

This can be ensured if:

$$\underbrace{|\Delta(j\omega)| |L_o(j\omega)|}_{\text{Radius of Disk}} < \underbrace{|1 + L_o(j\omega)|}_{\text{Distance from } -1 \text{ to center of disk}} \text{ for all } \omega \geq 0$$

Re-arranging:

$$\frac{|L_o(j\omega)|}{|1 + L_o(j\omega)|} < |\Delta(j\omega)|^{-1} \text{ for all } \omega \geq 0$$

Note that

$$T_o(s) = \frac{L_o(s)}{1 + L_o(s)} \text{ is the } \underline{\text{nominal}} \text{ CL TF}$$

So the required condition is:

$$\boxed{|T_o(j\omega)| < |\Delta(j\omega)|^{-1} \text{ for all } \omega \geq 0}$$

Uncertainty robustness test

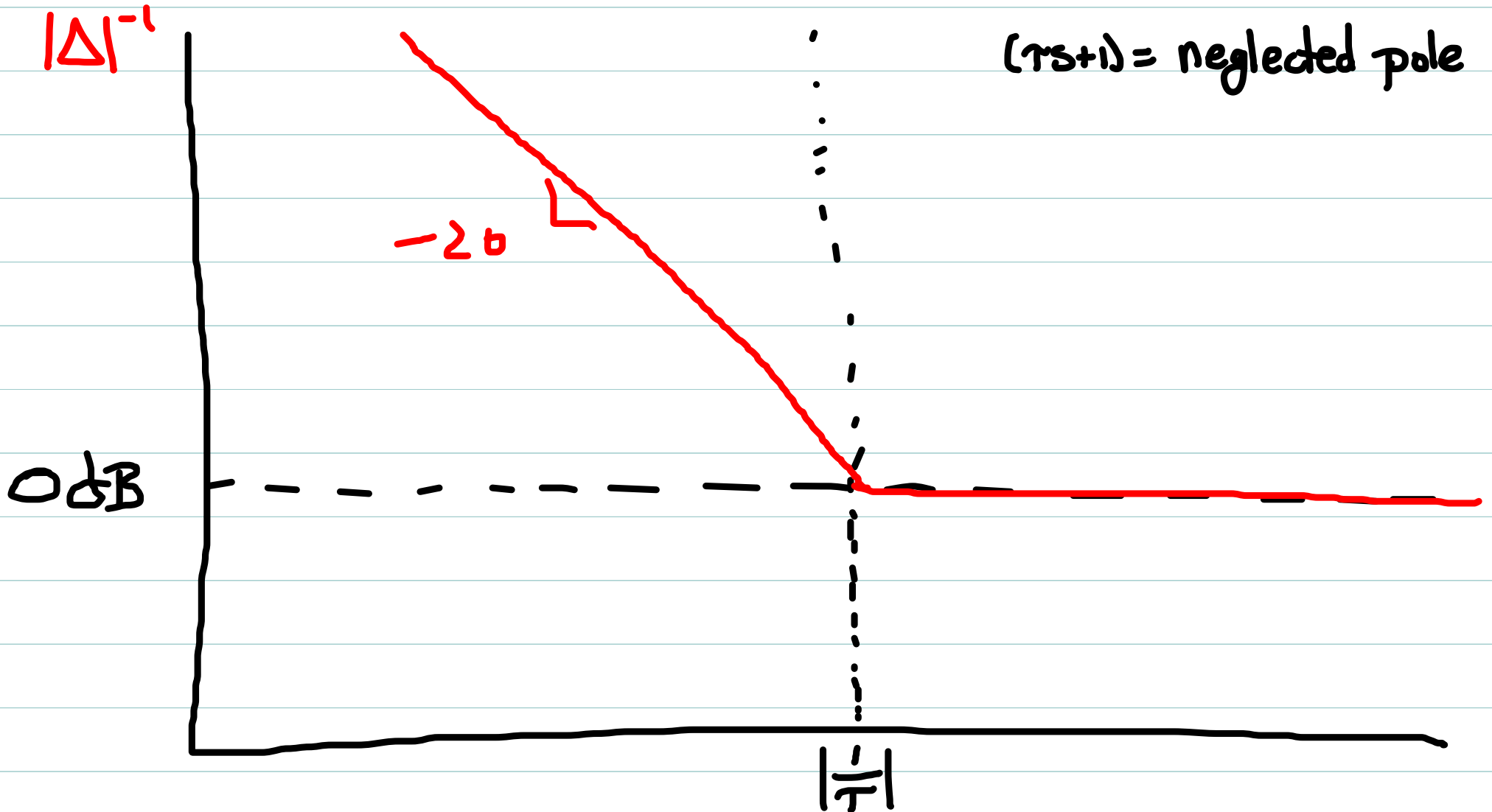
Graphical Interpretation

The Bode magnitude plot $|T_o(j\omega)|$ must lie below the graph of $|\Delta(j\omega)|^{-1}$ at every frequency.



