2A - Automatique

Chapter 3

Control Science (AUT)

Frequency-domain approach, II

Control Science (AUT)

Romain Bourdais



Introduction

Stability margins

Simplified Nyquist criterion (Critère du revers)

A word about performance

Steady-state error and dynamic error

Conclusions

September 2019

Romain Bourdais CentraleSupélec romain.bourdais@centralesupelec.fr

Preamble About this course

Control Science (AUT)

Romain Bourdais



Stability margins

Simplified Nyquist criterion (Critère du revers)

A word about performance

Steady-state error and dynamic error

Conclusions

Course outline

- Stability margins
- Simplified Nyquist Criterion
- About performances
- About errors: steady-state error and dynamic error

Outline

- 2 Stability margins
- Simplified Nyquist criterion (Critère du revers)
- A word about performance

Control Science (AUT)

Romain Bourdais



Introduction

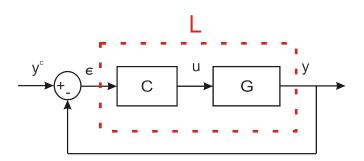
Stability margins

Simplified Nyauist criterion (Critère du revers)

A word about performance

Steady-state error and dynamic error

Don't forget the Nyquist Criterion General forumlation



• Let us denote with P the number of poles of L(p) with a positive real part.

Le critère de Nyquist

The transfer $S = \frac{1}{1+L}$ is asymptotically stable if and only if the Nyquist plot of L encircles P times the point -1 counter-clockwisely!

Control Science (AUT)

Romain Bourdais



Introduction

Stability margins

Simplified Nyquist criterion (Critère du revers)

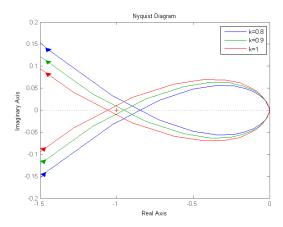
A word about performance

Steady-state error and dynamic error

Introduction Example Do not go too close to -1

$$L(p) = \frac{k}{p(1+\tau_2 p)(\tau p+1)} e^{-Tp}$$

• k gain, τ , τ_2 time constants, T delay.



Control Science (AUT)

Romain Bourdais



Introduction

Stability margins

Simplified Nyquist criterion (Critère du revers)

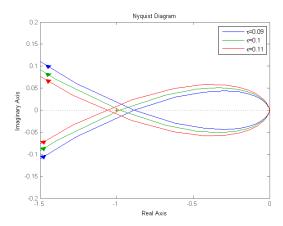
A word about performance

Steady-state error and dynamic error

Introduction Example Do not go too close to -1

$$L(p) = \frac{k}{p(1+\tau_2 p)(\tau p+1)} e^{-Tp}$$

• k gain, τ , τ_2 time constants, T delay.



Control Science (AUT)

Romain Bourdais



Introduction

Stability margins

Simplified Nyquist criterion (Critère du revers)

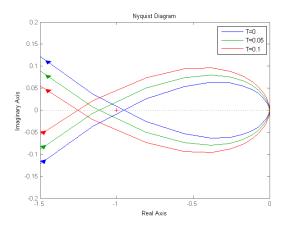
A word about performance

Steady-state error and dynamic error

Introduction Example Do not go too close to -1

$$L(p) = \frac{k}{p(1+\tau_2 p)(\tau p+1)} e^{-Tp}$$

• k gain, τ , τ_2 time constants, T delay.



