

CONTROL SYSTEMS

Module 1



Markus Buchholz

HSE + demo inspirations



First, **think**. Second, **dream**.
Third, **believe**. And finally, **dare**.

- Walt Disney



**HE WHO IS NOT
COURAGEOUS ENOUGH
TO TAKE RISKS WILL
ACCOMPLISH NOTHING
IN LIFE.**

(Muhammad Ali said)

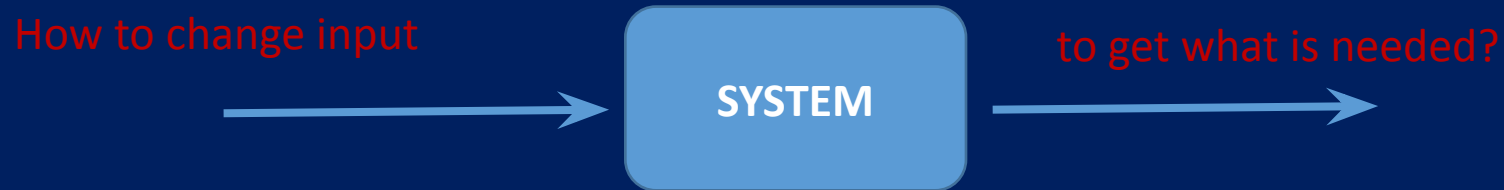
<https://www.youtube.com/watch?v=bxbjZiKAZP4>

<https://www.youtube.com/watch?v=92Ye2Q8U-rY>

INTRODUCTION

Control System - Mechanism to change the future state of the system

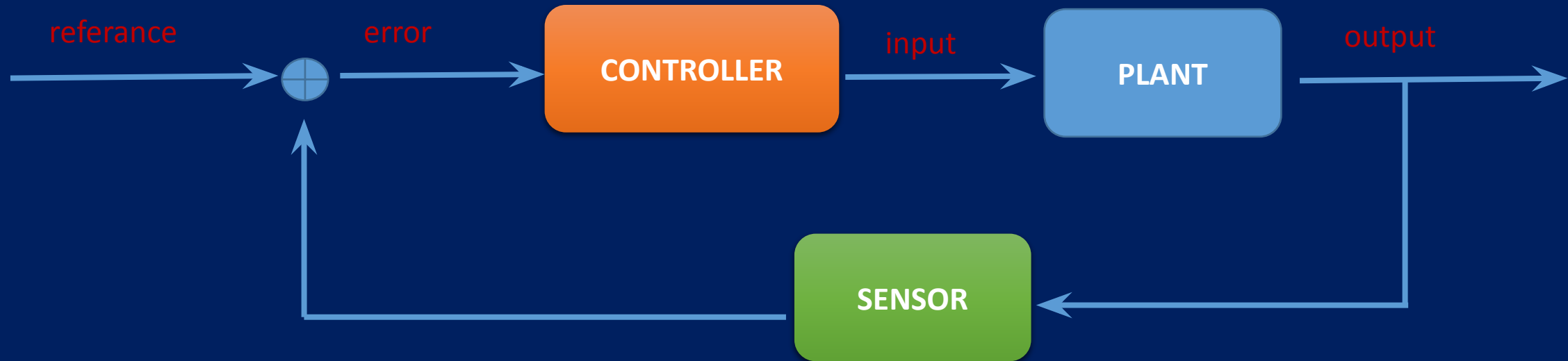
Control Theory - A strategy to select appropriate inputs



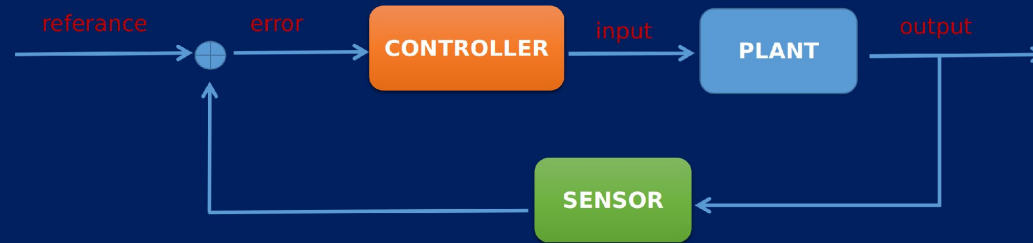
OPEN LOOP



CLOSED LOOP



CLOSED LOOP

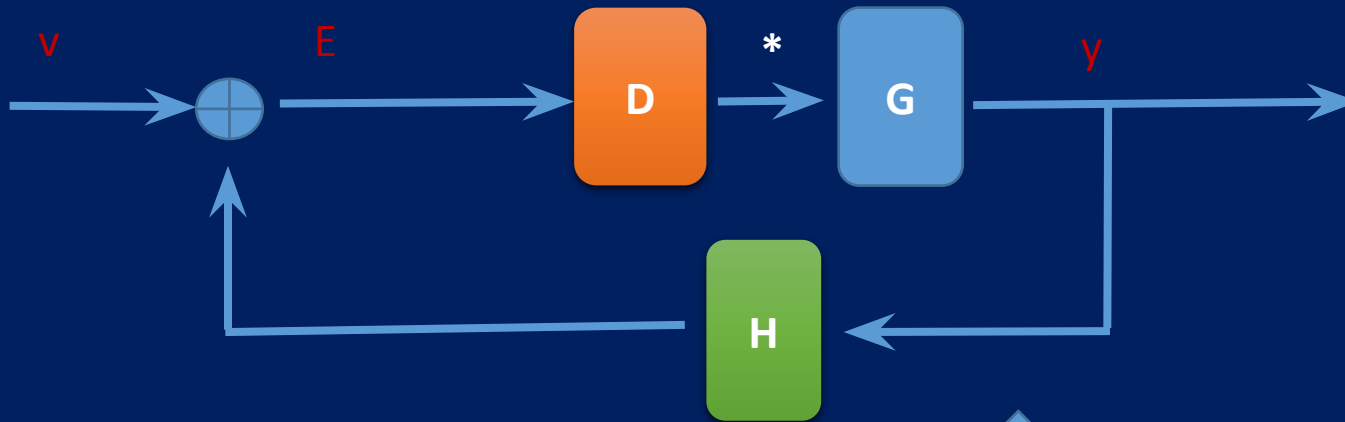


$$E = V - y \cdot H$$

$$y = E \cdot D \cdot G \rightarrow E = \frac{y}{D \cdot G}$$

$$\frac{y}{D \cdot G} = (V - y \cdot H) \quad / (D \cdot G)$$

CLOSED LOOP

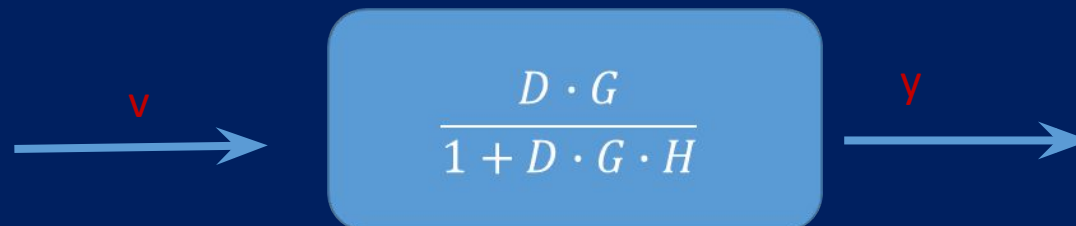


$$D \cdot G \cdot V = y \cdot (1 + D \cdot G \cdot H)$$

$$y = \frac{D \cdot G}{1 + D \cdot G \cdot H} \cdot V$$

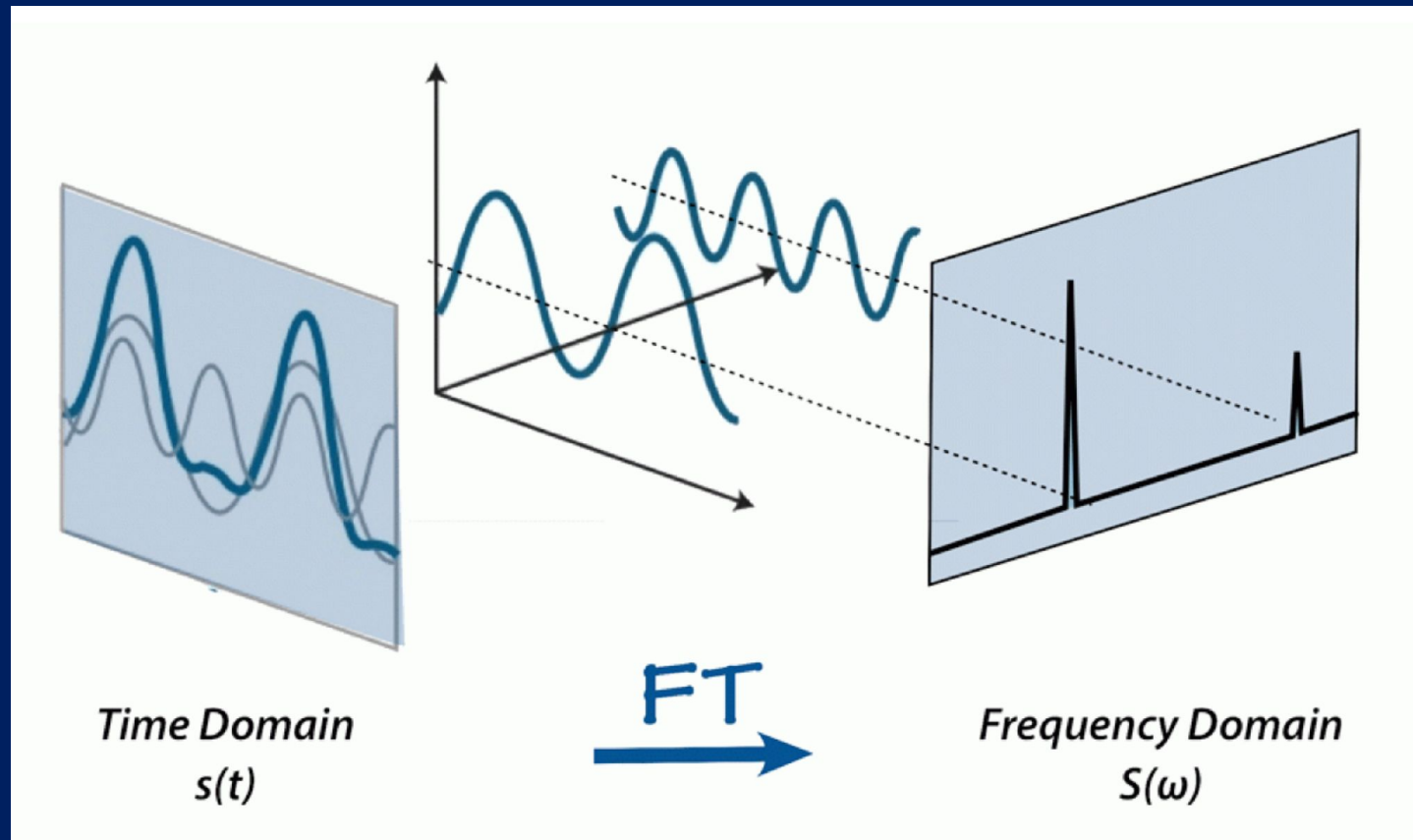


OPEN LOOP ???



We would like to make any plant **G** (robot) behave like we want by adding a feedback to control system.

TIME AND FREQUENCY DOMAIN



DIFFERENTIAL EQUATIONS

The differential equation defines a relationship between the function and its derivative (rates of change).

First order (contains the function $x(t)$ and its derivative):

$$\frac{dy}{dx} + x = 0 \quad \text{First order system}$$

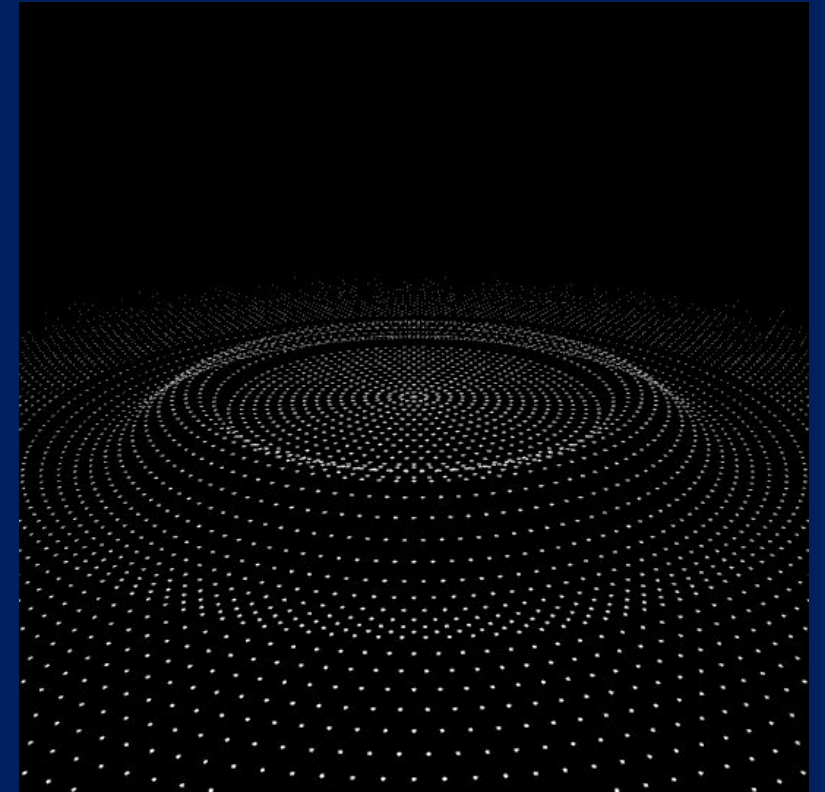
where $x = f(x)$

Second order (contains the function $y(x)$ and both first and second derivative):

$$\frac{d^2y}{dx^2} + \frac{dy}{dx} + y = 0 \quad \text{Second order system}$$

where $y = f(x)$

Solving the differential equation is the finding the function $x(t)$ and $y(x)$ that satisfy the equations.



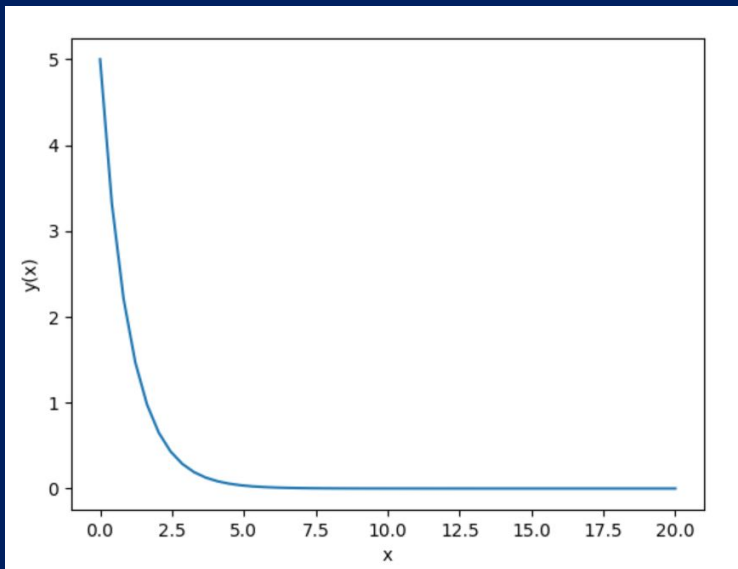
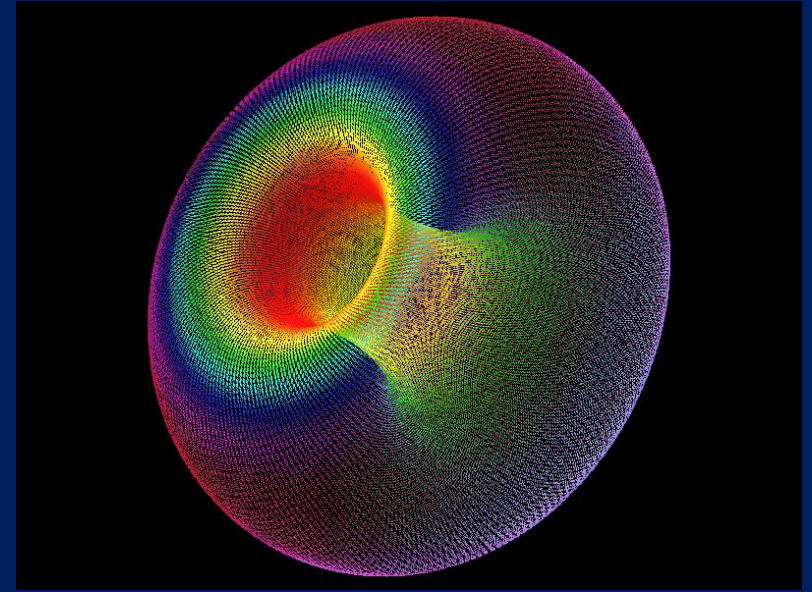
$$\frac{dy}{dx} + x = 0$$

$$dy = -x \cdot dx$$

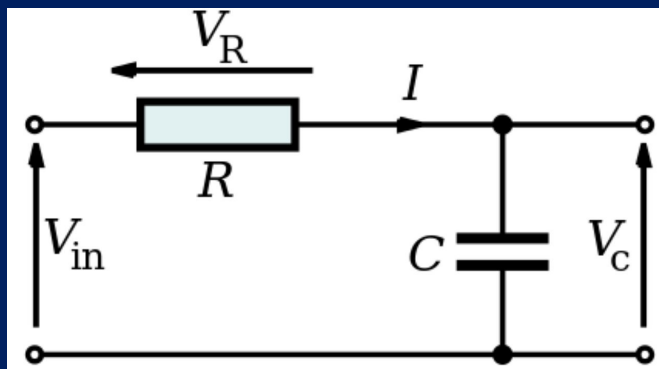
$$\int dy = - \int x \cdot dx$$

$$y + C_1 = -\frac{1}{2} \cdot x^2 + C_2$$

$$y = -\frac{1}{2} \cdot x^2 + C_2 - C_1$$



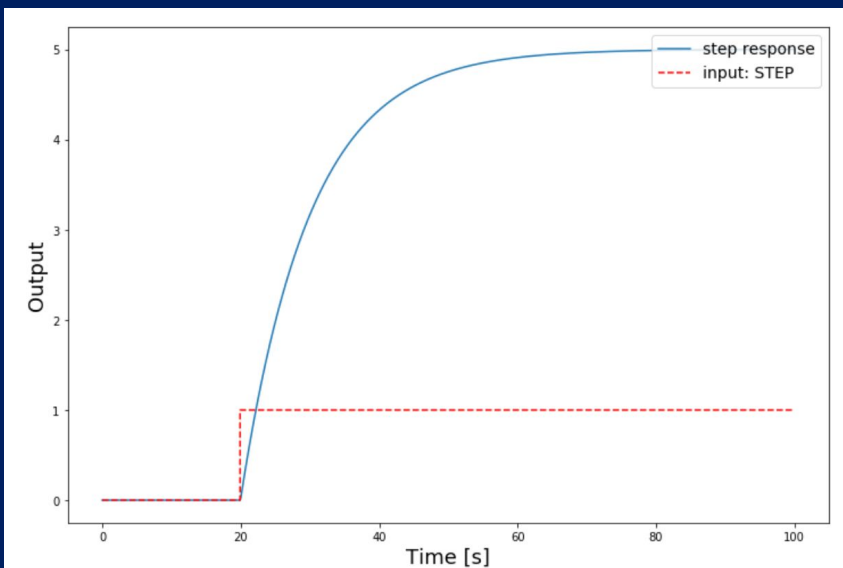
First-Order Systems (RLC)



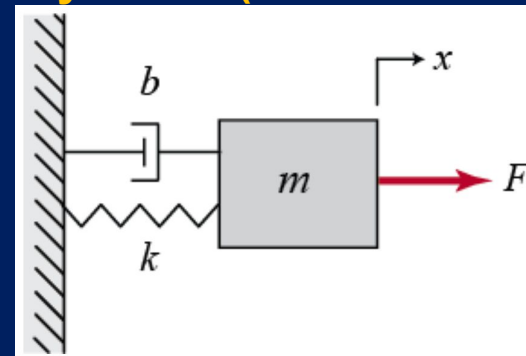
$$\mathbf{m} \cdot \dot{\mathbf{x}} + \mathbf{k} \cdot \mathbf{x} = \mathbf{f}(\mathbf{t})$$

$$I(s) = \frac{C \cdot s}{1 + RCs} V(s)$$

$$\frac{1.5}{10s + 1}$$



Second-Order Systems (model of robot joint)



