

Exercise Session 2

Topics : • Loop shaping (repetition)

- Transfer Functions
- Internal Stability
- Robustness

→ 1.1, 4.3, 7.1, 8.1, 8.6

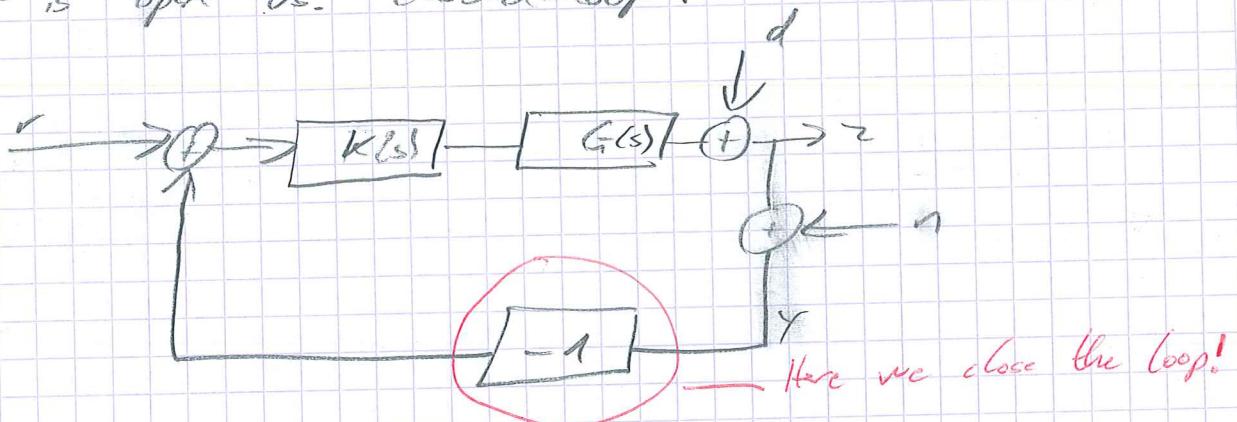
1.1) Consider the system:

$$G(s) = \frac{100}{(s+1)(s+2)(s+10)}$$

// open-loop stable system
(= simplified Nyquist criterion can be applied)

We are given closed-loop specification!

→ What is open vs. closed-loop?



Note:
SISG

Open-loop: $L(s) = G(s) \cdot K(s)$ (no feedback)

Closed-loop: $z = \frac{G(s) \cdot K(s)}{1 + G(s)K(s)} v$ (feedback; reference to output)
 $= T(s) v$

and $z = \frac{1}{1 + G(s)K(s)} d$ (feedback: disturbance to output)
 $= S(s) d$

Note again $S + T = 1$

This is one of the basic limitations!

What we want:

- (1) M_s (peak of S) to be smaller than 2
- (2) Bandwidth of S to be $w_{BS} = 5 \text{ rad/s}$
→ What is the bandwidth? ($|S(j\omega_{BS})| = \frac{1}{\sqrt{2}}$)
- (3) A static error from d to z of zero!



Translate this into open-loop specifications

- (1) We have the relation (with $M_s = 2$)

$$\phi_m \geq 2 \arcsin\left(\frac{1}{2M_s}\right) = 29^\circ \geq \frac{1}{M_s}$$

1
phase margin

Proof:
see Skogestad
p. 363

This is only a necessary condition, hence we get some margin and select $\phi_m = 50^\circ$.

- (2) We approximately say $w_c = w_{pe} = 5 \text{ rad/s}$
1
crossover frequency

- Derivation
- (3) From final value theorem (and basic control cause) we know that for a step input and
- $C_{ss} = \lim_{s \rightarrow 0} sL(s) \frac{1}{s} = 0$
- $\Rightarrow L(0) = 0$ we need $S(0) = 0$, which leads to

