

Signals and Systems

Lecture 11: Feedback and Control

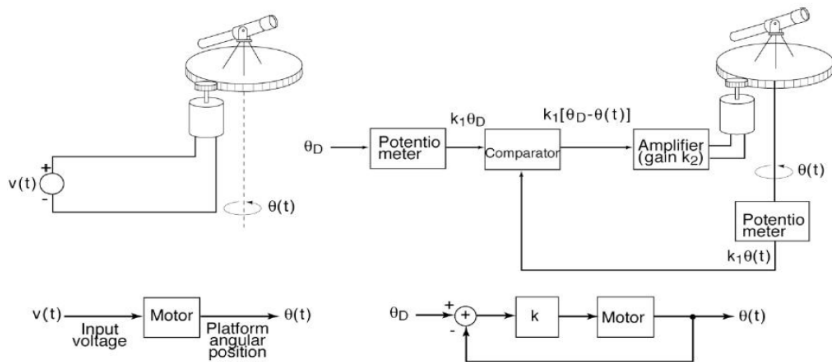
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Zhejiang University

03/27/2025

Partly adapted from the materials provided on
the MIT OpenCourseWare

Feedback and Control

One Motivating Example — pointing a telescope

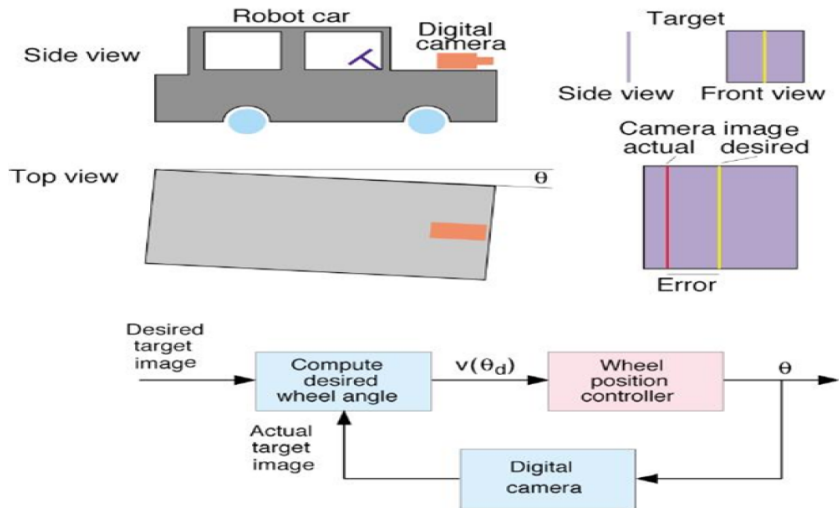


Open-loop System
Aim — shoot

Closed-loop **Feedback** System
Not done until it is pointed

Feedback and Control

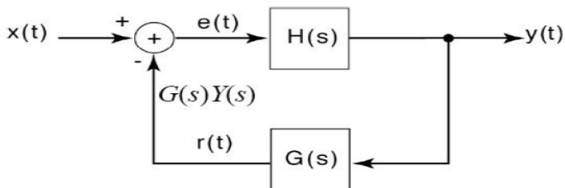
Another example — A robot car



Feedback and Control

System Function of a Closed-loop System

Example: A basic Feedback System — By its nature, we are dealing with real physical systems. \Rightarrow They are all *causal*.



$$E(s) = X(s) - R(s) = X(s) - G(s)Y(s)$$

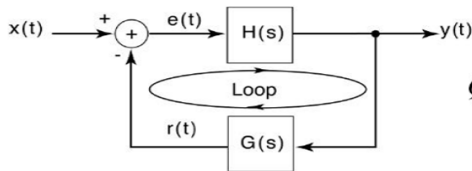
$$Y(s) = H(s)E(s) = H(s)[X(s) - G(s)Y(s)]$$

\Downarrow

$$Q(s) = \frac{Y(s)}{X(s)} = \frac{H(s)}{1 + G(s)H(s)} \quad \text{— System function of the close-loop}$$

Feedback and Control

General formula for a closed-loop system: **Black's Formula**



$$Q(s) = \frac{Y(s)}{X(s)} = \frac{H(s)}{1 + G(s)H(s)}$$

Can show for any closed-loop systems, the system function is given by **Black's formula** (H. S. Black in the 1920's, along with Nyquist and Bode):

$$\text{Closed-loop system function} = \frac{\text{forward gain}}{1 - \text{loop gain}}$$

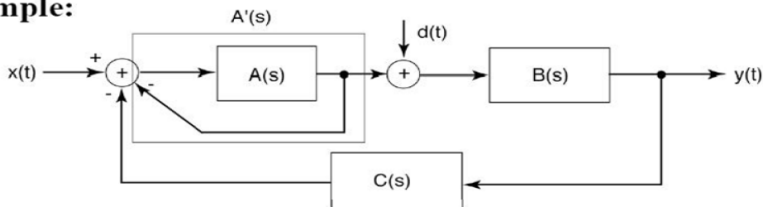
Forward gain — total gain along the forward path from the *input* to the *output*
the gain of an adder is $\equiv 1$

Loop gain — total gain along the closed loop — shared by all the system functions

Feedback and Control

Applications of Black's Formula

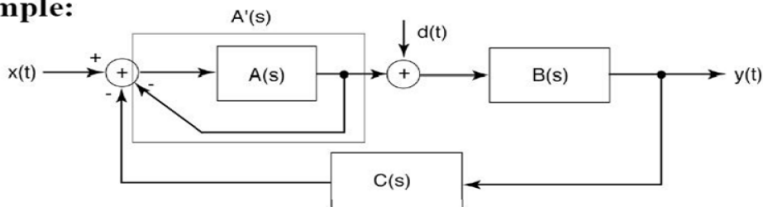
Example:



Feedback and Control

Applications of Black's Formula

Example:



$$1) \quad \frac{Y(s)}{X(s)} = ? = \frac{\text{Forward gain}}{1 - \text{loop gain}} = \frac{A' B}{1 + A' B C}$$

$$A' = \frac{A}{1 + A} \Rightarrow \frac{Y(s)}{X(s)} = \frac{AB}{1 + A + ABC}$$

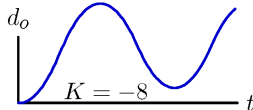
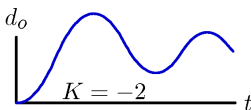
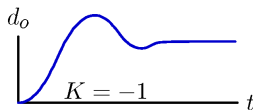
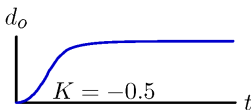
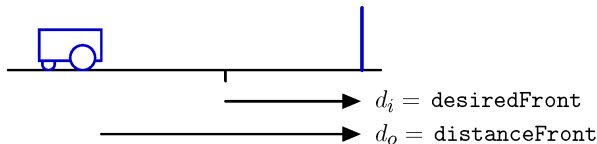
$$2) \quad \frac{Y(s)}{D(s)} = ? = \frac{\text{Forward gain}}{1 - \text{loop gain}} = \frac{B}{1 + A' B C} = \frac{B(1 + A)}{1 + A + ABC}$$

Today's goal

Use systems theory to gain insight into how to control a system.

Example: wallFinder System

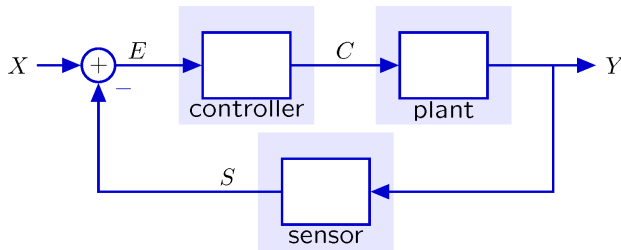
Approach a wall, stopping a desired distance d_i in front of it.



What causes these different types of responses?

Structure of a Control Problem

(Simple) Control systems have three parts.



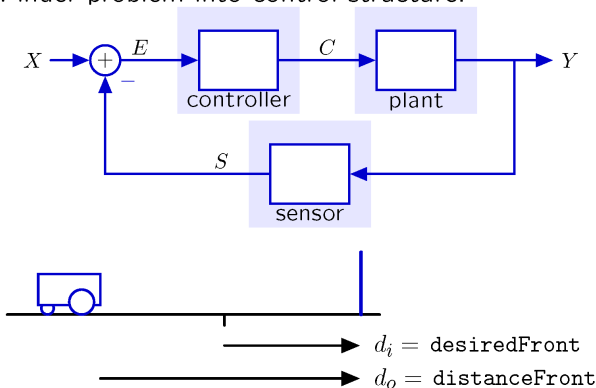
The **plant** is the system to be controlled.

The **sensor** measures the output of the plant.

The **controller** specifies a command C to the plant based on the *difference* between the input X and sensor output S .

Analysis of wallFinder System

Cast wallFinder problem into control structure.



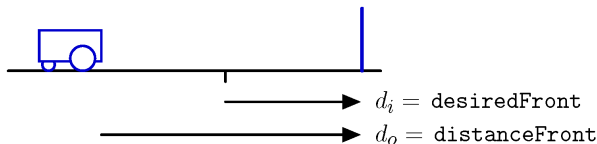
proportional controller: $v[n] = Ke[n] = K(d_i[n] - d_s[n])$

locomotion: $d_o[n] = d_o[n-1] - Tv[n-1]$

sensor with no delay: $d_s[n] = d_o[n]$

Analysis of wallFinder System: Block Diagram

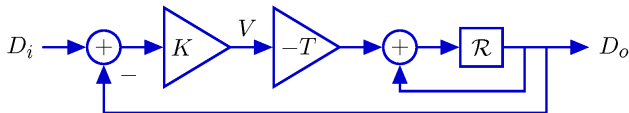
Visualize as block diagram.



proportional controller: $v[n] = Ke[n] = K(d_i[n] - d_s[n])$

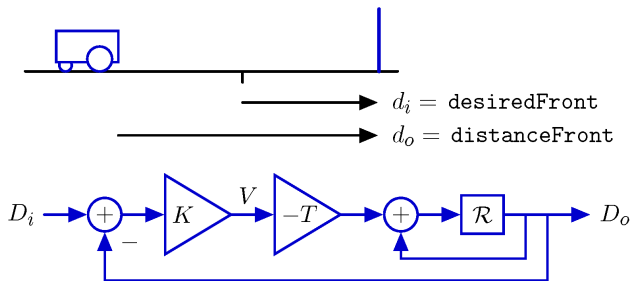
locomotion: $d_o[n] = d_o[n-1] - Tv[n-1]$

sensor with no delay: $d_s[n] = d_o[n]$



Analysis of wallFinder System: System Function

Solve.



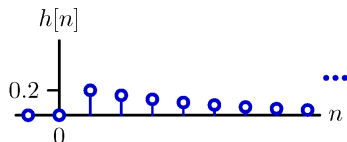
$$\frac{D_o}{D_i} = \frac{\frac{-KTR}{1-\mathcal{R}}}{1 + \frac{-KTR}{1-\mathcal{R}}} = \frac{-KTR}{1-\mathcal{R}-KTR} = \frac{-KTR}{1-(1+KT)\mathcal{R}}$$

Analysis of wallFinder System: Poles

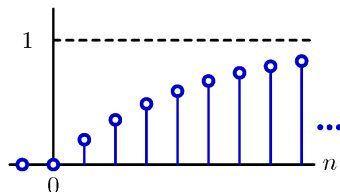
The system function contains a single **pole** at $z = 1 + KT$.

$$\frac{D_o}{D_i} = \frac{-KT\mathcal{R}}{1 - (1 + KT)\mathcal{R}}$$

Unit-sample response for $KT = -0.2$:



Unit-step response $s[n]$ for $KT = -0.2$:



What determines the speed of the response? Could it be faster?

