Elements of linear system theory & Performance limitations

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Basic Elements (Section 4.1-4.6)

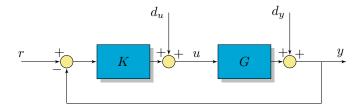
- Super Position $f(\alpha_1u_1 + \alpha_2u_2) = \alpha_1f(u_1) + \alpha_2f(u_2)$
- System representations (Transfer Functions, State-Space, Impulse Response, FRF)
- Controllability and Observability
- Minimal Realization (smallest possible dimension of the state space realization)
- Stability, bounded input results in bounded output
- Stabilizable, if all unstable modes are controllable
- Detectable, if all unstable modes are observable
- Poles and zeros, note that they have associated direction for MIMO systems





Internal stability

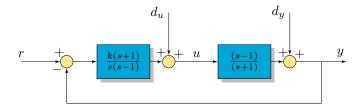
Internal stability of feedback systems: Example





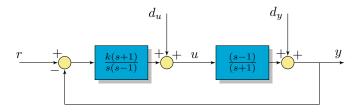


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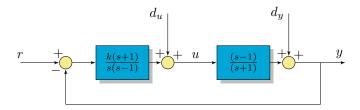


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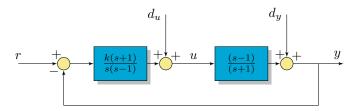
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 and $S = \frac{y}{d_y} = \frac{s}{s+k}$. So, stable for $k > 0$





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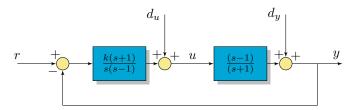
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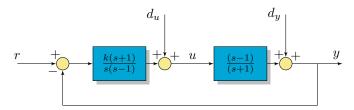
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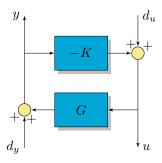
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The system is internally unstable!!





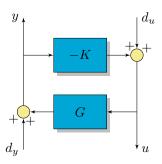
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Internal stability of feedback systems

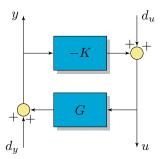


Internal stability

$$u = (I + KG)^{-1}d_u - K(I + GK)^{-1}d_y$$
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Internal stability of feedback systems

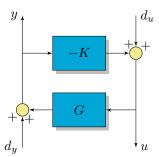


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Internal stability I: Assume G and K contain no unstable hidden modes. Internal stable iff all the above transfer functions are stable



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Internal stability I: Assume G and K contain no unstable hidden modes. Internal stable iff all the above transfer functions are stable

Internal stability II: All RHP-poles are contained in the min. realization of GK and KG. The system is internally stable iff one of the above transfer functions is stable



Internal stability

Internal stability of feedback systems: Implications

If we have internal stability. The following holds:

lacktriangle If G(s) has a RHP-zero at z. The following TF's also have a RHP-zero at z: L, L_I , T, SG, T_I





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Internal Stability & Q-parameterization

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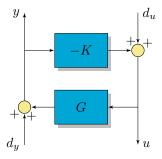
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Sketch of proof: (1) part 1 is obvious (2) From LS it follows that S should contain RHP-zero at p to cancel RHP-pole in L



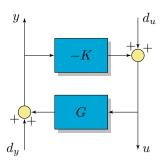


Set of stabilizing controllers





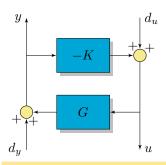




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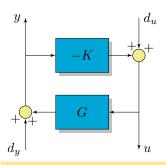
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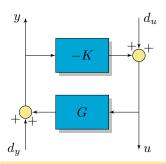




$$\begin{split} u &= (I+KG)^{-1}d_u - K(I+GK)^{-1}d_y\\ y &= G(I+KG)^{-1}d_u + (I+GK)^{-1}d_y\\ u &= (I-QG)d_u - Qd_y\\ y &= G(I-QG)d_u + (I-GQ)d_y \end{split}$$
 (use $S+T=I$ and push through rule)

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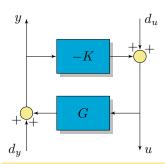
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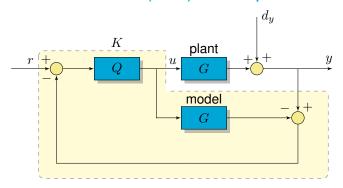
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The set of all stabilizing controllers: $K = (I - QG)^{-1}Q$ $Q(I-GQ)^{-1}$ where Q is any stable TF.



