

FROM LAST TIME...

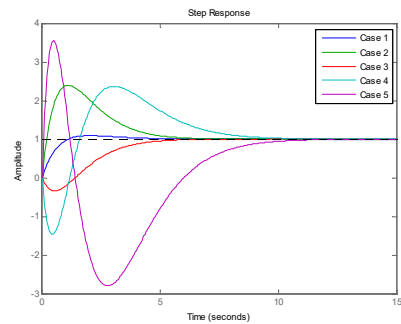
SISO Design Limitations

- System type
- Open-loop integrators
- Open-loop poles/zeros
- Imaginary poles/zeros

$$\int_0^{\infty} e(t) e^{-z_0 t} dt = \frac{1}{z_0}$$

$$\int_0^{\infty} e(t) e^{-p_0 t} dt = 0$$

Type	Steady-State System Error		
	Step	Ramp	Parabolic
0	finite	∞	∞
1	0	finite	∞
2	0	0	finite
3	0	0	0



James A. Myrderse

MRE 5323 – Frequency Domain Limitations

1

FREQUENCY-DOMAIN DESIGN LIMITATIONS

Topics

- Bode's Integral Constraints on Sensitivity
- Integral Constraints on Complementary Sensitivity
- Poisson Integral Constraint on Sensitivity
- Poisson Integral Constraint on Complementary Sensitivity

At the end of this section, students should be able to:

- Describe the waterbed effect with respect to sensitivity functions.
- Identify causes of large sensitivity peaks.
- Determine appropriate CL bandwidth values based on frequency-domain limitations.

James A. Myrderse

MRE 5323 – Frequency Domain Limitations

2

BANDWIDTH IS THE FREQUENCY AT WHICH THE MAGNITUDE IS -3 dB BELOW DC GAIN

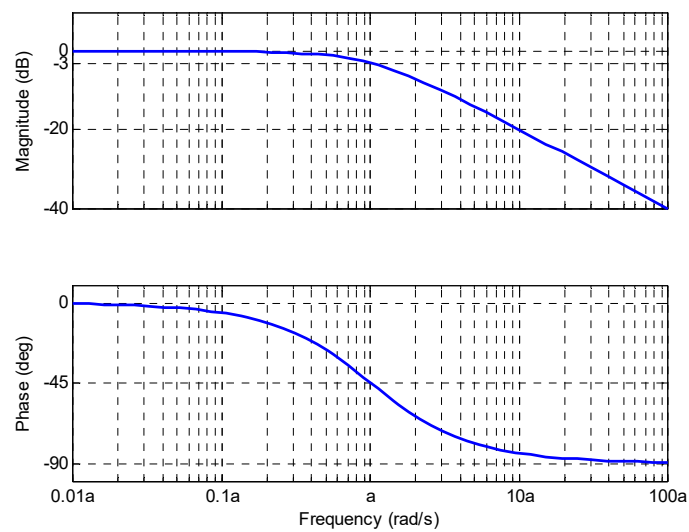
James A. Mynderse

MRE 5323 – Frequency Domain Limitations

3

EXAMPLE: 1ST ORDER BANDWIDTH

$$s = -a \quad \omega_{BW} = a$$



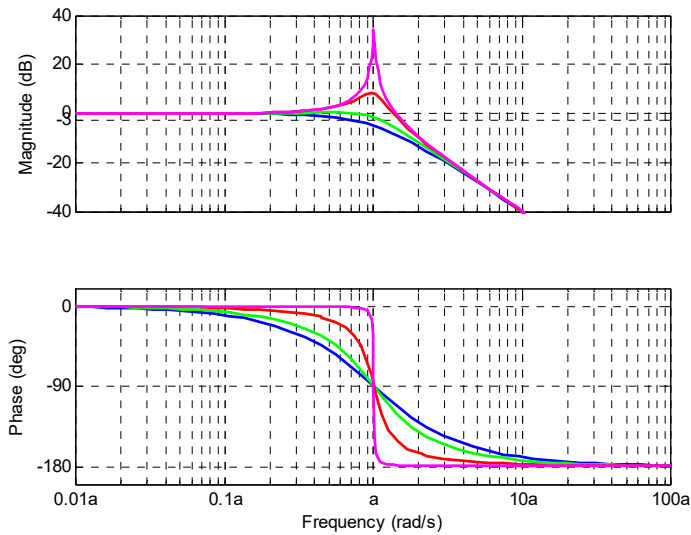
James A. Mynderse

MRE 5323 – Frequency Domain Limitations

4

EXAMPLE: 2ND ORDER BANDWIDTH

$$s = -\zeta\omega_n \pm j\omega_d \quad \omega_{BW} = \omega_n \sqrt{1 - 2\zeta^2 + \sqrt{4\zeta^4 - 4\zeta^2 + 2}}$$