Control Science (AUT)

Romain Bourdais



Introduction

Stability margins

Simplified Nyquist criterion (Critère du revers)

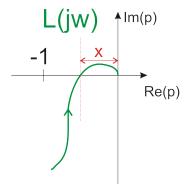
A word about performance

Steady-state error and dynamic error

For a robustness issue

Gain margin

- What is the maximum gain by which the system can be multiplied?
- Stability margin : value in dB



$$\arg[L(j\omega_1)] = -180$$

- $|L(j\omega_1)| = x$
- The gain margin is:

$$\Delta G = -20\log(x)$$

Control Science (AUT)

Romain Bourdais



Introduction

Stability margins

Simplified Nyquist criterion (Critère du revers)

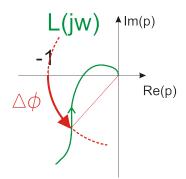
A word about performance

Steady-state error and dynamic error

For a robustness issue

Phase margin

- What is the maximum phase shift allowed?
- Phase margin : value in degrees



- $|L(j\omega_0)| = 1$
- The phase margin is

$$\Delta \Phi = \arg[L(j\omega_0)] - (-180)$$

Control Science (AUT)

Romain Bourdais



Introduction

Stability margins

Simplified Nyquist criterion (Critère du revers)

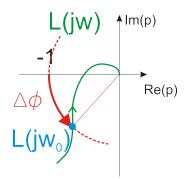
A word about performance

Steady-state error and dynamic error

For a robustness issue

Delay margin

- What is the maximum delay allowed?
- Delay margin : value in seconds



- $|L(j\omega_0)| = 1$
- ΔΦ : the phase margin (en radians!)
- The delay margin is:

$$\Delta au = rac{\Delta \Phi}{\omega_0}$$

Control Science (AUT)

Romain Bourdais



Introduction

Stability margins

Simplified Nyquist criterion (Critère du revers)

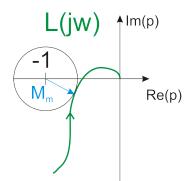
A word about performance

Steady-state error and dynamic error

For a robustness issue

Modulus margin

- The least known, but still the most important for robustness!
- Modulus margin: corresponds to the maximum of the complementary sensitivity function



• The modulus margin is :

$$M_m = \max_{\omega} |T(jw)|$$

Control Science (AUT)

Romain Bourdais



Introduction

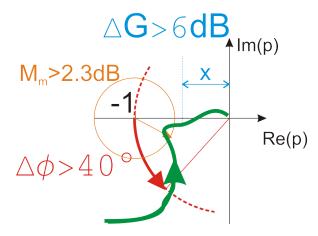
Stability margin

Simplified Nyquist criterion (Critère du revers)

A word about performance

Steady-state error and dynamic error

The Performance Robustness template The relative importance of margins



Control Science (AUT)

Romain Bourdais



Introduction

Stability margins

Simplified Nyquist criterion (Critère du revers)

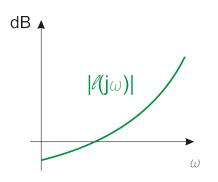
A word about performance

Steady-state error and dynamic error

The Performance Robustness template Uncertainty handling

• Let us define an upper bound of the relative uncertainty :

$$\left|\frac{\Delta L(j\omega)}{L(j\omega)}\right| \leq |I(j\omega)|$$



• The more the frequency increases, the more noise there is.

Control Science (AUT)

Romain Bourdais



Introduction

Stability margins

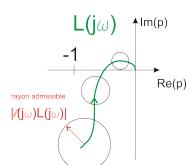
Simplified Nyquist criterion (Critère du revers)

A word about performance

Steady-state error and dynamic error

The Performance Robustness template The impact on the Nyquist plot

- We have L = CG, C controller: no uncertainty
- All the incertitude on ΔL comes from ΔG



• We must have :

$$|I(j\omega)||L(j\omega)| \le |L(j\omega) - (-1)|$$

Soit :

$$\left|\frac{L(j\omega)}{1+L(j\omega)}\right| \leq \frac{1}{|I(j\omega)|}$$

Control Science (AUT)

Romain Bourdais



Introduction

Stability margins

Simplified Nyquist criterion (Critère du revers)