Check Yourself

Find KT for fastest convergence of unit-sample response.

$$\frac{D_o}{D_i} = \frac{-KT\mathcal{R}}{1 - (1 + KT)\mathcal{R}}$$

1. $KT = -2$
2. $KT = -1$
3. $KT = 0$
4. $KT = 1$
5. $KT = 2$
0. none of the above

Check Yourself

Find KT for fastest convergence of unit-sample response.

$$\frac{D_o}{D_i} = \frac{-KT\mathcal{R}}{1 - (1 + KT)\mathcal{R}}$$

If $KT = -1$ then the pole is at $z = 0$.

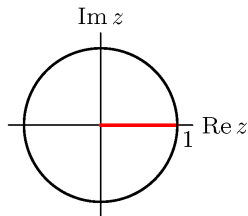
$$\frac{D_o}{D_i} = \frac{-KT\mathcal{R}}{1 - (1 + KT)\mathcal{R}} = \mathcal{R}$$

Unit-sample response has a single non-zero output sample, at $n = 1$.

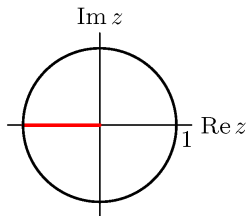
Analysis of wallFinder System: Poles

The poles of the system function provide insight for choosing K .

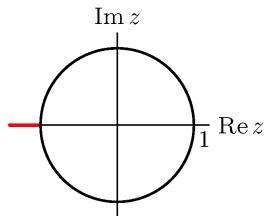
$$\frac{D_o}{D_i} = \frac{-KT\mathcal{R}}{1 - (1 + KT)\mathcal{R}} = \frac{(1 - p_o)\mathcal{R}}{1 - p_o\mathcal{R}} ; \quad p_o = 1 + KT$$



$0 < p_0 < 1$
 $-1 < KT < 0$
monotonic
converging



$-1 < p_0 < 0$
 $-2 < KT < -1$
alternating
converging



$p_0 < -1$
 $KT < -2$
alternating
diverging

Check Yourself

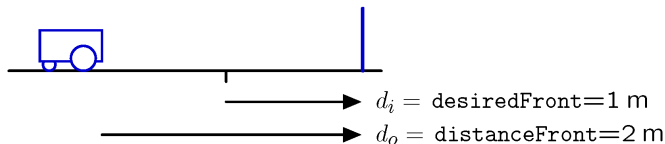
Find KT for fastest convergence of unit-sample response.

$$\frac{D_o}{D_i} = \frac{-KT\mathcal{R}}{1 - (1 + KT)\mathcal{R}}$$

1. $KT = -2$
2. $KT = -1$
3. $KT = 0$
4. $KT = 1$
5. $KT = 2$
0. none of the above

Analysis of wallFinder System

The optimum gain K moves robot to desired position in **one** step.



$$KT = -1$$

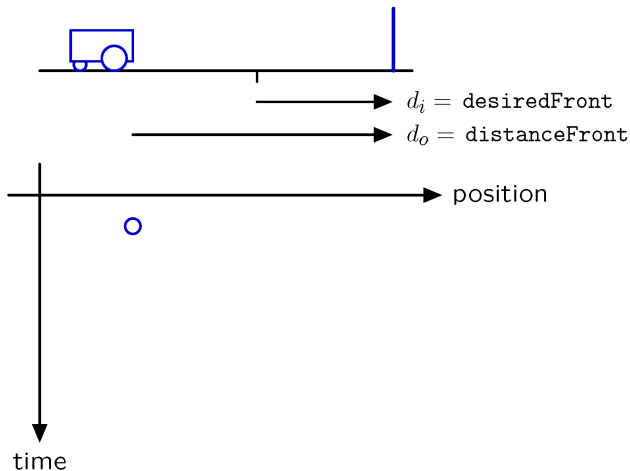
$$K = -\frac{1}{T} = -\frac{1}{1/10} = -10$$

$$v[n] = K(d_i[n] - d_o[n]) = -10(1 - 2) = 10 \text{ m/s}$$

exactly the right speed to get there in one step!

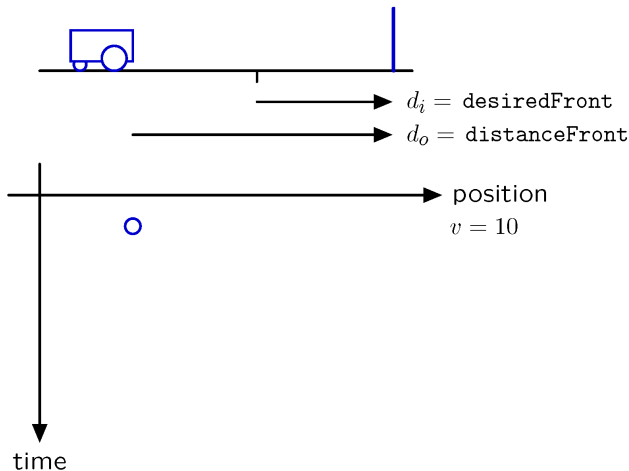
Analyzing wallFinder: Space-Time Diagram

The optimum gain K moves robot to desired position in **one** step.