$$S(0) = \frac{1}{1 + L(0)} = 0 \Rightarrow L(0) \rightarrow \infty$$

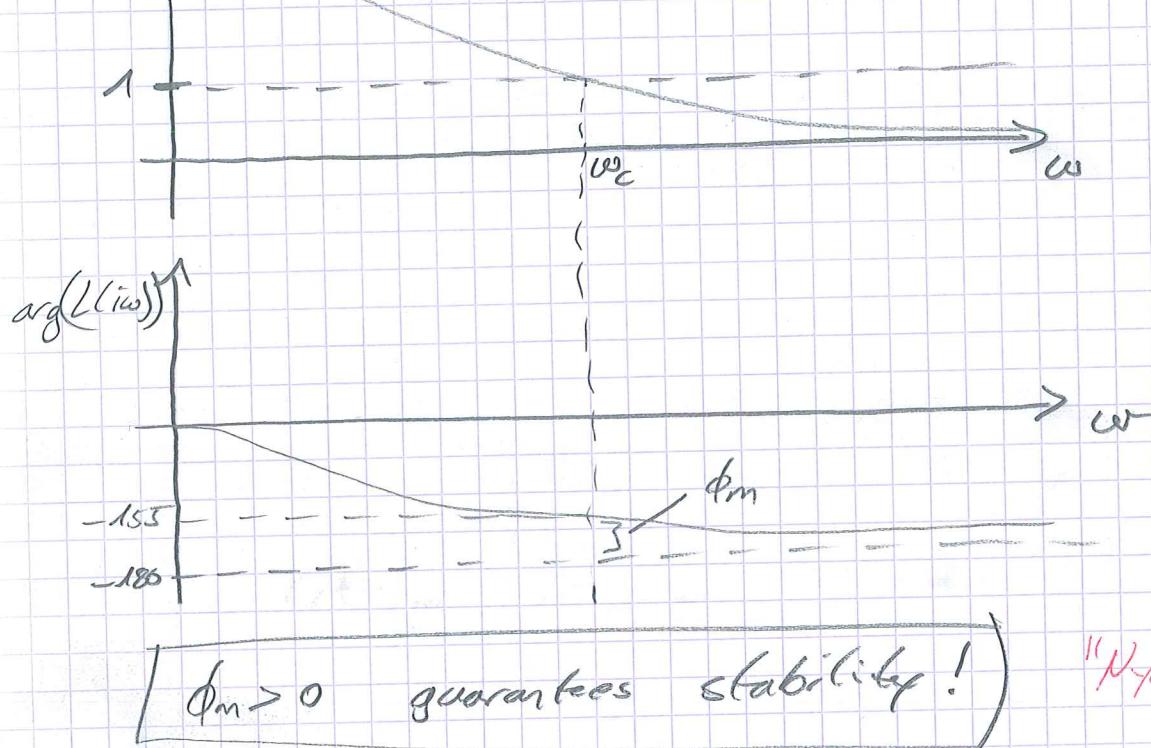
In other words, $L(s)$ needs to contain an integrator.

→ Important: Repeat w_c and ϕ_m if you're not familiar with it

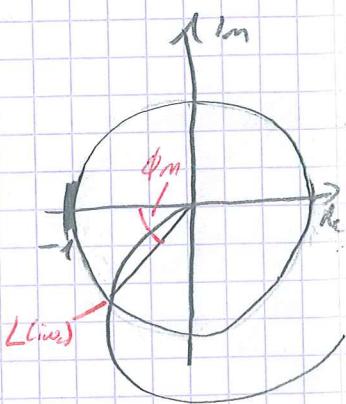
Given $G(s)$ and the amplitude- and phase plots

$|G(j\omega)|$

Bode-diagram:



Nyquist plot



"Nyquist criterion"

Control design: Loop shaping (here: Sensitivity Shaping)

Given the above $G(s)$ and with $K_{SS} = 1$, we have

$$\phi_m = 41.8^\circ \text{ and } \omega_c = 2.7 \text{ rad/s} \quad (\text{Matlab calculation})$$

\Rightarrow Specifications not satisfied. Pick $K(s) = K_1(s)K_2(s)K_3(s)$

① Design a lead-element K_1 to adjust phase (choose $\phi_m = 50^\circ$ at $\omega_c = 5 \text{ rad/s}$)

Recall $\omega_c = 5 \text{ rad/s}$ is desired!

$$\text{We have } \arg(G(j\omega_c)) = -123.45^\circ$$

Hence, to achieve a desired $\phi_m = 50^\circ$, we need to increase the phase by

$$50 - (180 - 123.45) = 43.45^\circ$$

We, however, increase by 68 (to account for the lag element in step ③)

Pick the element

$$K_1(s) = \frac{10s+1}{s+10}$$

$$\begin{aligned} K_1(i\omega) &= \frac{10s_i + 1}{(s_i + 10)} \cdot \frac{(10 - s_i)}{(10 - s_i)} \\ &= \frac{50\tau_0 i + 25\tau_0 + 10 - 5i}{25 + 100} \\ &= \underbrace{\frac{25\tau_0 + 10}{125}}_{\text{real}} + \underbrace{\frac{50\tau_0 - 5}{125}i}_{\text{imag}} \end{aligned}$$

