

## Stability Margins

Nyquist stability :  $\bar{Z} = P + N$

$\downarrow \quad \downarrow \quad \downarrow$

poles of      poles of      CW  
CL TF in      OL TF      encirclements  
RHP            in RHP      of  $-L$

used to determine # of roots of

$$1 + L(s) = 0$$

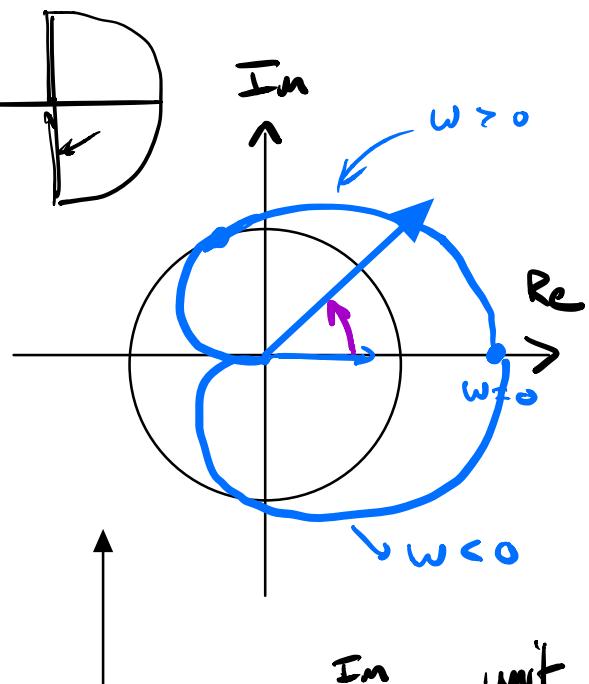
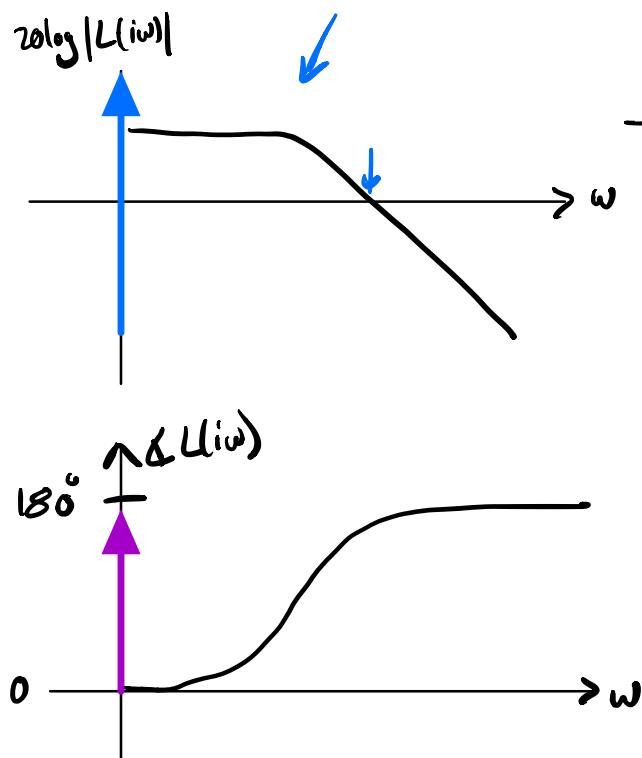
$$L(s) = C(s) G(s)$$

$\downarrow \quad \rightarrow$

controller      Plant  
analytically      model  
determined  
design      could be  
                    determined  
                    experimentally  
                    from data

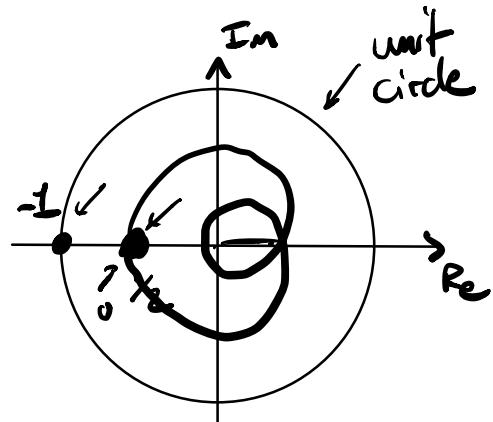
Nyquist stability works even if  $G(s)$  is only determined numerically.

## Connections between Nyquist & Bode:



## Stability Margin Example

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



$$N=0, P=0 \Rightarrow Z=0 \Rightarrow \text{BIBO stable}$$

Suppose there is a pure delay in the system

$$e^{-\tau s}$$

delay:  $\tau$  seconds

Can this cause the closed-loop system to become unstable?

In general: yes...  
but for this TF... ?