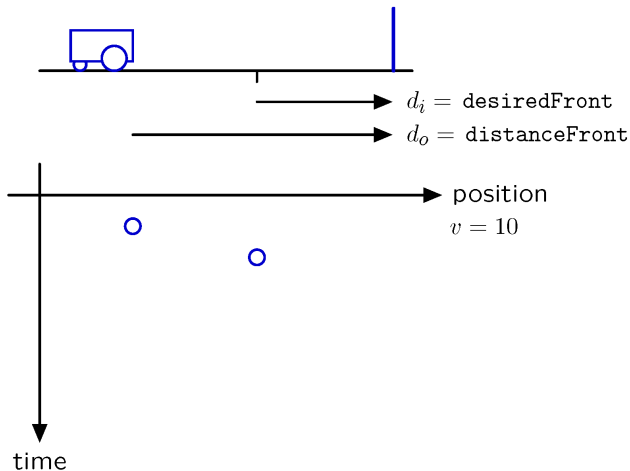
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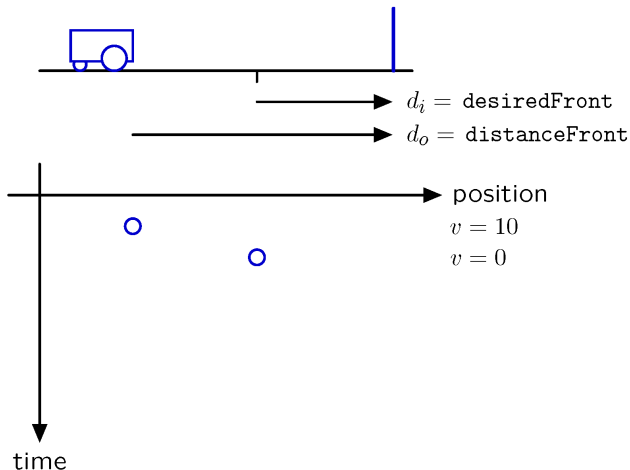
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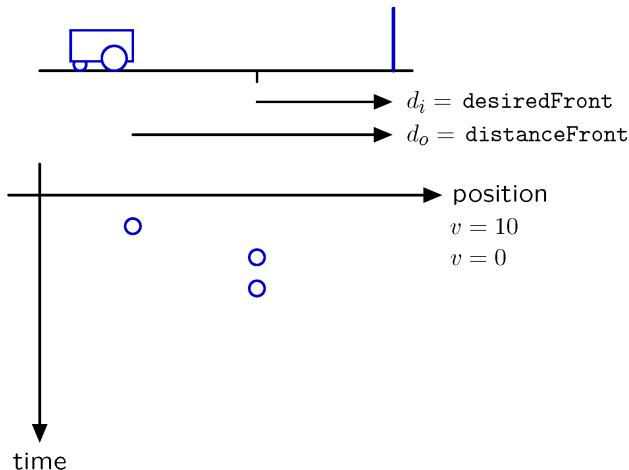
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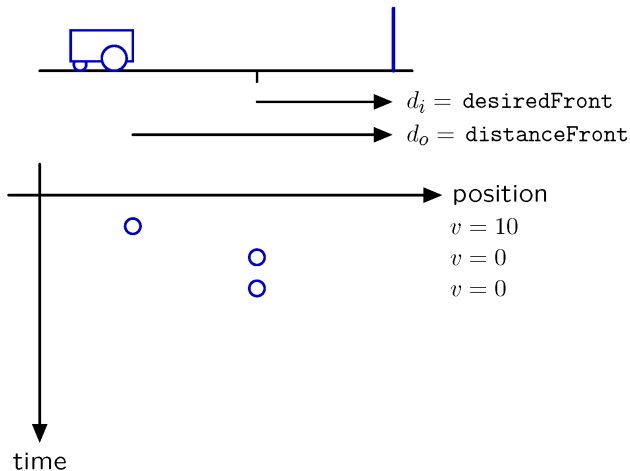
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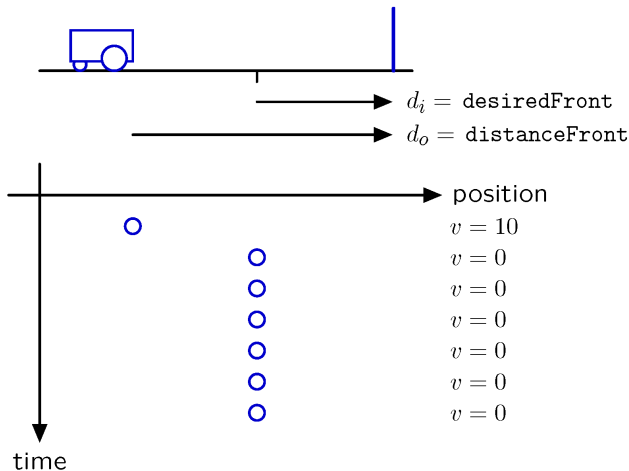
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The optimum gain K moves robot to desired position in **one** step.



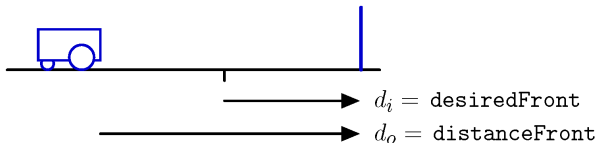
Analyzing wallFinder: Space-Time Diagram

The optimum gain K moves robot to desired position in **one** step.



Analysis of wallFinder System: Adding Sensor Delay

Adding delay tends to destabilize control systems.



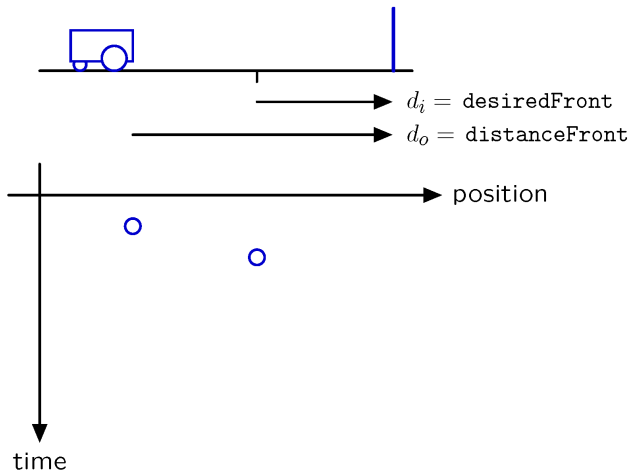
proportional controller: $v[n] = Ke[n] = K(d_i[n] - d_s[n])$