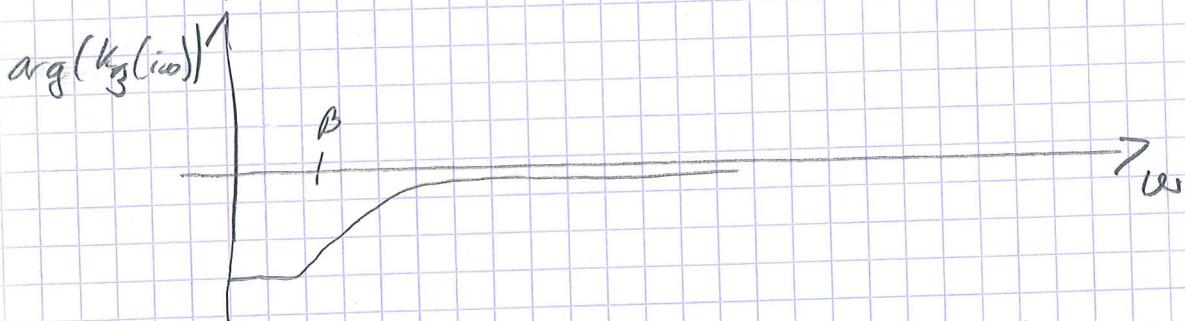
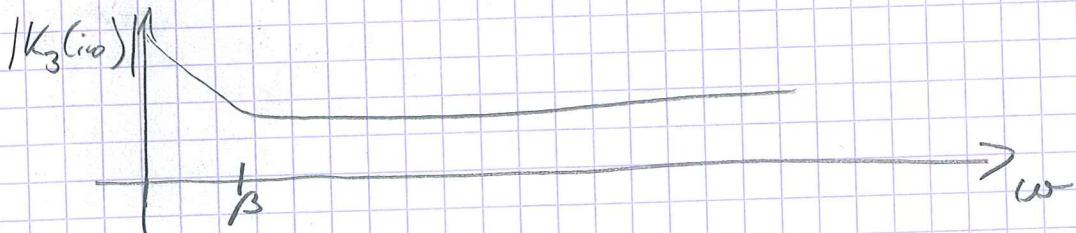
important

$$\arg(K_1(i\omega)) = \arctan\left(\frac{\text{imag}}{\text{real}}\right) = \arctan\left(\frac{50\tau_0 - 5}{25\tau_0 + 10}\right) = 48^\circ$$

Solving for $\tau_0 = 0.7245$ (in μs)

③ Insert an integrator

$$K_3(s) = \frac{s+\beta}{s} \quad \text{which looks like}$$



Pick a small β to not affect the phase at $\omega_c = 5 \text{ rad/s}$, which has been adjusted in ①

$$\beta = 0.01$$

② Adjust ω_c by $K_2(s)$ which is simply

$$K_2(s) = \frac{1}{|K_1(i\omega) \cdot K_3(i\omega) G(i\omega)|}$$

to achieve

$$|K_1(i\omega) K_2(i\omega) K_3(i\omega) G(i\omega)| = 1$$

The final control law is

$$K(s) = K_1(s) K_2(s) K_3(s)$$

Important to remember:

- o How to draw phase and amplitude plots (Bode diagram)
o Lead lag design
- o poles and zeros + step response

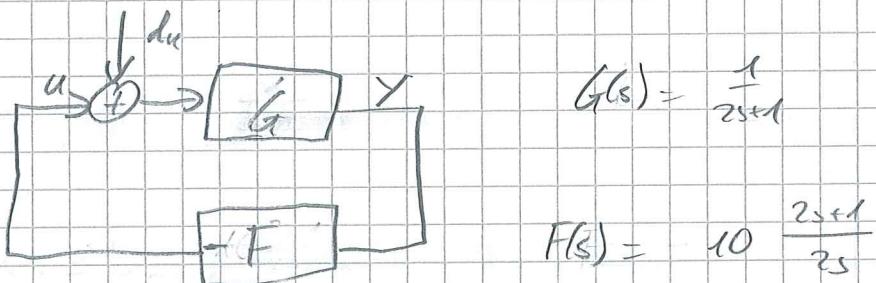
4.3) Assume the system

$$Y = \frac{1}{2s+1} (u + du)$$

and the control law

$$u = -10 \frac{2s+1}{2s} Y$$

a) Draw a block-diagram



TF from du to u and y

$$du \rightarrow u \quad u = -F \circ G (du + u)$$

$$\Leftrightarrow u + FG(u) = -FG(du)$$

$$\Leftrightarrow u = \frac{-FG}{1+FG} du = -\frac{\frac{5}{s}}{1+\frac{5}{s}} du = -\frac{5}{s+5} du$$

$$du \rightarrow y \quad y = G(du - Fy)$$

$$y = \frac{G}{1+GF} du$$

$$= \frac{\frac{1}{2s+1}}{1 + \frac{5}{s}(s+5)}$$

$$= \frac{1}{2s+1 + 10s+5}$$

$$= \frac{s}{2s^2+s+10s+5}$$

$$= \frac{s}{(2s+1)(s+5)}$$

b) Maximum amplification of a disturbance a in the output y ?

