



Chapter 9 Stability in the Frequency Domain

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9.1 Introduction

Stability: bound input \rightarrow bound output

- ① Closed-loop poles
- ② Routh-Hurwitz criterion
- ③ Root locus
- ④ Nyquist stability criterion

Advantages: a. open-loop $G(j\omega)$

b. $G(j\omega)$ can be obtained through experiment

c. relative stability

9.2 Mapping Contours

Cauchy's theorem (principle of the argument)

If a contour Γ_s in the s -plane encircles Z zeros and P poles of $F(s)$ and does not pass through any poles or zeros of $F(s)$ and the traversal is in the clockwise direction along the contour, the corresponding contour Γ_F in the $F(s)$ plane encircles the origin of the $F(s)$ plane $N = Z - P$ times in the clockwise direction.

9.2 Mapping Contours

Cauchy's theorem (principle of the argument)

Open-loop TF $GH(s) = \frac{A(s)}{B(s)}$

Closed-loop TF $F(s) = 1 + GH(s) = 1 + \frac{A(s)}{B(s)} = \frac{A(s) + B(s)}{B(s)}$

$$A(s) + B(s) = 0$$

$$B(s) = 0$$

$$F(s)$$

Closed-loop poles = zeros of $F(s)$

Open-loop poles = zeros of $F(s)$

Encircle the origin of the $F(s)$ -plane.

$$GH(s) = F(s) - 1$$

Encircle the point $(-1, j0)$ of the $F(s)$ -plane.

9.3 The Nyquist Criterion

$$Z=P+N$$

Z :the number of closed-loop in the right-hand s -plane

P :the number of open-loop in the right-hand s -plane

N : Γ_{GH} encircle the $(-1, j0)$ point N times in the clockwise direction.

9.3 The Nyquist Criterion

$$Z=P+N$$

- A feedback system is stable if and only if the contour Γ_L in the $L(s)$ -plane does not encircle the $(-1,0)$ point when the number of poles of $L(s)$ in the right-hand s -plane is zero ($P = 0$).
- A feedback control system is stable if and only if, for the contour Γ_L , the number of counter-clockwise encirclements of the $(-1,0)$ point is equal to the number of poles of $L(s)$ with positive real parts.

9.3 The Nyquist Criterion

① System with no pole at the origin

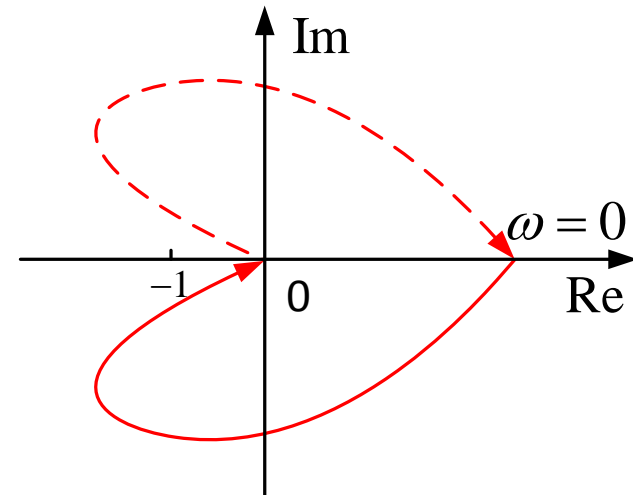
$$GH(s) = \frac{k(s + z_1) \cdots (s + z_m)}{(s + p_1) \cdots (s + p_n)}$$

Example 1

$$G(s) = \frac{k}{(T_1 s + 1)(T_2 s + 1)}$$

$$G(j\omega) = \frac{k}{(j\omega T_1 + 1)(j\omega T_2 + 1)}$$

$$|G(j\omega)| = \frac{k}{\sqrt{(\omega^2 T_1^2 + 1)} \sqrt{(\omega^2 T_2^2 + 1)}}$$



$$P = 0, N = 0, Z = P + N = 0$$

The system is stable.