locomotion: $d_o[n] = d_o[n-1] - Tv[n-1]$

sensor **with delay**: $d_s[n] = d_o[\mathbf{n} - 1]$

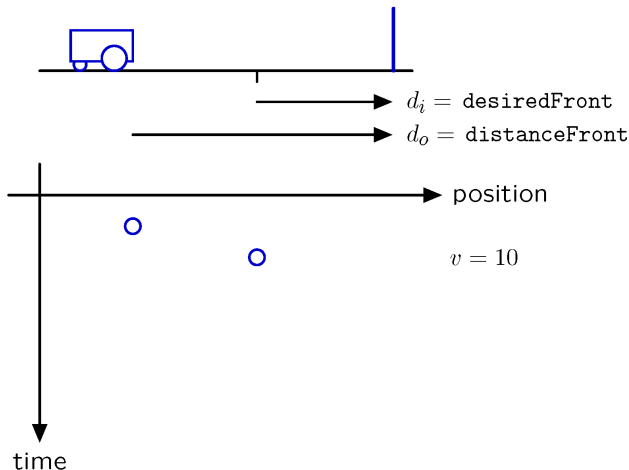
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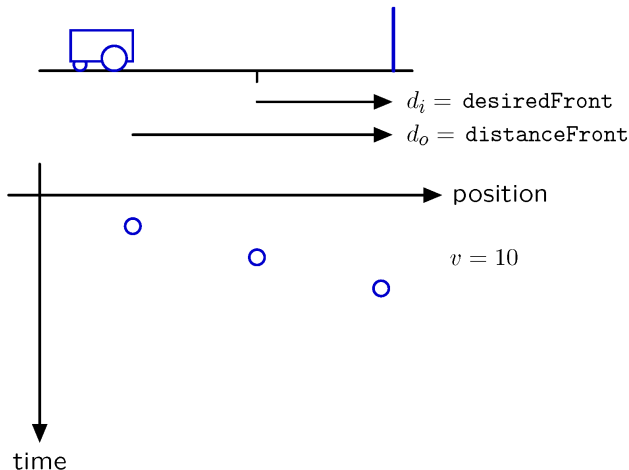
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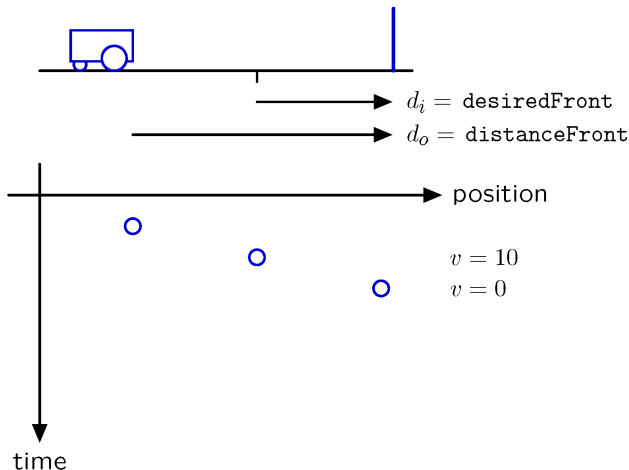
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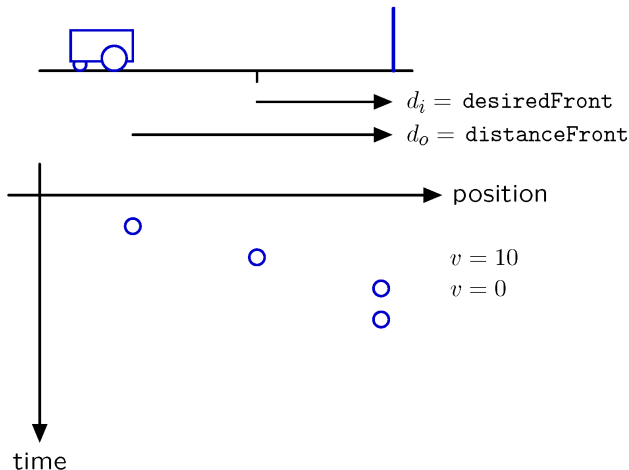
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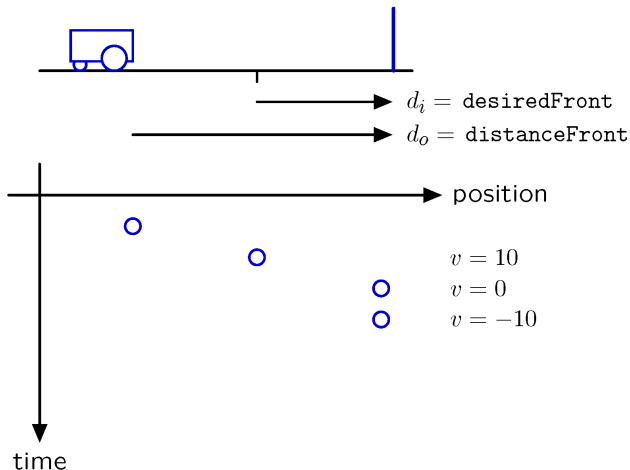
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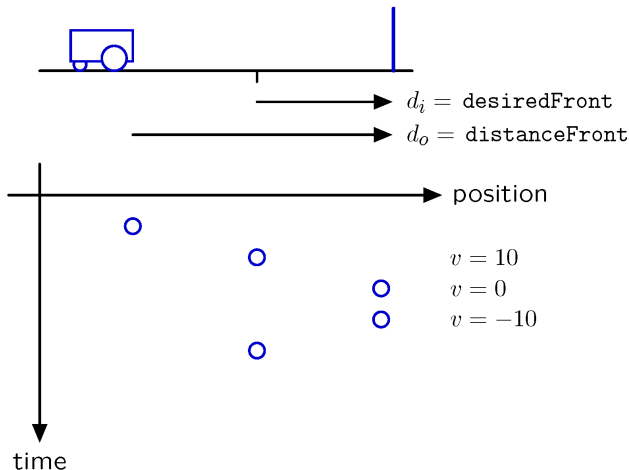
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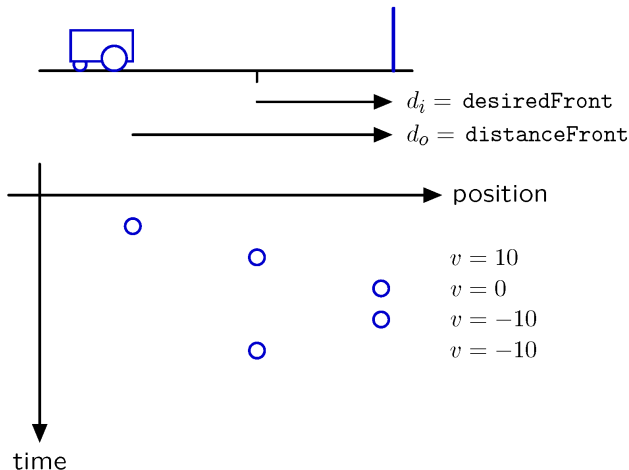
Analysis of wallFinder System: Adding Sensor Delay

Adding delay tends to destabilize control systems.



