

# Final exam

## Automatic Control II

### Reglerteknik II 5hp

**Date:** August 23, 2014

**Venue:** Bergsbrunnagatan 15, sal 2

**Responsible teacher:** Hans Norlander.

**Aiding material:** Calculator, mathematical handbooks, textbooks by Glad & Ljung (Reglerteori/Control theory & Reglerteknik). Additional notes in the textbooks are allowed.

**Preliminary grades:** 23p for grade 3, 33p for grade 4, 43p for grade 5.

**Use separate sheets** for each problem, i.e. no more than one problem per sheet. Write your exam code on every sheet.

**Important:** Your solutions should be well motivated unless else is stated in the problem formulation! Vague or lacking motivations may lead to a reduced number of points.

**Problem 6** is an alternative to the homework assignments. (In case you choose to hand in a solution to Problem 6 you will be accounted for the best performance of the homework assignments and Problem 6.)

Good luck!

**Problem 1**

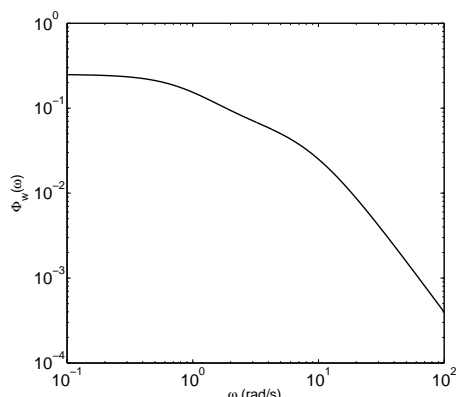
(a) A discrete-time stochastic process is described by

$$\begin{aligned} x(k+1) &= -0.6x(k) + 2v(k), \\ w(k) &= x(k), \end{aligned}$$

where  $v(k)$  is zero mean white noise, and  $E v(k)^2 = 1$ . Determine the variance of  $w$ ,  $E w(k)^2$ . **(2p)**

(b) What is the spectrum,  $\Phi_w(\omega)$ , of the stochastic process  $w$  in (a)? **(2p)**

(c) The spectrum of a stationary continuous-time stochastic process,  $w(t)$ , is obtained on an empirical basis — see the plot below.



It is found that

$$\Phi_w(\omega) = \frac{4\omega^2 + 16}{\omega^4 + 65\omega^2 + 64}$$

is a very good approximation of the spectrum. Determine a minimum phase transfer function  $G(s)$  such that  $G(0) > 0$ , and that the model  $w(t) = G(p)v(t)$  is stationary and has the spectrum  $\Phi_w(\omega)$  above. Here  $v(t)$  is zero mean white noise with intensity  $\Phi_v(\omega) = 1$ . **(4p)**

**Problem 2** Specify for each of the following statements whether it is true or false. No motivations required — only answers “true”/“false” are considered!

- (a) It is always preferable to have the Nyquist frequency greater than the sampling frequency.
- (b) A drawback with MPC is that it is only applicable for systems with sufficiently small time constants.
- (c) MPC yields a linear time-invariant controller.
- (d) LQG yields a linear time-invariant controller.
- (e) LQG handles control constraints better than MPC does.
- (f) The weighting matrices  $\{Q_1, Q_2\}$  and  $\{kQ_1, kQ_2\}$  (with  $k > 0$ ) give identical LQG controllers.
- (g) White noise is always periodic.

Each correct answer scores +1, each incorrect answer scores -1, and omitted answers score 0 points. (Minimal total score is 0 points.) **(7p)**

**Problem 3** A continuous-time system has the state space representation

$$\begin{aligned}\dot{x}(t) &= \begin{bmatrix} -3 & 0 \\ 0 & -8 \end{bmatrix} x(t) + \begin{bmatrix} 0 \\ 1 \end{bmatrix} u(t) + \begin{bmatrix} 4 \\ 0 \end{bmatrix} v_1(t), \\ z(t) &= \begin{bmatrix} 1 & 1 \end{bmatrix} x(t), \\ y(t) &= \begin{bmatrix} 1 & 0 \end{bmatrix} x(t) + v_2(t),\end{aligned}$$

where  $u$  is the input,  $z$  is the performance variable and  $y$  is the measured output. Here  $v_1$  and  $v_2$  are Gaussian, zero mean white noise processes, with intensities  $R_1 = 1$  and  $R_2 = 1$  respectively, and they are uncorrelated so  $R_{12} = 0$ . Determine the controller that minimizes the criterion

$$V = E[u^2 + \gamma^2 z^2]$$

Specifically, give the controllers for  $\gamma = 6$  and  $\gamma = 15$  respectively. **(8p)**