A word about performance

Steady-state error and dynamic error

Conclusions

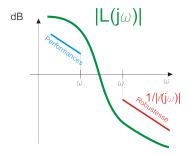
•

The Performance Robustness template Conclusion

$$|T(j\omega)| = \left|\frac{L(j\omega)}{1 + L(j\omega)}\right| \le \frac{1}{|I(j\omega)|}$$

- For high frequencies : $|I(j\omega)|$ is huge
- We must have (using THE APPROXIMATION)

$$|L(j\omega)| \leq \frac{1}{|I(j\omega)|}$$



Control Science (AUT)

Romain Bourdais



Introduction

Stability margins

Simplified Nyquist criterion (Critère du revers)

A word about performance

Steady-state error and dynamic error

Outline

- 1 Introduction
- 2 Stability margins
- 3 Simplified Nyquist criterion (Critère du revers)
- 4 A word about performance
- 5 Steady-state error and dynamic error
- 6 Conclusions

Control Science (AUT)

Romain Bourdais



Introduction

Stability margins
Simplified Nyquist

criterion (Critère du revers)

A word about performance

Steady-state error and dynamic error

The minimum phase systems case

When Nyquist can be simplified

Minimum phase system

Let us consider $G(p) = \frac{B(p)}{A(p)}$. G is said to be a minimum phase system if:

- Stable and no null real part poles other than p = 0
- No zero with a positive real part(sauf p = 0)
- The transfer is never zero or infinite for any finite frequency

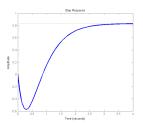


FIGURE – Nonminimum phase system

Control Science (AUT)

Romain Bourdais



Introduction

Stability margins

Simplified Nyquist criterion (Critère du revers)

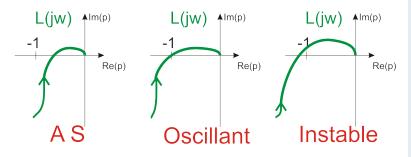
A word about performance

Steady-state error and dynamic error

The minimum phase systems case When Nyquist can be simplified

The simplified Nyquist criterion (critère du revers)

- Let us cionsider *L(p)* a minimum phase syste
- The closed-loop system is asymptotically stable if the -1 point is not surrounded.
- It is even simpler: You don't have to draw the complete Nyquist plot: only part 1 ($p = j\omega$) allows you to conclude: you have to leave the -1 point on your left when you walk the curve in the direction ω increasing.



Control Science (AUT)

Romain Bourdais



Introduction

Stability margins

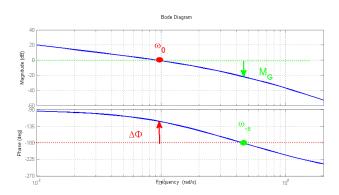
Simplified Nyquist criterion (Critère du revers)

A word about performance

Steady-state error and dynamic error

Let us go in the Bode diagrams BE CAREFUL if not using minimum phase systems!

- « leave the −1 point on your left »
- The margins have to be positive



Control Science (AUT)

Romain Bourdais



Introduction

Stability margins

Simplified Nyquist criterion (Critère du revers)

A word about performance

Steady-state error and dynamic error

The counter example of a system that is nevertheless stable Do not forget to check the zeros ...

$$L(p) = K \frac{p-10}{p(p+2)(p+5)}$$

Control Science (AUT)

Romain Bourdais



Introduction

Stability margins

Simplified Nyquist criterion (Critère du revers)

A word about performance

Steady-state error and dynamic error

Outline

- 1 Introduction
- 2 Stability margins
- Simplified Nyquist criterion (Critère du revers)
- 4 A word about performance
- Steady-state error and dynamic error
- 6 Conclusions

Control Science (AUT)

Romain Bourdais



Introduction

Stability margins

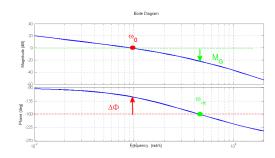
Simplified Nyquist criterion (Critère du revers)

A word about

Steady-state error and dynamic error

Just to start the reasoning

- Let us draw the Bode diagrams L(p)
- We deduce from this the stability of $\frac{1}{1+L(p)}$ and $\frac{L(p)}{1+L(p)}$ (minimum phase case!)