Internal Model Control (IMC) /Youla parameterization

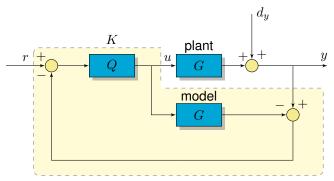


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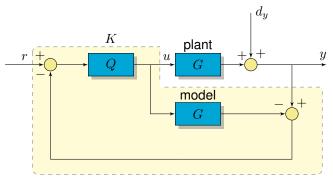
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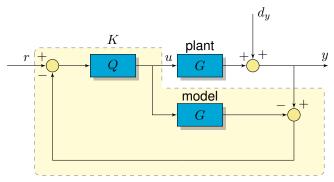
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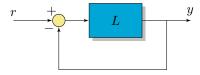
Why useful? For optimization, we only have to search over stable Q and all the other TF's are affine in Q (\mathbb{T} or \mathbb{S} in the form: $H_1 + H_2QH_3$)

Stability: NO RHP-poles of the closed loop





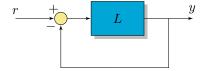
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- Nyquist can be extended to MIMO (only information $L(j\omega) = GK(j\omega)$)





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Stability analysis in the frequency domain

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$$\det(I+L(s)) = \det(I+C_{ol}(sI-A_{ol})^{-1}B_{ol}+D_{ol}) = c\frac{\phi_{cl}(s)}{\phi_{ol}(s)} \text{ (using Schur's formula)}$$

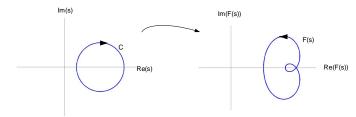




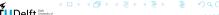
Cauchy, Nyquist

Cauchy's argument principle

Evaluate a transfer function F(s) along a clockwise contour C



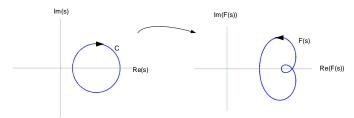




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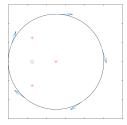


Contour Map encircles origin N = Z - P times clock wise

- Z: number of zeros F(s) inside C
- P: number of poles F(s) inside C

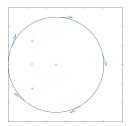






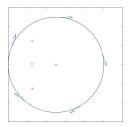






• F(s) has 1 zero in $C \Rightarrow Z = 1$

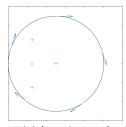




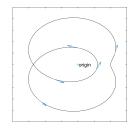
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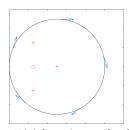


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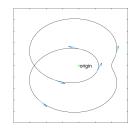


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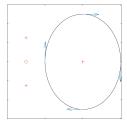


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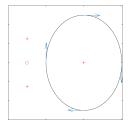
- F(s) has 1 zero in $C \Rightarrow Z = 1$
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- Hence: N = Z P = -2





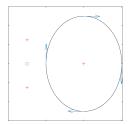






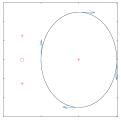
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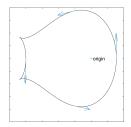


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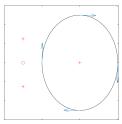


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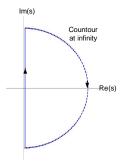




Cauchy, Nyquist

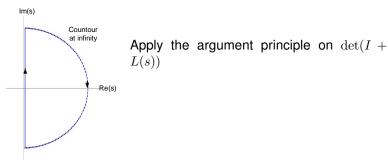






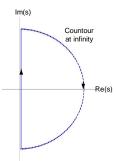










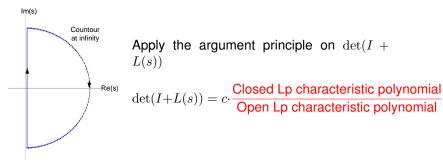


Apply the argument principle on $\det(I +$ L(s)

$$\det(I+L(s)) = c \cdot \frac{\text{Closed Lp characteristic polynomial}}{\text{Open Lp characteristic polynomial}}$$



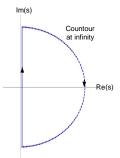




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- P (poles in C = RHP) : unstable open loop poles







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Generalized Nyquist: N is the number clock wise encirclements of origin by Contour Map $\det(I + L(s))$





Small gain theorem

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Small-gain theorem: Consider a system with a stable L(s). Then the CL is stable if

$$||L(j\omega)|| < 1 \forall \omega,$$

where $||\cdot||$ represents a matrix norm.

