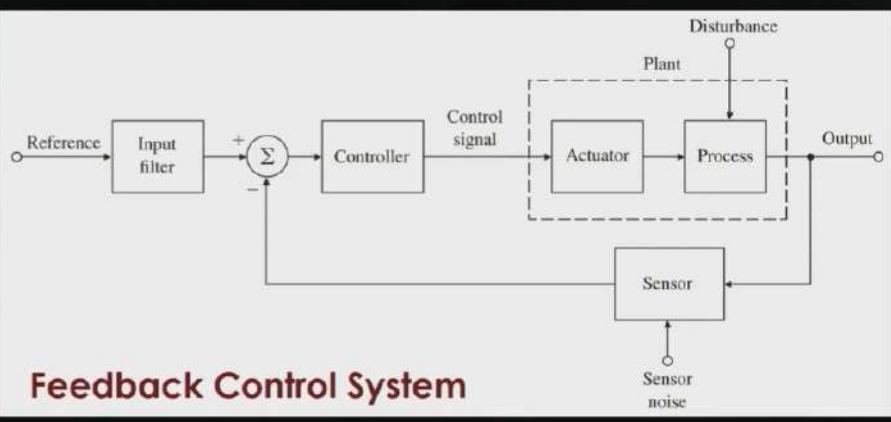


Control Systems Analysis : Modelling of Dynamical Systems [COURSERA]

Control System Block Diagram



* control systems can be of any field like machines, biological, monetary, behavioural, etc

* control systems → need actuators designed based on "model" of "plant" have sensors which give feedback to controller

v1.1.2

Modelling the Plant \rightarrow ①

our focus - analytically derived models (anything else possible?)

- based on fundamental laws (e.g. Newton's laws, etc)
- used for simpler systems
- yields DE as a function of system parameters
- more general, gives better insights

for eg, pendulum system run by a motor

↓
non linear
time invariant

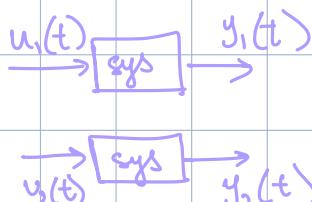
② experimentally derived models (system identification)

- time domain, frequency domain, and other methods
- used for more complex systems
- yields numerical DE or transfer functions for particular systems

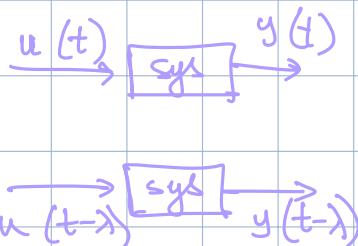
Linear Time Invariant (LTI) — LTI controllers for LTI models of plants

linear — system follows principle of superposition

time invariant —

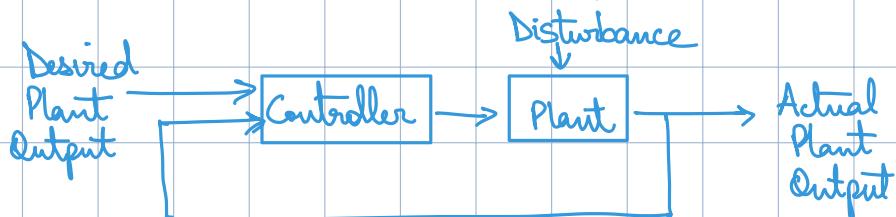


$$\alpha u_1(t) + \beta u_2(t) \xrightarrow{\text{sys}} \alpha y_1(t) + \beta y_2(t)$$

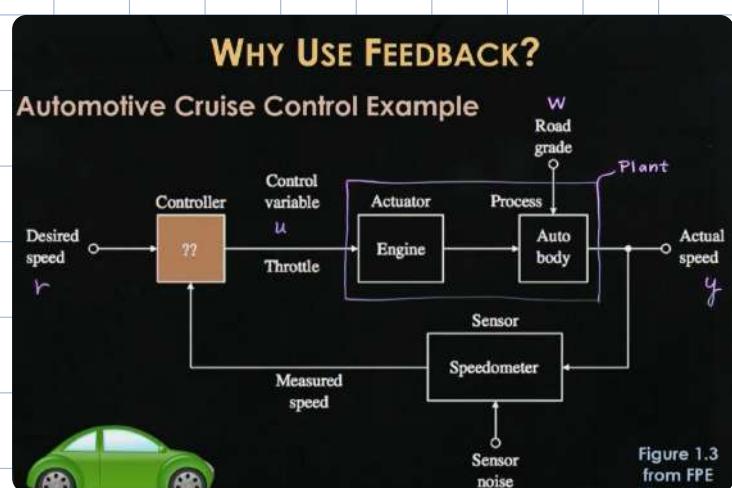


* Continuous Time vs Digital Control

most modern control systems, the plant is continuous-time but the controller is often implemented on a microprocessor which results in digital control
 (when sampling speeds are fast, the digital controller can be approximated as a continuous time controller)



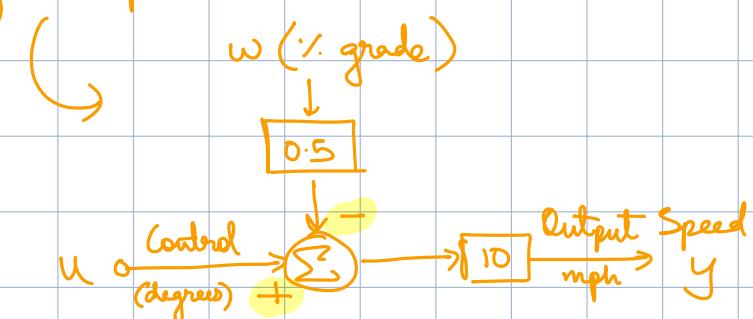
V1.1.3



Assumptions

- ignore dynamic response and focus on steady-state behaviour
- assume linear system behaviour over range of speeds increased

from Experimental Data



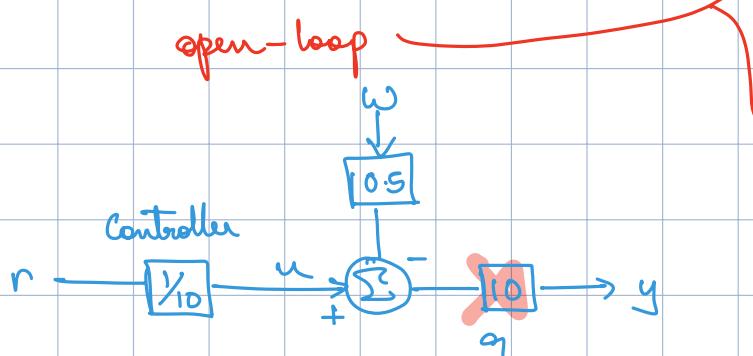
without modelling error

$$y = 10(u - 0.5w)$$

$$= 10\left(\frac{r}{10} - 0.5w\right)$$

$$y = r - 5w \Rightarrow y = r \text{ if } w = 0$$

↑ depicts sensitivity to disturbance



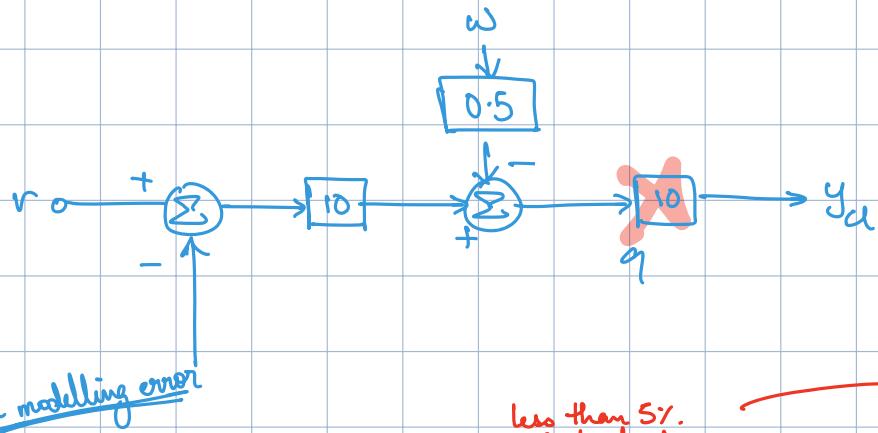
with modelling errors

$$y = 9(u - 0.5w) = 9\left(\frac{r}{10} - 0.5w\right)$$

$$y = 0.9r - 0.45w$$

↑ 10% tracking error if $w = 0$

Closed-loop Control



$$y_{cl} = 9(u - 0.5w)$$

$$= 9(10(r - y_{cl}) - 0.5w)$$

$$y_{cl} = 90r - 90y_{cl} - 4.5w$$

$$y_{cl} = \frac{90}{91}r - \frac{4.5}{90}w \quad \text{2 similar}$$

less than 5% sensitivity due to controller

without modelling error

$$y_{cl} = 10(u - 0.5w)$$

$$y = 10(10(r - y_{cl}) - 0.5w)$$

$$y_{cl} = 100r - 100y_{cl} - 5w$$

$$101y_{cl} = 100r - 5w$$

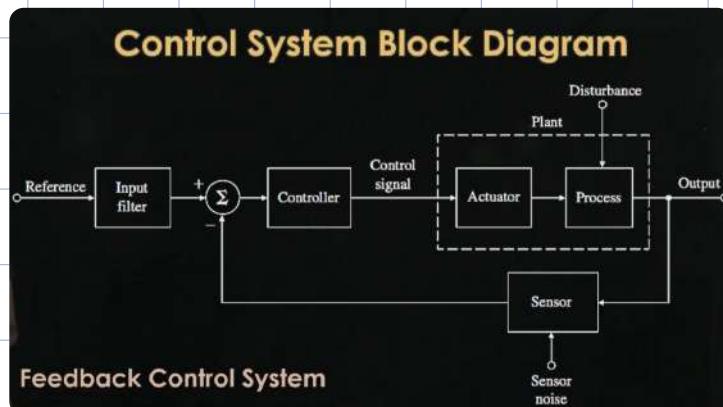
$$\Rightarrow y_{cl} = \frac{100}{101}r - \frac{5}{101}w$$

if $w=0 \rightarrow y \approx 1\% \text{ of tracking speed}$
(input)

→ Is this a "good" control system?

→ What happens as controller gain increases or decreases

input filter is inverse
of multiple of 9r to
get perfect tracking.



→ Open loop systems — don't use measurements of system behaviour

so are insensitive to modelling errors or disturbances

→ Closed loop control systems — feedback measurements of system behaviour
leads to more robustness and is sensitive to deviations

Laplace Transform Review

what is Laplace Transform?

V.I.2.1

$$F(s) = \int_{-\infty}^{\infty} f(t) e^{-st} dt$$

$$\mathcal{L}(t) = \begin{cases} 1 & t \geq 0 \\ 0 & t < 0 \end{cases}$$

$$F(s) = \int_{-\infty}^{\infty} \mathcal{L}(t) e^{-st} dt = \frac{a}{s} \text{ assuming } \operatorname{Re}\{s\} > 0$$

region of convergence

Usually dealing with causal signal, so generally assumed $\operatorname{Re}\{s\} > 0$

	$F(s)$	$f(t), t \geq 0$	
1		$\delta(t)$	$\sin at$
$\frac{1}{s}$		$1(t)$	$\cos at \rightarrow \frac{e^{-jat} + e^{jat}}{2}$
$\frac{1}{s^2}$		$t \cdot 1(t)$	$e^{-at} \cos bt$
$2! / s^3$		$t^2 \cdot 1(t)$	$e^{-at} \sin bt$
$\frac{1}{s+a}$		$e^{-at} \cdot 1(t)$	$1 - e^{-at} \left(\cos bt + \frac{a}{b} \sin bt \right)$

one sided Laplace transform, $\mathcal{L}\{f(t)\} = F(s) = \int_0^{\infty} f(t) e^{-st} dt$

$$\int_0^{\infty} f(t) e^{-st} dt$$

impulsive input at $t=0$

$$\frac{a}{s(s+4)} = \frac{a}{4s} - \frac{a}{4(s+4)}$$

$$(-\frac{10}{4+j3})(j3) = -\frac{10}{-9-12j} = \frac{10}{-15^2} (-9+12j) = -\frac{12}{9} = -\frac{4}{3}$$

Practice Assign

$$\textcircled{1} \quad F(s) = \frac{s+5}{s+1} \Rightarrow s = -5-j4 \Rightarrow \frac{-j4}{-4-j4} = \frac{j}{1+j} \Rightarrow \frac{|F(s)|}{\sqrt{2}} = 0.70$$

$$\textcircled{2} \quad 90^\circ - 45^\circ = 45^\circ$$

$$\textcircled{3} \quad s = -3-j3 \Rightarrow F(s) = \frac{2-j3}{-2-j3} \Rightarrow |F(s)| = 1$$

$$\textcircled{4} \quad \tan^{-1}\left(\frac{-3}{2}\right) - \tan^{-1}\left(\frac{-3}{2}\right) = -112.6^\circ$$

$$-56.31^\circ - -128.69^\circ$$

Superposition Property.

$$\mathcal{L} \left\{ \alpha f_1(t) + \beta f_2(t) \right\} = \alpha F_1(s) + \beta F_2(s) \quad (\text{prove using definition})$$

Properties of Laplace Transforms (selected)		
Laplace Transform	Time Function	Comment
$F(s)$	$f(t)$	Transform pair
$\alpha F_1(s) + \beta F_2(s)$	$\alpha f_1(t) + \beta f_2(t)$	Superposition
$s^m F(s) - s^{m-1} f(0)$		
$-s^{m-2} f'(0) - \dots - f^{(m-1)}(0)$		
$\frac{1}{s} F(s)$	$f^{(m)}(t)$	Differentiation
$F_1(s) F_2(s)$	$\int_0^t f_1(\xi) d\xi$	Integration
$\lim_{s \rightarrow \infty} sF(s)$	$f_1(t) * f_2(t)$	Convolution
$\lim_{s \rightarrow 0} sF(s)$	$f(0^+)$	Initial Value Theorem
	$\lim_{t \rightarrow \infty} f(t)$	Final Value Theorem

(From FPE edition 7th)

Differentiation

Assuming causal signal & one-sided Laplace transform

$$\mathcal{L} \left\{ \frac{df}{dt} \right\} = sF(s) - f(0)$$

$$\mathcal{L} \left\{ \frac{df}{dt} \right\} = SF(s) \quad \text{or} \quad \frac{df}{dt} \xleftrightarrow{\mathcal{L}} SF(s)$$

$$\text{Integration: } \int_0^t f(\xi) d\xi \xleftrightarrow{\mathcal{L}} \frac{1}{s} F(s)$$

Convolution

$$f_1(t) * f_2(t) \xleftrightarrow{\mathcal{L}} F_1(s) F_2(s)$$

$$\int_{-\infty}^{\infty} f_1(\tau) f_2(t-\tau) d\tau$$

$$H(s) \times U(s) = Y(s)$$

$$u(t) \rightarrow h(t) \rightarrow y(t) = h(t) * u(t)$$

$$y(t) = \mathcal{L}^{-1}(Y(s))$$

Impulse Response for LTI system

Inverse Laplace Transform

limits - vertical line in S plane

in the region of convergence (ROC)

$$\sigma_c \in \text{ROC}$$

$$f(t) = \frac{1}{2\pi j} \int_{\sigma_c-j\infty}^{\sigma_c+j\infty} F(s) e^{st} ds$$

usually find causal $f(t)$ that corresponds to it.