James A. Mynderse

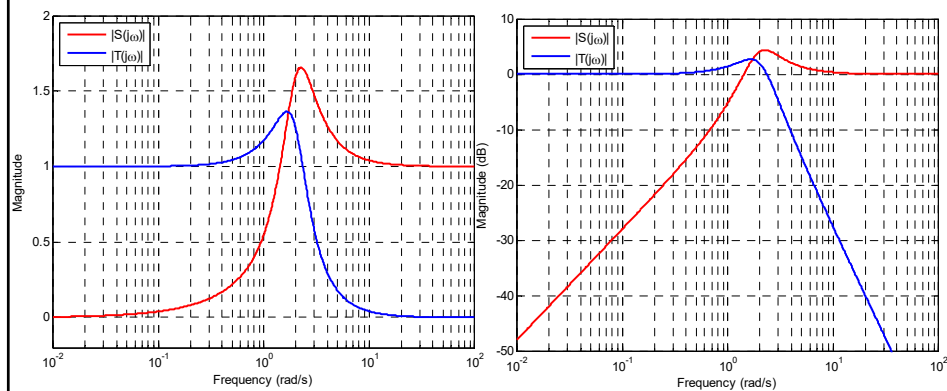
MRE 5323 – Frequency Domain Limitations

5

CONSIDER A TYPICAL PERFORMANCE SPECIFICATION

$$|S_o(j\omega)| < \varepsilon_s < 1, \quad \text{for } \omega < \omega_l$$

$$|T_o(j\omega)| < \varepsilon_T < 1, \quad \text{for } \omega > \omega_h$$

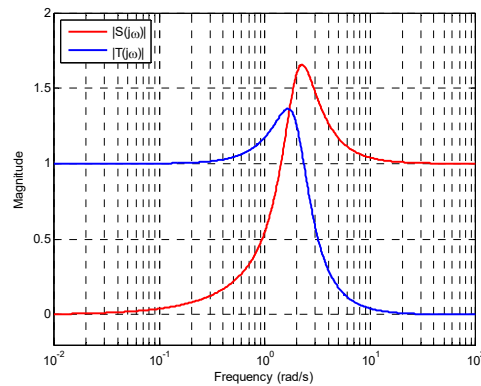


James A. Mynderse

MRE 5323 – Frequency Domain Limitations

6

BASED ON PERFORMANCE SPECIFICATIONS, WHAT DO WE EXPECT TO SEE FROM $S(j\omega)$ AND $T(j\omega)$?



- How will these affect step response?

James A. Myrderse

MRE 5323 – Frequency Domain Limitations

7

FREQUENCY DOMAIN LIMITATIONS

BODE'S INTEGRAL CONSTRAINTS

James A. Myrderse

MRE 5323 – Frequency Domain Limitations

8

BODE'S INTEGRAL CONSTRAINTS ON SENSITIVITY

Lemma 9.1 (Water Bed Effect)

- Consider stable CL system with one-DOF controller configuration and open loop TF given by

$$L(s) = G(s)C(s) = e^{-s\tau}\bar{L}(s), \quad \tau \geq 0$$

where $\bar{L}(s)$ is a rational TF of relative degree $r = n_{\bar{L}} - m_{\bar{L}} > 0$. Assume that $\bar{L}(s)$ has no open-loop poles in open RHP. Then, the sensitivity function satisfies

$$\int_0^\infty \ln|S(j\omega)| d\omega = \begin{cases} 0 & \text{for } r > 1 \\ -\kappa \frac{\pi}{2} & \text{for } r = 1 \end{cases}$$