**Problem 4** Consider the ARMA process

$$y(k) - y(k-1) = e(k) - 2e(k-1),$$

where  $e(k)$  is zero mean white noise with intensity  $Ee(k)^2 = 1$ . The output  $y(k)$  is measured. A Kalman filter is used for computing  $\hat{y}(k+1|k)$ , the prediction of  $y(k+1)$  based on  $y(k), y(k-1), y(k-2), \dots$ . The following state space representation is used:

$$\begin{aligned}x(k+1) &= \begin{bmatrix} 1 & -2 \\ 0 & 0 \end{bmatrix} x(k) + \begin{bmatrix} 1 \\ 1 \end{bmatrix} v(k), \\ y(k) &= \begin{bmatrix} 1 & 0 \end{bmatrix} x(k).\end{aligned}$$

Here  $v(k) = e(k+1)$ .

(a) Show that the state space representation is equivalent to the ARMA process above. **(2p)**

(b) Determine the Kalman filter for the state space representation given above. **(4p)**

(c) Given the Kalman filter in (b) the one-step predictor can be written as  $\hat{y}(k+1|k) = F(q)y(k)$ . Give the transfer function/operator  $F(q)$ . **(2p)**

(d) An alternative state space representation of the ARMA process above is

$$\begin{aligned}x(k+1) &= x(k) + e(k), \\ y(k) &= -x(k) + e(k).\end{aligned}$$

Determine the Kalman filter for this state space representation. **(3p)**

(e) Again we can write  $\hat{y}(k+1|k) = F(q)y(k)$ . Give the transfer function for this case, and compare it to the one in (c). Are the two one-step predictors equivalent? **(2p)**

**Problem 5** Consider the system

$$y(t) = \frac{4}{p+4} \left( \frac{1}{p} u_1(t) + u_2(t) + w(t) \right).$$

Here  $w(t)$  is a stochastic process that can be modeled as

$$w(t) = \frac{p+2}{p^2+3p+5} v(t),$$

where  $v(t)$  is zero mean white noise with intensity  $\Phi_v(\omega) = R_v$ .

(a) Give a state space representation for the system with  $y$  as output,  $u = [u_1 \ u_2]^T$  as input and  $v$  as system noise. Let  $x_1 = y$ .

*Hint:* First determine one state space representation with  $y$  as output and  $u$  and  $w$  as inputs, and another with  $w$  as output and  $v$  as input. Then combine these two into one total state space representation. **(5p)**

(b) Is your state space representation in (a) controllable from  $u$ ? **(2p)**

**Problem 6** *The HW bonus points are exchangeable for this problem.*

Consider the continuous-time system

$$\begin{aligned} \dot{x}(t) &= \begin{bmatrix} 0 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & -2 \end{bmatrix} x(t) + \begin{bmatrix} 1 \\ 1 \\ 2 \end{bmatrix} u(t), \\ y(t) &= [1 \ -2 \ 0.5] x(t). \end{aligned}$$

(a) Determine the poles and zeros of the system. Is the system minimum phase? **(2p)**

(b) The system is controlled by a sampling controller, using zero-order hold sampling (i.e. the input  $u(t)$  is kept constant between the sampling instants). The sampling period is  $h = 0.2$  seconds. Determine the corresponding sampled, discrete-time state space model for the system. **(3p)**

(c) Determine the poles and zeros of the discrete-time model in (b). Is the system minimum phase? **(2p)**

**Solutions to the exam in Automatic Control II, 2014-08-23:**

1. (a) Use that  $Ew^2 = Ex^2 = \Pi_x$ , and that  $\Pi_x$  is the solution of the discrete-time Lyapunov equation,  $\Pi_x = F\Pi_x F^T + GRG^T$ . Here  $F = -0.6$ ,  $G = 2$  and  $R = 1 \Rightarrow$

$$\Pi_x = (-0.6)^2 \Pi_x + 2^2 \quad \Leftrightarrow \quad \Pi_x = \frac{4}{1 - 0.36} = \frac{4}{0.64} = 6.25.$$

Thus,  $Ew^2 = 6.25$ .

