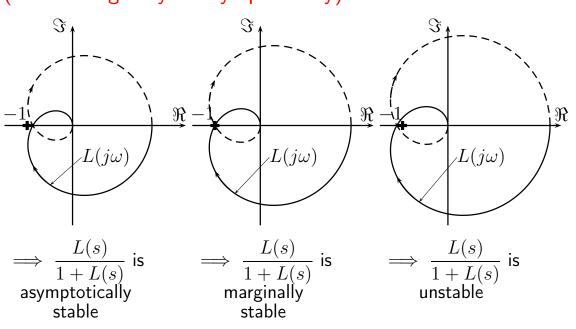
Part IB Paper 6: Information Engineering LINEAR SYSTEMS AND CONTROL loannis Lestas

HANDOUT 6

"Feedback stability and the Nyquist diagram"

If L(s) is stable , then: (either marginally or asymptotically)



That is, the *closed-loop* system is stable if the Nyquist diagram of the *return* ratio doesn't enclose the point "-1".

Summary

- The Nyquist diagram of a feedback system is a plot of the frequency response of the return ratio, with the imaginary part $\Im \left(L(j\omega)\right)$ plotted against the real part $\Re \left(L(j\omega)\right)$ on an Argand diagram (that is, like the Bode diagram, it is a plot of an *open-loop* frequency response).
- The Nyquist stability criterion states that, if
 - the open-loop system is asymptotically stable (i.e. the return ratio L(s) has all its poles in the LHP) and
 - the Nyquist diagram of $L(j\omega)$ does not enclose the point "-1", then the closed-loop system will be asymptotically stable (i.e. the closed-loop transfer function $L(s)/\big(1+L(s)\big)$ will have all its poles in the LHP)
- The real power of the Nyquist stability criterion is that it allows you to determine of the stability of the *closed-loop* system from the behaviour of the *open-loop* Nyquist diagram. This is important from a design point of view, as it relatively easy to see how changing K(s) affects L(s) = H(s)G(s)K(s), but difficult to see how changing K(s) affects L(s)/(1+L(s)) directly, for example.
- In addition, the Nyquist diagram also allows more detailed information about the behaviour of the closed-loop system to be inferred. For example
 - Gain and phase margins measure how close the Nyquist locus gets to -1 (and hence how close the closed loop system is to instability).

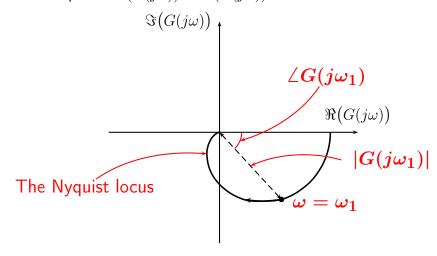
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6.1 The Nyquist Diagram

The Nyquist diagram of a system G(s) is a plot of the frequency response $G(j\omega)$ on an Argand diagram.

That is: it is a plot of $\Im(G(j\omega))$ vs $\Re(G(j\omega))$.



Examples:

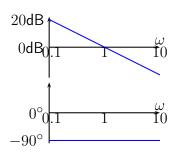
Integrator:

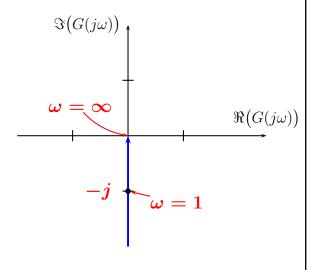
$$G(s) = \frac{1}{s}$$

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

$$|G(j\omega)| = 1/\omega$$

$$\angle G(j\omega) = -90^{\circ}$$





The Nyquist diagram of a transfer function G(s) is a plot of the frequency response $G(j\omega)$ but with different quantities on the x and y axis relative to a Bode plot. In particular, it is a plot of $G(j\omega)$ on an Argand diagram, i.e. a plot of the real vs the imaginary part of $G(j\omega)$.

