZ factorization (see Ctrl-C manual).
%
%   Currently there is a name conflict between LQRC in LQGBOX and a similar
%   routine in the robust toolbox by Safanov.

% Kjell Gustafsson

```

```
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% Lund Institute of Technology, Lund, SWEDEN
```

```
----- /regler/matlab/lqgbox/lqgc.m -----
```

```
function [Ac,Bc,Cc,Dc] = lqgc(A,B,C,D,L,lr,K)
% LQGC Calculates a continuous-time linear quadratic gaussian controller
% from data given by LQRC and LQEC.
%
% [Ac,Bc,Cc,Dc] = lqgc(A,B,C,D,L,lr,K)
%
% A continuous-time LQG controller can be implemented through
%
%      xhat = A xhat + B usat + K ( y - C xhat - D usat )
%      u = lr yr - L xhat
%      usat = sat u
%
% The controller can also be expressed as (excluding the saturation)
%
%      u = Gff yr - Gff y
%
% with
%
%      Gff = Cc ( sI - Ac )^(-1) B yr + D yr
%      Gfb = Cc ( sI - Ac )^(-1) B y + D y
%
% Note that the 'feedback minus sign' is not included in Gf
```

```
% Kjell Gustafsson
% LastEditDate : Mon Aug 6 08:33:27 1990
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% Lund Institute of Technology, Lund, SWEDEN
```

```
% Construct controller
```

```
Ac = A - B*L - K*C + K*D*L;
Byr = K*D-B;
By = K;
Cc = L;
Dyr = lr;
Dy = zeros(D');
```

```
----- /regler/matlab/lqgbox/lqgd.m -----
```

```
function [Lx,Ly,Phic,Gamy,Gamyr,Cc,Dy,Dyr]=lqgd(Phi,Gam,C,L,Lv,lr,K,Kf,Kv,dir)
% LQGD Calculates a discrete-time linear quadratic gaussian controller
% from data given by LQRD and LQED.
%
% [Phic,Gamy,Gamyr,Cc,Dy,Dyr] = lqgd(Phi,Gam,C,L,Lv,K,Kf,Kv,dir)
% [Phic,Gamy,Gamyr,Cc,Dy,Dyr] = lqgd(Phi,Gam,C,L,Lv,K,Kf,Kv)
%
% A discrete-time LQG controller can be implemented through
%
%      x(k+1|k) = Phi x(k|k-1) + Gam usat(k) + K (y(k) - C x(k|k-1))
%      u(k) = lr yr(k) - Lx x(k|k-1) - Ly y(k)
%      usat(k) = sat u(k)
%
% where the values of Lx and Ly depend on whether the controller
% contains a direct term or not. If the parameter 'dir' is supplied
% (any non-empty value) the direct term case is chosen.
```

```

%
% The controller can also be expressed as (excluding the saturation)
%
%  $u(k) = H_{ff}(q) y_r(k) - H_{fb}(q) y(k)$ 
%
% with
%
%  $H_{ff}(q) = C_c (qI - \Phi_{ic})^{(-1)} \Gamma_{am} y_r + D y_r$ 
%  $H_{fb}(q) = C_c (qI - \Phi_{ic})^{(-1)} \Gamma_{am} y + D y$ 
%
% Note that the 'feedback minus sign' is not included in Hfb.

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% check arguments

if nargin<10
% no direct term
Ly = zeros(size(Gam)*[0;1],size(C)*[1;0]);
Lx = L;
else
% direct term
Ly = L*Kf + Lv*Kv;
Lx = L - Ly*C;
end

% controller dynamics

Phi_c = Phi - Gam*Lx - K*C;
Gamy = K-Gam*Ly;
Gamy_r = -lr*Gam;
Cc = Lx;
Dy = Ly;
Dyr = lr;