(b) The spectrum of  $w(k) = G(q)v(k)$  is  $\Phi_w(\omega) = G(e^{i\omega})\Phi_v(\omega)G^*(e^{i\omega})$ . Here  $G(q) = H(qI - F)^{-1}G = \frac{2}{q+0.6}$  and  $\Phi_v(\omega) = 1$ , so

$$\begin{aligned} \Phi_w(\omega) &= G(e^{i\omega})G(e^{-i\omega}) = \frac{2}{e^{i\omega} + 0.6} \frac{2}{e^{-i\omega} + 0.6} \\ &= \frac{4}{1 + 0.6^2 + 2 \cdot 0.6(e^{i\omega} + e^{-i\omega})/2} = \frac{4}{1.36 + 1.20 \cos \omega}. \end{aligned}$$

(c) For a continuous-time system,  $w(t) = G(p)v(t)$ , we have that

$$\Phi_w(\omega) = G(i\omega)\Phi_v(\omega)G^*(i\omega) = G(i\omega)G(-i\omega),$$

where the latter equality follows since  $G(s)$  is scalar and  $\Phi_v(\omega) = 1$ . Since  $\Phi_w(\omega)$  is rational in  $\omega^2$  it is possible to find a rational, stable and minimum phase  $G(s)$  such that the relation above holds (Theorem 5.1). Since the numerator of  $\Phi_w(\omega)$  has degree 2, and the denominator has degree 4, a clever guess is that

$$G(s) = \frac{b_1 s + b_2}{s^2 + a_1 s + a_2}.$$

Then

$$\begin{aligned} G(i\omega)G(-i\omega) &= \frac{ib_1\omega + b_2}{-\omega^2 + ia_1\omega + a_2} \frac{-ib_1\omega + b_2}{-\omega^2 - ia_1\omega + a_2} \\ &= \frac{b_1^2\omega^2 + b_2^2}{(a_2 - \omega^2)^2 + a_1^2\omega^2} = \frac{b_1^2\omega^2 + b_2^2}{\omega^4 + (a_1^2 - 2a_2)\omega^2 + a_2^2}. \end{aligned}$$

By comparing numerator and denominator, per power of  $\omega$ , the following equation systems are obtained:

$$\begin{cases} 4 &= b_1^2, \\ 16 &= b_2^2, \end{cases} \quad \text{and} \quad \begin{cases} 65 &= a_1^2 - 2a_2, \\ 64 &= a_2^2. \end{cases}$$

Stationarity of  $w \Rightarrow G(s)$  must be stable  $\Rightarrow a_1, a_2 > 0$ . This, together with  $G(0) > 0$  implies that  $b_2 > 0$ , which together with the minimum phase requirement (no zeros in the RHP) implies that  $b_1 \geq 0$ . Given these conditions, the solution is

$$\begin{cases} b_1 &= 2, \\ b_2 &= 4, \end{cases} \quad \begin{cases} a_1 &= 9, \\ a_2 &= 8 \end{cases} \quad \Leftrightarrow \quad G(s) = \frac{2s + 4}{s^2 + 9s + 8} = \frac{2(s + 2)}{(s + 1)(s + 8)}.$$

**2. (a)** False (nonsense — per definition  $\omega_n = 0.5\omega_s$ ); **(b)** False (rather the other way around); **(c)** False (MPC = nonlinear and time-varying); **(d)** True; **(e)** False (the other way around); **(f)** True (only the relative sizes of  $Q_1$  and  $Q_2$  matter); **(g)** False (for white noise  $Ew(t)w(s) = 0$  for all  $s \neq t$ ).

**3. (a)** The optimal controller is the LQG control law  $u = -L\hat{x}$ , where  $\hat{x}$  is obtained from the corresponding Kalman filter (Theorem 9.1). The Kalman filter is (Theorem 5.4)

$$\dot{\hat{x}} = A\hat{x} + Bu + K(y - C\hat{x}),$$

where the Kalman gain is  $K = PC^T R_2^{-1}$ , and  $P = P^T \geq 0$  solves the CARE  $0 = AP + PA^T + NR_1N^T - PC^T R_2^{-1}CP$ . Here the CARE is

$$\begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} -3p_1 & -3p_{12} \\ -8p_{12} & -8p_2 \end{bmatrix} + \begin{bmatrix} -3p_1 & -8p_{12} \\ -3p_{12} & -8p_2 \end{bmatrix} + \begin{bmatrix} 16 & 0 \\ 0 & 0 \end{bmatrix} - \begin{bmatrix} p_1^2 & p_1p_{12} \\ p_1p_{12} & p_{12}^2 \end{bmatrix},$$

resulting in the equation system

$$\begin{cases} 0 & = -6p_1 + 16 - p_1^2, \\ 0 & = -11p_{12} - p_1p_{12}, \\ 0 & = -16p_2 - p_{12}^2, \end{cases} \Leftrightarrow \begin{cases} 0 & = p_1^2 + 6p_1 - 16, \\ 0 & = (11 + p_1)p_{12}, \\ 16p_2 & = p_{12}^2. \end{cases}$$

