

#1)

$$\phi(y) = y^5$$

$$\phi(-y) = (-y)^5 = (-y)^4 (-y) = -y^5 = -\phi(y) \quad \text{so } y^5 \text{ is odd}$$

For odd functions:  $a_1 = 0$

$$b_1 = \frac{2}{\pi} \int_0^{\pi} \phi(\sin \theta) \sin \theta d\theta$$

$$\phi(\sin \theta) = a^5 \sin^5 \theta \quad - \text{compute Fourier coefficients without integral}$$

$$\sin \theta = \frac{e^{i\theta} - e^{-i\theta}}{2i}$$

$$\sin^5 \theta = (e^{i\theta} - e^{-i\theta})^5 \left(\frac{1}{2i}\right)^5 = \frac{(e^{i\theta} - e^{-i\theta})^5}{-32i}$$

$$(e^{i\theta} - e^{-i\theta})(e^{i\theta} - e^{-i\theta}) = e^{i\theta} e^{i\theta} - 2e^{i\theta} e^{-i\theta} + e^{-i\theta} e^{-i\theta} = e^{2i\theta} - 2 + e^{-2i\theta}$$

$$= (e^{i\theta} - e^{-i\theta})^2$$

$$(e^{i\theta} - e^{-i\theta})^3 = (e^{i\theta} - e^{-i\theta})^2 (e^{i\theta} - e^{-i\theta}) = (e^{2i\theta} + e^{-2i\theta} - 2)(e^{i\theta} - e^{-i\theta})$$

$$= e^{3i\theta} - e^{i\theta} + e^{i\theta} - e^{-i\theta} - 2e^{i\theta} + 2e^{-i\theta} = e^{3i\theta} - 3e^{i\theta} + 3e^{-i\theta} - e^{-3i\theta}$$

$$(e^{i\theta} - e^{-i\theta})^3 (e^{i\theta} - e^{-i\theta})^2 = (e^{3i\theta} - 3e^{i\theta} + 3e^{-i\theta} - e^{-3i\theta})(e^{2i\theta} + e^{-2i\theta} - 2)$$

$$= e^{5i\theta} + e^{i\theta} - 2e^{3i\theta} - 3e^{3i\theta} - 3e^{i\theta} + 6e^{i\theta} + 3e^{i\theta} + 3e^{3i\theta} - 6e^{i\theta} - e^{-i\theta} - e^{-5i\theta} + 2e^{-3i\theta}$$

$$= e^{5i\theta} - e^{-5i\theta} + 10e^{i\theta} - 5e^{3i\theta} - 10e^{-i\theta} + 5e^{-3i\theta} = (e^{i\theta} - e^{-i\theta})^5$$

$$\therefore \sin^5(\theta) = \frac{e^{5i\theta} - e^{-5i\theta} + 10e^{i\theta} - 10e^{-i\theta} + 5e^{-3i\theta} - 5e^{3i\theta}}{32i}$$

$$= \frac{10}{32} (e^{i\theta} - e^{-i\theta}) + \frac{-5}{32} (e^{3i\theta} - e^{-3i\theta}) + \frac{1}{32} (e^{5i\theta} - e^{-5i\theta})$$

$$= \frac{10}{16} \sin(\theta) - \frac{5}{16} \sin(3\theta) + \frac{1}{16} \sin(5\theta) = \sin^5(\theta)$$

$$\therefore \phi(a \sin \theta) = a^5 \sin^5 \theta = a^5(b_1 \sin \theta + b_3 \sin(3\theta) + b_5 \sin(5\theta))$$

$$\text{where } b_1 = \frac{1}{16}, \quad b_3 = -\frac{5}{16}, \quad \text{and } b_5 = \frac{1}{16}$$

$$\therefore b_1(a) = \frac{10a^5}{16}$$

$$N(a) = \frac{b_1(a)}{a} = \frac{10a^4}{16}$$

Describing function  $N(a) = \frac{10a^4}{16}$  for  $\phi = y^5$

#2)