Look at the system gain!

$$\|G\|_{\infty} = \sup_{\omega} \frac{1}{|(2i\omega + 1)(i\omega + 5)|}$$

$$= \sup_{\omega} \frac{1}{|-2\omega^2 + 10i\omega + i\omega + 5|}$$

$$= \sup_{\omega} \frac{1}{\sqrt{(5 - 2\omega^2)^2 + 11\omega^2}}$$

→ practice calculations by yourself

Matlab hannorm!

$$= 0.0303$$

at $\omega = 1.5811 \frac{\text{rad}}{\text{s}}$

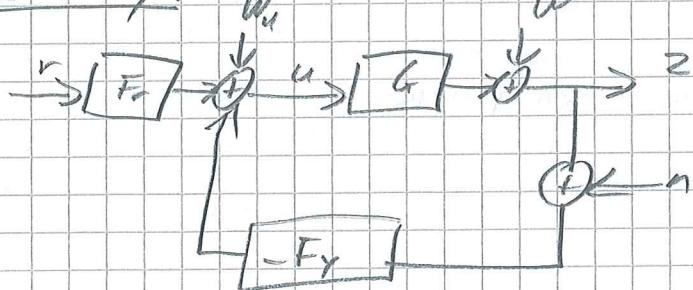
all needs to be vanishing over t ("finite energy")

Hence $a = a \sin(\omega t)$ is the worst case disturbance exciting exactly the frequency $\omega = 1.5811 \frac{\text{rad}}{\text{s}}$

$$\left[\text{calc } \frac{\partial}{\partial \omega} \frac{w}{\sqrt{(5 - 2\omega^2)^2 + 11\omega^2}} = 0 \right]$$

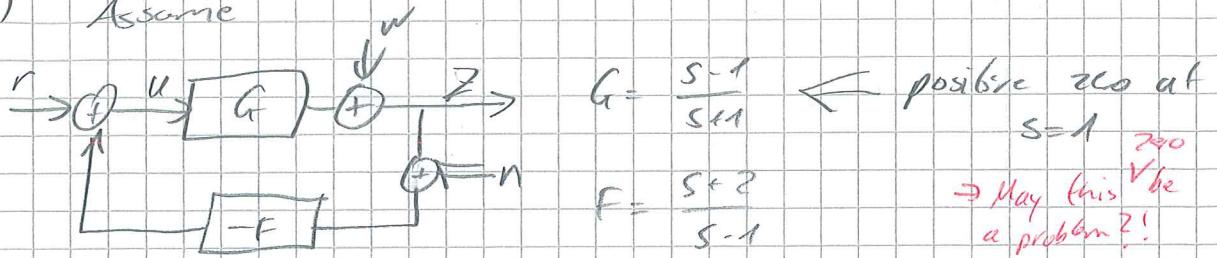
Internal Stability: w_u

Consider



When G SISO, the closed-loop system is internally stable iff $\underline{\Sigma SG, SF_r}$ and F_r are stable.
This is the "gang of four"!

7.1) Assume



Note: It given a G , always inspect for delays, RHP zeros or RHP poles!

$$7.2: Z = G(r - Fz)$$

$$\Leftrightarrow Z = \frac{G}{1+GF} r - \frac{G}{1+GF} Fz$$

$$loc = \frac{\frac{s-1}{s+1}}{1 + \frac{s+2}{s-1} \frac{s-1}{s+1}} = \frac{s-1}{s+1 + s+2} = \frac{1}{2} \frac{s-1}{s+\frac{3}{2}}$$

(stable)

$$W \rightarrow 2 \quad S = \frac{1}{1+GF} = \frac{1}{1 + \frac{s+2}{s-1} \frac{s-1}{s+1}} = \frac{1}{2} \frac{s+1}{s+\frac{3}{2}}$$

(stable)

$$n \rightarrow 2 \quad T = \frac{GF}{1+GF} = \frac{1}{2} \frac{s+2}{s+\frac{3}{2}}$$

(stable)

Internal stability: Check the remaining transfer function as mentioned on the previous page!

$$F_r = 1 \quad (\text{stable}).$$

$$N \rightarrow d \quad U(s) = -F(N(s) + GU(s)) \quad SF,$$

$$U(s) = -\frac{F}{1+FG} = \frac{\frac{s+2}{s-1}}{1 + \frac{s+2}{s-1} \frac{s-1}{s+1}} = \frac{s+2}{(s-1)(2s+3)} \quad \text{not stable}$$

\Rightarrow system is not internally stable.

