

Introduction to 2nd-order System Response

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1 Motivation

2 Forced Response

3 Applied Example: Spring-Mass-Damper

- Review: System Modeling
- Derivation: Transfer Function and Step-Response
- Activity: Response Comparison

└ Outline

4th-wall break notes

- Lecture Objective: **why 2nd-order roots of a dynamical system's can result in more interesting responses** (i.e.) the 3 cases as a result from the quadratic equation
- Math background/assumptions:
 - Simple ODEs solutions are covered in prereq and explained again in the intro of this course
 - Specifically, Laplace transform methods and the **inverse-laplace via partial fraction expansion** will be well known to students.
 - In a real course I'd spend time in lecture having students walk me through the derivation of the cases instead of leaving as an exercise/assignment.
- Previous lectures:
 - 1st order-system response and how time-constant plays into the system impulse and step-response
 - Solutions to differential equations (w/in time and frequency domains)

Outline



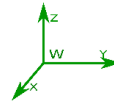
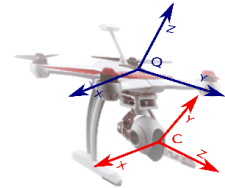
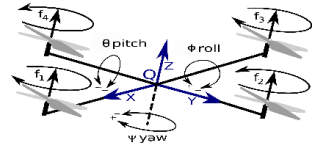
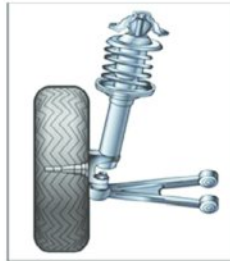
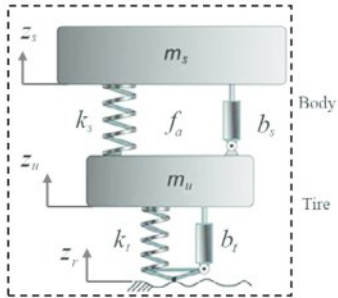
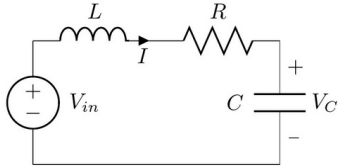
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Real-World Dynamical Systems



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Step Response - 1st vs 2nd order



Step Input: $u(t) \xrightarrow{\mathcal{L}} U(s) = \frac{1}{s}$

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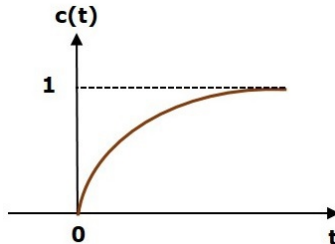
$$Y(s) = \frac{K}{\tau s + 1} \left(\frac{1}{s} \right) \xRightarrow{\mathcal{L}^{-1}} y(t) = K(1 - e^{-t/\tau})\mathbf{u}(t)$$

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$$Y(s) = \frac{K}{(s + p_1)(s + p_2)} \left(\frac{1}{s} \right) \xRightarrow{\mathcal{L}^{-1}} y(t) = (C_1 + C_2 e^{-p_1 t} + C_3 e^{-p_2 t})\mathbf{u}(t)$$

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$\Delta(s)$ dictates transient dynamics

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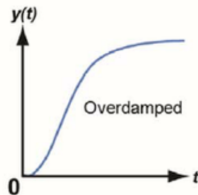
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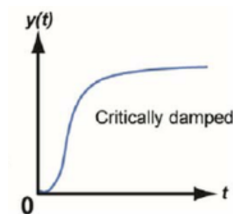
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Special Case:

$$C_2 e^{-p_1 t} + C_3 e^{-p_2 t} \rightarrow$$

$$C_2 e^{-p_{1,2} t} + C_3 t e^{-p_{1,2} t}$$



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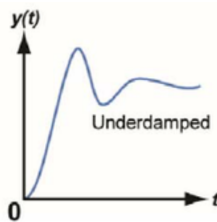
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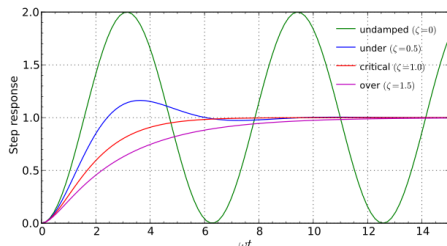
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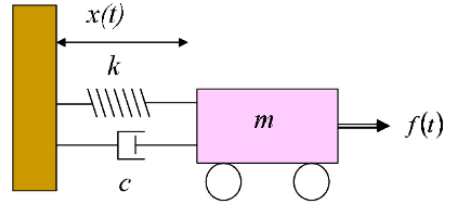
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Spring Mass-Damper System Modeling