Partial Fraction Expansion (distinct poles)

For real systems, $m \leq n$

$$F(s) = \frac{b_1 s^m + b_2 s^{m-1} + \dots + b_{m+1}}{s^m + a_1 s^{m-1} + \dots + a_n} = \frac{K}{b_1} \frac{\prod_{i=1}^m (s - z_i)}{\prod_{i=1}^n (s - p_i)}$$

↑ leading gain
↑ zeros
↑ poles

$$= \frac{C_1}{s - p_1} + \frac{C_2}{s - p_2} + \dots + \frac{C_n}{s - p_n}$$

inverse is $C_i e^{p_i t} 1(t)$

$$\Rightarrow f(t) = \sum_{i=1}^n C_i e^{p_i t} 1(t)$$

$$(s - p_1) F(s) = C_1 + \frac{(s - p_1) C_2}{(s - p_2)} + \dots + \frac{(s - p_1) C_n}{(s - p_n)}$$

$$@ s = p_1 \Rightarrow C_1 = (s - p_1) F(s) \Big|_{s=p_1}$$

$$\Rightarrow C_i = (s - p_i) F(s) \Big|_{s=p_i}$$

suppose p_1 is repeated 3 times

$$F(s) = \frac{C_1}{s - p_1} + \frac{C_2}{(s - p_1)^2} + \frac{C_3}{(s - p_1)^3} + \frac{C_4}{(s - p_1)^4} + \dots + \frac{C_n}{s - p_n}$$

$$(s - p_1)^3 F(s) = (s - p_1)^2 C_1 + (s - p_1) C_2 + C_3 + \frac{C_4 (s - p_1)^3}{(s - p_1)} + \dots + \frac{C_n (s - p_1)^3}{(s - p_1)}$$

$$@ s = p_1 \Rightarrow C_3 = (s - p_1)^3 F(s) \Big|_{s=p_1}$$

derivative

$$\frac{d}{ds} ((s-p_1)^3 F(s)) = 2(s-p_1)C_1 + C_2 + 0 + C_3 (s-p_1)^2 (..) + \dots C_n (s-p_1)^n (..)$$

$$@ s=p_1 \Rightarrow C_2 = \left. \frac{d}{ds} [(s-p_1)^3 F(s)] \right|_{s=p_1}$$

derivative

$$\frac{d^2}{ds^2} ((s-p_1)^3 F(s)) = 2C_1 + 0 + 0 + \dots + C_3 (s-p_1) (..) + \dots + C_n (s-p_1) (..)$$

$$@ s=p_1 \Rightarrow C_1 = \left. \frac{1}{2} \frac{d^2}{ds^2} ((s-p_1)^3 F(s)) \right|_{s=p_1}$$

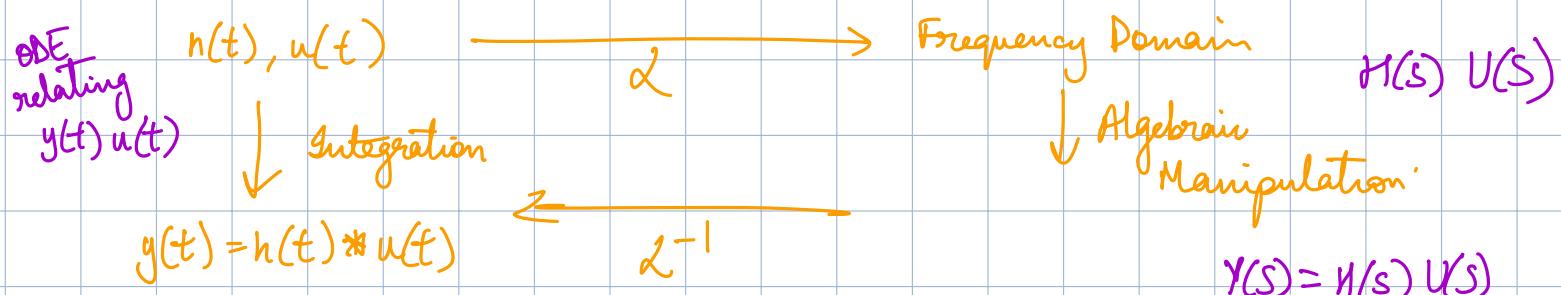
pole p having multiplicity k

$$C_{k-i} = \frac{1}{i!} \left\{ \left. \frac{d}{ds^i} [(s-p)^k F(s)] \right\} \right|_{s=p} \quad \text{for } i=0, \dots, k-1$$

are the coefficients associated with pole p

* for complex conjugate poles, alternate method (in PFE supplement)

Time domain



Practice Assgn

$$\frac{dy(t)}{dt} + 4y(t) = 5u_{in}(t) \quad y(0)=2, \quad u_{in}(t)=1(t)$$

Solve using Laplace.

Week 1 Assign

① $F(s) = \frac{s+5}{s+1}$

$$s = -1 + j3$$

$$\frac{4+j3}{j3} = -\frac{4}{3}j + 3 \quad |F(s)| = \frac{5}{3}, \quad \tan^{-1}\left(\frac{4}{-3}\right)$$

② $\frac{2}{s^3} + \frac{3}{(s+2)^2 + 3^2}$

③ $2(t \sin(gt)) = \frac{2as}{(s^2 + a^2)}$

Modelling Mechanical Systems Assumptions: (ignore mass & rotational effects of wheel, total friction of front surface as $-bd$)

NLM 2nd

$$\sum F = ma$$

$$\sum M = I\alpha$$

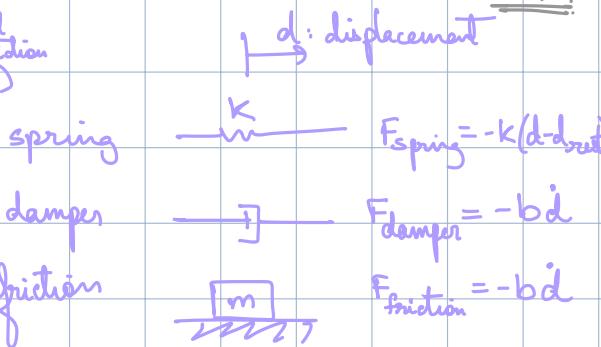
→ FBD & define coordinates

EOM

Case 1: Cart Model



$$u - bd = m\ddot{d}$$



Cart Motion Example

$$d(t) = ? \text{ if } u(t) = 1(t)$$

assume $d(0) = 0,$

v 2.1.2.

$$d(0) = 0, m = b = 1$$

→ solve ODE

→ use Laplace transform \checkmark

(used superposition too)

$$u - bd = m\ddot{d} \xrightarrow[\text{(from table)}]{\check{d}}$$

$$U(s) - b s D(s) = m s^2 D(s)$$

$$U(s) = (ms^2 + bs) D(s)$$

* Transfer function is the dynamic ratio of output to input.

$$H(s) = \frac{D(s)}{U(s)} = \frac{1}{ms^2 + bs}$$

$$v(t) = 1(t) \rightarrow v(s) = \frac{1}{s}$$

$$\Rightarrow D(s) = \frac{\frac{1}{s}}{(ms+b)s} = \frac{1}{s^2(ms+b)} = \frac{1}{s^2(s+1)} = \frac{1}{s+1} - \frac{1}{s} + \frac{1}{s^2}$$

$$\Rightarrow d(t) = \mathcal{L}^{-1}\{D(s)\} = (e^{-t} - 1 + t) \cdot \underbrace{1(t)}$$

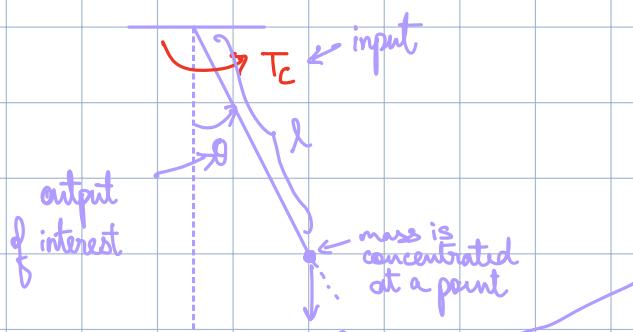
$$d(t) = (e^{-t} - 1 + t) \cdot 1(t)$$

\downarrow
3rd term will dominate in time @ steady state
 \Rightarrow answer makes sense

\hookrightarrow assumed as causal signal

V2.1.3

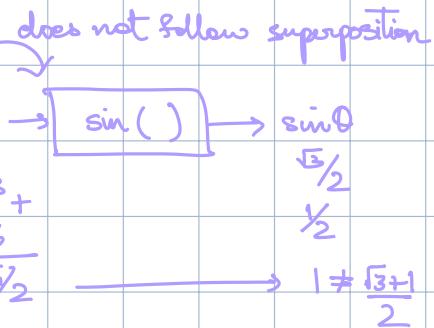
Pendulum Model & linearisation



$$ml^2 \ddot{\theta} = T_c - mg l \sin \theta$$

$$\ddot{\theta} + \frac{g}{l} \sin \theta = \frac{T_c}{ml^2}$$

non linear EOM



* Taylor series expansion of a function $f(x)$

$$f(x) = \sum_{i=0}^{\infty} \frac{f^{(i)}(a)}{i!} (x-a)^i = f(a) + \left. \frac{df(x)}{dx} \right|_{x=a} (x-a) + \dots$$

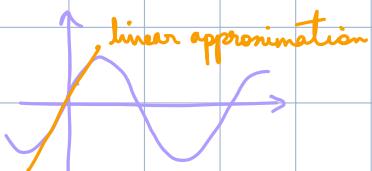
expansion done at point a ; assume function is infinitely differentiable

\Rightarrow keeping only first 2 terms yields a linear function approximation of $f(x)$ near point a
(approximation becomes more accurate closer to a) $\rightarrow (x-a)$ terms become smaller when closer

$$\theta_0 = 0$$

$$\sin \theta = f(\theta) \approx f(\theta_0) + \left. \frac{df(\theta)}{d\theta} \right|_{\theta=\theta_0} (\theta - \theta_0) = \sin \theta_0 + \cos \theta_0 (\theta - \theta_0) = \theta \Rightarrow f(\theta) = \sin \theta \approx \theta$$

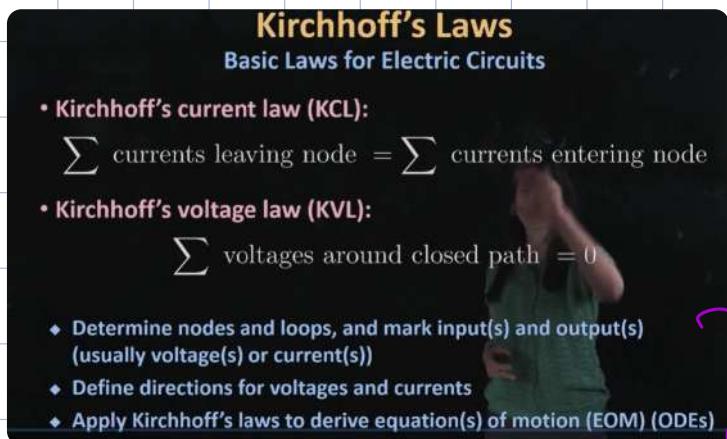
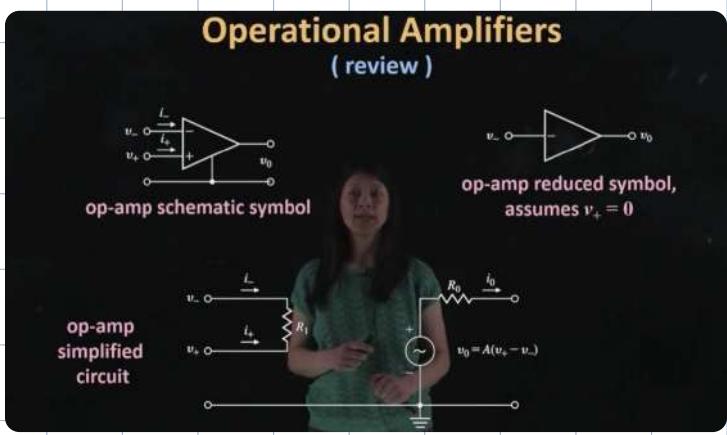
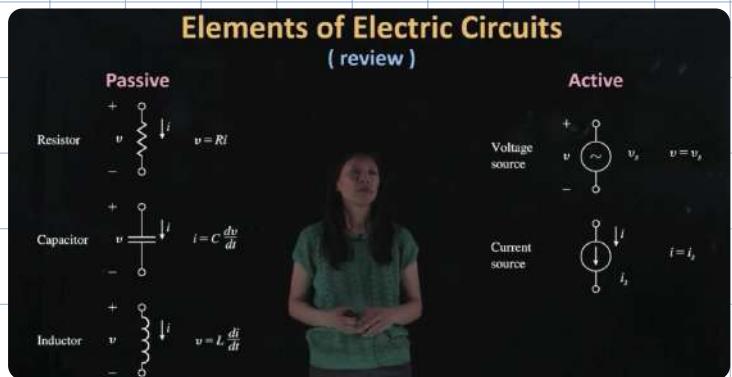
\downarrow
good for approx $(-25^\circ, 25^\circ)$



$$T = 2\pi \sqrt{\frac{m^2}{3} \left(\frac{I}{mg} \right)} \quad (\text{linear approx}) \Rightarrow I = 2\pi \sqrt{\frac{2d}{g}} \Rightarrow l = \frac{3g}{8\pi^2} = 0.3727 \text{ m}$$

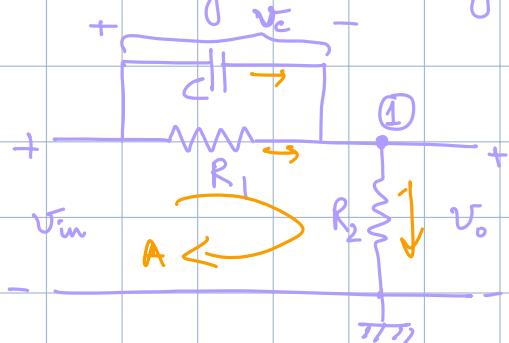
→ most systems are non-linear but can be represented fairly well with linear models

v 2.2.1



v 2.2.2

Electric System Modelling : Lead Network Example.



KCL @ ①

$$C \frac{dv_C}{dt} + \frac{v_C}{R_1} = \frac{v_o}{R_2}$$

KVL around loop A :

$$v_{in} - v_C - v_o = 0$$

(assume zero IC's)

$$C(sV_C(s) - v_C(0)) + \frac{v_C(s)}{R_1} = \frac{V_o(s)}{R_2}$$

take Laplace transform → find Transfer

function from v_{in} to v_{out} to better understand dynamics of system.

$$V_{in}(s) - V_C(s) - V_o(s) = 0$$

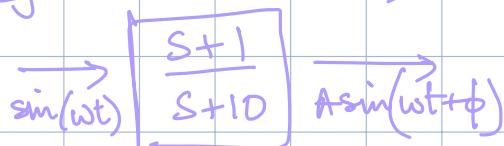
$$V_c(s) = V_{in}(s) - V_o(s) \rightarrow CS(V_{in}(s) - V_o(s)) + \frac{(V_{in}(s) - V_o(s))}{R_1} = \frac{V_o(s)}{R_2}$$

$$CS\left(1 - \frac{V_o(s)}{V_{in}(s)}\right) + \frac{1}{R_1}\left(1 - \frac{V_o(s)}{V_{in}(s)}\right) = \frac{V_o(s)}{R_2 V_{in}(s)}$$

Why is this called a "lead network"?