From this follows that  $p_{12} = p_2 = 0$ , and  $p_1 = -3 \pm 5$ . Since  $P \geq 0$  requires  $p_1 \geq 0$ , the negative root is omitted. Thus

$$P = \begin{bmatrix} 2 & 0 \\ 0 & 0 \end{bmatrix}, \quad \text{and} \quad K = PC^T = \begin{bmatrix} p_1 \\ 0 \end{bmatrix} = \begin{bmatrix} 2 \\ 0 \end{bmatrix}.$$

The optimal state feedback gain is  $L = Q_2^{-1}B^T S$ , where  $S = S^T \geq 0$  is the solution to the CARE  $0 = A^T S + SA + M^T Q_1 M - SBQ_2^{-1}B^T S$ . Here  $Q_1 = \gamma^2$  and  $Q_2 = 1$ , so the CARE becomes

$$\begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} -3s_1 & -3s_{12} \\ -8s_{12} & -8s_2 \end{bmatrix} + \begin{bmatrix} -3s_1 & -8s_{12} \\ -3s_{12} & -8s_2 \end{bmatrix} + \begin{bmatrix} \gamma^2 & \gamma^2 \\ \gamma^2 & \gamma^2 \end{bmatrix} - \begin{bmatrix} s_{12}^2 & s_{12}s_2 \\ s_{12}s_2 & s_2^2 \end{bmatrix},$$

resulting in the equation system

$$\begin{cases} 0 & = -6s_1 + \gamma^2 - s_{12}^2, \\ 0 & = -11s_{12} + \gamma^2 - s_{12}s_2, \\ 0 & = -16s_2 + \gamma^2 - s_2^2, \end{cases} \Leftrightarrow \begin{cases} s_1 & = (\gamma^2 - s_{12}^2)/6, \\ s_{12} & = \gamma^2/(11 + s_2), \\ 0 & = s_2^2 + 16s_2 - \gamma^2. \end{cases}$$

To have  $S \geq 0$ , we must have  $s_2 \geq 0$ . Thus  $s_2 = -8 + \sqrt{64 + \gamma^2}$  (the negative root is omitted), and  $s_{12} = \gamma^2/(3 + \sqrt{64 + \gamma^2})$ . Since

$$L = B^T S = [0 \ 1] S = [s_{12} \ s_2],$$

$s_1$  is not really needed explicitly. With  $\gamma = 6$  we have  $L = [36/13 \ 2]$ , and with  $\gamma = 15$  we get  $L = [225/20 \ 9]$ .

**4. (a)** The state space representation is

$$\begin{aligned}x(k+1) &= Fx(k) + Nv(k), \\y(k) &= Hx(k).\end{aligned}$$

Then we have  $y(k) = G(q)v(k)$ , with

$$G(q) = H(qI - F)^{-1}N = \begin{bmatrix} 1 & 0 \end{bmatrix} \begin{bmatrix} q-1 & 2 \\ 0 & q \end{bmatrix}^{-1} \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \frac{q-2}{q(q-1)}.$$

Hence, by noting that  $v(k) = qe(k)$ , we have

$$\begin{aligned}q(q-1)y(k) &= (q-2)v(k) = (q-2)qe(k) && \Leftrightarrow \\y(k+2) - y(k+1) &= e(k+2) - 2e(k+1) && \Leftrightarrow \\y(k) - y(k-1) &= e(k) - 2e(k-1),\end{aligned}$$

which is the given ARMA process.