Says: if the system gain is less than 1 in all directions and for all frequencies, then all signal deviations will die out, system is stable

Conservative: consider SISO, $||L(j\omega)||_F = |L(j\omega)|$ we know from Bode stability condition we only require $|L(i\omega)| < 1$ for $\angle L(j\omega) = 180^o + n \cdot 360^o$





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Theorem doesn't consider phase information.

Extremely useful for RS and RP synthesis (comes later)





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Norms

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Norm: A norm of e is a real number, denoted by ||e||, that satisfies:

- Non-negative: $||e|| \ge 0$
- **○** Homogeneous: $||\alpha e|| = |\alpha| \cdot ||e|| \quad \forall \alpha \in \mathcal{C}$
- Triangle inequality: $||e_1 + e_2|| \le ||e_1|| + ||e_2||$
- (for matrix norms) Multiplicative property: $||AB|| \le ||A|| \cdot ||B||$ where A and B are matrices.





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Vector:
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 $||a||_1 = \sum_i |a_i|, ||a||_2 = \sqrt{(\sum_i |a_i|^2)}, ||a||_{\infty} = \max_i |a_i|$





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For control (remember generalized plant): $\min_K ||N||$. Which norm?







System norms



where: w is an input signal, z is an output signal and G stable TF with impulse response g(t).



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System norms: \mathcal{H}_2 -norm

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Frequency domain interpretation:

$$||G(s)||_{2} \triangleq \sqrt{\frac{1}{2\pi} \int_{-\infty}^{\infty} \underbrace{\operatorname{tr}\left(G\left(j\omega\right)^{H} G\left(j\omega\right)\right)}_{||G(j\omega)||_{F}^{2} = \sum_{i} \sigma_{i}^{2}\left(G\left(j\omega\right)\right)}} d\omega$$

Time domain interpretation:

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How to compute? (assume D=0) Smallest γ for which $H = \begin{bmatrix} A & \frac{1}{\gamma^2}BB^T \\ -C^TC & -A^T \end{bmatrix} \text{ has no eigenvalues on imaginary axis.}$





For \mathcal{H}_{∞} -norm: Minimizing the peak, maximum singular value (worst case direction, frequency)





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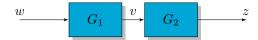
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Nothing, but no induced norm, no multiplicative property





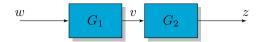
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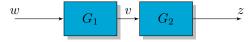
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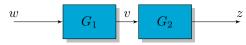
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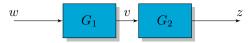
Multiply with $\frac{||v||_2}{||v||_2}$ we get:

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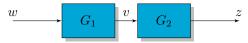
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Example:
$$G=G_1=G_2=\frac{1}{s+a},$$
 we have $||G||_{\infty}=\frac{1}{a},$ $||G||_2=\sqrt{\frac{1}{2a}},$

$$||GG||_{\infty}=rac{1}{a^2}$$
, $||GG||_2=\sqrt{rac{1}{a}}rac{1}{2a}$ so for $a<1$ we have a problem for the

 \mathcal{H}_2 -norm.





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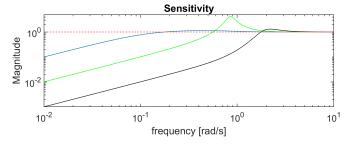
Waterbed effect →





The waterbed effects

Consider:
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. Now $0.1 \cdot G(s)$, $1 \cdot G(s)$, $10 \cdot G(s)$