↓
look at Bode plots
for this network

eg

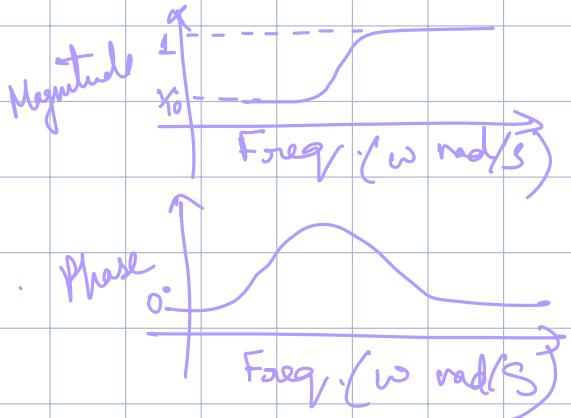


at steady state, same frequency output for sinusoidal input!

$$\frac{V_o(s)}{V_{in}(s)} \left(-CS - \frac{1}{R_1} - \frac{1}{R_2} \right) = -CS - \frac{1}{R_1}$$

$$H(s) = \frac{V_o(s)}{V_{in}(s)} = \frac{s + \frac{1}{R_1 C}}{s + \frac{1}{R_1 C} + \frac{1}{R_2 C}} = \frac{s + b}{s + a}$$

a ≥ b



$$A = |H(j\omega)|, \phi = \angle H(j\omega)$$

$$H(j\omega) = \frac{1+j\omega}{10+j\omega}$$

$$\omega \ll 1 \rightarrow |H(j\omega)| = 1/10, \phi = 0^\circ$$

$$\omega \gg 1 \rightarrow |H(j\omega)| = 1, \phi = 0^\circ$$

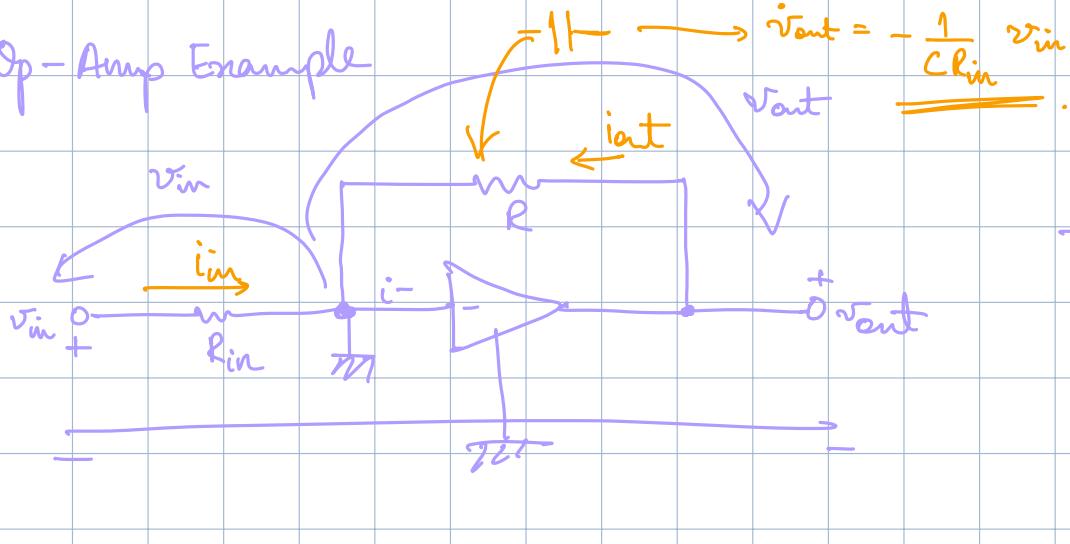
$$\angle H(j\omega) = \tan^{-1}\left(\frac{\omega}{1}\right) - \tan^{-1}\left(\frac{\omega}{10}\right) \rightarrow \text{always positive}$$

when $|H(j\omega)| > 1/10$, increases slowly till a peak, then drops.

if we look at output response wrt input signal, some initial transient state but reaches steady state but looks like it's ahead, due to phase

Op-Amp Example

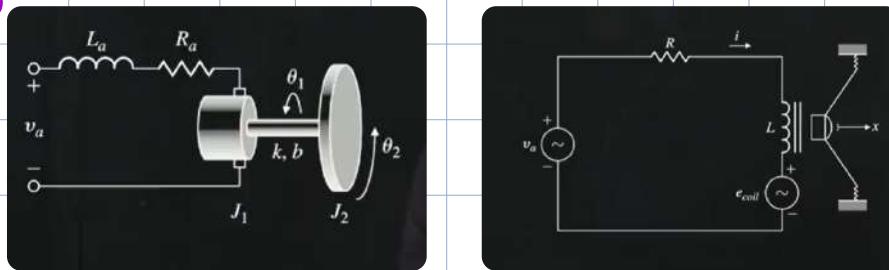
v 2.2.3



if I want positive gain,
cascade 2 of these circuits

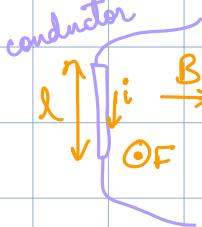
Modelling of ElectroMechanical Systems

v 2.3.1



• Motor Law

$$F = Bl i$$



for particular system or geometry:

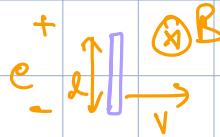
$$F = K_m i$$

$$T = K_m i$$

• Generator law

$$e = Blv$$

conductor



for particular system

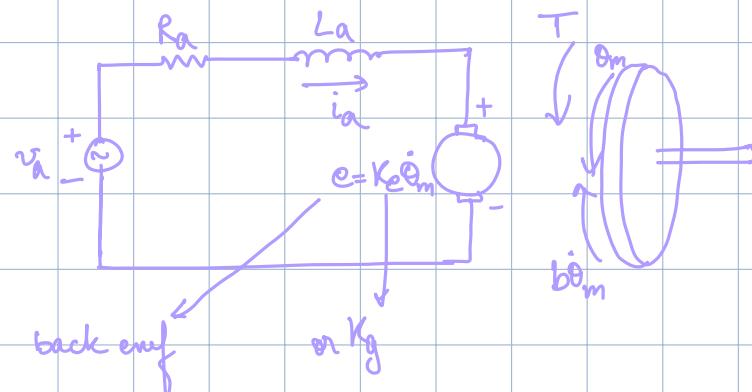
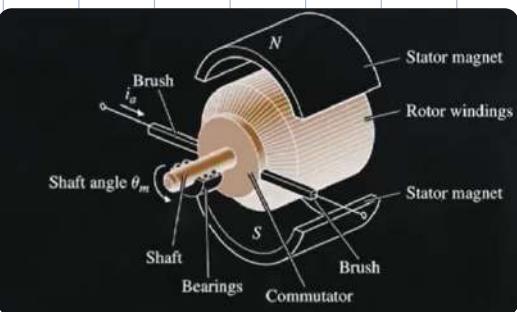
$$e = K_g v$$

$$e = K_g \theta$$

combine these eqⁿ with those of electric & mechanical components

v 2.3.2

Control v_a to yield a desired θ_m . Assume $T = K_t i_a$



$$\text{EoM: } v_a - K_e \dot{\theta}_m = R_a i_a + \frac{L_a \text{dia}}{dt}$$

$$\ddot{\theta}_m + \frac{b}{J_m} \dot{\theta}_m = \frac{K_t}{J_m} i_a$$

$$T = K_t i_a$$

$$T - b \dot{\theta}_m = J_m \ddot{\theta}_m$$

Transfer function from v_a to θ_m (eliminate i_a variable, assume zero IC's)

$$\rightarrow \theta_m(s) \left(s^2 + \frac{b}{J_m} s \right) = \frac{K_t}{J_m} I_a(s)$$

$$\rightarrow v_a(s) - K_e s \theta_m(s) = (R_a + L_a s) I_a(s)$$

$$v_a(s) = \left(K_e s + \left(\frac{J_m s^2 + b}{K_t} \right) (R_a + L_a s) \right) \theta_m(s)$$

$$v_a(s) = \left[\frac{J_m L_a}{K_t} s^3 + \left(\frac{R_a J_m}{K_t} + \frac{L_a b}{K_t} \right) s^2 + \left(\frac{R_a b}{K_t} + K_e \right) s \right] \theta_m(s)$$

$$\frac{\theta_m(s)}{v_a(s)} = \frac{1}{\frac{J_m L_a}{K_t} s^3 + \left(\frac{R_a J_m}{K_t} + \frac{L_a b}{K_t} \right) s^2 + \left(\frac{R_a b}{K_t} + K_e \right) s}$$

* often L_a is negligible relative to other factors

$$\begin{aligned} \frac{\theta_m(s)}{v_a(s)} &= \frac{\frac{K_t}{R_a}}{s \left(J_m s + \frac{b R_a + K_e K_t}{R_a} \right)} \cdot \frac{\left(\frac{R_a}{b R_a + K_e K_t} \right)}{\left(\frac{R_a}{b R_a + K_e K_t} \right)} \\ &= \frac{K}{s(\tau s + 1)} \end{aligned}$$

→ pole at origin
and a real pole

usually want rotor speed of motor

$$w = \dot{\theta}_m \rightarrow \mathcal{J}(s) = s \theta_m(s) \quad (\text{zero IC's})$$

$$\Rightarrow \frac{\mathcal{J}(s)}{v_a(s)} = \frac{K}{\tau s + 1}$$

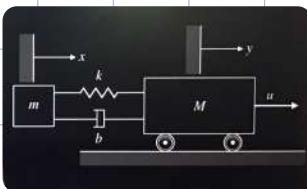
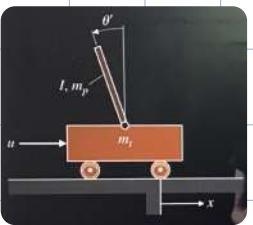
SUMMARY OF MODELING

- Assign all variables necessary to describe dynamics of system
 - position, angular position, velocity, ... current, voltage, ...
- Mechanical Systems: draw free-body diagram
 - define coordinate system, zero positions, positive directions
- Electrical Systems: list all nodes and loops
 - define directions of voltage drops and currents
- Apply Newton's / Kirchhoff's and motor/generator laws to determine governing EOM(s)
- For further analysis, use Laplace transforms to solve differential equations or to determine transfer function of system

So far ...

- Overviewed control systems
 - Advantages of feedback
- Reviewed Laplace transforms
 - Can use to solve (higher-order) differential equations
 - What's the order of a differential equation?
- Reviewed modeling of simple mechanical, electrical, and electromechanical systems
- If a system's response characteristics are not good, we can design a feedback controller to improve them
 - Speed, steady-state error, robustness to modeling errors and disturbances

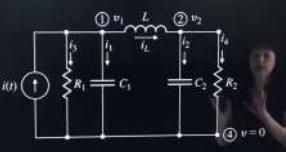
Mechanical Systems with Multiple Components



- draw FBD of both mech. sys.
- coupled by reaction forces

$\rightarrow k(y-x)$
 $\rightarrow b(y-x)$
similarly.
get version

Electrical Circuits with Multiple Nodes and Loops



(Week 2 Assgn. pdf stored)

v3.1.1

v3.1.2

→ transient response — how does the system respond initially

→ steady-state response — how does the system behave in the long run?

$$f(t) \xleftrightarrow{d} F(s)$$

Initial Value Theorem

$$\lim_{s \rightarrow \infty} sF(s) = f(0^+)$$

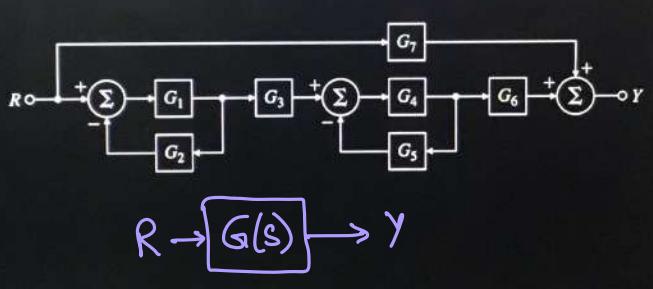
Final Value Theorem (conditional)

If all poles of $sF(s)$ are in the left half of the s-plane, then

$$\lim_{t \rightarrow \infty} f(t) = \lim_{s \rightarrow 0} sF(s)$$

→ checking stability (if unstable, no final steady value)

Block Diagram Analysis (can do this or go back to governing eqn's to eliminate the intermediary variables)



$$U_1 \rightarrow [G_1 G_2] \rightarrow Y_2$$

Block Diagram Simplification Rules.