Newton's 2nd Law:

$$F = m\mathbf{a} = m \frac{d}{dt} \mathbf{v} = m \frac{d}{dt} \left(\frac{d}{dt} \mathbf{x} \right)$$



Spring Mass Damper System [1]

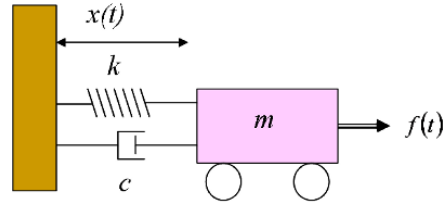
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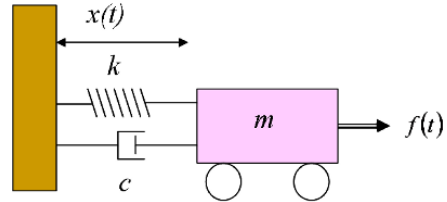
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Differential Equation: ($\mathbf{x} = x(t)$, $\mathbf{u} = f(t)$)

$$m\ddot{\mathbf{x}} + c\dot{\mathbf{x}} + k\mathbf{x} = \mathbf{u}$$

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Transfer Function Derivation

Convert Differential Equation to Laplace: ($x(t) = \dot{x}(t) = 0$)

$$f(t) = m\ddot{x}(t) + b\dot{x}(t) + kx(t) \quad \xRightarrow{\mathcal{L}} \quad F(s) = ms^2X(s) + bsX(s) + kX(s)$$



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Solve for $X(s)$ in terms of $F(s)$

$$F(s) = (ms^2 + bs + k)X(s)$$



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$$X(s) = \frac{1}{ms^2 + bs + k}F(s) = \frac{1}{\textcolor{red}{m}(s^2 + \frac{b}{m}s + \frac{k}{m})}\left(\frac{k}{\textcolor{red}{k}}\right)F(s)$$



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$$H(s) = \frac{X(s)}{F(s)} = \left(\frac{1}{k}\right) \frac{\frac{k}{m}}{s^2 + \frac{b}{m}s + \frac{k}{m}}$$



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(Standard Form)



Factoring the characteristic polynomial

Apply the quadratic formula to find the roots of the characteristic polynomial:

$$\Delta(s) = ms^2 + bs + k \quad \Rightarrow \quad s = \frac{-b \pm \sqrt{b^2 - 4mk}}{2m}$$



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2nd-order System Dynamics

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└ Derivation: Transfer Function and Step-Response

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This motivates the standard characteristic polynomial form:

$$s^2 + 2\zeta\omega_0 s + \omega_0^2 \Rightarrow s = \zeta\omega_0 \pm \sqrt{(\zeta\omega_0)^2 - \omega_0^2} = \omega_0(\zeta \pm \sqrt{\zeta^2 - 1})$$

Let $2\zeta\omega_n = \sqrt{\frac{b}{m}}$ and $\omega_0 = \sqrt{\frac{k}{m}}$

$$\Delta(s) = s^2 + \frac{b}{m}s + \left(\sqrt{\frac{k}{m}}\right)^2 \iff \Delta(s) = s^2 + 2\zeta\omega_0 s + \omega_0^2$$

In this instance, the three cases are easily seen based on ζ :

1. Damped: $\zeta > 1$
2. Critically Damped: $\zeta = 1$
3. Underdamped: $\zeta \in [0, 1)$



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Case 1 (Damped)

Distinct real roots: $p_1 \neq p_2 \Rightarrow \Delta(s) = s(s + p_1)(s + p_2)$

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Partial Fraction Expansion:

$$X(s) = \frac{C_1}{s} + \frac{C_2}{s + p_1} + \frac{C_3}{s + p_2}$$

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$$X(s) = \frac{C_1}{s} + \frac{C_2}{s + p_1} + \frac{C_3}{s + p_2}$$

