LECTURE NOTES

EE160: Introduction to Control (Fall 2023)

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ARTICLE HISTORY
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ABSTRACT
The 14th edition of a textbook is not making it a better material for "newbies". So I decided to draft my own lecture notes.

Contents

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1. Introduction to Control

In my first lecture on Sept. 26th, 2023, I was suggesting there should be a second episode for the Youtube video entitled "Animation vs. Math" featuring TSC, the sticker man.[1] But this time, we are going to further allow him to bring a new set of tools, including:

$$u, \text{ and } \frac{\mathrm{d}}{\mathrm{dt}} \tag{1}$$

where u grants TSC the ability to **control**, and $\frac{\mathrm{d}}{\mathrm{d}t}$ is the magic operator that brings to life some state variable $x \in \mathbb{R}$ describing a **system**, such that x begins to evolve with **time** t.

In this chapter, let's focus on explaining those three elements we have just mentioned: time, system, and control.

1.1. What is Time?

Is time really a thing?

First of all, let's define time. The time is measured in terms of periodic events. The sun rise and sun set, making a day. The SI unit second is defined in terms of the unperturbed transition frequency of the caesium 133 atom.[2] The positive direction of time elapse is defined in the second law of thermodynamics: "*The entropy of the universe tends to a maximum, or in loose terms, energy spreads out over time.*" The increase of the entropy of an isolated system indicates the direction of time.

But what is entropy?[3] From a macroscopic point of view, entropy (dented by S) changes whenever there is a transfer of heat:

$$\Delta S = \int_{t_0}^{t_1} \frac{-\mathrm{d}Q}{T(t)} \tag{2}$$

where $T(t)$ is the temperature when the dissipated *(note the negative sign)* heat $\mathrm{d}Q$ is made, and the differential change of heat energy $\mathrm{d}Q$ is the work done by the friction force:

$$\begin{aligned} \mathrm{d}Q &= \boldsymbol{F}_{\text{friction}} \mathrm{d}\boldsymbol{x} \text{ [J]} \\ Q &= \int_{\boldsymbol{x}_0}^{\boldsymbol{x}_1} \boldsymbol{F}_{\text{friction}} \mathrm{d}\boldsymbol{x} \text{ [J]} \end{aligned} \tag{3}$$

where $\boldsymbol{F}_{\text{friction}}$ is the friction force and $\boldsymbol{x}(t) \in \mathbb{R}^3$ is a trajectory in space. Think, if there is no longer transfer of heat in a universe, does this mean its time stops evolving?

1.2. System and its Block Diagram

"A system is a collection of interconnected parts that form a larger and more complex whole" [2]. It is widely accepted that a diagram of blocks and connecting arrows

[1] TSC stands for The Second Coming, the fourth stick figure that was created by Alan Becker.

[2] `https://en.wikipedia.org/wiki/Second`

[3] Fun fact: our yearbook is named "ENTROPY".

is useful for revealing the interconnection of different parts in a complex system. An example block diagram is shown in Fig. 1. We often call the physical system consisting of actuator and process, the **plant**.

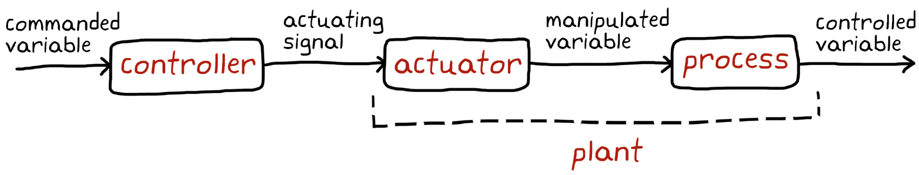


Figure 1. Block diagram showing controller, actuator, and process [2].

Generally speaking, in Fig. 1, a block is often representing an ordinary differential equation (ODE) and an arrow stands for a math operation that is rather bizarre: the convolution. We shall discuss convolution later, and for now you can take it for an integral transform (see Appendix).

1.2.1. Three Different Problems that can be Defined by Using a Block Diagram

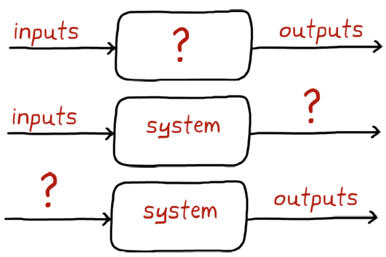


Figure 2. Three different problems arise in control systems [2].

There are three problems that can be studied and they are respectively: system identification problem, simulation problem and control problem [2], depending on which part of the control system is unknown, as shown in Fig. 2.

1.3. What is Control?

The fundamental idea of control is simply we trying to modify the dynamics of any natural process, such that its entropy might decrease or increase at a different pace different from natural evolution.

In the class, we have been playing with those math tools in (1) to study how $x(t)$ evolves when its dynamics are one of the followings

$$\frac{\mathrm{d}}{\mathrm{d}t}x = 1; \quad \frac{\mathrm{d}}{\mathrm{d}t}x = -1; \quad \frac{\mathrm{d}}{\mathrm{d}t}x = x; \quad \frac{\mathrm{d}}{\mathrm{d}t}x = -x; \quad \frac{\mathrm{d}}{\mathrm{d}t}x = x^2; \quad \frac{\mathrm{d}}{\mathrm{d}t}x = -x^2 \tag{4}$$

In math, we tend to want to avoid diverging to infinity. The only system above that gives a non-diverging response $x(t)$ is

$$\frac{\mathrm{d}}{\mathrm{d}t}x = -x \Rightarrow x\left(t\right) = x\left(0\right)\mathrm{e}^{-t}$$

This system evolves with time, and its response $x(t)$ converges towards 0 rather than infinity.

One important goal of control is to make system response to not diverge to infinity. We call a non-diverging system a **stable** system. Stability is a key property of a system.

1.3.1. Feedforward Control

To change the dynamics, we need to further append the tool u to any of the former discussed systems, and it yields, e.g.,

$$\frac{\mathrm{d}}{\mathrm{d}t}x = x^2 + u \tag{5}$$

We want to get rid of the term x^2 by modifying the dynamics of the original system. Assuming x is known, such control goal is simply realized by setting $u = -x^2 + v$, leading to

$$\frac{\mathrm{d}}{\mathrm{d}t}x = v \tag{6}$$

where term v is yet designed. This means we are essentially treating the term x^2 as a disturbance to the system, and u is able to cancel the effect of such disturbance. Therefore, control is subjective: y^2 are essential the dynamics of the original system but it is treated as (internal) disturbance.

1.3.2. Proportional Control

We can further modify the dynamics (6) by designing v to be $v = -x$ to get that nicely behaving system $\frac{\mathrm{d}}{\mathrm{d}t}x = -x$ again. One might complain that $x(t) = \mathrm{e}^{-t}$ is converging too slow. To make the response faster, we can simply let $v = -K_P x$, with $K_P \in \mathbb{R}_+$. This is known as proportional control. Proportional control is the basic form of negative feedback control. **Feedback** refers to the practice to feed the system state (often measured) back to the control input u. **Negative** puts an emphasis that the modified dynamics v must make sure the sign of the exponent of the response $x(t)$ should be negative, e.g., $x(t) = \mathrm{e}^{-K_P t}$.

1.3.3. Model Predictive Control

The control input u is applied to an actual system by an actuator. The drawback of the proportional control is that it does not take full ability of the actuator, and the control input is proportional to the system state, requiring the actuator is able to produce an analog signal. In practice, however, the actuator is very likely to operate in a ON-OFF fashion. In this case, it makes more sense if we figure out how long the actuator should be turned ON.