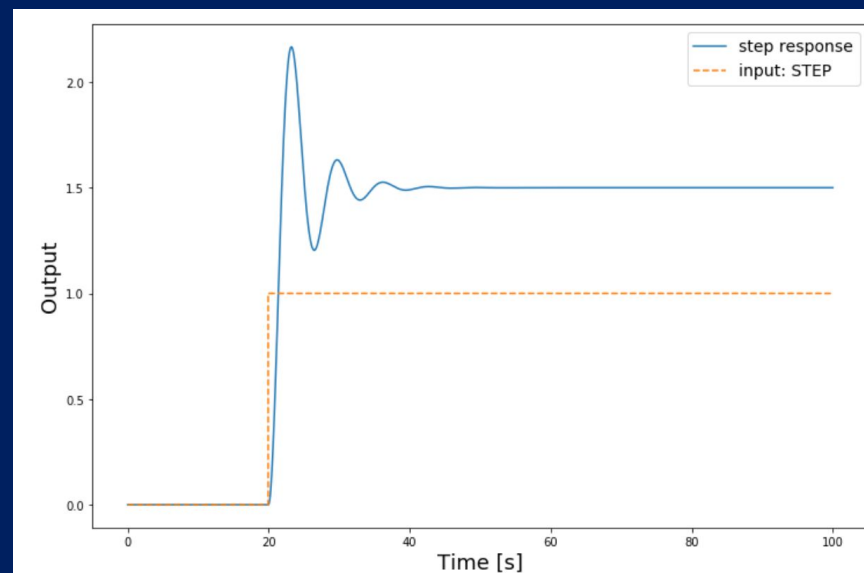
$$\mathbf{m} \cdot \ddot{\mathbf{x}} + \mathbf{c} \cdot \dot{\mathbf{x}} + \mathbf{k} \cdot \mathbf{x} = \mathbf{f}(\mathbf{t})$$

$$\ddot{x} + 2\zeta\omega_n\dot{x} + \omega_n^2x = \frac{f(t)}{m}$$

$$\omega_n = \sqrt{\frac{k}{m}} \quad \text{--natural frequency}$$

$$\zeta = \frac{c}{2\sqrt{km}} \quad \text{--dampning}$$

$$\frac{1.5}{s^2 + 0.5s + 1}$$



How to solve differential equation (second order)?

$$F = m \cdot a$$

$$F = m \cdot \ddot{q}$$

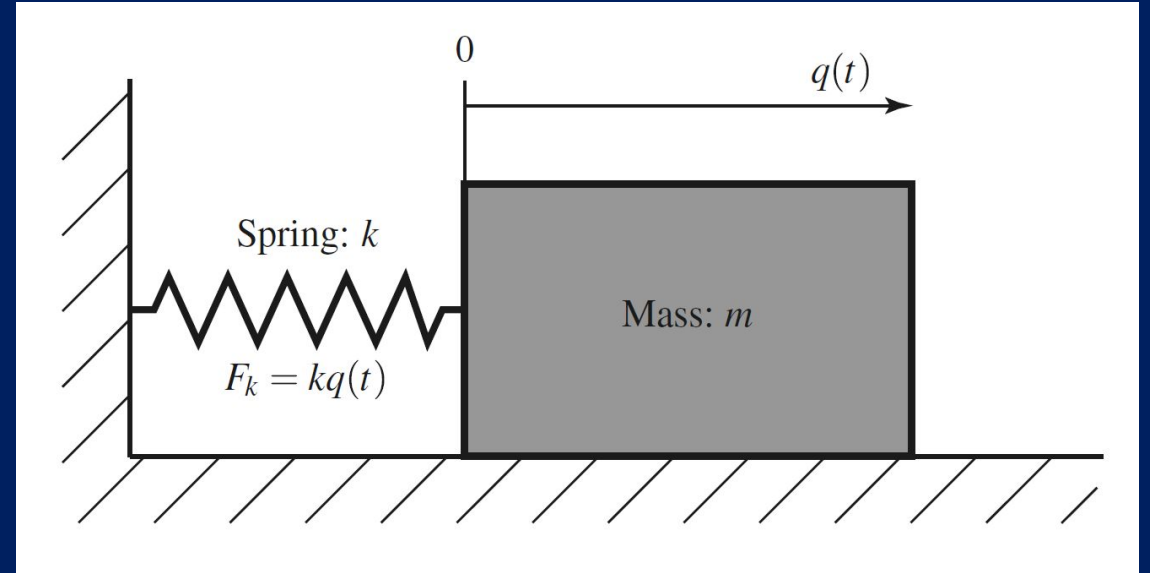
$$F = -k \cdot q$$

$$-k \cdot q = m \cdot \ddot{q}$$

$$m \cdot \ddot{q} + k \cdot q = 0$$

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

$$\ddot{q} + \omega^2 \cdot q = 0$$



The function, which solves this equation can be sine , cosine or exponential functions
(we need a function which second derivative is the original function)

$$q = A \cdot \cos(\omega t)$$

$$\dot{q} = -\omega A \cdot \sin(\omega t)$$

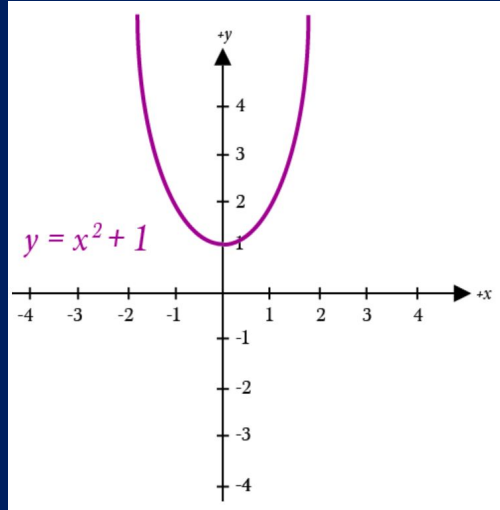
$$\ddot{q} = -\omega^2 A \cdot \cos(\omega t)$$

$$\ddot{q} = -\omega^2 \cdot q$$

$$\ddot{q} + \omega^2 \cdot q = 0$$

← this is our
solution...

Imaginary Numbers



$$x^2 = -1 \longrightarrow x = \sqrt{-1}$$

$$x^2 = -1 \Rightarrow x = \sqrt{-1}$$

By Gauss:

$$i = \sqrt{-1}$$

$$i^2 = \sqrt{-1} \cdot \sqrt{-1} = -1$$

$$i^3 = i^2 \cdot i = -1 \cdot i = -i$$

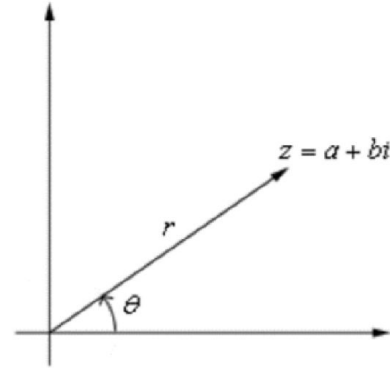
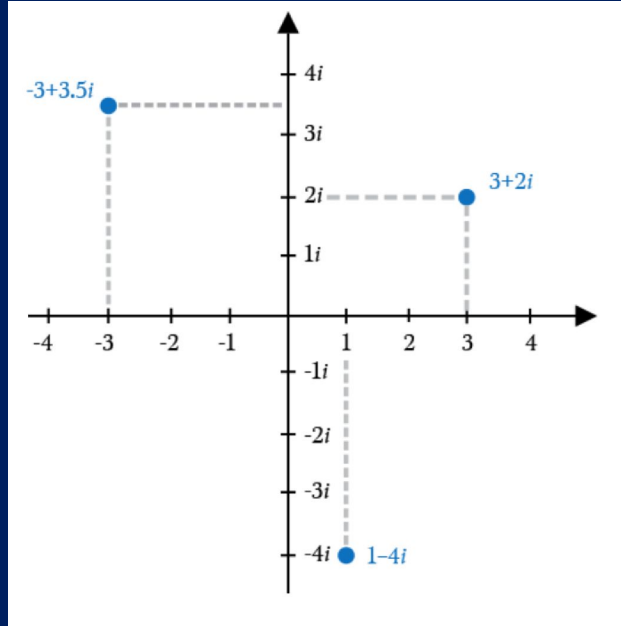
$$i^4 = i^2 \cdot i^2 = (-1) \cdot (-1) = 1$$



Carl Friedrich Gauss



Imaginary numbers are an extension of the reals and represents both the Amplitude and phase as they change over time.



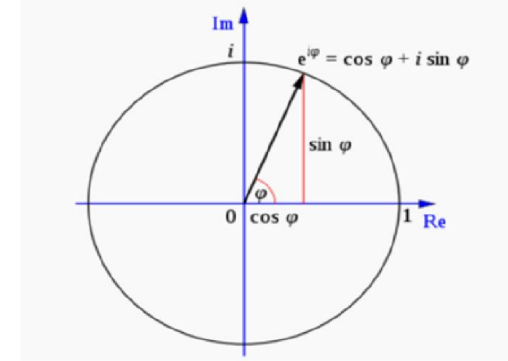
$$a = r \cos \theta \quad b = r \sin \theta$$

$$z = a + bi$$

$$z = r (\cos \theta + i \sin \theta)$$

$$r = \sqrt{a^2 + b^2} \quad r = |z|$$

$$z = |z| (\cos \theta + i \sin \theta) \quad \tan \theta = \frac{b}{a}$$



the most remarkable formula in mathematics

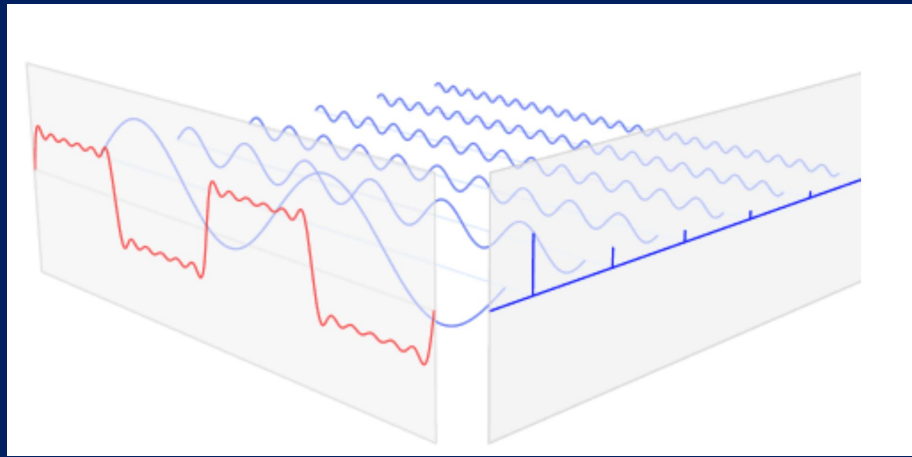
$$e^{i\pi} + 1 = 0$$

$$e^{i\theta} = \cos \theta + i \sin \theta$$

$$z = r e^{i\theta}$$

$$z = x + iy = |z| (\cos \varphi + i \sin \varphi) = r e^{i\varphi}$$

FOURIER ANALYSIS



We can write any **periodic function** as an infinite sum of sines and cosines:

$$f(t) = \sum_{n=0}^{\infty} a_n \cos(n\omega_0 t) + \sum_{n=1}^{\infty} b_n \sin(n\omega_0 t)$$

where

$$a_n = \frac{\omega_0}{\pi} \int_0^{\frac{2\pi}{\omega_0}} f(t) \cos(n\omega_0 t) dt,$$

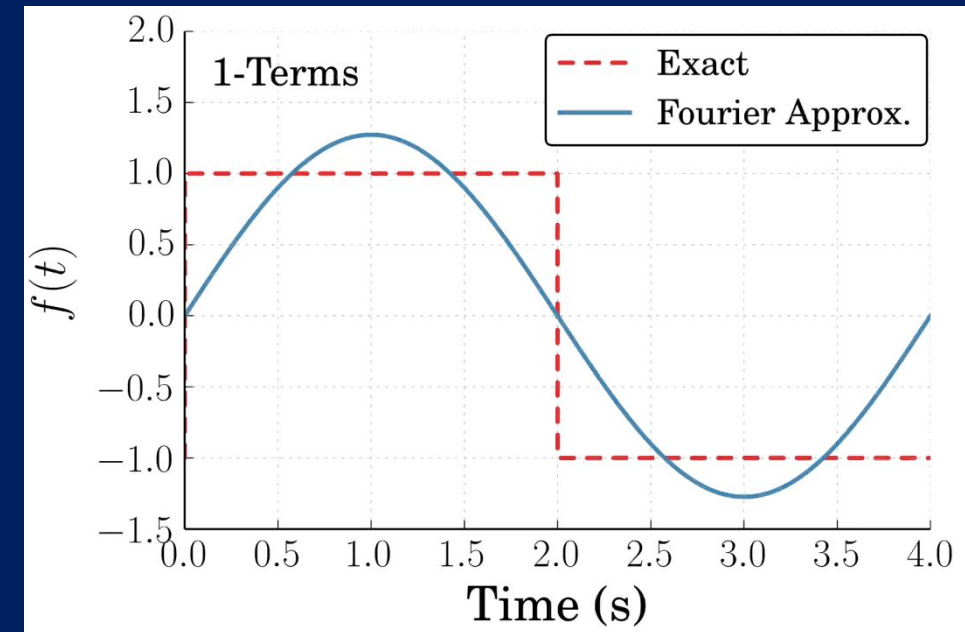
$$b_n = \frac{\omega_0}{\pi} \int_0^{\frac{2\pi}{\omega_0}} f(t) \sin(n\omega_0 t) dt,$$

and

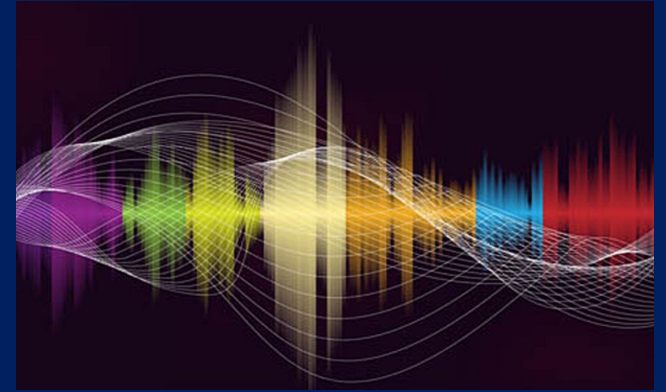
$$a_0 = \frac{\omega_0}{2\pi} \int_0^{\frac{2\pi}{\omega_0}} f(t) dt$$



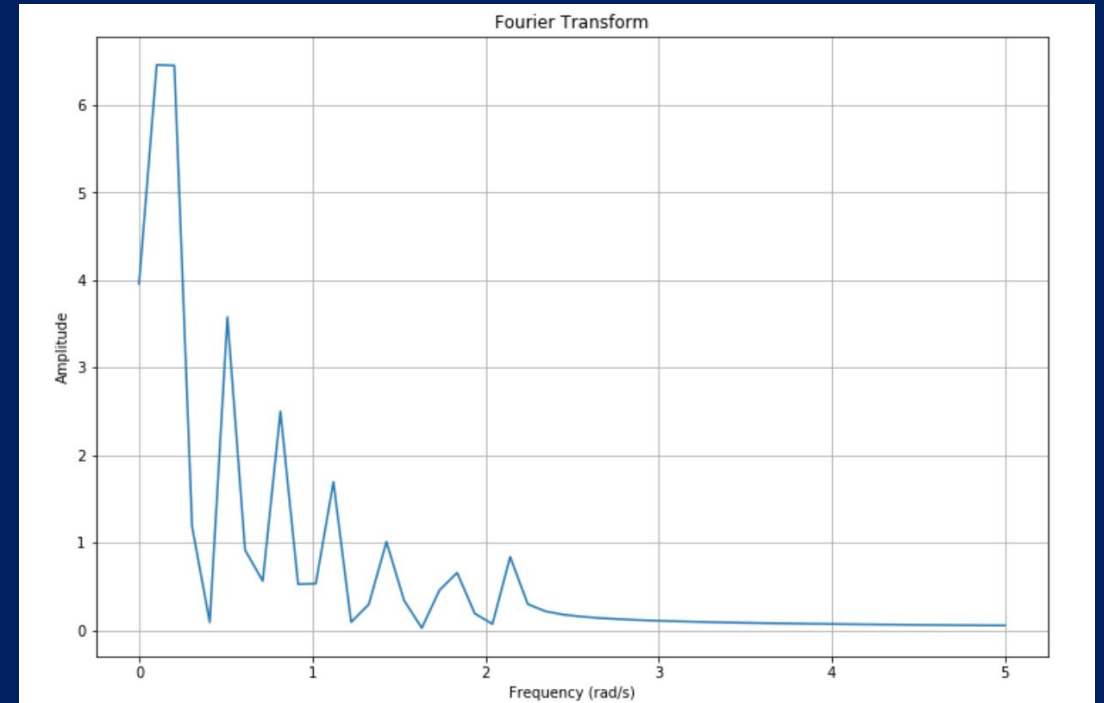
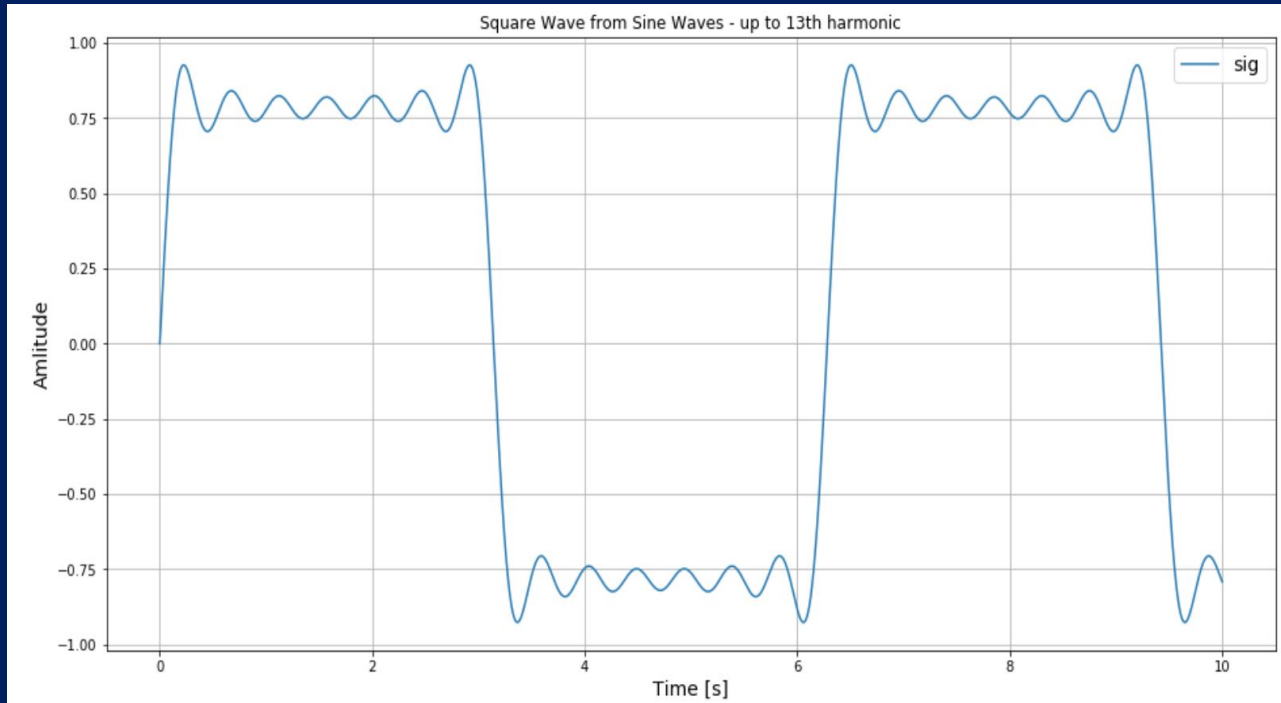
Jean-Baptiste Joseph Fourier



FOURIER spectrum



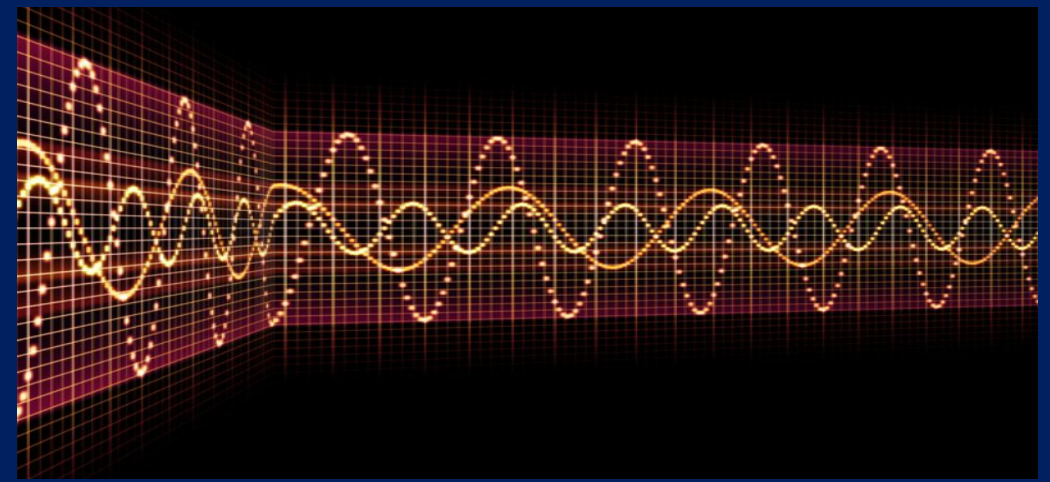
$$\text{sig}(t) = \sin(t) + \sin(3*t)/3 + \sin(5*t)/5 + \sin(7*t)/7 + \sin(9*t)/9 + \sin(11*t)/11 + \sin(13*t)/13$$



FOURIER TRANSFORM

Fourier transform is a mathematical method to map **any function** in **time domain into frequency domain**.