Example: Suppose $G_0(s)$ neglects a pole in $G(s)$, but is otherwise identical:

$$\text{Then: } \Delta(s) = \left[\frac{1}{\tau s + 1} - 1 \right] = \frac{-\tau s}{\tau s + 1} \Rightarrow \Delta'(s) = \frac{\tau s + 1}{-\tau s}$$



Now look at "typical" shapes for $|T_o(j\omega)|$

$$T_o(s) = \frac{L(s)}{1+L(s)}, \quad |T_o(j\omega)| = \frac{|L_o(j\omega)|}{|1+L_o(j\omega)|}$$

Typically, $|L_o(j\omega)| \gg 1$ for small ω (especially if $L_o(s)$ has at least 1 pole at origin)

$\Rightarrow |T_o(j\omega)| \approx 1$ (0dB) for small ω .

Since relative degree of $L_o(s)$ is positive for any physical system, $|L_o(j\omega)| \rightarrow \emptyset$ As $\omega \rightarrow \infty$, and thus

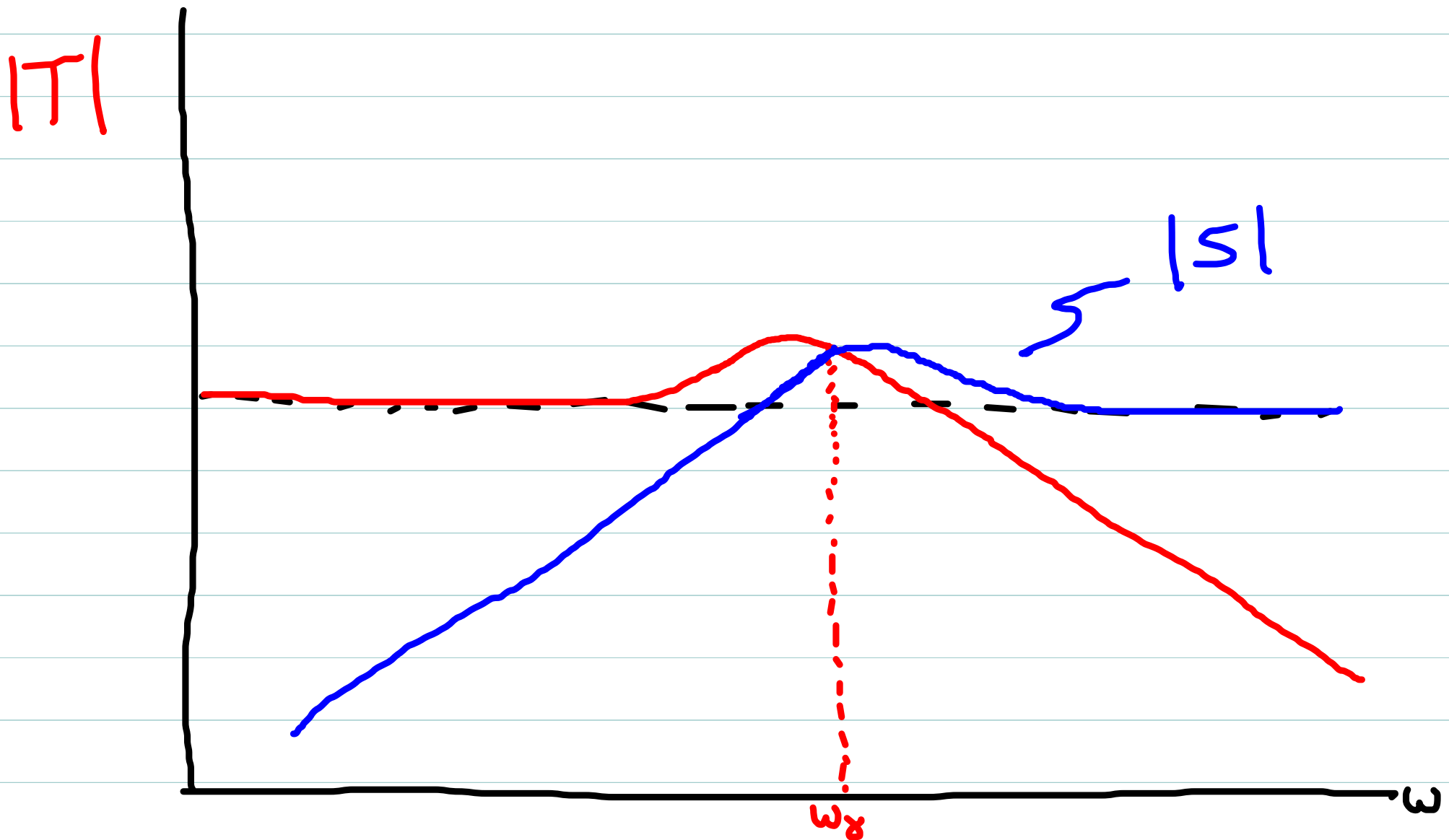
$|T_o(j\omega)| \approx |L_o(j\omega)|$ at high freq. and $|T_o(j\omega)| \rightarrow \emptyset$ also

Finally, note $|T_o(j\omega_r)| = \frac{|L_o(j\omega_r)|}{|1+L_o(j\omega_r)|} = \frac{1}{|1+L_o(j\omega_r)|}$