9.3 The Nyquist Criterion

① System with no pole at the origin

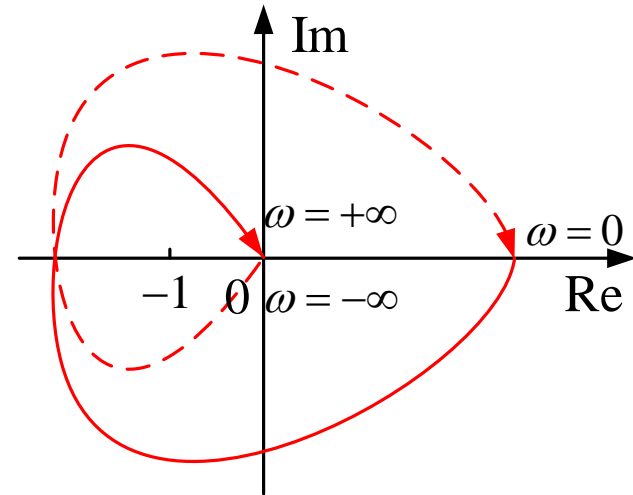
$$GH(s) = \frac{k(s + z_1)L(s + z_m)}{(s + p_1)L(s + p_n)}$$

Example 2

$$G(s) = \frac{k}{(T_1s + 1)(T_2s + 1)(T_3s + 1)}$$

$$G(j\omega) = \frac{k}{(j\omega T_1 + 1)(j\omega T_2 + 1)(j\omega T_3 + 1)}$$

$$|G(j\omega)| = \frac{k}{\sqrt{(\omega^2 T_1^2 + 1)(\omega^2 T_2^2 + 1)(\omega^2 T_3^2 + 1)}}$$



$$P = 0, N = 2, Z = P + N = 2$$

The system is unstable.

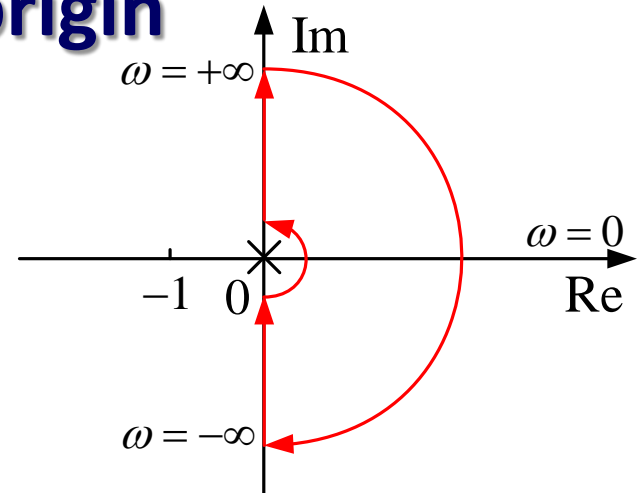
9.3 The Nyquist Criterion

② System with poles at the origin

$$GH(s) = \frac{k(s + z_1) \mathcal{L}(s + z_m)}{s^r (s + p_1) \mathcal{L}(s + p_n)}$$

$$G(s) = \frac{k}{s(s+1)}$$

$$G(j\omega) = \frac{k}{j\omega(j\omega+1)} \quad |G(j\omega)| = \frac{k}{\omega\sqrt{(\omega^2+1)}}$$



$$P = 0, N = 2, Z = P + N = 2$$

Note: If $GH(s)$ contains the integral element $\frac{1}{s^r}$, the contour Γ_{GH} ranges from an angle of $\frac{r\pi}{2}$ at $\omega = 0^-$ to $-\frac{r\pi}{2}$ at $\omega = 0^+$ and passes through a $r\pi$ circle whose radius is infinite.

9.3 The Nyquist Criterion

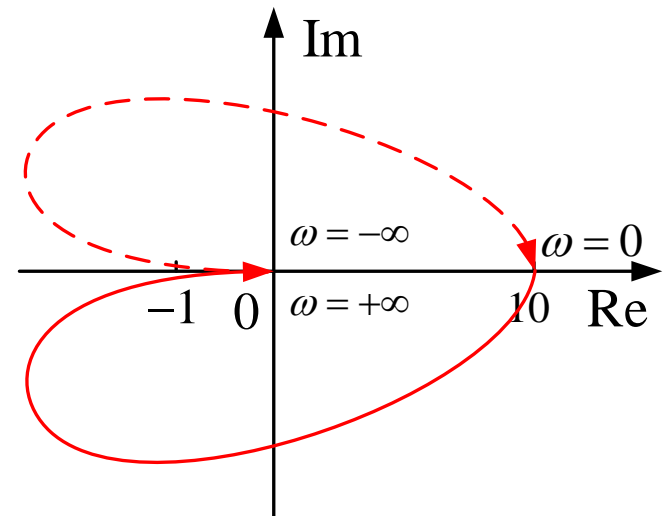
② System with poles at the origin

Example 1

$$G(s) = \frac{10}{(0.2s + 1)(0.02s + 1)}$$

$$G(j\omega) = \frac{10}{(0.2j\omega + 1)(0.02j\omega + 1)}$$

$$|G(j\omega)| = \frac{10}{\sqrt{(0.04\omega^2 + 1)(0.0004\omega^2 + 1)}}$$



$$P = 0, N = 0, Z = P + N = 0$$

The system is stable.