- ω_0 : gives the phase margin
- There could be a confusing between ω_0 and ω_c ?
- « c »for cut-off frequency

Control Science (AUT)

Romain Bourdais



Introduction

Stability margins

Simplified Nyquist criterion (Critère du revers)

A word about

Steady-state error and dynamic error

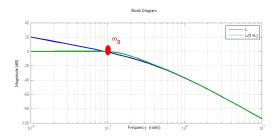
Comparison between L and $\frac{L(\rho)}{1+L(\rho)}$

- Everything starts using THE APPROXIMATION:
- for $\omega << \omega_0$:

$$|L(jw)| >> 1, \implies \left|\frac{L(p)}{1 + L(p)}\right| \approx 1$$

• for $\omega >> \omega_0$:

$$|L(jw)| << 1, \implies \left|\frac{L(p)}{1+L(p)}\right| \approx |L(p)|$$



• And what happens when we are close to ω_0 ?

Control Science (AUT)

Romain Bourdais



Introduction

Stability margins

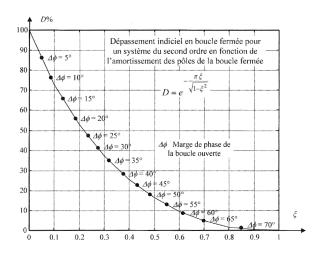
Simplified Nyquist criterion (Critère du revers)

A word about

Steady-state error and dynamic error

Comparison between L and $\frac{L(p)}{1+L(p)}$: the famous Appendix xx

The closed-loop behaviour is close to that of a second order!



Control Science (AUT)

Romain Bourdais



Introduction

Stability margins

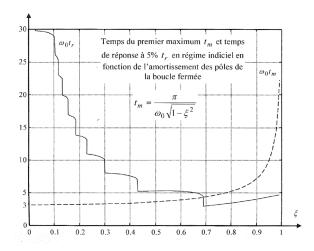
Simplified Nyquist criterion (Critère du revers)

A word about

Steady-state error and dynamic error

Comparison between L and $\frac{L(p)}{1+L(p)}$: the famous Appendix xx

• The closed-loop behaviour is close to that of a second order!



Control Science (AUT)

Romain Bourdais



Introduction

Stability margins

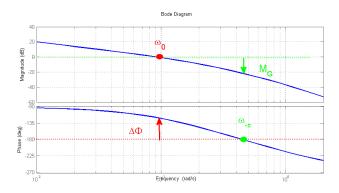
Simplified Nyquist criterion (Critère du revers)

A word about

Steady-state error and dynamic error

Comparison between L and $\frac{L(p)}{1+L(p)}$: the famous Appendix xx

Should we check?



- What is the value of ω_0 ?
- What is the phase margin?
- What performance could we expect?

Control Science (AUT)

Romain Bourdais



Introduction

Stability margins

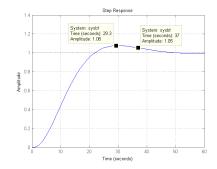
Simplified Nyquist criterion (Critère du revers)

A word about

Steady-state error and dynamic error

Comparison between L and $\frac{L(p)}{1+L(p)}$: the famous Appendix xx

The stepresponse :



- Not so bad ...
- Gives an estimation of the bandwidth

Control Science (AUT)

Romain Bourdais



Introduction

Stability margins

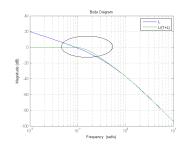
Simplified Nyquist criterion (Critère du revers)

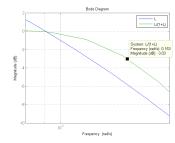
A word about

Steady-state error and dynamic error

Comparison between L and $\frac{L(p)}{1+L(p)}$: the famous Appendix xx

• An explanation on the differences :