So $|T_o(j\omega_r)| = |S(j\omega_r)| = \frac{1}{2\sin(\gamma/2)}$

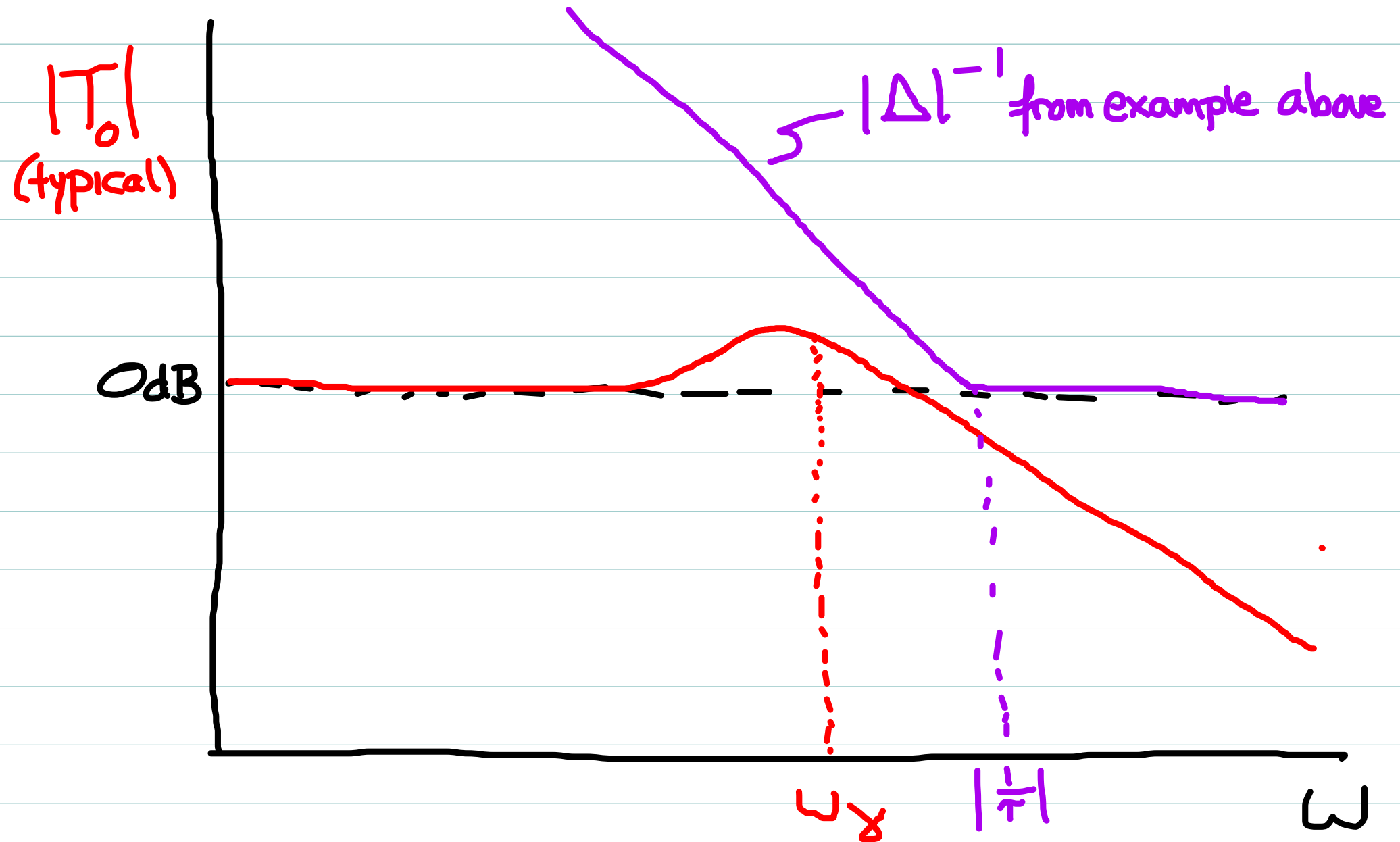
hence $|T_o|$ is also peaking near ω_r .





Note: $|T_o|$ and $|S_o|$ "complementary" in sense that $|S_o| \approx 0$ when $|T_o| \approx 1$ and vice-versa.

Reflects algebraic identity $S(s) + T(s) = 1$ from def's.



Remember: must keep graph of $|T_o(j\omega)|$ below $|\Delta(j\omega)|^{-1}$ at every frequency