① Series/Product

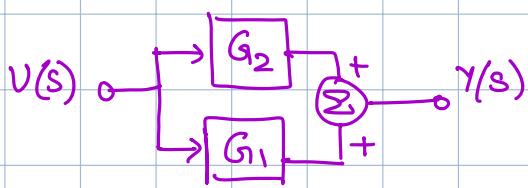
$$U_1(s) \rightarrow [G_1] \rightarrow [G_2] \rightarrow Y_2(s)$$

$$Y_2 = G_2 G_1 U_1 \rightarrow \frac{Y_2(s)}{U_1(s)} = G_2 G_1$$

meaning single input

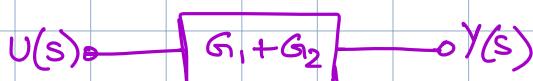
if multiple inputs, ie vector,
the block (eg G_1) are matrices
→ commutative if scalar

② Parallel/Sum

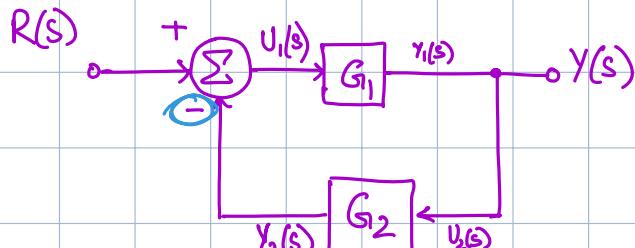


$$Y = G_1 U + G_2 U = (G_1 + G_2) U$$

$$\frac{Y(s)}{U(s)} = G_1 + G_2$$



③ Feedback Loop Rule



* one loop system
 - forward gain = G_1
 - loop gain = $G_1 G_2$
 * negative feedback

IMPORTANT!

top part

$$y = G_1 U \leftarrow G_1 (R - Y_2)$$

$$y = G_1 (R - G_2 y) \leftarrow$$

$$\text{bottom part of loop} \quad \downarrow \quad y (1 + G_2 G_1) = G_1 R$$

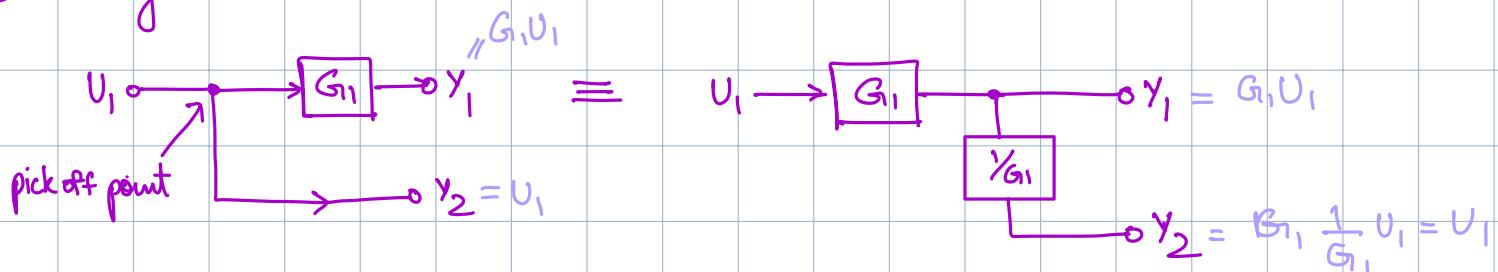
$$\frac{Y(s)}{R(s)} = \frac{G_1}{1 + G_2 G_1}$$

$$\frac{Y(s)}{R(s)} = \frac{\text{forward gain}}{1 + \text{loop gain}}$$

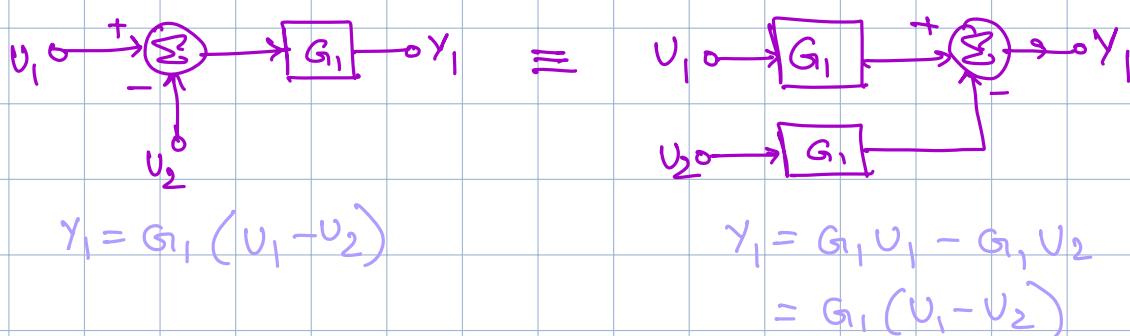
this sign would reverse if positive feedback

Block Diagram Manipulation

① Moving a node

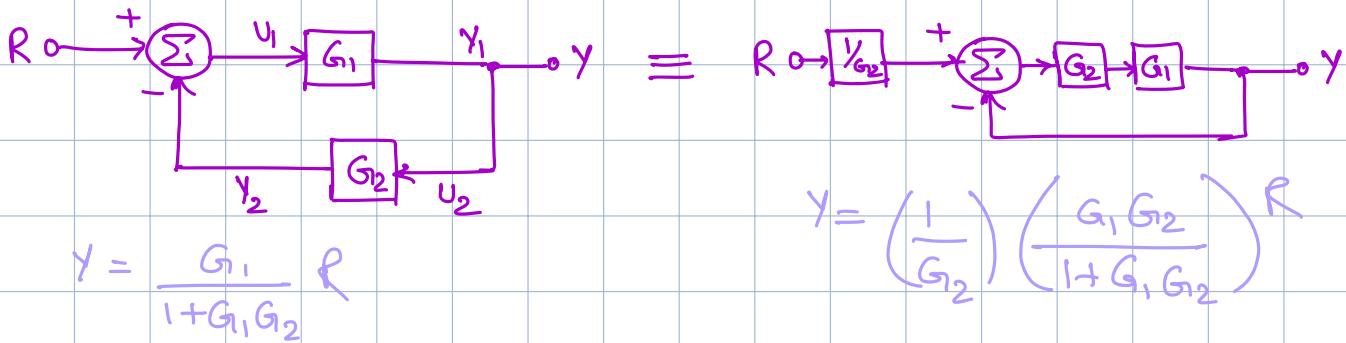


② Moving a summer



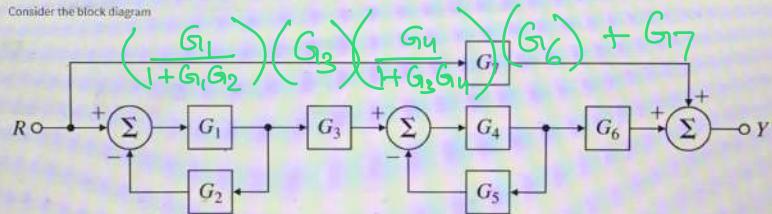
$$Y_1 = G_1 U_1 - G_1 U_2 \\ = G_1 (U_1 - U_2)$$

③ Moving a block from feedback path to forward path.



Question

Consider the block diagram



Which of the following answers correctly represents the transfer function from R_o to Y ?

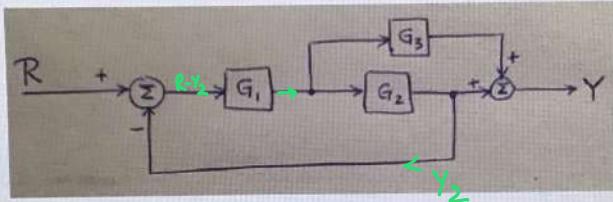
Image from: Franklin, G. F., Powell, J. D., and Emami-Naeini, A. (2015) *Feedback Control of Dynamic Systems*, 7th ed. Upper Saddle River, NJ: Pearson Education, Inc., Fig. 3.50(b).

Summary of Block Diagram Analysis

- Systems are often built up from multiple parts
- Each part has its own transfer function
- Resulting block diagram can be rather complex
 - Can contain multiple paths and multiple loops
- Using block diagram simplification and manipulation techniques can allow you to reduce a complex block diagram down to a single block containing the overall transfer function from an input to the desired output
- Alternative method known as Mason's Rule can also be used (see Web Appendix W 3.2.3 in FPE 7th Edition)
 - From graph theory (and often uses signal flow graphs)

Week 3 Assign Prac.

1. Consider the system depicted in the following block diagram:



What is the overall transfer function from R to Y ?

$$R \left(\frac{1}{1 + G_1 G_2} \right) G_1 (G_2 + G_3) = Y$$

$$\frac{Y}{R} = \frac{G_1 (G_2 + G_3)}{1 + G_1 G_2}$$

forward path

$$G_2 G_1 (R - Y_2) + G_3 (R - Y_2) G_1 = Y$$

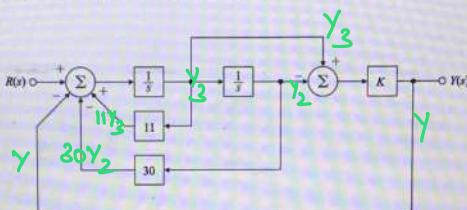
$$Y_2 = G_2 G_1 (R - Y_2)$$

$$Y_2 = \frac{G_2 G_1 R}{1 + G_1 G_2}$$

$$(R - Y_2) G_1 (G_2 + G_3) = Y$$

$$R \left(1 - \frac{G_1 G_2}{1 + G_1 G_2} \right) G_1 (G_2 + G_3) = Y$$

2. Consider the system depicted in the following block diagram:



What is the overall transfer function from R to Y ?

Instructions for entering mathematical expressions can be found here. Express your answer in terms of "K" and the Laplace variable "s".

$$(-(R + 11Y_3 - 30Y_2 - Y) \frac{1}{s} \cdot \frac{1}{s} + Y_3) K = Y$$

$$\begin{cases} Y_3 = (R + 11Y_3 - 30Y_2 - Y) \frac{1}{s} \\ Y_2 = Y_3/s \\ Y_3/s \\ K(-Y_2 + Y_3) = Y \end{cases} \Rightarrow Y_3 = \frac{Y}{K(1 - 1/s)}$$

$$(s-11)\frac{y}{K(s-1)} - R + \frac{30y}{K(s-1)} + y = 0$$

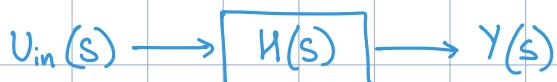
$$Y\left(\frac{s(s-11)}{K(s-1)} + \frac{30}{K(s-1)} + 1\right) = R$$

$$Y\left(\frac{s^2 - 11s + 30 + K(s-1)}{K(s-1)}\right) = R \Rightarrow \frac{Y}{R} = \frac{K(s-1)}{(s^2 + (K-11)s + 30 - K)}$$

Introduction to Dynamic Response.

v3.2.1

Transfer Function (TFs)



$$H(s) = \frac{Y(s)}{U_{in}(s)} = \frac{b_1 s^m + b_2 s^{m-1} + \dots + b_{m+1}}{s^n + a_1 s^{n-1} + \dots + a_n} = \frac{b(s)}{a(s)} = b_i \frac{\prod_{i=1}^m (s - z_i)}{\prod_{i=1}^n (s - p_i)}$$

- for real systems, $m \leq n$

- n - order of system = order of corresponding DE relating $y(t)$ to $u_{in}(t)$

focus on 1st & 2nd order system

$$= \underbrace{\frac{C_1}{s - P_1} + \dots + \underbrace{\frac{C_i s + C_{i+1}}{s^2 + 2\sigma_i s + (\sigma_i^2 + \omega_{d,i}^2)}}}_{\substack{\text{1st order terms} \\ \text{real poles } s = -\sigma}} + \dots$$

usually left half plane
we take $\sigma > 0$
(real poles $s = -\sigma$)

2nd order terms

(complex conjugate poles $s = \sigma \pm j\omega_d$)

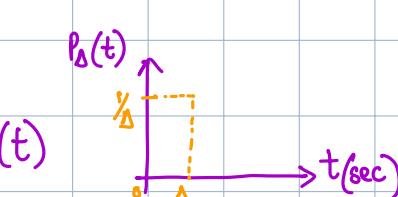
overall system is a sum of 1st & 2nd order components; usually one or two of these components will be dominant

v3.2.2

1st Order System



$$H(s) = \frac{1}{s + \sigma}$$



Impulse Input

$$U_{in}(t) = \delta(t)$$

$$\delta(t) = \lim_{\Delta \rightarrow 0} P_\Delta(t)$$

$$\mathcal{L}\{s(t)\} = \int_0^\infty s(t) e^{-st} dt = \int_0^\infty s(t) e^{-st} dt = 1 \quad (\text{sifting property})$$

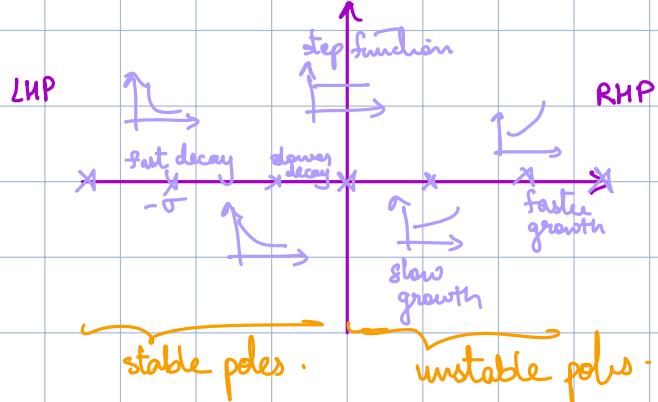
* Impulse Response of System is just the inverse Laplace transform of the Transfer function of the system $\cdot (Y(s) = H(s))$
 $\Rightarrow y(t) = h(t) = \mathcal{L}^{-1}\{H(s)\}$

Impulse Response $h(t) = e^{-\sigma t} 1(t)$

$$\int_{-\infty}^{\infty} \delta(t) g(t) dt = g(0) \quad [\text{Sifting property}] , \int_{-\infty}^{\infty} \delta(t-1000) (t^2+3) dt = 1000^2 + 3$$

1st Order System Impulse Response as a function of pole location

$$H(s) = \frac{1}{s+\sigma} \quad h(t) = e^{-\sigma t} 1(t)$$



If a system transfer function is n^{th} order with only real poles, the pole furthest to the right in the s -plane is dominant.

→ so best approximation of the system would be the term with bright most pole as a first-order system

e.g. if all poles considered $\frac{C_7}{s+\sigma_7}$
 but if only stable poles then $\frac{C_8}{s+\sigma_8}$

accuracy of approximation
 is more accurate if spaced out
 well and not clustered.

N 3.2.3

2nd Order System

$$H(s) = \frac{b_1}{s^2 + a_1 s + a_2}$$

$$U_{in}(s) \rightarrow [H(s)] \rightarrow Y(s)$$

$$b_1 = a_2 = \omega_n^2, a_1 = 2\xi\omega_n \rightarrow H(s) = \frac{\omega_n^2}{s^2 + 2\xi\omega_n s + \omega_n^2}$$

↳ with this definition we'll have DC gain as 1.

$$\omega_n = \sqrt{(\xi\omega_n)^2 + \omega_d^2} = \sqrt{\sigma^2 + \omega_d^2}$$

$\omega_n > 0$. actual frequency / damped natural frequency

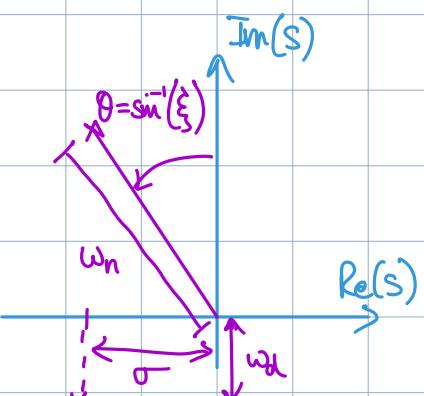
$$s = -\xi\omega_n + j\omega_n \sqrt{1-\xi^2}$$

damping

undamped natural frequency

distance of pole from imaginary axis

distance of pole from real axis



$0 < \xi < 1 \rightarrow$ for stable roots/poles -

(when $\xi > 1$, 2 real poles;
 $\xi < 1$, left plane, unstable system)

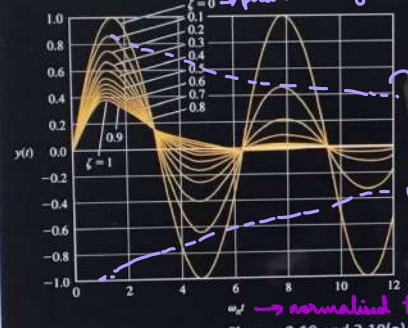
Impulse Response of 2nd Order System

$$U_{in}(s) \xrightarrow{H(s)} Y(s)$$

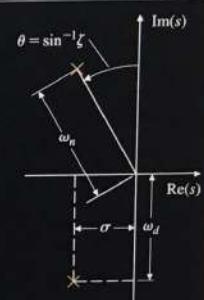
$$\begin{aligned} H(s) &= \frac{\omega_n^2}{s^2 + 2\zeta\omega_n s + \omega_n^2} = \frac{\omega_n^2}{s^2 + 2\zeta\omega_n s + \zeta^2\omega_n^2 + \omega_n^2 - \zeta^2\omega_n^2} \\ &= \frac{\omega_n^2}{(s + \zeta\omega_n)^2 + \omega_n^2(1 - \zeta^2)} = \frac{\omega_n^2}{(s + \sigma)^2 + \omega_d^2/\omega_n \sqrt{1 - \zeta^2}} \\ &= \frac{\omega_n}{\sqrt{1 - \zeta^2}} \left[\frac{\omega_d}{(s + \sigma)^2 + \omega_d^2} \right] \\ \Rightarrow h(t) &= \frac{\omega_n}{\sqrt{1 - \zeta^2}} e^{-\sigma t} \sin(\omega_d t) 1(t) \end{aligned}$$