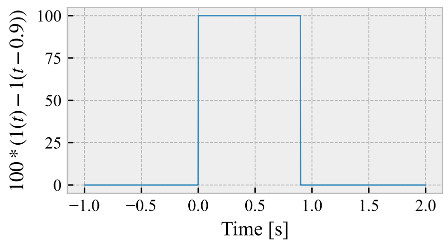
For example, let's assume a motor's speed is $x(0) = 10$ rad/s at $t = 0$ s. We are asked to make the motor speed to go up to $x(1) = 100$ rad/s at $t = 1$ s. Let's assume when the actuator is ON, the control input is 100 s^{-2}, which cannot be changed. In this case, the just-exact control input is defined by a Heaviside step function as follows

$$v = 100 \left[\mathbf{1}\left(t\right) - \mathbf{1}\left(t - 0.9\right)\right] \tag{7}$$

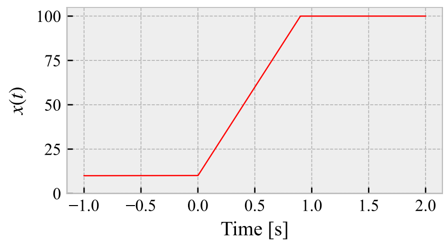
The solution to this control system is

$$\begin{aligned}\frac{\mathrm{d}}{\mathrm{d}t}x &= v \\ \Rightarrow x &= 100 \int_0^t \left[\mathbf{1}(t) - \mathbf{1}(t-0.9)\right] \mathrm{d}t\end{aligned} \tag{8}$$

which states that $x(t)$ will ramp up between $[0, 0:9]$ s, as shown in Fig. 1b. Applying



(a) Excitation in (7)



(b) Response in (8)

Figure 3. Simple example showing the spirit of model predictive control.

control effort in a period of time just enough to exactly reach the goal describes the spirit of model predictive control. The exact amount of excitation applied to the system is predicted and calculated based on the model of the system.

1.3.4. Sliding Mode Control

Another idea to apply maximum control effort is the sliding mode control (SMC). In simple terms, the control law is designed to be a signum function as follows

$$v = 100\ \mathrm{sgn}\,(100 - x)$$

or

$$v = \begin{cases} 100, & \text{if } 100 - x > 0 \\ -100, & \text{others} \end{cases}$$

A similar idea is the bang-bang control or hysteresis control, which sets a region of no control instead of the signum function:

$$v = \begin{cases} 100, & \text{if } 100 - x > 3 \\ -100, & \text{if } 100 - x < -3 \end{cases}$$

which gives a non-responsive region having width of 6 rad/s around the goal, 100 rad/s.

1.3.5. Dynamic Control / Integral Control / Adaptive Control

If we view the control input v as the output of some dynamical system: $\frac{\mathrm{d}}{\mathrm{d}t}v = f(x)$, the resulting control law is called dynamic control.

A well known dynamic control is the integral control, which simply designs v as an integral of the control error:

$$v = K_I \int_0^t (100 - x)\,\mathrm{d}t$$

or in a form of dynamical system:

$$\frac{\mathrm{d}}{\mathrm{d}t} v = K_I\,(100 - x)$$

where $K_I \in \mathbb{R}_+$.

Adaptive control also belongs to dynamic control, but with some further considerations for guaranteed stability.

1.3.6. Linear Quadratic Regulator (LQR)

For a simple first-order linear system:

$$\frac{\mathrm{d}}{\mathrm{d}t} x = ax$$

the LQR is

$$u = -(a + \sqrt{a^2 + \psi})x$$

with the tuning button $\psi \in \mathbb{R}$. The optimization objective is

$$J_{\mathrm{LQR}} = \int_0^{t_f} \left[\psi x(t)^2 + u^2\right] \mathrm{d}t$$

where t_f is the final time to end the control. The continuous-time differential Riccati equation will be needed to derive the control law [3, Section 22.4].

1.3.7. Using States as Control Input

For systems of higher order than first-order, using states as control input is a principle that is at the center of control. The idea has been used in (integral) back-stepping control and input-output linearizing control. In addition, the nested loop control is designed based on the same principle, but it often assumes the control transients of the inner loop are short enough.

1.4. Book Recommendations and Other Resources

In addition to the books I recommended in the class, please see others' opinions on what control theory is about. Among them, I recommend to watch Brian Douglas's video on Mar. 2nd, 2015 (`https://www.youtube.com/watch?v=oBc_BHxw78s`): "Why Learn Control Theory". To summarize his video, control theory is widely used in electrical engineering, mechanical engineering, communication engineering, civil engineering, industrial engineering, and aerospace engineering. Control theory is essentially a subject of applied mathematics, it is building models of your systems, it is simulating model to make predictions, it is to understand dynamics and how it interact with environment, it is filtering noises and rejecting disturbances, and it is selecting, building and testing hardware to make sure it has expected performance in an unexpected environment. It is a tool that every engineer should learn to understand his/her system.

2. Mathematic Model of Linear Systems

This chapter, however, does not treat control like what we have done (in time domain) in Chapter 1, as most of those controlled dynamics can only be solved using numerical integrations.

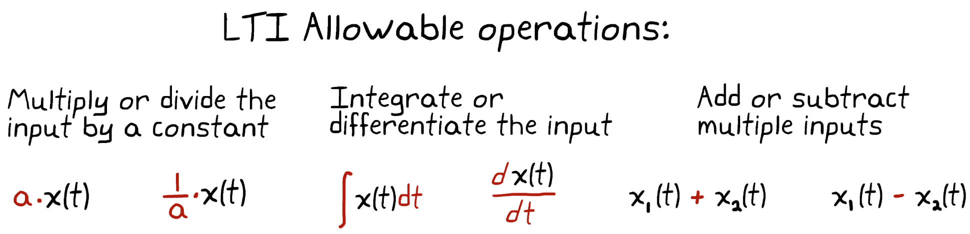


Figure 4. Allowable operations for building a linear time-invariant (LTI) system.

In order to potentially have a closed form solution, we need to study a class of simple systems originated from physics laws. From their governing ODEs, we realize they happen to only consist of the linear operations shown in Fig. 4, hence they are called linear systems. Linear system allows us to apply a series of impulse excitations one by one, and then sum up those impulse responses to produce the output of any arbitrary input, supposing an arbitrary input function can be represented as a series of impulse functions.

2.1. Across Variable and Through Variable

Across variable and through variables are concepts proposed in [1] for helping take abstract of various different physics systems. They are not very useful in this course, and it is sufficient to pay attention to the force-current analogy and force-voltage analogy.

2.2. Analogue Systems and Analogue Variables [1, Section 2.2]

We are going to show that systems that stem from different physics laws end up being very analogue in terms their dynamical equations.

2.2.1. Force-current analogy

The analogy between a damper-spring-mass system and RLC circuit is called force-current analogy.

Kirchhoff's current law states that all currents owing into a node must be equal to the current flowing out of it (as a consequence of charge conservation):

$$\frac{v}{R} + C\frac{\mathrm{d}v}{\mathrm{d}t} + \frac{1}{L}\int_0^t v\mathrm{d}t = i\left(t\right)$$

where symbols are defined in [1, Fig. 2.3].

From [1, Fig. 2.2]. Newtonian mechanics state that the change of momentum equals to the sum of forces applied to the particle with mass M:

$$M\frac{\mathrm{d}^2}{\mathrm{d}t^2}y + b\frac{\mathrm{d}}{\mathrm{d}t}y + ky = F\left(t\right)$$

where M is mass, b is friction/viscous coefficient, k is a spring constant, and F is the force applied to the system. Think which location has been used to define $y = 0$?[4]

2.2.2. Force-voltage analogy

Table 1. Analogy between a particle and a charge.

Particle	Charge
r	Q
$v = \frac{\mathrm{d}r}{\mathrm{d}t}$	$i = \frac{\mathrm{d}Q}{\mathrm{d}t}$
m	L
$p = mv$	$\psi = Li$
$F = m\frac{\mathrm{d}v}{\mathrm{d}t}$	$e = L\frac{\mathrm{d}i}{\mathrm{d}t}$

The analogy between Newton's second law of motion and Faraday's law of induction is called force-current analogy, which implies there is an analogy between a particle and a charge, as summarized in Table 1:

- particle's position r and charge (that passes through a cross-sectional area) Q;
- velocity v and current i;
- inertial mass m and inductance L;
- momentum p and flux linkage ψ;
- force F and voltage e.

Furthermore, the active power in electrical circuit corresponds to the increase in velocity amplitude, and the reactive power corresponds to the change in the direction of the velocity (note velocity should be a vector in space).