Design Implication of robustness

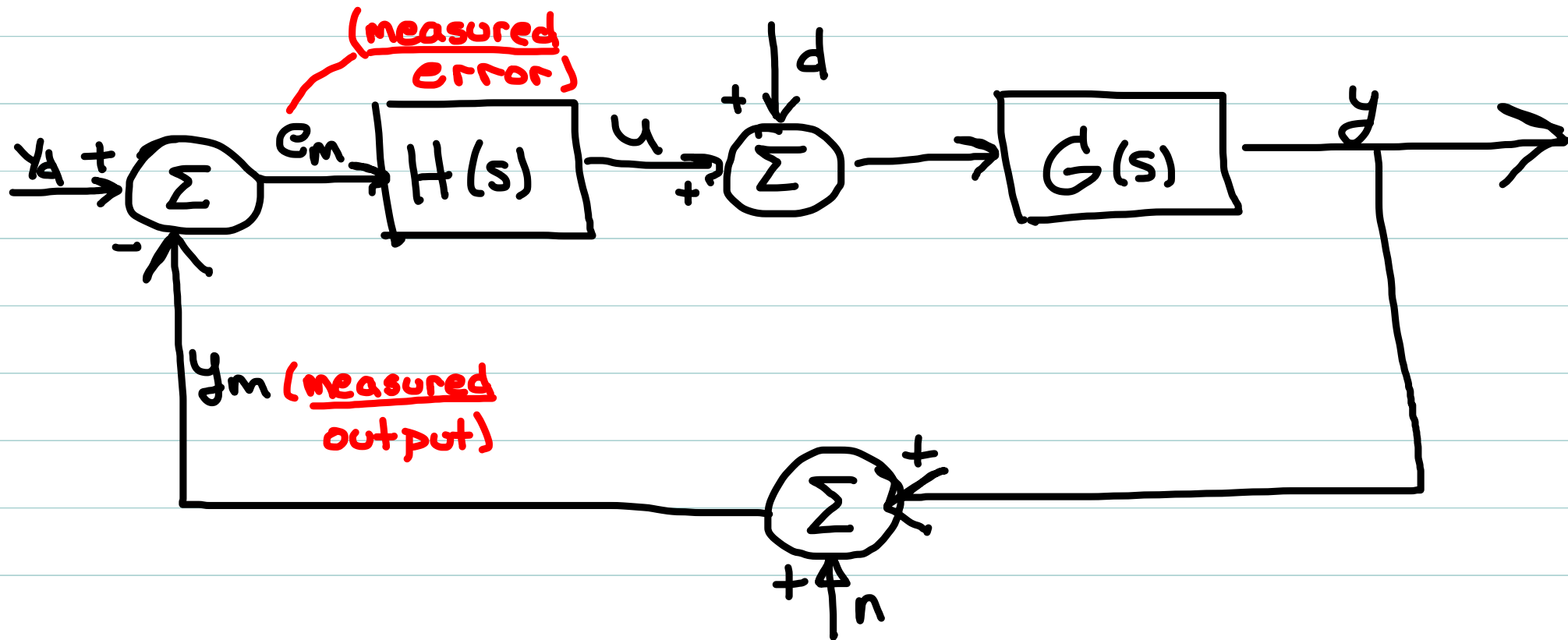
Uncertainty constrains size of w_x !

In specific example above, we'd need w_x significantly less than freq. ($\frac{1}{T}$) of neglected pole.

When $G(s)$ has "unmodeled dynamics" (i.e. poles/zeros neglected in nominal model $G_0(s)$), usually want w_x a decade below suspected freq. of neglected poles.

Recall, w_x is correlated w/ closed-loop settling time. Above observation means this should be slow compared to neglected poles. We need to avoid control actions so sharp and quick they might "excite" the unmodeled dynamics.

Effect of sensor noise



Now: $Y = G[U + D]$, $U = H E_m = H[Y_d - (Y + N)]$

So: $Y = G H Y_d - G H Y + G D - G H N$

Or: $Y = T Y_d - S_i D - T N$

and hence: $E = Y_d - Y$ satisfies:

$$E = (1-T)Y_d - S_i D + T'N$$

New term!

or: $E = \boxed{S Y_d} - \boxed{S_i D} + \boxed{T' N}$

Tracking error

error due
to disturbance

Add'l error
due to noise

Note: TF from noise to Y is same as TF from Y_d to Y
(both are $T'(s)$)

Implication: \Rightarrow feedback loop tries to "track the noise"

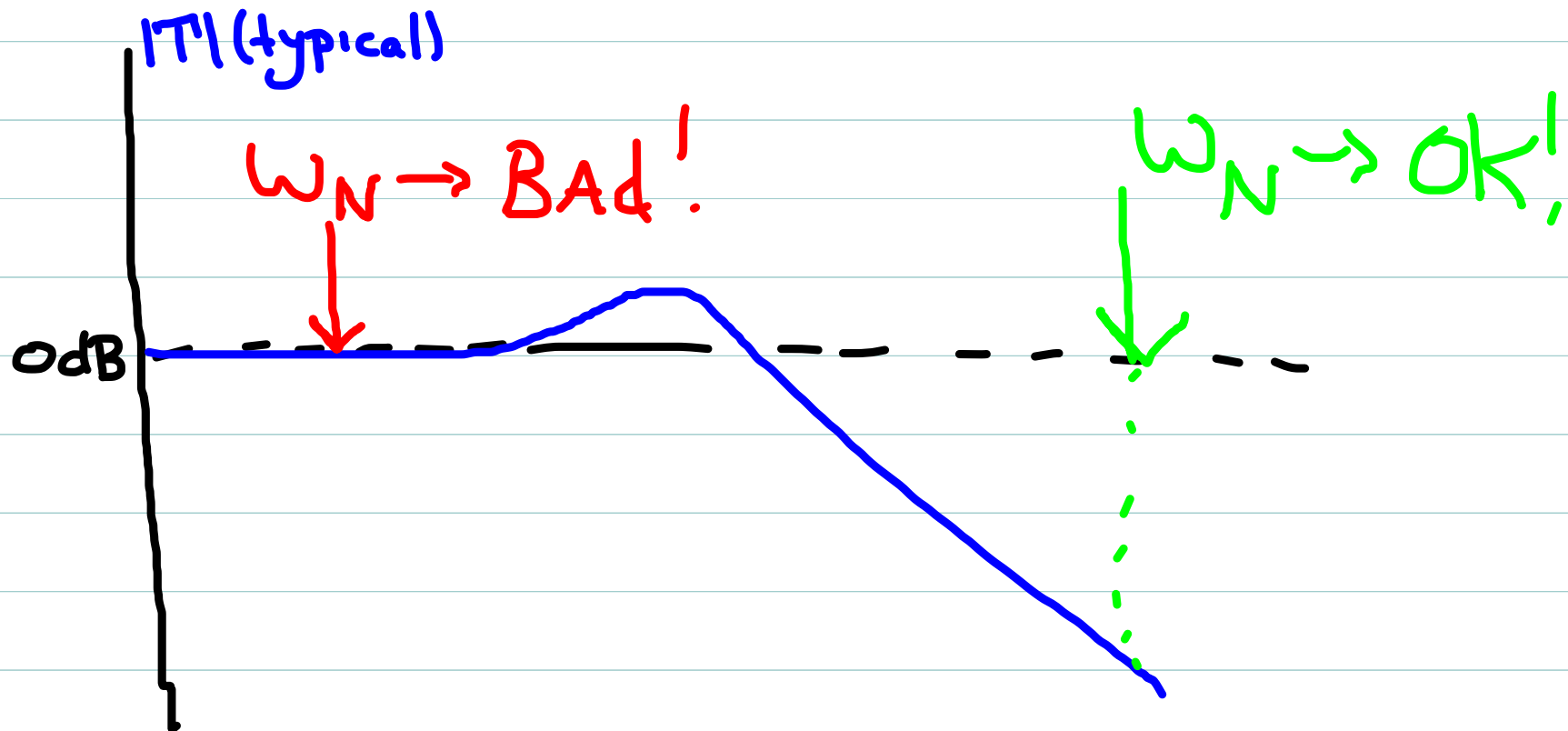
Equivalently: \Rightarrow noise is indistinguishable from "signal"
 $y(t)$ loop is trying to control!