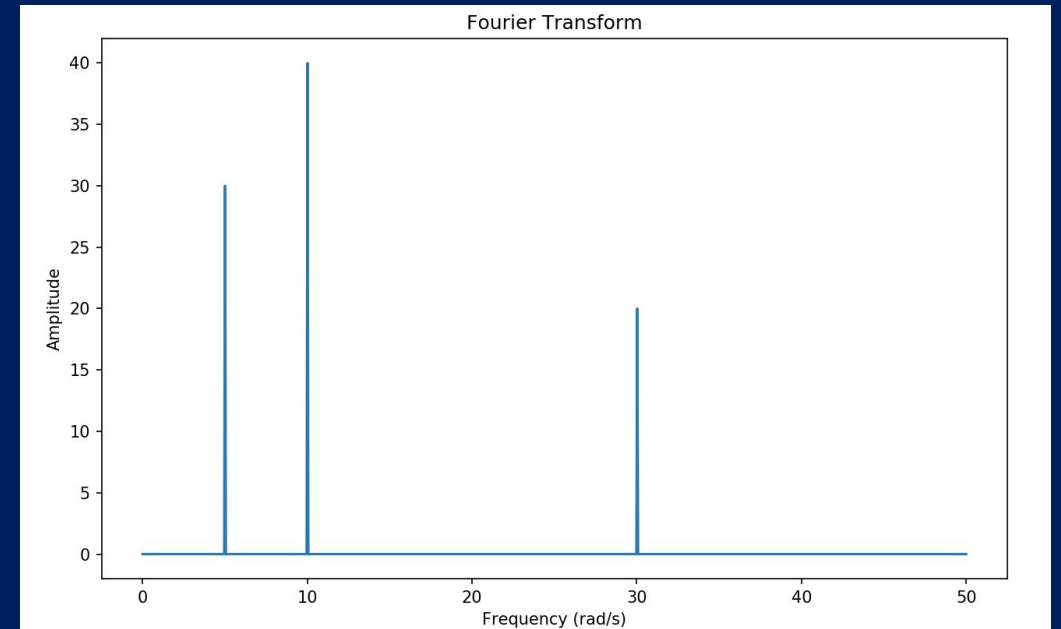
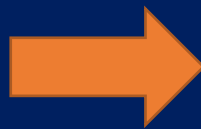
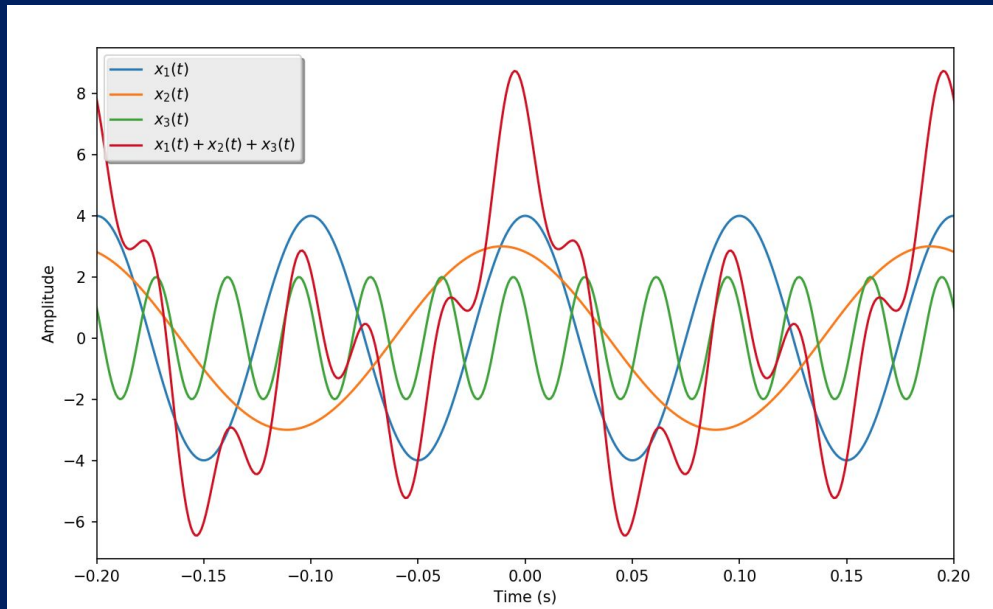
- for **periodic functions**, the spectrum is discrete
- for **non-period functions**, the spectrum is continuous



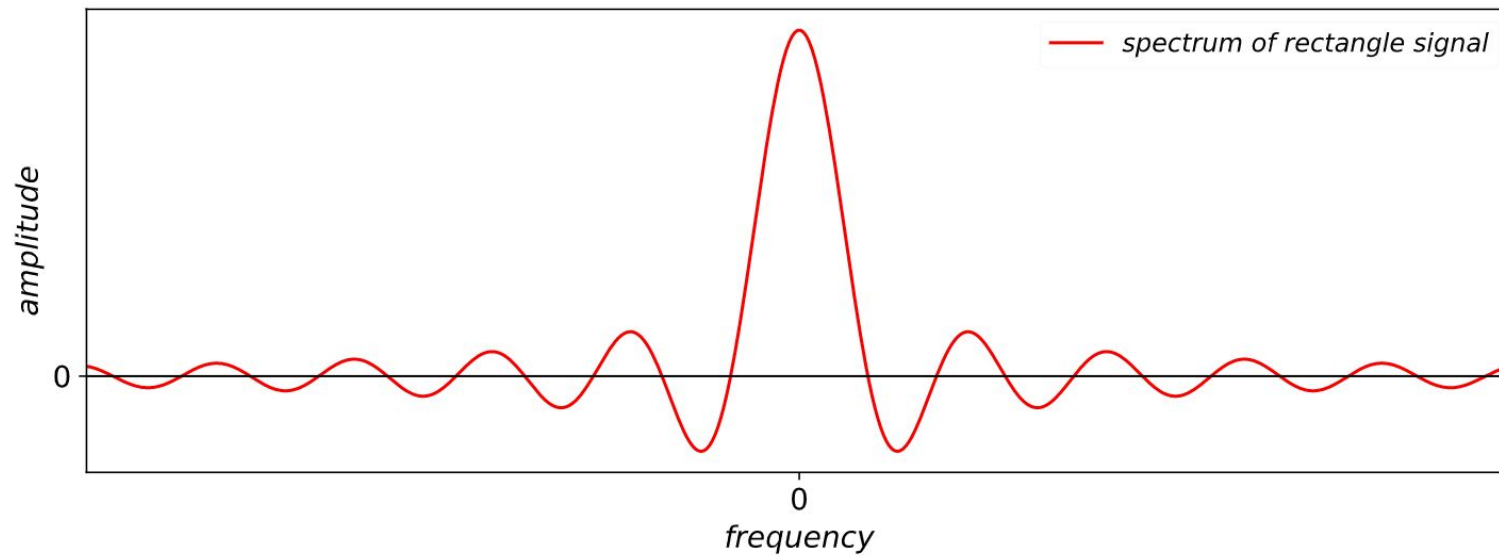
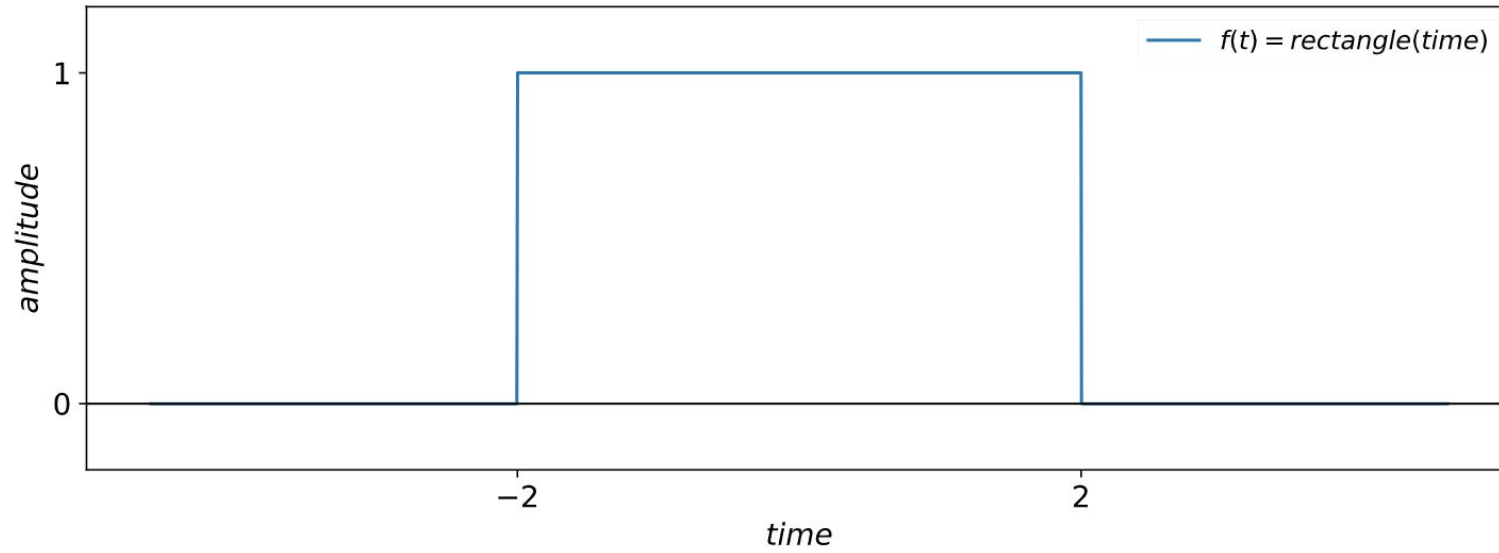
Fourier transform of a function $f(t)$ to the frequency domain ω is defined as follows :

$$F(\omega) = \int_{-\infty}^{\infty} e^{-i\omega t} f(t) dt$$

Periodic function



Non - periodic function



LAPLACE TRANSFORM

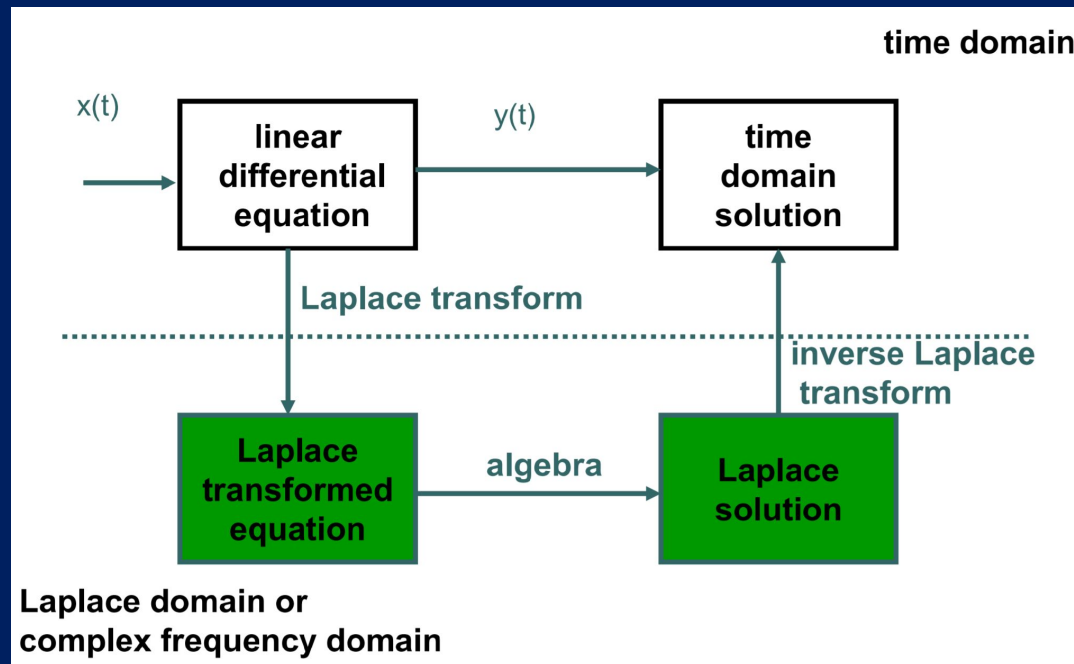
The Laplace transform is a mathematical operation that maps a function $f(t)$ **in the time domain to the complex frequency domain $F(s)$** .

$$F(s) = \mathcal{L}\{f(t)\} = \int_0^{\infty} e^{-st} f(t) dt$$

where s is a complex variable with a real and imaginary part: $s = \sigma + i\omega$ as opposed to t , which is a real variable.



Pierre-Simon Laplace

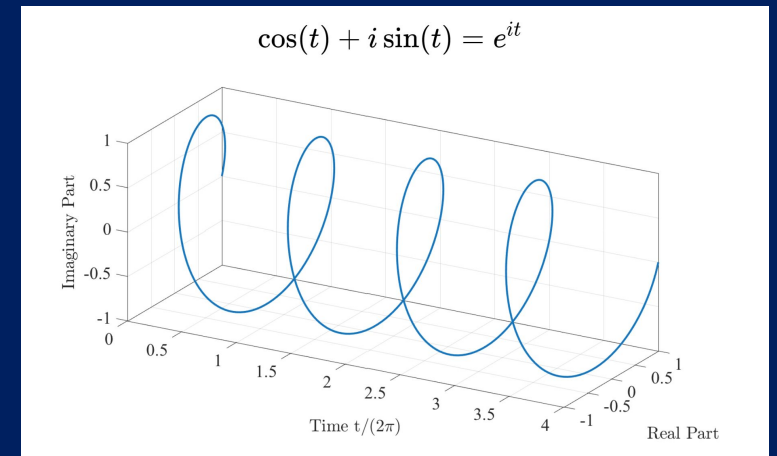
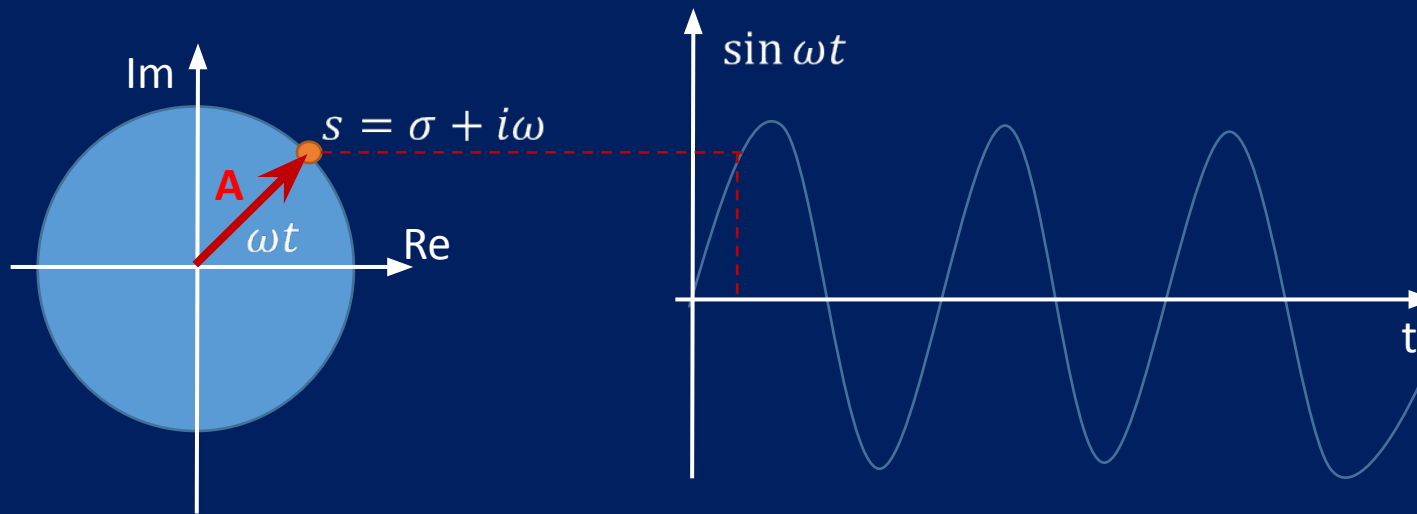


Theory (definition):

$$x(t) = A \cdot e^{st} = A \cdot e^{(\sigma + i\omega) \cdot t} = A \cdot \cos(\omega t + \sigma t) + i \cdot A \cdot \sin(\omega t + \sigma t) = A \cdot e^{\sigma t} \cdot e^{i\omega t}$$

σ – determines the rate of decay/growth – exponential responses

ω – sinusoidal responses (oscillations)



VERY IMPORTANT !!!

