Observer and Controller

System:
$$\dot{x} = Ax + Bu$$

$$y = Cx$$

Observer:
$$\hat{x} = (A - LC)\hat{x} + Ly + Bu$$

Error:
$$\dot{e} = (A - LC)e$$

▶ By observability, we can arbitrarily assign eig(A - LC); these should be farther into LHP than desired controller poles.

Controller:
$$u = -K\hat{x}$$
 (estimated state feedback)

▶ By controllability, we can arbitrarily assign eig(A - BK).