where

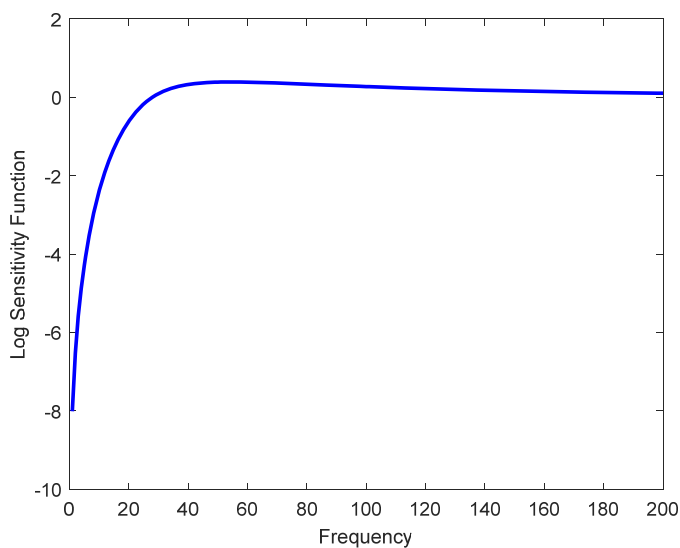
$$\kappa = \lim_{s \rightarrow \infty} s\bar{L}(s)$$

James A. Myrderse

MRE 5323 – Frequency Domain Limitations

9

WHAT DOES IT MEAN TO PLOT THE LOG OF THE SENSITIVITY FUNCTION?

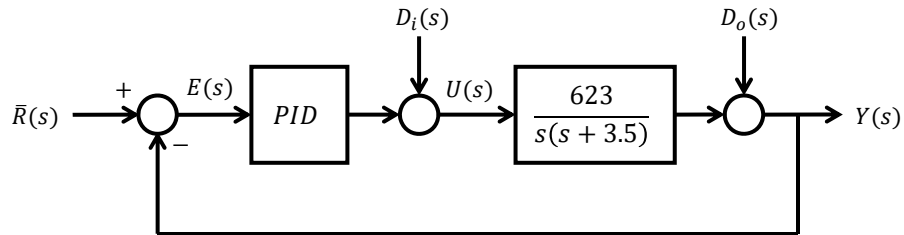


James A. Myrderse

MRE 5323 – Frequency Domain Limitations

10

LET'S VERIFY WITH A SIMPLE EXAMPLE



PID 1 Controller

$$C_1(s) = \frac{8.3s^2 + 205s + 2054}{s(s + 117)}$$

Without Delay

$$L_1(s) = G_o(s)C_1(s)$$

With actuation delay

$$L_{1T}(s) = e^{-\tau s} G_o(s)C_1(s)$$

$\tau = 0.01 \text{ sec}$

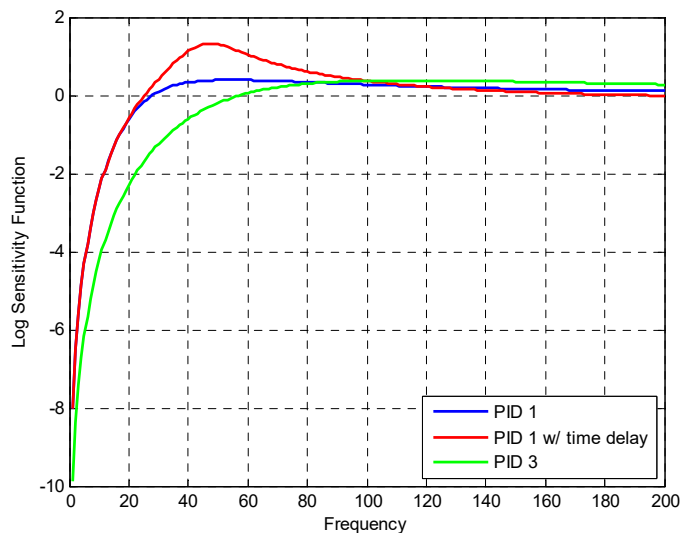
PID 3 Controller

$$C_3(s) = \frac{34s^2 + 1550s + 26729}{s(s + 237)}$$

James A. Mynderse

MRE 5323 – Frequency Domain Limitations

11



All log sensitivity functions have equal negative and positive integral areas!

James A. Mynderse

MRE 5323 – Frequency Domain Limitations

12

BODE'S INTEGRAL CONSTRAINTS ON SENSITIVITY

Lemma 9.2 (Unstable Open Loop Poles)

- Consider stable CL system with one-DOF controller configuration and open loop TF given by

$$L(s) = G(s)C(s) = e^{-s\tau}\bar{L}(s), \quad \tau \geq 0$$

where $\bar{L}(s)$ is a rational TF of relative degree $r = n_{\bar{L}} - m_{\bar{L}} > 0$. Assume that $\bar{L}(s)$ has unstable open-loop poles at p_1, \dots, p_n . Then, the sensitivity function satisfies

$$\int_0^\infty \ln|S(j\omega)| d\omega = \begin{cases} \pi \sum_{i=1}^N \operatorname{Re}\{p_i\} & \text{for } r > 1 \\ \pi \sum_{i=1}^N \operatorname{Re}\{p_i\} - \kappa \frac{\pi}{2} & \text{for } r = 1 \end{cases}$$

where

$$\kappa = \lim_{s \rightarrow \infty} s\bar{L}(s)$$

James A. Mynderse

MRE 5323 – Frequency Domain Limitations

13

WHAT CONCLUSIONS CAN WE DRAW FROM THESE CONSTRAINTS?