$$\ddot{y} - y + y^3 = 0$$

$$\phi(y) = y^3, \quad u = -\phi(y)$$

$$\ddot{y} = y + u$$

$$x_1 = y, \quad x_2 = \dot{y}, \quad y = x_1$$

$$\dot{x}_1 = x_2$$

$$\dot{x}_2 = x_1 + u$$

$$A = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}, \quad B = \begin{pmatrix} 0 \\ 1 \end{pmatrix}, \quad C = [1 \ 0], \quad D = 0$$

$$G(s) = C(sI - A)^{-1}B + D = (1 \ 0) \begin{pmatrix} s & -1 \\ -1 & s \end{pmatrix}^{-1} \begin{pmatrix} 0 \\ 1 \end{pmatrix}$$

$$= (1 \ 0) \frac{1}{s^2-1} \begin{pmatrix} s & 1 \\ 1 & s \end{pmatrix} \begin{pmatrix} 0 \\ 1 \end{pmatrix} = \frac{1}{s^2-1} (s \ 1) \begin{pmatrix} 0 \\ 1 \end{pmatrix} = \frac{1}{s^2-1}$$

$$G(s) = \frac{1}{s^2-1}$$

$$\phi(a \sin \theta) = a^3 \sin^3 \theta = a^3 \left( \frac{e^{i\theta} - e^{-i\theta}}{2i} \right)^3 = a^3 \left( \frac{e^{3i\theta} - 3e^{i\theta} + 3e^{-i\theta} - e^{-3i\theta}}{-8i} \right)$$

From problem 1

$$\phi(a \sin \theta) = a^3 \left( \frac{3}{4} \sin \theta + \frac{\sin(3\theta)}{4} \right) \quad \therefore b_1 = \frac{3a^3}{4}, \quad b_3 = -\frac{a^3}{4}$$

$$N(a) = \frac{b_1(a)}{a} = \frac{3a^2}{4}$$

For periodic solution:  $1 + G(i\omega) N(a) = 0$

$$G(i\omega) = \frac{1}{-\omega^2 - 1}$$

$$1 + G(i\omega) N(a) = 1 + \frac{3a^2}{-4(\omega^2 - 4)} = 0$$

$$\Rightarrow 3a^2 = 4\omega^2 + 4$$

$$\therefore \omega = \sqrt{\frac{3a^2 - 4}{4}}$$

$$T = \frac{2\pi}{\omega} = \frac{2\pi}{\sqrt{\frac{3a^2 - 4}{4}}} = \frac{4\pi}{\sqrt{3a^2 - 4}}$$

System has periodic solutions of all amplitudes  $a$ , with

approximate period  $T = \left( \frac{4\pi}{\sqrt{3a^2 - 4}} \right)$

$$\#3) \quad \ddot{y} + \mu \left( \frac{\dot{y}^3}{3} - \dot{y} \right) + y = 0 \quad \mu > 0$$

$$\phi(y) = \dot{y}^3 \quad u = -\phi(y) = -\dot{y}^3$$

$$\ddot{y} = -y + \mu \dot{y} - \frac{\mu}{3} \dot{y}^3 = -y + \mu \dot{y} + \frac{\mu}{3} u$$

$$x_1 = y \quad x_2 = \dot{y} \quad y = x_2 \quad (\text{output})$$

$$\dot{x}_1 = x_2$$

$$\dot{x}_2 = -x_1 + \mu x_2 - \frac{\mu}{3} u$$

$$A = \begin{pmatrix} 0 & 1 \\ -1 & \mu \end{pmatrix} \quad B = \begin{pmatrix} 0 \\ \frac{\mu}{3} \end{pmatrix} \quad C = [0 \ 1] \quad D = 0$$

$$G(s) = C(sI - A)^{-1}B + D = [0 \ 1] \begin{pmatrix} s & -1 \\ 1 & s-\mu \end{pmatrix}^{-1} \begin{pmatrix} 0 \\ \frac{\mu}{3} \end{pmatrix}$$

$$= [0 \ 1] \frac{1}{s^2 - \mu s + 1} \begin{pmatrix} s-\mu & 1 \\ -1 & s \end{pmatrix} \begin{pmatrix} 0 \\ \frac{\mu}{3} \end{pmatrix}$$

