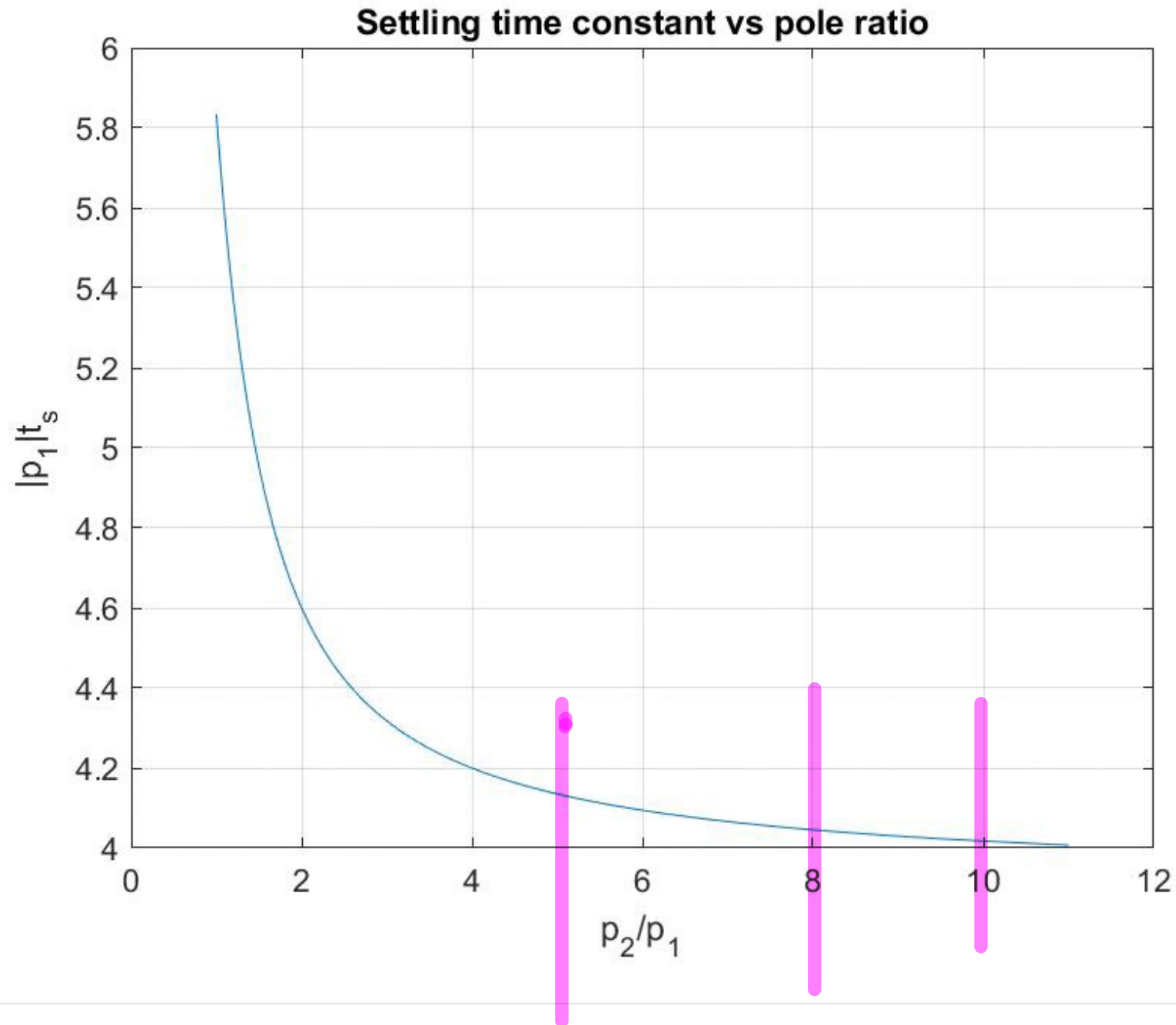


2 real poles, $C(\frac{p_2}{p_1})$

$$t_s = \frac{C(p_2/p_1)}{|p_1|}$$



"2nd Order" Step Responses

$$\ddot{y}(t) + \alpha_1 \dot{y}(t) + \alpha_0 y(t) = \beta_0 u(t) \Rightarrow G(s) = \frac{\beta_0}{s^2 + \alpha_1 s + \alpha_0}$$

2 poles, both stable if $\alpha_1 > 0, \alpha_0 > 0$.

3 possibilities for poles:

① $\alpha_1^2 < 4\alpha_0 \Rightarrow p_1, p_2$ complex conjugates

② $\alpha_1^2 = 4\alpha_0 \Rightarrow p_1 = p_2$ repeated real

③ $\alpha_1^2 > 4\alpha_0 \Rightarrow p_1, p_2$ real, non-repeated

Case ① is most interesting (and complicated)
tackle this after the other two

Useful Observation (Case 1)

$$p_1 = \sigma + j\omega_d \quad \omega_d = \text{Im}\{p_1\}$$

Note slight change of notation! $\omega \rightarrow \omega_d$

$$s^2 + \alpha_1 s + \alpha_0 = (s - p_1)(s - \bar{p}_1)$$

$$= s^2 - (p_1 + \bar{p}_1)s + p_1 \bar{p}_1$$

$$= s^2 - 2\text{Re}\{p_1\}s + |p_1|^2$$

$$= s^2 - 2\sigma s + (\sigma^2 + \omega_d^2)$$

Hence:

$$\alpha_1 = -2\sigma = -2\text{Re}\{p_1\}$$

$$\alpha_0 = \sigma^2 + \omega_d^2 = |p_1|^2$$

Rapidly identify pole location from coefs.

2nd Order Response, Case 1:

$$Y(s) = \frac{\beta_0}{s(s-p_1)(s-\bar{p}_1)} = \frac{A_1}{s} + \frac{A_2}{(s-p_1)} + \frac{\bar{A}_2}{(s-\bar{p}_1)}$$

$$A_1 = [sY(s)]_{s=0} = \frac{\beta_0}{p_1 \bar{p}_1} = \frac{\beta_0}{\alpha_0} = G(0)$$

$$A_2 = [(s-p_1)Y(s)]_{s=p_1} = \frac{\beta_0}{p_1(p_1-\bar{p}_1)} = \frac{\beta_0}{(\sigma+j\omega_d)(2j\omega_d)}$$

$$\frac{1}{2}G(0) = \left(\frac{\beta_0}{2\alpha_0}\right) \left(\frac{\alpha_0}{(\sigma+j\omega_d)(j\omega_d)}\right) - B$$

So:

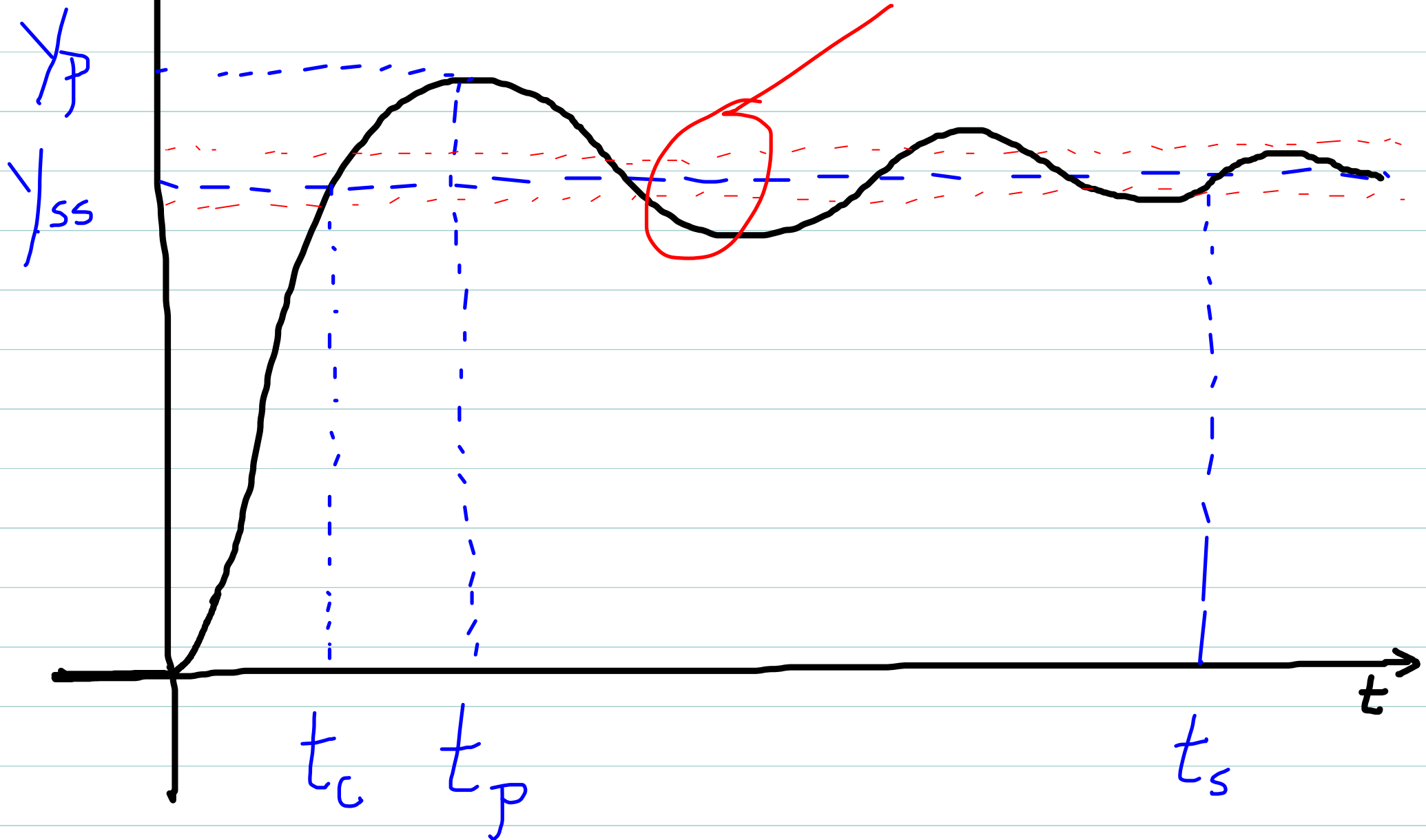
$$y(t) = G(0) + 2|A_2| e^{\sigma t} \cos(\omega_d t + \angle A_2)$$

