

MECH468 : Modern Control Engineering

MECH509 : Controls

L7 : BIBO stability

Dr. Ryozo Nagamune
Department of Mechanical Engineering
University of British Columbia

Zoom lecture to be recorded and posted on Canvas



Course plan

Topics	CT	DT
Modeling	✓	✓
→ Stability		
Controllability/observability		
Realization		
State feedback/observer		
LQR/Kalman filter		

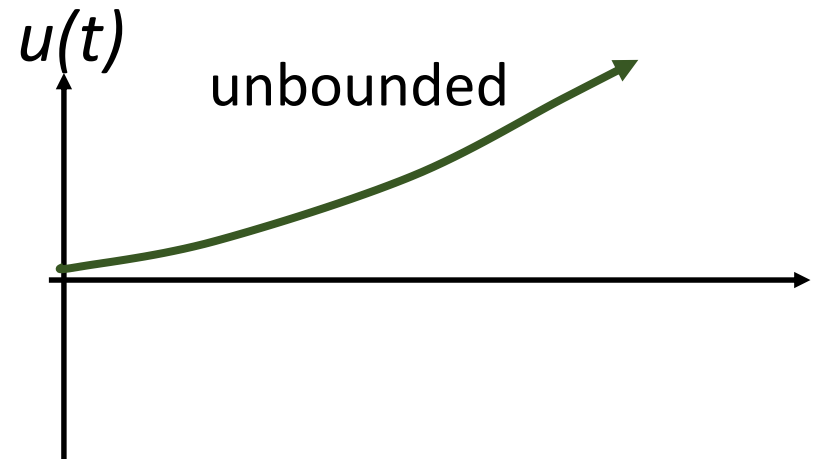
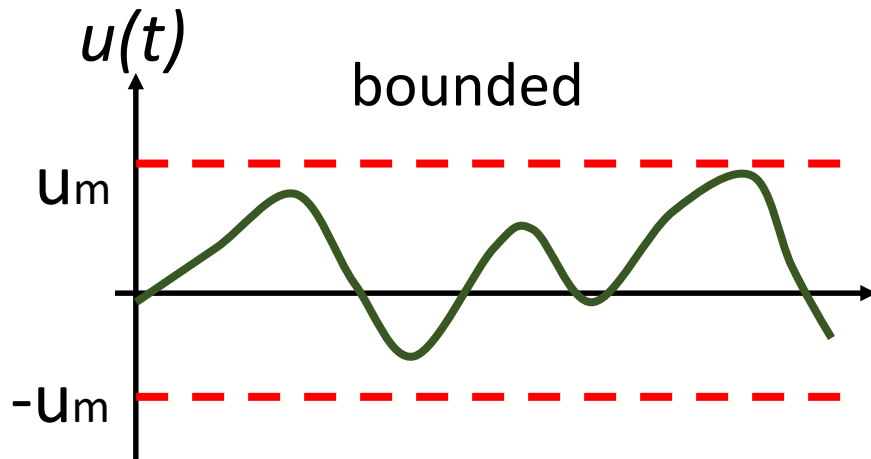


Stability

- Utmost important specification in control design!
 - After stability, performance (tracking, disturbance/noise attenuation, etc.)
- Unstable systems to be stabilized by feedback
- Unstable closed-loop systems are useless.
 - An unstable system may hit mechanical/electrical “stops” (saturation), may break down or burn out.
- In this course, we learn two types of stability:
 - **BIBO stability** (1 lecture: today)
 - **Internal stability** (2 lectures)

