Linear discrete-time state space realization of a modified quadruple tank system with state estimation using Kalman filter

In this paper, we used the modified quadruple tank system that represents a multi-input-multi-output (MIMO) system as an example to present the realization of a linear discrete-time state space model and to obtain the state estimation using Kalman filter in a methodical mannered. First, an existing dynamics of the system of stochastic differential equations is linearized to produce the deterministic-stochastic linear transfer function. Then the linear transfer function is discretized to produce a linear discrete-time state space model that has a deterministic and a stochastic component. The filtered part of the Kalman filter is used to estimates the current state, based on the model and the measurements. The static and dynamic Kalman filter is compared and all results is demonstrated through simulations.

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