9.3 The Nyquist Criterion

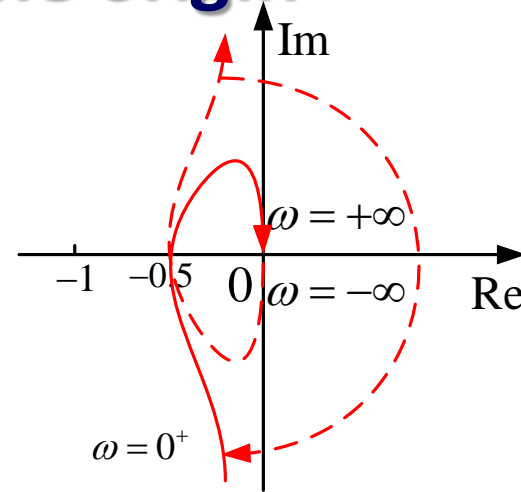
② System with poles at the origin

Example 2

$$G(s) = \frac{10}{s(0.1s + 1)^2}$$

$$G(j\omega) = \frac{10}{j\omega(0.1j\omega + 1)^2}$$

$$|G(j\omega)| = \frac{10}{\omega(0.01\omega^2 + 1)}$$



$$P = 0, N = 0, Z = P + N = 0$$

The system is stable.

9.3 The Nyquist Criterion

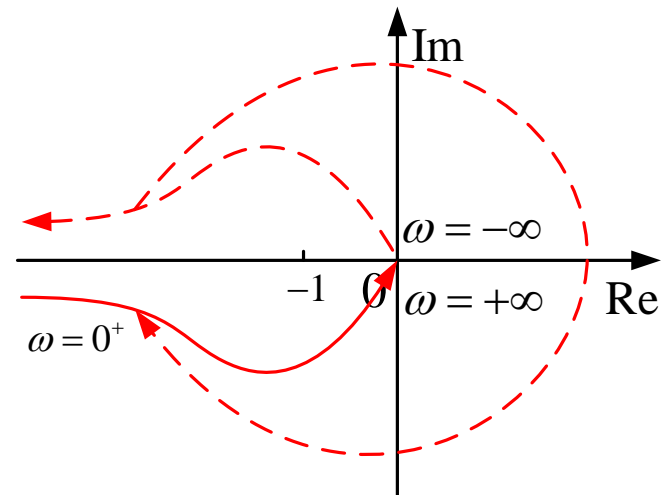
② System with poles at the origin

Example 3

$$G(s) = \frac{k(0.1s + 1)}{s^2(0.01s + 1)}$$

$$G(j\omega) = \frac{-k(0.1j\omega + 1)}{\omega^2(0.01j\omega + 1)}$$

$$|G(j\omega)| = \frac{k\sqrt{(0.01\omega^2 + 1)}}{\omega^2\sqrt{(0.0001\omega^2 + 1)}}$$



$$P = 0, N = 0, Z = P + N = 0$$

The system is stable.

9.3 The Nyquist Criterion

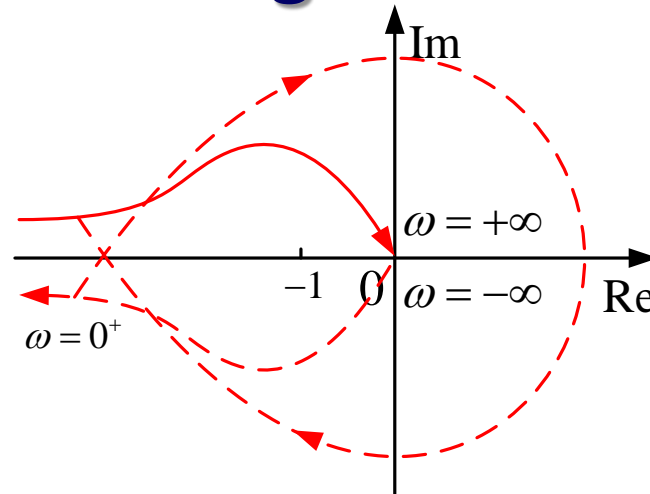
② System with poles at the origin

Example 4

$$G(s) = \frac{k}{s^2(Ts + 1)}$$

$$G(j\omega) = \frac{-k(0.1j\omega + 1)}{\omega^2(0.01j\omega + 1)}$$

$$|G(j\omega)| = \frac{k\sqrt{(0.01\omega^2 + 1)}}{\omega^2\sqrt{(0.0001\omega^2 + 1)}}$$



$$P = 0, N = 2, Z = P + N = 2$$

Two roots lie in the right-half plane .