Impact of Noise

Assume for simplicity noise is "tonal": $n(t) = N \sin(\omega_N t)$
(it isn't really, but useful starting point!)

Then Added error is upper bounded by $N|T(j\omega_N)|$

\Rightarrow Need $|T(j\omega)|$ small at noise frequency ω_N !

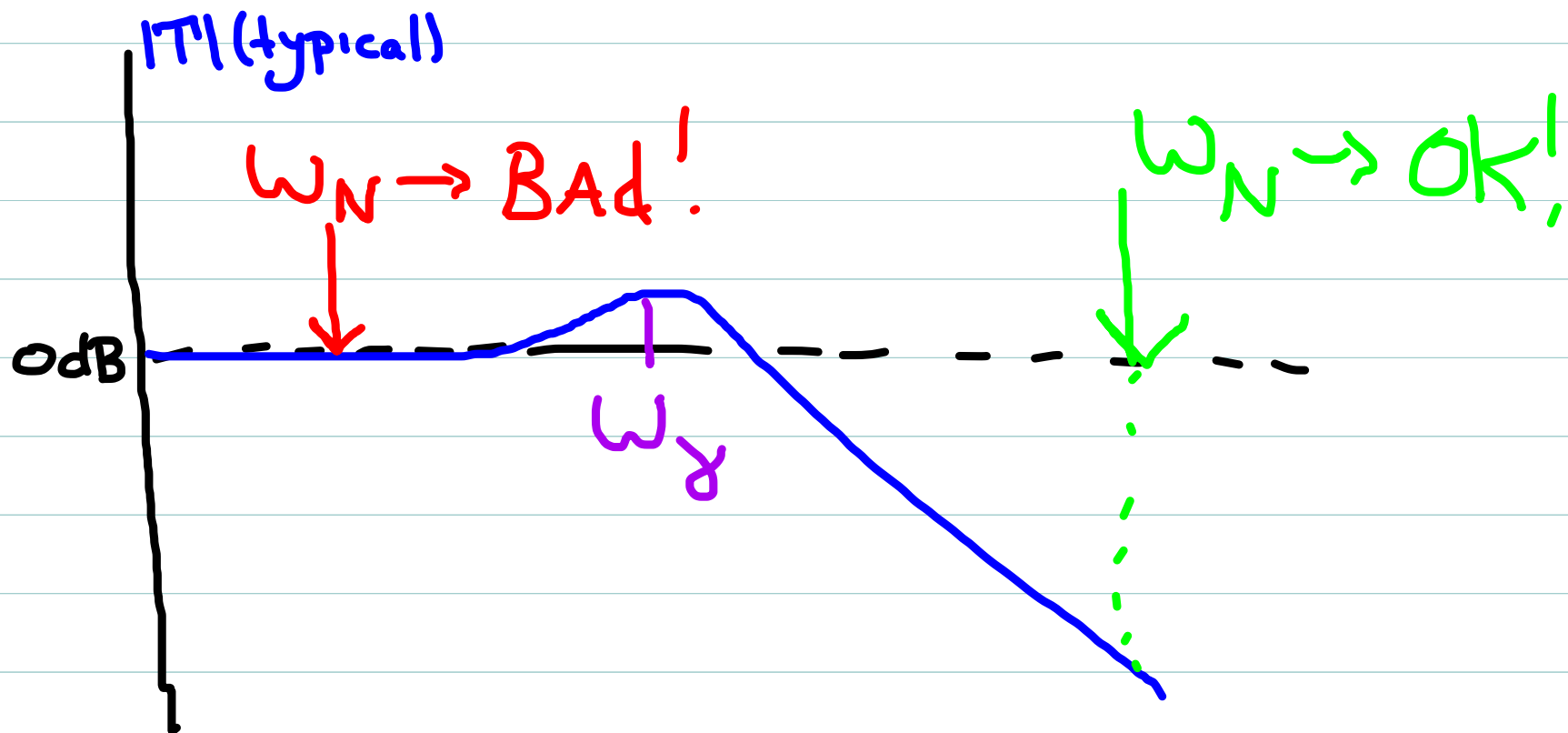


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\Rightarrow Need $|T(j\omega)|$ small at noise frequencies!