----- /regler/matlab/lqgbox/lqgsamp.m -----

function [Phi,Gam,Q1,Q2,Q12,R1,Je] = lqgsamp(A,B,h,Q1c,Q2c,Q12c,R1c)
% LQGSAMP Transform continuous-time LQG problem to the corresponding
% discrete-time LQG problem
%
% [Phi,Gam,Q1,Q2,Q12,R1,Js] = lqgsamp(A,B,h,Q1c,Q2c,Q12c,R1c)
%
% The continuous-time loss function
%
%  $J_c = \text{Integral} \{x' Q_{1c} x + 2 x' Q_{12c} u + u' Q_{2c} u\} dt$ 
%
% subject to the constraint equation
%
%  $dx = A x dt + B u dt + d\omega, \quad E\{\omega\} = 0, E\{\omega\omega'\} = R_{1c}$ 
%
% is translated into the corresponding discrete-time loss function
%
%  $J_d = \text{Sum} \{x' Q_1 x + 2 x' Q_{12} u + u' Q_2 u\}$ 
%
% subject to the constraint equation
%
%  $x(k+1) = \Phi x(k) + \Gamma u(k) + v(k), \quad E\{v\} = 0, E\{vv'\} = R_1$ 

```

```

%
%      Also returned is Je, an extra term that should be added to the
%      discrete loss function. Je captures the effect of the variation of
%      v during the sampling interval.

% Bo Bernhardsson, original authour
% Kjell Gustafsson, modifications
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% ---- Check the input

error(abcchk(A,B));
[na,nb] = size(b);

if size(Ric)~=size(A),
    error('Ric and A must have same size');
end

% ---- Calculate extended system matrices
AB = [A B ; zeros(nb,na+nb)];
Qc = [Q1 Q12; Q12' Q2];

% ---- Calculate start values for doubling algorithm
j = max(ceil(log(h*norm(a)/5+eps)/log(2)),3);
delta = h/2^j;
n = zeros(qc);
m = delta*Qc;
mv = delta*Ric;
s = m;
sv = mv;
t = n;
k = 1;

while max(norm(m,1),norm(n,1))>1e-10,
    n = delta*k/(k+1)*m;
    m = delta/(k+1)*(AB'*m+m*AB);
    mv = delta/(k+1)*(A*mv+mv*A');
    s = s+m;
    sv = sv+mv;
    t = t+n;
    k = k+1;
    if k>100
        error('No convergence');
    end;
end;

% ---- The doubling algorithm

ea = expm(AB*delta);
for i=1:j,
    t = t+ea*(t+delta*2^(i-1)*s)*ea;
    s = s+ea'*s*ea;
    sv = sv+ea(1:na,1:na)*sv*ea(1:na,1:na)';
    ea = ea*ea;
end

Q1 = s(1:na,1:na);
Q12 = s(na+1:na+nb,1:na);
Q2 = s(na+1:na+nb,na+1:na+nb);

```

```

Je = trace((h*s-t)*[R1c zeros(na,nb); zeros(nb,na+nb)]);

% ---- sample system
[Phi,Gam] = c2d(A,B,h);

----- /regler/matlab/lqgbox/lqrc.m -----

function [L,lr,S] = lqrc(A,B,C,D,Q1,Q2,Q12)
% LQRC Linear quadratic regulator design for continuous-time systems
%
% [L,lr,S] = lqrc(A,B,C,D,Q1,Q2,Q12)
% [L,lr,S] = lqrc(A,B,C,D,Q1,Q2)
%
% A state feedback gain matrix L is calculated such that the feedback
% law  $u = -Lx$  minimizes the cost function:
%
% 
$$J = \text{Integral} \{x'Q_1x + 2x'Q_{12}u + u'Q_2u\} dt$$

%
% subject to the constraint equation:
%
% 
$$\dot{x} = Ax + Bu$$

% 
$$y = Cx + Du$$

%
% When using a Kalman filter, the control signal is formed as
%
% 
$$u(k) = lr \cdot yr(k) - Lx$$

%
% Here, lr is calculated to give steady state gain 1 from yr to y.
%
% Also returned is S, the steady-state solution to the associated
% algebraic Riccati equation.
%
% The cross-term Q12 is optional, If omitted it is regarded as zero.