As with the case of Bode plots, on a Nyquist diagram we illustrate the behaviour of $G(j\omega)$ as $\omega \to 0$ and as $\omega \to \infty$. It is convenient to consider the magnitude and phase of $G(j\omega)$ in these regimes in order to draw the diagram .

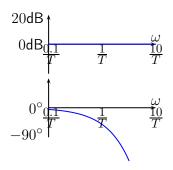
Time Delay:

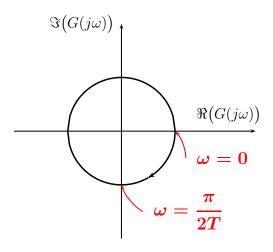
$$\overline{G(s) = e^{-sT}}$$

$$G(j\omega) = e^{-j\omega T}$$

$$|G(j\omega)| = 1$$

$$\arg G(j\omega) = -\omega T$$
(radians)





The Nyquist diagram of a system with transfer function e^{-sT} , i.e. a delay T, is a circle with centre the origin and radius 1. Note that the phase of $e^{-j\omega T}$ tends to $-\infty$ as $\omega \to \infty$.

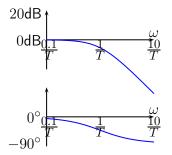
First-order lag:

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

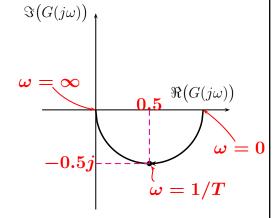
$$G(j\omega) = \frac{1}{1 + j\omega T}$$

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

$$\angle G(j\omega) = -\arctan(\omega T)$$



	$ G(j\omega) $	$\angle G(j\omega)$			
$\omega = 0$	1	0			
$\omega = \frac{1}{T}$	$\frac{1}{\sqrt{2}}$	-45°			
$\omega = \to \infty$	0	-90°			



A system with transfer function 1/(1+sT) is referred to as a first-order lag. The Nyquist diagram of such a system is illustrated on the left. It can be shown that this is part of a circle centred at the point 0.5 with radius 0.5.

Time Delay with Lag and Integrator:

$$G(s) = \frac{e^{-sT_1}}{s(1 + sT_2)}$$

$$G(j\omega) = \frac{e^{-j\omega T_1}}{j\omega(1+j\omega T_2)}$$

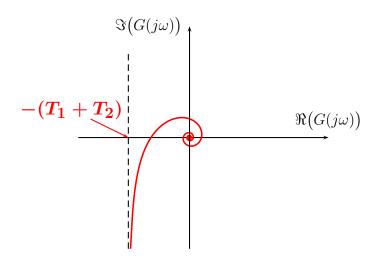
$$|G(j\omega)| = \underbrace{|e^{-j\omega T_1}|}_{1} \times \frac{1}{|j\omega|} \times \frac{1}{|1+j\omega T_2|}$$

$$\angle G(j\omega) = \underbrace{\angle e^{-j\omega T_1}}_{-\boldsymbol{\omega}T_1} - \underbrace{\angle (j\omega)}_{\mathbf{90}^{\circ}} - \angle (1 + j\omega T_2)$$

Clearly, as $\omega \to 0$ then $|G(j\omega)| \to \infty$. But this is not enough information to sketch the Nyquist diagram. Precisely how does $|G(j\omega)| \to \infty$? To answer this, we use a Taylor series expansion around $\omega = 0$.

$$\begin{array}{ccc} e^{-j\omega T_1} \rightarrow & \mathbf{1} - \boldsymbol{j} \boldsymbol{\omega} \boldsymbol{T_1} \\ 1/(j\omega T_2 + 1) \rightarrow & \mathbf{1} - \boldsymbol{j} \boldsymbol{\omega} \boldsymbol{T_2}, \end{array} \text{ and }$$