The system is unstable.

9.3 The Nyquist Criterion

③ Non-minimum phase

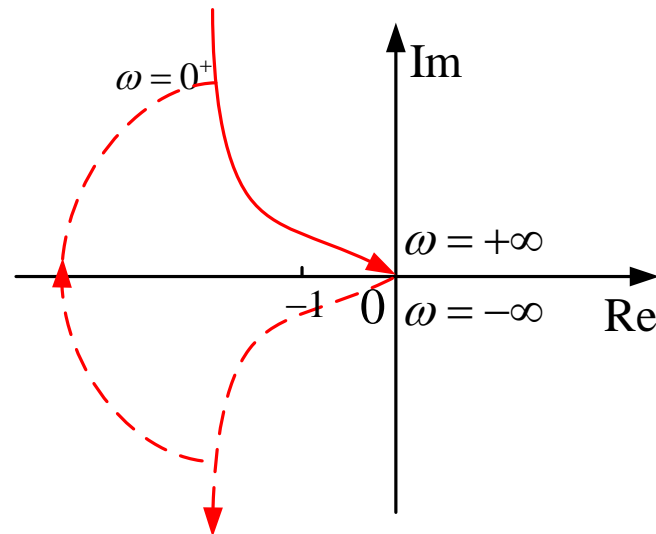
Example 5

$$G(s) = \frac{k}{s(s-1)}$$

$$G(j\omega) = \frac{k}{j\omega(j\omega-1)}$$

$$|G(j\omega)| = \frac{k}{\omega\sqrt{\omega^2+1}}$$

$$\begin{aligned}\phi(\omega) &= -90^\circ - (\pi - \arctan \omega) \\ &= -270^\circ + \arctan \omega\end{aligned}$$



$$P = 1, N = 1, Z = P + N = 2$$

The system is unstable.

9.3 The Nyquist Criterion

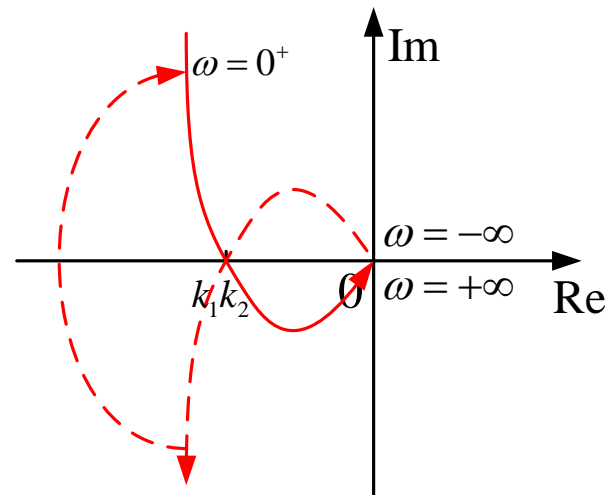
③ Non-minimum phase

Example 6

$$G(s) = \frac{k_1(1+k_2s)}{s(s-1)}$$

$$G(j\omega) = \frac{k_1(1+k_2j\omega)}{j\omega(j\omega-1)} \quad |G(j\omega)| = \frac{k_1\sqrt{k_2^2\omega^2+1}}{\omega\sqrt{\omega^2+1}}$$

$$\begin{aligned}\phi(\omega) &= -90^\circ + \arctan k_2\omega - (\pi - \arctan \omega) \\ &= -270^\circ + \arctan k_2\omega + \arctan \omega\end{aligned}$$



ω	$ G(j\omega) $	$\angle G(j\omega)$
0	∞	-270°
$\frac{1}{\sqrt{k_2}}$	k_1k_2	-180°
∞	0	-90°

$|k_1k_2| > 1, P = 1, N = -1, Z = P + N = 0, \text{stable}$
 $|k_1k_2| < 1, P = 1, N = 1, Z = P + N = 2, \text{unstable}$
 $|k_1k_2| = 1, \text{marginally stable}$