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% check arguments

error(abcdchk(A,B));

[ma,na] = size(A);
[mb,nb] = size(B);
[mq1,nq1] = size(Q1);
if (ma ~= mq1) | (na ~= nq1)
    error('A and Q1 must be the same size')
end
[mq2,nq2] = size(Q2);
if (mq2 ~= nq2) | (nb ~= mq2)
    error('B and Q2 must be consistent')
end

if nargin == 7
    [mq12,nq12] = size(Q12);
    if (mq12 ~= ma) | (nq12 ~= nq2)
        error('Q12 must be consistent with Q1 and Q2')
    end
end

```

```

else
    Q12 = zeros(mq1,nq2);
end

Q = [Q1 Q12; Q12' Q2];
% Check if Q is positive semi-definite and symmetric
if any(eig(Q) < -eps) | (norm(Q'-Q,1)/norm(Q,1) > eps)
    error('Q1 Q12; Q12' Q2 must be symmetric and positive semi-definite')
end

% Check if Q2 is positive definite and symmetric
if any(eig(Q2) <= eps) | (norm(Q2'-Q2,1)/norm(Q2,1) > eps)
    error('Q2 must be symmetric and positive definite')
end

% Calculate solution to Riccati equation

S = care(A,B,Q1,Q2,Q12);
L = Q2\((Q12'+B'*S);

% Calculate lr to adjust steady state gain

lr = 1/(C*inv(-A+B*L)*B+D);

----- /regler/matlab/lqgbox/lqrd.m -----

function [L,Lv,lr,S] = lqrd(Phi,Gam,C,Q1,Q2,Q12)
% LQRD Linear quadratic regulator design for discrete-time systems
%
% [L,Lv,lr,S] = lqrd(Phi,Gam,C,Q1,Q2,Q12)
% [L,Lv,lr,S] = lqrd(Phi,Gam,C,Q1,Q2)
%
% A state feedback gain matrix L is calculated such that the feedback
% law  $u = -Lx$  minimizes the cost function:
%
%  $J = \text{Integral} \{x'Q_1x + 2x'Q_{12}u + u'Q_2u\} dt$ 
%
% subject to the constraint equation:
%
%  $x(k+1) = \text{Phi } x(k) + \text{Gam } u(k)$ 
%  $y(k) = C x(k)$ 
%
% When using a Kalman filter, the control signal is formed as
%
%  $u(k) = lr yr(k) - L x(k|k-1)$  (no direct term)
%  $u(k) = lr yr(k) - L x(k|k) - Lv v(k|k)$  (direct term)
%
% Here, lr is calculated to give steady state gain 1 from yr to y.
%
% Also returned is S, the steady-state solution to the associated
% algebraic Riccati equation.
%
% The cross-term Q12 is optional, If omitted it is regarded as zero.

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% check arguments

error(abcdchk(Phi,Gam));

```

```

[ma,na] = size(Phi);
[mb,nb] = size(Gam);
[mq1,nq1] = size(Q1);
if (ma ~= mq1) | (na ~= nq1)
    error('Phi and Q1 must be the same size')
end
[mq2,nq2] = size(Q2);
if (mq2 ~= nq2) | (nb ~= mq2)
    error('Gam and Q2 must be consistent')
end

if nargin == 6
    [mq12,nq12] = size(Q12);
    if (mq12 ~= ma) | (nq12 ~= nq2)
        error('Q12 must be consistent with Q1 and Q2')
    end
else
    Q12 = zeros(mq1,nq2);
end

Q = [Q1 Q12; Q12' Q2];
% Check if Q is positive semi-definite and symmetric
if any(eig(Q) < -eps) | (norm(Q'-Q,1)/norm(Q,1) > eps)
    error('[Q1 Q12; Q12' Q2] must be symmetric and positive semi-definite')
end

% Check if Q2 is positive semi-definite and symmetric
if any(eig(Q2) < -eps) | (norm(Q2'-Q2,1)/norm(Q2,1) > eps)
    error('Q2 must be symmetric and positive semi-definite')
end

% Calculate solution to Riccati equation

S = dare(Phi,Gam,Q1,Q2,Q12);
L = (Q2 + Gam'*S*Gam)\(Gam'*S*Phi + Q12'); % (Remark 2), p341 CCS
Lv = (Q2 + Gam'*S*Gam)\(Gam'*S); % p353 CCS

% Calculate lr to adjust steady state gain

lr = 1/(C*inv(eye(Phi)-Phi+Gam*L)*Gam);

```


6. MISC

----- /regler/matlab/misc/fstab.m -----