OR:

$$y(t) = G(0) [1 + |B| e^{\sigma t} \cos(\omega_d t + \angle B)]$$

$y(t)$

$\pm 2\%$ of y_{ss}



General Observations

- (1) $y(t)$ continually oscillates about its steady-state value $y_{ss} = G(\phi)$
 - (2) t_c = time steady-state is first crossed
 - (3) 1st oscillation is largest, and creates an initial overshoot past the steady-state.
 - (4) This initial overshoot has peak value y_p , and occurs at time t_p
 - (5) Settling time t_s defined where response enters $\pm 2\%$ tolerance band and remains within it for times thereafter
- Must learn to rapidly quantify these!!

$$y(t) = G(0) [1 + |B| e^{\sigma t} \cos(\omega_d t + \angle B)]$$

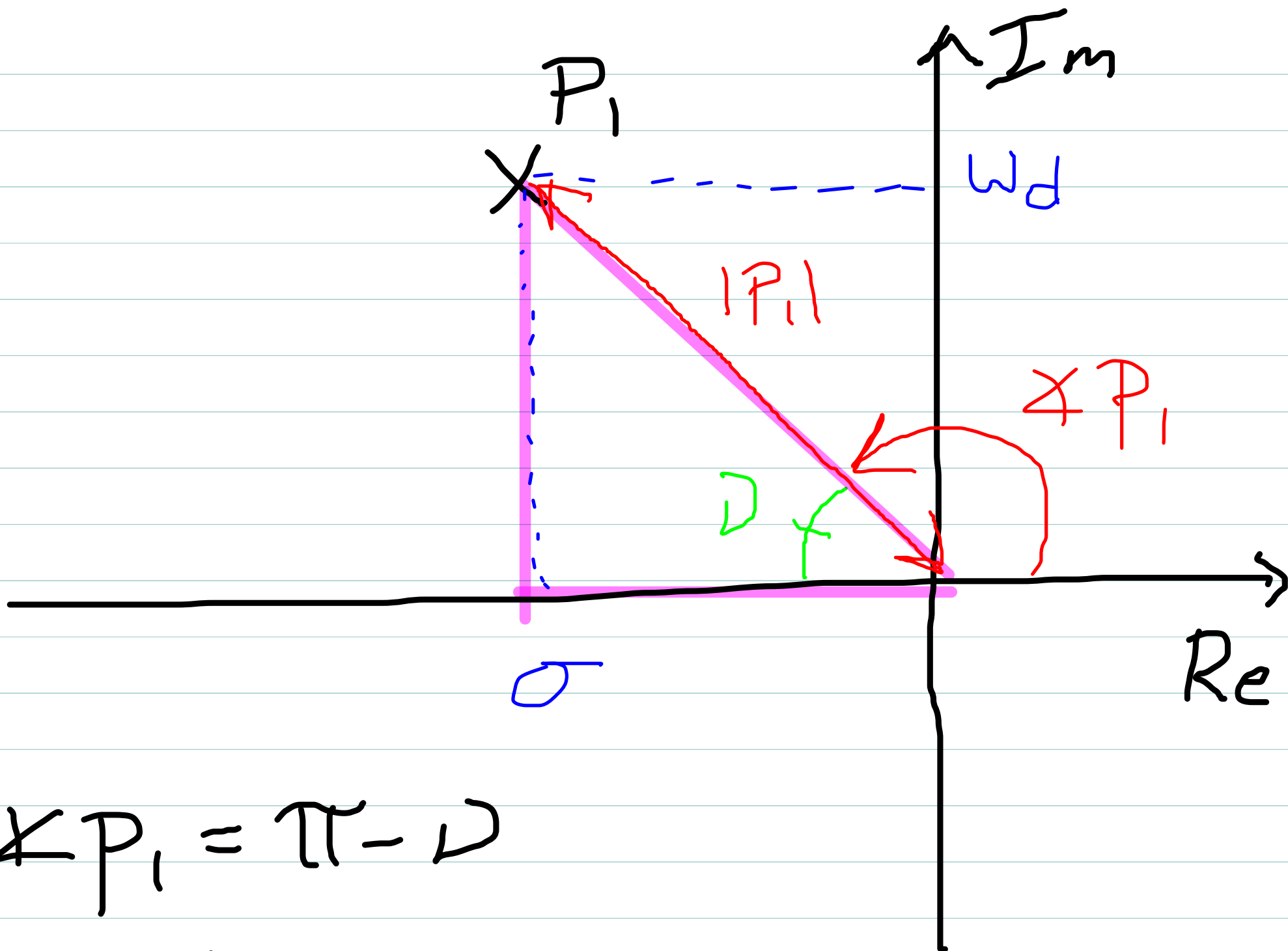
where: $B = \frac{\alpha_0}{(j\omega_d)(\sigma + j\omega_d)} = \frac{|P_1|^2}{(j\omega_d) P_1}$

\Rightarrow Transient features completely determined by location of pole $P_1 = \sigma + j\omega_d$ in complex plane

$$|B| = \frac{|P_1|^2}{|j\omega_d| \cdot |P_1|} = \frac{|P_1|}{\omega_d}$$

$$\angle B = \cancel{\angle |P_1|^2} - (\angle(j\omega_d) + \angle P_1)$$

$$= -\left(\frac{\pi}{2} + \angle P_1\right) \text{ — must quantify this!}$$



$$\angle P_1 = \pi - \nu$$

Note: $\nu > \phi$ is supplement of $\angle P_1$

So:

$$\begin{aligned}\angle B &= -\left(\frac{\pi}{2} + \angle P_1\right) = -\left(\frac{\pi}{2} + (\pi - \nu)\right) \\ &= -\frac{3\pi}{2} + \nu\end{aligned}$$

and thus:

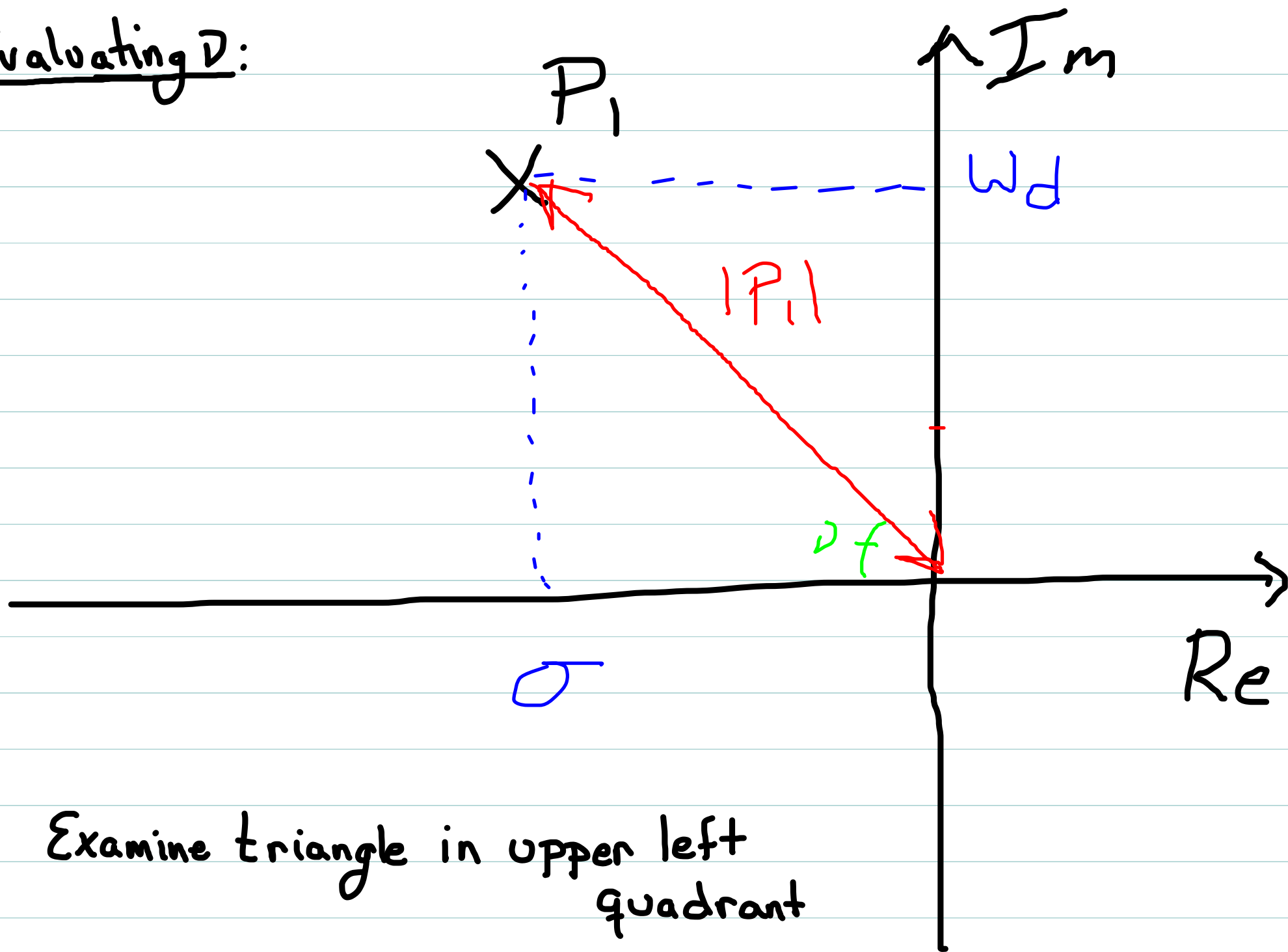
$$y(t) = G(0) \left[1 + \left(\frac{|P_1|}{\omega_d} \right) e^{\sigma t} \cos(\omega_d t - \frac{3\pi}{2} + \nu) \right]$$

so:

$$y(t) = G(0) \left[1 - \left(\frac{|P_1|}{\omega_d} \right) e^{\sigma t} \sin(\omega_d t + \nu) \right]$$

Need to understand how ν depends on P_1

Evaluating D :



Examine triangle in upper left
quadrant

Two Useful Parameters

Define: $\omega_n = |p_1| = \sqrt{\sigma^2 + \omega_d^2}$ "natural" frequency

\Rightarrow purely theoretical! ω_d is physical frequency of transient oscillations

Define: $\xi = \frac{|\sigma|}{\omega_n} = \frac{|\sigma|}{\sqrt{\sigma^2 + \omega_d^2}}$

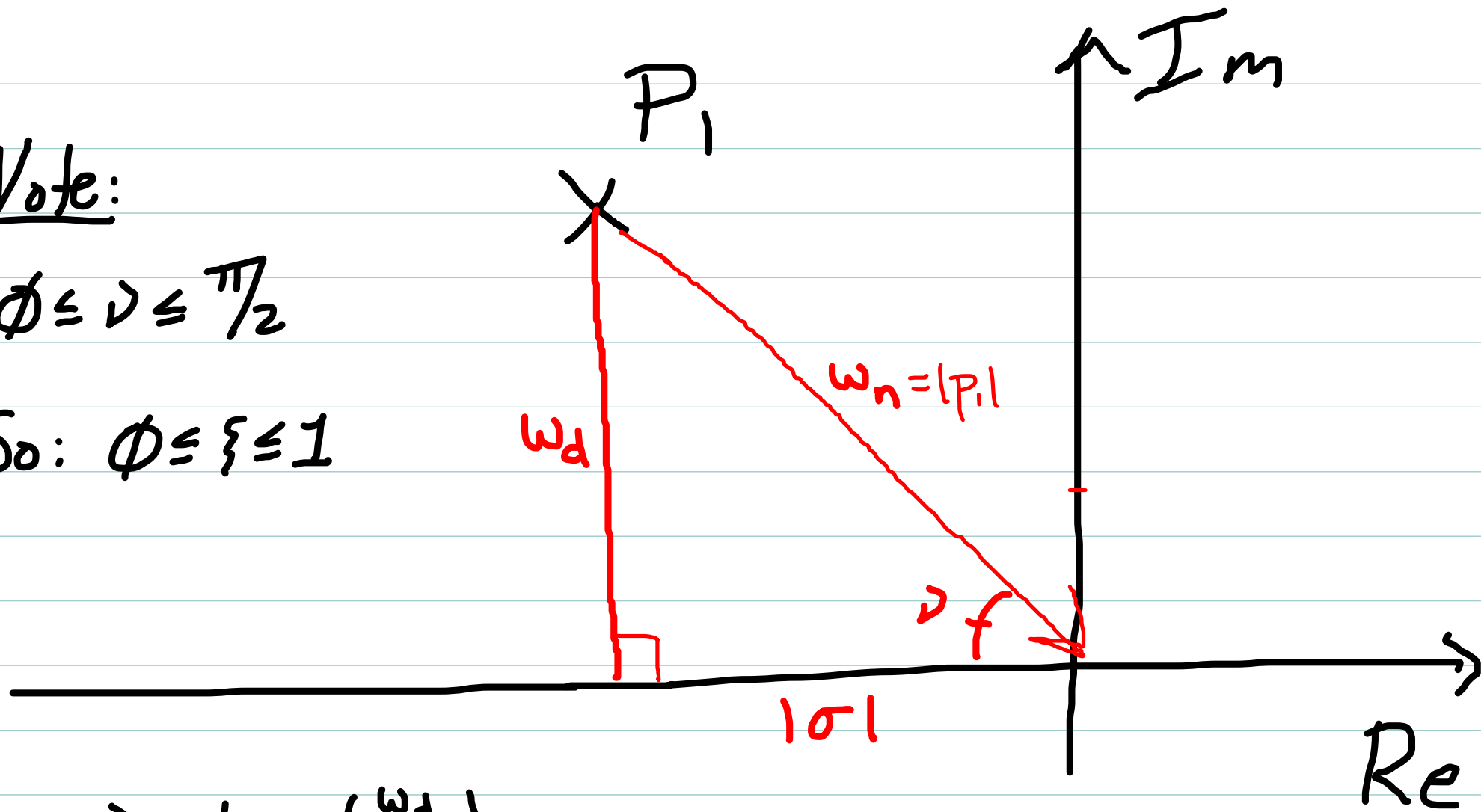
"Damping ratio"

\Rightarrow A normalized measure of the number of transient oscillations observed before amplitude becomes negligible

Note:

$$\phi \leq \nu \leq \pi/2$$

$$\text{So: } \phi \leq \xi \leq 1$$



$$\nu = \tan^{-1}\left(\frac{\omega_d}{|\sigma|}\right)$$

$$\nu = \sin^{-1}\left(\frac{\omega_d}{\omega_n}\right)$$

$$\nu = \cos^{-1}\left(\frac{|\sigma|}{\omega_n}\right) = \cos^{-1} \xi \leftarrow \text{very useful!}$$

Thus finally, the Case 1 step response is:

$$\rightarrow y(t) = G(0) \left[1 - \left(\frac{\omega_n}{\omega_d} \right) e^{\sigma t} \sin(\omega_d t + \cos^{-1} \xi) \right]$$

We can now solve for important transient parameters

$\Rightarrow \underline{t_c}$: Solve for first $t > 0$ such that

$$y(t) = y_{ss}(t) = G(0)$$

$$\Rightarrow \sin(\omega_d t + \cos^{-1} \xi) = 0$$

$$\Rightarrow t_c = \frac{\pi - \cos^{-1} \xi}{\omega_d}$$

or:

$$t_c = \frac{\pi - \nu}{\omega_d}$$

\Rightarrow For t_p, y_p

Solve for first $t > 0$ such that

$$\dot{y}(t) = 0$$

$$\Rightarrow t_p = \frac{\pi}{\omega_d}$$

Substituting:

$$y_p = y(t_p) = G(0) [1 + e^{(\sigma\pi/\omega_d)}]$$

Define:

$$M_p = e^{(\sigma\pi/\omega_d)}$$

then:

$$y_p = G(0) [1 + M_p]$$

Peak Overshoot

⇒ M_p is the Normalized peak overshoot

$$y_p = G(0)[1 + M_p] \Rightarrow M_p = \frac{y_p - G(0)}{G(0)} = \frac{y_p - y_{ss}}{y_{ss}}$$