Control Science (AUT)

Romain Bourdais



Introduction

Stability margins

Simplified Nyquist criterion (Critère du revers)

A word about

Steady-state error and dynamic error

Outline

- Simplified Nyquist criterion (Critère du revers)
- A word about performance
- 5 Steady-state error and dynamic error

Control Science (AUT)

Romain Bourdais



Introduction

Stability margins

Simplified Nyauist criterion (Critère du revers)

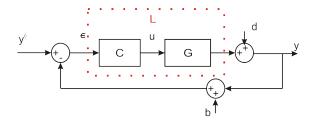
A word about performance

dynamic error

Steady-state error

Please, forget all the « types »

• Let us define $L(p) = K \frac{N(p)}{p^m D(p)}$, with N(0) = D(0) = 1



- *m* : number of integral actions
- Objective: to understand the impact of m on steady-state error if the reference y^c is a step/ramp, ... with and disturbances d and b.
- What is the limit $\lim_{t\to+\infty} \varepsilon(t)$?
- Using the final value theorem (If the stability is ensured!)

Control Science (AUT)

Romain Bourdais



Introduction

Stability margins

Simplified Nyquist criterion (Critère du revers)

A word about performance

Steady-state error and dynamic error

Steady-state error Your turn to play

Control Science (AUT)

Romain Bourdais



Introduction

Stability margins

Simplified Nyquist criterion (Critère du revers)

A word about performance

Steady-state error and dynamic error

Dynamic error

The sinusoidal case

- Objective : compute the error in sinusoidal mode, without disturbances.
- $y^c(t) = Y_0 \sin(\omega t)$
- Only makes sense if omega is within the bandwidth of the closed-loop system!

Control Science (AUT)

Romain Bourdais



Introduction

Stability margins

Simplified Nyquist criterion (Critère du revers)

A word about performance

Steady-state error and dynamic error

Dynamic error

The non-sinusoidal case

 Can we have an estimation of the dynamic error if the reference is not sinusoidal?

The equivalent sinusoid

Let us consider $y^c(t)$ an almost random signal :

- Its first-order derivative is bounded by \dot{y}_c^M
- Its second-order derivative is bounded by \ddot{y}_c^M

We then build a sinusoidal signal $\tilde{y}^c(t) = Y_0 \sin(\omega_0 t)$ that has the same characteristics on its derivatives. A good approximation of the error is the dynamic error of the system in response to this equivalent signal.

Control Science (AUT)

Romain Bourdais



Introduction

Stability margins

Simplified Nyquist criterion (Critère du revers)

A word about performance

teady-state error and

Outline

- Simplified Nyquist criterion (Critère du revers)
- A word about performance
- 6 Conclusions

Control Science (AUT)

Romain Bourdais



Introduction

Stability margins

Simplified Nyquist criterion (Critère du revers)

A word about performance

Steady-state error and dynamic error

Review of the course

Control Science (AUT) Romain Bourdais



Introduction

Stability margins

Simplified Nyquist criterion (Critère du revers)

A word about performance

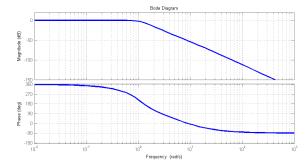
Steady-state error and dynamic error

Expected skills

- · Read the stability margins in Nyquist, in Bode
- Understanding the Performance-Robustness trade-off
- Using the simplified Nyquist criterion
- Determine steady-state and dynamic errors

For training purposes Your turn to play

$$L(p) = K \frac{-0.2p + 1}{(p+1)(0.1p+1)(p^2/1.1^2 + p/1.1 + 1)}$$



- Discuss stability in terms of K.
- For K = 10, give the gain margin and the phase margin of the system

Control Science (AUT)

Romain Bourdais



Introduction

Stability margins

Simplified Nyquist criterion (Critère du revers)

A word about performance

Steady-state error and dynamic error