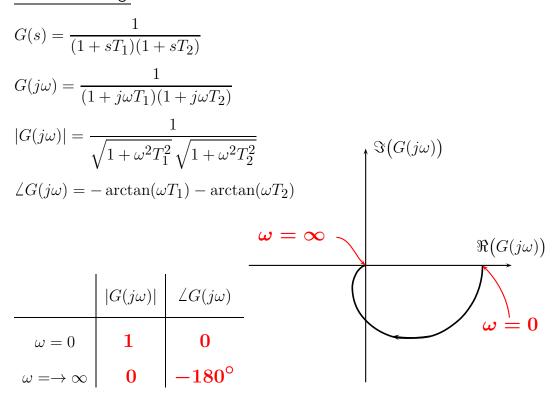
$$\implies G(j\omega) \to \frac{(1-j\omega T_1)(1-j\omega T_2)}{j\omega} = \frac{1}{j\omega} - (T_1 + T_2) + j\omega T_1 T_2.$$



When the transfer function has a pole at s=0 then $|G(j\omega)| \to \infty$ as $\omega \to 0$. In order to determine in what direction $G(j\omega)$ tends to ∞ we do a Taylor expansion around $\omega = 0$ and consider the real and imaginary parts of $G(j\omega)$.

In the example on the left we see that as $\omega \to 0$ the real part is constant and the imaginary part tends to $-\infty$. There is therefore a vertical asymptote as illustrated in the diagram.

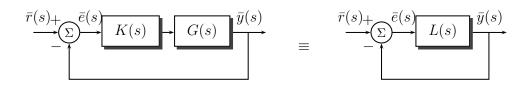
Second-order lag:



6.1.1 Sketching Nyquist diagrams

This is since $G(j\epsilon) = G(0) + j\epsilon G'(0) - \epsilon^2 G''(0) - \cdots \approx G(0) + j\epsilon G'(0)$

6.2 Feedback stability



Closed-loop poles
$$\equiv$$
 poles of $\frac{G(s)K(s)}{1+G(s)K(s)}$ \equiv roots of $1+G(s)K(s)=0$

It is difficult to see how K(s) should be chosen to ensure that all the closed-loop poles are all in the LHP. But \dots

Nyquist's Stability Theorem allows us to deduce closed-loop properties:

the location of the poles of
$$\dfrac{G(s)K(s)}{1+G(s)K(s)},$$

from open-loop properties

frequency response of the return ratio
$$L(j\omega) = G(j\omega)K(j\omega)$$
.

The basic idea is as follows: Negative feedback is used to *reduce* the size of the error e(t) in the above figures. If y(t) is too large (i.e greater than r(t)) then e(t) is negative, which will tend to reduce y(t) (provided the signs of K(s) and G(s) have been chosen appropriately). However, for any real system the phase lag from the input to the output $\left(-\angle L(j\omega)\right)$ will tend to increase with frequency, eventually reaching 180° . When this happens, the negative feedback is turned into positive feedback. If the gain $|L(j\omega)|$ has not decreased to less than 1 by this frequency then instability of the closed-loop system will result.

The remainder of this handout will focus on the *Nyquist Stability Theorem*. This is a very important result in control engineering that facilitates control system design.

Its key feature is that allows to deduce the stability of the closed-loop system from the frequency response of the return ratio $L(j\omega)$, i.e. from open-loop properties.

In the next few pages we will discuss intuition behind theorem, and state first an informal version of the theorem; i.e. simpler statement that holds for the systems we will come across in this course. Towards the end of the handout we will state also the full version of the theorem.

It should be noted that we will not provide the full proof of the Nyquist Stability Theorem as this is quite involved and is outside the scope of this course.

6.2.1 Significance of the point "-1"

If the Nyquist locus passes through the point "-1", i.e. if

$$L(j\omega_1)=-1$$
 for some ω_1

then the closed-loop frequency response $L(j\omega)/\big(1+L(j\omega)\big)$ becomes infinite at that frequency, ie

$$L(j\omega_1)/(1+L(j\omega_1))\to\infty$$
 This is not a good thing!