1. Independent of controller design, low sensitivity ($|S(j\omega)| \ll 1$) in certain prescribed frequency bands will result in a sensitivity larger than one ($|S(j\omega)| > 1$) in other frequency bands
2. With unstable open-loop poles, the integral of log sensitivity is required to be greater than zero, which makes sensitivity minimization more difficult

James A. Mynderse

MRE 5323 – Frequency Domain Limitations

14

INTEGRAL CONSTRAINTS ON COMPLEMENTARY SENSITIVITY

Lemma 9.3 (Minimum Phase Systems or No RHP Zeros)

- Consider stable CL system with one-DOF controller configuration and open loop TF given by

$$L(s) = G(s)C(s) = e^{-s\tau}\bar{L}(s), \quad \tau \geq 0$$

where $\bar{L}(s)$ is a rational TF of relative degree $r = n_{\bar{L}} - m_{\bar{L}} > 1$ and has at least one free integrator (i.e. $\bar{L}(0)^{-1} = 0$). Assume that $\bar{L}(s)$ has no open-loop zeros in the open RHP. Then, the complementary sensitivity function satisfies

$$\int_{0^-}^{\infty} \frac{1}{\omega^2} \ln|T(j\omega)| d\omega = \frac{\pi\tau}{2} - \frac{\pi}{2K_V}$$

where $K_V \equiv \lim_{s \rightarrow 0} s\bar{L}(s)$

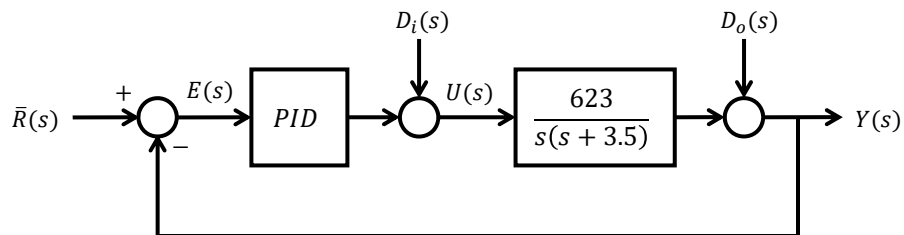
Note: $\int_{0^-}^{\infty} \frac{1}{\omega^2} \ln|T(j\omega)| d\omega = \int_0^{\infty} \ln\left|T\left(j\frac{1}{v}\right)\right| dv, \quad v = \frac{1}{\omega}$