```
function B = fstab(A);
%FSTAB FSTAB(A) stabilizes a MONIC polynomial with respect to the
%      unit circle, i.e. roots whose magnitudes are greater than
%      one are reflected into the unit circle. The result is a monic
%      polynomial as well. Used by YULEWALK.
%
%      Original routine crashed if deg(A) = 0. Fixed /KG
if length(A)~=1,
    v = roots(A); ind=(abs(v)>eps);
    vs = 0.5*(sign(abs(v(ind))-1)+1);
    v(ind) = (1-vs).*v(ind) + vs./ (conj(v(ind)));
    B = real(poly(v));
else
    B = A;
end
```

----- /regler/matlab/misc/matlab.m -----

```
% Master startup M-file, executed by MATLAB at startup time. On
% multi-user or networked systems, the system manager can put here
% any messages, definitions, etc. that apply to all users.

disp('          HELP, DEMO, INFO, and TERMINAL are available')

% Now execute user's own startup M-file:
if exist('startup')
    startup
end

% Load ACSL exchange file, if it exists. (Uncomment if you own ACSL).
%if exist('acsl_matlab.tmp')
%    load acsl_matlab.tmp
%    delete acsl_matlab.tmp
%end

% Transfer to Protoblock, if it exists. (Uncomment if you own Protoblock).
%if exist('protoblock.m')
%    system_dependent(3);
%end
```

----- /regler/matlab/misc/mfiles.m -----

```
function mfiles(string,option)
% MFILES Listing of matlab files in the search path.
%
%      MFILES(STRING)
%
%      lists all files in the MATLAB search path which matches
%      STRING concatenated with ".m" according to the rules for
%      file substitution in c-shell (do "man csh" in unix).
%
%      MFILES(STRING,OPTION)
%
%      gives the complete path name for each file, whatever the
%      second argument OPTION may be.
%
%      Example 1: Find all MATLAB files with names starting with
```

```

%      "bo" followed by precisely two more characters.
%
%      mfiles('bo??')
%
%      which may give the result
%
%      bopl
%      bosh
%      bode
%
%      Example 2: Find all MATLAB files with names containing the
%      string "rst" and supply the full path names.
%
%      mfiles('*rst*',1)
%
%      which could give, for example
%
%      /regler/matlab/ppbox/rst2sim.m
%      /regler/matlab/ppbox/rstc.m
%      /regler/matlab/ppbox/rstd.m
%      /regler/matlab/frlsbox/lrstc.m
%      /regler/matlab/frlsbox/lrststd.m
%      /regler/matlab/frlsbox/rstfit.m
%
%
% Mats Lilja
% LastEditDate : Fri Jul 20 13:08:06 1990
% Copyright (c) 1990 by Mats Lilja and Department of Automatic Control,
% Lund Institute of Technology, Lund, SWEDEN
%
if nargin < 2,
    dostrip = '| sed ''s#.#/#;s#[.]m##''';
else,
    dostrip = [];
end;
do1='! (\ls 'echo $MATLABPATH | sed ''s#:#/' string '.m #g;s##/'');
do2=[string '.m #' ' dostrip ' > /dev/tty ) >& /dev/null '];
doit = [do1 do2];
eval(doit);

----- /regler/matlab/misc/print.m -----

function print
%PRINT Send the graph currently on the screen to a local printer.
%      PRINT is an M-file that you may wish to customize to indicate
%      your printer type and destination.

% Apollo is different:
if strcmp(computer,'APOLLO')
    meta metatmp          % Put current plot into temporary metafile
    !gpp metatmp -dps      % Invoke GPP, creating device specific output
    delete metatmp.met     % Delete temporary metafile
    !prf -transparent metatmp.ps % Spool output to printer
    return
end

% Unix is all the same:
t = fix(clock);
fname = ['mtmp' sprintf('%02.0f%02.0f%02.0f',t(4),t(5),t(6))]; % unique name
eval(['meta ' fname]) % Current plot to temporary metafile
gpp_cmd = ['gpp ' fname ' -dps']; % gpp cmd and options
rm_cmd = ['\rm ' fname '.met']; % remove temporary meta file

```