In this case, if $e(t) = \cos(\omega_1 t)$ then in steady-state we have

$$y(t) = |L(j\omega_1)| \cos(\omega_1 t + \angle L(j\omega_1))$$

= $\cos(\omega_1 t + \pi) = -\cos(\omega_1 t)$.

However e(t) = r(t) - y(t), which means that

$$r(t) = e(t) + y(t) = \cos(\omega_1 t) - \cos(\omega_1 t) = 0.$$

That is, there is a sustained oscillation of the feedback system even when there is no external input!

6.2.2 Example:

Let

$$G(s) = \frac{1}{s^3 + s^2 + 2s + 1}, \quad K(s) = k,$$

$$\implies L(s) = \frac{k}{s^3 + s^2 + 2s + 1}.$$

The closed-loop poles are the roots of

$$1 + \frac{k}{s^3 + s^2 + 2s + 1} = 0 \iff \underbrace{s^3 + s^2 + 2s + 1 + k = 0}_{CLCE}$$

and the frequency response of the loop is:

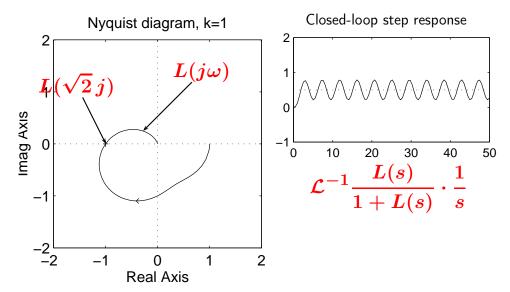
$$L(j\omega) = \frac{k}{j(-\omega^3 + 2\omega) + (-\omega^2 + 1)}$$

At $\omega=\sqrt{2}$, L(jw) is purely real. That is

$$L(\sqrt{2}\,j) = \frac{k}{j(-2\sqrt{2} + 2\sqrt{2}) - 2 + 1} = -\mathbf{k}$$

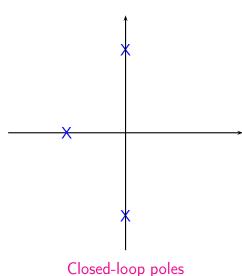
In the example on the left we will investigate the position of the closed-loop poles, and hence the stability properties of the closed-loop system, as parameter k varies. In each case we will also plot the Nyquist diagram of $L(j\omega)$ and consider its shape relative to the point -1.

 $\underline{k=1}$



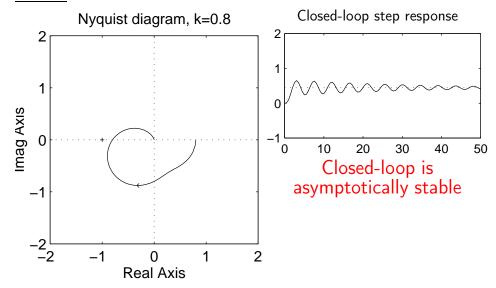
Closed-loop poles are at the roots of $s^3 + s^2 + 2s + 2 = 0$, i.e.

$$s = -0.0000 + 1.4142j$$
, (because $1 + L(\sqrt{2}j) = -1$ $-0.0000 - 1.4142j$, and so $1 + L(s) = 0$ at $s = \sqrt{2}j$) \Rightarrow



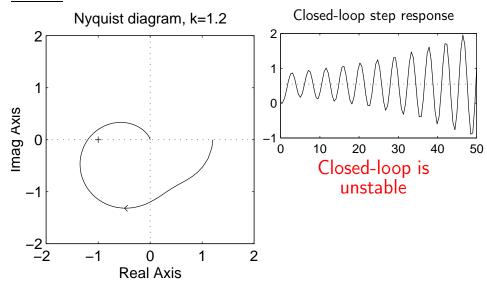
⇒ closed-loop system is marginally stable

k = 0.8



Closed-loop poles are at the roots of $s^3+s^2+2s+1.8=0$, i.e. s=-0.0349+1.3906j, -0.0349-1.3906j, -0.9302

k = 1.2



Closed-loop poles are at the roots of $s^3+s^2+2s+2.2=0$, i.e. $s= \quad 0.0319+1.4377j, \quad 0.0319-1.4377j, \quad -1.0639$