James A. Mynderse

MRE 5323 – Frequency Domain Limitations

15

BACK TO THE DC MOTOR EXAMPLE



PID 1 Controller

$$C_1(s) = \frac{8.3s^2 + 205s + 2054}{s(s + 117)}$$

Without Delay

$$L_1(s) = G_o(s)C_1(s)$$

With actuation delay

$$L_{1\tau}(s) = e^{-\tau s}G_o(s)C_1(s)$$

$\tau = 0.01 \text{ sec}$

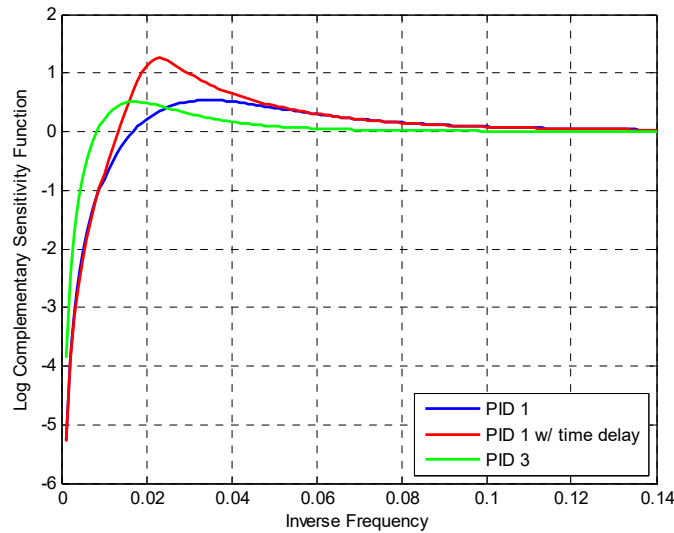
PID 3 Controller

$$C_3(s) = \frac{34s^2 + 1550s + 26729}{s(s + 237)}$$

James A. Mynderse

MRE 5323 – Frequency Domain Limitations

16



All log complementary sensitivity functions have equal negative and positive integral areas w.r.t. $v = 1/\omega$ when $\tau = 0$, and larger positive integral area when $\tau > 0$!

James A. Mynderse

MRE 5323 – Frequency Domain Limitations

17

INTEGRAL CONSTRAINTS ON COMPLEMENTARY SENSITIVITY

Lemma 9.4 (Nonminimum Phase Systems or RHP Zeros)

- Consider stable CL system with one-DOF controller configuration and open loop TF given by

$$L(s) = G(s)C(s) = e^{-s\tau}\bar{L}(s), \quad \tau \geq 0$$

where $\bar{L}(s)$ is a rational TF of relative degree $r = n_{\bar{L}} - m_{\bar{L}} > 1$ and has at least one free integrator (i.e. $\bar{L}(0)^{-1} = 0$). Assume that $\bar{L}(s)$ has RHP open-loop zeros z_1, \dots, z_m . Then, the complementary sensitivity function satisfies

$$\int_0^\infty \frac{1}{\omega^2} \ln|T(j\omega)| d\omega = \pi \sum_{i=1}^M \operatorname{Re} \left\{ \frac{1}{z_i} \right\} + \frac{\pi\tau}{2} - \frac{\pi}{2K_V}$$

where $K_V \equiv \lim_{s \rightarrow 0} s\bar{L}(s)$

Note:
$$\int_0^\infty \frac{1}{\omega^2} \ln|T(j\omega)| d\omega = \int_0^\infty \ln \left| T \left(j \frac{1}{v} \right) \right| dv, \quad v = \frac{1}{\omega}$$

James A. Mynderse

MRE 5323 – Frequency Domain Limitations

18

WHAT CONCLUSIONS CAN WE DRAW FROM THESE CONSTRAINTS?

1. Independent of controller design, low complementary sensitivity in certain prescribed frequency bands will result in a complementary sensitivity larger than one in other frequency bands
2. In general, negative integral is unavoidable at high frequency range for noise attenuation while zero value is desirable at low frequency range for command following and disturbance rejection
3. The appearance of RHP open-loop zeros adds more positive value to the integral of log complementary sensitivity, and thus makes the allocation of complementary sensitivity in the frequency domain more difficult.

James A. Mynderse

MRE 5323 – Frequency Domain Limitations

19

FREQUENCY DOMAIN LIMITATIONS

POISSON'S INTEGRAL CONSTRAINTS

James A. Mynderse

MRE 5323 – Frequency Domain Limitations

20

POISSON INTEGRAL CONSTRAINT ON SENSITIVITY

Lemma 9.4 (Nonminimum Phase Systems or RHP Zeros)

- Consider stable CL system with one-DOF controller configuration and open loop TF given by

$$L(s) = G(s)C(s) = e^{-s\tau}\bar{L}(s), \quad \tau \geq 0$$

- where $\bar{L}(s)$ is a rational TF. Assume that $\bar{L}(s)$ has RHP open-loop zeros z_1, \dots, z_m , where $z_k = \gamma_k + j\delta_k$. Then, when $\bar{L}(s)$ has no unstable open-loop poles, the sensitivity function satisfies

$$\int_{-\infty}^{\infty} \ln|S(j\omega)| \frac{\gamma_k}{\gamma_k^2 + (\omega - \delta_k)^2} d\omega = 0, \quad \forall k = 1, \dots, m$$

- when $\bar{L}(s)$ has unstable open-loop poles at p_1, \dots, p_n

$$\int_{-\infty}^{\infty} \ln|S(j\omega)| \frac{\gamma_k}{\gamma_k^2 + (\omega - \delta_k)^2} d\omega = -\pi \ln|B_P(z_k)| \quad B_P \triangleq \prod_{i=1}^N \frac{s - p_i}{s + p_i^*}$$