```

lpr_cmd = ['lpr -r ' fname '.ps'];      % print cmd with file remove
semi = ';';
eval(['!( ' gpp_cmd semi rm_cmd semi lpr_cmd ') &'])

----- /regler/matlab/misc/simnon.m -----

function simnon(linsys,dt,a,b,c,d,x0,consys,opt)

% ** simnon(linsys,dt,a,b,c,d,x0,consys,opt) ** Converts a Matlab (MathWorks)
% linear time-invariant system into its Simnon (Dept. of Automatic Control,
% Lund Institute of Technology, Lund SWEDEN) equivalent
%
% linsys name of Simnon linear system description (file linsys.t)
% dt      sampling interval (0 for continuous time)
% a,b,c,d system matrices (d is optional; default 0)
% x0      initial state vector (row or column; optional; default 0)
% consys name of Simnon connecting system template, merely defining linsys's
% inputs as 0 (file consys.t; should be edited by the user; optional)
% opt     optimization = 0 or 1. If 1, redundant adds and mults will be
% removed; use opt=0 if structure matters (optional; default 1)
%
% Note    Simnon needs a CONNECTING system to drive the input signals
%          For large systems auxiliary variables named _1, _2, etc may appear
%          To omit an optional argument, don't enter it or specify it as []
%
% Example: Continuous a,b,c-system (with/without connecting system template)
% >> simnon('sc1', 0, [-2 -1; 1 0], [0; 1], [1 0], [], [], 'cc1')
% >> simnon('sc1', 0, [-2 -1; 1 0], [0; 1], [1 0])

% Tomas Schonthal 1988-09-14
% Department of Automatic Control, Lund Institute of Technology, Lund SWEDEN

% Initialize and configure
version='V1.00';
nr_aux=0;
add_sav=0;
mul_sav=0;
discrete=dt>0;
d_supplied=nargin>=6;
if d_supplied
    d_supplied=size(d)~= [0 0];
end
x0_supplied=nargin>=7;
if x0_supplied
    x0_supplied=size(x0)~= [0 0];
end
consys_supplied=nargin>=8;
if consys_supplied
    consys_supplied=size(consys)~= [0 0];
end
opt_supplied=nargin>=9;
if opt_supplied
    opt_supplied=size(opt)~= [0 0];
end
if ~opt_supplied
    opt=1;
end

% Check input
if nargin<5
    disp('**Too few arguments; must at least have: linsys,dt,a,b,c')

```

```

    return
end
if consys_supplied
    if size(consys)==size(linsys)
        if consys==linsys
            disp('**consys coincides with linsys')
            return
        end
    end
end
if size(dt)~= [1 1]
    disp('**Non-scalar sampling interval')
    return
end
if dt<0
    disp('**Negative sampling interval')
    return
end
[nx,i]=size(a);
if nx<=0
    disp('**Empty A-matrix')
    return
end
if i~=nx
    disp('**A-matrix not square')
    return
end
[i,nu]=size(b);
if nu<=0
    disp('**Empty B-matrix')
    return
end
if i~=nx
    disp('**Incompatible A and B-matrices')
    return
end
[ny,i]=size(c);
if ny<=0
    disp('**Empty C-matrix')
    return
end
if i~=nx
    disp('**Incompatible A and C-matrices')
    return
end
if d_supplied
    [i,nu2]=size(d);
    if i~=ny | nu2~=nu
        disp('**Incompatible C and D or B and D-matrices')
        return
    end
end
else
    nu2=0;
    d=[];
end
if x0_supplied
    [i,j]=size(x0);
    if j>i
        x0=x0';
        [i,j]=size(x0);
    end
    if i~=nx | j~=1

```