2.3. System as Excitation and Response

Alternative to the math equations like ODEs, a system can also be solely defined by its inputs and outputs. This fact actually serves as the foundation of system identification. Input and output are also known as excitation and response.

For the RLC system we just introduced, when the excitation current is described by a Heaviside step function:

$$i(t) = \mathbf{1}(t) = \begin{cases} 1, & t \geq 0 \\ 0, & \text{others} \end{cases} \tag{9}$$

its response is

$$v\left(t\right) = K_2 \mathrm{e}^{-\alpha_2 t}\cos\left(\beta_2 t + \phi_2\right)$$

whose time domain plot is shown in Fig. 5.[5]

[4] It is the equilibrium position of the spring where the force $ky = 0$.

[5] Think why step current excitation produces a impulse response?

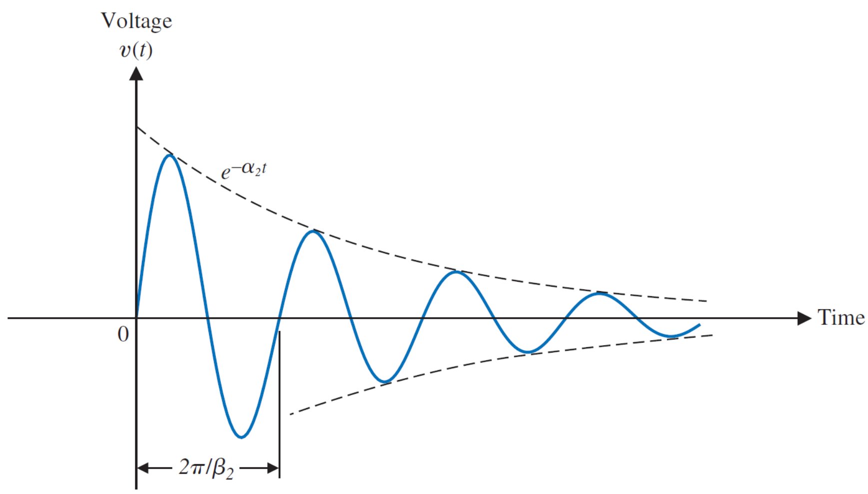


Figure 5. Impulse response of parallel RLC circuit when step current is applied [1, FIGURE 2.3].

For the damper-spring-mass system to have the same response (in waveform), we need to apply an excitation force as follows:

$$F(t) = \frac{\mathrm{d}}{\mathrm{d}t}\mathbf{1}(t) = \delta(t) \tag{10}$$

which is known as the Dirac delta function. The Dirac delta function is also known as impulse function. It is equivalent to we using a hammer to apply an impact force of 1 N to the system.

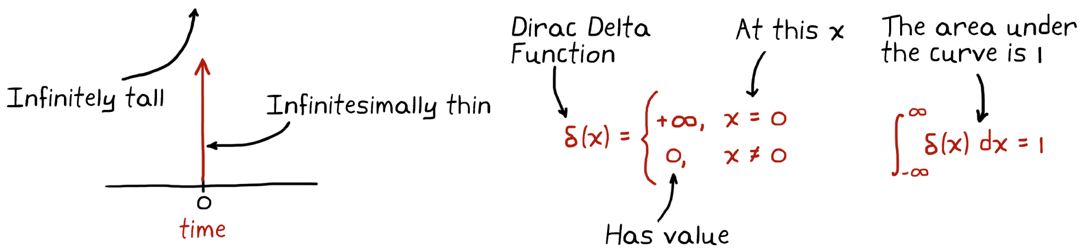


Figure 6. Dirac delta function properties [2].

The Dirac delta function is not a regular function, and some key properties are elaborated in Fig. 6. Recall Heaviside step function is the integral of Dirac delta function, and its derivative of $\mathbf{1}(t)$ at $t = 0$ is infinite. This infinite derivative does not make Heaviside step function to grow into an arbitrary large number, implying such an "impulse" has finite amount of energy.

2.3.1. Impulse Response

Impulse response is the response of an ODE when an impulse function $\delta(t)$ is applied as input. We will see very soon why impulse response is fully representative of an ODE in time-domain. In other words, the ODE and impulse response are equivalent representations of a linear system.

Note even though the response in Fig. 5 is a result of applying a step current in

(9), we still call it the impulse response of this RLC circuit, because the current is the input to a differential-and-integral equation rather than an ODE.

2.3.2. *System as Operator*

With the concept of impulse response, we are now ready to view system as an operator $f(\cdot)$. In simple terms, the system transfers the impulse excitation $\delta(t)$ into another signal $x(t) = f(\delta(t))$. In general case, when the input is a signal $u(t)$, the system's output becomes $x(t) = f(u(t))$. We are going to show $f(u(t))$ is a convolution of $u(t)$ and $f(\delta(t))$.

An operator should have no memory, otherwise the output will become dependent on the operator's internal states. For example, the impulse response in Fig. 5 would be different, if the capacitor is already charged to some extent at $t = 0$ s. Therefore, to view system as an operator, we need to assume the initial conditions of the system states to be null: $v(t) = \frac{\mathrm{d}}{\mathrm{d}t}v(t) = 0$, i.e., capacitor voltage and inductance current should be equal to zero.

2.3.3. *Signal Analysis*

Any signal can be decomposed into a series of delta functions:

$$u\left(t\right) \approx \sum_{k=-\infty}^{+\infty} \left[u\left(k\Delta t\right)\Delta t\right]\delta\left(t-k\Delta t\right) \tag{11}$$

with k an integer, where Δt is the sampling period. Motivation is from Calculus: the integral of a signal is the sum of rectangle area under the curve, so we can view any signal $x(t)$ as a bunch of thin rectangles with different heights $x(k\Delta t)$ but the same width Δt. A visualization of (11) is shown in Fig. 7.

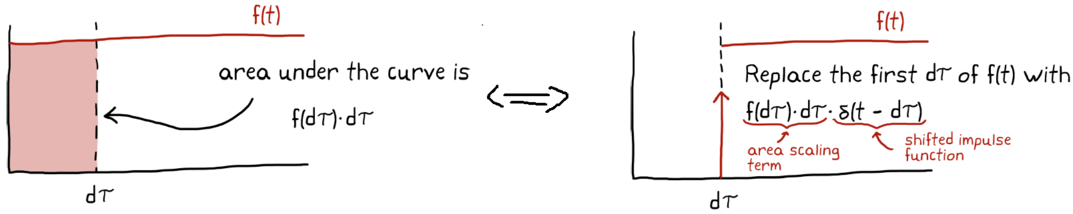


Figure 7. Signal can be equivalent represented using delta function times area under curve.

Since system can be viewed as an operator $f(\cdot)$, applying the operator to both sides of (11) yields

$$x\left(t\right) = f\left(u\left(t\right)\right) \approx \sum_{k=-\infty}^{+\infty} f\left(x\left(k\Delta t\right)\delta\left(t-k\Delta t\right)\right) \tag{12}$$

which shows that the system response of some arbitrary input function $u(t)$ can be approximately calculated as the sum of a series of impulse responses of delta function excitation of different amplitude of $x(k\Delta t)$.

We need some cool property of the system operator $f(\cdot)$ so that we can extract the coefficient outside of the operator $f(\cdot)$ to get following results:

$$x\left(t\right)=f\left(u\left(t\right)\right)\approx\sum_{k=-\infty}^{+\infty}f\left(x\left(k\Delta t\right)\delta\left(t-k\Delta t\right)\right)=\sum_{k=-\infty}^{+\infty}x\left(k\Delta t\right)f\left(\delta\left(t-k\Delta t\right)\right)$$

If this holds, we can safely say that a system can be described by its impulse response $f\left(\delta\left(t-0\right)\right)$. The operator that makes the above result valid is known as the LTI operator, which has been summarized in Fig. 4 before. System's response to any input can be derived as a sum of a series scaled impulse responses, as shown in Fig. 8. This is why impulse response is important because an arbitrary response can be represented as the sum of a series of impulse responses.