**(b)** The Kalman filter is  $\hat{x}(k+1|k) = F\hat{x}(k|k-1) + K(y(k) - H\hat{x}(k|k-1))$ , with  $K = (FPHT + NR_{12})(HPHT + R_2)^{-1}$  where  $P = P^T \geq 0$  is the solution of the DARE

$$P = FPF^T + NR_1N^T - (FPHT + NR_{12})(HPHT + R_2)^{-1}(FPHT + NR_{12})^T.$$

Since there is no measurement noise in the state space representation we have  $R_{12} = R_2 = 0$ . Spelled out the DARE then is

$$\begin{bmatrix} p_1 & p_{12} \\ p_{12} & p_2 \end{bmatrix} = \begin{bmatrix} p_1 - 4p_{12} + 4p_2 & 0 \\ 0 & 0 \end{bmatrix} + \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} - \begin{bmatrix} \frac{(p_1 - 2p_{12})^2}{p_1} & 0 \\ 0 & 0 \end{bmatrix}.$$

From the 1-2 and 2-2 elements we directly see that  $p_{12} = p_2 = 1$ , and when put in the 1-1 element this gives

$$p_1 = p_1 - 4 + 4 + 1 - \frac{(p_1 - 2)^2}{p_1} \Leftrightarrow p_1^2 - 5p_1 + 4 = 0,$$

with solutions  $p_1 = 2.5 \pm 1.5$ . We must have  $\det P \geq 0$  and  $F - KH$  stable. With  $p_1 = 1$  we get  $\det P = 0$  and  $F - KH$  unstable (a pole in 2), so the sought solution is  $p_1 = 4$  ( $\Rightarrow \det P = 3$ ). Then

$$K = FPH^T(HPHT)^{-1} = \begin{bmatrix} 0.5 \\ 0 \end{bmatrix}.$$

**(c)** We have  $\hat{y}(k+1|k) = H\hat{x}(k+1|k) = qH\hat{x}(k|k-1)$ , so

$$\begin{aligned}\hat{y}(k+1|k) &= qH(qI - F + KH)^{-1}Ky(k) \\ &= q \begin{bmatrix} 1 & 0 \end{bmatrix} \begin{bmatrix} q-0.5 & 2 \\ 0 & q \end{bmatrix}^{-1} \begin{bmatrix} 0.5 \\ 0 \end{bmatrix} y(k) = q \frac{0.5q}{q(q-0.5)} y(k) = \frac{0.5q}{q-0.5} y(k).\end{aligned}$$

Thus,  $F(q) = \frac{0.5q}{q-0.5}$ .

(d) Now  $F = 1$ ,  $N = 1$ ,  $H = -1$ ,  $R_1 = R_{12} = R_2 = 1$ , so the DARE becomes

$$P = P + 1 - \frac{(-P + 1)^2}{P + 1} \Leftrightarrow P^2 + 3P = 0,$$

with solutions  $P = 3$  and  $P = 0$ . Since  $K = \frac{-P+1}{P+1} = -1 + \frac{2}{P+1}$  we have that  $P = 0 \Rightarrow F - KH = 2$  and  $P = 3 \Rightarrow F - KH = 0.5$ . The sought solution is  $P = 3 \Rightarrow K = -0.5$ .

(e) Again,  $\hat{y}(k + 1|k) = H\hat{x}(k + 1|k) = qH\hat{x}(k|k - 1)$ , so

$$\begin{aligned} \hat{y}(k + 1|k) &= qH(qI - F + KH)^{-1}Ky(k) \\ &= q(-1)(q - 0.5)^{-1}(-0.5)y(k) = q\frac{0.5}{q - 0.5}y(k) = \frac{0.5q}{q - 0.5}y(k). \end{aligned}$$

Thus,  $F(q) = \frac{0.5q}{q-0.5}$ , which is identical to  $F(q)$  in (c).

5. (a) With  $x_1 = y$  we have  $(p + 4)x_1 = 4(\frac{1}{p}u_1 + u_2 + w) \Leftrightarrow \dot{x}_1 = -4x_1 + 4\frac{1}{p}u_1 + 4u_2 + 4w$ . Now set (for example)  $x_2 = \frac{1}{p}u_1 \Rightarrow \dot{x}_2 = u_1$ . Using e.g. the controller canonical form for describing  $w$  we get

$$\begin{aligned} \dot{x}_3 &= -3x_3 - 5x_4 + v, \\ \dot{x}_4 &= x_3, \\ w &= x_3 + 2x_4, \end{aligned}$$

and in total we get

$$\begin{aligned} \dot{x}_1 &= -4x_1 + 4x_2 + 4x_3 + 8x_4 + 4u_2, \\ \dot{x}_2 &= u_1, \\ \dot{x}_3 &= -3x_3 - 5x_4 + v, \\ \dot{x}_4 &= x_3, \\ y &= x_1. \end{aligned}$$

In vector form this is

$$\begin{aligned} \dot{x} &= \begin{bmatrix} -4 & 4 & 4 & 8 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & -3 & -5 \\ 0 & 0 & 1 & 0 \end{bmatrix} x + \begin{bmatrix} 0 & 4 \\ 1 & 0 \\ 0 & 0 \\ 0 & 0 \end{bmatrix} u + \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \end{bmatrix} v, \\ y &= [1 \ 0 \ 0 \ 0] x. \end{aligned}$$

(b) The examine the controllability, compute the controllability matrix:

$$S = [B \ AB \ A^2B \ A^3B] = \begin{bmatrix} 0 & 4 & 4 & -16 & -16 & 64 & 64 & -256 \\ 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$



$S$  has rank two, so the system is not controllable.