9.3 The Nyquist Criterion

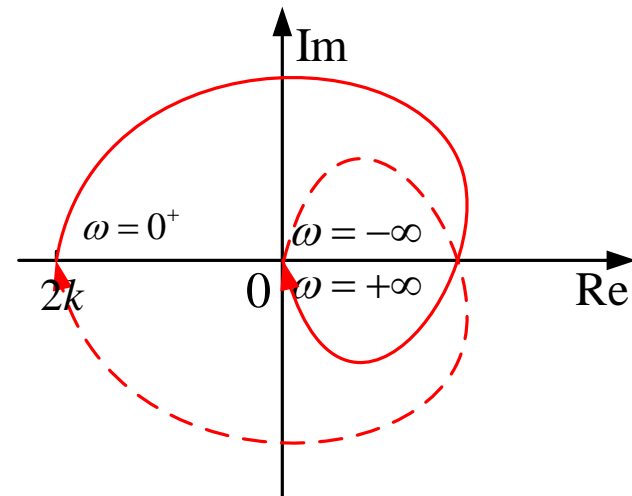
③ Non-minimum phase

Example 7

$$G(s) = \frac{k(s-2)}{(s+1)^2}$$

$$G(j\omega) = \frac{k(j\omega-2)}{(j\omega+1)^2} \quad |G(j\omega)| = \frac{k\sqrt{\omega^2+4}}{\omega^2+1}$$

$$\phi(\omega) = \pi - \arctan \frac{\omega}{2} - 2 \arctan \omega$$



ω	$ G(j\omega) $	$\angle G(j\omega)$
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0	$2k$	π
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∞	0	-90°
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$2k > 1, P = 0, N = 1, Z = P + N = 1, \text{unstable}$

$2k < 1, P = 0, N = 0, Z = P + N = 0, \text{stable}$

$2k = 1, \text{marginally stable}$

9.4 Relative Stability

1. Gain margin

The gain margin (h) is the reciprocal of the gain $|GH(j\omega)|$ at the frequency at which the phase angle reaches -180° .

$$h = \frac{1}{|GH(j\omega_x)|}, \text{ when } \phi(\omega_x) = -180^\circ$$

Logarithmic measure

$$h(\text{dB}) = 20 \lg h = -20 \lg |GH(j\omega_x)|$$

In general,

$$h(\text{dB}) > 6 \text{ dB}$$

9.4 Relative Stability

2. Phase margin

The phase margin (γ)

$$\gamma(\omega_c) = 180^\circ + \phi(\omega_c) \quad , \text{when } |GH(j\omega)| = 1.$$

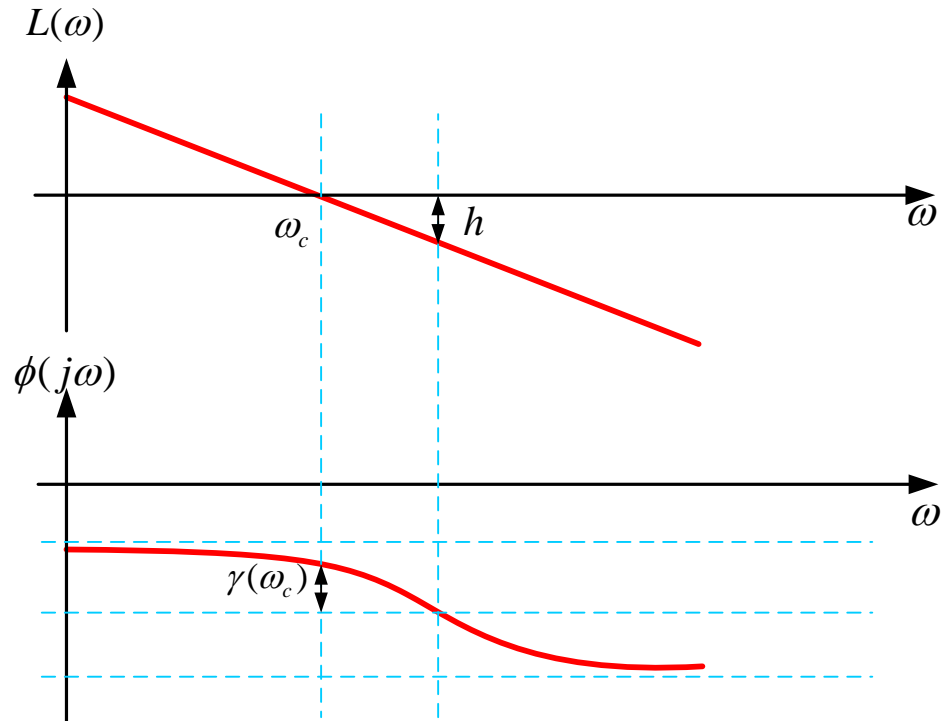
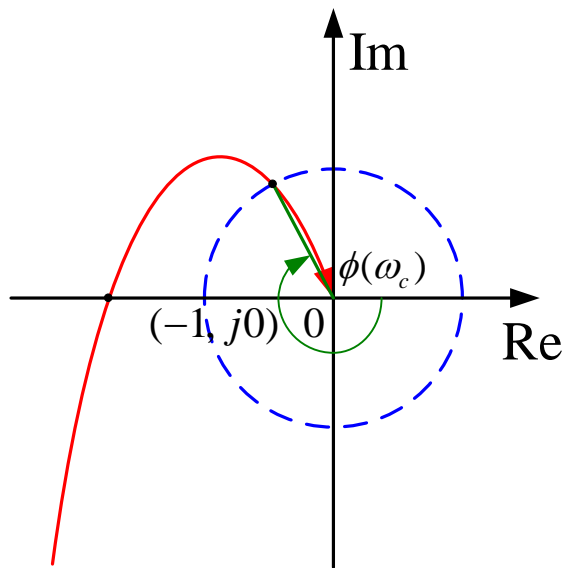
In general, $\gamma(\omega_c) \in (30^\circ, 60^\circ)$.