$$= \frac{1}{s^2 - \mu s + 1} (-1 \ s) \begin{pmatrix} 0 \\ \frac{\mu}{3} \end{pmatrix} = \frac{\mu s}{3(s^2 - \mu s + 1)}$$

$$G(s) = \frac{\mu s}{3(s^2 - \mu s + 1)}$$

From problem 2

$$\phi(a \sin \theta) = \phi(a^3 \sin^3 \theta), \quad \sin^3 \theta = \frac{3}{4} \sin \theta - \frac{1}{4} \sin(3\theta) \quad \therefore$$

$$\phi(a \sin \theta) = a^3 \frac{3}{4} \sin \theta - \frac{1}{4} \sin(3\theta) \quad \therefore b_1 = \frac{3a^3}{4} \quad \& \quad b_3 = -\frac{1}{4} a^3$$

$$\therefore N(a) = \frac{b_1}{a} = \boxed{\frac{3a^2}{4}}$$

For periodic solution:  $| + G(i\omega) N(a) = 0$

$$| + G(i\omega) N(a) = | + \frac{4i\omega}{\delta(-\omega^2 - 4i\omega + 1)} \left( \frac{\delta a^2}{4} \right) = 0 \Rightarrow$$

$$(-\omega^2 - 4i\omega + 1)/4 + Ma^2 i\omega = 0$$

$$-\omega^2 + 1 = 0 \Rightarrow \omega = 1 \quad T = 2\pi\omega$$

$$-4i\omega + a^2 i\omega = 0 \Rightarrow a^2 = 4 \Rightarrow \underline{a = 2}$$

System has a periodic solution with an amplitude,  $a=2$  & an approximate period,  $T = 2\pi$ .

#4)

$$\dot{x} = -x - 2 \operatorname{sgn}(x(t-h))$$

$$U = -\operatorname{sgn}(y) = -\phi(y) \quad y = x(t-h)$$

$$\dot{x} = -x + 2U$$

$$\mathcal{L}[\dot{x}] = sX = \mathcal{L}[-x + 2U] = -X(s) + 2U(s)$$

$$\therefore (s+1)X(s) = 2U(s) \Rightarrow \frac{X(s)}{U(s)} = \frac{2}{s+1}$$

$$\mathcal{L}[y] = \mathcal{L}[x(t-h)]$$

$$Y(s) = e^{-sh} X(s) \quad \therefore \frac{Y(s)}{X(s)} = e^{-sh}$$

$$\therefore \frac{Y(s)}{U(s)} = \boxed{G(s) = \frac{2e^{-sh}}{s+1}}$$

From Notes:  $\operatorname{sgn}(y) = \begin{cases} -1 & y < 0 \\ 0 & y = 0 \\ 1 & y > 0 \end{cases}$  (odd function)

$$N(a) = \frac{2}{\pi a} \int_0^{\pi} \phi(a \sin \theta) \sin \theta d\theta = \frac{2}{\pi a} \int_0^{\pi} \sin \theta d\theta = \boxed{\frac{4}{\pi a}}$$

For Periodic solution:  $1 + G(i\omega) N(a) = 0$

$$\therefore 1 + \left( \frac{2e^{-i\omega h}}{i\omega + 1} \right) \left( \frac{4}{\pi a} \right) = 0$$

$$e^{-i\omega h} = \cos(-\omega h) + i \sin(-\omega h) = \cos(\omega h) - i \sin(\omega h)$$

$$\therefore 1 + G(i\omega) N(a) = 0 = 1 + \frac{8(\cos(\omega h) - i \sin(\omega h))}{i\omega \pi a + \pi a} = 0$$

$$\frac{i\omega\pi a + \pi a + 8\cos(\omega h) - 8i\sin(\omega h)}{i\omega\pi a + \pi a} = 0 \Rightarrow$$

$$8\cos(\omega h) + \pi a = 0 \quad (\text{Real part})$$

$$\omega\pi a - 8\sin(\omega h) = 0 \quad (\text{Imaginary part})$$

$$\alpha = -\frac{8}{\pi} \cos(\omega h) \quad \therefore$$

$$\omega\pi\left(-\frac{8}{\pi}\cos(\omega h)\right) - 8\sin(\omega h) = 0 \Rightarrow -\omega\cos(\omega h) - \sin(\omega h)$$

$$\therefore -\omega = \tan(\omega h) \Rightarrow \boxed{\tan(\omega h) + \omega = 0}$$