⇒ M_p is entirely determined by damping ratio ξ

$$M_p = \exp\left[\frac{\sigma\pi}{\omega_d}\right]$$

$$= \exp\left[\frac{(-\xi\omega_n)\pi}{\omega_n\sqrt{1-\xi^2}}\right]$$

OR

$$M_p = \exp\left[\frac{-\xi\pi}{\sqrt{1-\xi^2}}\right]$$

$$\%OS = 100 \times M_p$$

Summary: Case I step response; $P_1 = \sigma + j\omega_d$

"Natural" frequency: $\omega_n = \sqrt{\sigma^2 + \omega_d^2} = |P_1|$

Damping ratio: $\xi = \frac{|\sigma|}{\omega_n}$

1st crossing: $t_c = \frac{\pi - \cos^{-1}\xi}{\omega_d} = \frac{\pi - \nu}{\omega_d}$, $\xi = \cos \nu$

1st peak: $t_p = \frac{\pi}{\omega_d}$

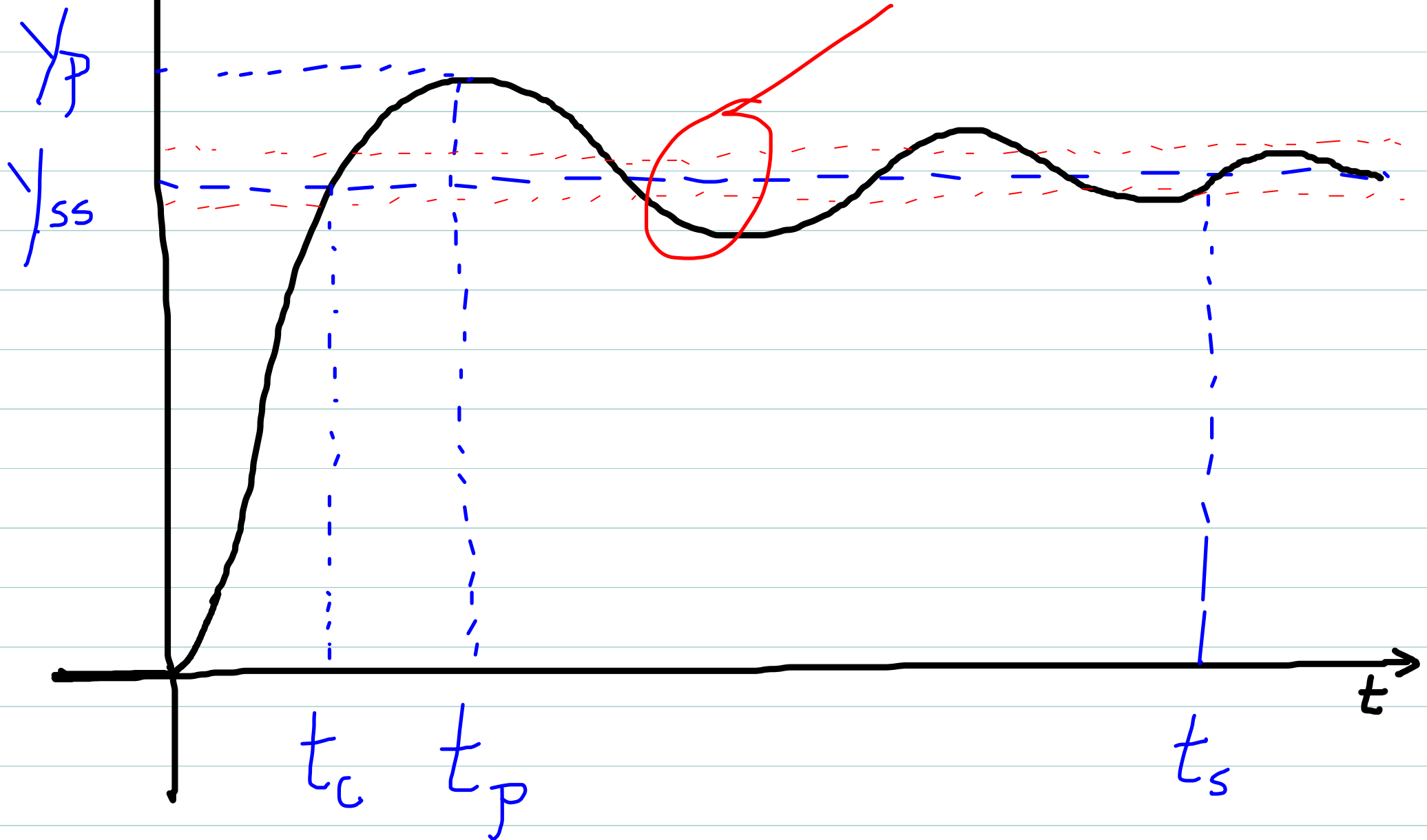
Normalized overshoot: $M_p = \exp\left[\frac{\sigma\pi}{\omega_d}\right] = \exp\left[\frac{-\xi\pi}{\sqrt{1-\xi^2}}\right]$

$$M_p = \left[\frac{y_p - y_{ss}}{y_{ss}} \right]$$

Peak response: $y_p = y_{ss} [1 + M_p]$ $y_{ss} = G(\phi)$ for unit step

$y(t)$

$\pm 2\%$ of y_{ss}



Settling Time

As usual, we can use the approximation

$$t_s \approx \frac{4}{|\operatorname{Re}\{\rho, \beta\}|} = \frac{4}{|\sigma|}$$

But t_s is actually a function of ξ also here:

$$t_s = \frac{C(\xi)}{|\sigma|}$$

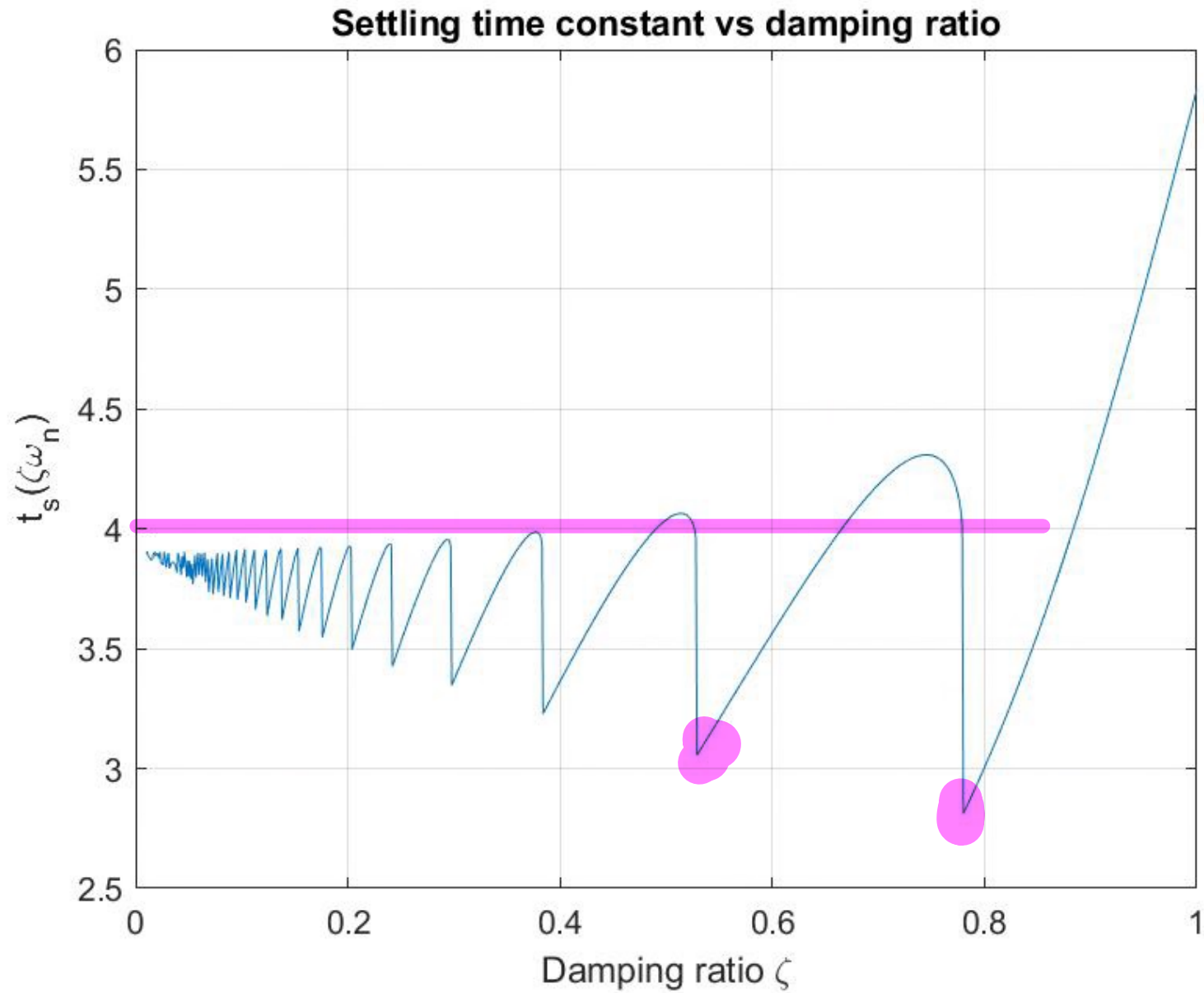
with $3 \leq C(\xi) \leq 5$ for most $0 \leq \xi < 0.9$