Logarithmic measure when $20\lg|GH(j\omega)| = 0$.

Thus,

{	stable	$h > 1, \gamma > 0$
	marginally	$h = 1, \gamma = 0$
	unstable	$h < 1, \gamma < 0$

9.4 Relative Stability



9.4 Relative Stability

Example 1

$$GH(s) = \frac{1}{s(s+1)(0.2s+1)}$$

$$\Rightarrow \begin{cases} L(\omega) = 20\lg 1 - 20\lg \omega - 20\lg(\omega+1) - 20\lg(0.2\omega+1) \\ \phi(\omega) = -90^\circ - \tan^{-1} \omega - \tan^{-1}(\omega+1) - \tan^{-1}(0.2\omega+1) \end{cases}$$

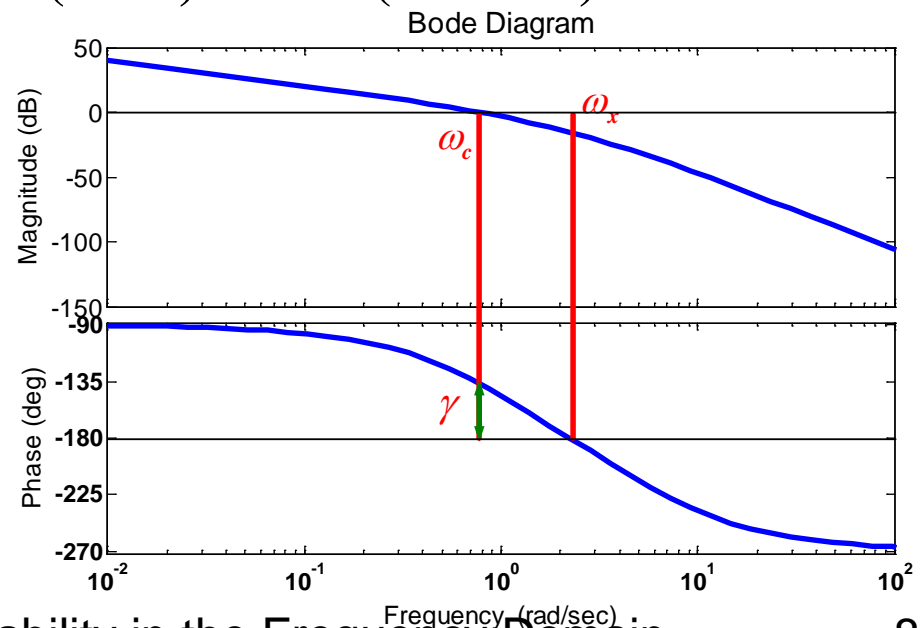
$$L(\omega_c) = 0 \Rightarrow \omega_c = 1$$

$$\gamma = 180^\circ + \phi(\omega_c) = 43.2^\circ$$

$$\phi(\omega_x) = 180^\circ \Rightarrow \omega_x = \sqrt{5}$$

$$h = \frac{1}{|GH(j\omega)|} = 6$$

$$h(\text{dB}) = 20\lg 6 = 15.6\text{dB}$$



9.4 Relative Stability

Example 2

$$GH(s) = \frac{10(s+1)}{s(s-1)}$$

$$\Rightarrow \begin{cases} L(\omega) = 20\lg 10 + 20\lg(\omega+1) - 20\lg \omega \\ \phi(\omega) = \tan^{-1} \omega - 90^\circ - (\pi - \tan^{-1} \omega) \\ \quad = -270^\circ + 2 \tan^{-1} \omega \end{cases}$$