Delayed, Loop TF:  $e^{-\tau s} L(s)$  on imag axis

time delay:  $\tau$  seconds  
phase shift:  $\tau \omega$  phase shift  
time freq of input

$$|e^{-i\tau\omega} L(i\omega)| = |e^{-i\tau\omega}| |L(i\omega)| = |L(i\omega)|$$

$$\angle e^{i\tau\omega} L(i\omega) = \angle e^{-i\tau\omega} + \angle L(i\omega) \\ = -\tau\omega + \angle L(i\omega)$$

Since Nyquist plot is inside the unit circle  
 $\Rightarrow$  cannot be destabilized by adding a phase shift or a pure delay

$\Rightarrow$  Extremely robust to time delay.

$\Rightarrow$  has infinite delay margin

$\Rightarrow$  has infinite phase margin

No matter how much delay or phase we add we can't destabilize the sys.

It is possible to destabilize the sys by multiplying by a constant  $k$

By examining Nyquist plot:

the TF  $kL(s)$  is closed loop unstable

if  $k \geq 2$  or  $k \leq -3$  unstable

if  $k \in (-3, 2)$  stable

$\Rightarrow$  The gain margin is  $20 \log 2 \approx 6 \text{ dB}$

if Nyquist plot goes through  $s = -1$

i.e. there exists  $\omega$  st.  $L(i\omega) = -1$

$\Rightarrow s = \pm i\omega$  are closed loop poles

$\Rightarrow$  closed loop sys is not BIBO stable

$$kL(s) = \frac{k(s-1)}{(s+1)(s+2)} \quad \leftarrow$$

$$kL(s) = -1$$



$$\frac{k(s-1)}{(s+1)(s+2)} = -1 \Rightarrow s^2 + 3s + 2 + ks - k = 0$$

$$s^2 + (3+k)s + 2-k = 0$$

quadratic:  $3+k > 0 \Rightarrow k > -3$   
 $2-k > 0 \quad k < 2$

$$3.14 = 180^\circ$$

Ex.  $L(s) = \frac{4(s+1)}{(s-1)(s+3)}$

$$L(s) = -1 \Rightarrow s^2 + 2s - 3 + 4s + 4 = 0$$

$$s^2 + 6s + 1 = 0$$

$$\text{roots} = -\frac{6 \pm \sqrt{36-4}}{2} \quad \overline{\text{is stable}}$$

$$= -3 \pm \sqrt{8} \quad \rightarrow \text{stable}$$

what values of  $k$  would cause  $kL(s)$  to be unstable

$$kL(s) = -1$$

$$4k(s+1) = -(s-1)(s+3)$$

$$\underline{s^2 + (2+4k)s + 4k - 3} = 0$$

$$2+4k > 0 \Rightarrow k > -\frac{1}{2}$$

$$4k - 3 > 0 \Rightarrow k > \frac{3}{4}$$

$\Rightarrow$  for BIBO stability  $k > \frac{3}{4}$

$k=1$  nominally,  $k > \frac{3}{4}$

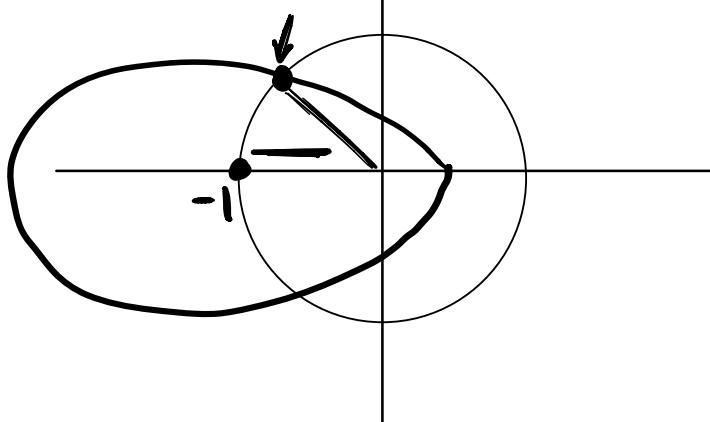
$$\Rightarrow 20 \log \underline{\frac{3}{4}} \approx 2.5 \text{ dB}$$