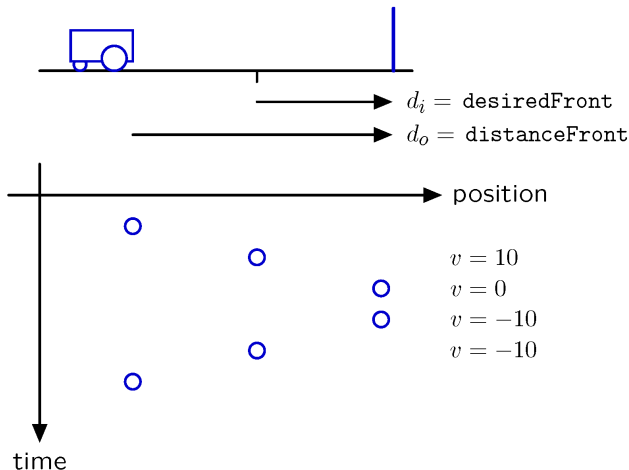
Analysis of wallFinder System: Adding Sensor Delay

Adding delay tends to destabilize control systems.



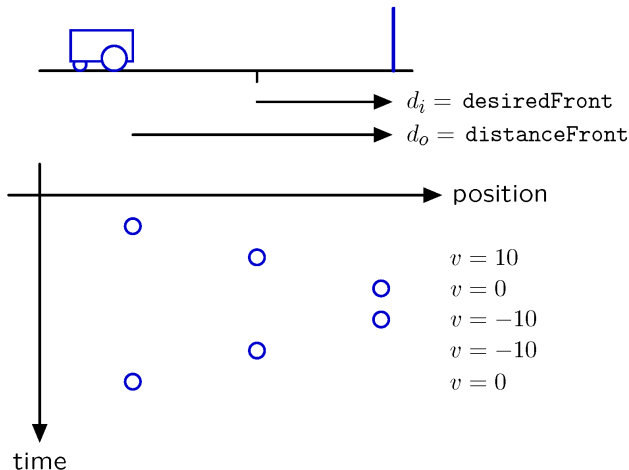
Analysis of wallFinder System: Adding Sensor Delay

Adding delay tends to destabilize control systems.



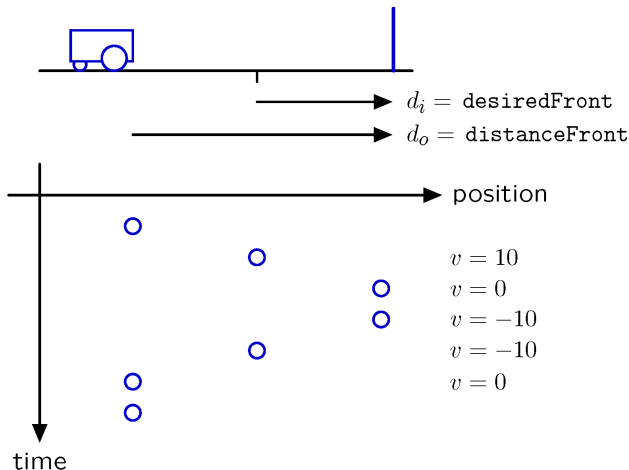
Analysis of wallFinder System: Adding Sensor Delay

Adding delay tends to destabilize control systems.



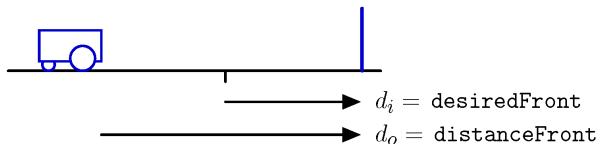
Analysis of wallFinder System: Adding Sensor Delay

Adding delay tends to destabilize control systems.



Analysis of wallFinder System: Block Diagram

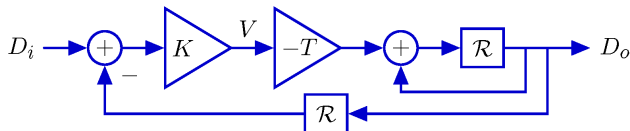
Incorporating sensor delay in block diagram.



proportional controller: $v[n] = Ke[n] = K(d_i[n] - d_s[n])$

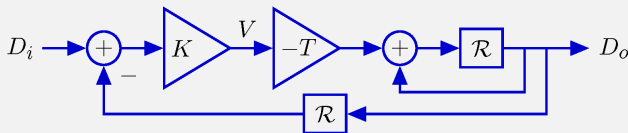
locomotion: $d_o[n] = d_o[n-1] - Tv[n-1]$

sensor with no delay: $d_s[n] = d_o[n-1]$



Check Yourself

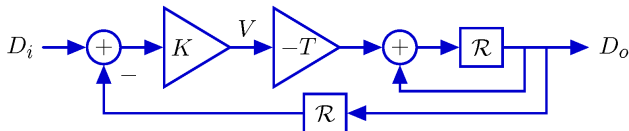
Find the system function $H = \frac{D_o}{D_i}$.



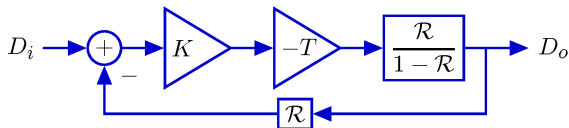
1. $\frac{KTR}{1 - \mathcal{R}}$
2. $\frac{-KTR}{1 + \mathcal{R} - KTR^2}$
3. $\frac{KTR}{1 - \mathcal{R}} - KTR$
4. $\frac{-KTR}{1 - \mathcal{R} - KTR^2}$
5. none of the above

Check Yourself

Find the system function $H = \frac{D_o}{D_i}$.