so 4 is an "average" value for $C(\xi)$

However for $0.95 \leq \xi \leq 1$ a better approximation is:

$$t_s \approx \frac{6}{|\sigma|}$$

Complex Poles - $C(s)$ $t_s = \frac{C(s)}{\xi \omega_n}$



A few more observations

$$\xi = \frac{|\sigma|}{\omega_n} \Rightarrow \boxed{\sigma = -\xi \omega_n} \quad \left(\begin{array}{l} \text{Stable} \\ \text{System} \\ \text{Assumed} \end{array} \right)$$

$$\omega_n = \sqrt{\sigma^2 + \omega_d^2}$$

$$\Rightarrow \omega_d^2 = \omega_n^2 - \sigma^2 = \omega_n^2 - (-\xi \omega_n)^2 = \omega_n^2(1 - \xi^2)$$

$$\text{So: } \boxed{\omega_d = \omega_n \sqrt{1 - \xi^2}}$$

Then note:

$$\begin{aligned} s^2 + \alpha_1 s + \alpha_0 &= (s - p)(s - \bar{p}) \\ &= s^2 - 2\sigma s + (\sigma^2 + \omega_d^2) \\ &= s^2 + 2\xi\omega_n s + \omega_n^2 \end{aligned}$$

all
equivalent \Leftarrow

Note:

The three possible cases for 2nd order

Step responses can be categorized by ξ :

Case 1 (Complex poles): $0 \leq \xi < 1$

$$\alpha_1^2 < 4\alpha_0 \Rightarrow (2\xi\omega_n)^2 < 4\omega_n^2 \quad \checkmark$$

Case 2 (repeated real poles): $\xi = 1$

$$\alpha_1^2 = 4\alpha_0 \Rightarrow (2\xi\omega_n)^2 = 4\omega_n^2 \quad \checkmark$$

Case 3 (distinct real poles): $\xi > 1$

$$\alpha_1^2 > 4\alpha_0 \Rightarrow 4\xi^2\omega_n^2 > 4\omega_n^2 \quad \checkmark$$

Note:

The three possible cases for 2nd order

Step responses can be categorized by ξ :

→ Case 1 (complex poles): $0 \leq \xi < 1$ "underdamped"

$$\alpha_1^2 < 4\alpha_0 \Rightarrow (2\xi\omega_n)^2 < 4\omega_n^2 \quad \checkmark$$

Case 2 (repeated real poles): $\xi = 1$ "critically damped"

$$\alpha_1^2 = 4\alpha_0 \Rightarrow (2\xi\omega_n)^2 = 4\omega_n^2 \quad \checkmark$$

Case 3 (distinct real poles): $\xi > 1$ "overdamped"

$$\alpha_1^2 > 4\alpha_0 \Rightarrow 4\xi^2\omega_n^2 > 4\omega_n^2 \quad \checkmark$$

Limiting case: $\xi \rightarrow 0$

$\xi \rightarrow 0 \Rightarrow \sigma = -\xi\omega_n \rightarrow 0 \Rightarrow p_1 = j\omega_d$ (pure imaginary)

Overshoot $M_p = e^{(\sigma\pi/\omega_d)} \rightarrow 1$ (100% OS)

Peak: $y_p = G(0)[1 + M_p]$

or $y_p = 2y_{ss}$

Settling time: $t_s \approx \frac{4}{|\sigma|} = \infty$

Never settles!

Response oscillates infinitely between 0 and $2G(0)$
with frequency $\omega_d = \omega_n \sqrt{1 - \xi^2} = \omega_n$

"Undamped"

$y(t)$

$\xi = 0$
Oscillates continually

frequency $\omega_d = \text{Im}\{p_1\} = \omega_n$ here

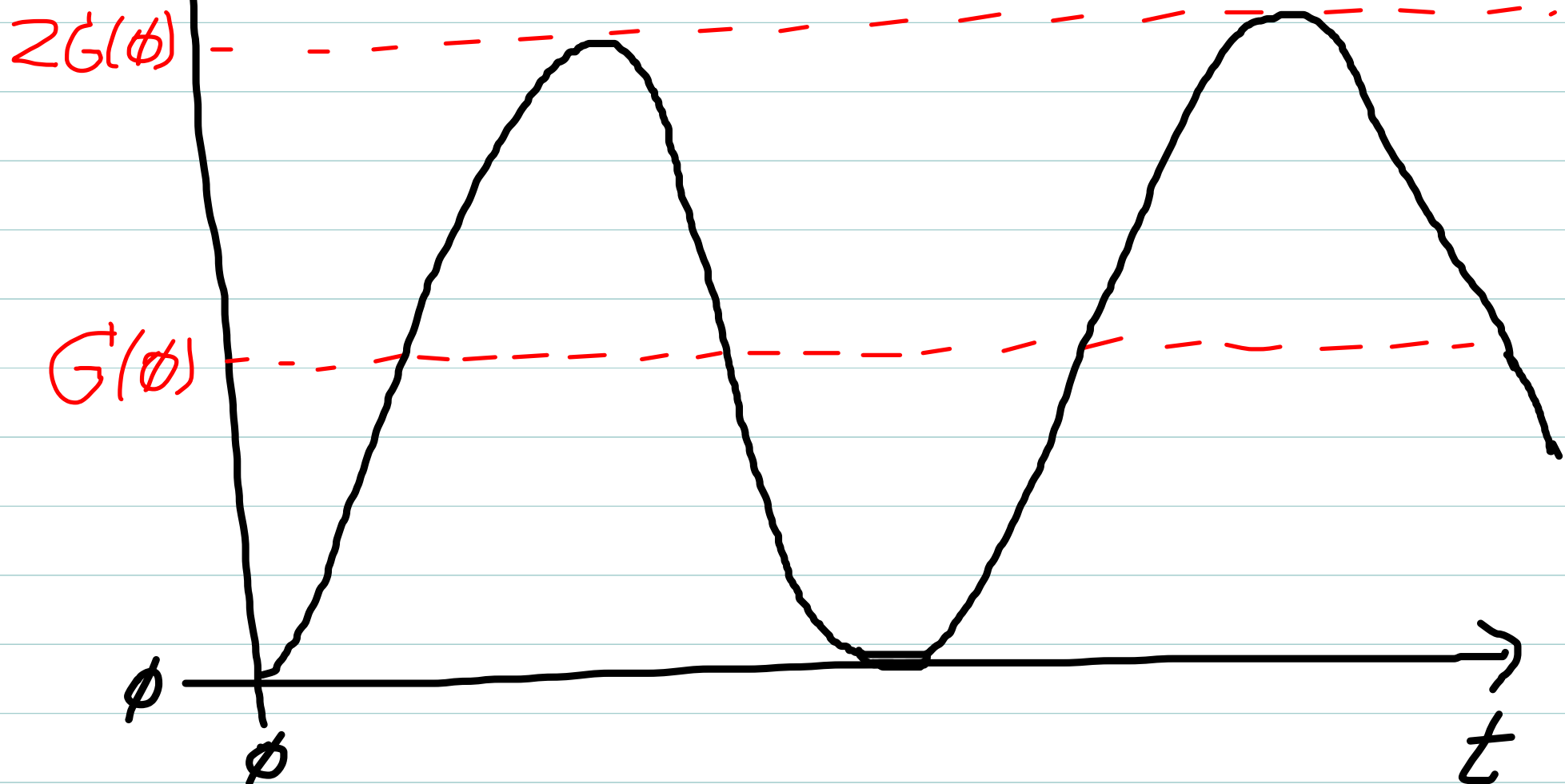
$2G(\phi)$

$G(\phi)$

ϕ

ϕ

t



Limiting Case, $\xi \rightarrow 1$

$$\xi \rightarrow 1 \Rightarrow \sigma = -\xi \omega_n \rightarrow -\omega_n$$

$$\omega_d = \omega_n \sqrt{1 - \xi^2} \rightarrow 0$$

Response does not oscillate!