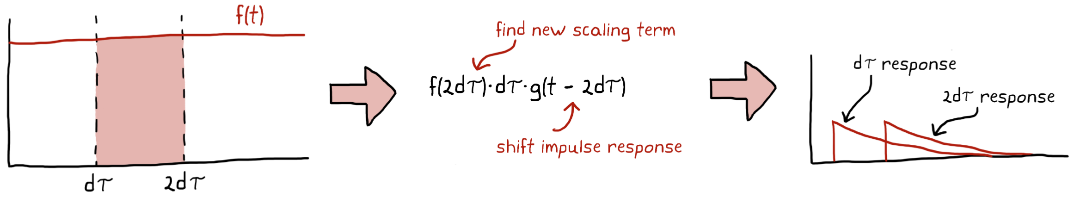


Figure 8. Apply the input slice by slice and sum up the resulting impulse response to get final response, where f in figure is input u in text, $g(\cdot)$ in figure is impulse response $f(\delta(\cdot))$ in text, and $\mathrm{d}\tau$ in figure is Δt in text.

2.4. Convolution

Finally, let's formalize the signal decomposition (11) by performing the limit $\Delta t\to 0$, so sum becomes an integral

$$(11)\overset{\Delta t\to 0}{\Longrightarrow}u\left(t\right)=\int_{-\infty}^{+\infty}u\left(\tau\right)\delta\left(t-\tau\right)\mathrm{d}\tau\triangleq\operatorname{conv}\left(u\left(t\right),\delta\left(t\right)\right)\tag{13}$$

where $k\Delta t$ has been replaced with the variable τ over which the integral (i.e., the sum) is performed, and Δt has been replaced with the differential of time, $\mathrm{d}t$. The integrand in (13) simply means to pick the value of signal $u(t)$ at $t=\tau$.

Now we are ready to define the math operation that an arrow in a block diagram (e.g., Fig. 1) represents. An arrow in a block diagram applies a system's response to another system as input in order to get its response. Therefore, the arrow convolutes the previous block's output with the impulse response of the next block.

As another useful property of convolution, a signal $u(t)$ convolutes with the delta function $\delta(t-t_1)$ would experience a time shift and becomes $u(t-t_1)$:

$$\operatorname{conv}\left(u\left(t\right),\delta\left(t-t_1\right)\right)=u\left(t-t_1\right)\tag{14}$$

In our experiment class, you will find that multiplying two polynomials together can be accomplished by performing the discrete convolution of the polynomial coefficients [2]:

```
f = [1 2 3];
g = [3 0 1];
w = conv(f,g)
```

```
It prints out: w = 3 6 10 2 3
```

2.5. Linear System

Linear system is a wider concept than linear time-invariant (LTI) system. If a system satisfies homogeneity and superposition, it is a linear system. See Fig. 9 for an intuitive definition.

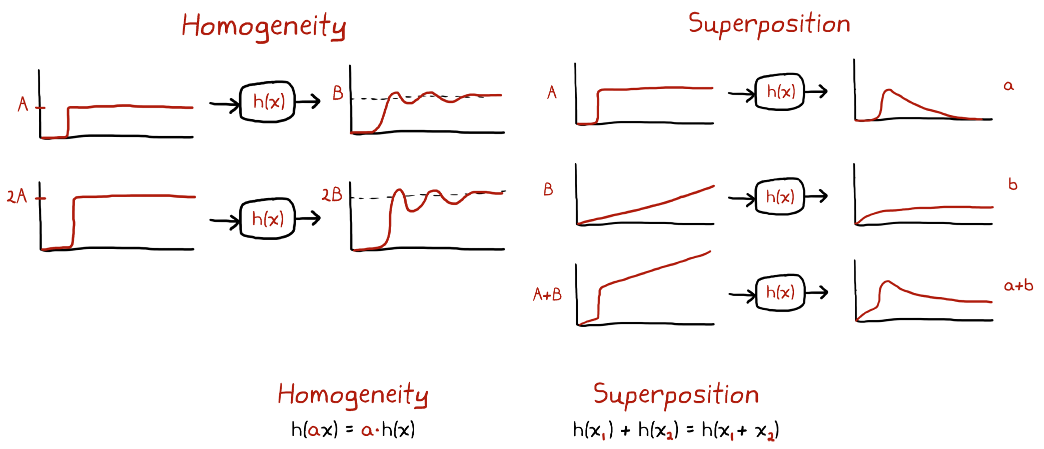


Figure 9. Homogeneity and superposition are two necessary properties of a linear system [2].

If a linear system further sanctifies the property of time-invariance (see Fig. 10), it is then called an LTI system.

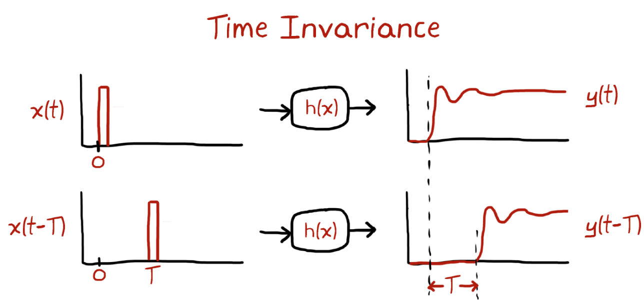


Figure 10. Time invariance states the system should give the same response regardless of the time when excitation is applied [2].

LTI results in sinusoidal fidelity, meaning any sinusoidal signal passing through a system results in a new sinusoidal signal of the same frequency (with a gain in amplitude and a shift in phase). To prove the sinusoidal fidelity, we need to learn to define the frequency response of a transfer function, or in other words, learn solving ODE using Laplace transform, see [1, Chapter 8]

3. Laplace Transform and Transfer Function

Watch Brian Douglas "What are Transfer Functions?"[6]

In Section 2.2, those derived ODEs are described using LTI operations shown in (4). We are now ready to have a different representation of those LTI systems, which is the transfer function. Transfer function is the output-input ratio after the Laplace transform is applied to an ODE with zero initial conditions.

3.1. Laplace Transform

APPENDIX D

Laplace Transform Pairs

Table D.1

F(s)	*f(t), t ≥ 0*
1. 1	$\delta(t_0)$, unit impulse at $t = t_0$
2. $1/s$	1, unit step
3. $\frac{n!}{s^{n+1}}$	t^n
4. $\frac{1}{(s+a)}$	e^{-at}
5. $\frac{1}{(s+a)^n}$	$\frac{1}{(n-1)!} t^{n-1}e^{-at}$
6. $\frac{a}{s(s+a)}$	$1 - e^{-at}$
7. $\frac{1}{(s+a)(s+b)}$	$\frac{1}{(b-a)}\left(e^{-at} - e^{-bt}\right)$
8. $\frac{s+\alpha}{(s+a)(s+b)}$	$\frac{1}{(b-a)}\left[(\alpha-a)e^{-at} - (\alpha-b)e^{-bt}\right]$
9. $\frac{ab}{s(s+a)(s+b)}$	$1 - \frac{b}{(b-a)} e^{-at} + \frac{a}{(b-a)} e^{-bt}$
10. $\frac{1}{(s+a)(s+b)(s+c)}$	$\frac{e^{-at}}{(b-a)(c-a)} + \frac{e^{-bt}}{(c-a)(a-b)} + \frac{e^{-ct}}{(a-c)(b-c)}$
11. $\frac{s+\alpha}{(s+a)(s+b)(s+c)}$	$\frac{(\alpha-a)e^{-at}}{(b-a)(c-a)} + \frac{(\alpha-b)e^{-bt}}{(c-b)(a-b)} + \frac{(\alpha-c)e^{-ct}}{(a-c)(b-c)}$
12. $\frac{ab(s+\alpha)}{s(s+a)(s+b)}$	$\alpha - \frac{b(\alpha-a)}{(b-a)} e^{-at} + \frac{a(\alpha-b)}{(b-a)} e^{-bt}$
13. $\frac{\omega}{s^2+\omega^2}$	$\sin \omega t$
14. $\frac{s}{s^2+\omega^2}$	$\cos \omega t$