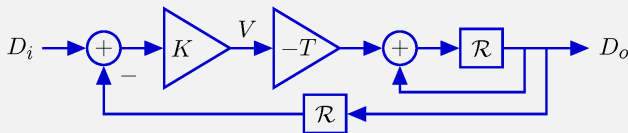
Replace accumulator with equivalent block diagram.



$$\frac{D_o}{D_i} = \frac{\frac{-KTR}{1 - \mathcal{R}}}{1 + \frac{-KTR^2}{1 - \mathcal{R}}} = \frac{-KTR}{1 - \mathcal{R} - KTR^2}$$

Check Yourself

Find the system function $H = \frac{D_o}{D_i}$.



1. $\frac{KTR}{1 - R}$
2. $\frac{-KTR}{1 + R - KTR^2}$
3. $\frac{KTR}{1 - R} - KTR$
4. $\frac{-KTR}{1 - R - KTR^2}$
5. none of the above

Analyzing wallFinder: Poles

Substitute $\mathcal{R} \rightarrow \frac{1}{z}$ in the system functional to find the poles.

$$\frac{D_o}{D_i} = \frac{-KTR}{1 - \mathcal{R} - KTR^2} = \frac{-KT\frac{1}{z}}{1 - \frac{1}{z} - KT\frac{1}{z^2}} = \frac{-KTz}{z^2 - z - KT}$$

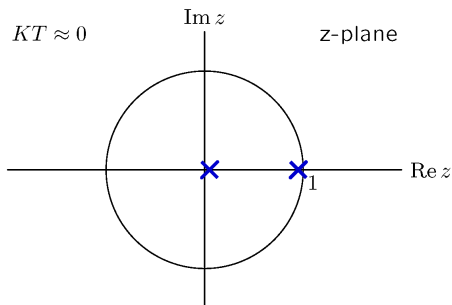
The poles are then the roots of the denominator.

$$z = \frac{1}{2} \pm \sqrt{\left(\frac{1}{2}\right)^2 + KT}$$

Feedback and Control: Poles

If KT is small, the poles are at $z \approx -KT$ and $z \approx 1 + KT$.

$$z = \frac{1}{2} \pm \sqrt{\left(\frac{1}{2}\right)^2 + KT} \approx \frac{1}{2} \pm \sqrt{\left(\frac{1}{2} + KT\right)^2} = 1 + KT, -KT$$



Pole near 0 generates fast response.

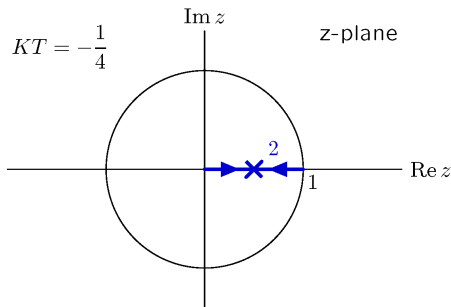
Pole near 1 generates slow response.

Slow mode (pole near 1) dominates the response.

Feedback and Control: Poles

As KT becomes more negative, the poles move toward each other and collide at $z = \frac{1}{2}$ when $KT = -\frac{1}{4}$.

$$z = \frac{1}{2} \pm \sqrt{\left(\frac{1}{2}\right)^2 + KT} = \frac{1}{2} \pm \sqrt{\left(\frac{1}{2}\right)^2 - \frac{1}{4}} = \frac{1}{2}, \frac{1}{2}$$

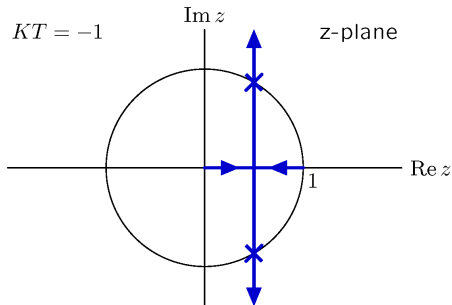


Persistent responses decay. The system is stable.

Feedback and Control: Poles

If $KT < -1/4$, the poles are complex.

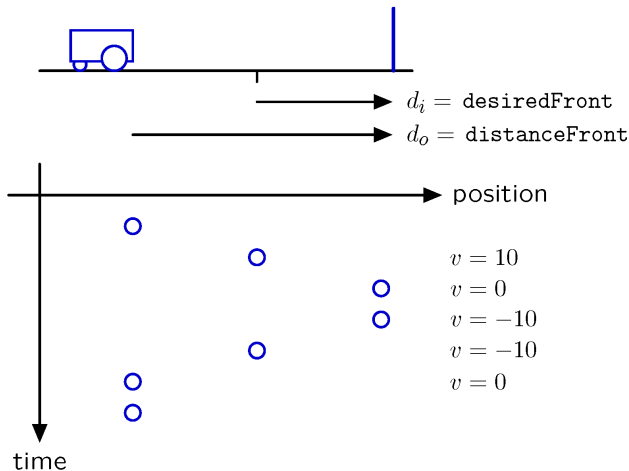
$$z = \frac{1}{2} \pm \sqrt{\left(\frac{1}{2}\right)^2 + KT} = \frac{1}{2} \pm j\sqrt{-KT - \left(\frac{1}{2}\right)^2}$$



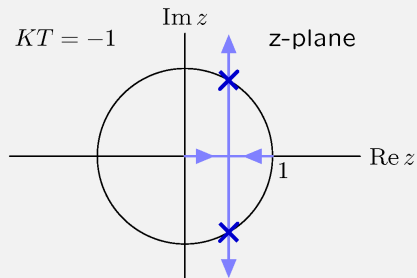
Complex poles \rightarrow oscillations.

Same oscillation we saw earlier!

Adding delay tends to destabilize control systems.



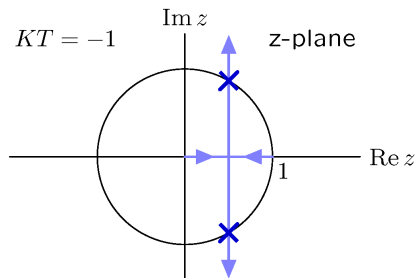
Check Yourself



What is the period of the oscillation?