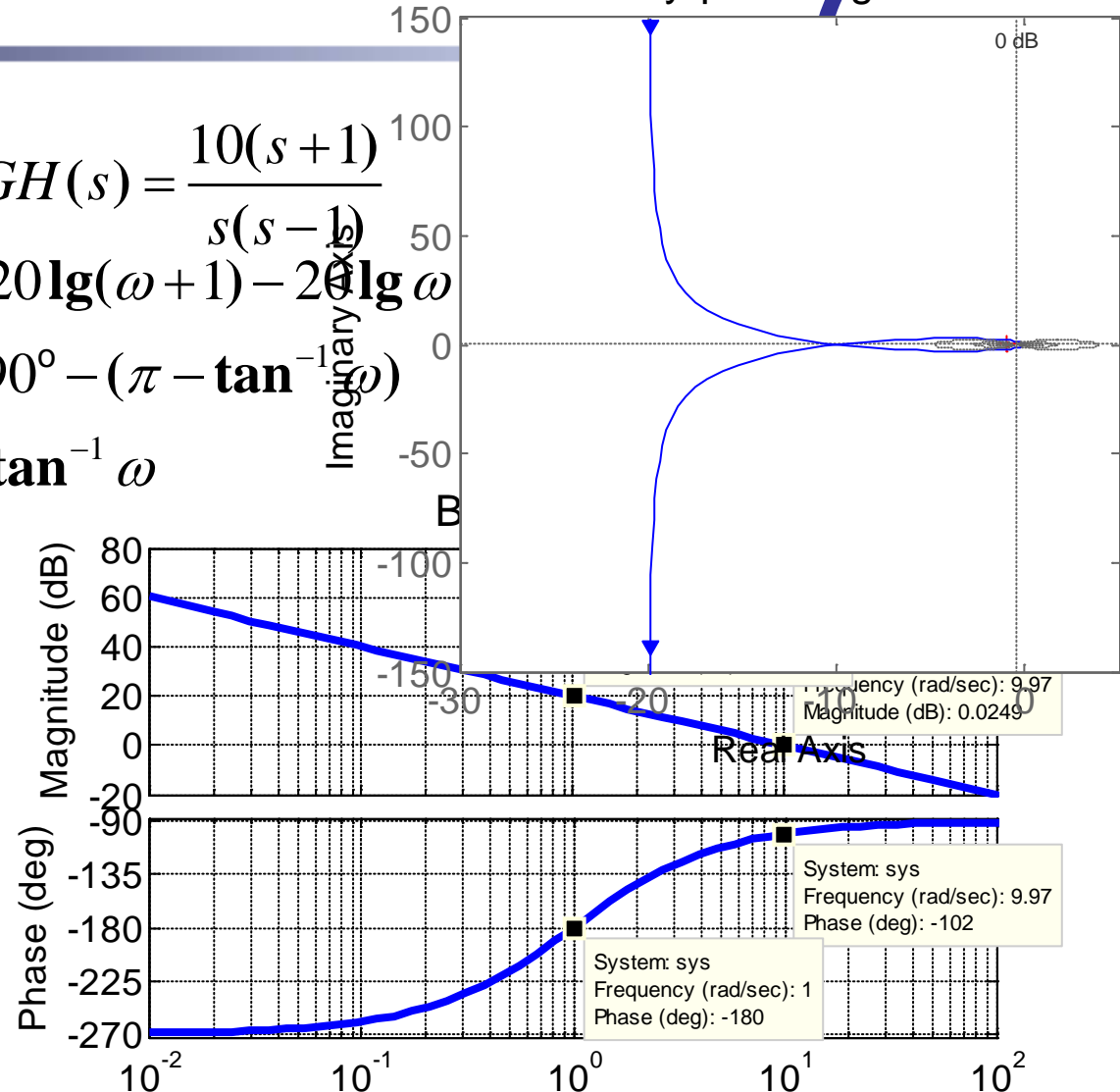
$$L(\omega_c) = 0 \Rightarrow \omega_c = 10$$

$$\gamma = 180^\circ + \phi(\omega_c) = 78.6^\circ$$

$$\phi(\omega_x) = 180^\circ \Rightarrow \omega_x = 1$$

$$h = \frac{1}{|GH(j\omega)|} = 10$$

$$h(\text{dB}) = 20\lg 10 = 20\text{dB}$$



9.4 Relative Stability

The relationship between the slope of $L(\omega)$ and γ

i. Middle frequency

In general, the slope of $L(\omega)$ in the middle frequency segment is equal to 20dB/dec.

ii. Low frequency

When the slope of low frequency is bigger than middle frequency, $\gamma(\omega_c)$ decreases.

When $\omega_1 \ll \omega_c$, the effect is small.

iii. High frequency

When the slope of high frequency is bigger than middle frequency, $\gamma(\omega_c)$ increases.

When $\omega_1 \ll \omega_c$, the effect is small.