2nd Order System

Impulse Responses for various ζ



$$\text{Impulse Response } h(t) = \frac{\omega_n}{\sqrt{1 - \zeta^2}} e^{-\sigma t} \sin(\omega_d t) 1(t)$$



Figures 3.18 and 3.19(a) from FPE 7th edition

for $\xi > 1$, envelope increases, ($\sigma < 0$).
 poles on the right half plane



Impulse Responses of 1st and 2nd Order Systems as a function of pole locations

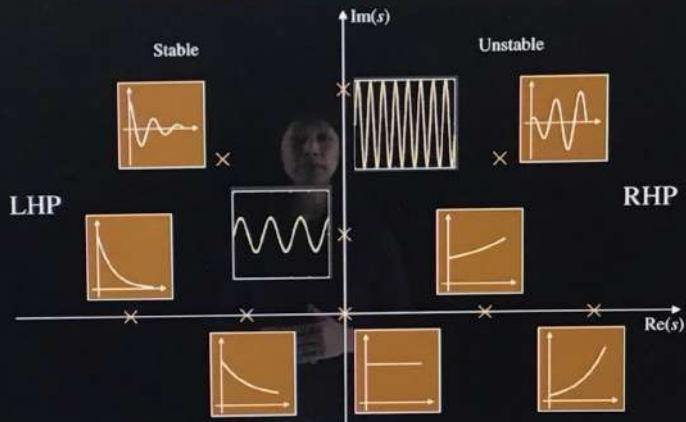


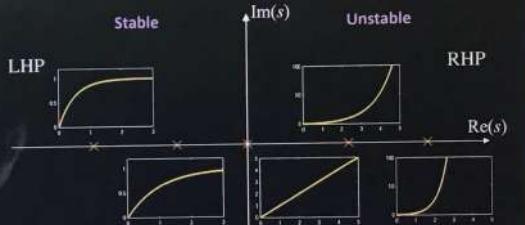
Image from Figure 3.16 in FPE 7th edition

(assumed complex conjugate plots below the axis.)

v 3.2.4

STEP RESPONSES OF 1ST ORDER SYSTEMS

Professor Lucy Pao



$$H(s) = \frac{b}{s + \sigma} \quad \text{pole @ } s = -\sigma$$



$$U_{in}(s) \xrightarrow{H(s)} Y(s)$$

$$U_{in}(t) = 1(t)$$

$$\hookrightarrow U_{in}(s) = \frac{1}{s}$$

$$Y(s) = H(s) U_{in}(s)$$

$$= \frac{b}{s + \sigma} \cdot \frac{1}{s}$$

$$C_1 = s Y(s) \Big|_{s=0} = \frac{b}{\sigma}$$

$$\hookleftarrow Y(s) = \frac{C_1}{s} + \frac{C_2}{s + \sigma}$$

$$C_2 = (s + \sigma) Y(s) \Big|_{s=-\sigma} = -\frac{b}{\sigma}$$

$$\Rightarrow y(t) = \frac{b}{\sigma} 1(t) + \left(-\frac{b}{\sigma}\right) e^{-\sigma t} 1(t) \Rightarrow y(t) = \frac{b}{\sigma} (1 - e^{-\sigma t}) 1(t) \quad [\text{causal system}]$$

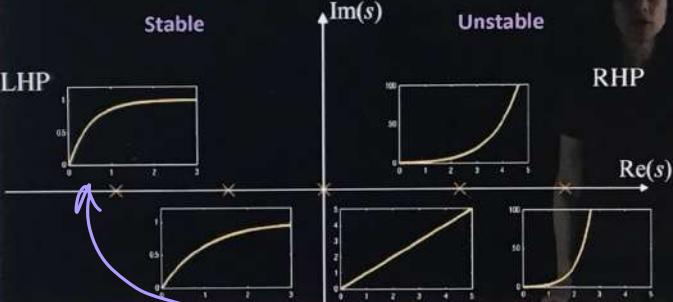
1st Order System Step Response

$$y_{ss} = \lim_{s \rightarrow 0} sY(s) = \frac{b}{\sigma} \text{ for } \sigma > 0$$

$$Y(s) = \frac{b}{s(s + \sigma)}$$

Step Response

$$y(t) = \frac{b}{\sigma}(1 - e^{-\sigma t}) 1(t)$$



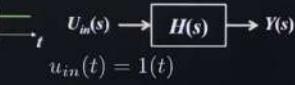
$$y_{ss} = \lim_{t \rightarrow \infty} y(t) = \frac{b}{\sigma} \text{ for } \sigma > 0$$

$$H(s) = \frac{b}{s + \sigma}$$

pole at $s = -\sigma$

further left means faster convergence / decay

Step Response of 2nd Order Systems



$$H(s) = \frac{\omega_n^2}{s^2 + 2\zeta\omega_n s + \omega_n^2}$$

poles at $s = -\sigma \pm j\omega_d$

$$Y(s) = \frac{\omega_n^2}{s^2 + 2\zeta\omega_n s + \omega_n^2} \cdot \frac{1}{s} = \frac{C_1}{s} + \frac{C_2 s + C_3}{s^2 + 2\zeta\omega_n s + \omega_n^2}$$

$$C_1 = sY(s) \Big|_{s=0} = 1$$

$$\frac{(s^2 + 2\zeta\omega_n s + \omega_n^2) + C_2 s^2 + C_3 s}{s(s^2 + 2\zeta\omega_n s + \omega_n^2)}$$

$$Y(s) = \frac{\omega_n^2}{s^2 + 2\zeta\omega_n s + \omega_n^2} \cdot \frac{1}{s} = \frac{1}{s} + \frac{C_2 s + C_3}{s^2 + 2\zeta\omega_n s + \omega_n^2}$$

$$(s^2 + 2\zeta\omega_n s + \omega_n^2) + C_2 s^2 + C_3 s = \omega_n^2$$

$$(1 + C_2)s^2 + (2\zeta\omega_n + C_3)s + \omega_n^2 = \omega_n^2$$

$$\Rightarrow C_2 = -1, \quad C_3 = -2\zeta\omega_n$$

$$Y(s) = \frac{1}{s} + \frac{-s - 2\zeta\omega_n}{s^2 + 2\zeta\omega_n s + \omega_n^2} = \frac{1}{s} - \frac{s + 2\sigma}{(s + \sigma)^2 + \omega_d^2}$$

$$= \frac{1}{s} - \frac{s + \sigma}{(s + \sigma)^2 + \omega_d^2} - \frac{\sigma}{\omega_d} \frac{\omega_d}{(s + \sigma)^2 + \omega_d^2}$$

$$\frac{s+a}{(s+a)^2+b^2} \leftrightarrow e^{-at} \cos bt$$

$$\frac{b}{(s+a)^2+b^2} \leftrightarrow e^{-at} \sin bt$$

$$Y(s) = \frac{\omega_n^2}{s^2 + 2\zeta\omega_n s + \omega_n^2} \cdot \frac{1}{s} = \frac{1}{s} - \frac{s + \sigma}{(s + \sigma)^2 + \omega_d^2} - \frac{\sigma}{\omega_d} \frac{\omega_d}{(s + \sigma)^2 + \omega_d^2}$$

Step Response

$$y(t) = \left[1 - \left(e^{-\sigma t} \cos(\omega_d t) + \frac{\sigma}{\omega_d} e^{-\sigma t} \sin(\omega_d t) \right) \right] 1(t)$$

$$= \left[1 - e^{-\sigma t} \left(\cos(\omega_d t) + \frac{\sigma}{\omega_d} \sin(\omega_d t) \right) \right] 1(t)$$

Steady-State Value

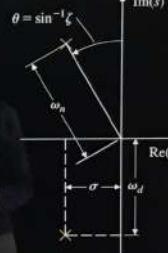
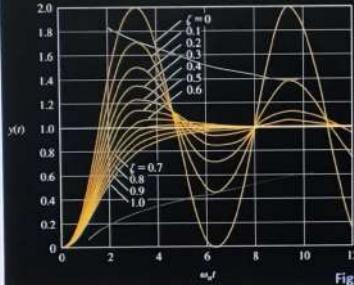
$$y_{ss}(t) = \lim_{t \rightarrow \infty} y(t) = 1 \text{ for } \sigma > 0$$

$$= \lim_{s \rightarrow 0} sY(s) = 1 \text{ for } \sigma > 0$$

2nd Order System Step Responses for various ζ

Step Response

$$y(t) = \left[1 - e^{-\sigma t} \left(\cos(\omega_d t) + \frac{\sigma}{\omega_d} \sin(\omega_d t) \right) \right] 1(t)$$



Figures 3.18 and 3.19(b) in FPE 7th edition

(similar to what we saw for impulse response)

Summary

- Higher-order systems can be broken down into multiple 1st or 2nd order sub-systems
 - Often, a 1st to 3rd order reduced-order model can be a reasonably good approximation for higher-order systems
- 1st and 2nd order systems can be analyzed in detail
- Intuition from pole locations and the corresponding response characteristics will be useful in designing and iterating on controllers to meet performance specifications

if any pole/poles is much farther to the right of the s-plane are dominant,

v3.2.6

Week 3 Graded Assgn.

$$\text{IFT: } \lim_{s \rightarrow 0} sF(s) = f(0^+) \quad \lim_{t \rightarrow \infty} f(t) = \lim_{s \rightarrow 0} sF(s)$$

① $G(s) = \frac{-2(s-1)}{(s+1)(s+2)}$

$$Y(s) = G(s)U(s) = \frac{-2(s-1)}{(s+1)(s+2)}$$

$$cf(0^+) = \frac{-2(1-\frac{1}{s})}{(1+\frac{1}{s})(1+\frac{2}{s})} = \underline{\underline{0}}$$

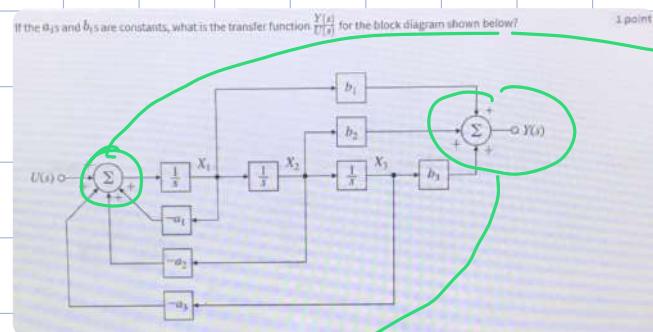
② $y(t) \leftrightarrow Y(s)$

$$\lim_{t \rightarrow \infty} y_1(t) = \lim_{s \rightarrow 0} Y_1(s) = \lim_{s \rightarrow 0} \frac{-2(s-1)}{(s+1)(s+2)} = \underline{\underline{1}}$$

③ $\dot{y}_1(0^+) = \lim_{s \rightarrow \infty} s^2 Y_1(s)$

$$= \lim_{s \rightarrow \infty} \frac{-2s(s-1)}{(s+1)(s+2)} = \underline{\underline{-2}}$$

④ $\lim_{t \rightarrow \infty} \ddot{y}_1(t) = \lim_{s \rightarrow 0} s^2 Y_1(s) = -\frac{2(s-1)s}{(s+1)(s+2)} = \underline{\underline{0}}$



$$X_1 = \frac{1}{s}(U - a_1 X_1 - a_2 X_2 - a_3 X_3)$$

$$X_2 = \frac{X_1}{s}, \quad X_3 = \frac{X_2}{s}$$

$$(s+a_1)X_1 = U - a_2\left(\frac{X_1}{s}\right) - a_3\left(\frac{X_1}{s^2}\right)$$

$$X_1 = \frac{s^2}{s^2 + a_1 s^2 + a_2 s + a_3} U$$

$$\Rightarrow X_2, X_3$$

$$h(t) = \begin{cases} 1 & h(-t) < 0 \\ 0 & h(-t) = 0 \\ 1 & h(-t) > 0 \end{cases}$$

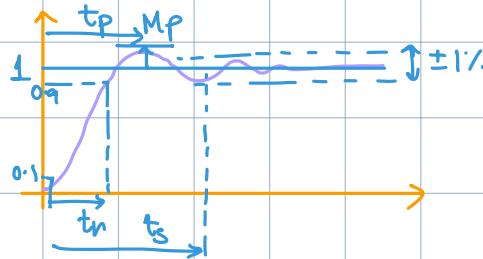
⑤ $\gamma(s) = b_1 X_1 + b_2 X_2 + b_3 X_3$

$$\frac{\gamma(s)}{U(s)} = \frac{b_1 s^2 + b_2 s + b_3}{s^2 + a_1 s^2 + a_2 s + a_3}$$

⑥ $u_{in}(t) = \text{sgn} \{ h(-t) \}$

$$y(0) = \int_{-\infty}^{\infty} h(\tilde{t}) u_{in}(0-\tilde{t}) d\tilde{t} = \int_{-\infty}^{\infty} h(\tilde{t}) \text{sgn} \{ h(-\tilde{t}) \} d\tilde{t} = \int_{-\infty}^{\infty} |h(\tilde{t})| d\tilde{t}$$

Transient Step Response Performance Specifications



step responses are common because we tend to change systems from one fixed state/setpoint to another.

t_r : rise time — 0 or 0.1 to 0.9 level time duration

t_p : peak time — time till maximum overshoot occurs

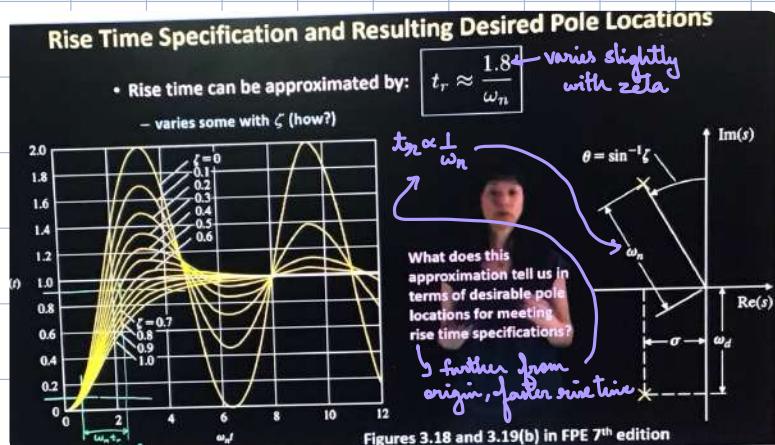
M_p : maximum overshoot

t_s : settling time — time after which response will stay within some settle boundary

we will develop some rules of thumb based on 2nd order system response and desired pole location:

$$y(t) = \left[1 - e^{-\sigma t} \left(\cos(\omega_d t) + \frac{\sigma}{\omega_d} \sin(\omega_d t) \right) \right] u(t)$$

Rise Time & Settling Time Specification and Desired Pole Location



* for 1% settling time

$$e^{-\sigma t_s} = 0.01$$

$$t_s = \frac{2 \ln 10}{\sigma} \approx \frac{4.6}{\sigma} = \frac{4.6}{\xi \omega_n}$$

more into left half plane.