6.3 Nyquist Stability Theorem (informal version)

We can now give an informal statement of Nyquist's stability theorem:

"If a feedback system has an asymptotically stable return ratio L(s), then the feedback system is also asymptotically stable if the Nyquist diagram of $L(j\omega)$ leaves the point -1+j0 on its left".

This is unambiguous in most cases, and usually still works if L(s) has poles at the origin or is unstable.

For completeness, a full statement of this theorem will be given later.

Definition: We say that the feedback system (or closed-loop system) is asymptotically stable if the closed-loop transfer function $\frac{L(s)}{1+L(s)}$ is asymptotically stable, that is if all the poles of $\frac{L(s)}{1+L(s)}$ (i.e. the roots of 1+L(s)=0) lie in the LHP.

6.4 Gain and Phase Margins

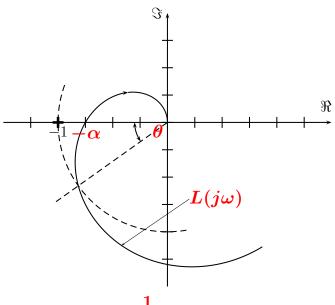
 $L(j\omega)$ encirling or going through the -1 point is clearly bad, leading to the closed-loop not being asymptotically stable. However, $L(j\omega)$ coming close to -1 without encircling it is also undesirable, for two reasons:

- It implies that a closed-loop pole will be close to the imaginary axis and that the closed-loop system will be oscillatory.
- If G(s) is the transfer function of an inaccurate model, then the "true" Nyquist diagram might actually encircle -1.

Gain and phase margins are widely used measures of how close the return ration $L(j\omega)$ gets to -1.

The gain margin measures how much the gain of the return ratio can be increased before the closed-loop system becomes unstable.

The **phase margin** measures how much phase lag can be added to the return ratio before the closed-loop system becomes unstable.

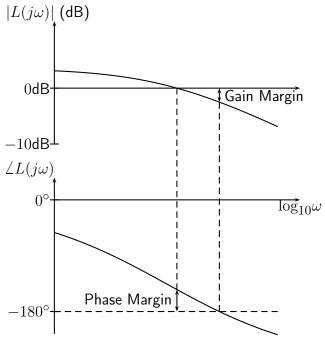


Gain Margin $= \frac{1}{\alpha}$ Phase Margin $= \theta$

In this example we have $\theta=35^\circ$ and $-\alpha=-0.75$. Hence Phase Margin $=35^\circ$ and Gain Margin =1/0.75=4/3.

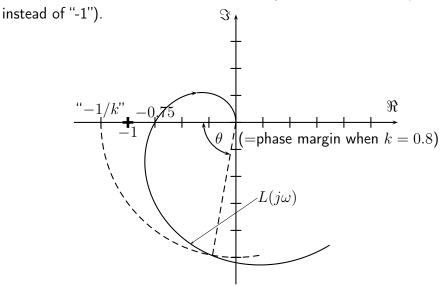
The diagram on the left illustrates how the gain margin and phase margin of a feedback system can be deduced from the Nyquist diagram of its return ratio L(s).

6.4.1 Gain and phase margins from the Bode plot



Gain Margin $=20{\rm log_{10}}4/3=2.5{\rm dB}.$ Phase Margin $=35^{\circ}$ (as before)

Hint: Given a Nyquist diagram of L(s) = kG(s) for k = 1, it is easy to find gain and phase margins for $k \neq 1$ (just look at the "-1/k" point instead of "-1")



If k=0.8, as here, then Gain Margin= $\frac{-1.25}{-0.75}=5/3~(=4.4dB)$, and Phase Margin= 80° .