James A. Myrderse

MRE 5323 – Frequency Domain Limitations

21

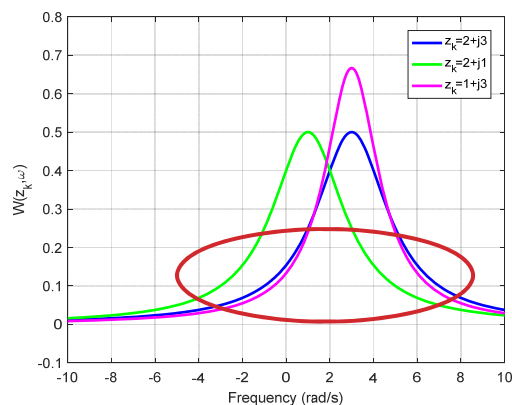
WHAT IS THAT COMPLICATED WEIGHTING TERM?

$$\int_{-\infty}^{\infty} \ln|S(j\omega)| \frac{\gamma_k}{\gamma_k^2 + (\omega - \delta_k)^2} d\omega = 0$$

$$z_k = \gamma_k + j\delta_k$$

$$W(z_k, \omega) \triangleq \frac{\gamma_k}{\gamma_k^2 + (\omega - \delta_k)^2}$$

Compensation has to be achieved over a finite frequency band



James A. Myrderse

MRE 5323 – Frequency Domain Limitations

22

THE WEIGHTING TERM CAN BE USED TO DEFINE A WEIGHTED LENGTH OF FREQUENCY AXIS

$$\int_{-\infty}^{\infty} W(z_k, \omega) d\omega = \pi$$

$$\Omega(z_k, \omega_c) \triangleq 2 \int_{-\omega_c}^{\omega_c} W(z_k, \omega) d\omega = 2 \tan^{-1} \left(\frac{\omega_c - \delta_k}{\gamma_k} \right) + 2 \tan^{-1} \left(\frac{\omega_c + \delta_k}{\gamma_k} \right)$$

$$\int_{\omega_1}^{\omega_2} W(z_k, \omega) d\omega =$$

James A. Mynderse

MRE 5323 – Frequency Domain Limitations

23

WHAT IS SPECIAL ABOUT THAT BLASHKE PRODUCT?

$$B_P \triangleq \prod_{i=1}^N \frac{s - p_i}{s + p_i^*}$$

What if we choose a controller zero to nearly cancel one unstable plant pole?

$$\int_{-\infty}^{\infty} \ln |S(j\omega)| \frac{\gamma_k}{\gamma_k^2 + (\omega - \delta_k)^2} d\omega = -\pi \ln |B_P(z_k)|$$

James A. Mynderse

MRE 5323 – Frequency Domain Limitations

24

WHAT CONCLUSIONS CAN WE DRAW FROM POISSON'S CONSTRAINT?

1. The appearance of unstable open-loop poles adds more positive value to the total integral, since

$$\ln|B_P(z_k)| < 0, \quad \forall \text{ RHP } z_k$$

and thus makes the allocation of sensitivity in frequency domain more difficult

2. When one RHP zero approaches an unstable open-loop pole, $|\ln|B_P(z_k)||$ grows without bound, which would make the allocation almost impossible.

APPLY POISSON INTEGRAL CONSTRAINT FOR NMP ZEROS TO FIND THE SENSITIVITY PEAK

$$\int_{-\infty}^{\infty} \ln|S(j\omega)| W(z_k, \omega) d\omega = -\pi \ln|B_P(z_k)|, \quad z_k = \gamma_k + j\delta_k$$

Lower bound for sensitivity peak $S_{max} \geq |S(j\omega)|$:

$$\ln S_{max} > \frac{1}{\Omega(z_k, \omega_h) - \Omega(z_k, \omega_l)} \left[\frac{|\pi \ln|B_P(z_k)|| + |(\ln \varepsilon_S) \Omega(z_k, \omega_l)| - (\pi - \Omega(z_k, \omega_h)) \ln(1 + \varepsilon_T)}{\Omega(z_k, \omega_h) - \Omega(z_k, \omega_l)} \right]$$

WHAT CAN WE OBSERVE FROM THIS?