Table D.1 continued

D-1

D-2 Appendix D Laplace Transform Pairs

Table D.1 *Continued*

F(s)	*f(t), t ≥ 0*
15. $\frac{s+\alpha}{s^2+\omega^2}$	$\frac{\sqrt{\alpha^2+\omega^2}}{\omega} \sin(\omega t + \phi),\ \phi = \tan^{-1} \omega/\alpha$
16. $\frac{\omega}{(s+a)^2+\omega^2}$	$e^{-at} \sin \omega t$
17. $\frac{(s+\alpha)}{(s+a)^2+\omega^2}$	$e^{-at} \cos \omega t$
18. $\frac{s+\alpha}{(s+a)^2+\omega^2}$	$\frac{1}{\omega}\left[(\alpha-a)^2+\omega^2\right]^{1/2} e^{-at} \sin(\omega t + \phi)$, $\phi = \tan^{-1}\frac{\omega}{\alpha - a}$
19. $\frac{\omega_n^2}{s^2+2\zeta\omega_n s+\omega_n^2}$	$\frac{\omega_n}{\sqrt{1-\zeta^2}} e^{-\zeta\omega_n t} \sin \omega_n\sqrt{1-\zeta^2}t,\ \zeta < 1$
20. $\frac{1}{s\left[(s+a)^2+\omega^2\right]}$	$\frac{1}{a^2+\omega^2} + \frac{1}{\omega\sqrt{a^2+\omega^2}} e^{-at} \sin(\omega t - \phi)$, $\phi = \tan^{-1}\frac{\omega}{-a}$
21. $\frac{\omega_n^2}{s\left(s^2+2\xi\omega_n s+\omega_n^2\right)}$	$1 - \frac{1}{\sqrt{1-\zeta^2}} e^{-\zeta\omega_n t} \sin\left(\omega_n\sqrt{1-\zeta^2}t + \phi\right)$, $\phi = \cos^{-1}\zeta,\ \zeta < 1$
22. $\frac{(s+\alpha)}{s\left[(s+a)^2+\omega^2\right]}$	$\frac{\alpha}{a^2+\omega^2} + \frac{1}{\omega}\left[\frac{(\alpha-a)^2+\omega^2}{a^2+\omega^2}\right]^{1/2} e^{-at} \sin(\omega t + \phi)$, $\phi = \tan^{-1}\frac{\omega}{\alpha-a} - \tan^{-1}\frac{\omega}{-a}$
23. $\frac{1}{(s+c)\left[(s+a)^2+\omega^2\right]}$	$\frac{e^{-ct}}{(c-a)^2+\omega^2} + \frac{e^{-at}\sin(\omega t + \phi)}{\omega\left[(c-a)^2+\omega^2\right]^{1/2}},\ \phi = \tan^{-1}\frac{\omega}{c-a}$

Figure 11. Screenshot of the Laplace transform pairs from Appendix of [1].

In practice, Laplace transform is as simple as a table, see the screenshot in Fig. 11. The minimum requirement is to remember the Laplace transform of

$$\delta(t),\ \mathbf{1}(t),\ t,\ t^k, e^{-at},\ \sin\omega t,\ \cos\omega t,\ \mathrm{e}^{-at}\sin\omega t,\ \mathrm{e}^{-at}\cos\omega t$$

where k is integer and $a, \omega \in \mathbb{R}$.

Laplace transform can be used to transform an ODE into an algebraic equation with ODE's initial conditions. For example, the damper-spring-mass system is transformed into:

$$\begin{aligned} &\mathcal{L}\left[M\frac{\mathrm{d}^2}{\mathrm{d}t^2}y + b\frac{\mathrm{d}}{\mathrm{d}t}y + ky\right] = \mathcal{L}\left[F(t)\right] \\ &M\left(s^2Y(s) - sy\left(0^-\right) - \frac{\mathrm{d}y}{\mathrm{d}t}\left(0^-\right)\right) + b\left(sY(s) - y\left(0^-\right)\right) + kY(s) = F(s) \end{aligned} \tag{15}$$

[6] https://ww2.mathworks.cn/en/videos/what-are-transfer-functions-1661846920974.html

where $y\left(0^{-}\right)$ and $\frac{\mathrm{d}y}{\mathrm{d}t}\left(0^{-}\right)$ are called the initial conditions of this second-order ODE. From (15), assuming $y\left(0^{-}\right)=y_0$ and $\frac{\mathrm{d}y}{\mathrm{d}t}\left(0^{-}\right)=0$ and solving for $Y(s)$ yield

$$Y(s)=\frac{(Ms+b)y_0+F\left(s\right)}{Ms^2+bs+k}=\frac{N(s)}{D(s)} \tag{16}$$

which can be transformed into time-domain via inverse Laplace transform. When $F(s)=0$ and $y_0\neq 0$, one possible *(depending on values of M,b,k)* impulse response is:

$$y\left(t\right)=\mathcal{L}^{-1}\left[Y\left(s\right)\right]=K_1\mathrm{e}^{-\alpha_1 t}\sin\left(\beta_1 t+\phi_1\right)$$

where α_1 and β_1 are constants associated with the parameters of the system. When $y_0=0$ and $F(t)=\delta(t)$, the solution shares a similar form but has a different initial phase angle than ϕ_1. Having more than one excitation channels makes the analysis of system response sometimes confusing, and we should stick with one input channel, preferably the input signal $F(t)$.

3.2. Transfer Function

Assuming zero initial conditions, we can derive the ratio between system output and system input for the damper-spring-mass system

$$\frac{Y(s)}{F\left(s\right)}=\frac{1}{Ms^2+bs+k}=\frac{N(s)}{D(s)} \tag{17}$$

Neglecting initial conditions, we can simply define the differential operator s as follows

$$\begin{aligned}\mathcal{L}\left[sy\left(t\right)\right]&=sY\left(s\right)-y\left(0^{-}\right)\\ \Rightarrow s&\triangleq\frac{\mathrm{d}}{\mathrm{d}t}\end{aligned}$$

In the sequel, I will always use s instead of $\frac{\mathrm{d}}{\mathrm{d}t}$. The time-domain and s-domain functions are indicated by its variable.

3.2.1. Relation between Impulse Function and Transfer Function

Note the Laplace transform of the impulse function is $1=\mathcal{L}[\delta(t)]$. Therefore, in s-domain, transfer function is the same as the system's impulse response. In other words, signal and system become the same concept in s-domain.

3.2.2. Pole, Zero, and Gain.

Pole is defined as the s-value that makes a transfer function to become infinity or that makes the denominator polynomial $D(s)=0$.

Zero is defined as the s-value that makes a transfer function to become zero or that makes the numerator polynomial $N(s)=0$.

Gain is defined as the transfer function value when $s=0$ is substituted.

3.3. Block Diagram in s-Domain

We have mentioned in Section 1.2 that the block in a block diagram is often an ODE, and the arrow in a block diagram is convolution.

The block is a transfer function in s-domain, and the arrow between two connected blocks are multiplication in s-domain.

*3.4. Signal Flow Diagram**

Signal flow diagram is only meaningful when the block diagram has too many nodes. In most scenarios, it is the same as block diagram, so it is not included in this course.

4. Feedback Control System Characteristics

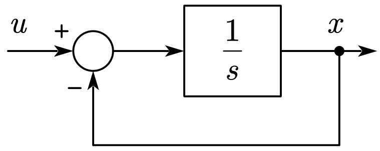


Figure 12. Motivation: the converging response system $sx = -x$ forms a loop.

By making $\frac{1}{s}$ a block in a block diagram, we realize the converging response system $sx = -x$ forms a loop, as shown in Fig. 12. This motivates us that a closed loop might be what we desire for designing a control system that does not have diverging response, which, in most cases, is true.

This section is going to answer why feedback control system is better than a system having no feedback path.

4.1. Open Loop and Closed Loop

Our goal is to make state $x(t)$ follow reference signal $r(t)$.

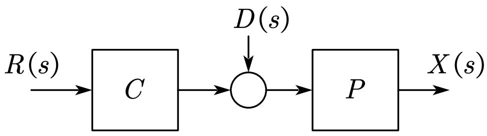


Figure 13. Open loop system.

For an open loop control system like the one in Fig. 13, the full transfer function of the control system is $\frac{X}{R} = CP$. Putting $R(s) = X(s)$ requires $CP = 1$ or $C(s) = P(s)^{-1}$. This kind of controller is known as the inverse system controller, which often is not realizable in practice.