Design Implications, I

\Rightarrow Need $\omega_x \ll \omega_N$

\Rightarrow Constrains ω_x / bandwidth

\Rightarrow Conversely, designs with larger ω_x will show worse performance due to increased noise impact!

Essentially, we need to make sure there is adequate separation between the frequencies we are trying to track (bandwidth), and the frequency of the noise.

\Rightarrow Works against our desire for large ω_x (fast settling)

Another perspective:

With noise, controller implementation equation is:

$$u(t) = C_0 \underline{e_m(t)} + \sum C_K X_K(t)$$

$$\dot{X}_K(t) = a_K X_K(t) + \underline{e_m(t)} \quad [a_K \text{ poles of } H(s)]$$

Noise impacts $u(t)$:

\Rightarrow directly if $C_0 \neq \emptyset$

\Rightarrow indirectly through $X_K(t)$

$X_K(t)$ diff'l eq'ns have a "filtering" property
(reduce magnitude of noise effects)

\Rightarrow Designs with $C_0 = \emptyset$ have superior noise resistance

Design Implications, II

$C_0 = \emptyset \iff H(s)$ has more poles than zeros

\Rightarrow Designs with this property have better noise resistance!

\Rightarrow Works against our need to increase phase margin

Most "Advanced" controller designs have 1 more pole than zeros to ensure good noise filtering.

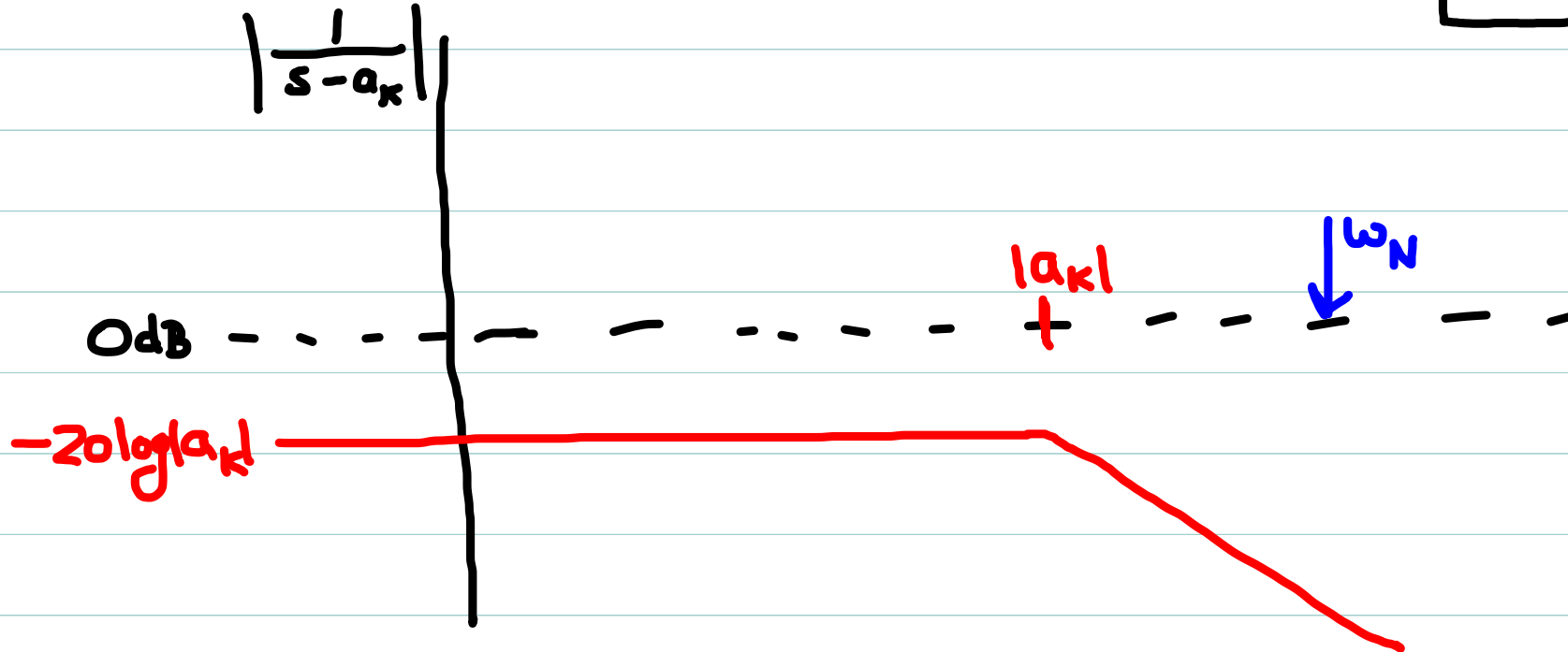
However, superior transient performance is achievable with $C_0 \neq \emptyset$ provided noise is not a significant issue.