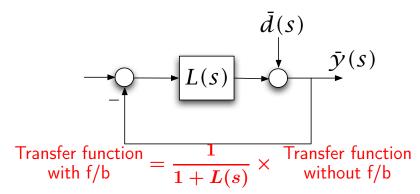
The diagram on the left illustrates how the gain margin and phase margin of a feedback system can be deduced also from the Bode plot of its return ratio L(s).

For the gain margin we find first the frequency where the phase of $L(j\omega)$ is -180° . We then find $|L(j\omega)|$ at this frequency.

For the phase margin find first the frequency where $|L(j\omega)| = 1$. We then find the phase of $L(j\omega)$ at this frequency and how much it deviates from -180° .

6.5 Performance of feedback systems

For 1) rejection of disturbances.



Plus, 2) reducing the effects of uncertainty.

– if
$$L(s)$$
 depends on an uncertain parameter λ (eg
$$L(s)=\frac{1}{s^2+2\lambda s+1}) \text{ then }$$

$$\frac{\frac{d}{d\lambda}\frac{L}{1+L}}{\frac{L}{1+L}} = \frac{(1+L)\times\frac{dL}{d\lambda}-(L)\times\frac{dL}{d\lambda}}{(1+L)^2}\Big/\frac{L}{1+L}$$
 relative change in closed-loop
$$= \frac{1}{1+L} \qquad \frac{\frac{d}{d\lambda}L}{L}$$
 relative change in open-loop in open-loop

 Good design aims for sensitivity reduction over an appropriate range of frequencies

Typically, by requiring that $\left|\frac{1}{1+L(j\omega)}\right|\ll 1$ for $\omega<\omega_1$ where ω_1 here denotes the desired control bandwidth.

The slide on the left shows that a small magnitude in the frequency response of the sensitivity function

$$S(s) = \frac{1}{1 + L(s)}$$

leads to good closed-loop properties.

In particular, it leads to a rejection of output disturbances as the sensitivity S(s) is the closed-loop transfer function from \bar{d} to \bar{y} . It also reduces the effect of parameter uncertainty (second point in the slide).

6.5.1 The relationship between open and closed-loop frequency responses

Ultimately what we are always interested in are properties of the *closed-loop* system, such as its frequency response and pole locations. The following plots are representative of a typical feedback system, and correspond to a feedback system with a Return Ratio of

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

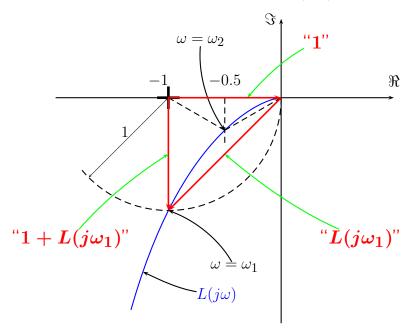
As is typical, the feedback reduces the effect of disturbances at low frequencies, up to ω_1 , as evident from the plot of Sensitivity $S(j\omega)$. ω_1 is defined here as the lowest frequency at which $|S(j\omega)|=1$. The closed-loop system will respond to reference inputs at frequencies up to around ω_2 , as evident from the plot of the Complementary Sensitivity $T(j\omega)$. ω_2 is defined here as the highest frequency at which $|T(j\omega)|=1$. Between these frequencies both disturbances and reference signals are amplified.

The actual value of the frequencies ω_1 and ω_2 , and the size of these peaks,

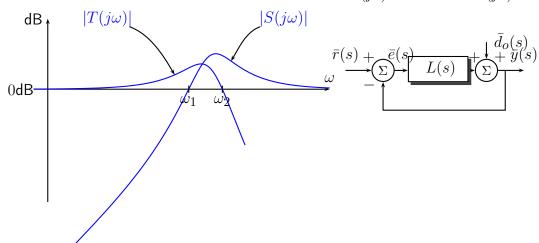
can be determined directly from the open-loop frequency response.