A linear system is described by the differential equation:

$$\frac{d^2 y}{dt^2} + 5 \frac{dy}{dt} + 6y = 2 \frac{du}{dt} + 1$$

Output

Input

Transfer function of this system can be written:

$$H(s) = \frac{2s + 1}{s^2 + 5s + 6}$$

Input => zeros
Output => poles

As we defined before second order system can be written:

$$\frac{d^2 y}{dt^2} + 2\zeta\omega_n \frac{dy}{dt} + \omega_n^2 x = 0$$
$$\omega_n = \sqrt{\frac{k}{m}} \quad \text{--natural frequency}$$
$$\zeta = \frac{c}{2\sqrt{km}} \quad \text{--dampning}$$

and solutions,

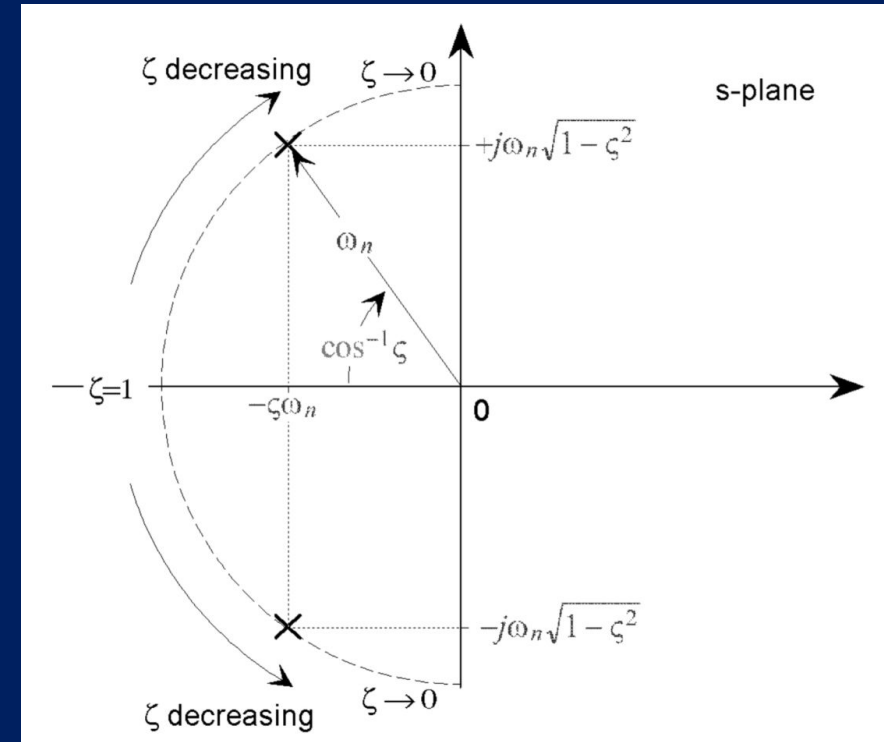
$$p_1, p_2 = -\zeta\omega_n \pm j\omega_n\sqrt{\zeta^2 - 1}$$

$\zeta < 1$ – underdamped system

$\zeta \geq 1$ – overdamped system

$\zeta = 0$ – undamped system

$\zeta = 1$ – critically damped system



solutions: $p_1, p_2 = -\zeta\omega_n \pm j\omega_n\sqrt{\zeta^2 - 1}$ can be also written as (we know from previous slide)

$$p_1, p_2 = \alpha \pm j\beta$$

$$x(t) = C_1 e^{p_1 t} + C_2 e^{p_2 t} = C_1 e^{\alpha t} \cdot \cos(\beta t) + C_2 e^{\alpha t} \cdot \sin(\beta t)$$

$$C_1 = r \cos(\theta), \quad C_2 = r \sin(\theta)$$

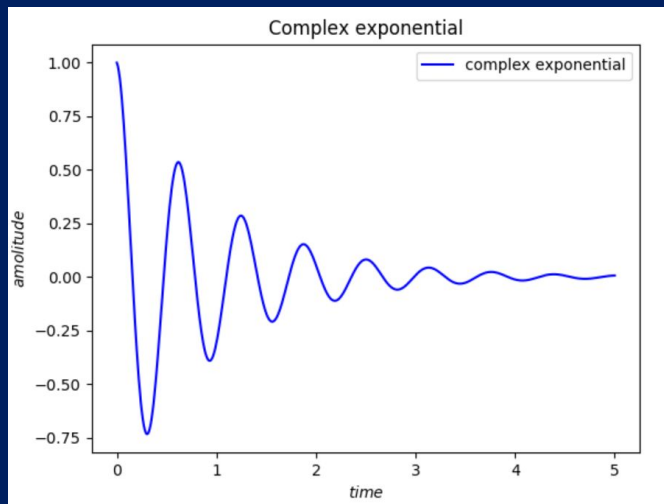
$$r = \sqrt{C_1^2 + C_2^2}$$

$$\theta = \text{Atan2}\left(\frac{C_2}{C_1}\right)$$

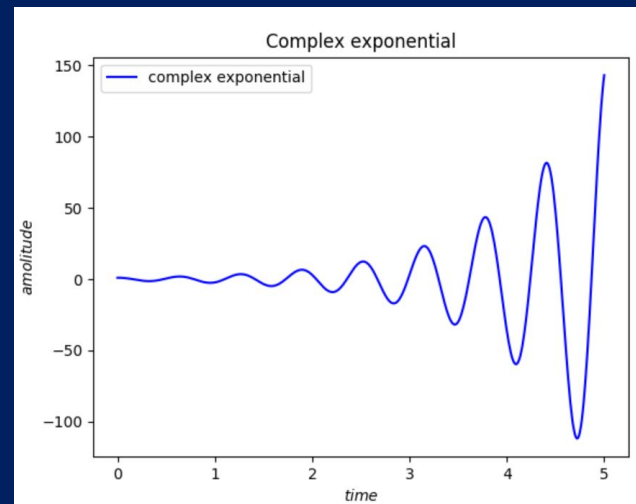
1. We are looking for systems which are **STABLE** (checking system stability).
2. System after applying input signal regaining to previous state.
3. We are interesting mainly **LEFT** side of **REAL** axis of **f(s)**.

$$x(t) = r e^{\alpha t} \cos(\beta t - \theta) \qquad e^{\alpha t} = e^{-\zeta\omega_n t}$$

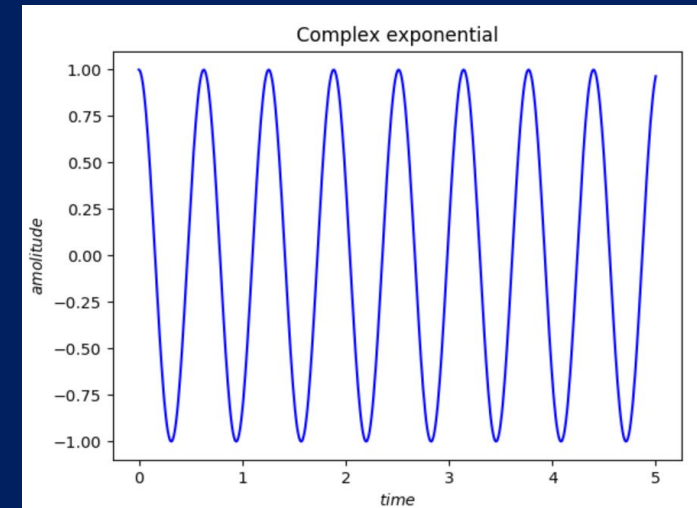
$$\alpha < 0$$



$$\alpha > 0$$



$$\alpha = 0$$

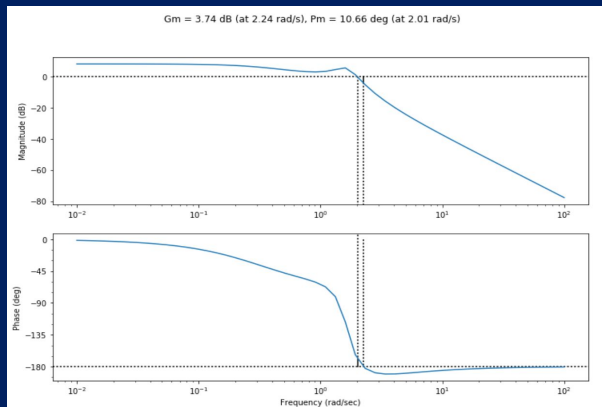


VERY IMPORTANT !!!

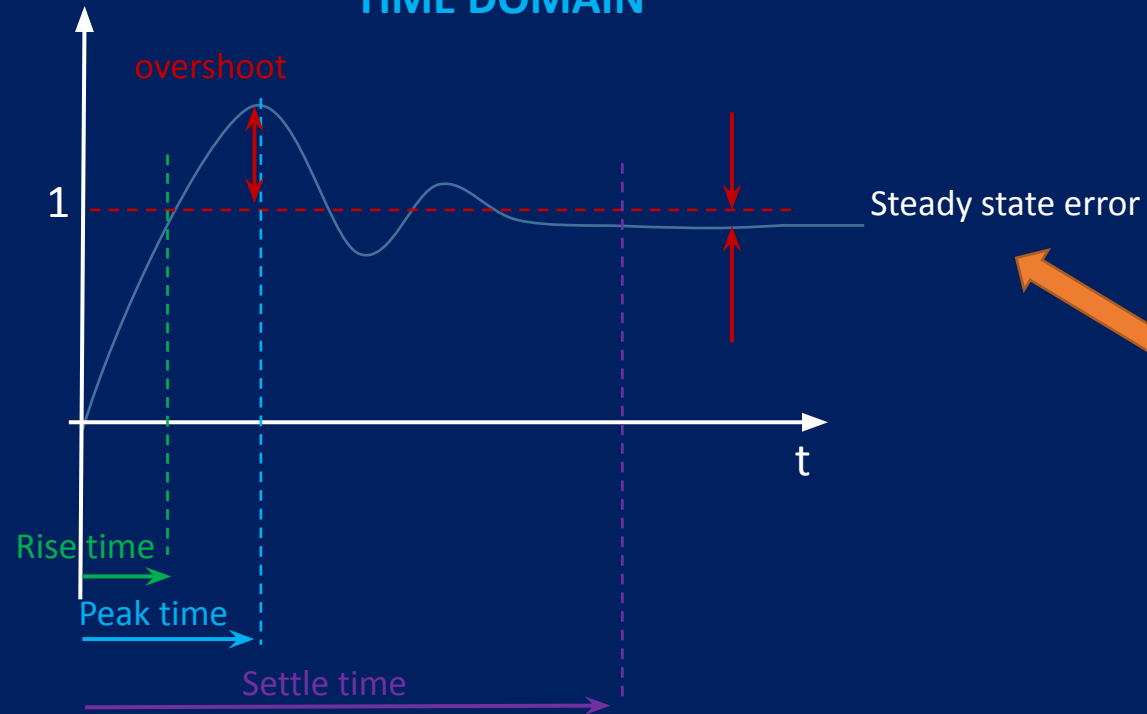
DOMAINS WE CONSIDER IN CONTROLS SYSTEM (How we design, what we are looking for?)

FREQUENCY DOMAIN

- Bandwidth
- Gain margin
- Phase margin

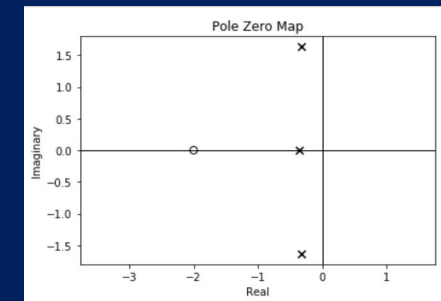


TIME DOMAIN



S - DOMAIN

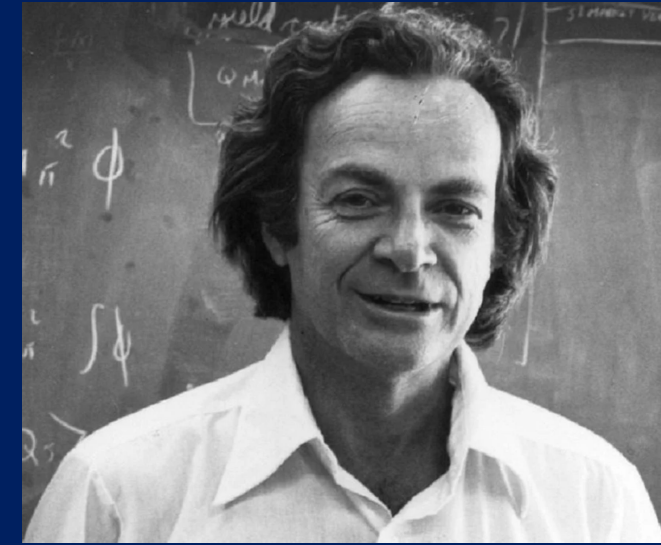
Pole and zero locations



Why do we apply Laplace transform?

Linear and Time Invariance – LTI systems – are systems which respond in certain way when subjected to arbitrary input.

“Linear systems are important because we can solve them” – R. Feynman



Richard Feynman

Linear Time Invariant, or LTI processes have three properties.

1. **Homogeneity:** An input $u(t)$, to an LTI system scaled by α will have an output $y(t)$, scaled by α .
2. **Additivity (Superposition):**
 - a. If an input $u_1(t)$ to an LTI system produces an output $y_1(t)$ and if an input $u_2(t)$ to an LTI system produces an output $y_2(t)$
 - b. Then the final output from the summed input of $u_1(t)+u_2(t)$ is the summed output of $y_1(t)+y_2(t)$.
3. **Time Invariance:** If an input $u(t)$ to an LTI system produces an output $y(t)$ then an input translated in time (e.g. the same input that happens after a time units) $u(t-a)$, will produce an output $y(t-a)$ that translated in time.

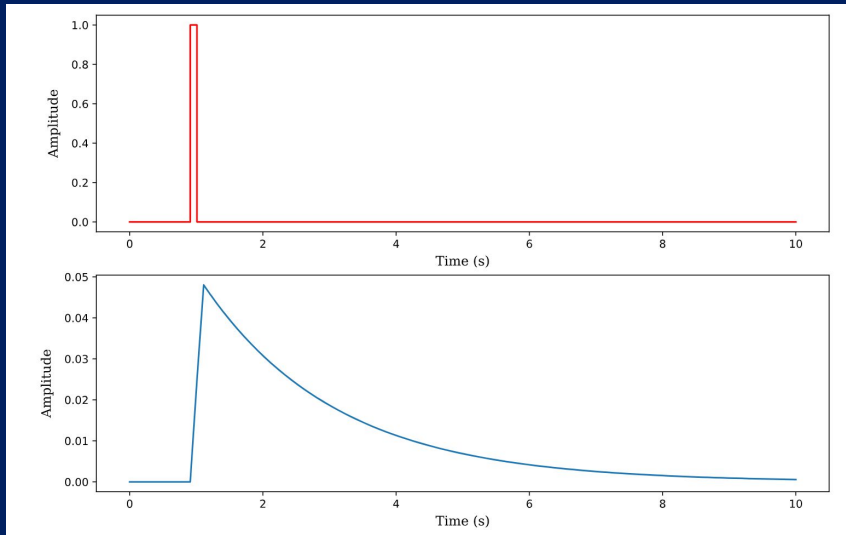


The way to **get started** is to
quit **talking** and begin **doing**.

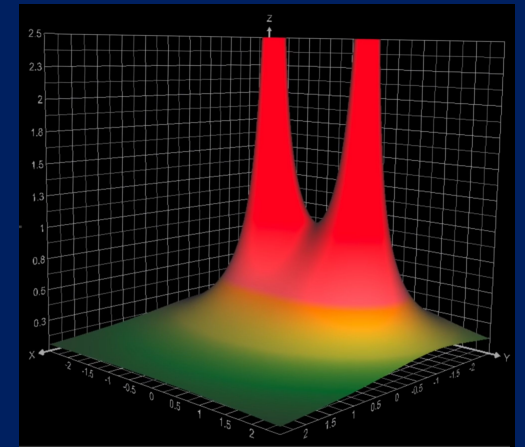
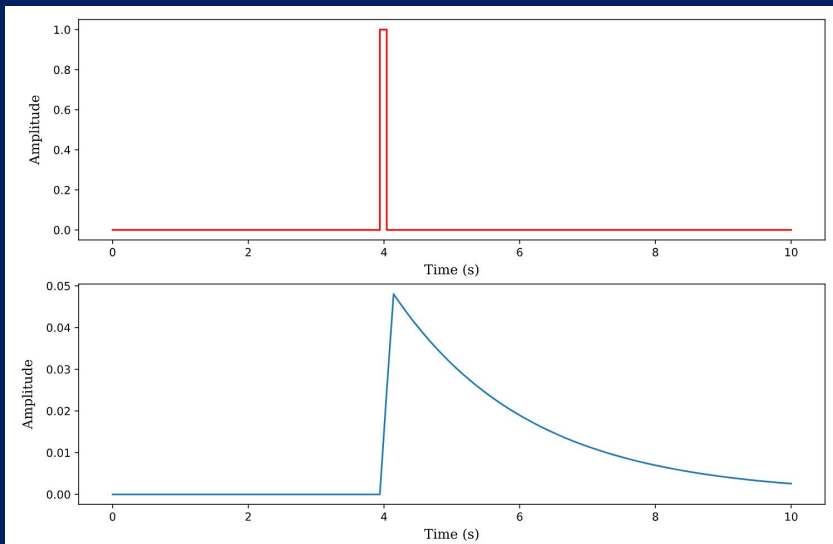
- *Walt Disney*

Example for Additivity (Superposition)

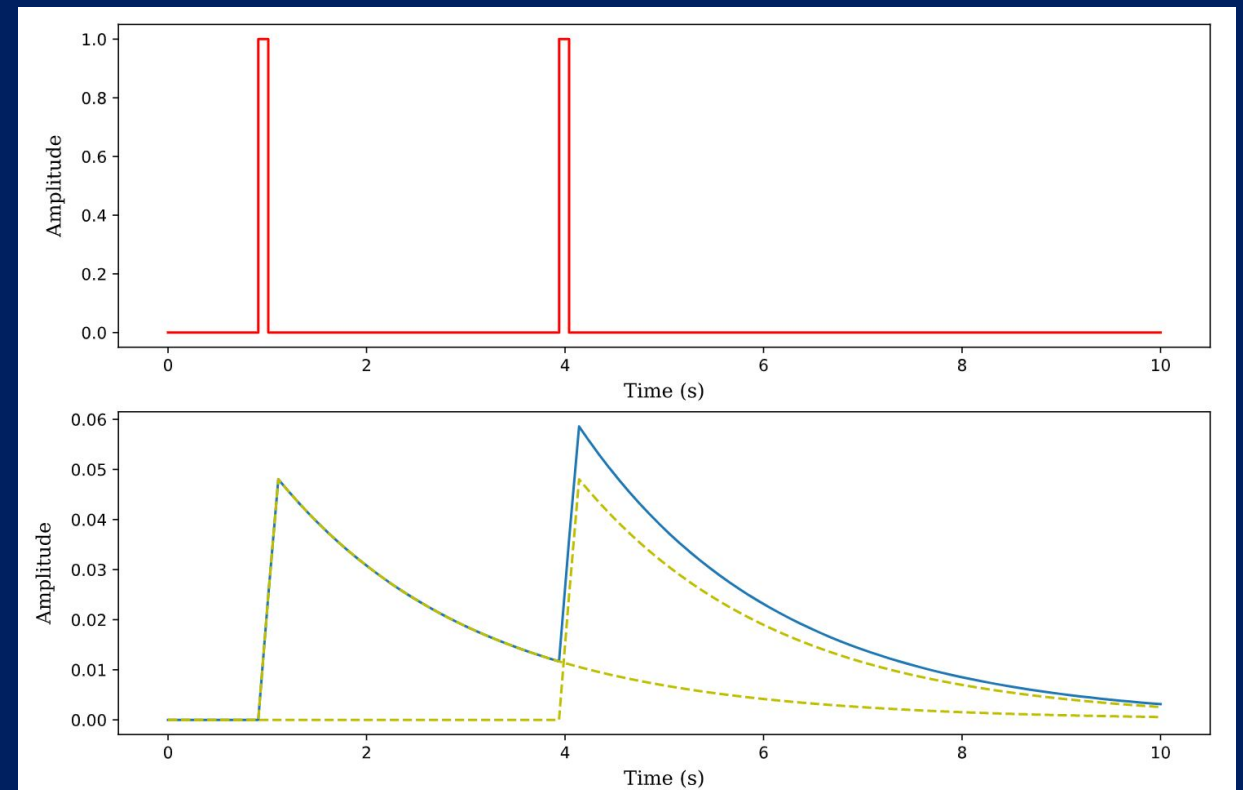
$y_1(t)$



$y_2(t)$



$y_1(t)+y_2(t)$

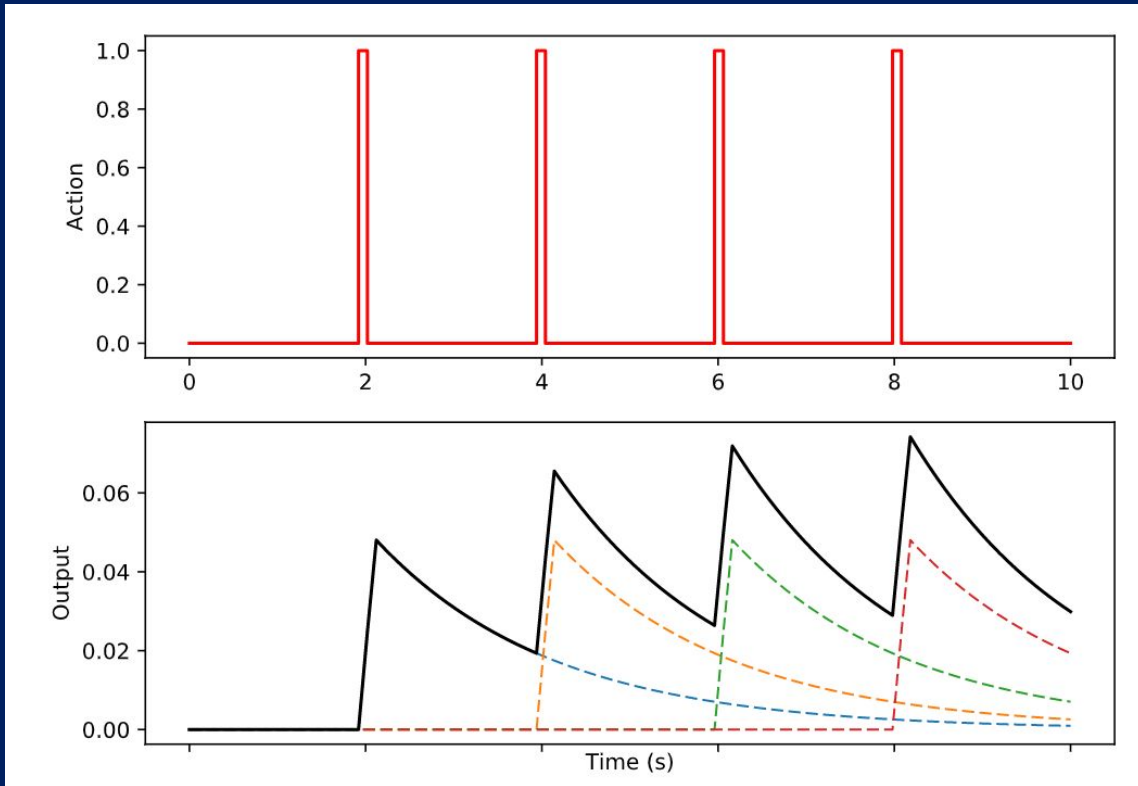


If the number of such impulses increase (to large number/infinity) so the output responses (from the system) will be difficult to add in time domain – **in time domain we use convolution.**

In s domain (Laplace) we use multiplication!!!

