

• Jury's stability test (section 7.5 book)

Jury's test is similar to Routh Hurwitz in the sense that it counts the number of unstable roots of the (discrete time) char. equation.

You form an array using the coefficients of the polynomial, starting with two rows of length n . From these you compute a successor row of length $n-1$, then another one of length $n-2$ and so on, until we get a row of length 1. Stability is related to the entries of the first column, as follows:

Assume that the characteristic polynomial is given by:

$$Q(z) = a_n z^n + a_{n-1} z^{n-1} + \dots + a_1 z + a_0, \quad a_n > 0$$

• Step 1: Form Jury's Array:

z^0	z^1	z^2	\dots	z^{n-1}	z^n
a_0	a_1	a_2	\dots	a_{n-1}	a_n
a_n	a_{n-1}	a_{n-2}	\dots	a_1	a_0
b_0	b_1	b_2	\dots	b_{n-1}	b_n
b_{n-1}	b_{n-2}	b_{n-3}	\dots	b_1	b_0
c_0	c_1	\dots	\dots	c_{n-2}	c_{n-1}
c_{n-2}	c_{n-3}	\dots	\dots	c_1	c_0
\vdots					
l_0	l_1	l_2	l_3		
l_3	l_2	l_1	l_0		
m_0	m_1	m_2			

Remark: the elements of the even numbered rows are the elements of the preceding row in reverse order

$$b_k = \begin{vmatrix} a_0 & a_{n-k} \\ a_n & a_k \end{vmatrix}$$

$$c_k = \begin{vmatrix} b_0 & b_{n-1-k} \\ b_{n-1} & b_k \end{vmatrix}; \quad d_k = \begin{vmatrix} c_0 & c_{n-2-k} \\ c_{n-2} & c_k \end{vmatrix}, \dots$$

Step 2 : Check the following conditions (necessary and sufficient for having all roots in $|z| < 1$)

(a) $Q(1) > 0$

(b) $(-1)^n Q(-1) > 0$

(c) $|a_0| < a_n,$

$|b_0| > |b_{n-1}|$

$|c_0| > |c_{n-2}|$

$|d_0| > |d_{n-3}|$

$|m_0| > |m_2|$

Remark : Check first $Q(1) > 0$, $(-1)^n Q(-1) > 0$, $a_n > |a_0|$

If any of these conditions fails the system is unstable and there is no need to proceed any further

Example 1 : (Laser example with $T=0.1$)

$$Q(z) = 1 + KG(z) = z^2 + (0.0085K - 1.5752)z + (0.0072K + 0.6065)$$

Conditions: $Q(1) = 1 + (0.0085K - 1.5752) + (0.0072K + 0.6065) = 0.0314 + 0.0157K > 0$

$(-1)^2 Q(-1) = 3.1817 - 0.0013K > 0$

$a_2 > |a_0| \Rightarrow |0.0072K + 0.6065| < 1 \Leftrightarrow -1 < 0.0072K + 0.6065 < 1$

From these conditions we have:

$K > -2$

$K < 2.4475 \cdot 10^3$

$K < 54.713$

$K > -223.39$

$\Rightarrow \boxed{-2 < K < 54.713}$

same conditions as before

Example 2 (a robust stability example)

Consider the following second order system:

$$P(z) = z^2 + \alpha z + \beta \quad \text{where } \alpha \text{ \& } \beta \text{ are parameters}$$

The Jury array is:

z^0	z^1	z^2
β	α	1
1	α	β
$\beta^2 - 1$	$\alpha(\beta - 1)$	

conditions:

$$\begin{aligned} P(1) > 0 &\Rightarrow \alpha + \beta + 1 > 0 \\ (-1)^2 P(-1) > 0 &\Rightarrow \beta + 1 - \alpha > 0 \end{aligned}$$

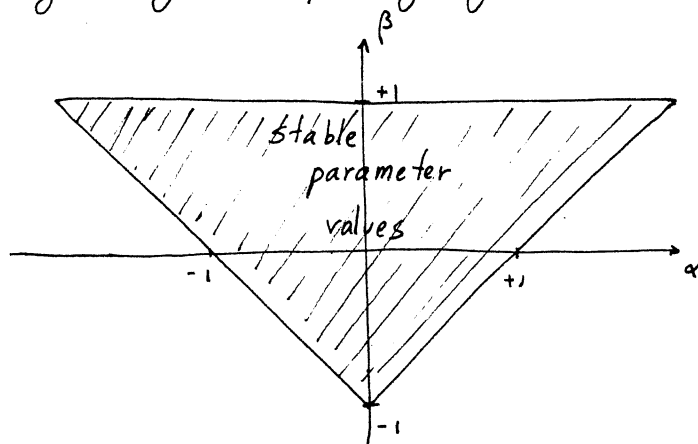
$$|a_0| < a_n \Rightarrow |\beta| < 1 \Leftrightarrow -1 < \beta < 1$$

$$|b_0| > |b_{n-1}| \Rightarrow |\beta^2 - 1| > |\alpha(\beta - 1)|$$

$$|(\beta - 1)(\beta + 1)| > |\alpha| \cdot |\beta - 1| \quad // \quad |(\beta + 1)| > |\alpha|$$

$$\text{or } \begin{aligned} 1 + \beta &> \alpha \\ 1 + \beta &> -\alpha \end{aligned}$$

Graphically we get the following region:



Example 3, a third order system:

$$\Phi(z) = z^3 - 1.8z^2 + 1.05z - 0.20$$

$$\Phi(1) = 1 - 1.8 + 1.05 - 0.20 = 0.05 > 0, \quad (-1)^3 \Phi(-1) = -1 \cdot (-1 - 1.8 - 1.05 - 0.2) = 4.05 > 0 \quad \checkmark$$

$$|a_0| = 0.2 < a_3 = 1 \quad \checkmark$$

Jury array:

z^0	z^1	z^2	z^3
-0.2	1.05	-1.8	1
1	-1.8	1.05	-0.2
-0.96	1.59	-0.69	

$$\Rightarrow |b_0| = 0.96 > |b_2| = 0.69 \quad \checkmark$$

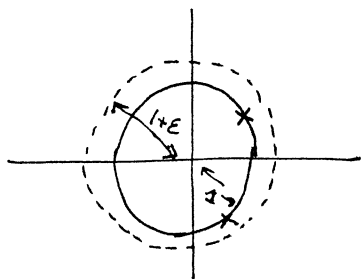
All conditions hold:
System is stable

$$b_0 = \begin{vmatrix} -0.2 & 1 \\ 1 & -0.2 \end{vmatrix} = -0.96; \quad b_1 = \begin{vmatrix} -0.2 & -1.8 \\ 1 & 1.05 \end{vmatrix} = 1.59, \quad b_2 = \begin{vmatrix} -0.2 & 1.05 \\ 1 & -1.8 \end{vmatrix} = -0.69$$

- Singular cases: What do we do if we get an equality (rather than strict inequality) in any of the conditions?

A: Use the transformation $z = (1+\epsilon)\hat{z}$ ($\epsilon > 0$)

This transformation amounts to expanding the unit circle (i.e. if we have a root at $z=z_0$, $P(\hat{z})$ will have a root at $\hat{z}_0 = \frac{z_0}{1+\epsilon}$)



$$\text{Let } P(z) = \sum a_i z^i = P(\hat{z}) = \sum a_i (1+\epsilon)^i \hat{z}^i$$

Since for ϵ small $(1+\epsilon)^n \sim (1+n\epsilon)$ then the transformation is equivalent to multiplying the coefficients of the original polynomial times $(1+k\epsilon)$ i.e:

$$a_k \rightarrow (1+k\epsilon) a_k$$

• Raible's Tabular Form of Jury's Criterion

(Ref: "A simplification of Jury's Tabular Form," IEEE Trans. Autom. Control, AC-19, June 1974, pp 248-250)

Write Jury's array as:

a_n	a_{n-1}	a_{n-2}	...	a_2	a_1	a_0	$k_a = \frac{a_0}{a_n}$
$a_0 k_a$	$a_1 k_a$	$a_2 k_a$		$a_{n-2} k_a$	$a_{n-1} k_a$		
$\rightarrow b_0$	b_1	b_2		b_{n-2}	b_{n-1}		$k_b = \frac{b_{n-1}}{b_0}$
$b_{n-1} k_b$	$b_{n-2} k_b$			$b_1 k_b$			
$\rightarrow c_0$	c_1			c_{n-2}			$k_c = c_{n-2}/c_0$
\vdots	\vdots			\vdots			\vdots
$\rightarrow q_0$	q_1						$k_q = q_1/q_0$
$q_1 k_q$							
$\rightarrow r_0$							

Where $b_i = a_{n-i} - k_a a_i$, i.e. you obtain the rows marked with an arrow by subtracting the previous row from the one immediately above it

Then: # of positive elements in the first column of the calculated rows (the ones marked with an arrow) =
roots inside the unit disk, i.e.

system stable iff all the elements in the first column of the marked rows are positive

Example 3 revisited: $\Phi(z) = z^3 - 1.8z^2 + 1.05z - 0.20$

	1	-1.8	1.05	-0.2	
	0.04	-0.21	0.36		$k_a = -0.2$
→	0.96	-1.59	0.69		$k_b = 0.7188$
	0.4959	-1.1428			
→	0.4641	-0.4472			$k_c = -0.9636$
	0.4309				
→	0.0152				

$b_0, c_0, d_0 > 0 \Rightarrow$ system stable

Example 2 revisited: $\Phi(z) = z^2 + \alpha z + \beta$

	1	α	β	
	β^2	$\alpha\beta$		$k_a = \beta$
→	$1 - \beta^2$	$\alpha(1 - \beta)$		$k_p = \frac{\alpha(1 - \beta)}{(1 - \beta^2)} = \frac{\alpha}{1 + \beta}$
	$\frac{\alpha^2(1 - \beta)}{(1 + \beta)}$			
→	$(1 - \beta^2) - \frac{\alpha^2(1 - \beta)}{(1 + \beta)}$			

Stable if $1 - \beta^2 > 0 \Rightarrow \beta^2 < 1 \Leftrightarrow \boxed{|\beta| < 1}$

$(1 - \beta^2) - \frac{\alpha^2(1 - \beta)}{1 + \beta} > 0 \parallel (1 + \beta) - \frac{\alpha^2}{1 + \beta} > 0 \parallel (1 + \beta)^2 > \alpha^2 \Leftrightarrow \boxed{\begin{matrix} 1 + \beta > \alpha \\ 1 + \beta > -\alpha \end{matrix}}$

Same conditions as before. Note that these conditions are redundant and can be obtained from

$\Phi(1) > 0 \Rightarrow \beta + 1 > -\alpha$
 $\Phi(-1) > 0 \Rightarrow \beta + 1 > \alpha$
 $|a_0| < a_n \Rightarrow |\beta| < 1$