As shown in Fig. 14, a closed loop system, on the other hand, gives $\frac{X}{R} = \frac{CP}{1+CPH}$. Note CP is a complex number in nature. As long as $|CP|$ is large enough such that $|CP| \gg 1$, we have $X \approx R$. One realizes that the closed loop control has non-zero error $E(s) \triangleq R(s) - X(s) = \frac{1}{1+CP}$ in nature, unless $|CP| = \infty$.

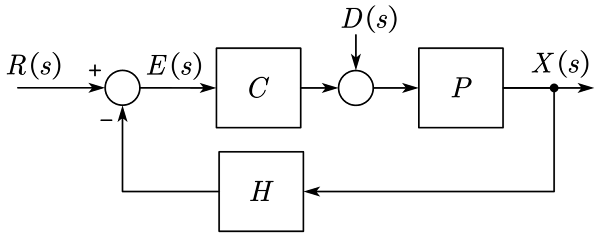


Figure 14. Closed loop system.

4.2. Model of DC Motor

Example open loop and closed loop system with a motor can be found in FIGURE 4.12 in [1].

All motor is AC. Even though the voltage applied to the motor can be DC at its terminals, the conductors along the air gap of the motor must carrying an alternating current to maintain a steady torque. In order to provide an alternating current to the conductors, carbon brushes or power electronic devices are necessary to a motor, which realize mechanical and electronic commutation for the current-carrying conductors, respectively.

Assuming perfect conductor commutation, the dc motor consists of a first-order electrical subsystem and a first-order mechanical subsystem. Recall the analogy between the two subsystems is called force-voltage analogy.

4.2.1. Second Order Model of a DC Motor

See FIGURE 4.28 and 4.29 in [1] for a full model of a dc motor when the coil inertia is not neglectable as compared with the rotor inertia. In other words, the disk read head is light in weight. We will address second order plant later.

4.2.2. Simplified Model of a DC Motor

For this chapter, let's consider an simple example of industrial application, and compare the differences when open loop control and closed loop control. The steel rolling mill [1, FIGURE 4.7] has a heavy rotor, such that the pole of the coil dynamics is far away from the pole of the rotor dynamics, implying that the former can be neglected with limited influence on accuracy. In other words, we can say the mechanical pole dominates the electrical pole. As a consequence, in s-domain, the dc motor with heavy rotor can be modelled as a first-order transfer function $P(s)$:

$$P\left(s\right) = \frac{\varOmega\left(s\right)}{V\left(s\right)} = \frac{g_m}{\tau_m s + 1}$$

where $\varOmega\left(s\right)$ is the angular speed, $V(s)$ is the voltage applied to the motor armature terminal, g_m is the gain and τ_m is the time constant of the mechanical system.

The block diagram of a simplified DC motor model is shown in [1, FIGURE 4.8], which is a closed loop and the loop reduction $T(s) = X(s)/R(s) = CP/(1 + CPH)$ still works, but it is by definition not a closed loop control system. For a system to be feedback controlled, it has to equip some kind of sensor hardwares.

4.3. Transient Response Comparison

(todo: missing block diagram)

When the expression of a response $x(t)$ has nonzero exponential terms, it is then called a transient response. Closed loop control is able to modify the pole of the closed loop transfer function, so its transient response can be modified to have a larger exponent. To see this, let's compare between the open loop controlled dc motor and the closed loop controlled one.

- The transfer function from reference signal to angular speed using an open loop control is:

$$T(s) = \frac{\Omega(s)}{R(s)} = C(s)P(s) = K_P \frac{g_m}{\tau_m s + 1}$$

 which has a real-valued pole $\lambda_1 = -\frac{1}{\tau_m}$.
- The transfer function from reference signal to angular speed using an closed loop control is:

$$T(s) = \frac{\Omega(s)}{R(s)} = \frac{C(s)P(s)}{1 + C(s)P(s)} = \frac{K_P \frac{g_m}{\tau_m s+1}}{1 + K_P \frac{g_m}{\tau_m s+1}} = \frac{K_P g_m}{\tau_m s + 1 + K_P g_m}$$

 which has a real-valued pole $\lambda_1 = -\frac{1+K_P g_m}{\tau_m}$.

Their time-domain solutions of impulse excitation share the form of

$$\Omega(t) = T(s) \times \mathcal{L}[\delta(t)] = K_P g_m \mathrm{e}^{\lambda_1 t}$$

Who has a larger λ_1 has a faster transient response.

Their s-domain step responses can be derived by substituting $R(s) = 1/s$:

$$\Omega(s) = T(s) \times \mathcal{L}[\mathbf{1}(t)] = \begin{cases} \frac{K_P g_m}{\tau_m s+1}\frac{1}{s}, & \text{open loop} \\ \frac{K_P g_m}{\tau_m s+1+K_P g_m}\frac{1}{s}, & \text{closed loop} \end{cases} = \frac{g_1}{s - \lambda_1}\frac{1}{s}$$

$$g_1 = \frac{K_P g_m}{\tau_m}, \quad \lambda_1 = \begin{cases} \frac{-1}{\tau_m}, & \text{open loop} \\ -\frac{1+K_P g_m}{\tau_m}, & \text{closed loop} \end{cases}$$

For open loop control, we have speed response

$$\Omega(s) = T(s) \times \mathcal{L}[\mathbf{1}(t)] = \frac{g_1}{s-\lambda_1}\frac{1}{s} = \frac{A}{s} - \frac{B}{s-\lambda_1} = \frac{As - A\lambda_1 - sB}{s(s-\lambda_1)} = \frac{g_1}{-\lambda_1}\left(\frac{1}{s} - \frac{1}{s-\lambda_1}\right)$$

$$\Rightarrow \begin{cases} A = B \\ -A\lambda_1 = g_1 \end{cases} \Rightarrow A = B = \frac{g_1}{-\lambda_1}$$

which gives a time-domain response as

$$\Omega(t) = \frac{g_1}{-\lambda_1}\left(1 - \mathrm{e}^{\lambda_1 t}\right)$$

See FIGURE 4.13 to have a visualization of the transient response comparison.

4.4. Steady State Error Comparison

With the step response available as $\Omega(t) = \frac{g_1}{-\lambda_1}\left(1 - \mathrm{e}^{\lambda_1 t}\right)$, we can get steady state value by setting $t = \infty$ to get

$$\Omega(\infty) = \frac{g_1}{-\lambda_1}\left(1 - \mathrm{e}^{\lambda_1 \infty}\right) = \frac{g_1}{-\lambda_1}$$

which is equivalent to applying final value theorem to the s-domain solution:

$$\Omega(t)\,|_{t=\infty} = \lim_{s\to 0} s\Omega(s) = \frac{g_1}{-\lambda_1} s\left(\frac{1}{s} - \frac{1}{s-\lambda_1}\right) = \frac{g_1}{-\lambda_1}$$

4.4.1. Steady State Error of a Step Response

Recall our goal is to make state $x(t) = \Omega(t)$ follow reference signal $r(t)$. It is convenient to evaluate the error signal $e(t) = r(t) - x(t)$ instead. Its s-domain step response is:

$$E(s) = R(s) - \Omega(s) = \frac{1}{s} - \frac{g_1}{-\lambda_1}\left(\frac{1}{s} - \frac{1}{s-\lambda_1}\right) \tag{18}$$

The steady state value of the error signal is

$$e(\infty) = \lim_{s\to 0} s\left[R(s) - \Omega(s)\right] = 1 - \frac{g_1}{-\lambda_1} \tag{19}$$

In order to have zero steady state error, such that $x = \Omega$ coincides with $r(t)$ when t approaches infinity, we need to make $g_1/\lambda_1 = 1$. Think what should the controller $C(s)$ be to make this happen.

For open loop controller, the gain K_P must be tuned to ensure $g_1/\lambda_1 = 1$, assuming the parameters of the system are not time-varying.

For closed loop control, a simple trick to have zero steady state (step) error is to make its infinity loop gain $L(0) = C(0)P(0)$. This results in an proportional-integral (PI) controller $C(s)$.