Let $a = \frac{b}{2m} + \sqrt{\left(\frac{b}{2m}\right)^2 - \left(\sqrt{\frac{k}{m}}\right)^2}$ and $b = \frac{b}{2m} - \sqrt{\left(\frac{b}{2m}\right)^2 - \left(\sqrt{\frac{k}{m}}\right)^2}$ Evaluate coefficients:

$$(a)(b) = \left(\frac{b}{2m}\right)^2 - \left(\left(\frac{b}{2m}\right)^2 - \frac{k}{m}\right) = \frac{k}{m}, \quad (a - b) = 2\sqrt{\left(\left(\frac{b}{2m}\right)^2 - \frac{k}{m}\right)}$$

$$C_1 = \frac{(s)}{ms(s + a)(s + b)} \Big|_{s=0} = \frac{1}{m(a)(b)} \Rightarrow C_1 = \frac{1}{k} \text{ (Hook's Law @ steady-state)}$$

$$C_2 = \frac{(s + a)}{ms(s + a)(s + b)} \Big|_{s=-a} = \frac{1}{m(-a)(-a + b)} = \frac{1}{m(a)(a - b)}$$

$$C_3 = \frac{(s + b)}{ms(s + a)(s + b)} \Big|_{s=-b} = \frac{1}{m(-b)(a - b)} = \frac{-1}{m(b)(a - b)}$$

$$C_{2,3} = \frac{\pm 1}{2m\sqrt{\left(\left(\frac{b}{2m}\right)^2 - \frac{k}{m}\right)} \left(\frac{b}{2m} \pm \sqrt{\left(\frac{b}{2m}\right)^2 - \left(\sqrt{\frac{k}{m}}\right)^2}\right)}$$



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Partial Fraction Expansion:

$$X(s) = \frac{C_1}{s} + \frac{C_2}{s + p_1} + \frac{C_3}{s + p_2}$$

Inverse Laplace:

$$\stackrel{\mathcal{L}^{-1}}{\Rightarrow} x(t) = (C_1 + C_2 e^{-p_1 t} + C_3 e^{-p_2 t}) u(t)$$



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$$X(s) = \frac{C_1}{s} + \frac{C_2}{s + p} + \frac{C_3}{(s + p)^2}$$



Case 2 (Critically Damped)

Repeated Roots: $b^2 = 4mk \Rightarrow p_1 = p_2 \Rightarrow \Delta(s) = s(s + p)^2$

$$X(s) = \left(\frac{1}{k}\right) \frac{\frac{k}{m}}{s(s^2 + \frac{b}{m}s + \frac{k}{m})} = \frac{K}{s(s + p)^2}$$

Partial Fraction Expansion:

$$X(s) = \frac{C_1}{s} + \frac{C_2}{s + p} + \frac{C_3}{(s + p)^2}$$

Inverse Laplace:

$$\stackrel{\mathcal{L}^{-1}}{\Rightarrow} x(t) = (C_1 + C_2 e^{-pt} + C_3 t e^{-pt}) u(t)$$



Case 3 (Underdamped)

Repeated Roots: $b^2 = 4mk \Rightarrow p_1 = p_2 \Rightarrow \Delta(s) = s(s + p)^2$

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Partial Fraction Expansion:

$$X(s) = \frac{C_1}{s} + \frac{C_2}{(s + \sigma + j\omega)} + \frac{C_3}{(s + \sigma - j\omega)}$$



Case 3 (Underdamped)

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Partial Fraction Expansion:

$$X(s) = \frac{C_1}{s} + \frac{C_2}{(s + \sigma + j\omega)} + \frac{C_3}{(s + \sigma - j\omega)}$$

Inverse Laplace:

$$\begin{aligned} \mathcal{L}^{-1} \Rightarrow x(t) &= (C_1 + C_2 e^{-\sigma t} e^{j\omega t} + C_3 e^{-\sigma t} e^{-j\omega t}) u(t) \\ &= C_1 u(t) + 2e^{-\sigma t} \left(\frac{C_2 e^{j\omega t} + C_3 e^{-j\omega t}}{2} \right) u(t) \end{aligned}$$



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Partial Fraction Expansion:

$$X(s) = \frac{C_1}{s} + \frac{C_2}{(s + \sigma + j\omega)} + \frac{C_3}{(s + \sigma - j\omega)}$$

Inverse Laplace:

$$\stackrel{\mathcal{L}^{-1}}{\Rightarrow} x(t) = (C_1 + C_2 e^{-\sigma t} e^{j\omega t} + C_3 e^{-\sigma t} e^{-j\omega t}) u(t)$$

$$= C_1 u(t) + 2e^{-\sigma t} \left(\frac{C_2 e^{j\omega t} + C_3 e^{-j\omega t}}{2} \right) u(t) \Leftarrow \text{Convert using Euler's Identity}$$