"Filtering" by $x_k(t)$ states

$$\dot{x}_k(t) = a_k x_k(t) + e_m = a_k x_k(t) + \underbrace{e(t)}_{\text{true error}} - \underbrace{n(t)}_{\text{sensor noise}}$$

$$\Rightarrow X_k(s) = \left[\frac{1}{s + a_k} \right] [E(s) - N(s)]$$

$E - N \rightarrow \boxed{\frac{1}{s - a_k}} \rightarrow X_k$



Noise is attenuated in $x_k(t)$ if $|a_k| \ll \omega_N$.

Design implication, III

For good noise rejection, compensator poles should be significantly lower frequency than the noise

⇒ Avoid excessively high frequency poles in $H(s)$
(ie. poles very far from imag Axis).

⇒ Another advantage of "minimum β " lead comp design:

By minimizing β (ratio of pole location to zero location in $H(s)$), we are bringing the pole as close to imag Axis as possible while still providing necessary φ_{req} at desired ω_x .

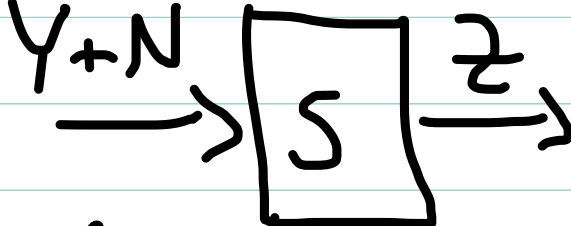
Why it's bad to differentiate $y(t)$.

One is tempted to implement a $H(s)$ with only a zero (or more generally with 1 more zero than pole) by numerically differentiating $y(t)$

This would be needed since, as we've seen, such compensators will result in $u(t)$ having a term proportional to $\dot{c}(t)$ [hence $\dot{y}(t)$]

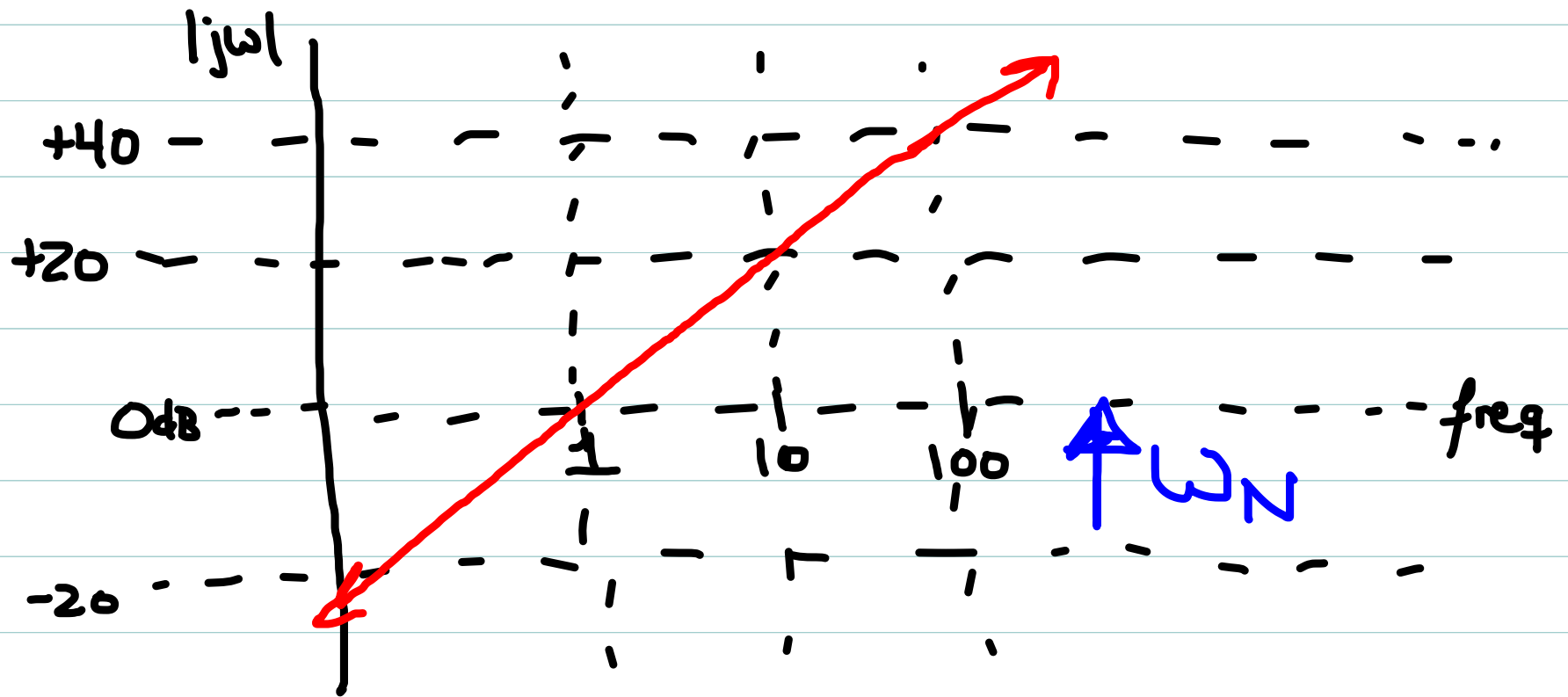
But with noise, we're really diffing $y_m(t) = y(t) + n(t)$.