4.4.2. Steady State Error of a Ramp Response

Using the same proportional controller $C(s) = K_P$, the steady state error of a ramp excitation $r(t) = t$ or $R(s) = 1/s^2$ is

$$e(\infty) = \lim_{s\to 0} sE(s) = s\left[\frac{1}{s^2} - \frac{g_1}{-\lambda_1}\left(\frac{1}{s} - \frac{1}{s-\lambda_1}\right)\right] = \infty \tag{20}$$

which means the proportional control cannot follow a ramping reference signal and its tracking error grows with time.

4.5. Frequency Response

Let's further extend the concept of steady state evaluation of the response to arbitrary sinusoidal inputs $R(s) = \frac{\omega}{s^2+\omega^2}$.

Frequency response is the system's steady state response to sinusoidal inputs, in which the transients are not important thus shall be neglected. To this end, replacing

$s = \sigma + j\omega$ with $j\omega$ in $T(s)R(s)$ provides steady state frequency response. Alternatively, we can prove above "$\sigma + j\omega \to j\omega$" trick by considering the following example. Let the excitation be $r(t) = \sin \omega t$ or $R(s) = \frac{\omega}{s^2+\omega^2}$, a second order system's response is

$$Y(s) = T(s)R(s) = \frac{N(s)}{(s-\lambda_1)(s-\lambda_2)} \frac{\omega}{s^2+\omega^2} = \frac{g_1}{s-\lambda_1} + \frac{g_2}{s-\lambda_2} + \frac{\alpha s + \beta\omega}{s^2+\omega^2} \tag{21}$$

where α and β are coefficients to be determined and are related to coefficients of $N(s)$ and poles λ_1, λ_2. The time-domain response is

$$\begin{aligned} y(t) &= g_1 e^{\lambda_1 t} + g_2 e^{\lambda_2 t} + \mathcal{L}^{-1}\left[\frac{\alpha s + \beta\omega}{s^2+\omega^2}\right] \\ &= g_1 e^{\lambda_1 t} + g_2 e^{\lambda_2 t} + \alpha \cos \omega t + \beta \sin \omega t \end{aligned}$$

In the limit $t \to \infty$, the first two exponential terms vanish, and we have[7]

$$\begin{aligned} y(t)\left|_{t\to\infty}\right. &= \mathcal{L}^{-1}\left[\frac{\alpha s + \beta\omega}{s^2+\omega^2}\right] = \alpha \cos \omega t + \beta \sin \omega t \\ &= \operatorname{sgn}(\alpha)\sqrt{\alpha^2+\beta^2}\cos\left[\omega t + \arctan\frac{-\beta}{\alpha}\right] \\ &= |T(j\omega)| \sin\left[\omega t + \angle T(j\omega)\right] \\ &\Leftarrow \begin{cases} |T(j\omega)| = \operatorname{sgn}(\alpha)\sqrt{\alpha^2+\beta^2} \\ \angle T(j\omega) = \arctan\frac{-\beta}{\alpha} \end{cases} \end{aligned}$$

where $\alpha \neq 0$. Final value theorem cannot be used to attain $y(t)$ as $t \to \infty$, because final value theorem can only be applied to a response $Y(s)$ when $Y(j\omega)$ exists when $j\omega \neq 0$. A non-rigorous proof to show that the last row of equation holds is as follows.

$$\begin{aligned} & Y(s) = T(s)R(s) = T(s)\frac{\omega}{s^2+\omega^2} = 0 + 0 + \frac{\alpha s + \beta\omega}{s^2+\omega^2} \\ & \Rightarrow T(s) = \frac{\frac{\alpha s+\beta\omega}{s^2+\omega^2}}{\frac{\omega}{s^2+\omega^2}} = \frac{\alpha s + \beta\omega}{\omega} \\ & \Rightarrow T(j\omega) = \frac{\alpha j\omega + \beta\omega}{\omega} = \frac{\alpha j + \beta}{1} \\ & \Rightarrow |T(j\omega)|^2 = \alpha^2 + \beta^2 \end{aligned}$$

4.6. Foes

So far, the sole input to our system is the reference signal. In a practice, however, there are at least three input channels to a closed loop control system.

There are undesired phenomena present in a control system, including external disturbance *[measurement noise $n(t)$ and unknown input $d(t)$]* and internal disturbance *[parameter uncertainty ΔP]*, leading to degrade in control performance, e.g., causing a remarkable steady state error.

[7]Trigonometry identity used here can be found at `https://en.wikipedia.org/wiki/List_of_trigonometric_identities#Sine_and_cosine`

The ultimate goal of the control system design is to keep the reference tracking ability while rejecting all those disturbances to the system. To this end, we need to first introduce the idea of sensitivity function, in order to describe how sensitive to disturbance is our control system.

4.7. Sensitivity Function

The internal disturbance ΔP (which is often a parameter uncertainty) causes a deviation ΔT from T. A metric that evaluates how much perturbation it causes to our system is the sensitivity function, defined by

$$S = \frac{\Delta T(s)/T(s)}{\Delta P(s)/P(s)} \tag{22}$$

where the deviation can be calculated as per definition:

$$\Delta T(s) = \frac{C(P+\Delta P)}{1+C(P+\Delta P)} - \frac{CP}{1+CP}$$

In the limit, small incremental changes leads to following de
nition:

$$S_P^T = \frac{\partial T(s)/T(s)}{\partial P(s)/P(s)} = \frac{\partial \ln T(s)}{\partial \ln P(s)} \tag{23}$$

where the following calculus relation has been substituted:

$$\frac{\mathrm{d}x}{x} = \mathrm{d}\ln x \;\Leftrightarrow\; \int \frac{\mathrm{d}x}{x} = \ln x$$

When control system transfer function is $T(s) = \frac{CP}{1+CP}$, the sensitivity function is

$$S_P^T = \frac{1}{1+CP} \tag{24}$$

When control system transfer function is $T(s) = CP$, the sensitivity function is

$$S_P^T = 1 \tag{25}$$

This is the second advantage of using a closed loop control system. The amplitude of the sensitivity function is subject to a factor that is less than 1. Also, it is important to use a **negative** feedback loop, otherwise the denominator in (24) becomes $1 - CP$, making $|S_P^T| > 1$.

In most cases, the transfer function $T(s)$ is a rational fraction:

$$T(s;\alpha) = \frac{N(s;\alpha)}{D(s;\alpha)}$$

where α is a parameter that experiences variation, and N and D are numerator and denominator polynomials in s. As a result, $T(s)$'s sensitivity with respect to parameter

α becomes

$$S_\alpha^T = \frac{\partial \ln \mathrm{T}}{\partial \ln \alpha} = \left.\frac{\partial \ln \mathrm{N}}{\partial \ln \alpha}\right|_{\alpha=\alpha_0} - \left.\frac{\partial \ln \mathrm{D}}{\partial \ln \alpha}\right|_{\alpha=\alpha_0} = S_\alpha^N - S_\alpha^D$$

where α_0 is the nominal value of α.

4.8. Gang of Six

Watch video of Douglas "Gang of Six".[8]

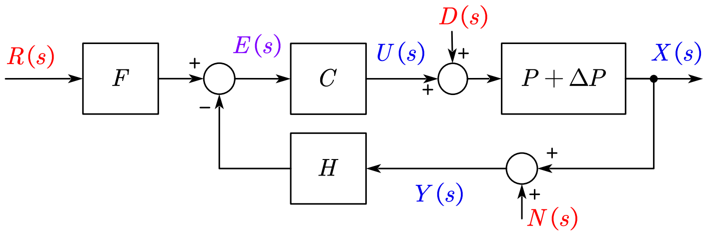


Figure 15. Closed loop system with three input channels.