↳ further poles implies faster settling time

Practice Assn - 5% settling time

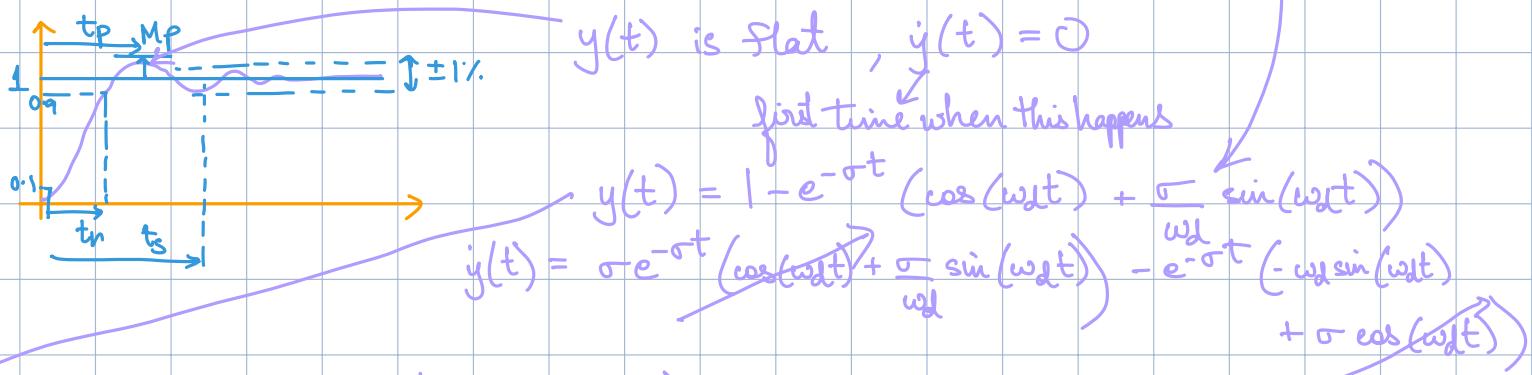
$$e^{-\sigma t_s} = 0.05 \Rightarrow t_s = \frac{\ln 20}{\sigma} = \frac{2.99}{\sigma}$$

v 4.1.4

Peak Time & Overshoot Specifications and Desired Pole locations

$$U_{in}(s) \rightarrow H(s) \rightarrow Y(s) \quad H(s) = \frac{\omega_n^2}{s^2 + 2\xi\omega_n s + \omega_n^2}$$

step response of second-order system (with no finite zeros)



$$y(t) = 0 \Rightarrow e^{-\sigma t} \left(\frac{\sigma^2}{\omega_d} + \omega_d \right) \sin(\omega_d t) = 0 \Rightarrow > 0$$

$$\omega_d t = n\pi \quad (n=1)$$

$$t_p = \frac{\pi}{\omega_d}$$

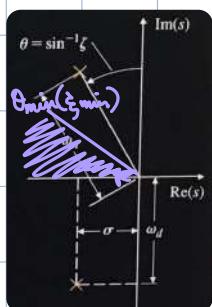
→ can use as general rule of thumb for higher order systems too

of damped frequency of dominant mode

$$y(t_p) = 1 + e^{-\sigma\pi/\omega_d} = 1 + M_p \Rightarrow M_p = \frac{\sigma\pi}{\omega_d} = \frac{\xi\omega_n\pi}{\omega_d\sqrt{1-\xi^2}}$$

$$M_p = e^{-\frac{\xi\pi}{\sqrt{1-\xi^2}}}, \quad 0 < \xi < 1$$

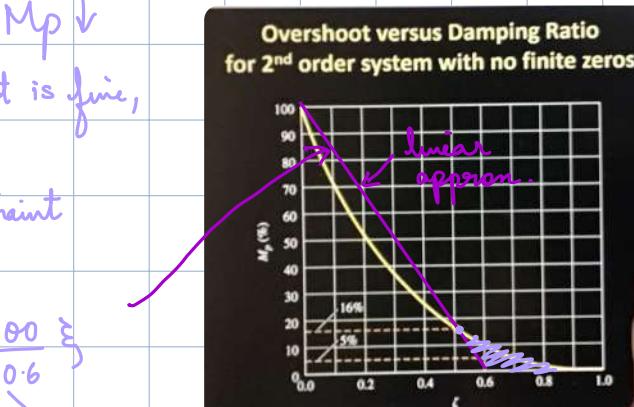
$\xi < 0 \rightarrow$ grows
 $\xi = 0 \rightarrow$ no steady state, only oscillatory
 $\xi \geq 1 \rightarrow$ real axis overdamped



as $\xi \uparrow$, $\theta \uparrow \rightarrow M_p \downarrow$
region till which even shoot is fine,
 $\theta > \theta_{min}$ for
 $M_p < M_{p_{max}}$ ← constraint

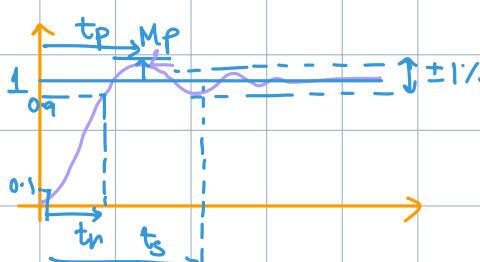
this does not work for very low overshoot requirements

$$0 < \xi < 0.6 \quad \leftarrow M_p = 100 \left(1 - \frac{\xi}{0.6} \right)$$



v4.1.5

Step Response Specifications : Analysis vs Design.



- Analysis - given your system and estimates of ξ and ω_n (hence, σ and ω_d)

$$t_n \approx \frac{1.8}{\omega_n}, \quad t_s = \frac{4.6}{\sigma}, \quad t_p = \frac{\pi}{\omega_d}, \quad M_p = e^{-\frac{\xi\pi}{\sqrt{1-\xi^2}}}$$

- Design - given desired specifications for t_r , t_s and M_p , the above relations can be used to determine the desired location of the system poles.

$$t_r < t_{r_{desired}} ; \quad t_s < t_{s_{desired}} ; \quad M_p \leq M_{p_{desired}}$$

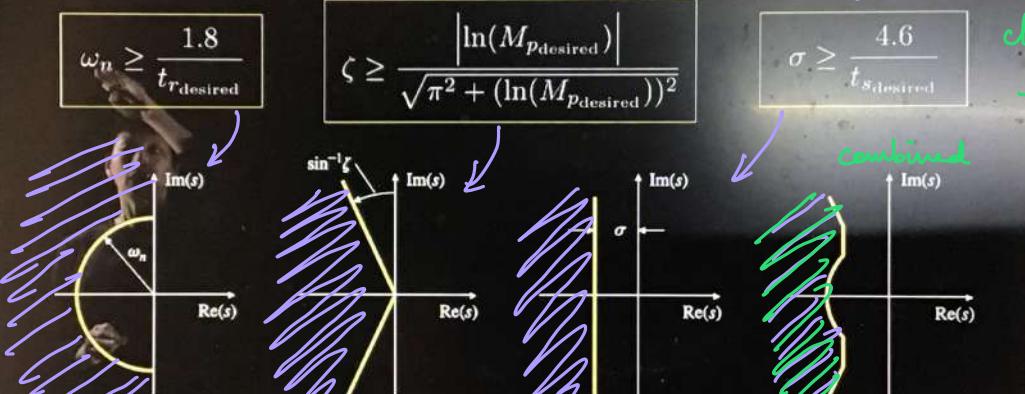
$t_r \approx \frac{1.8}{\omega_n}$	$t_r \leq t_{r_{desired}}$	$M_p = e^{\frac{-\zeta\pi}{\sqrt{1-\zeta^2}}}$	$M_p \leq M_{p_{desired}}$	fractional, b/w 0 & 1, ∴ negative
$\omega_n \geq \frac{1.8}{t_{r_{desired}}}$	$t_r \approx \frac{1.8}{\omega_n} \leq t_{r_{desired}}$	$e^{-\frac{\pi\zeta}{\sqrt{1-\zeta^2}}} \leq M_{p_{desired}} \rightarrow \frac{-\pi\zeta}{\sqrt{1-\zeta^2}} \leq \ln(M_{p_{desired}})$	$\frac{\pi\zeta}{\sqrt{1-\zeta^2}} \geq -\ln(M_{p_{desired}}) \rightarrow \frac{\pi^2\zeta^2}{(1-\zeta^2)} \geq [\ln(M_{p_{desired}})]^2$	

$t_s \approx \frac{4.6}{\sigma}$	$t_s \leq t_{s_{desired}}$	$\pi^2\zeta^2 \geq (\ln(M_{p_{desired}}))^2 - (\ln(M_{p_{desired}}))^2\zeta^2$
$\sigma \geq \frac{4.6}{t_{s_{desired}}}$	$\frac{4.6}{\sigma} \leq t_{s_{desired}}$	$[\pi^2 + (\ln(M_{p_{desired}}))^2]\zeta^2 \geq (\ln(M_{p_{desired}}))^2$

$$\zeta \geq \frac{|\ln(M_{p_{desired}})|}{\sqrt{\pi^2 + (\ln(M_{p_{desired}}))^2}}$$

Desired Pole Location Regions

(pole assumed in)
left half s-plane



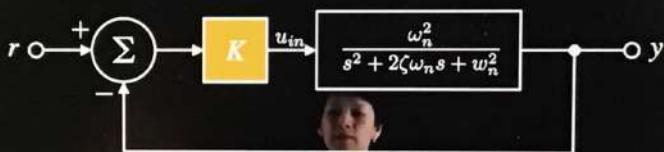
closed loop poles → basically the modified open loop original system with a controller

Figure 3.25 in FPE 7th edition

these are used as approx. for higher order systems too .

IMPORTANT!

How Simple Proportional Control Can Change Pole Locations



- Unity feedback system
 - Unless otherwise stated, assume negative feedback (more common than positive feedback)
- Open-loop transfer function is same as "loop gain"
 - Which is same as "forward gain" in a unity feedback system
- What is overall transfer function of closed-loop system from r to y ?

Summary

- Can predict 2nd order system response based upon pole locations
- Conversely, given desired step response performance specifications, can determine desired regions for the system poles

- In general:

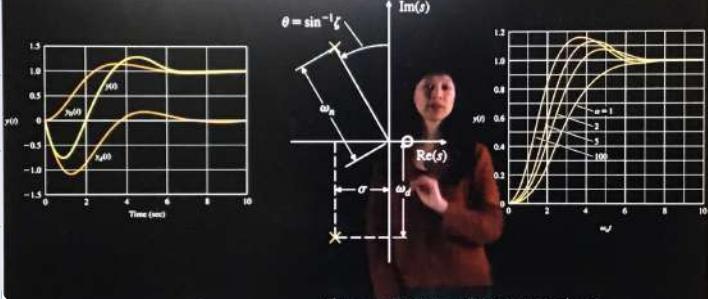
$$\begin{aligned} \omega_n \uparrow &\Rightarrow t_r \downarrow & \omega_d \uparrow &\Rightarrow t_p \downarrow \\ \sigma \uparrow &\Rightarrow t_s \downarrow & \zeta \uparrow &\Rightarrow M_p \downarrow \end{aligned}$$

- So why not just make ω_n and σ extremely large?

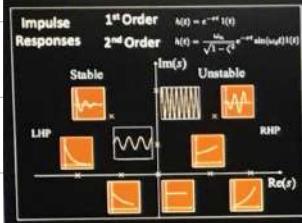
Effects of Zeros and Additional Poles

v4.2.1

INTRODUCTION TO EFFECTS OF ZEROS AND ADDITIONAL POLES



Impulse and Step Responses of 1st and 2nd Order Systems



LHP Poles

- Stable responses
 - Decaying impulse responses
 - Step response gives a finite steady-state value
- Usually want these

RHP Poles

- Unstable
 - Growing responses
- Usually don't want these (except in very special cases - F16, nuclear reactions)

Images from Figures 3.16 and 3.19(b) in FPE 7th edition

v4.2.2

DC Gain of a System

$$V_{in}(s) \rightarrow H(s) \rightarrow Y(s)$$

$$v_{in} = 1(t)$$

$$Y(s) = H(s) \cdot \frac{1}{s} \Rightarrow y_{ss} = \lim_{s \rightarrow 0} Y(s) = \lim_{s \rightarrow 0} \frac{1}{s} H(s)$$

- DC gain of a system is the ratio of the output of a system to a constant input.
when stable system, $\text{DC gain} = \lim_{s \rightarrow 0} H(s)$

same as applying unit-step input to system $H(s)$ and computing the final value of the system response using the Final Value Theorem.

2nd order system considered had unit DC gain, $H(s) = \frac{\omega_n^2}{s^2 + 2\xi\omega_n s + \omega_n^2}$

often desired but
not always the case.

Effect of Zeros.

v4.2.3

- How does an additional zero in the 2nd order system change the response?

Consider transform with "normalised" time and zero locations

$$H(s) = \frac{s}{\alpha \xi \omega_n + 1} \frac{(s/\omega_n)^2 + 2\xi(s/\omega_n) + 1}{(s/\omega_n)^2 + 2\xi(s/\omega_n) + 1}$$

$$s = -\xi \omega_n \pm j \omega_n \sqrt{1-\xi^2} = \sigma + j \omega_d \quad \text{— poles are unchanged}$$

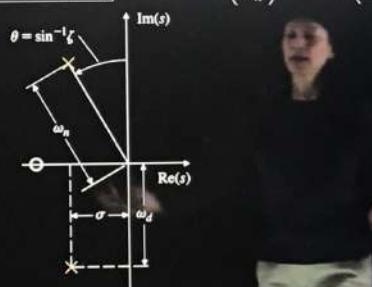
$$\text{zero at } s = -\alpha \xi \omega_n = -\alpha \sigma \quad (\alpha > 0, \text{ zero in left half plane})$$

Additional Zero Primarily Affects M_p and t_r

Replace s/ω_n with s and plot step response versus $\omega_n t$:

zero: $-\alpha\sigma$
poles: $-\sigma \pm j\omega_d$

$$H(s) = \frac{\frac{s}{\alpha\zeta\omega_n} + 1}{\left(\frac{s}{\omega_n}\right)^2 + 2\zeta\left(\frac{s}{\omega_n}\right) + 1} \rightarrow H(s) = \frac{\frac{s}{\alpha\zeta} + 1}{s^2 + 2\zeta s + 1}$$



Images from Figures 3.18 and 3.27 in FPE 7th edition

as $\zeta \uparrow$, the overshoot will converge to the case where there is no zero ($\approx 18\%$) @ almost greater than 4x from $j\omega$ as the poles.