```

        disp('**Incompatible X0-vector')
        return
    end
end

% Looks OK, so delete any previous version of the output file
file=[linsys '.t'];
if exist(file)==2
    eval(['delete ' file])
end

disp(['--Begin linear system ' linsys ', file ' file '; simnon.m ' version'])
if opt
    disp('**Code optimization attempted; opt=0 overrides')
else
    disp('**Code optimization NOT attempted; opt=1 overrides')
end
if discrete
    dxnx='nx';
    fprintf(file,['DISCRETE SYSTEM ' linsys])
else
    dxnx='dx';
    fprintf(file,['CONTINUOUS SYSTEM ' linsys])
end
time_stamp=fix(clock);
time_stamp=[sprintf('%g-%g-%g ',time_stamp(1),time_stamp(2),time_stamp(3)) ..
            sprintf('%g:%g:%g',time_stamp(4),time_stamp(5),time_stamp(6))];
fprintf(file,'\n\n Linear, time-invariant Simnon system')
fprintf(file,'\n Note: Needs a CONNECTING system to drive input signals')
fprintf(file,['\n\n Created in Matlab by simnon.m ' version ' at ' ..
            time_stamp])
fprintf(file,['\n Dept. of Automatic Control, ' ..
            'Lund Institute of Technology, Lund SWEDEN\n'])
if opt
    fprintf(file,'\n" **Code optimization attempted; opt=0 overrides\n')
else
    fprintf(file,'\n" **Code optimization NOT attempted; opt=1 overrides\n')
end

disp(' --Input, output, state, der (new, time, tsamp) declarations')
simnon3(file,'INPUT','u',nu)
simnon3(file,'OUTPUT','y',ny)
simnon3(file,'STATE','x',nx)
if discrete
    simnon3(file,'NEW','nx',nx)
    fprintf(file,'\nTIME t')
    fprintf(file,'\nTSAMP ts')
else
    simnon3(file,'DER','dx',nx)
end
fprintf(file,'\n')

disp(' --Matrix elements -> parameter assignments')
disp(' --A-matrix')
simnon2(a,nx,nx,file,'a',opt)
disp(' --B-matrix')
simnon2(b,nx,nu,file,'b',opt)
disp(' --C-matrix')
simnon2(c,ny,nx,file,'c',opt)
if d_supplied
    disp(' --D-matrix')
    simnon2(d,ny,nu,file,'d',opt)
end

```

```

end

disp(' --Der (new) variable assignments')
for i=1:nx,
    [nr_aux add_sav mul_sav]=simnon4(file,dxnrx,i,nx,nu,'a','b', ..
                                     [nr_aux add_sav mul_sav],opt,a,b);
end
fprintf(file,'\n')

disp(' --Output variable assignments')
for i=1:ny,
    [nr_aux add_sav mul_sav]=simnon4(file,'y',i,nx,nu2,'c','d', ..
                                     [nr_aux add_sav mul_sav],opt,c,d);
end
fprintf(file,'\n')

term_tot=nx*(nx+nu)+ny*(nx+nu2);
add_sav_pct=fix((100*add_sav)/term_tot);
mul_sav_pct=fix((100*mul_sav)/term_tot);
disp(sprintf('    --%g axiliary variables introduced',nr_aux))
disp(sprintf('    --%g redundant adds removed (%g%%)',add_sav,add_sav_pct))
disp(sprintf('    --%g redundant mults removed (%g%%)',mul_sav,mul_sav_pct))
if opt
    fprintf(file,'\n' '--%g redundant adds removed (%g%%)',add_sav,add_sav_pct)
    fprintf(file,'\n' '--%g redundant mults removed (%g%%)\n',mul_sav,mul_sav_pct)
end

if discrete
    disp(' --Tsamp update')
    fprintf(file,'\nts=t+dt')
    fprintf(file,'\ndt: %g',dt)
    fprintf(file,'\n')
end
if x0_supplied
    disp(' --X0-vector')
    simnon2(x0,nx,1,file,'x',0)
end
fprintf(file,'\nEND\n')

if consys_supplied
    file=[consys '.t'];
    if exist(file)==2
        eval(['delete ' file])
    end

    disp(['--Begin connecting system template ' consys ' , file ' file])
    fprintf(file,['CONNECTING SYSTEM ' consys])
    fprintf(file,['\n\n Drives Simnon system ' linsys ' with zero inputs'])
    fprintf(file,['\n\n Note: This is merely a template and should ' ..
                  'therefore be edited by the user'])
    fprintf(file,['\n\n Created in Matlab by simnon.m ' version ' at ' ..
                  time_stamp])
    fprintf(file,['\n\n Dept. of Automatic Control, ' ..
                  'Lund Institute of Technology, Lund SWEDEN\n'])

    disp(' --Input variable assignments')
    for i=1:nu,
        fprintf(file,[sprintf(['\nu%g[' linsys ']='],i) sprintf('u%gp',i)])
    end
    fprintf(file,'\n')

    disp(' --Parameter assignments for input levels')

```

```

    for i=1:nu,
        fprintf(file,'\nu%gp: 0',i)
    end

    fprintf(file,'\nEND\n')
end
disp('--Done')