- | | | |
|------|------|------------------|
| 1. 1 | 2. 2 | 3. 3 |
| 4. 4 | 5. 6 | 0. none of above |

Check Yourself

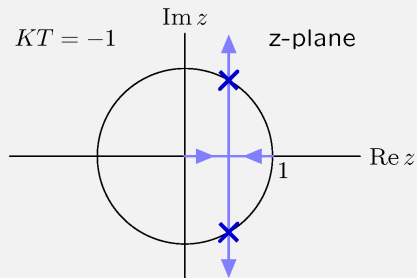


$$p_0 = \frac{1}{2} \pm j \frac{\sqrt{3}}{2} = e^{\pm j\pi/3}$$

$$p_0^n = e^{\pm j\pi n/3}$$

$$\underbrace{e^{\pm j0\pi/3}}_1, e^{\pm j\pi/3}, e^{\pm j2\pi/3}, e^{\pm j3\pi/3}, e^{\pm j4\pi/3}, e^{\pm j5\pi/3}, \underbrace{e^{\pm j6\pi/3}}_{e^{\pm j2\pi}=1}$$

Check Yourself

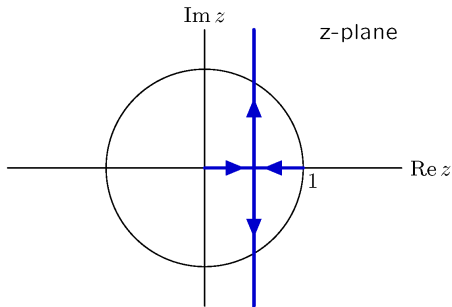


What is the period of the oscillation?

- | | | |
|------|------|------------------|
| 1. 1 | 2. 2 | 3. 3 |
| 4. 4 | 5. 6 | 0. none of above |

Feedback and Control: Poles

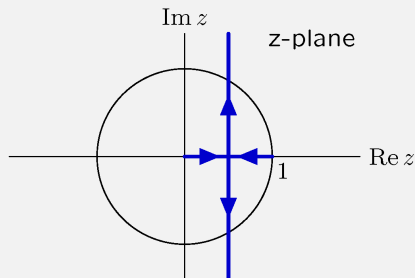
The closed loop poles depend on the gain.



If $KT : 0 \rightarrow -\infty$: then $z_1, z_2 : 0, 1 \rightarrow \frac{1}{2}, \frac{1}{2} \rightarrow \frac{1}{2} \pm j\infty$

Check Yourself

Find KT for fastest response.



closed-loop poles

$$\frac{1}{2} \pm \sqrt{\left(\frac{1}{2}\right)^2 + KT}$$

1. 0

2. $-\frac{1}{4}$

3. $-\frac{1}{2}$

4. -1

5. $-\infty$

0. none of above

Check Yourself

$$z = \frac{1}{2} \pm \sqrt{\left(\frac{1}{2}\right)^2 + KT}$$

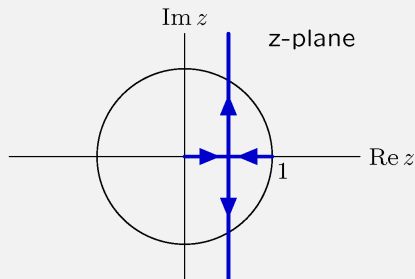
The dominant pole always has a magnitude that is $\geq \frac{1}{2}$.

It is smallest when there is a double pole at $z = \frac{1}{2}$.

Therefore, $KT = -\frac{1}{4}$.

Check Yourself

Find KT for fastest response.



closed-loop poles

$$\frac{1}{2} \pm \sqrt{\left(\frac{1}{2}\right)^2 + KT}$$

1. 0

2. $-\frac{1}{4}$

3. $-\frac{1}{2}$

4. -1

5. $-\infty$

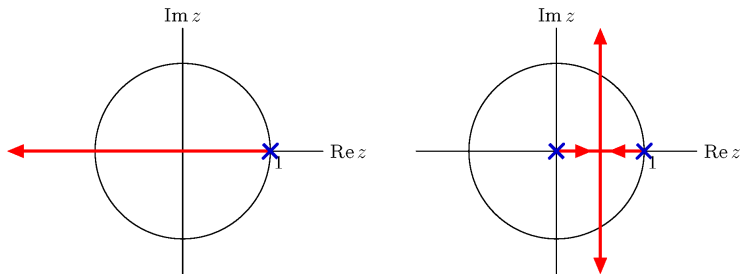
0. none of above

Destabilizing Effect of Delay

Adding delay in the feedback loop makes it more difficult to stabilize.

Ideal sensor: $d_s[n] = d_o[n]$

More realistic sensor (with delay): $d_s[n] = d_o[n - 1]$



Fastest response without delay: single pole at $z = 0$.

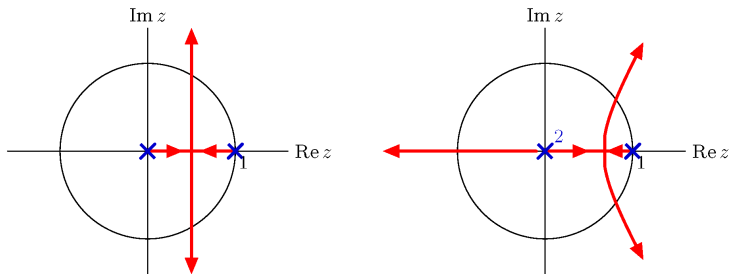
Fastest response with delay: double pole at $z = \frac{1}{2}$. **much slower!**

Destabilizing Effect of Delay

Adding more delay in the feedback loop is even worse.

More realistic sensor (with delay): $d_s[n] = d_o[n - 1]$

Even more delay: $d_s[n] = d_o[n - 2]$



Fastest response with delay: double pole at $z = \frac{1}{2}$.

Fastest response with more delay: double pole at $z = 0.682$.

→ **even slower**

Feedback and Control: Summary

Feedback is an elegant way to design a control system.

Stability of a feedback system is determined by its dominant pole.

Delays tend to decrease the stability of a feedback system.

Assignments

- Reading Assignment: Chap. 11.0-11.2