Additional Zero Primarily Increases M_p and Decreases t_r

zero: $-\alpha\sigma$
poles: $-\sigma \pm j\omega_d$

$$H(s) = \frac{\frac{s}{\alpha\zeta} + 1}{s^2 + 2\zeta s + 1} \quad \text{DC gain } = 1$$



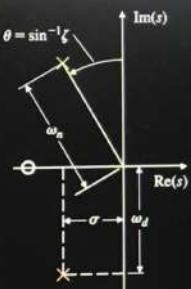
Image from Figure 3.18 in FPE 7th edition

Figure 3.28 in FPE 7th edition appears to be in error.

Additional Zero Primarily Increases M_p and Decreases t_r

zero: $-\alpha\sigma$
poles: $-\sigma \pm j\omega_d$

$$H(s) = \frac{\frac{s}{\alpha\zeta} + 1}{s^2 + 2\zeta s + 1}$$



Images from Figures 3.18 and 3.29 in FPE 7th edition

v4.2.4

Effect of Zeros: Analytical Explanation

$$H(s) = \frac{\frac{s}{\alpha\zeta} + 1}{s^2 + 2\zeta s + 1} = \frac{1}{s^2 + 2\zeta s + 1} + \frac{1}{\alpha\zeta} \cdot \frac{s}{s^2 + 2\zeta s + 1}$$

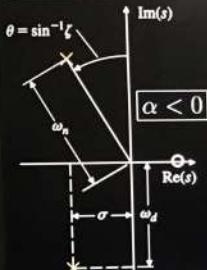
as $\alpha \uparrow$, lesser effect of 2nd term

suppressed overshoot

Right-Half-Plane (RHP) Zero (or Nonminimum-Phase Zero)

zero: $-\alpha\sigma$
poles: $-\sigma \pm j\omega_d$

$$H(s) = \frac{\frac{s}{\alpha\zeta} + 1}{s^2 + 2\zeta s + 1} = \frac{1}{s^2 + 2\zeta s + 1} + \frac{1}{\alpha\zeta} \frac{s}{s^2 + 2\zeta s + 1}$$



non minimum phase zero behaviour (other very fast than itself)

Images from Figures 3.18 and 3.31 in FPE 7th edition

Can we explain the effect of a zero by more closely analyzing $H(s)$?

$$H(s) = \frac{\frac{s}{\alpha\zeta} + 1}{s^2 + 2\zeta s + 1} = \frac{1}{s^2 + 2\zeta s + 1} + \frac{1}{\alpha\zeta} \frac{s}{s^2 + 2\zeta s + 1}$$

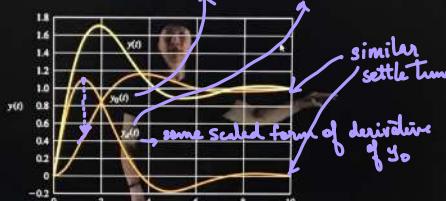


Figure 3.30 in FPE 7th edition

Summary

- For 2nd order systems with no finite zeros, the step response characteristics can be predicted as

$$t_r \approx \frac{1.8}{\omega_n}$$

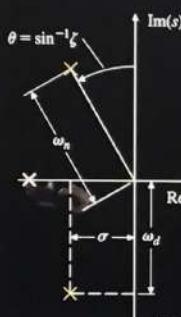
$$t_s \approx \frac{4.6}{\sigma}$$

$$M_p = e^{-\frac{\zeta\pi}{\sqrt{1-\zeta^2}}}$$

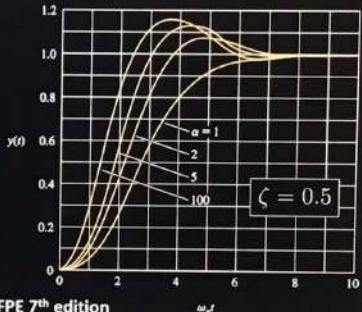
- A zero in the LHP increases the overshoot if the zero is within a factor of 4 or 5 of the real part of the complex poles.
- A zero in the RHP depresses overshoot and can lead the step response to start out in the wrong direction

EFFECTS OF ADDITIONAL POLES

poles: $-\sigma \pm j\omega_d$
 $-\alpha\sigma$

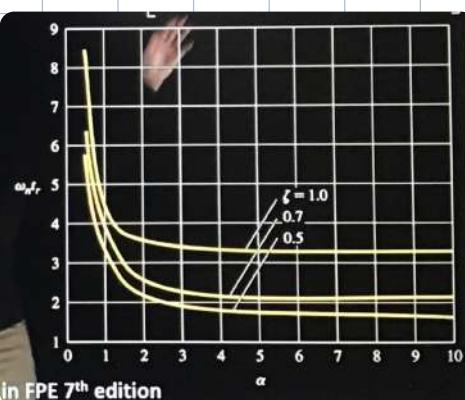


$$H(s) = \frac{1}{\left(\frac{s}{\alpha\zeta\omega_n} + 1\right) \left[\left(\frac{s}{\omega_n}\right)^2 + 2\zeta\left(\frac{s}{\omega_n}\right) + 1\right]}$$



Images from Figures 3.18 and 3.36 in FPE 7th edition

$\alpha > 0 \rightarrow$ stable system; similarly as $\alpha \uparrow$, additional pole no effect



In FPE 7th edition

$\alpha \downarrow \rightarrow$ rise time increase,
 \downarrow decrease overshoot
 effect more intense ↗

v4.2.6

Near Pole-Zero Cancellations

$$H_1(s) = \frac{2}{s+2}$$

$$H_2(s) = \frac{2(s+1+\epsilon)}{(1+\epsilon)(s+1)(s+2)}$$

+ to keep same DC gain

$$H_3(s) = \frac{2(s-1+\epsilon)}{(1-\epsilon)(s-1)(s+2)}$$

Is the behaviour of $H_2(s)$ and $H_3(s)$, both similar to $H_1(s)$? Why or why not?

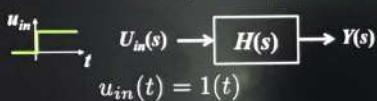
$$= \frac{C_1}{s+1} + \frac{C_2}{s+2}$$

$$= \frac{C_1}{s-1} + \frac{C_2}{s+2}$$

$$C_1 = (s-p) H(s) \Big|_{s=p}$$

\Rightarrow If $H(s)$ has a zero near pole @ $s=p$, then C_1 is small.

Step Response of 1st Order Systems



$$H(s) = \frac{b}{s+\sigma}$$

pole at $s = -\sigma$

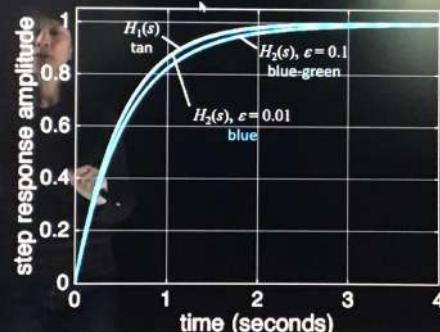
$$Y(s) = H(s)U_{in}(s) = \frac{b}{s+\sigma} \cdot \frac{1}{s} = \frac{C_1}{s} + \frac{C_2}{s+\sigma}$$

$$C_1 = sY(s) \Big|_{s=0} = \frac{b}{\sigma}, \quad C_2 = (s+\sigma)Y(s) \Big|_{s=-\sigma} = -\frac{b}{\sigma}$$

$$y(t) = \frac{b}{\sigma} 1(t) + \left(-\frac{b}{\sigma}\right) e^{-\sigma t} 1(t) \Rightarrow y(t) = \frac{b}{\sigma} (1 - e^{-\sigma t}) 1(t)$$

$$H_1(s) = \frac{2}{s+2}$$

$$H_2(s) = \frac{2(s+1+\epsilon)}{(1+\epsilon)(s+1)(s+2)} = \frac{C_1}{s+1} + \frac{C_2}{s+2}$$



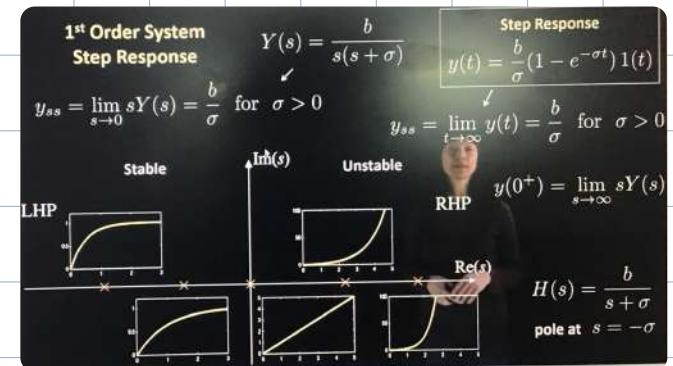
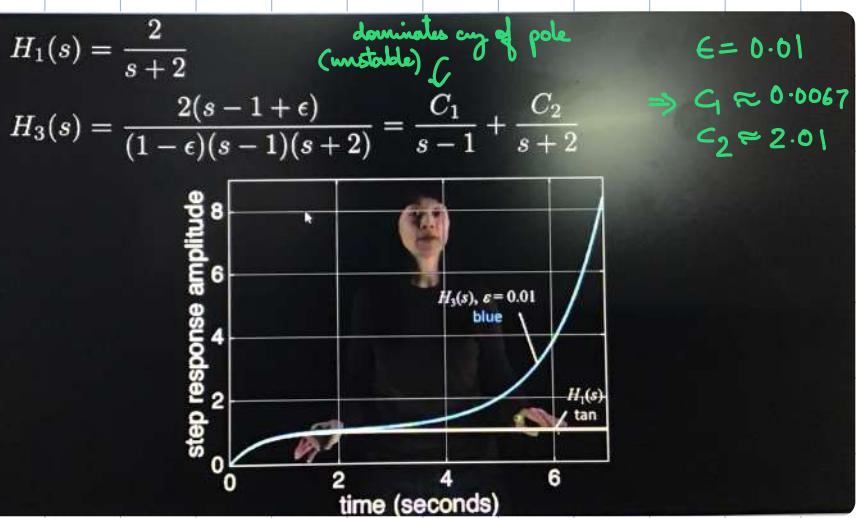
$$\epsilon = 0.01$$

$$\Rightarrow C_1 \approx 0.02 \\ C_2 \approx 1.96$$

$$\epsilon = 0.1$$

$$\Rightarrow C_1 \approx 0.18 \\ C_2 \approx 1.64$$

\Rightarrow stable pole-zero cancellations have similar response to open.



⇒ unstable pole-zero cancellations will have different response

✓ 2.4.7

Summary

- For 2nd order systems with no finite zeros, the step response characteristics can be predicted as

$$t_r \approx \frac{1.8}{\omega_n}$$

$$t_s \approx \frac{4.6}{\sigma}$$

$$M_p = e^{\frac{-\zeta\pi}{\sqrt{1-\zeta^2}}}$$

- A zero in the LHP increases the overshoot if the zero is within a factor of 4 or 5 of the real part of the complex poles.
- A zero in the RHP depresses overshoot and can lead the step response to start out in the wrong direction
- An additional pole in the LHP increases rise time if the extra pole is within a factor of 3 or 4 of the real part of the complex poles.
- Zeros near stable poles will essentially cancel out the effects of these poles.

Week 4 Assessment

①

$$1 + G(s) = 1 + \frac{K}{s(s+2)} =$$

$$t_r \leq 0.6$$

$$\frac{1.8}{\omega_n} \leq 0.6$$

$$\omega_n \geq 3$$

if

$$\sqrt{K} \geq 3 \Rightarrow K = 9$$

$$0.05 \geq e^{-\frac{\zeta\pi}{\sqrt{1-\zeta^2}}}$$

$$\frac{-\zeta\pi}{\sqrt{1-\zeta^2}} \geq \ln 0.05$$

$$\frac{\zeta^2}{1-\zeta^2} \geq \left(\frac{\ln 0.05}{\pi}\right)^2 \Rightarrow \zeta \geq \sqrt{\frac{\left(\frac{\ln 0.05}{\pi}\right)^2}{1 + \left(\frac{\ln 0.05}{\pi}\right)^2}}$$

$$\zeta \geq 0.7$$



$$\frac{\omega_n^2}{s^2 + 2\zeta\omega_n s + \omega_n^2}$$

$$② s^2 + 2s + K = 0$$

$$s = -1 \pm \sqrt{1-K}$$

$$\zeta = -\frac{1}{\omega_n \sqrt{K}} = 0.7 \Rightarrow K = 2.04, \underline{K \geq 2.04}$$

$$③ t_r = \frac{1.8}{\omega_n} = \frac{1.8}{\sqrt{K}} \text{ if } K=3, \Rightarrow t_r = 1.02 \approx 1$$

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

$$\omega_n = \sqrt{2}, \quad \zeta = \frac{1}{\sqrt{2}}$$

$$t_r = \frac{1.8}{\omega_n} \approx 1.4 \approx 1.4$$

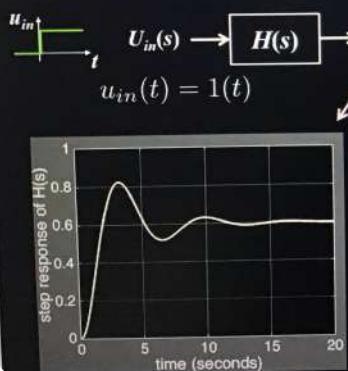
$$M_p = e^{-\frac{\zeta \pi}{\sqrt{1-\zeta^2}}} = e^{-\frac{\pi}{\sqrt{2}}} = e^{-\pi} \approx \frac{1}{e} \approx 0.1$$

v5.1.2.

Modelling from Transient Step Response Data.

MODELING FROM STEP RESPONSE DATA

Professor Lucy Pao



$$H(s) = \frac{K}{s^2 + 2\zeta\omega_n s + \omega_n^2}$$

Transient Step Response Data

$$U_{in}(s) \rightarrow H(s) \rightarrow Y(s)$$

$$u_{in}(t) = a1(t)$$

- Collect data for a number of step sizes

- Check linearity and time invariance
- May want to average results to smooth out any noise

- Measure overshoot, rise time, and settling time

- Use these measurements to estimate parameters of 2nd order transfer function

$$\omega_n \approx \frac{1.8}{t_r}$$

$$\zeta \approx \frac{|\ln(M_p)|}{\sqrt{\pi^2 + (\ln(M_p))^2}}$$

$$\sigma = \zeta \omega_n \approx \frac{4.6}{t_s}$$

$$\rightarrow H(s) = \frac{K}{s^2 + 2\zeta\omega_n s + \omega_n^2}$$

$$y_{ss} = \lim_{t \rightarrow \infty} y(t) = \lim_{s \rightarrow 0} sY(s) = \lim_{s \rightarrow 0} s \cdot \frac{K}{s^2 + 2\zeta\omega_n s + \omega_n^2} \cdot \frac{a}{s} = \frac{Ka}{\omega_n^2}$$

$$\Rightarrow K = \frac{\omega_n^2 y_{ss}}{a}$$

the modelling method outlined here works well if system is predominantly 2nd order.