6. (a) The transfer function is  $G(s) = C(sI - A)^{-1}B$ , so

$$G(s) = [1 \quad -2 \quad 0.5] \begin{bmatrix} \frac{1}{s} & 0 & 0 \\ 0 & \frac{1}{s+1} & 0 \\ 0 & 0 & \frac{1}{s+2} \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 2 \end{bmatrix} = \frac{1}{s} - \frac{2}{s+1} + \frac{1}{s+2} = \frac{2}{s(s+1)(s+2)}.$$

The system has no zeros, and poles in the origin,  $-1$  and  $-2$ . No poles or zeros in the right half plane  $\Rightarrow$  minimum phase.

(b) The discrete-time model is  $x(kh + h) = Fx(kh) + Gu(kh)$ ,  $y(kh) = Cx(kh)$ , where  $F = e^{Ah}$  and  $G = \int_0^h e^{At}Bdt$ . Here

$$F = \begin{bmatrix} 1 & 0 & 0 \\ 0 & e^{-h} & 0 \\ 0 & 0 & e^{-2h} \end{bmatrix} \quad \text{and} \quad G = \int_0^h \begin{bmatrix} 1 \\ e^{-t} \\ 2e^{-2t} \end{bmatrix} dt = \begin{bmatrix} h \\ 1 - e^{-h} \\ 1 - e^{-2h} \end{bmatrix}.$$

With  $h = 0.2 \Rightarrow e^{-h} = 0.819$  the state-space model becomes

$$\begin{aligned} x(kh + h) &= \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0.819 & 0 \\ 0 & 0 & 0.670 \end{bmatrix} x(kh) + \begin{bmatrix} 0.2 \\ 0.181 \\ 0.330 \end{bmatrix} u(kh), \\ y(kh) &= [1 \quad -2 \quad 0.5] x(kh). \end{aligned}$$

(c) The transfer function is  $G(q) = C(qI - F)^{-1}G$ , so

$$\begin{aligned} G(q) &= [1 \quad -2 \quad 0.5] \begin{bmatrix} \frac{1}{q-1} & 0 & 0 \\ 0 & \frac{1}{q-e^{-h}} & 0 \\ 0 & 0 & \frac{1}{q-e^{-2h}} \end{bmatrix} \begin{bmatrix} h \\ 1 - e^{-h} \\ 1 - e^{-2h} \end{bmatrix} \\ &= \frac{h}{q-1} - \frac{2(1 - e^{-h})}{q - e^{-h}} + \frac{0.5(1 - e^{-2h})}{q - e^{-2h}} = \frac{b_1q^2 + b_2q + b_3}{(q-1)(q - e^{-h})(q - e^{-2h})}, \end{aligned}$$

where

$$\begin{aligned} b_1 &= h - 2(1 - e^{-h}) + 0.5(1 - e^{-2h}) = 2.3015 \cdot 10^{-3}, \\ b_2 &= -h(e^{-h} + e^{-2h}) + 2(1 - e^{-h})(1 + e^{-2h}) - 0.5(1 - e^{-2h})(1 + e^{-h}) = 7.9456 \cdot 10^{-3} \end{aligned}$$

and

$$b_3 = he^{-3h} - 2(1 - e^{-h})e^{-2h} + 0.5(1 - e^{-2h})e^{-h} = 1.7051 \cdot 10^{-3}.$$

The poles are  $1$ ,  $e^{-h} = 0.819$  and  $e^{-2h} = 0.670$ . The zeros are given by  $0 = b_1q^2 + b_2q + b_3$ , i.e.

$$z = -\frac{b_2}{2b_1} \pm \sqrt{\left[\frac{b_2}{2b_1}\right]^2 - \frac{b_3}{b_1}} = -1.7262 \pm 1.4963.$$

Thus, the zeros are  $-0.2299$  and  $-3.2225$ . One zero is outside the unit circle  $\Rightarrow$  non-minimum phase.