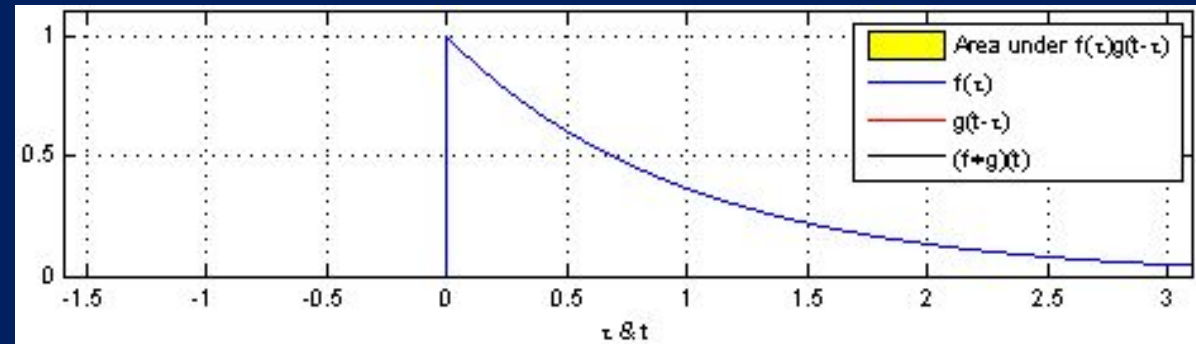
Math to compute differential equations (in time domain) is simplified (in s-domain we use Algebra).

=> this is answer why we apply Laplace transform.



Signals convolution

$$(f * g)(t) \triangleq \int_{-\infty}^{\infty} f(\tau)g(t - \tau) d\tau$$



How we use Laplace transform?

$$\mathcal{L}(f; s) = \int_0^{\infty} e^{-st} f(t) dt$$

$$f(t) = b$$

$$\mathcal{L}(b; s) = \int_0^{\infty} b e^{-st} dt = \frac{b e^{-st}}{-s} \Big|_0^{\infty}$$

$$= \begin{cases} \frac{b}{s} & \text{if } \operatorname{Re}(s) > 0 \\ \text{divergent} & \text{otherwise} \end{cases}$$

$$f(t) = e^{at}$$

$$\mathcal{L}(e^{at}; s) = \int_0^{\infty} e^{at} e^{-st} dt = \int_0^{\infty} e^{(a-s)t} dt = \frac{e^{(a-s)t}}{a-s} \Big|_0^{\infty}$$

$$= \begin{cases} \frac{1}{s-a} & \text{if } \operatorname{Re}(s) > \operatorname{Re}(a) \\ \text{divergent} & \text{otherwise} \end{cases}$$

Laplace transforms table

$f(t)$	$\mathcal{L}[f(t)]$
1	$\frac{1}{s}$
e^{at}	$\frac{1}{s-a}$
$\sin at$	$\frac{a}{s^2+a^2}$
$\cos at$	$\frac{s}{s^2+a^2}$
$t \sin at$	$\frac{2as}{(s^2+a^2)^2}$
$t \cos at$	$\frac{s^2-a^2}{(s^2+a^2)^2}$
$e^{at} \sin bt$	$\frac{b}{(s-a)^2+b^2}$
$e^{at} \cos bt$	$\frac{s-a}{(s-a)^2+b^2}$
$\frac{t^n}{n!}, n \in \mathbb{N}$	$\frac{1}{s^{n+1}}$
$e^{at} \cdot \frac{t^n}{n!}, n \in \mathbb{N}$	$\frac{1}{(s-a)^{n+1}}$

We use Laplace transform to solve differential equations.

Laplace derivatives of function $f(t)$:

$$\mathcal{L}(f'(t); s) = sF(s) - f(0)$$

$$\mathcal{L}(f''; s) = s^2 F(s) - sf(0) - f'(0)$$

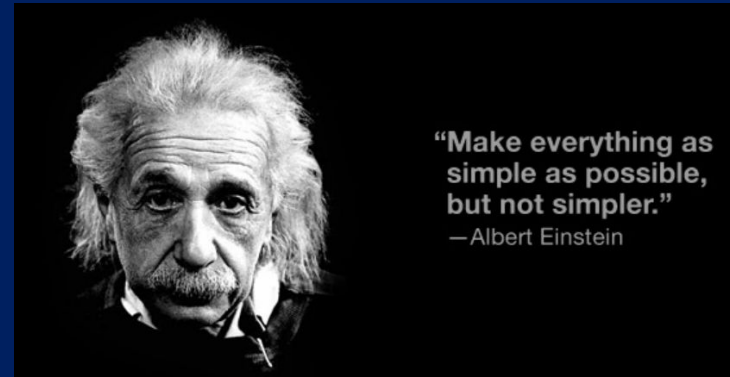
$$\mathcal{L}(f'''; s) = s^3 F(s) - s^2 f(0) - sf'(0) - f''(0)$$

Solve $y'' - y = e^{2t}$, $y(0) = 1$, $y'(0) = 1$

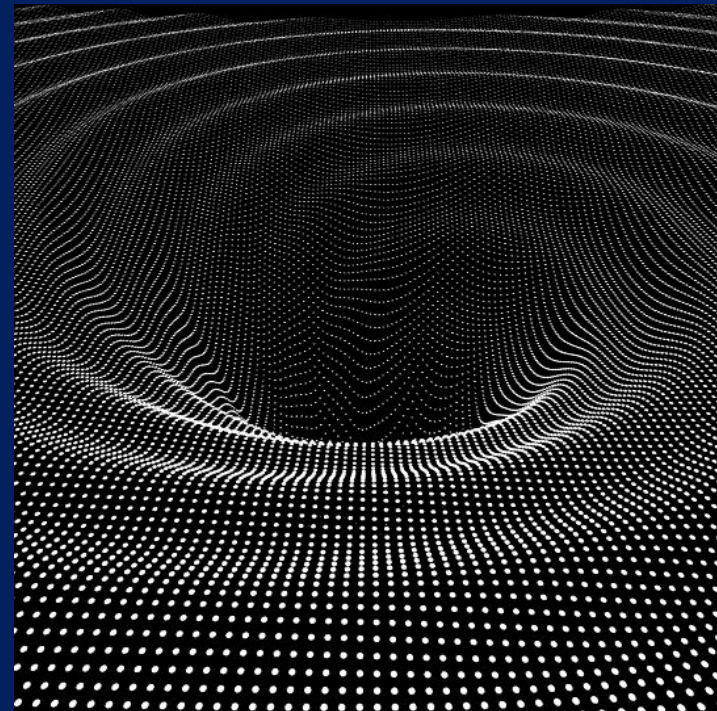
$$(s^2 Y - sy(0) - y'(0)) - Y = \frac{1}{s-2}$$

$$(s^2 - 1)Y = \frac{1}{s-2} + s + 1$$

$$Y = \frac{1}{(s-2)(s^2-1)} + \frac{s+1}{s^2-1} = \frac{1}{(s-2)(s^2-1)} + \frac{1}{s-1}$$

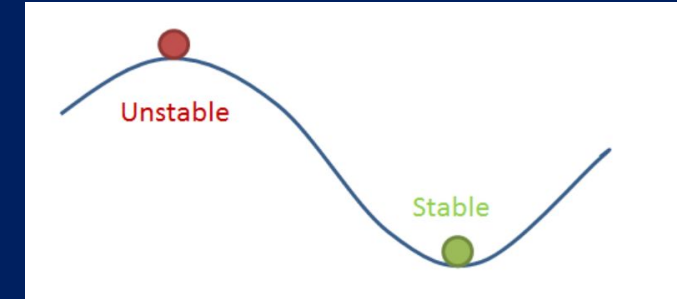
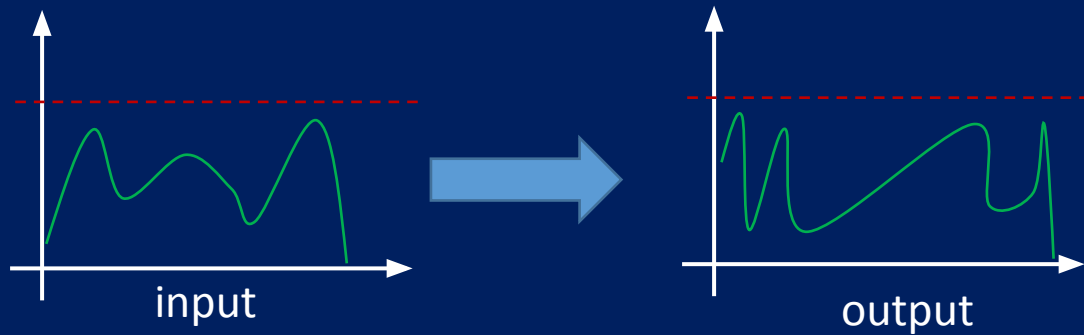


"Make everything as
simple as possible,
but not simpler."
—Albert Einstein



We do we apply Control System?

We need BIBO stable systems (bounded-input, bounded-output).



MODELING

Model of System
Differential Equations
Laplace Transform
State Space
Block Diagrams
Discrete Time Differential Equations

ANALYSIS

Time Response:
a. Transient
b. Steady State
Frequency Response:
a. Bode Plot
Stability:
a. Routh-Hurwitz
b. Nyquist

DESIGN

Controller
Root – Locus
Lead – Lag compensator with Bode Plot
Lead – Lag compensator with Root Locus

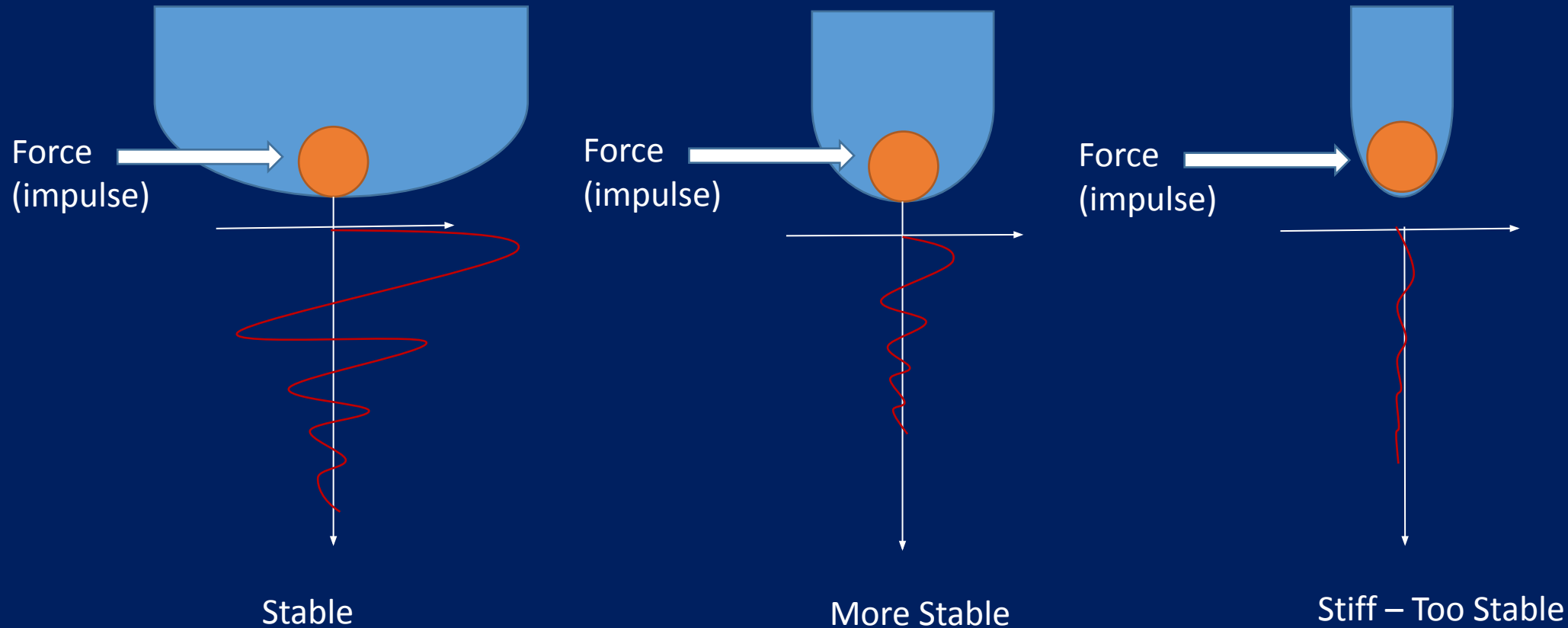
NEVER SAY NEVER, BECAUSE LIMITS,
LIKE FEARS, ARE OFTEN JUST AN
ILLUSION

[vrawdopest.tumblr](#)

Michael Jordan



System changes over the time and has to handle variation of system parameters.
STABILITY MARGIN = ROBUST DESIGN



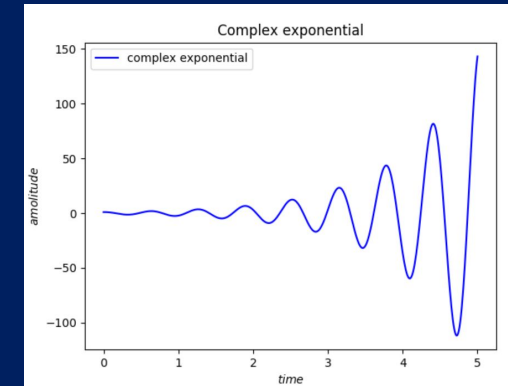
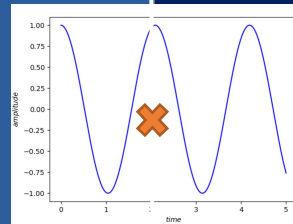
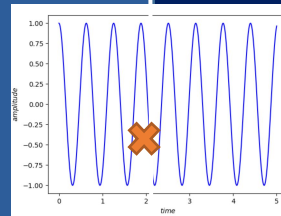
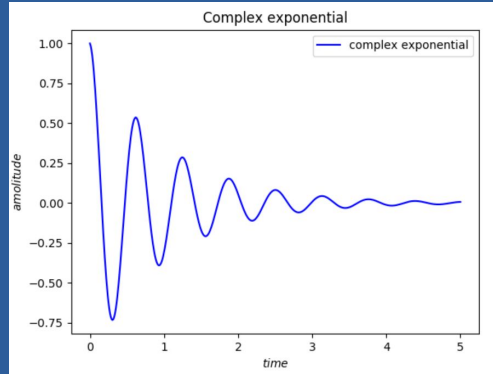
It does not respond to disturbances – OK
It does not respond to actual command – **NOT OK**

Analysis system response (location of poles)

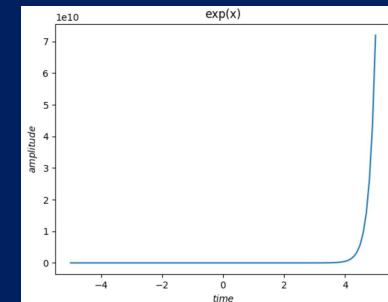
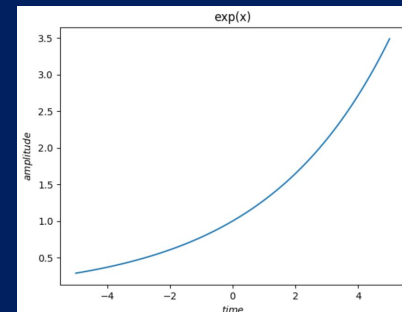
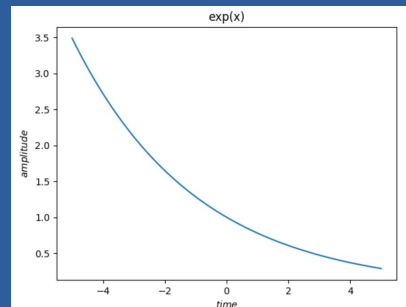
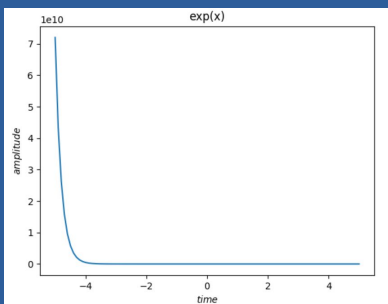
$$\text{System transfer function} = \frac{\text{zeros}}{\text{poles}}$$

System is stable ($\sigma < 0$)

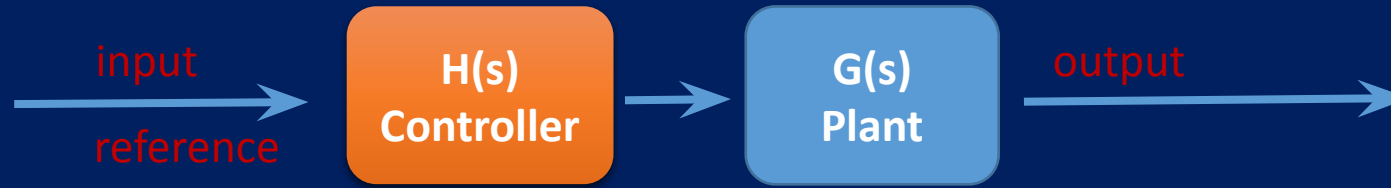
$\uparrow$ $Im(\omega)$ – oscillations



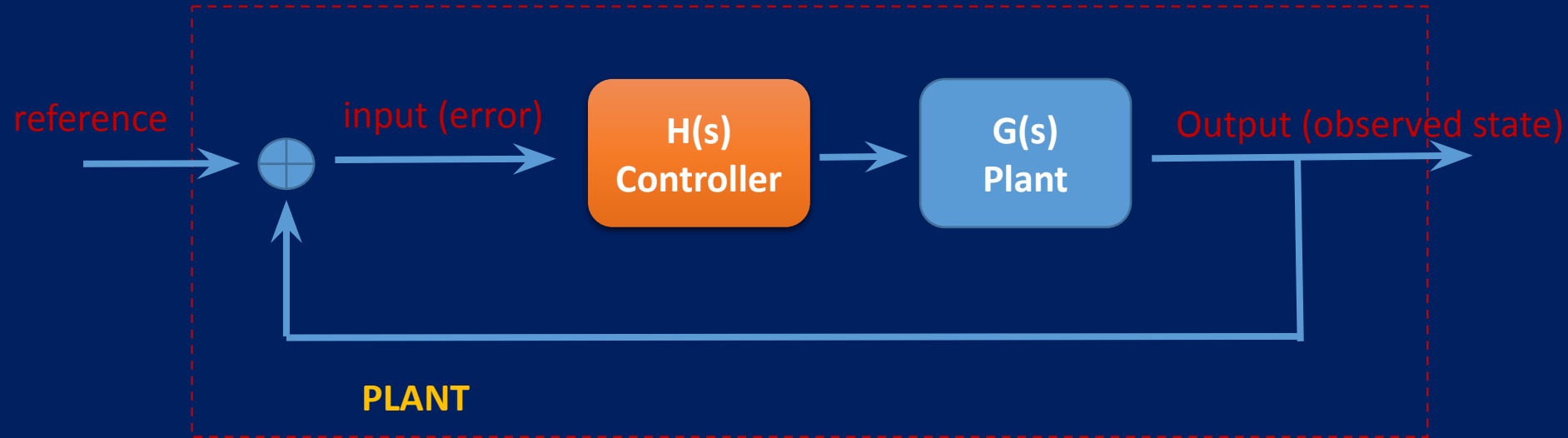
$\rightarrow$ $Re(\sigma)$ – dampning



OPEN LOOP

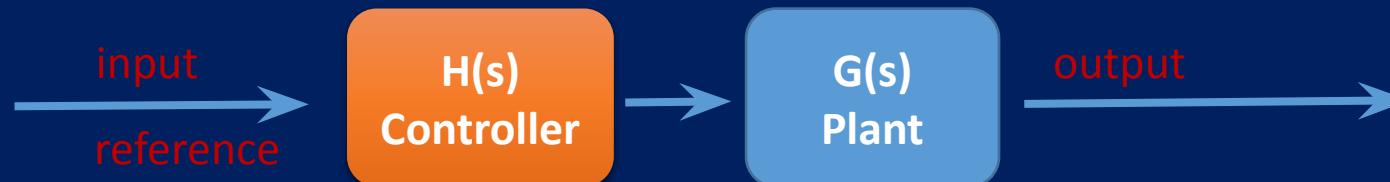


CLOSED LOOP



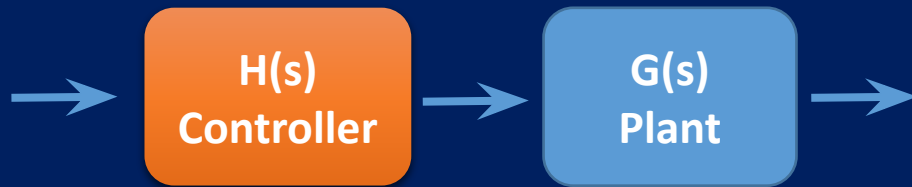
Reference does not depend on the output
so we can consider as a OPEN system again