- A: $|S(j\omega)| = \frac{1}{|1+L(j\omega)|} = 1$ when $|1+L(j\omega)| = 1$, which is when the distance from the point -1 to the Nyquist locus equals 1 (this is the point $\omega = \omega_1$ overleaf).
- B: $|T(j\omega)|=\frac{|L(j\omega)|}{|1+L(j\omega)|}=1$ when $|L(j\omega)|=|1+L(j\omega)|$, which is when the distance from the point -1 to the Nyquist locus equals the distance from the origin to the Nyquist locus (this is the point $\omega=\omega_2$ overleaf).
- C: $|S(j\omega)|=\frac{1}{|1+L(j\omega)|}$ is maximized when $|1+L(j\omega)|$ is minimized, that is when the distance from the point -1 to the Nyquist locus is at a minimum.
- D: The easiest way to find the maximum value of $|T(j\omega)| = \frac{|L(j\omega)|}{|1+L(j\omega)|}$ is probably to try a few points around where $|1+L(j\omega)|$ is minimized.

Nyquist diagram of the return ratio $L(s)=\frac{2}{s(1+s)}$



Closed-loop frequency responses: $S(j\omega)=\frac{1}{1+L(j\omega)},\,T(j\omega)=\frac{L(j\omega)}{1+L(j\omega)}$



Small gain and/or phase margins correspond to there being frequencies at which $L(j\omega)$ comes close to the -1. We now see that this also corresponds to making $|1+L(j\omega)|$ small and hence there being resonant peaks in the closed-loop transfer functions.

So,

Small gain and/or phase margins are

- bad for robustness, and
- bad for performance.

6.6 The Nyquist stability theorem (for asymptotically stable L(s))

On page 12 we gave an informal statement of the Nyquist stability criterion. The formal statement of the Nyquist stability theorem requires counting encirclements of the point -1:

As before, we take L(s) to be the return ratio so that the closed-loop characteristic equation is 1+L(s)=0.

We make the following simplifying assumption:

ullet L(s) is asymptotically stable

This also guarantees that $L(j\omega)$ is finite for all ω (i.e. it has no $j\omega$ -axis poles), and that $L(\infty)$ is finite (since L(s) must be proper – see Handout 4).

Under this condition the "full" Nyquist diagram of $L(j\omega)$, for $-\infty < \omega < +\infty$, is a closed curve (since $L(j\infty) = L(-j\infty) = L(\infty)$).

Note that, since $(-j\omega)=(j\omega)^*$, it follows that $L(-j\omega)=L(j\omega)^*$. So the section of the Nyquist locus for $\omega<0$ is the reflection in the real axis of the section for $\omega>0$.

With this assumption we have:

The Nyquist Stability Theorem (for stable L(s))

Consider a feedback system with an asymptotically stable return ratio L(s). In this case, the feedback system is asymptotically stable (i.e. $\frac{L(s)}{1+L(s)}$ is asymptotically stable) if and only if the point -1+j0 is not encircled by the "full" Nyquist diagram of $L(j\omega)$, for $-\infty < \omega < +\infty$.

6.6.1 Notes on the Nyquist Stability Theorem:

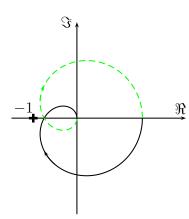
- 1. Encirclements must be 'added algebraically'. If there is 1 clockwise and 1 anticlockwise encirclement then they 'add up' to 0 encirclements.
- 2. L(s) often has one or more poles at 0 (due to integrators in the plant or the controller). The theorem still works, but one has to worry about what happens to the graph of $L(j\omega)$ at $\omega=0$ (as the locus is no longer a closed curve). It can be shown that, if L(s) has n poles at the origin, then the Nyquist locus should be completed by adding a large $n\times 180^\circ$ arc, in a clockwise direction.
- 3. If L(s) is unstable, and has n_p unstable poles, then the theorem must be modified as follows: "The feedback system is stable if and only if the 'full' Nyquist diagram makes n_p anticlockwise encirclements of the point (-1+0j)."