A periodic solution exists where the frequency & amplitude are dependent on the time delay,  $h$ . The relationships for the amplitude and approximate period are

$$\alpha = -\frac{8}{\pi} \cos(\omega h) \quad \& \quad T = \frac{2\pi}{\omega}, \text{ where } \tan(\omega h) + \omega = 0 \text{ must be}$$

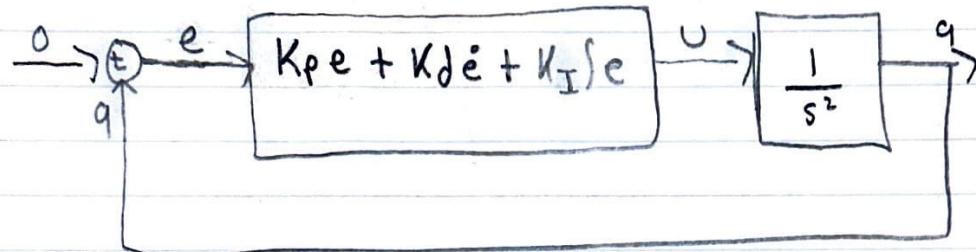
Solved numerically for  $\omega$ , based on  $h$ .

IF  $h = 0.25$ , then  $\alpha = 0.367$ ,  $\omega = 6.862$ , &  $T = 0.9156$

#5)

a)  $\ddot{q} = u = -K_p q - K_d \dot{q} - \text{sat}(K_I \int q)$

This system is in the form of : (Neglect saturation function)



where  $e = -q$ ,  $K_p = 1$  &  $K_d = 2$ .  $\mathcal{Z}[\ddot{q}] = s^2 Q(s)$ ,

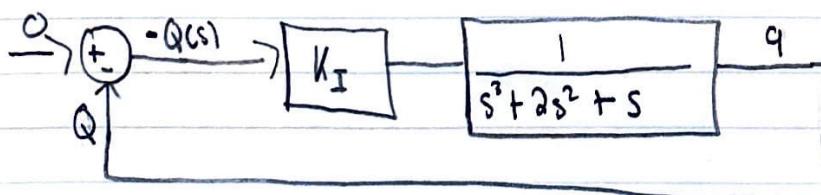
$$\mathcal{Z}[-\dot{q}] = -s Q(s), \text{ & } \mathcal{Z}[s q] = \frac{1}{s} Q(s) \therefore \ddot{q} + q + 2\dot{q} = -K_I \int q \Rightarrow$$

$$Q(s)(s^2 + 1 + 2s) = \frac{K_I}{s} (-Q(s)) \quad (-Q(s) = E(s))$$

$$\therefore \frac{Q(s)}{E(s)} = \frac{Q(s)}{-Q(s)} = K_I \left( \frac{1}{s(s^2 + 1 + 2s)} \right) = K_I \left( \frac{1}{s^3 + 2s^2 + s} \right)$$

↑ Nominal open loop  
system transfer function

which takes the form of :



Can use root locus with system in this form :

$$1 + (K_I) \left( \frac{1}{s^3 + 2s^2 + s} \right)$$

#5)

From MATLAB root locus plot, the largest  $K_I \geq 0$

for which the system is asymptotically stable about  $q=0$

is  $K_I = 1.9\bar{q}$ . The closed loop system is asymptotically stable for any  $0 \leq K_I < 2$ .