System Identification

- More sophisticated "system identification" techniques exist to estimate the "best" transfer function for a given system:

$$H(s) = \frac{b_1 s^m + b_2 s^{m-1} + \dots + b_{m+1}}{s^n + a_1 s^{n-1} + \dots + a_n}$$

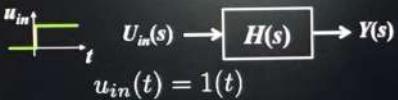
Proper system
 $m \leq n$

Strictly proper system
 $m < n$

Relative degree
(pole-zero excess)
 $r = n - m$

exactly proper system $\rightarrow m=n$

Example



$$\omega_n \approx \frac{1.8}{t_r} \quad \zeta \approx \frac{|\ln(M_p)|}{\sqrt{\pi^2 + (\ln(M_p))^2}}$$

$$\sigma = \zeta \omega_n \approx \frac{4.6}{t_s} \quad K = \frac{\omega_n^2}{a} y_{ss} = 0.4$$

$$H(s) = \frac{K}{s^2 + 2\zeta\omega_n s + \omega_n^2} \approx \frac{0.4}{s^2 + 0.6s + 1}$$

$$M_p = \frac{y_{max} - y_{ss}}{y_{ss}} \approx \frac{0.22}{0.6} = 0.37 \Rightarrow 5 = 0.3$$

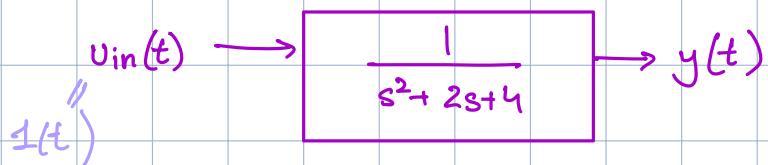
$$\sigma = \frac{4.6}{15} = 0.3 \Rightarrow \omega_n \approx 1 \text{ rad/s}$$

$H(s)$ approximation is good.
(2nd order system)

\Rightarrow If a system is predominantly 2nd order, the damping ξ , natural frequency ω_n and steady state (or DC) gain can be reasonably estimated from step response data.

v5.1.3

Example and Introduction to Proportional Control



Reasonably sketch the step response $y(t)$

Can proportional control be used to decrease t_r ?

$$\frac{1}{s^2 + 2\xi\omega_n s + \omega_n^2} \Rightarrow \omega_n = 2 \text{ rad/s}, \xi = \frac{1}{2}, \sigma = \xi \omega_n$$

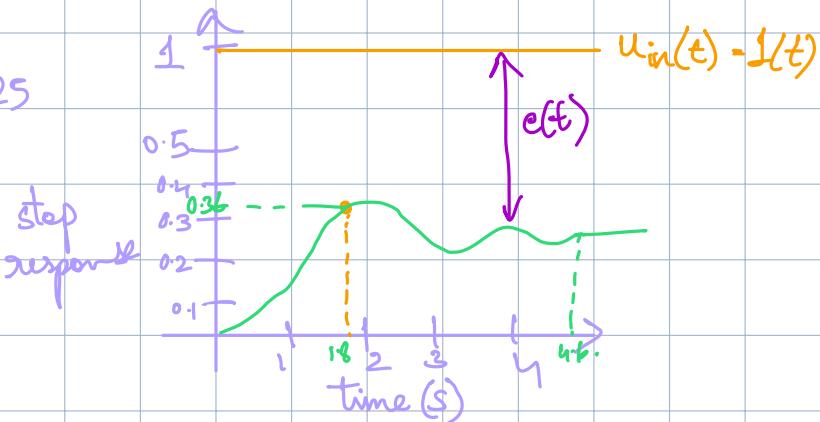
$$\Rightarrow t_r \approx \frac{1.8}{\omega_n} = \frac{1.8}{2} = 0.9 \text{ s.} \quad t_g \approx \frac{4.6}{\sigma} = \frac{4.6}{0.3} = 15.3 \text{ s.}$$

$$M_p = e^{-\frac{-\xi \pi}{\sqrt{1-\xi^2}}} \approx 0.16$$

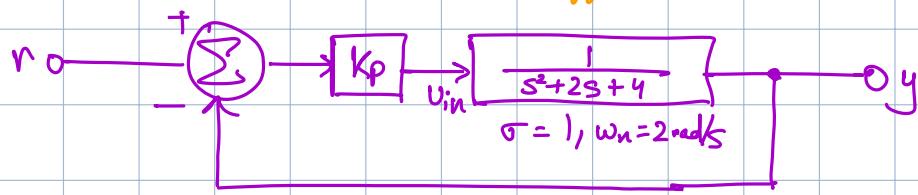
$$t_p = \frac{\pi}{\omega_d} = \frac{\pi}{\omega_n \sqrt{1-\xi^2}} \approx \frac{\pi}{2\sqrt{3/4}} \approx \frac{\pi}{\sqrt{3}} \approx 1.8 \text{ s.}$$

$$\text{DC gain} = \lim_{s \rightarrow 0} H(s) = \frac{1}{4} = 0.25$$

$$e(t) = u_{in}(t) - y(t) \approx 0.75$$



How does Proportional Control affect Closed-Loop Poles?



$$\frac{Y(s)}{R(s)} = \frac{\text{forward gain}}{1 + \text{loop gain}}$$

$$H_d(s) = \frac{Y(s)}{R(s)} = \frac{\frac{K_p}{s^2 + 2s + 4}}{1 + \frac{K_p}{s^2 + 2s + 4}} = \frac{K_p}{s^2 + 2s + 4 + K_p} = \frac{K_d}{s^2 + 2\zeta_d \omega_n s + \omega_n^2 d}$$

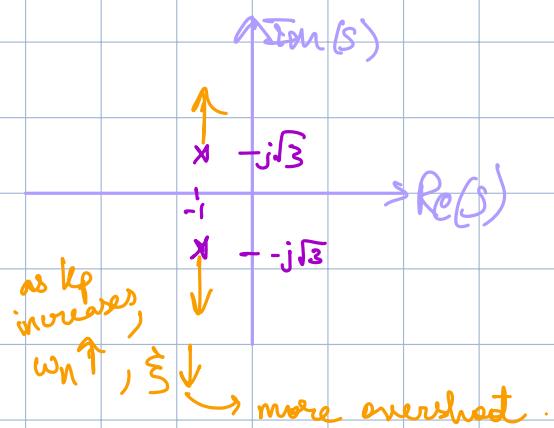
$\underline{\sigma_d} = 1$, $\underline{\omega_{nd}} = \sqrt{4 + K_p} > 2$. (assumed $K_p \geq 0$)
 $\Rightarrow \omega_{nd} > \omega_d$.

$\underline{\zeta_d} \omega_{nd} = 1 \Rightarrow \underline{\zeta_d} = \frac{1}{\sqrt{4 + K_p}}$

$$t_{rd} \approx \frac{1.8}{\omega_{nd}} \approx \frac{1.8}{\sqrt{4 + K_p}} \leq 0.8 \quad (\text{if})$$

$\Rightarrow K_p \geq 1.0625$

$$\text{DC gain} = \lim_{s \rightarrow 0} s H_d(s) = \frac{K_p}{4 + K_p}$$



$K_p \uparrow \rightarrow$ better tracking of steady state input \Rightarrow lower error.

- Feedback control can change the pole locations of the closed-loop system
- design feedback controllers to improve closed-loop performance of systems

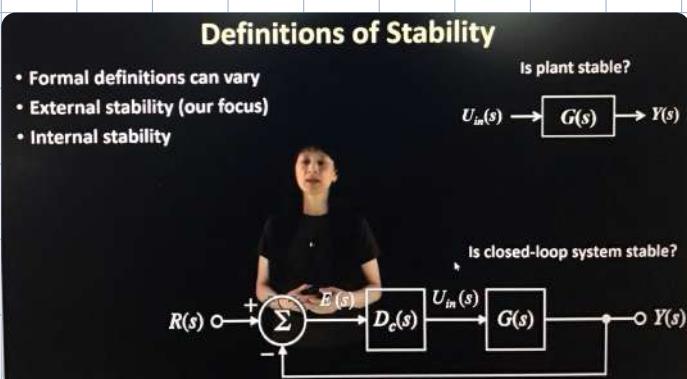
without feedback
is open loop

or $P(s)$

Both $G(s)$ & $H_d(s)$ will be often used to denote plant transfer functions

Both $G_{cl}(s)$ & $H_{cl}(s)$ will be often used to denote closed-loop transfer functions.

Both $D(s)$ and $D_c(s)$ are often used to denote the controller or compensator



BIBO Stability

- A system is Bounded-Input Bounded-Output (BIBO) stable if every bounded input leads to a bounded output.

$$U_{in}(s) \rightarrow H(s) \rightarrow Y(s)$$

- What condition must a system satisfy for BIBO stability?

Given an LTI system with input $u_{in}(t)$, output $y(t)$, and impulse response $h(t)$, then

$$y(t) = \int_{-\infty}^{\infty} h(\tau)u_{in}(t-\tau)d\tau$$

If $u_{in}(t)$ is bounded, then there is a positive constant M such that

$$|u_{in}(t)| \leq M < \infty \text{ for all } t$$

Time-domain condition for BIBO stability

$$\int_{-\infty}^{\infty} |h(\tau)|d\tau < \infty$$

- If for every time the above sufficient condition is not satisfied, we can construct a bounded input $u_{in}(t)$ such that $y(t)$ is not bounded, then the above condition is also a necessary condition for BIBO stability.

Consider the input

$$u_{in}(t) = \operatorname{sgn}\{h(-t)\} = \begin{cases} -1, & h(-t) < 0 \\ 0, & h(-t) = 0 \\ 1, & h(-t) > 0 \end{cases}$$

Clearly, $|u_{in}(t)| \leq 1$

- The output must be bounded

$$\begin{aligned} |y(t)| &= \left| \int_{-\infty}^{\infty} h(\tau)u_{in}(t-\tau)d\tau \right| \\ &\leq \int_{-\infty}^{\infty} |h(\tau)||u_{in}(t-\tau)|d\tau \\ &\leq M \int_{-\infty}^{\infty} |h(\tau)|d\tau \end{aligned}$$

- The output $y(t)$ is bounded if

Time-domain condition for BIBO stability

$$\int_{-\infty}^{\infty} |h(\tau)|d\tau < \infty$$

This is a sufficient condition for BIBO stability.

It can be shown that this is also a necessary condition for BIBO stability.

v5.2.2

constructed a bounded input with unbounded output

$$u_{in}(t) = \operatorname{sgn}\{h(-t)\} = \begin{cases} -1, & h(-t) < 0 \\ 0, & h(-t) = 0 \\ 1, & h(-t) > 0 \end{cases} \quad |u_{in}(t)| \leq 1$$

$$\begin{aligned} y(t) &= \int_{-\infty}^{\infty} h(\tau)u_{in}(t-\tau)d\tau \\ &= \int_{-\infty}^{\infty} h(\tau)\operatorname{sgn}\{h(\tau-t)\}d\tau \end{aligned}$$

$$\begin{aligned} y(0) &= \int_{-\infty}^{\infty} h(\tau)\operatorname{sgn}\{h(\tau)\}d\tau \\ &= \int_{-\infty}^{\infty} |h(\tau)|d\tau \end{aligned}$$

v5.2.3

What are the requirements on $H(s)$ for BIBO stability?

$$\begin{aligned} H(s) &= \frac{b_1 s^m + b_2 s^{m-1} + \dots + b_m}{s^n + a_1 s^{n-1} + \dots + a_n} \\ &= \frac{C_1}{s - p_1} + \frac{C_2}{s - p_2} + \dots + \frac{C_n}{s - p_n} \quad (\text{assuming distinct poles}) \end{aligned}$$

$$\Rightarrow h(t) = \left[\sum_{i=1}^n C_i e^{p_i t} \right] 1(t)$$

When are we guaranteed that $\int_{-\infty}^{\infty} |h(\tau)|d\tau < \infty$ is bounded?

$$\operatorname{Re}(p_i) < 0$$

IMPORTANT!

What are the requirements on $H(s)$ for BIBO stability?

$$H(s) = \frac{b_1 s^m + b_2 s^{m-1} + \dots + b_m}{s^n + a_1 s^{n-1} + \dots + a_n}$$

What if there are repeated poles?

If there is a pole p_i that is repeated twice, the corresponding term in $h(t)$ is of the form:

$$C_i t e^{p_i t} 1(t)$$

When are we guaranteed that $\int_{-\infty}^{\infty} |h(\tau)|d\tau < \infty$ is bounded?

→ same here (checks out with limits).

What are the requirements on $H(s)$ for BIBO stability?

$$H(s) = \frac{b_1 s^m + b_2 s^{m-1} + \dots + b_m}{s^n + a_1 s^{n-1} + \dots + a_n}$$

What if there are repeated poles?

If there is a pole p_i that is repeated m times, the corresponding term in $h(t)$ is of the form:

$$C_i \frac{1}{(m-1)!} t^{m-1} e^{p_i t} 1(t)$$

When are we guaranteed that $\int_{-\infty}^{\infty} |h(\tau)|d\tau < \infty$ is bounded?

Summary of BIBO Stability

- A system is Bounded-Input Bounded-Output (BIBO) stable if every bounded input leads to a bounded output.

Time-domain condition:

$$\int_{-\infty}^{\infty} |h(\tau)|d\tau < \infty$$

Frequency-domain condition:

All poles of $H(s)$ must be inside the LHP.

Routh's Stability Criterion

- Procedure to determine whether all roots of characteristic equation

$$s^n + a_1 s^{n-1} + \cdots + a_n = 0$$

are inside of the LHP

- Given transfer function

$$H(s) = \frac{b_1 s^m + b_2 s^{m-1} + \cdots + b_m}{s^n + a_1 s^{n-1} + \cdots + a_n}$$

- Difficult to solve for poles for $n > 2$

- Routh's stability criterion extremely useful when

- Only need to know stability (are all poles in LHP?)
- If want to know conditions on some parameters of the system such that the system is stable



v5.2.4

Necessary (but not Sufficient) Condition for Stability

- All the coefficients of the characteristic polynomial must be positive

$$s^n + a_1 s^{n-1} + \cdots + a_n = (s + p_1)(s + p_2)(s + p_3) \cdots (s + p_n)$$

For stability, $\operatorname{Re}(-p_i) < 0$

$$\Leftrightarrow \operatorname{Re}(p_i) > 0$$

$$\Rightarrow a_1 > 0 \quad \dots$$

$$\Rightarrow a_i > 0 \quad \text{for } i=1, 2, \dots, n$$

$$\begin{cases} a_1 = \sum_{i=1}^n p_i > 0 \\ a_2 = \prod_{i=1}^2 p_i > 0 \\ \vdots \\ a_n = \prod_{i=1}^n p_i > 0 \end{cases}$$

Necessary and Sufficient Condition for Stability

$$s^n + a_1 s^{n-1} + \cdots + a_n = 0$$

- All the elements in the first column of the Routh array are positive

Routh array:

s^n	1	a_2	a_4	\cdots
s^{n-1}	a_1	a_3	a_5	\cdots
s^{n-2}	b_1	b_2	b_3	\cdots
s^{n-3}	c_1	c_2	c_3	\cdots
\vdots			\vdots	
s^1	*			
s^0	*			

(This ends up being an approximately triangular matrix)



v5.2.5