Bounded signal

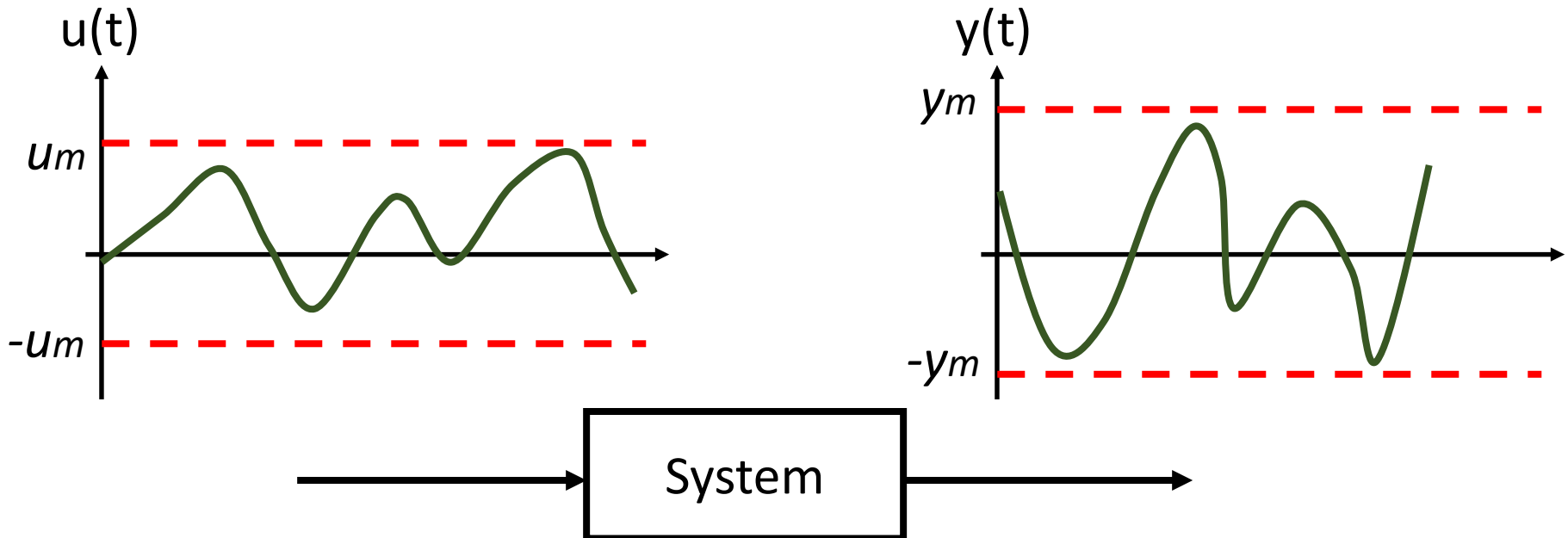
- **Definition:** A signal $u(t)$ is called **bounded** if there exists a positive scalar u_m such that $|u(t)| \leq u_m < \infty, \forall t \geq 0$



- A vector $u(t)$ is bounded if every entry is bounded.

BIBO stability

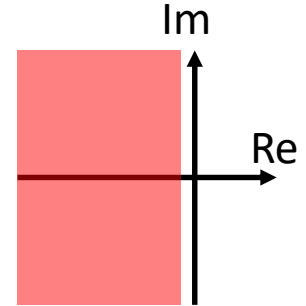
- **Definition:** A system is called *BIBO stable* if every bounded (possibly vector) input $u(t)$ excites bounded (possibly vector) output $y(t)$.





BIBO stability for CT LTI systems

- An CT LTI system $G(s)$ is BIBO stable *if and only if*



all the poles of $G(s)$ are in the open left half of the complex plane.

Ex. $G(s) = \frac{s - 1}{(s + 3)(s + 1)}$ \rightarrow Poles are $s = -1, -3$
BIBO stable!

Ex. $G(s) = \frac{s + 2}{(s + 3)(s - 1)}$ \rightarrow Poles are $s = \textcircled{1}, -3$
Not BIBO stable!

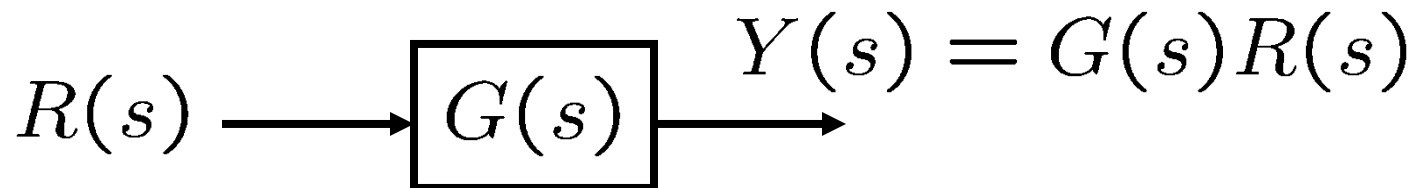
(One can use Routh-Hurwitz criterion.)

Transfer function (review)

- A **transfer function** is defined by

$$G(s) := \frac{Y(s)}{R(s)}$$

\swarrow *Laplace transform of system output*
 \swarrow *Laplace transform of system input*



- A system is assumed to be at rest. (Zero initial condition)

From SS to TF (CT case)

- CT LTI SS model
$$\begin{cases} \frac{dx(t)}{dt} = Ax(t) + Bu(t) \\ y(t) = Cx(t) + Du(t) \end{cases}$$
- Laplace transform with $x(0)=0$

$$\begin{cases} sX(s) - \cancel{x(0)} = AX(s) + BU(s) \\ Y(s) = CX(s) + DU(s) \end{cases}$$

$$\begin{cases} X(s) = (sI - A)^{-1}BU(s) \\ Y(s) = CX(s) + DU(s) \end{cases} \quad \text{Memorize this!}$$

$$\begin{aligned} \rightarrow Y(s) &= \underbrace{\{C(sI - A)^{-1}B + D\}}_{=:G(s)} U(s) \end{aligned}$$