$$b) U = -\phi(q) = -sa + (K_I \dot{q}) \quad \therefore q = K_I \dot{q}$$

$$\ddot{q} = -K_p q - K_d \dot{q} + U \Rightarrow$$

$$\ddot{q} + K_p q + K_d \dot{q} = U \quad (K_p = 1, K_d = 2)$$

$$\mathcal{L}[\ddot{q} + q + 2\dot{q}] = \mathcal{L}[U] = Q(s)(s^2 + 2s + 1) = U(s)$$

$$\mathcal{L}[y] = \mathcal{L}[K_I \dot{q}] = Y(s) = \frac{K_I}{s} Q(s)$$

$$\therefore \frac{Y(s)}{U(s)} = \left( \frac{Y(s)}{Q(s)} \right) \left( \frac{Q(s)}{U(s)} \right) = \left( \frac{K_I}{s} \right) \left( \frac{1}{s^2 + 2s + 1} \right) = \boxed{\frac{K_I}{s^3 + 2s^2 + s} = G(s)}$$

From Slotine & Li, saturation describing function is:

$$N(a) = \frac{2}{\pi} \left( \sin^{-1} \left( \frac{A}{a} \right) + \frac{A}{a} \sqrt{1 - \frac{A^2}{a^2}} \right) \quad \text{If } A=1, \text{ then}$$

$$N(a) = \frac{2}{\pi} \left( \sin^{-1} \left( \frac{1}{a} \right) + \frac{1}{a} \sqrt{\frac{a^2 - 1}{a^2}} \right)$$

$$\text{sat}(y) = \begin{cases} -A & y < -A \\ y & -A \leq y \leq A \\ A & y > A \end{cases}$$

For periodic solutions:  $1 + G(i\omega)N(a) = 0$

$$G(i\omega) = K_I \frac{1}{-i\omega^3 - 2\omega^2 + i\omega}$$

$$N(a)G(i\omega) = \left( \frac{K_I}{-i\omega^3 - 2\omega^2 + i\omega} \right) \left( \frac{2}{\pi} \sin^{-1}\left(\frac{A}{a}\right) + \frac{A}{a} \sqrt{1 - \frac{A^2}{a^2}} \right)$$

$$1 + N(a)G(i\omega) = -i\omega^3 - 2\omega^2 + i\omega + \frac{2}{\pi} \left[ \sin^{-1}\left(\frac{A}{a}\right) + \frac{A}{a} \sqrt{1 - \frac{A^2}{a^2}} \right] K_I = 0$$

$$-\omega^3 + \omega = 0 \Rightarrow \omega(-\omega^2 + 1) = 0 \therefore \omega = 1$$

$$-2\omega^2 + \frac{2K_I}{\pi} \left[ \sin^{-1}\left(\frac{A}{a}\right) + \frac{A}{a} \sqrt{1 - \frac{A^2}{a^2}} \right] = 0 \quad \omega = 1$$

$$\Rightarrow \sin^{-1}\left(\frac{A}{a}\right) + \frac{A}{a} \sqrt{1 - \frac{A^2}{a^2}} = \frac{\pi}{K_I}$$

$$\Rightarrow 1 - \frac{A^2}{a^2} = \frac{a^2}{A^2} \left( \frac{\pi}{K_I} - \sin^{-1}\left(\frac{A}{a}\right) \right)^2 = \frac{a^2 - A^2}{a^2}$$

Unsure how to get minimum  $K_I$  from this relation

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```
clear
close all
clc
```

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## Problem 4

---

```
% Time delay [s]
h = 0.25;

% Get non-linear equation roots
w = fzero(@(w) tan(w*h) + w, 10);

% Verify non-linear equation is near 0.
fprintf('For a time delay of h = %.2f, tan(wh) + w = %.4f if w = %.4f \n',...
    ,h, tan(w*h) + w, w)

% Period of periodic solution
T = 2*pi/w;

% Amplitude of periodic solution
a = -8*cos(w*h)/pi;

fprintf(['If h = %.2f, the system has an approximate period of %.3f seconds with an '...
    'amplitude of %.3f \n'],h,T,a)