Alternatively to checking all three G transfer function we know that RHP pole-zero cancellations (between F and G) lead to internal instability. (this also holds for MIMO systems)

We know that G has a RHP zero at 1, but F has a RHP pole at 1

$$\Rightarrow F(s) \cdot G(s) = \frac{s+1}{s-1} \cdot \frac{s+2}{s+1} \Rightarrow \begin{array}{l} \text{internally not stable} \\ \text{sufficient condition} \\ \cancel{\text{cancellation}} \end{array}$$

Rule:

A RHP pole of G at $s=p$ leads to

a RHP zero of S at $s=p$

\Rightarrow If not, internally unstable

A RHP zero of G at $s=z$ leads to

a RHP zero of T at $s=z$

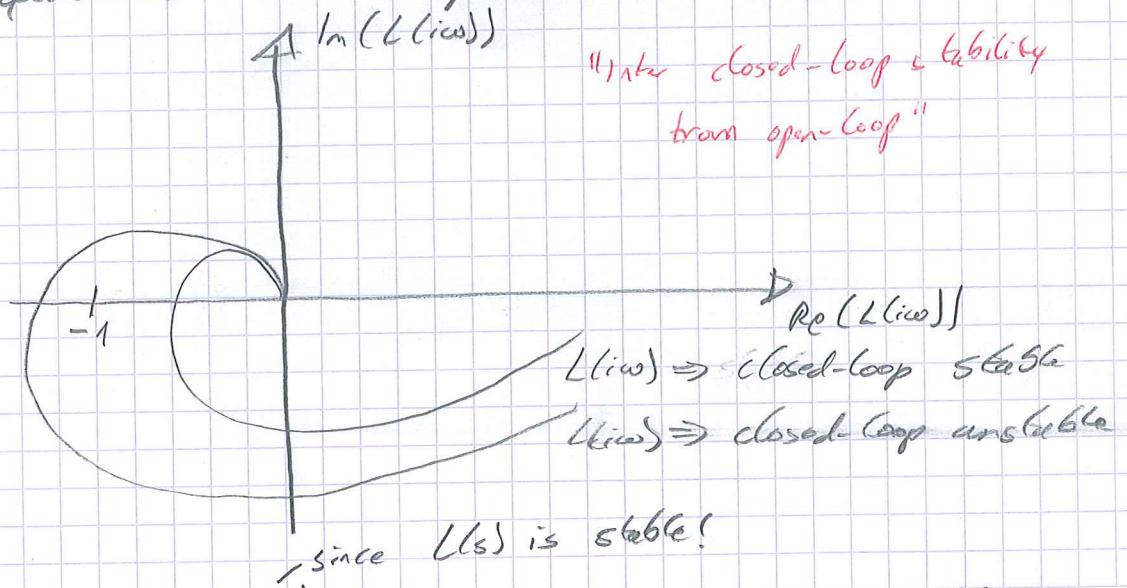
\Rightarrow If not, internally unstable

Important

8.1) Robustness: geometrical derivation

Assume a given F and G such that the open-loop and closed-loop systems are stable.

This condition can conveniently be checked using the Nyquist criterion (repeat from basic control course)