2nd-order System Dynamics

└ Applied Example: Spring-Mass-Damper

└ Activity: Response Comparison

└ Case 3 (Underdamped)

Case 3 (Underdamped)

Repeated Roots: $b^2 = 4mk \Rightarrow p_1 = p_2 \Rightarrow \Delta(s) = s(s+p)^2$

$$X(s) = \left(\frac{1}{K} \right) \frac{\frac{b}{m}}{s(s^2 + \frac{b}{m}s + \frac{k}{m})} + \frac{K}{s(s + \sigma \pm j\omega)}$$

Partial Fraction Expansion:

$$X(s) = -\frac{C_1}{s} + \frac{C_2}{(s + \sigma + j\omega)} + \frac{C_3}{(s + \sigma - j\omega)}$$

Inverse Laplace:

$$\begin{aligned} \xRightarrow{C^{-1}} x(t) &= (C_1 + C_2 e^{-\sigma t} e^{j\omega t} + C_3 e^{-\sigma t} e^{-j\omega t}) u(t) \\ &= C_1 u(t) + 2e^{-\sigma t} \left(\frac{C_2 e^{j\omega t} + C_3 e^{-j\omega t}}{2} \right) u(t) \Rightarrow \text{Convert using Euler's Identity} \end{aligned}$$

Alternative approach

$$X(s) = \frac{\frac{1}{m}}{s(s^2 + \frac{b}{m}s + \frac{k}{m})} = \frac{C_1}{s} + \frac{C_2}{(s + \frac{b}{2m})^2 + \sqrt{\frac{k}{m} - \frac{b^2}{4m^2}}} \xRightarrow{\mathcal{L}}$$

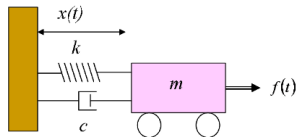
$$\xRightarrow{\mathcal{L}} x(t) = \left(C_1 + \frac{C_2}{\sqrt{\frac{k}{m} - \frac{b^2}{4m^2}}} \exp\left\{-\frac{b}{2m}t\right\} \cos\left(\sqrt{\frac{k}{m} - \frac{b^2}{4m^2}}t\right) \right) u(t)$$



$$m\ddot{x}(t) + b\dot{x}(t) + kx(t) = f(t)$$

$$X(s) = \frac{1}{ms^2 + bs + k} F(s) = \frac{\frac{k}{m}}{s^2 + \frac{b}{m}s + \frac{k}{m}} \frac{1}{k} F(s)$$

$$H(s) = \frac{X(s)}{F(s)} = (K) \frac{\omega_0^2}{s^2 + 2\zeta\omega_0 s + \omega_0^2}$$

$$\omega_0 = \sqrt{\frac{k}{m}} \quad \zeta = \sqrt{\frac{b^2}{4mk}} \quad K = \frac{1}{k}$$



-  Detroit Mercy University of Michigan, Carnegie Mellon.
Introduction: System modeling.
-  Engineer on a Disk.
ebook: Dynamic system modeling and control.

TLDR: Second-Order System Dynamics

Transfer Function

$$H(s) = \frac{Y(s)}{U(s)} = \frac{\omega_0^2}{s^2 + 2\zeta\omega_0 s + \omega_0^2}$$

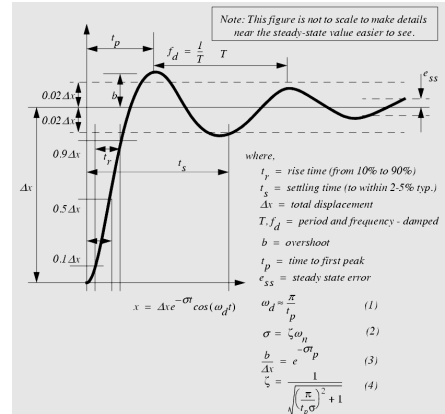
System Poles

$$s = -\zeta\omega_0 \pm \omega_0\sqrt{1 - \zeta^2}$$

Spring Mass Damper System Parameters

$$\omega_0 = \sqrt{\frac{k}{m}}$$

$$\zeta = \sqrt{\frac{c^2}{4mk}}$$



2nd Order System Response [2]