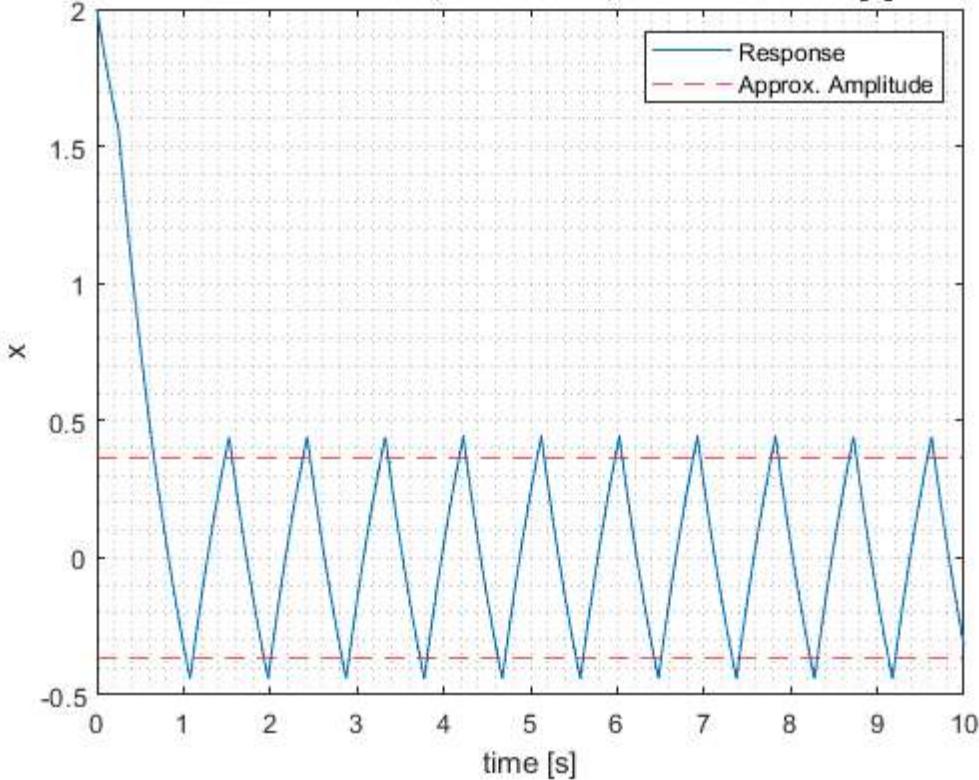
% Run Model
simout = sim("Model.slx");

% Plot
figure
plot(simout.tout, simout.logsout{1}.Values.Data)
hold on
yline([a -a], '--r')
grid minor
xlabel('time [s]')
legend('Response','Approx. Amplitude')
ylabel('x')
title_str = ['Problem 4: h = ', num2str(h), ', a = ', num2str(a),...
    ', and T = ', num2str(T), ' [s]'];
title(title_str)
```

---

For a time delay of  $h = 0.25$ ,  $\tan(wh) + w = 0.0000$  if  $w = 6.8620$   
If  $h = 0.25$ , the system has an approximate period of 0.916 seconds with an amplitude of 0.367

### Problem 4: $h = 0.25$ , $a = 0.36722$ , and $T = 0.91565$ [s]



### Problem 5

```
% PID Gains
Kp      = 1;
Kd      = 2;

% System Transfer Function: Ki * G
G       = tf([1],[1 Kd Kp 0]);

% Root Locus plot
figure
rlocusplot(G)
[poles,Ki] = rlocus(G,0:.001:5);

% Locate Largest Ki such that poles are in RHP
Ki_max   = max(Ki(max(real(poles)) < 0));

fprintf(['The largest Ki >=0, for which the closed loop system ...
         'is asymptotically stable about q = 0 is %.3f. \n'], Ki_max)

% Check poles of Closed Loop System
disp('The poles of the closed loop system with the max Ki are: ')
CL_poles = pole(feedback(Ki_max*G,1))
```

The largest  $Ki >=0$ , for which the closed loop system is asymptotically stable about  $q = 0$  is 1.999.  
The poles of the closed loop system with the max  $Ki$  are:

```
CL_poles =
-1.9998 + 0.0000i
-0.0001 + 0.9998i
```

-0.0001 - 0.9998i