4. (This is a repeat of the informal statement of the Nyquist stability criterion from page 12.)

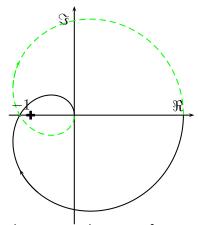
A potentially ambiguous statement of the theorem, but one which almost always works, is: "The feedback system is stable if the Nyquist diagram of $L(j\omega)$ 'leaves the point -1+j0 on its left'". This still works (usually) if there are poles at the origin or even if L(s) is unstable.

This informal version of the theorem is adequate for the examples which follow, for any others that you will encounter on this course and indeed for any you are likely to encounter in practice.

The points mentioned on the left will be illustrated via examples in the next two pages. Examples: Formal application of Nyquist stability theorem.

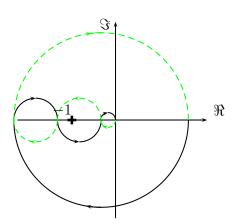


$$\begin{array}{c} \text{no encirlements of } -1 \\ \Longrightarrow \frac{L(s)}{1+L(s)} \text{ is} \\ \text{asymptotically} \\ \text{stable} \end{array}$$

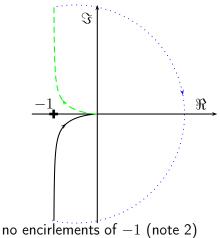


 $\begin{array}{c} \text{2 clockwise encirclements of } -1 \\ \Longrightarrow \frac{L(s)}{1+L(s)} \text{ is} \\ \text{unstable} \end{array}$

The solid black line shows the Nyquist diagram for positive frequencies and the green dashed line shows the diagram for negative frequencies. The arrow illustrates the direction of the plot as the frequency increases.



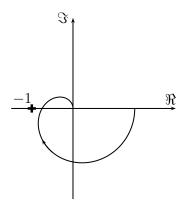
 $\begin{array}{c} \text{1 clockwise} + 1 \text{ anticlockwise} \\ & \text{encirclement of } -1 \\ \text{i.e. 0 net encirclements (note 1)} \\ & \Longrightarrow \frac{L(s)}{1+L(s)} \text{ is} \\ & \text{asymptotically stable} \end{array}$



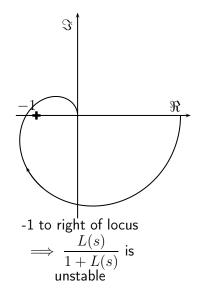
 $\Longrightarrow rac{L(s)}{1+L(s)}$ is asymptotically stable

In the fourth example there is a pole at the origin and hence the magnitude in the Nyquist diagram tends to ∞ as $\omega \to 0$. It should be noted that here we have applied the second point in the previous page; i.e. an arc was drawn in a clockwise direction (dotted line) to complete the Nyquist diagram.

Examples: Informal application of the Nyquist stability theorem (based on note 4).

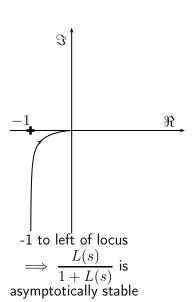


-1 to left of locus
$$\implies \frac{L(s)}{1+L(s)} \text{ is}$$
 asymptotically stable



 \Im \Re -1 to left of locus

$$\Longrightarrow \frac{L(s)}{1+L(s)} \text{ is}$$
 asymptotically stable



Hence: the informal application of the Nyquist stability criterion works for all these cases.

The diagrams on the left illustrate that the informal statement of the Nyquist stability criterion is also valid for the examples that have been considered.