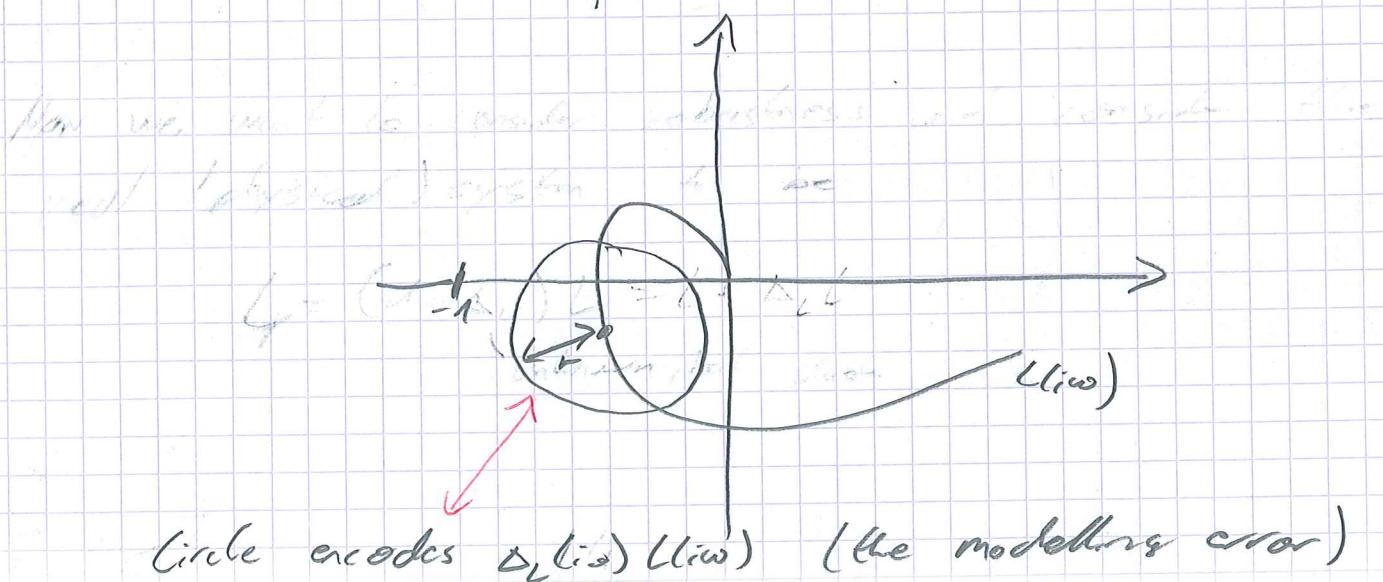
Nyquist criterion (simplified): The closed-loop is stable if $L(i\omega)$ does not encircle the critical point -1 .

Now we consider robustness w.r.t. modelling errors:

$$L_p(i\omega) = (d + \Delta_p(i\omega)) L(i\omega) = L(i\omega) + \Delta_p(i\omega) L(i\omega)$$

↓ ↓ ↓
 real (physical) matched unknown, but
 system system stable transfer
 function

Let us illustrate this:



Circle encodes $\Delta_p(i\omega) L(i\omega)$ (the modelling error)

Idea: Keep $|\Delta_L| < r$, then ζ_p will be contained in a circle of radius r with center L .

If this circle never contains -1 , we are stable!

Note: Distance from L to -1 at frequency ω is

$$|L(i\omega) - (-1)| = |L(i\omega) + 1| = |S(i\omega)|$$

We need: $|L(i\omega) + 1| > r > |\Delta_L(i\omega)| \quad \forall \omega$

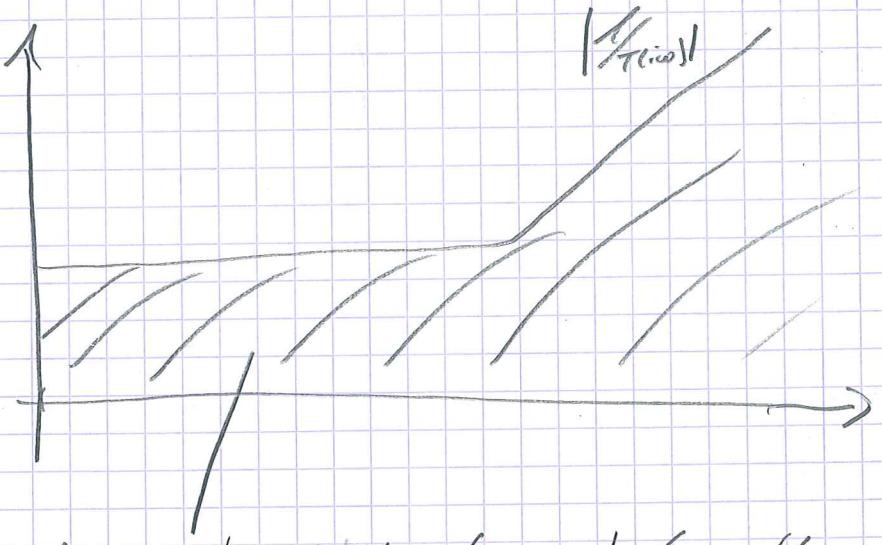
Hence scalar system!

$$\Leftrightarrow \frac{|L(i\omega) + 1|}{|L(i\omega)|} > |\Delta_L(i\omega)| \quad \forall \omega$$

$$\Leftrightarrow \frac{1}{|T(i\omega)|} > |\Delta_L(i\omega)|$$

→ This is what we already know from the basic control course!