Let $z(t) = \frac{d}{dt} y_m(t)$ be an estimate of $\dot{y}(t)$

$$\Rightarrow Z(s) = s [Y(s) + N(s)]$$


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graph LR; YN[Y+N] --> S[s]; S --> Z[Z]
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Impact of noise depends on freq. response of s .



Differentiation amplifies the effect of noise

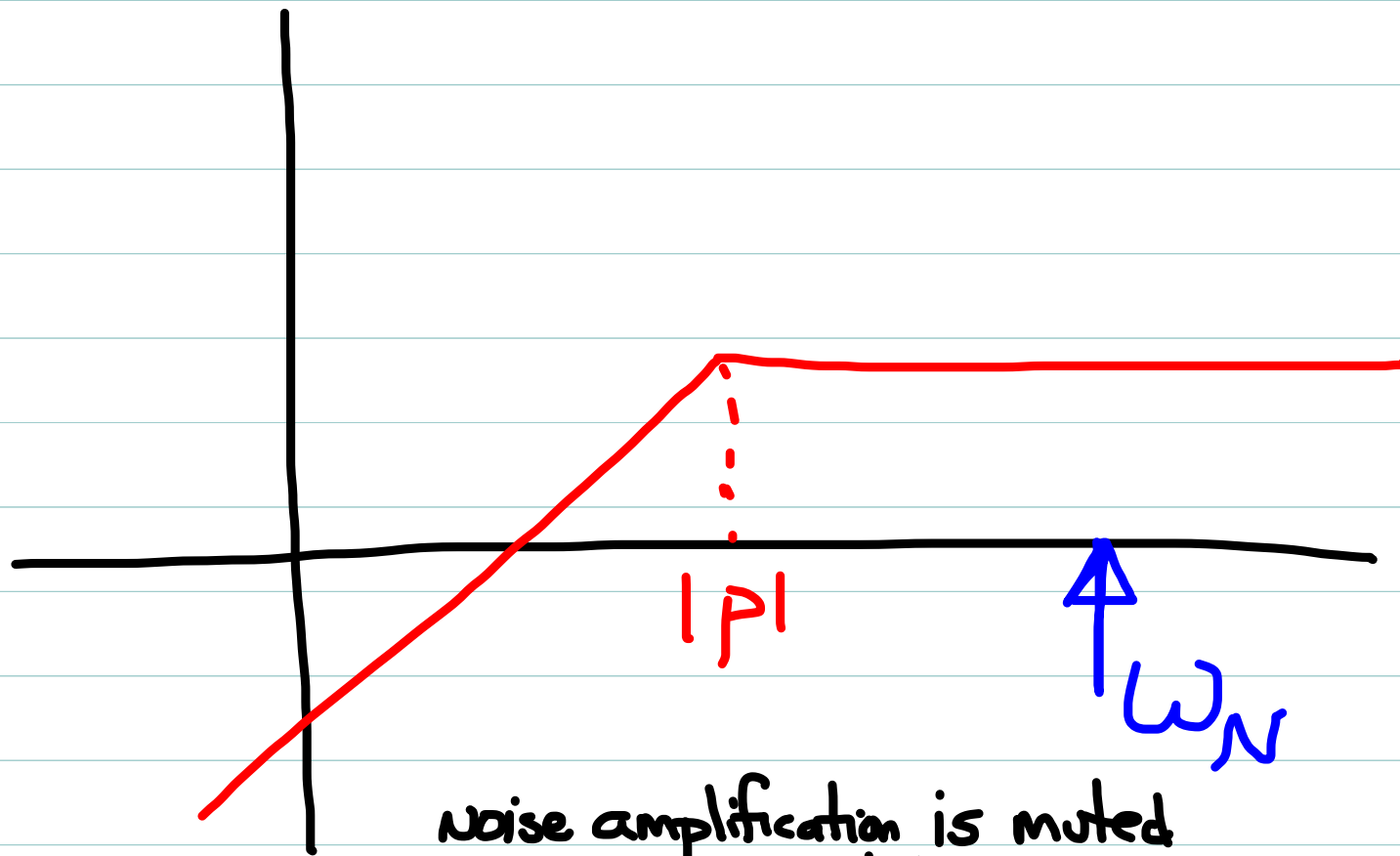
explicitly: if again $n(t) = \varepsilon \sin(\omega_N t)$, $\omega_N \gg 1$
then

$$z(t) = \frac{d}{dt} [y(t) + n(t)] = \dot{y}(t) + \varepsilon \omega_N \cos(\omega_N t)$$

Not small!
(potentially larger than \dot{y})

Note that if we added a pole to our derivative estimation scheme

$$Z(s) = \left[\frac{s}{s-p} \right] Y_m(s)$$



Noise amplification is muted
and may be tolerable.

If we used this strategy to replace the derivative information needed for implementation an ideal zero:

$$H(s) = K(s - z) \Rightarrow H(s) = K \left[\frac{s}{s - p} - z \right]$$

Then:

$$H(s) = K \left[\frac{(1 - z)s + pz}{s - p} \right]$$

which is a lead compensator (for typical case $p < z$).

So really, a lead compensator is effectively a "practical" implementation of an ideal zero, which acknowledges the imperfect nature of the measurement process.