1. When CL bandwidth is large when compared to the speed of NMP zero (e.g., $\omega_l = 2\gamma_k$), even without considering the effect of any possible open-loop unstable poles and the performance constraints on $T(s)$, it is easy to verify that there will be a huge sensitivity peak

Example: Assume $\omega_l = 2\gamma_k$, $\delta_k = 0$, $\varepsilon_S = 0.3$

$$\begin{aligned}\ln S_{max} &\geq \frac{1}{\Omega(z_k, \infty) - \Omega(z_k, \omega_l)} |(\ln \varepsilon_S) \Omega(z_k, \omega_l)| \\ &= \frac{1}{\pi - \Omega(z_k, 2\gamma_k)} |(\ln 0.3) \Omega(z_k, 2\gamma_k)|, \quad \Omega(z_k, 2\gamma_k) = 2.21 \\ &= 2.86\end{aligned}$$

2. Sharp transitions in the sensitivity frequency response, i.e., ω_l close to ω_h , will contribute to large sensitivity peaks.

James A. Myrderse

MRE 5323 – Frequency Domain Limitations

27

POISSON INTEGRAL CONSTRAINT ON SENSITIVITY

Lemma 9.6 (RHP Open-Loop Poles and Zeros)

- Consider stable CL system with one-DOF controller configuration and open loop TF given by

$$L(s) = G(s)C(s) = e^{-s\tau} \bar{L}(s), \quad \tau \geq 0$$

- where $\bar{L}(s)$ is a rational TF. Assume that $\bar{L}(s)$ has open-loop unstable poles at p_1, \dots, p_n , where $p_i = \alpha_i + j\beta_i$. Then, when $\bar{L}(s)$ has no RHP open-loop zeros,

$$\int_{-\infty}^{\infty} \ln |T(j\omega)| \frac{\alpha_i}{\alpha_i^2 + (\omega - \beta_i)^2} d\omega = \pi \tau \alpha_i, \quad \forall i = 1, \dots, n$$

- when $\bar{L}(s)$ has RHP open-loop zeros at z_1, \dots, z_m

$$\int_{-\infty}^{\infty} \ln |T(j\omega)| \frac{\alpha_i}{\alpha_i^2 + (\omega - \beta_i)^2} d\omega = -\pi \ln |B_z(p_i)| + \pi \tau \alpha_i \quad B_z \triangleq \prod_{k=1}^m \frac{s - z_k}{s + z_k^*}$$

James A. Myrderse

MRE 5323 – Frequency Domain Limitations

28

APPLY CONSTRAINT TO FIND THE COMPLEMENTARY SENSITIVITY PEAK

$$\int_{-\infty}^{\infty} \ln|T(j\omega)| \frac{\alpha_i}{\alpha_i^2 + (\omega - \beta_i)^2} d\omega = -\pi \ln|B_z(p_i)| + \pi\tau\alpha_i, \quad p_i = \alpha_i + j\beta_i$$

Lower bound for complementary sensitivity peak $T_{max} \geq |T(j\omega)|$:

$$\ln T_{max} > \frac{1}{\Omega(p_i, \omega_h)} [|\pi \ln|B_z(p_i)|| + \pi\tau\alpha_i + (\pi - \Omega(\alpha_i, \omega_h))|\ln(\varepsilon_T)|]$$

WHAT CAN WE OBSERVE FROM THIS?

1. The lower bound on complementary sensitivity peak is larger for systems with pure delays and the influence of a delay increases for faster unstable poles (i.e., large α_i)
2. The lower bound grows unbounded when a NMP zero approaches an unstable pole, because then $|\ln|B_z(p_i)||$ grows unbounded
3. When CL bandwidth is much smaller compared to unstable poles (i.e., $\omega_h \ll \alpha_i$), $\Omega(p_i, \omega_h)$ will be very small, leading to very large complementary sensitivity peak. Therefore, to avoid large transient response, CL bandwidth should be chosen larger than unstable poles
4. Large sensitivity peaks leads to large deviations in transient response in time domain and small stability margins in frequency domain. Thus the design problem becomes more difficult when the system has *fast unstable open-loop poles* and *slow NMP zeros*. The notions of *fast* and *slow* are relative to CL bandwidth

CONSIDER TWO OPEN-LOOP TFS, WHICH DIFFER BY A LHP/RHP ZERO

$$L_1(s) = \frac{2(0.4s + 1)}{s(10s + 1)}, \quad S_1(s) = \frac{s(10s + 1)}{(10s^2 + 1.8s + 2)} = \frac{s(s + 0.1)}{(s^2 + 0.18s + 0.2)}$$

$$L_2(s) = \frac{2(-0.4s + 1)}{s(10s + 1)}, \quad S_2(s) = \frac{s(10s + 1)}{(10s^2 + 0.2s + 2)} = \frac{s(s + 0.1)}{(s^2 + 0.02s + 0.2)}$$