OPEN LOOP



Stability analysis for CLOSE system can be consider as an OPEN system rewriting the system equations (transfer function)!!! (we use the same techniques)

OPEN LOOP



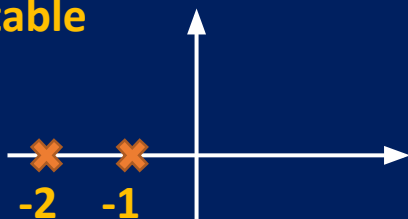
$$G(s) = \frac{N(s)}{D(s)} \quad \begin{array}{l} \text{--nominator -- ZEROS} \\ \text{--denominator -- POLES} \end{array}$$

Characteristic equation

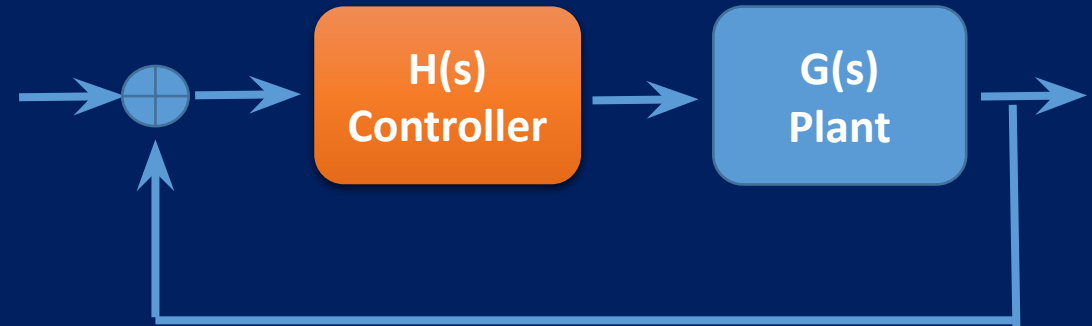
$$D(s) = \frac{1}{(s+1) \cdot (s+2)}$$

$D(s)$ – we analyse the roots (poles) to check stability

Stable



CLOSE LOOP



$H(s)$ – design by engineer
 $G(s)$ – represent dynamics of the system

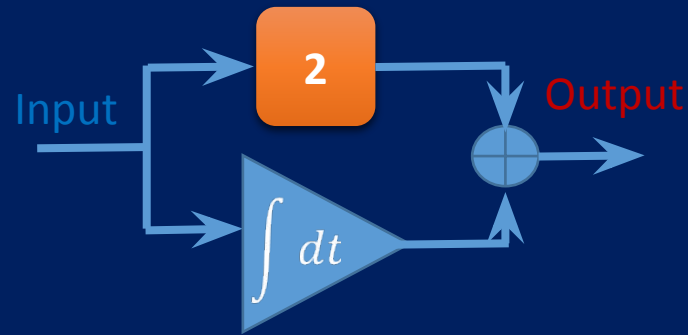
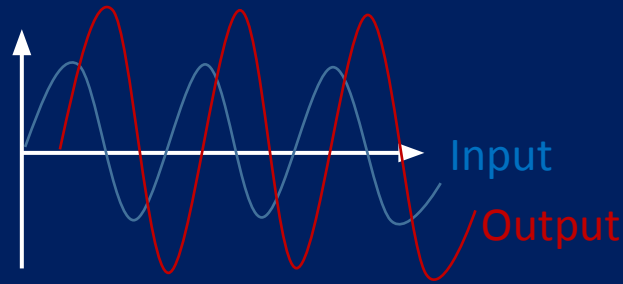
$$TF(s) = \frac{H(s) \cdot G(s)}{1 + H(s) \cdot G(s)}$$

$$1 + H(s) \cdot G(s)$$

- In order to divide by 0 we need to secure that:
 $1 + H(s)G(s) = 0$ therefore we are looking for location of zeros.

BODE PLOT

In LTI systems the $f(t) = \sin(t)$ DOES NOT the shape and frequency (only one wave form). The only differences are amplitude and phase.



$$\begin{aligned} \text{Input} &= \sin\left(\frac{1}{2}t\right); \omega = \frac{1}{2} \text{ rad/s} \\ \text{Output} &= 2 \sin\left(\frac{1}{2}t\right) + \int \sin\left(\frac{1}{2}t\right) dt = \\ &= 2 \sin\left(\frac{1}{2}t\right) - 2 \cos\left(\frac{1}{2}t\right) \end{aligned}$$

$$a = 2, b = -2$$

$$\cong 2.83 \sin\left(\frac{1}{2}t - 0.785\right)$$

Amplitude Phase

Frequency the same

$$a \sin x + b \sin x = \sqrt{a^2 + b^2} \sin(x + \theta)$$

$$\theta = \text{atan}\left(\frac{b}{a}\right)$$

We would like to check how the system respond for different frequencies!

$$2.83 \sin\left(\frac{1}{2}t - 0.785\right)$$

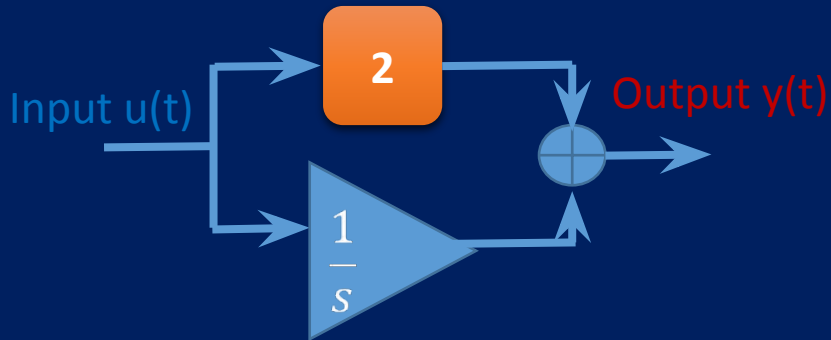
$$1\text{dB} = 20 \log_{10} \frac{A_{out}}{A_{in}} \Rightarrow$$

$$20 \log_{10} \frac{2.83}{1} \cong 9\text{dB}$$

$$\frac{180^\circ}{\pi} \cdot 0.785 = 45^\circ$$

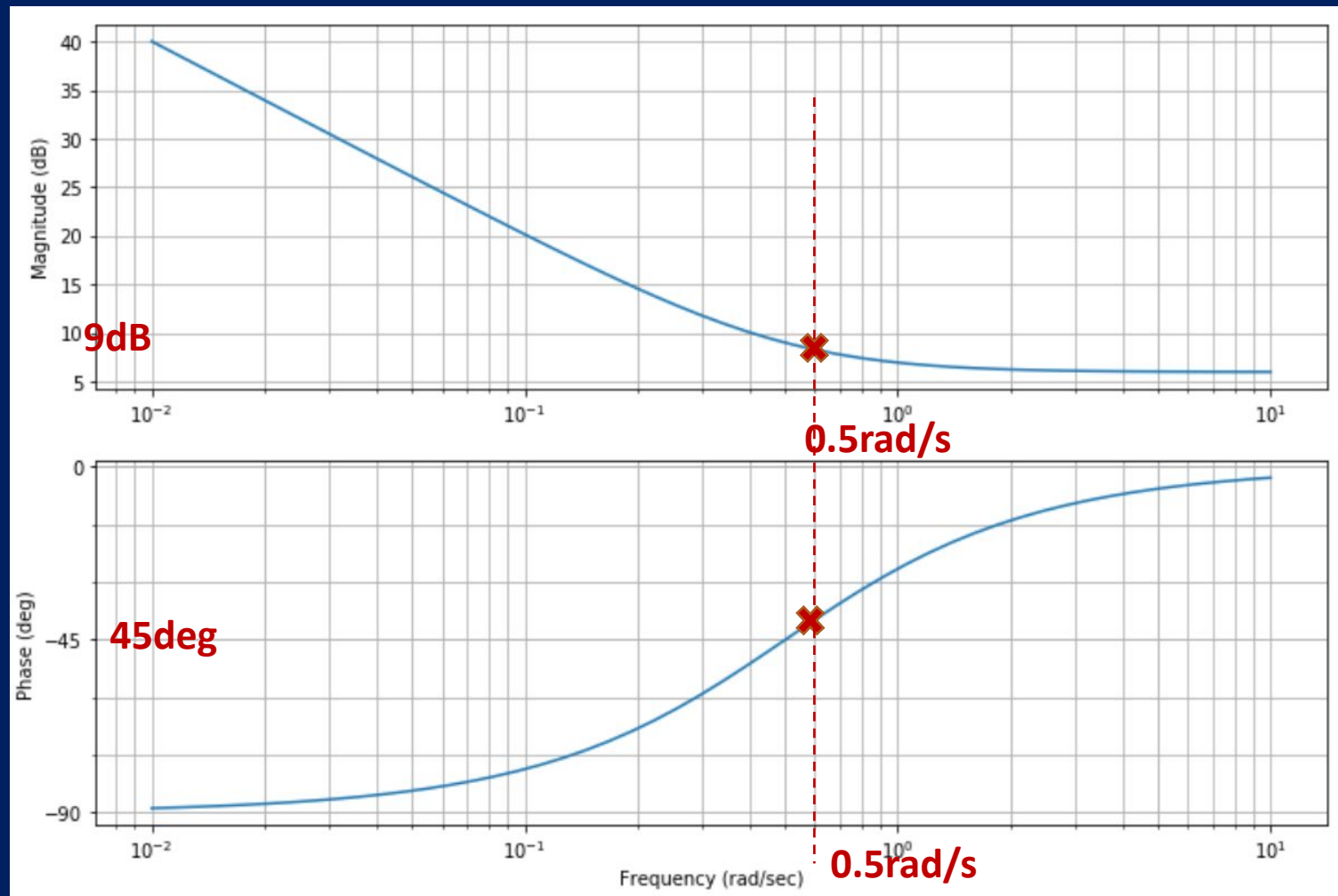
We consider steady state system so $s = \sigma + j\omega$

$$\sigma = 0 \Rightarrow s = j\omega$$



$$s = \sigma + j\omega$$

$$y(t) = \left(2 + \frac{1}{s}\right)u(t) \Rightarrow \frac{y(t)}{u(t)} = \frac{2s + 1}{s} \Rightarrow \frac{2j\omega + 1}{j\omega} = 2 - \frac{1}{\omega}j$$



$$\text{amplitude (GAIN)} = \sqrt{\text{Real}^2 + \text{Img}^2}$$

$$\text{phase(SHIFT)} = \text{atan2}\left(\frac{\text{Img}}{\text{Real}}\right)$$

$$\omega \rightarrow \infty \Rightarrow \text{amp} \rightarrow 2 \Rightarrow$$

$$\omega \rightarrow \infty \Rightarrow \text{phase} \rightarrow 0$$

$$\omega \rightarrow 0 \Rightarrow \text{phase} \rightarrow 90\text{deg}$$

BODE PLOT – GAIN



$$K = 2$$

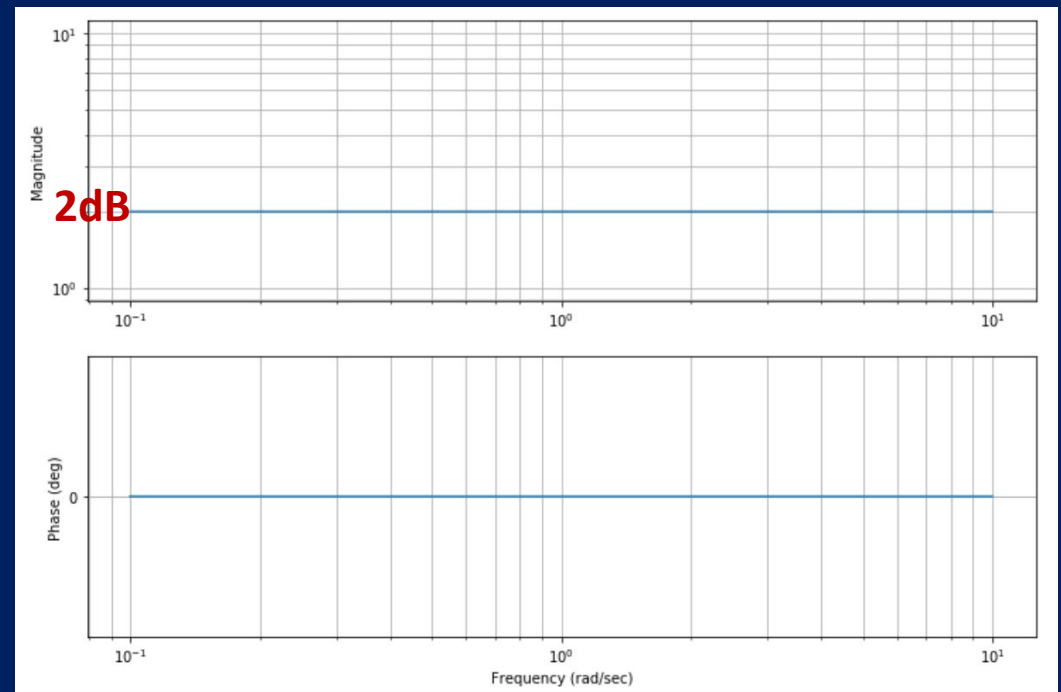
$$\frac{y(t)}{u(t)} = 2$$

$$\text{amplitude (GAIN)} = \sqrt{\text{Real}^2 + \text{Img}^2} = 2$$

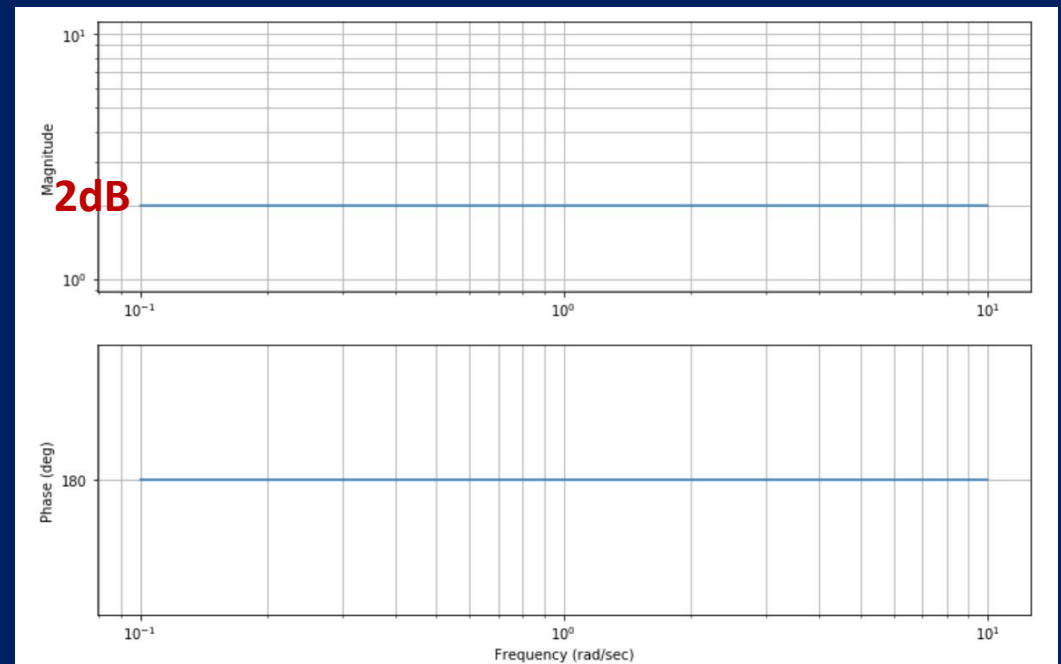
$$\text{phase(SHIFT)} = \text{atan2}\left(\frac{0}{K}\right) = 0^\circ \text{ for } K > 0$$

$$\text{phase(SHIFT)} = \text{atan2}\left(\frac{0}{K}\right) = 180^\circ \text{ for } K < 0$$

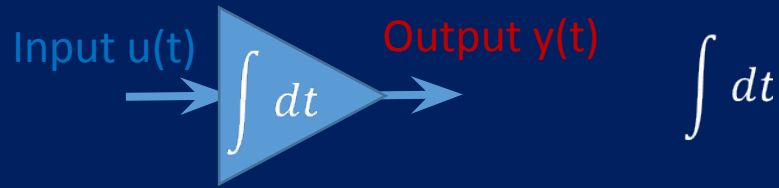
$$K > 0$$



$$K < 0$$



BODE PLOT – INTEGRAL (Phase LAG) - poles



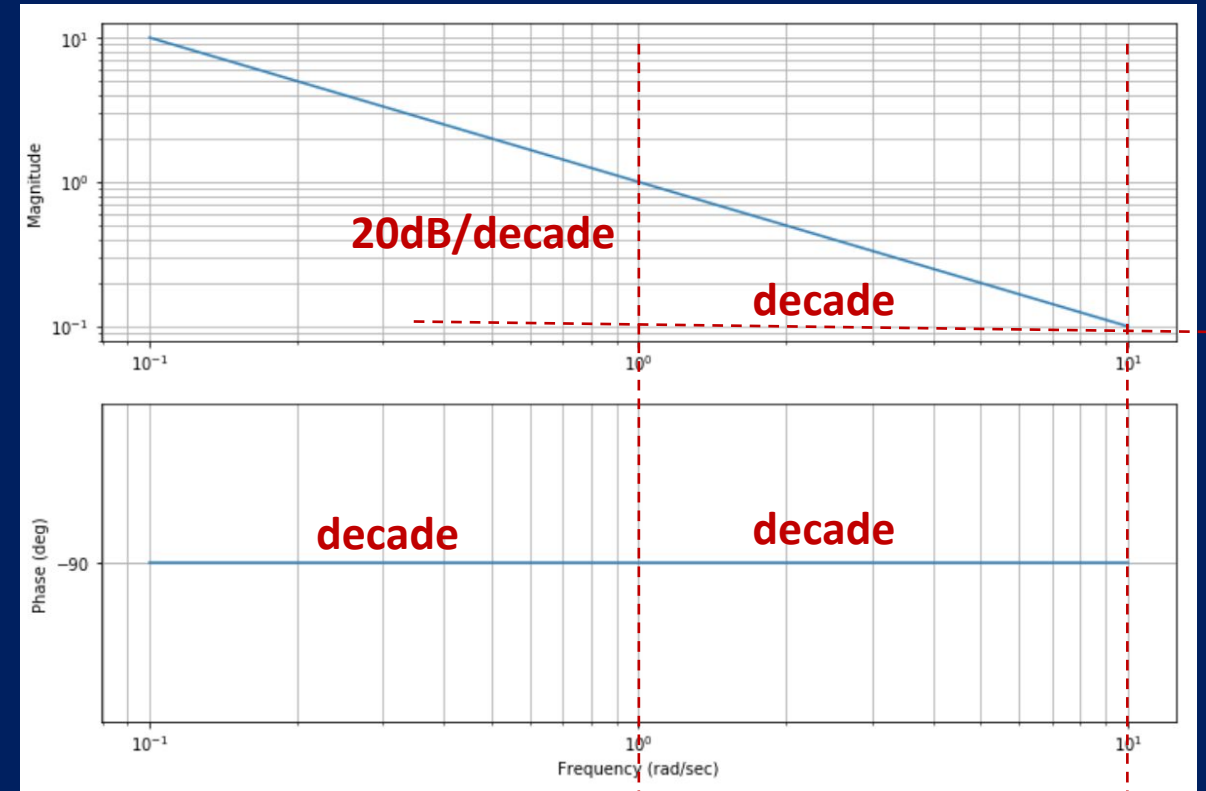
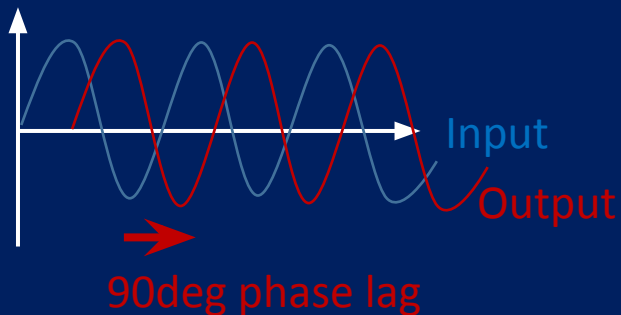
$$\text{Input} = \sin(\omega t)$$