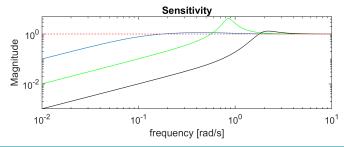




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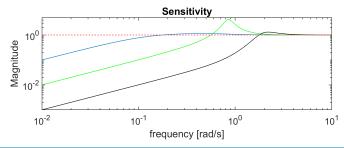
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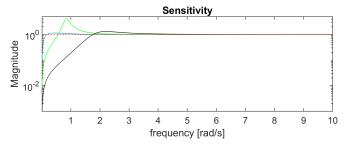
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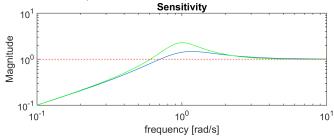
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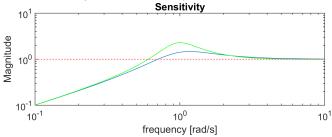
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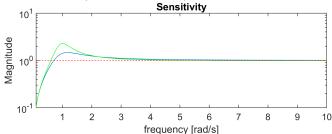
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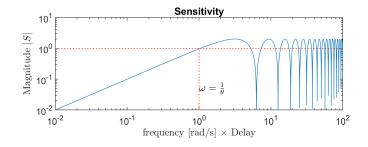
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It should be clear that time delays $(e^{-\theta s})$ can form a significant limitation.



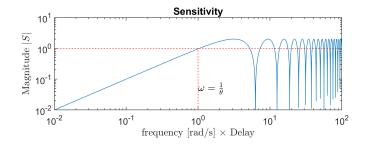




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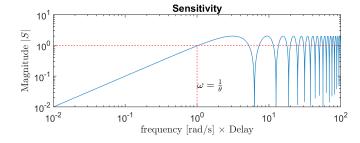
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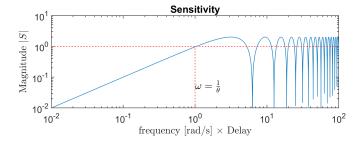


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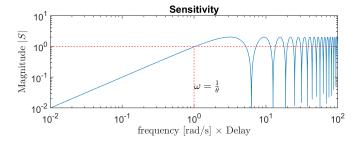




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Pade approximation: $e^{-\theta s} \approx \frac{\left(1 - \frac{\theta}{2n} s\right)^n}{\left(1 + \frac{\theta}{2n} s\right)^n}$, where n is the order.





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Example:
$$|w_P(z)| \leq ||W_pS||_{\infty} < 1$$
 and therefore $\left|\frac{z/M + \omega_B}{z + \omega_B A}\right| < 1$



Remember, system zeros are invariant under feedback!

From high gain feedback we know that poles will go to zeros

From interpolation constraint we know S(z)=1. When designing w_P we have to realize this.

Example: We consider $w_P(s) = \frac{s/M + \omega_B}{s + \omega_B A}$.

Example: $|w_P(z)| \leq ||W_pS||_{\infty} < 1$ and therefore $\left|\frac{z/M + \omega_B}{z + \omega_B A}\right| < 1$

Example: If z is real: $\omega_B < z \frac{1-1/M}{1-A}$



MIMO: Fundamental limitations on sensitivity

Again we have to think about directions!!





MIMO: Fundamental limitations on sensitivity

Again we have to think about directions!!

Same effects are present but expressions are far more complicated (See book).





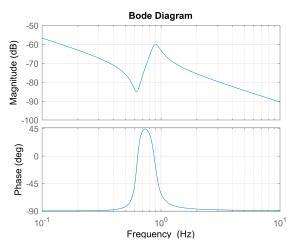
Wind turbine example

Drive train dynamics

Let's consider again our drive-train example:

 $\frac{\omega_g}{T_g}$

Workpoint 1







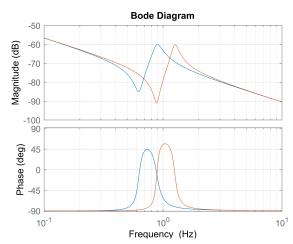
Drive train dynamics

Let's consider again our drive-train example:

 $\frac{\omega_g}{T_g}$

Workpoint 1

Workpoint 2







Drive train dynamics

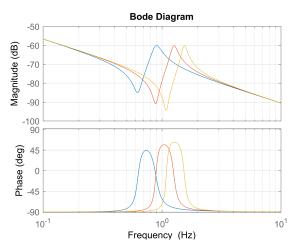
Let's consider again our drive-train example:

 $\frac{\omega_g}{T_g}$

Workpoint 1

Workpoint 2

Workpoint 3





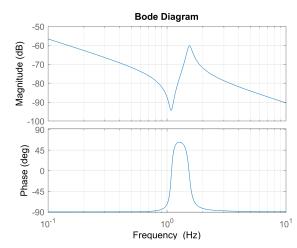
Drive train dynamics

Let's consider again our drive-train example:

$$\frac{\omega_g}{T_g}$$

Workpoint 3

Let's design a controller for this WP and TF





Mixed-sensitivity code

G is given

```
>>wB1=0.1*2*pi; % desired closed-loop bandwidth of 0.1Hz
>>A=1/100: % desired disturbance attenuation inside bandwidth
>>M=1.5 : % desired bound on hinfnorm(S)
>>Wp=[(s/M+wB1)/(s+wB1*A)]; % Sensitivity weight
>>Wu=1: % Control weight
>>systemnames ='G Wp Wu '; % Define systems
>>inputvar ='[w(1); u(1)]'; % Input generalized plant
>>input_to_G= '[u]';
>>input_to_Wu= '[u]';
>>input_to_Wp= '[w+G]';
>>outputvar= '[Wp; Wu; G+w]'; % Output generalized plant
>>svsoutname='P';
>>svsic;
>>[K,CL,GAM,INFO] = hinfsyn(P,1,1); % Hinf design
```

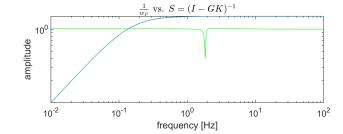




Design results

 $\dfrac{\omega_g}{T_g}$

Sensitivity



$$||N||_{\infty} = 498!!$$



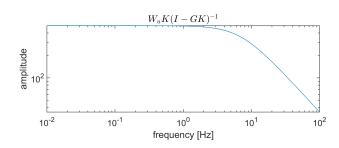


Design results

 $\dfrac{\omega_g}{T_g}$

Weight on input

 $||N||_{\infty} = 498!!$







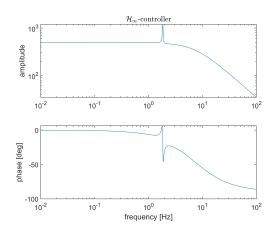
Results:

$$\frac{\omega_g}{T_g}$$

Controller

$$||N||_{\infty} = 498!!$$

Design results







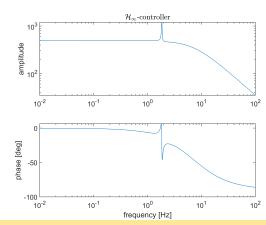
Design results

Results:

$$\frac{\omega_g}{T_g}$$

Controller

$$||N||_{\infty} = 498!!$$



We didn't apply scaling!!!





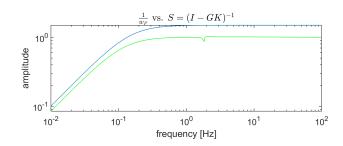
Design results (cont'd)

Results with scaling of w_U :

$$\frac{\omega_g}{T_g}$$

Wind turbine example

Sensitivity



$$||N||_{\infty} = 0.85$$





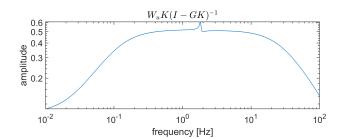
Design results (cont'd)

Results with scaling of w_U :

$$\frac{\omega_g}{T_g}$$

Wind turbine example

Weight on input



$$||N||_{\infty} = 0.85$$



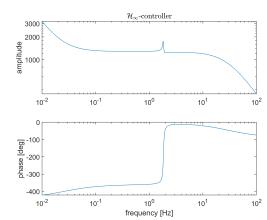


Results with scaling of w_U :

$$\frac{\omega_g}{T_g}$$

Controller

$$||N||_{\infty} = 0.85$$







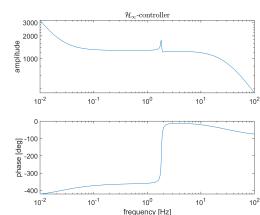
Design results (cont'd)

Results with scaling of w_U :

$$\frac{\omega_g}{T_g}$$

Controller

$$||N||_{\infty} = 0.85$$



Controller unstable but S stable with RHP-zeros that cancel RHP-poles of K!!!