The closed-loop control system shown in Fig. 15 has considered all three different foes that perturb the control performance. Assuming $H(s) = 1$ in Fig. 15, we can derive the following relationships among the input signals and state/output/input/error:

$$X = \frac{CP}{1+CP}FR + \frac{P}{1+CP}D - \frac{CP}{1+CP}N \tag{26a}$$

$$Y = \frac{CP}{1+CP}FR + \frac{P}{1+CP}D + \frac{1}{1+CP}N \tag{26b}$$

$$U = \frac{C}{1+CP}FR - \frac{CP}{1+CP}D - \frac{C}{1+CP}N \tag{26c}$$

$$E = \frac{1}{1+CP}FR + \frac{P}{1+CP}D - \frac{CP}{1+CP}N \tag{26d}$$

When $F(s) = 1$, the gang of six is reduced as gang of four. We define loop gain as $L \triangleq CP$, and the definitions of the four gang members are now in order:

- Sensitivity function $S = 1/(1 + L)$.
- Complementary sensitivity function is $1 - S$.
- Disturbance sensitivity function is PS.
- Noise sensitivity function is CS.

See Fig. **??**

[8]https://ww2.mathworks.cn/en/videos/control-systems-in-practice-part-8-the-gang-of-six-in-control-theor
html

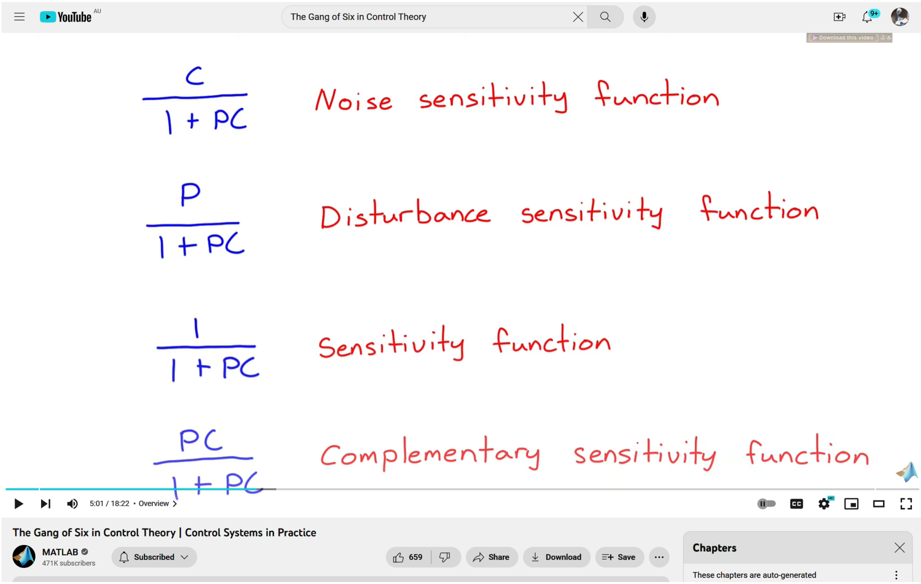


Figure 16. Gang of four by Brian Douglas (see Youtube: `b_8v8scghh8`)

4.9. Error Signal Analysis

Assuming feedforward block $F = 1$, (26d) is rewritten in terms of sensitivity function S as follows:

$$\begin{aligned} E &= \frac{1}{1+L}R - \frac{P}{1+L}D + \frac{L}{1+L}N \\ &= S \times R - PS \times D + (1-S) \times N \end{aligned} \tag{27}$$

4.10. Disturbance Rejection

Using the principle of superposition, let's analyze the effect of external disturbance input D by putting $R = N = 0$:

$$E(s) = -\frac{P}{1+CP}D = -\frac{P}{1+L}D = -PS \times D \tag{28}$$

The disturbance will be rejected if we use a "large" loop gain. Or in rigorous terms, disturbance rejection occurs whenever s is making the gain $|S(s)P(s)|$ small enough.

4.11. Reference Tracking

The error due to change in reference is

$$E(s) = S \times R = \frac{1}{1+L} \times R \tag{29}$$

which suggests that "large" loop gain also minimizes the tracking error.

4.12. Noise Attenuation

The complementary sensitivity function $1 - S$ shows how noise is attenuated in error. Unfortunately, the error excited by noise $N(s)$

$$E(s) = (1 - S) \times N(s) = \frac{L}{1 + L} \times N(s) \tag{30}$$

is less attenuated when a "large" loop gain $|L|$ is used. We conclude that there is a compromise between the reference tracking and noise attenuation., because

$$S(s) + (1 - S(s)) \equiv 1 \tag{31}$$

4.13. Frequency Response of The Gang Members

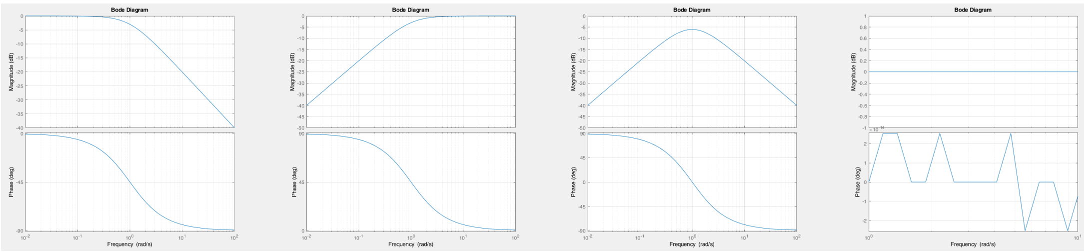


Figure 17. Sensitivity function frequency response. From left to right are noise to error $1 - S$, reference to error S, disturbance to error PS, and CS (which equals to 1).

The gang members' frequency responses are important for practical control system design. The frequency response in logarithm plot is known as Bode plot. Let's consider a simple example with the aid of Matlab.

```
P = tf([1], [1, 1])
C = tf([1, 1], [1 0])
subplot(141); bode(C*P/(1+C*P)); grid
subplot(142); bode(1/(1+C*P)); grid
subplot(143); bode(P/(1+C*P)); grid
subplot(144); bode(C/(1+C*P)); grid
```

where the controller $C(s) = (s + 1)/s$ is a PI regulator.

4.14. Sensitivity to Parameter Variation

Uncertainty ΔP affects all three channels of the input. We will take reference input for illustration. Assume $D = N = 0$, and substitute $P + \Delta P$ for P in error analysis

(27) yields

$$\begin{aligned} E + \Delta E &= \frac{1}{1 + C\left(P + \Delta P\right)} R \\ \Rightarrow \Delta E &= \left(\frac{1}{1 + C\left(P + \Delta P\right)} - \frac{1}{1 + CP} \right) R \\ &\approx \frac{1}{1 + CP} \frac{\Delta P}{P} R \\ &= S \frac{\Delta P}{P} R \end{aligned} \tag{32}$$

which reveals the reason why S is called as sensitivity function.

5. Feedback Control System Performance

Watch Brian Douglas "The Step Response" [9]

[9] https://ww2.mathworks.cn/en/videos/control-systems-in-practice-part-9-the-step-response-1593067191882.html

Appendix A. Review of Key Math Concepts: Two Kernels

A.1. Kernel in Integral Transform

The integral transform is a math operation that changes variable of interest, and it has a general form as follows

$$F(\alpha) = \int_a^b f(t)\, K(\alpha, t)\, \mathrm{d}t \tag{A1}$$

where $K(\alpha, t)$ is known as the kernel of the integral transform.

There are three integral transforms will be used in this course: Laplace transform, Fourier transform and convolution:

$$F(s) = \int_{0^-}^{\infty} f(t)\, \mathrm{e}^{-st} \mathrm{d}t \tag{A2a}$$

$$F(j\omega) = \int_{0^-}^{\infty} f(t)\, \mathrm{e}^{-j\omega t} \mathrm{d}t \tag{A2b}$$

$$F(t) = \int_{0^-}^{\infty} f(\tau)\, \delta(t-\tau)\, \mathrm{d}\tau \tag{A2c}$$

where δ is the impulse function and $j = \sqrt{-1}$.

A.2. Kernel in Linear Algebra

Kernel as null space in linear algebra

Appendix B. Zeros and Zero dynamics

References

[1] R. C. Dorf and R. H. Bishop, *Modern Control Systems (14th Ed.)*. Pearson Education Limited, 2020.
[2] B. Douglas, *The Fundamentals of Control Theory (Rev 1.6)*, 2019.
[3] G. C. Goodwin, S. F. Graebe, and M. E. Salgado, *Control System Design*, 2000.