$$\text{Output} = \int \sin(\omega t) dt = -\frac{1}{\omega} \cos(\omega t)$$

$$\frac{y(t)}{u(t)} = \frac{1}{s} = -\frac{1}{\omega} j$$

$$\text{amplitude (GAIN)} = \sqrt{\text{Real}^2 + \text{Im}g^2} = \frac{1}{\omega}$$

$$\text{phase(SHIFT)} = \text{atan} 2 \left(\frac{\frac{1}{\omega}}{0} \right) = -90^\circ$$



$$\text{when } \omega = 1 \text{ rad/s} \Rightarrow \text{gain} = \frac{1}{1} = 1$$

$$20 \log_{10} 1 = 0$$

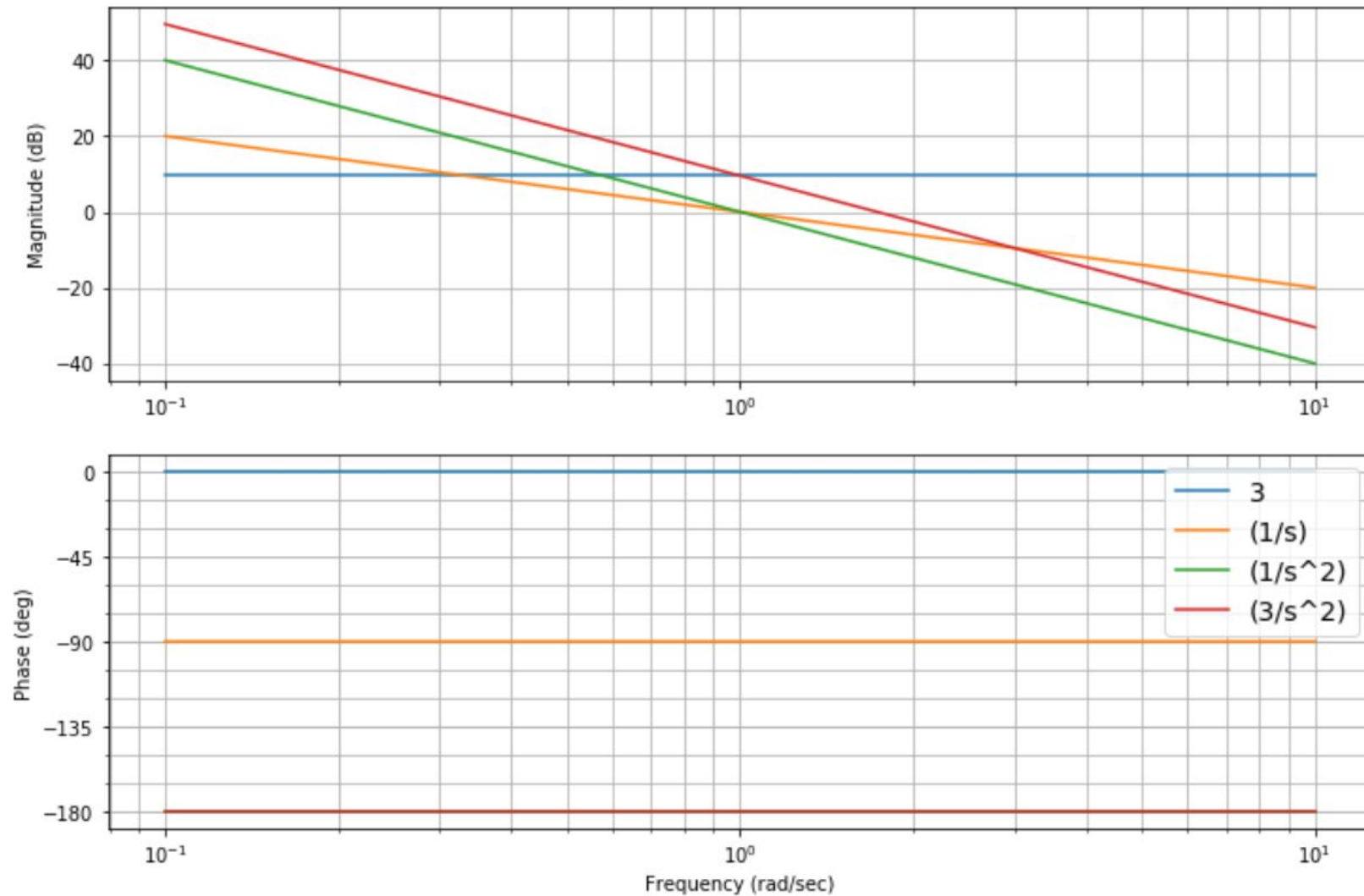
$$\text{when } \omega = 10 \text{ rad/s (decade)} \Rightarrow \text{gain} = \frac{1}{10} = 0.1$$

$$20 \log_{10} 0.1 = -20 \text{ dB}$$

$$\frac{y(t)}{u(t)} = \frac{3}{s^2} = 3 \cdot \frac{1}{s} \cdot \frac{1}{s}$$

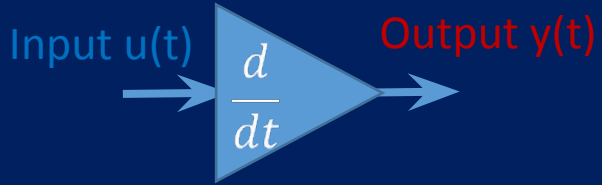
$\frac{1}{s} \Rightarrow$ gain drops $\frac{20\text{db}}{\text{decade}}$; phase = -90°

In dB domain we sum each individual response $3, \frac{1}{s}, \frac{1}{s}$



BODE PLOT – DERIVATIVE (phase LEAD) - zeros

$$\frac{d}{dt} = s$$



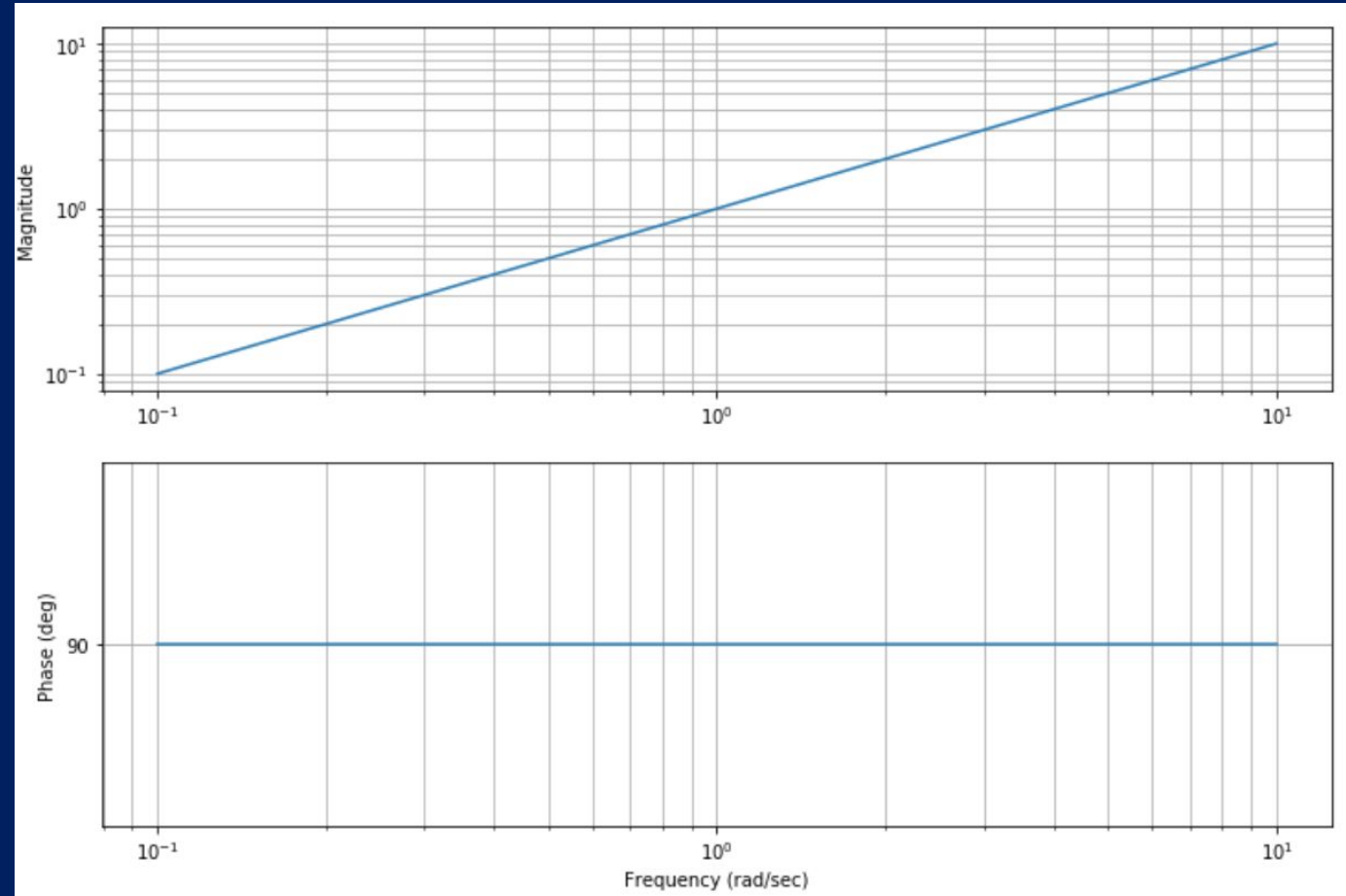
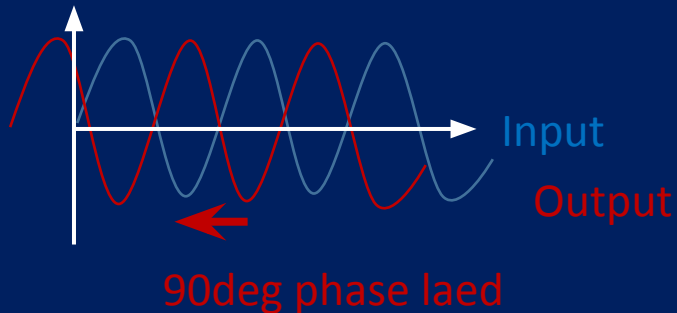
$$\text{Input} = \sin(\omega t)$$

$$\text{Output} = \frac{d}{dt} \sin(\omega t) = \omega \cos(\omega t)$$

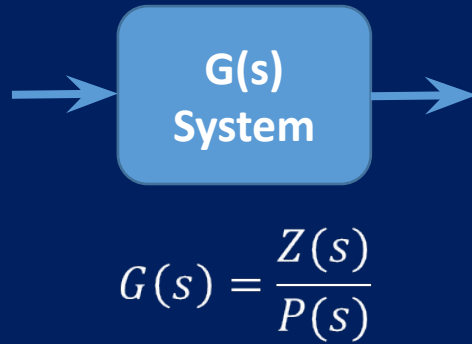
$$\frac{y(t)}{u(t)} = s = j\omega$$

$$\text{amplitude (GAIN)} = \sqrt{\text{Real}^2 + \text{Im}g^2} = \omega$$

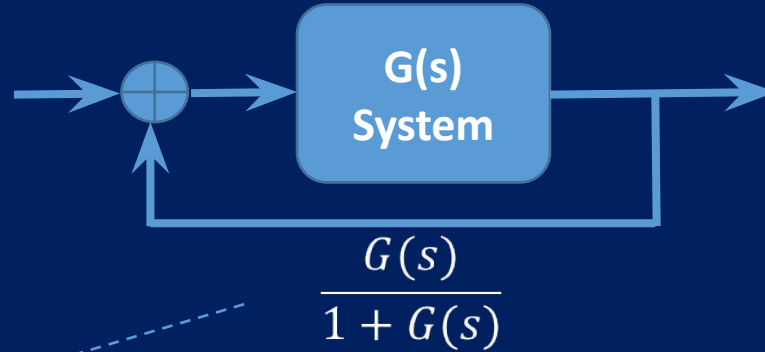
$$\text{phase (SHIFT)} = \text{atan2}(\omega) = 90^\circ$$



OPEN LOOP (OL)

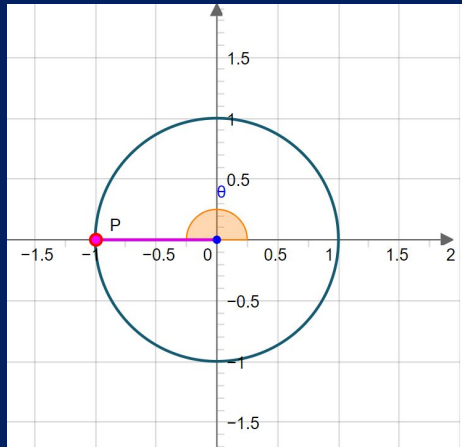


CLOSE LOOP (CL)



$$\frac{G(s)}{1 + G(s)} = \frac{\frac{Z(s)}{P(s)}}{1 + \frac{Z(s)}{P(s)}} = \frac{\frac{Z(s)}{P(s)}}{\frac{P(s) + Z(s)}{P(s)}} = \frac{Z(s)}{Z(s) + P(s)}$$

It can be very difficult to design CL system so normally we assess the OL
By use of Bode, Nyquist, Locus-Root to estimate the stability and performance of CL.



$$G(s) = \frac{Z(s)}{P(s)}$$

1. CL system will be UNSTABLE if poles $P(s)$ of $G(s)$ are in the right half plane.
2. CL system will be UNSTABLE if the gain of the system is infinity (response will grow unbounded).

$$\frac{G(s)}{1 + G(s)} = \infty$$

It will happen of $1+G(s) = 0 \Rightarrow \mathbf{G(s) = -1}$ ---- **WE HAVE TO AVOID THIS**

$$A \cdot e^{(\sigma + j\omega) \cdot t} = A \cdot \cos(\omega t + \sigma t) + j \cdot A \cdot \sin(\omega t + \sigma t) \Rightarrow \text{gain} \cdot [\cos(\text{phase}) + j \cdot \sin(\text{phase})]$$

$$= 1 \cdot [\cos(-180^\circ) + j \cdot \sin(-180^\circ) = -1 - 0j]$$

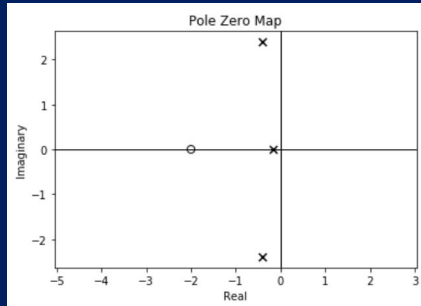
It means that if we keep our open loop system away from -1 so our close-loop system will be stable.

-1 $\Rightarrow$ Gain = 1 $\Rightarrow$ 0dB $\Rightarrow 20\log_{10} 1 = 0$

-1 $\Rightarrow$ Phase = -180deg $\Rightarrow$ because it flips the input upside down

If one frequency produces 0dB AND -180deg phase so the close loop is unstable.

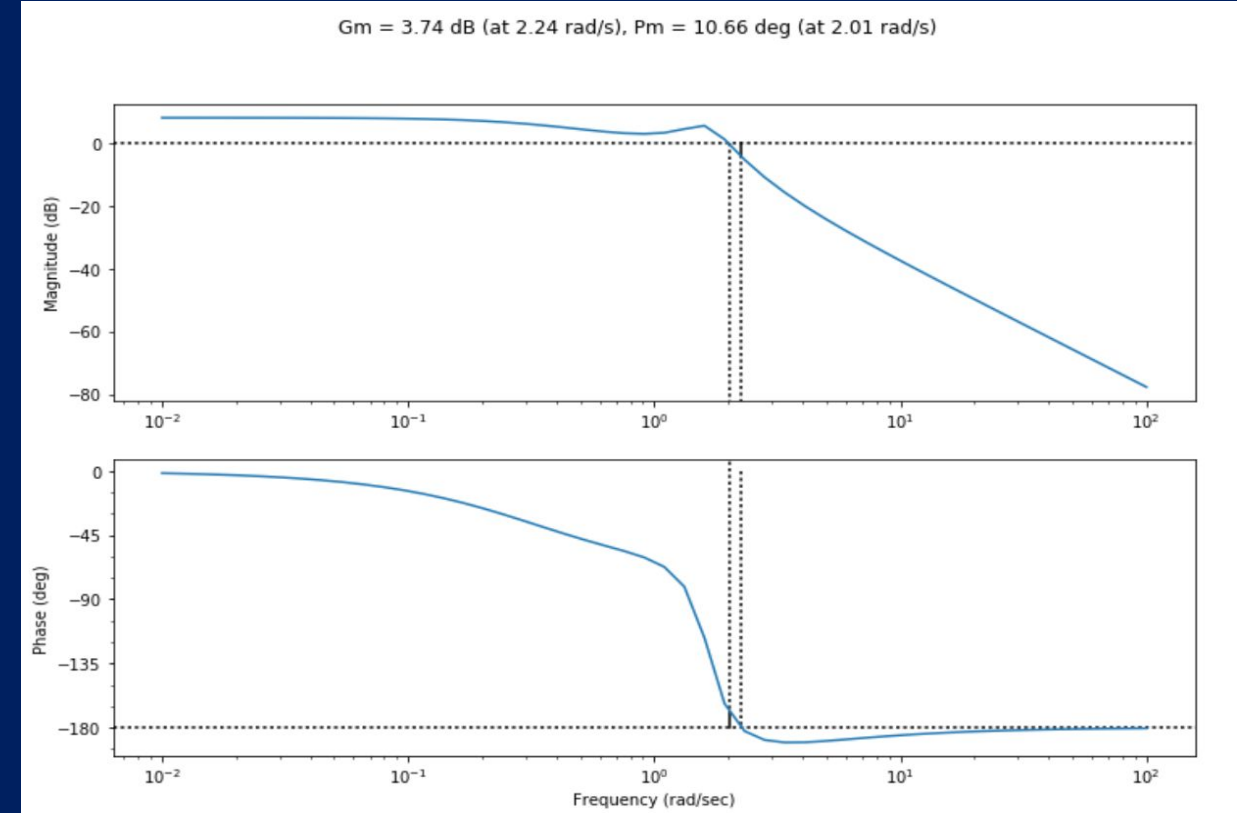
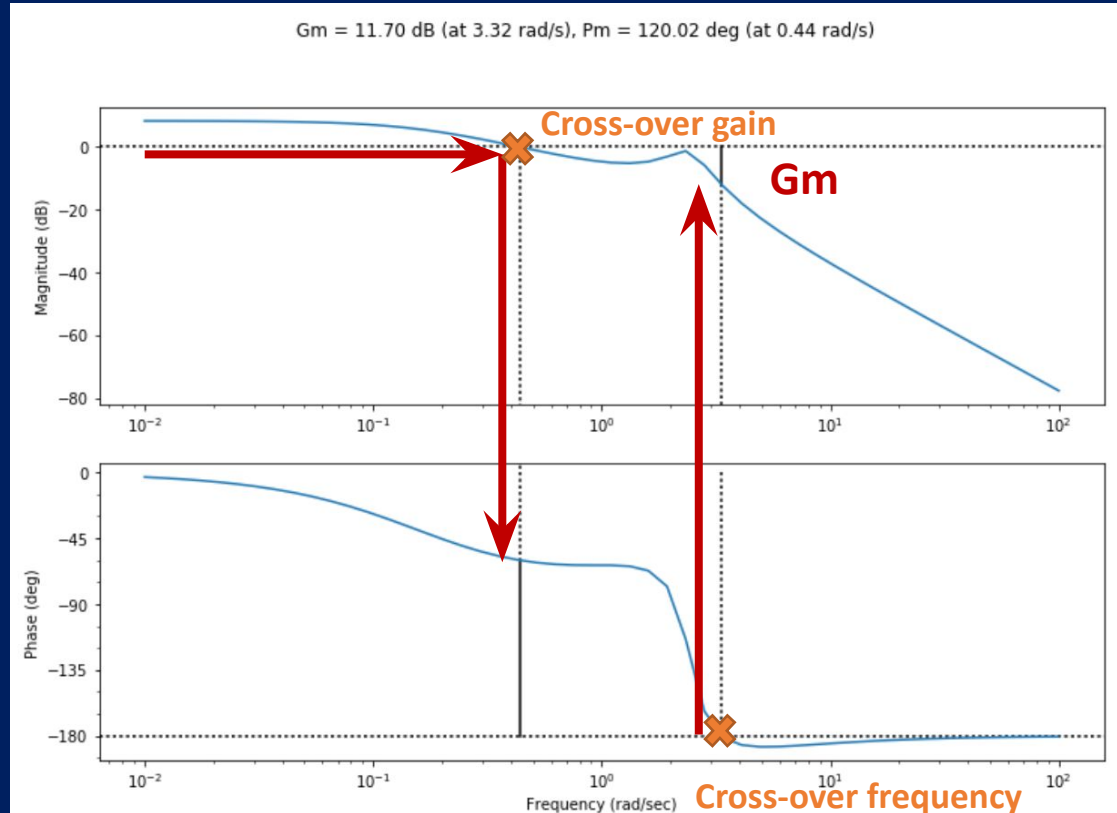
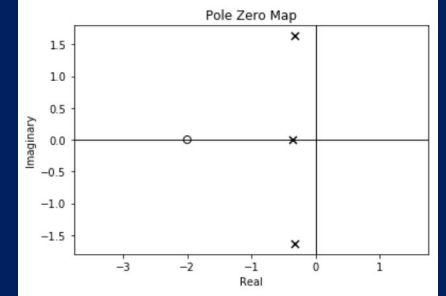
OPEN LOOP