Overhoot: $M_p = e^{(\sigma \pi / \omega_d)} = e^{-\omega_n \pi / 0} = 0$

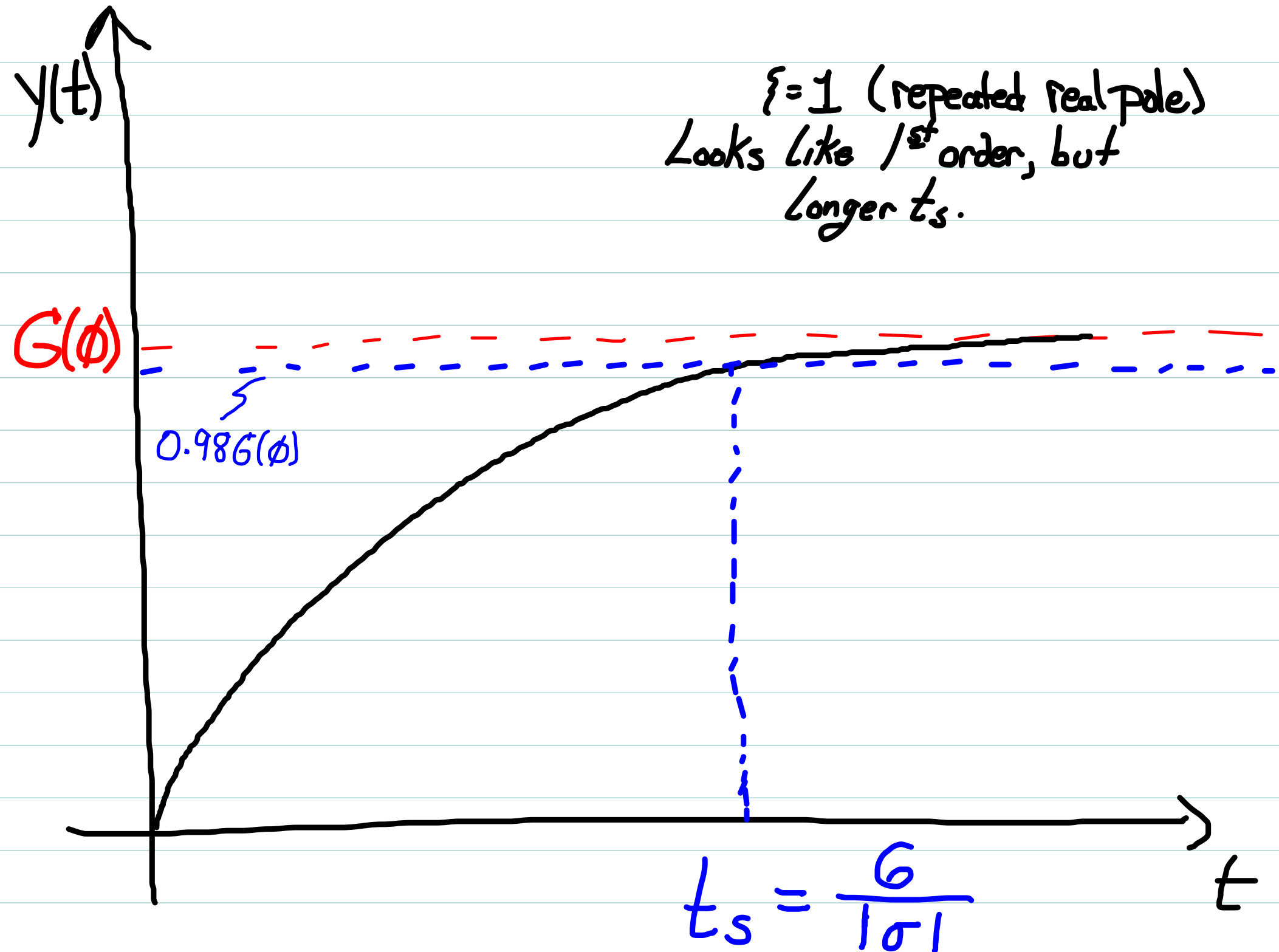
No overshoot

1st crossing: $t_c = \frac{\pi - \cos^{-1} \xi}{\omega_d} = \pi/2 / 0 = \infty$

\Rightarrow response asymptotes to y_{ss} from below

Settling: $t_s \approx \frac{6}{|\sigma|}$ use 6 here

$\zeta = 1$ (repeated real pole)
Looks like 1st order, but
longer t_s .

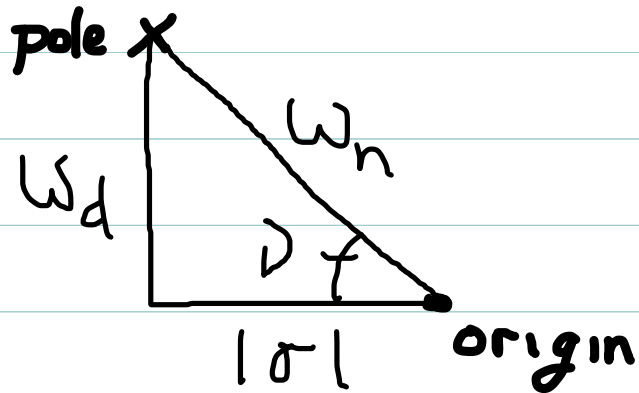


Graphical Interpretation of ξ :

$$\xi = \cos \nu :$$

$$\xi \rightarrow 0 \Rightarrow \nu \rightarrow \pi/2$$

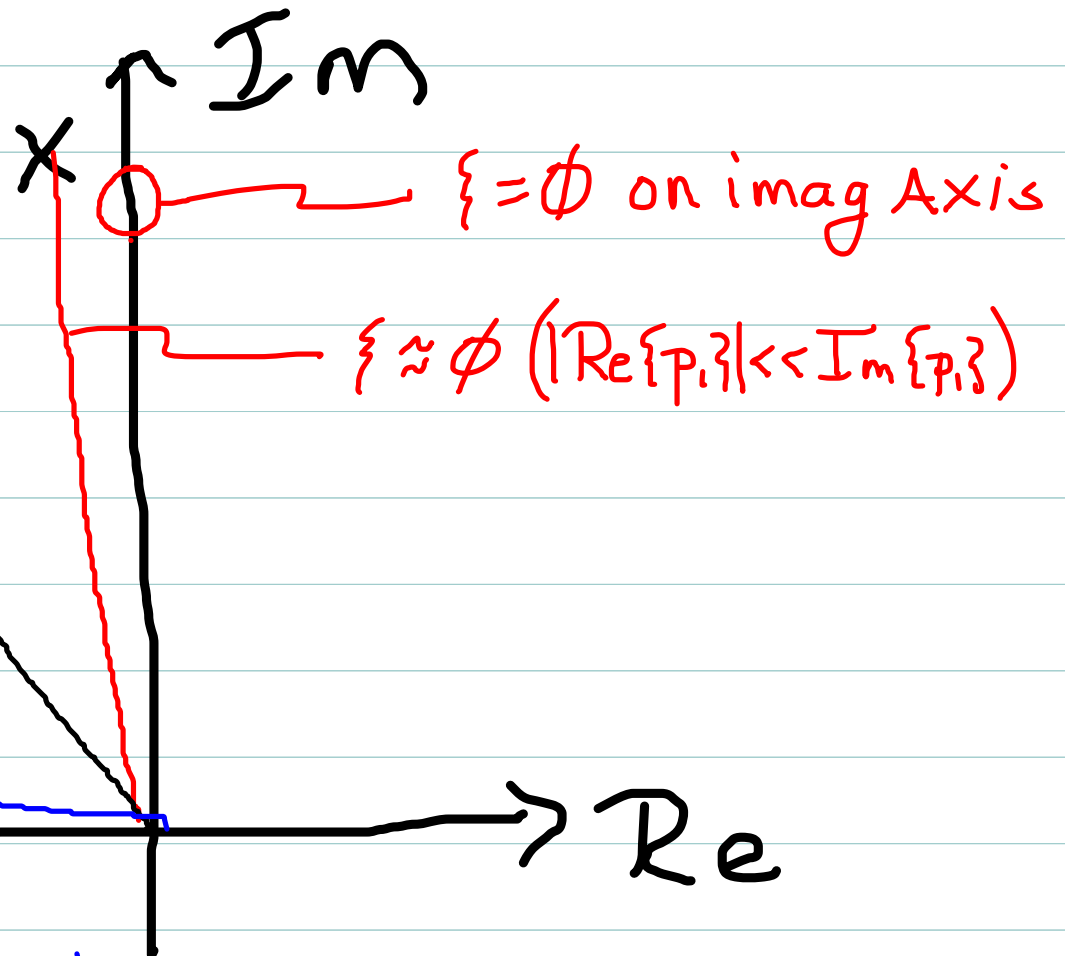
$$\xi \rightarrow 1 \Rightarrow \nu \rightarrow 0$$