9.4 Relative Stability

The relationship between the slope of $L(\omega)$ and γ

Summary: to ensure enough $\gamma(\omega_c)$

- ① The slope of $L(\omega)$ in the middle frequency segment should be equal to -20dB/dec.
- ② Relatively wide middle frequency segment
$$\omega_2 \geq 4\omega_1$$

9.4 Relative Stability

The relationship between k and γ

$$G(s) = \frac{k(\tau s + 1)}{s^2(Ts + 1)}$$

$$k \uparrow \Rightarrow \omega_c \uparrow, \omega_c \rightarrow \omega_2, \gamma \downarrow$$

$$k \downarrow \Rightarrow \omega_c \downarrow, \omega_c \rightarrow \omega_1, \gamma \downarrow$$

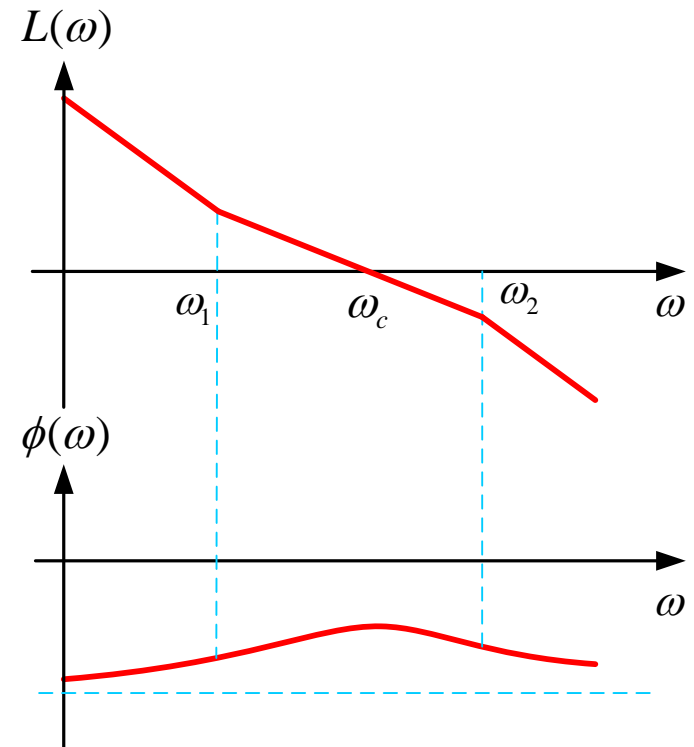
$$\lg \omega_c = \frac{1}{2}(\lg \omega_1 + \lg \omega_2) \Rightarrow \omega_c = \sqrt{\omega_1 \omega_2}$$

$$\text{Let } \omega_2 = n\omega_1, \omega_c = \sqrt{n}\omega_1$$

$$L(\omega_c) = 20 \lg k - 20 \lg \omega_c^2 + 20 \lg \frac{\omega_c}{\omega_1} = 0$$

$$k \frac{\omega_c}{\omega_1} = \omega_c^2, k = \omega_1 \omega_c = \sqrt{n} \omega_1^2 = \frac{\sqrt{n}}{\tau^2}$$

$$\text{We get the max of } \gamma \text{ when } k = \frac{\sqrt{n}}{\tau^2}$$



9.4 Relative Stability

The relationship between γ , ω_c and the transient response performance.

$$G(s) = \frac{\omega_n^2}{s(s + 2\zeta\omega_n)} \Rightarrow G(j\omega) = \frac{\omega_n^2}{j\omega(j\omega + 2\zeta\omega_n)}, |G(j\omega)| = \frac{\omega_n^2}{\omega\sqrt{\omega^2 + 4\zeta^2\omega_n^2}}$$

$$|G(j\omega)| = 1 \Rightarrow \omega_c = \sqrt{\sqrt{4\zeta^2 + 1} - 2\zeta^2} \cdot \omega_n \quad \gamma(\omega_c) = 180^\circ + \phi(\omega_c) = \tan^{-1} \frac{\omega_c}{2\zeta\omega_n}$$

$$Ts = \frac{4}{\zeta\omega_n} = \frac{4}{\zeta\omega_c} \sqrt{\sqrt{4\zeta^2 + 1} - 2\zeta^2} = \tan^{-1} \frac{2\zeta}{\sqrt{\sqrt{4\zeta^2 + 1} - 2\zeta^2}}$$

The system response more quickly when ω_c is bigger.

$$\gamma \xleftrightarrow{\text{only related}} \zeta \xleftrightarrow{\text{only related}} P.O.$$

$$\gamma \uparrow \Rightarrow P.O. \downarrow$$

9.5 Summary

- **Nyquist's criterion**
determine the stability of a feedback control system in the frequency domain.
- **Gain margin and phase margin**
relative stability measures