• Delay margin & phase margin gain margin

Gain crossover frequency

$$\omega \text{ s.t. } |L(i\omega)| = 1$$

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$$|L(i\omega)| = \left| \frac{4(s+1)}{(s-1)(s+3)} \right| = \frac{4|i\omega+1|}{|i\omega-1||i\omega+3|} \leftarrow$$

$$= \frac{4 \cancel{|i\omega+1|}}{\cancel{|i\omega-1|} |i\omega+3|} = \frac{4 \sqrt{\omega^2 + 1}}{\sqrt{\omega^2 + 1} |i\omega+3|}$$

$$|L(i\omega)| = 4 \frac{1}{|i\omega+3|} = 1$$

$$|i\omega+3|^2 = 4^2 \Rightarrow \omega^2 + 9 = 16$$

$$\omega^2 = 7$$

$$\omega_{gc} = \pm \sqrt{7} \text{ rad/s}$$

$\omega_{gc}$ : gain crossover frequency

$$\bullet e^{-ts} L(s) \quad \text{plug in } s = i\omega_{gc}$$

$$e^{-t\omega_{gc}} \underline{L}(i\omega_{gc}) = -1 = e^{-i\pi}$$

$$\Rightarrow 4 \underbrace{\tilde{e}^{-t\omega_{gc}}}_{-\sqrt{7}\tau} + 4 \underbrace{L(i\omega_{gc})}_{-1.44} = -\pi$$

$$\Rightarrow -\sqrt{7}\tau = -\pi + 1.44 \text{ rad}$$

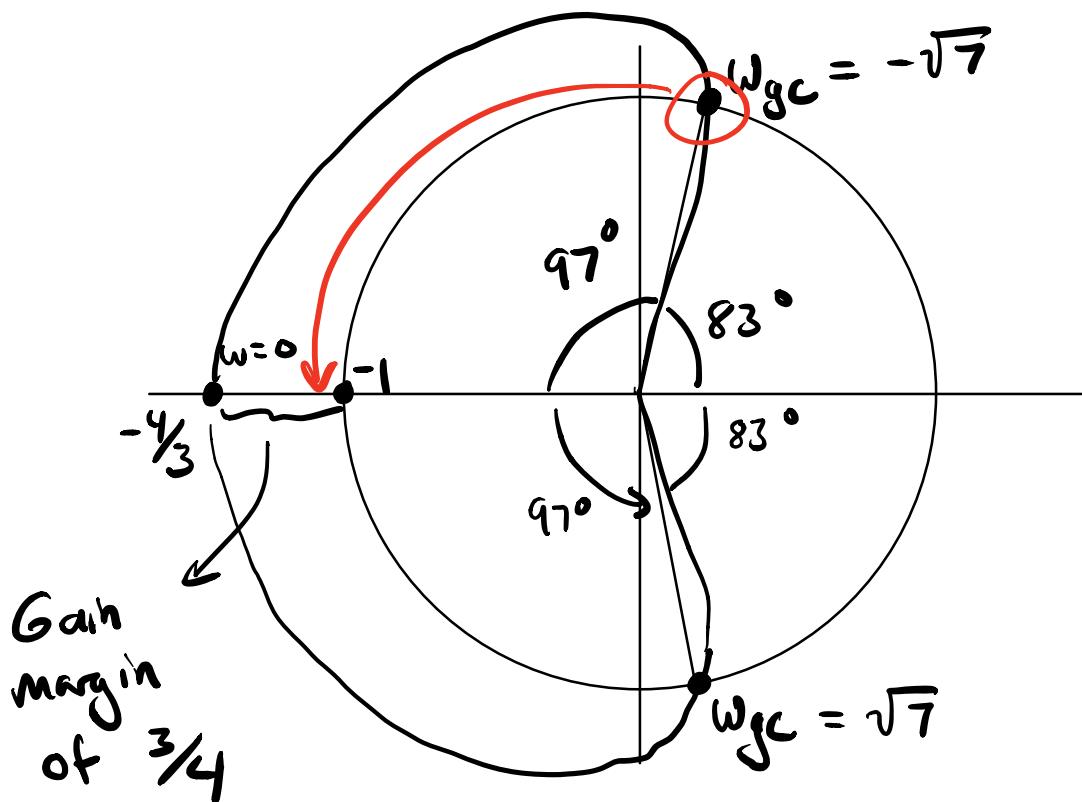
$$\Rightarrow \tau \approx 0.641 \text{ sees}$$

phase margin

$$\tau \omega_{gc} = 0.641 \times \sqrt{7} \frac{\text{rad}}{\text{s}}$$

$$= 1.7 \text{ rad} = 97^\circ$$

$$\text{Phase margin} = 97^\circ$$



For a BIBO stable system:

- Gain margin (GM) is the adjustment of  $|L(i\omega)|$  s.t. the closed-loop system loses BIBO stability.
- Phase margin (PM) is the adjustment of  $\angle L(i\omega)$  s.t. the closed-loop system loses BIBO stability.
- GM and PM are linked to the polar form of a complex number

$$L(i\omega) = \underbrace{|L(i\omega)|}_{\text{mag.}} e^{i\delta \underbrace{\angle L(i\omega)}_{\text{angle}}}$$