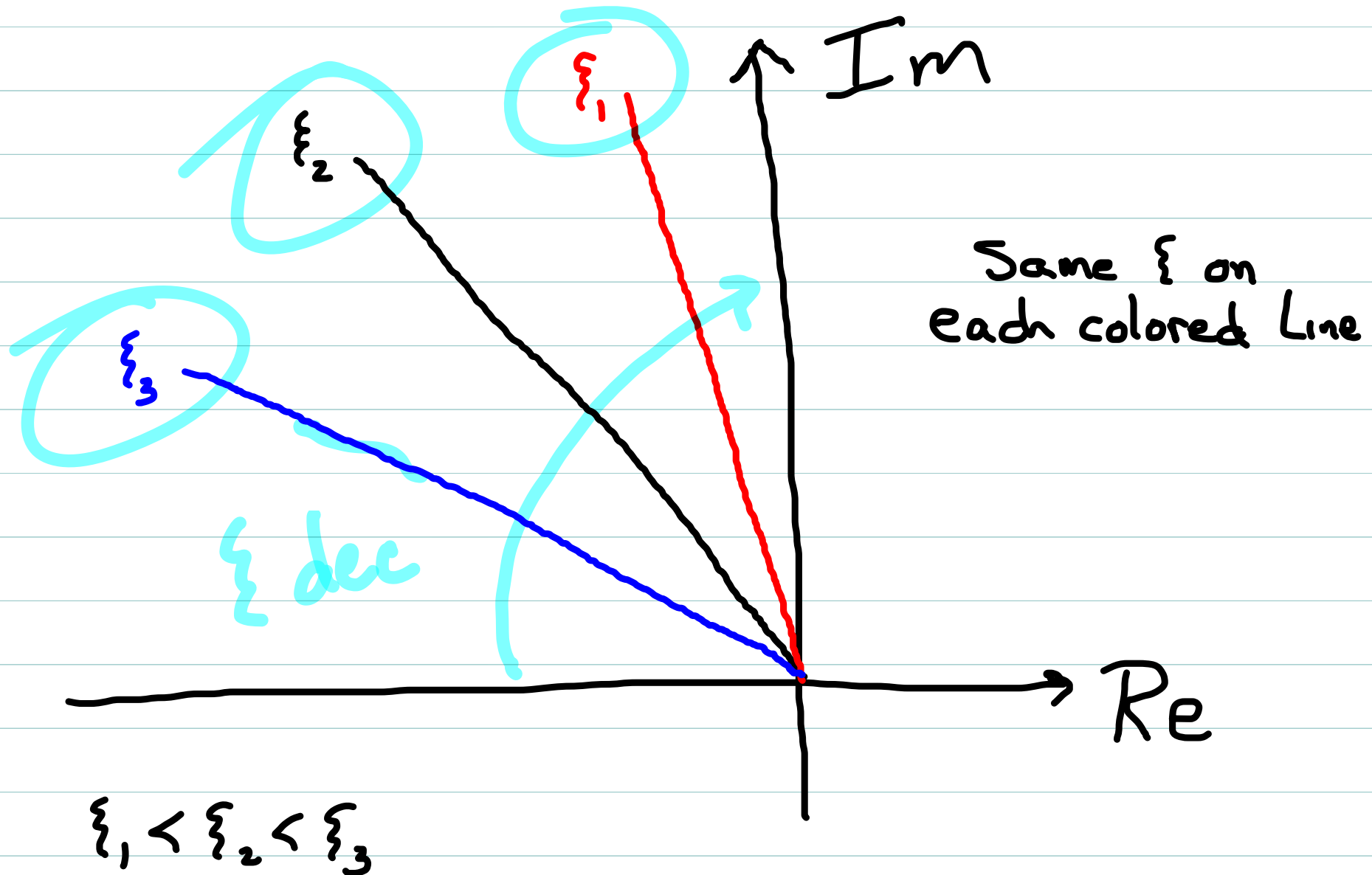
$$0 < \xi < 1$$

$$\xi \approx 1 \quad (|\operatorname{Re}\{p_i\}| \gg \operatorname{Im}\{p_i\})$$

$\xi = 1$ for
repeated real Pole



Lines of constant ξ lie on rays in upper left quadrant of complex plane:



\Rightarrow 1st and 2nd order step responses are "building blocks" by which we can understand response of more complex systems

\Rightarrow each real pole introduces a new decaying exponential into transient response.

\Rightarrow each complex pole pair introduces a decaying oscillation into the transient

\Rightarrow An arbitrary number of poles of different types will typically require numerical simulation to quantify γ_p, t_c, t_p, t_s

\Rightarrow However in some cases we can still accurately predict these features.

Suppose:

$$G(s) = \frac{K}{(s-p_1)(s^2+2\zeta\omega_n s + \omega_n^2)} \quad \text{with } \zeta < 1$$
$$= \frac{K}{(s-p_1)(s-p_2)(s-\bar{p}_2)}$$

For a unit step input $u(t) = \mathbb{I}(t)$ we know

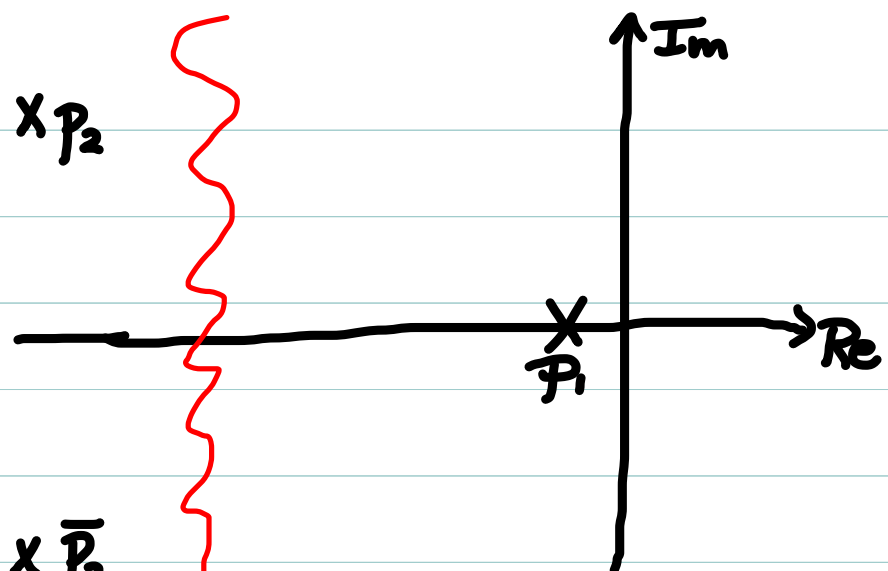
$$y_{ss} = G(0) = \frac{K}{-\omega_n^2 p_1}$$

But what can we say about y_p, t_p, t_c, t_s ?

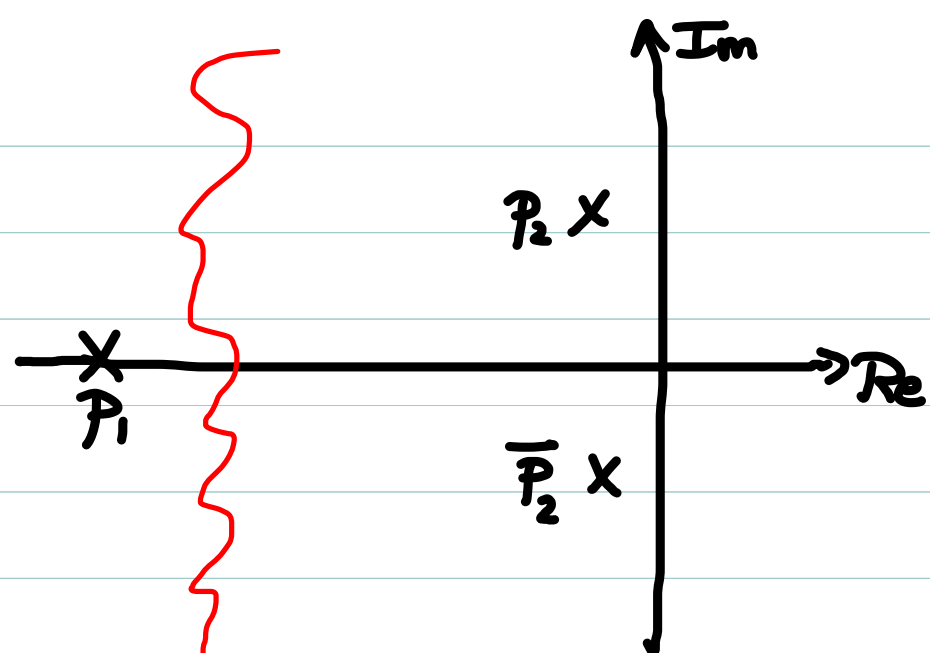
In general, not much unless either

$$|p_1| > 5|\operatorname{Re}\{p_2\}| \text{ or } |\operatorname{Re}\{p_2\}| > 5|p_1|$$