Simple criteria for BIBO stability

- 1st order polynomial $Q(s) = a_1s + a_0$

All roots are in LHP $\Leftrightarrow a_1$ and a_0 have the same sign

- 2nd order polynomial $Q(s) = a_2s^2 + a_1s + a_0$

All roots are in LHP $\Leftrightarrow a_2, a_1$ and a_0 have the same sign

- Higher order polynomial $Q(s) = a_ns^n + a_{n-1}s^{n-1} + \dots + a_1s + a_0$

All roots are in LHP \Rightarrow All a_k have the same sign



Examples

Denominator of $G(s)$	$G(s)$ stable?
$3s + 5$	Yes / No
$-2s^2 - 5s - 100$	Yes / No
$523s^2 - 57s + 189$	Yes / No
$(s^2 + s - 1)(s^2 + s + 1)$	Yes / No
$s^3 + 5s^2 + 10s - 3$	Yes / No

BIBO stability for CT LTI SS model

- Example

- SS model

$$\dot{x} = \begin{bmatrix} -1 & 10 \\ 0 & 1 \end{bmatrix} x + \begin{bmatrix} -2 \\ 0 \end{bmatrix} u$$

$$y = \begin{bmatrix} -2 & 3 \end{bmatrix} x - 2u$$

- TF $G(s) := C(sI - A)^{-1}B + D$

$$= \begin{bmatrix} -2 & 3 \end{bmatrix} \left(sI - \begin{bmatrix} -1 & 10 \\ 0 & 1 \end{bmatrix} \right)^{-1} \begin{bmatrix} -2 \\ 0 \end{bmatrix} - 2$$

$$= \frac{1}{(s+1)(s-1)} \begin{bmatrix} -2 & 3 \end{bmatrix} \begin{bmatrix} s-1 & 10 \\ 0 & s+1 \end{bmatrix} \begin{bmatrix} -2 \\ 0 \end{bmatrix} - 2$$

$$\stackrel{\text{red arrow}}{=} \frac{4}{s+1} - 2 \quad \xrightarrow{\text{green arrow}} \text{ Pole is } s=-1$$

(After pole/zero cancellation)

BIBO stable!

Important remarks

- In this example, CT LTI system is BIBO stable.
- However, from the state equation,

$$\dot{x}_2(t) = x_2(t) \Rightarrow x_2(t) = e^t x_2(0)$$

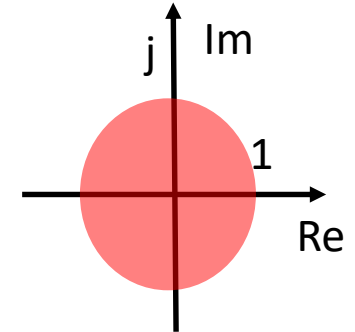
- For nonzero initial condition of x_2 , the state x_2 goes unbounded, which generates divergent y .
- For state-space models, BIBO stability is not good enough to define meaningful stability concept.
- Stability concept that can deal with nonzero initial condition? (**Internal stability**)



Summary

- BIBO stability
 - Definition
 - Conditions for both CT and DT LTI systems
 - Examples
- Transform from state-space model to transfer function model
- BIBO stability is not good enough to test the stability of state-space models.
- Next, internal stability

BIBO stability for DT LTI systems



- An DT LTI system $G(z)$ is BIBO stable *if and only if*

all the poles of $G(z)$ are in the open unit disc of the complex plane.

Ex. $G(z) = \frac{2}{z - 0.5}$



Pole is $z=0.5$

BIBO stable!

Ex. $G(z) = \frac{1}{z + 1}$



Pole is $z=-1$

Not BIBO stable!

(One can use Jury's test.)

Z-transform (review)

- Definition: For a sequence $\{f[k]: k=0,1,2,\dots\}$

$$F(z) = \mathcal{Z} \{f[k]\} := \sum_{k=0}^{\infty} f[k] z^{-k}$$

- Shift property $\mathcal{Z} \{f[k+1]\} = \sum_{k=0}^{\infty} f[k+1] z^{-k}$
 $= z \sum_{k=0}^{\infty} f[k+1] z^{-(k+1)}$
 $= z(F(z) - f[0])$

From SS to TF (DT case)

- DT LTI SS model
$$\begin{cases} x[k+1] &= Ax[k] + Bu[k] \\ y[k] &= Cx[k] + Du[k] \end{cases}$$

- Z-transform with $x[0]=0$

$$\begin{cases} z \{X(z) - \cancel{x[0]}\} &= AX(z) + BU(z) \\ Y(z) &= CX(z) + DU(z) \end{cases}$$

$$\begin{cases} X(z) &= (zI - A)^{-1}BU(z) \\ Y(z) &= CX(z) + DU(z) \end{cases} \quad \text{Memorize this!}$$

$$\begin{aligned} \rightarrow Y(z) &= \underbrace{\{C(zI - A)^{-1}B + D\}}_{=:G(z)} U(z) \end{aligned}$$