Illustration:



$|\Delta_L(i\omega)|$ must lie below the line defined by $|T(i\omega)|$.

⇒ We will later derive these conditions (also for MIMO systems) using the small gain theorem.

→ Course companion lecture 2 page 6-7!

Problem 8.6

Modelling for small-gain analysis.

In this problem we study the use of the small gain theorem with "nonlinear" uncertainty (model error).

Given a system

$$G(s) = \frac{1}{s+\varepsilon} \quad \text{with } \varepsilon > 0 \text{ small.}$$

Use a P-controller with gain K . The control signal is limited to the bounded interval $[-1, 1]$. This is represented by a (non-linear) saturation block.

The closed-loop system is as shown in the block

diagram.

(this is one possibility)



a) look at $\boxed{\text{Sat}}$ as uncertainty in the model.

Show that

$$\text{sat}(x) = \begin{cases} 1 & x \geq 1 \\ x & -1 \leq x \leq 1 \\ -1 & x \leq -1 \end{cases}$$

has gain 1 and use the small gain theorem to find a condition for K that guarantees stability of the closed-loop system. What is the largest allowed K ?

b) represent the saturation as an additive uncertainty.

Find an expression for Δ in terms of u and.

Show that its gain is equal to 1.

Use the same analysis (using small gain theorem) on the new model. What are the values of K for closed-loop stability?

Compare (a) and (b).

Solution

a) if the systems are stable, we can apply the small gain theorem. since $\varepsilon > 0$, we are ok!

$$\text{sat}(x) = \begin{cases} 1 & x \geq 1 \\ x & |x| < 1 \\ -1 & x \leq -1 \end{cases}$$

$$\|\text{Sat}\| := \sup_x \frac{\|\text{Sat}(x)\|_2}{\|x\|}$$

The sat. is bounded by 1.

we have:

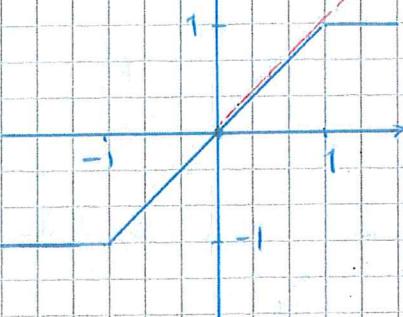
$$|\text{Sat}(x)| \leq 1 \cdot |x| \quad \text{for all } x.$$

\Rightarrow take $|x|=1$ we achieve equality.

$$\Rightarrow \|\text{Sat}\| = 1. \quad \& \text{ for any other } |x| < 1$$

$$|\text{Sat}(x)| < 1$$

The plot of the nonlinearity
, slope = 1



The controller

$$\|K\| = |K| \quad \text{always stable. (just a gain).}$$

\hookrightarrow The small gain theorem condition is

$$\|K\| \|\text{Sat}\| \|G\| < 1.$$

$$\text{but } \|G\| = \sup_w |G(iw)| = \sup_w \frac{1}{\sqrt{w^2 + \varepsilon^2}} = \frac{1}{\varepsilon}.$$

Therefore, the condition is

$$|K| \frac{1}{\varepsilon} < 1 \iff |K| < \varepsilon$$

This means that the small gain theorem requires the P controller to have a negligible gain (arbitrarily small ≈ 0)

For the closed loop system to be stable.

Quite conservative!

Follow ~~88~~ 86

b) We want to model the saturation as an additive uncertainty. (and therefore depends on the input).

We want to go from $x \rightarrow \boxed{\text{Sat}} \rightarrow \text{Sat}(x)$

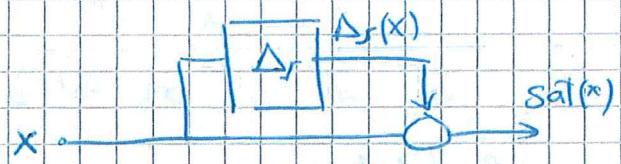
to

we need to solve for

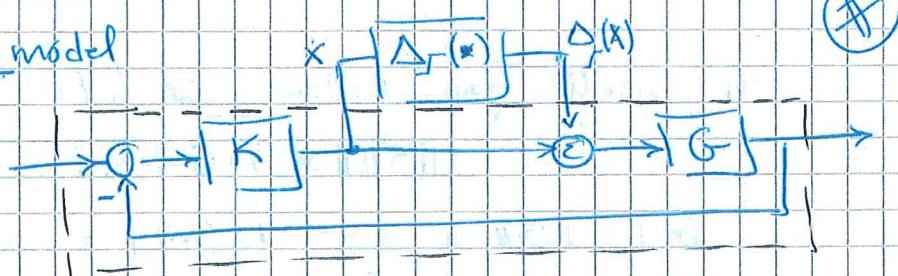
$\Delta_f(x)$:

$$\text{Sat}(x) = \Delta_f(x) + x$$

$$\therefore \Delta_f(x) = \begin{cases} 1-x & x \geq 1 \\ 0 & |x| < 1 \\ -1-x & x \leq -1 \end{cases}$$



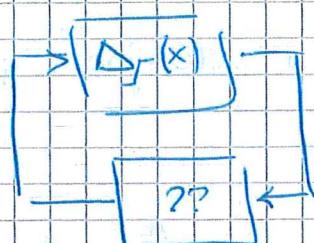
The new model



TF from $\Delta_f(x) + x$

$$X = -KG(X + \Delta_f(x)X)$$

$$\therefore X = \frac{-KG}{1+KG} \Delta_f$$



What is the gain of Δ_f ?

$$\|\Delta_f\| = \sup_x \frac{|\Delta_f(x)|}{|x|} \Rightarrow \text{find } x \text{ that maximize this quantity.}$$

$$= \sup_x \frac{|1-x|}{|x|} = 1 \quad \text{at } x \rightarrow 0$$

(16)

For small gain theorem, we need to check the stability
of $\frac{-KG}{1+KG}$.

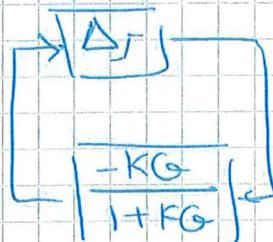
$$\text{Find roots of } 1+KG; \quad 1+K \frac{1}{s+\varepsilon} = 0 \iff s + K + \varepsilon = 0$$

This T.F. is stable iff $K > -\varepsilon$.

The condition of the small gain theorem.

$$\left\| \frac{-KG}{1+KG} \right\| \cdot \left\| \Delta_F \right\| < 1$$

$$\begin{aligned} \left\| \frac{-KG}{1+KG} \right\| &= \sup_{\omega} \left| \frac{-K/s+\varepsilon}{1+K/s+\varepsilon} \right| \\ &= \sup_{\omega} \left| \frac{-K}{s+\varepsilon+K} \right| = \left| \frac{K}{\varepsilon+K} \right|. \end{aligned}$$



Therefore, the closed-loop system (see ~~X~~ in previous page)
is stable according to the small gain theorem if

$$\left| \frac{K}{\varepsilon+K} \right| - 1 < 1 \iff |K| < |\varepsilon+K|$$

∴ we need $K > -\varepsilon$

① and with positive K we have:

$$K < \varepsilon + K \quad (\text{because } \varepsilon > 0)$$

This is always true. This means that for $K > 0$ condition automatically holds.

② for -ve $K \Rightarrow |K| < \varepsilon$

But also the condition says

$$\begin{aligned} |K| &< |\varepsilon + K| \\ -K &< \varepsilon + K \end{aligned}$$

$$\Leftrightarrow K > -\frac{\varepsilon}{2}$$

$$\therefore -\frac{\varepsilon}{2} < K < \infty$$

(IF)

This means that K can have "any" positive value (unbounded above).

The system is stable in closed loop for all $K > 0$.

Why different conclusions?

(i) in the first case, we did not consider the model of the uncertainty as additive error.

So $\|S_{\text{sat}}\|$ was in the loop gain. [we only used the gain information]
we had to guarantee that $\|\mathcal{G}\| \|S_{\text{sat}}\| \|K\| < 1$.

that the condition $\|\mathcal{G}\| \|S_{\text{sat}}\| \|K\| < 1$.

so this had to hold for all \mathcal{G}

(ii) in the second case, the saturation is outside the loop. and we only need to check that
the "controlled" model $\left\| \frac{-KG}{1+KG} \right\|$ is OK
for the condition.

$$\left\| \frac{-KG}{1+KG} \right\| \cdot \|S_{\text{sat}}\| < 1 \text{ to hold.}$$

so here, the feedback action of the P controller makes that possible.

Here we used the exact description to write the T.F of the uncertainty (we used more information).