----- /regler/matlab/misc/simnon2.m -----

function simnon2(matrix,rows,columns,file,type_string,opt)

% Help routine to simnon.m
% Converts a Matlab matrix to a sequence of Simnon parameter assignments

% Tomas Schonthal 1988-09-14
% Dept. of Automatic Control, Lund Institute of Technology, Lund SWEDEN

par_pri=0;

for i=1:rows,
    for j=1:columns,
        r=matrix(i,j);
        if ~opt | (r~=0 & abs(r)~=1)
            par_pri=1;
            if type_string=='x'
                fprintf(file,['\n' type_string '%g: %g'],i,r)
            else
                fprintf(file,['\n' type_string '%g_%g: %g'],i,j,r)
            end
        end
    end
end
if par_pri
    fprintf(file,'\n')
end

----- /regler/matlab/misc/simnon3.m -----

function simnon3(file,declaration,variable,n)

% Help routine to simnon.m
% Writes an INPUT, OUTPUT, STATE, DER or NEW declaration

% Tomas Schonthal 1988-09-14
% Department of Automatic Control, Lund Institute of Technology, Lund SWEDEN

format_string=[' ' variable '%g'];

for i=1:n,
    if rem(i,10)==1
        buff=['\n' declaration];
    end
    buff=[buff sprintf(format_string,i)];
    if rem(i,10)==0 | i==n
        fprintf(file,buff)
    end
end

----- /regler/matlab/misc/simnon4.m -----

function [nr_aux,add_sav,mul_sav]=simnon4(file,variable,i,nr,nu,ac_nam, ..

```

```

                                bd_nam,old_stat,opt,ac_mat,bd_mat)

% Help routine to simnon.m
% Writes an equation

% Tomas Schonthal 1988-09-14
% Department of Automatic Control, Lund Institute of Technology, Lund SWEDEN

char_lim_1=71;
char_lim_2=79;

ac_nam=[ac_nam sprintf('%g_',i)];
bd_nam=[bd_nam sprintf('%g_',i)];
equation=['\n' variable sprintf('%g',i) '=?'];
nr_aux=old_stat(1);
add_sav=old_stat(2);
mul_sav=old_stat(3);
no_terms=1;

for columns=1:nx+nu,
    if columns<=nx
        matrix_nam=ac_nam;
        vector_nam='x';
        j=columns;
        r=ac_mat(i,j);
    else
        matrix_nam=bd_nam;
        vector_nam='u';
        j=columns-nx;
        r=bd_mat(i,j);
    end
    full_term= ~opt | (r~=0 & abs(r)~=1);
    half_term=opt & abs(r)==1;
    if full_term
        term=[matrix_nam sprintf('%g*',j) vector_nam sprintf('%g',j)];
    elseif half_term
        term=[vector_nam sprintf('%g',j)];
        mul_sav=mul_sav+1;
    else
        term=[];
        add_sav=add_sav+1;
        mul_sav=mul_sav+1;
    end
    if columns<nx+nu
        char_lim=char_lim_1;
    else
        char_lim=char_lim_2;
    end
    if max(size(equation))+max(size(term))>char_lim
        nr_aux=nr_aux+1;
        fprintf(file,[equation sprintf('+_g',nr_aux)])
        equation=sprintf('\n _g=',nr_aux);
        no_terms=1;
    end
    if ~no_terms & (full_term | (half_term & r==1))
        term=['+' term];
    elseif r== -1
        term=['-' term];
    end
    if size(term)~= [0 0]
        equation=[equation term];
        no_terms=0;
    end
end

```



```
end

if no_terms
    equation=[equation '0'];
end
fprintf(file,equation)
```