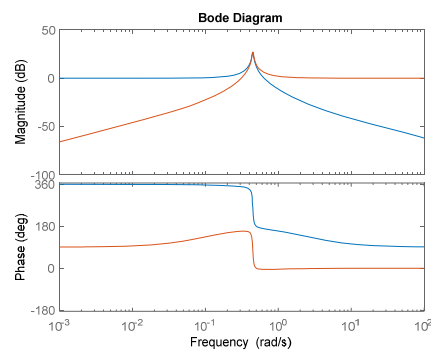
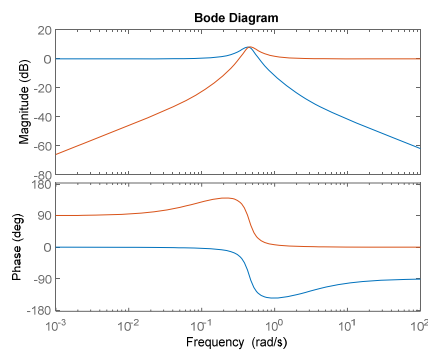
- The presence of the RHP zero (no canceling) makes things more difficult (larger positive integral of log of S)
- Expect a higher sensitivity peak

James A. Mynderse

MRE 5323 – Frequency Domain Limitations

31

ACTUAL SENSITIVITY CURVES...



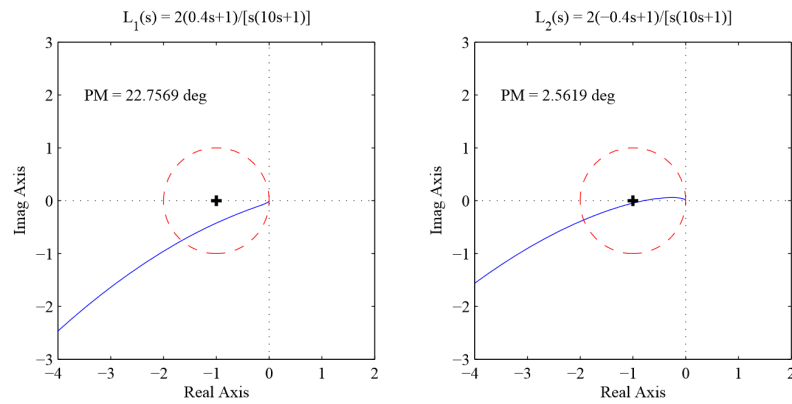
- As expected, sensitivity peak is higher for RHP zero
- This means that the Nyquist plot will approach -1 more closely (less gain and phase margin)

James A. Mynderse

MRE 5323 – Frequency Domain Limitations

32

NYQUIST PLOT, AS EXPECTED...

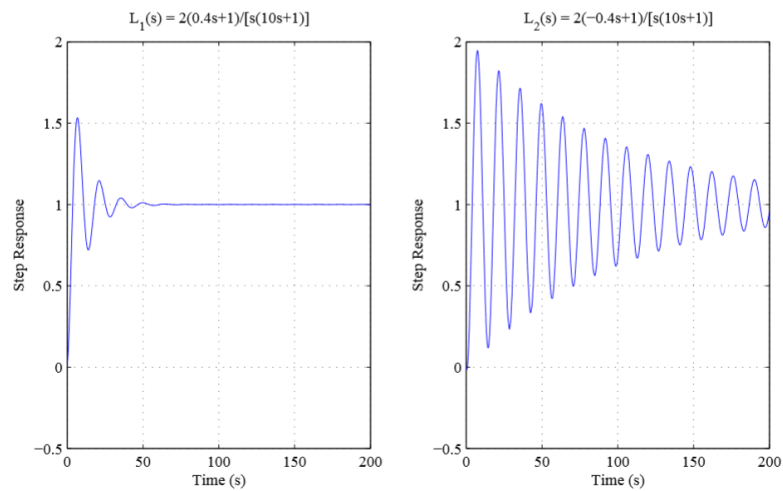


James A. Mynderse

MRE 5323 – Frequency Domain Limitations

33

WHAT ABOUT STEP RESPONSE?



James A. Mynderse

MRE 5323 – Frequency Domain Limitations

34

COMING UP...

Summary of Design Limitations

Architectural Issues

- Internal Model Principle
- Feedforward
- Cascade Control

Intro to State-Space

- TF to SS
- Controllable Canonical Form
- Observable Canonical Form

Midterm Exam!