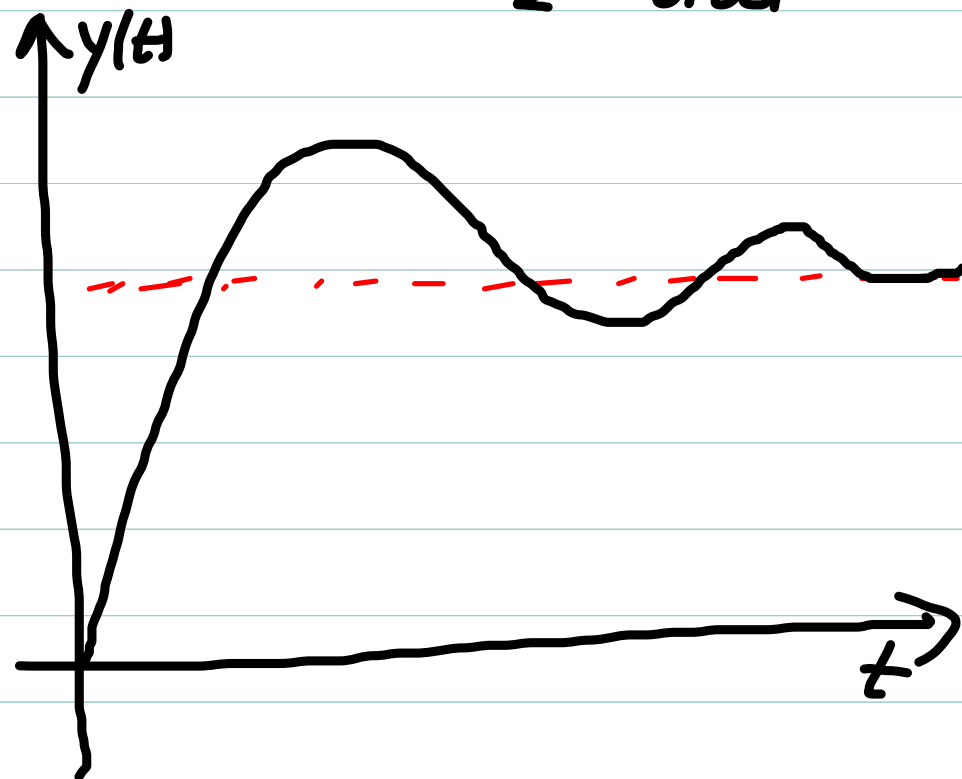
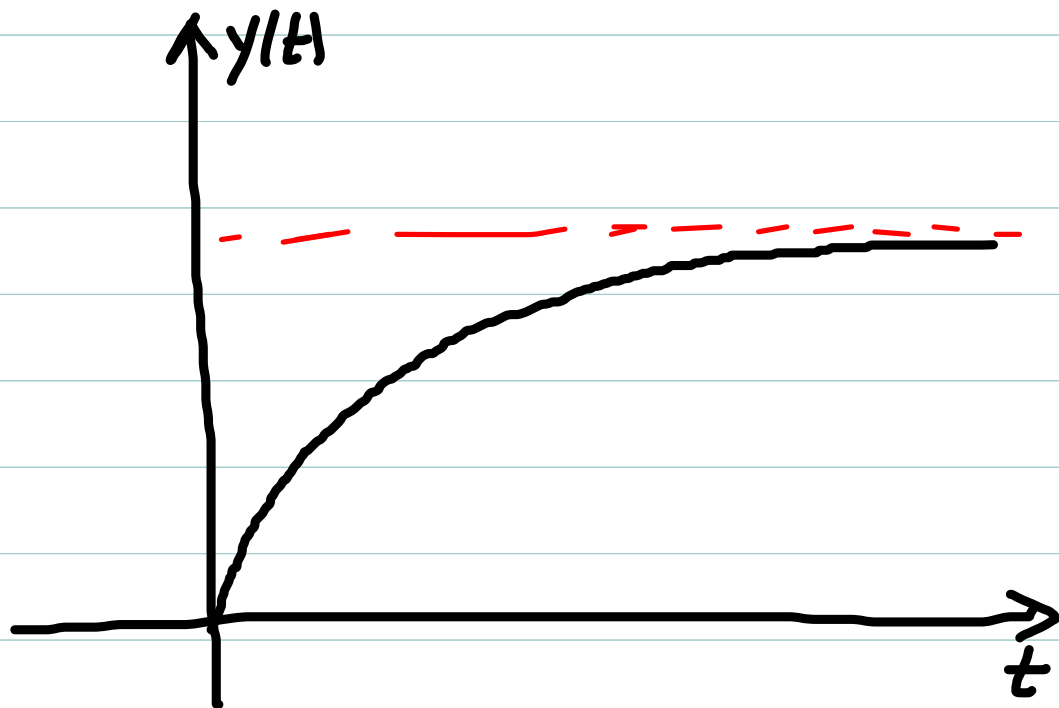
i.e. if one of the modes is dominant.



Response is dominantly
1st order



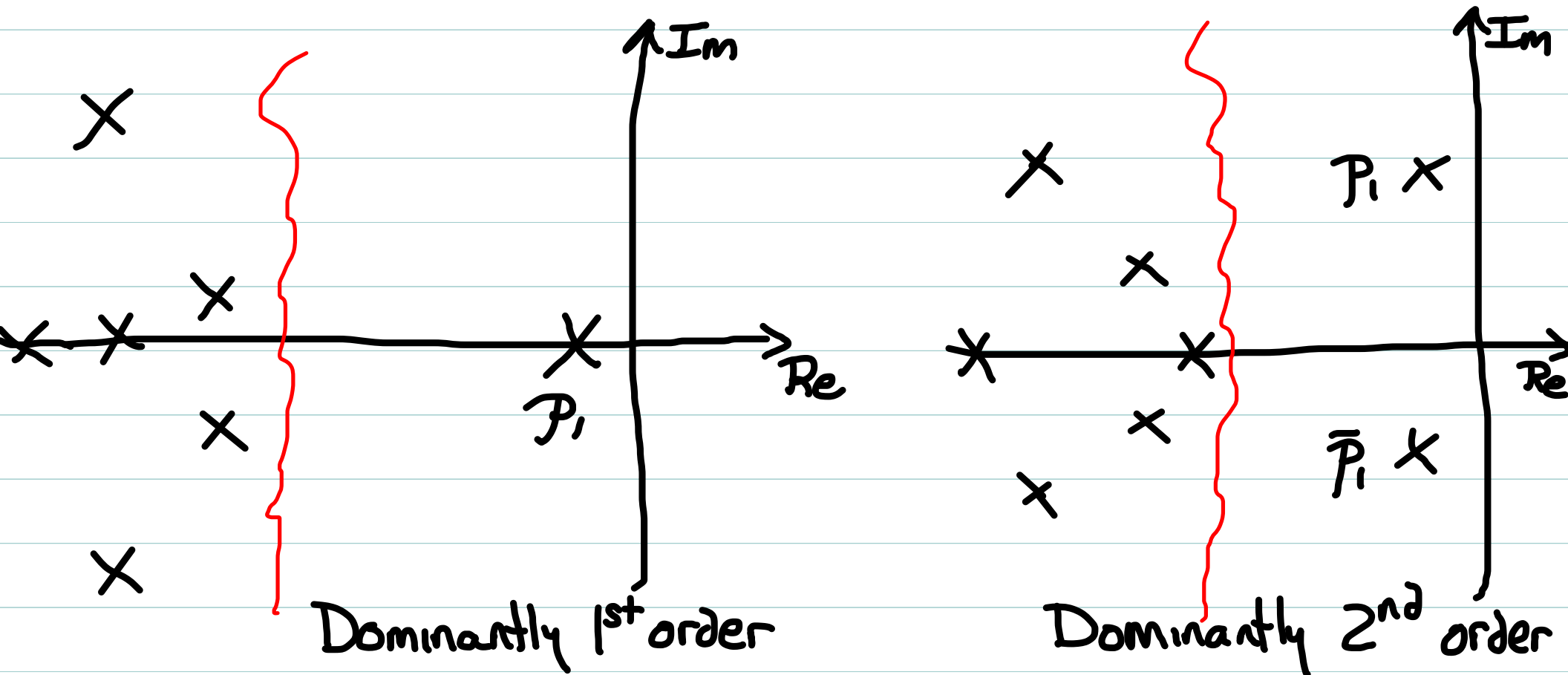
Response is dominant
2nd order



Dominant modes revisited

When a single mode is dominant, we can approximate the features of the response using just that mode

An arbitrarily complex system can be well approximated in this fashion.



Effect of zeros

Step response of

$$G(s) = \frac{\beta_1 s + \beta_0}{s^2 + \alpha_1 s + \alpha_0} \quad \left. \begin{array}{l} \text{zero at} \\ z_1 = -\beta_0/\beta_1 \end{array} \right\}$$

3 important effects:

- ① "Input absorbing" property
 - ② Transient suppression
 - ③ Transient amplification
- Both?
Yes!

Depending on
system

(D) Input absorption

For unit step response of stable system

$$y_{ss}(t) = G(\phi)$$

Suppose $z_1 = -\beta_0/\beta_1 = \phi \Rightarrow \beta_0 = \phi$

$$G(s) = \frac{\beta_1 s}{s^2 + \alpha_1 s + \alpha_0}$$

zero at origin

Then $y_{ss}(t) = G(\phi) = \phi \Leftarrow$ Steady-state is zero

response contains only transient terms

In fact, $y(t)$ is the impulse response of

$$G_1(s) = \frac{\beta_1}{s^2 + \alpha_1 s + \alpha_0}$$