By reducing a little $G(s)$ WE GO ALMOST TO UNSTABLE =>
WE DO NOT MARGIN ALMOST AT ALL!!!

$$\frac{1.3s + 2.6}{s^3 + s^2 + 6s + 1} \Rightarrow \frac{1.3s + 2.6}{s^3 + s^2 + 3s + 1}$$

OPEN LOOP



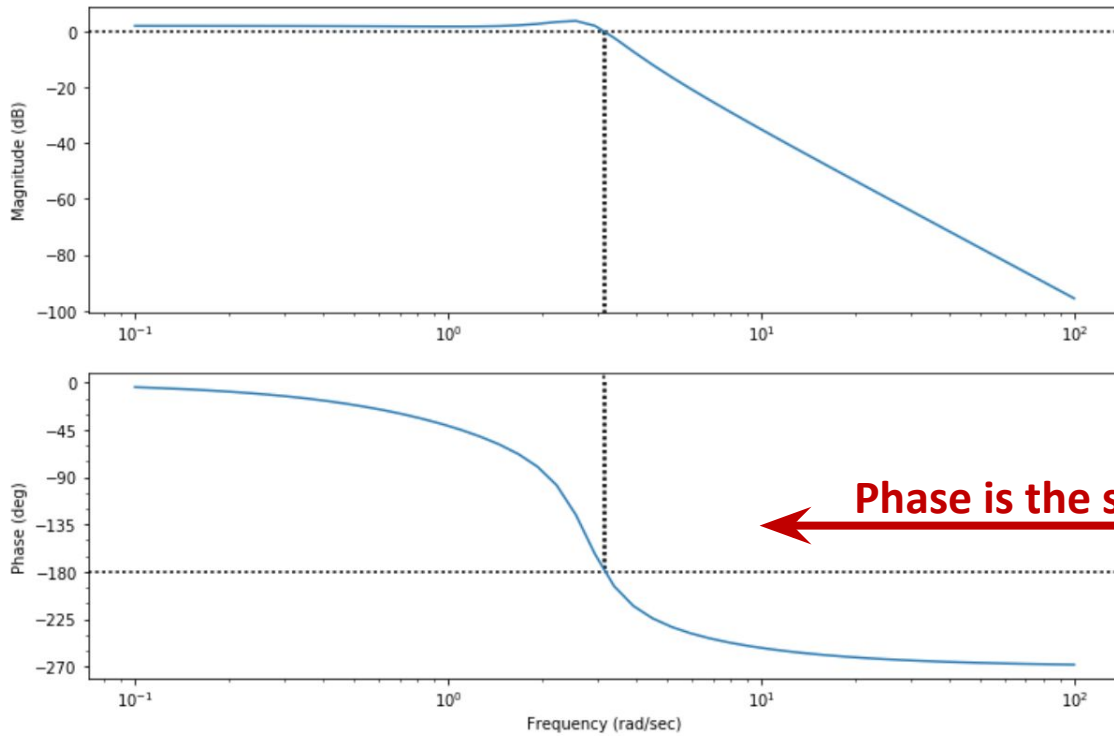
The **gain margin Gm** is defined as the change in open-loop gain required to make the closed-loop system unstable. Systems with greater gain margins can withstand greater changes in system parameters before becoming unstable in closed-loop.

The **phase margin Pm** is defined as the change in open-loop phase shift required to make the closed-loop system unstable. The phase margin also measures the system's tolerance to time delay.

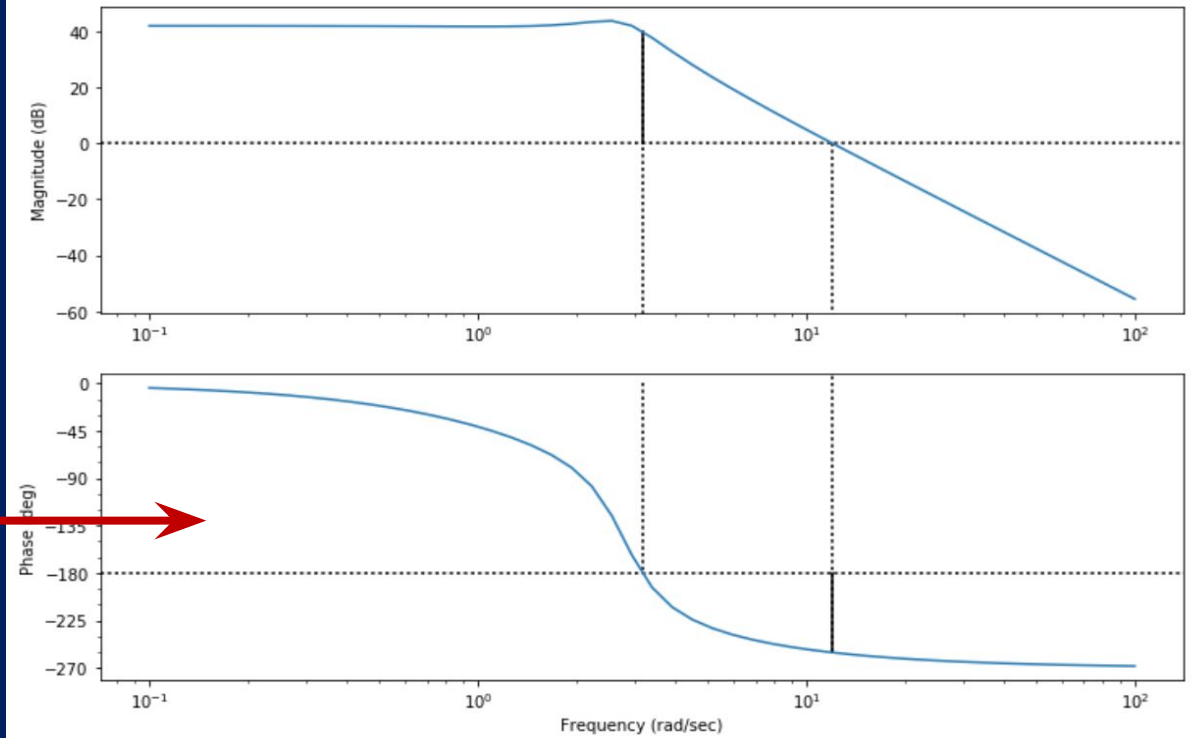
$$\frac{50}{s^3 + 9s^2 + 30s + 40} \Rightarrow \frac{100 * 50}{s^3 + 9s^2 + 30s + 40}$$

By increasing a $G(s)$ WE INCREASE STABILITY => WE HAVE GOOD MARGIN !!! (Phase is the same)

Gm = 0.00 dB (at 3.16 rad/s), Pm = 0.00 deg (at 3.16 rad/s)



Gm = -40.00 dB (at 3.16 rad/s), Pm = -75.42 deg (at 12.01 rad/s)

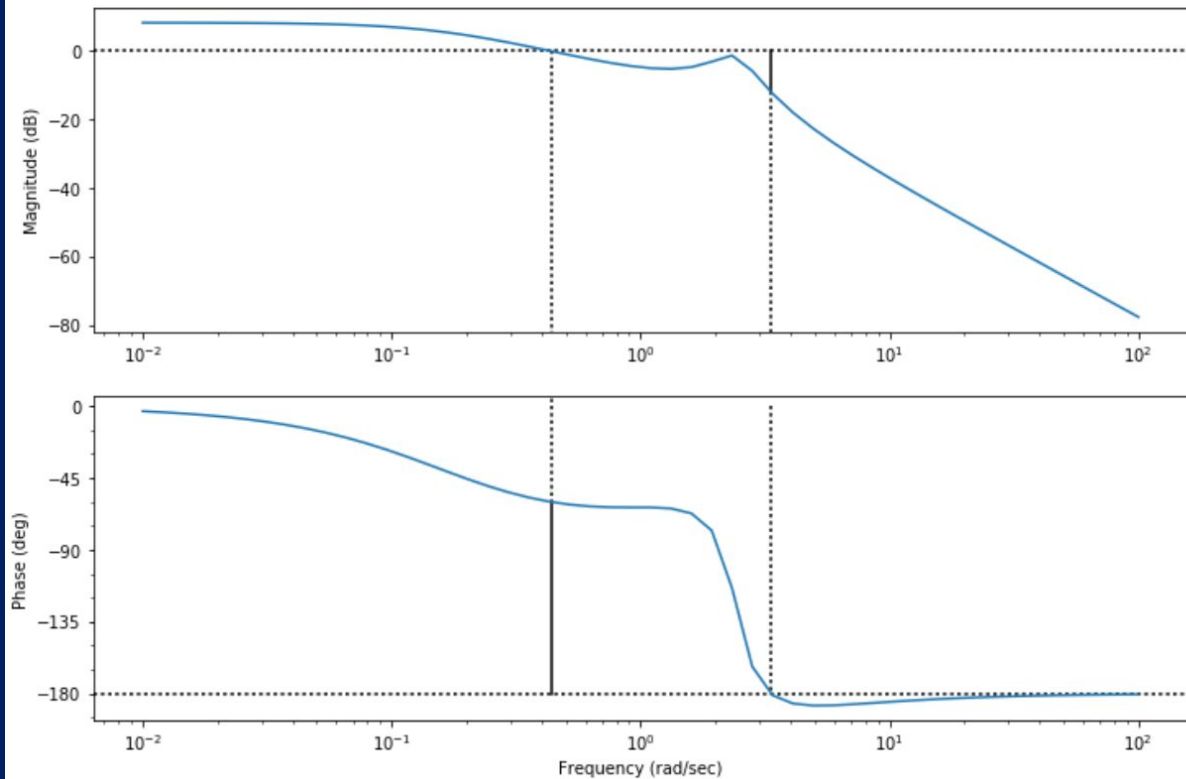


Phase is the same

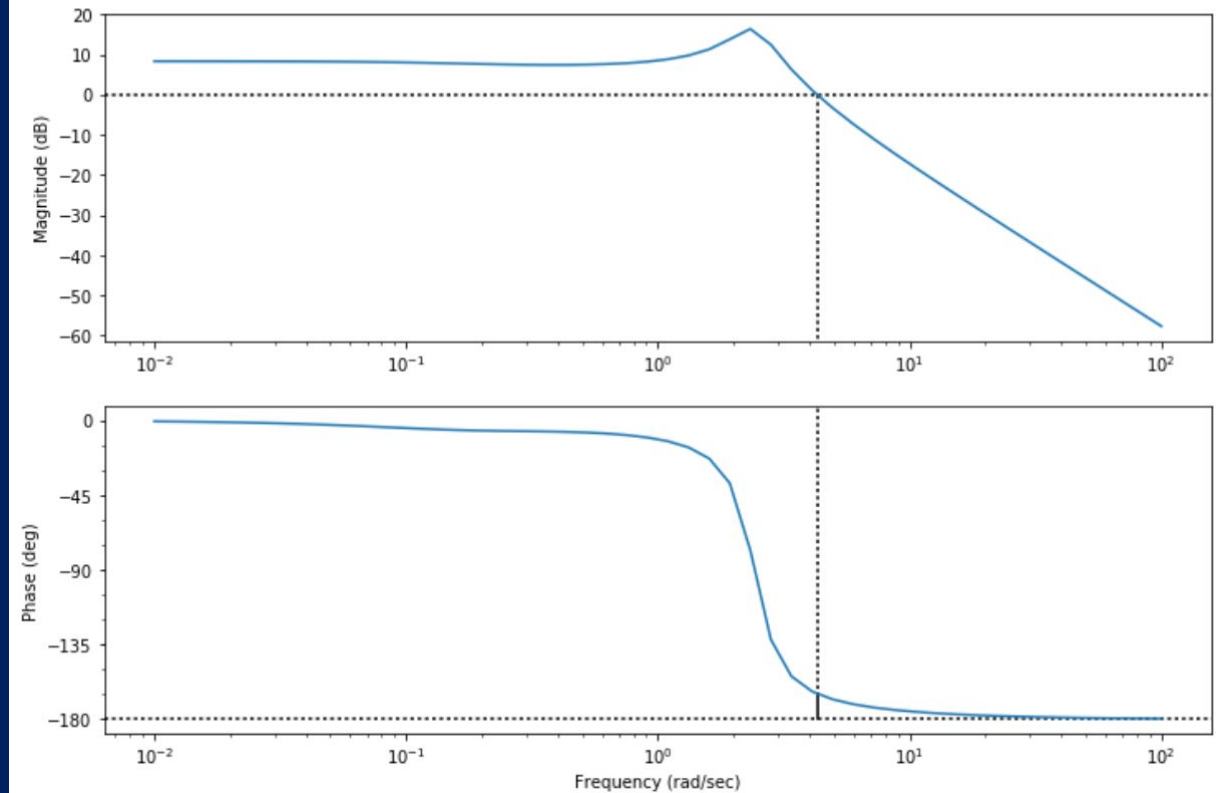
By increasing a little $G(s)$ WE INCREASE GAIN MARGIN TO INFINITY => Gain margin (Gm) is infinity because phase does not cross 180deg
 So we can give as much as we want.

$$\frac{1.3s + 2.6}{s^3 + s^2 + 6s + 1} \Rightarrow \frac{10.3s + 2.6}{s^3 + s^2 + 6s + 1}$$

Gm = 11.70 dB (at 3.32 rad/s), Pm = 120.02 deg (at 0.44 rad/s)



Gm = inf dB (at nan rad/s), Pm = 15.47 deg (at 4.29 rad/s)



NYQUIST DIAGRAM. STABILITY

For LTI



$$A = |G(j\omega)|$$

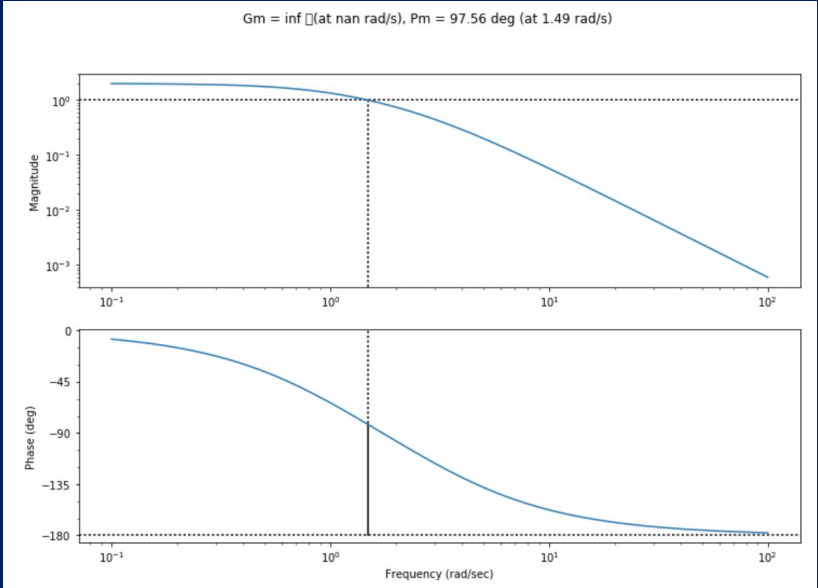
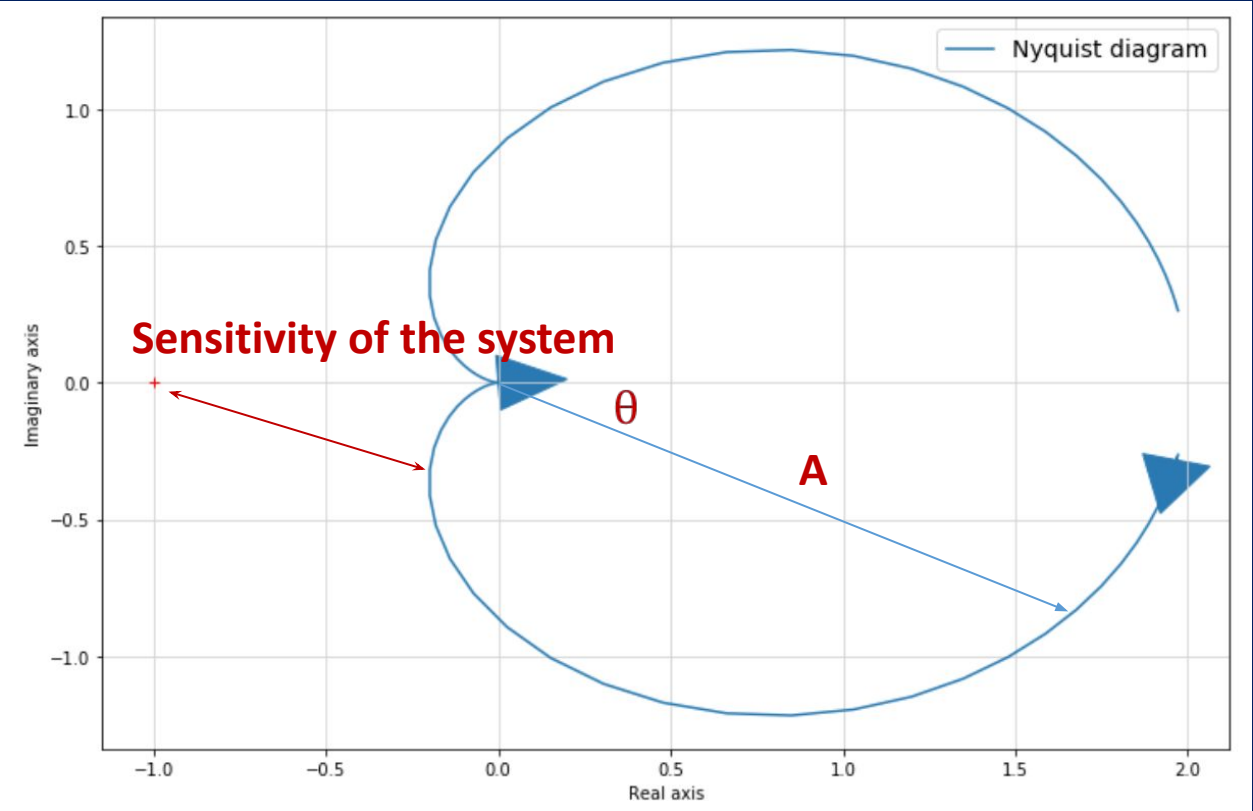
$$\theta = \arg(G(j\omega))$$

Nyquist diagram is a plot of $G(j\omega)$, in the complex plane.

$$G(s) = \frac{6}{s^2 + 4s + 1}$$

$$A \cdot e^{(\sigma + j\omega) \cdot t} = A \cdot \cos(\omega t + \sigma t) + j \cdot A \cdot \sin(\omega t + \sigma t)$$

	A		Complex
0	2	0	2
1	1.34	-63	0.6-1.2j
3	0.45	-116	-0.2-0.4j
10	0.06	-157	-0.05-0.02j



The Nyquist diagram allows us to predict the stability and performance of a closed-loop system by observing its open-loop behaviour.

The Nyquist criterion can be used for design purposes regardless of open-loop stability (remember that the Bode design methods assume that the system is stable in open-loop).

In order to estimate stability of CL system $\frac{G(s)}{1 + G(s)}$, we analyse the OL system $G(s) = \frac{Z(s)}{P(s)}$

$$\frac{G(s)}{1 + G(s)} = \frac{\frac{Z(s)}{P(s)}}{1 + \frac{Z(s)}{P(s)}} = \frac{\frac{Z(s)}{P(s)}}{\frac{P(s) + Z(s)}{P(s)}} = \frac{Z(s)}{Z(s) + P(s)}$$

The Nyquist criterion : $Z = N + P$

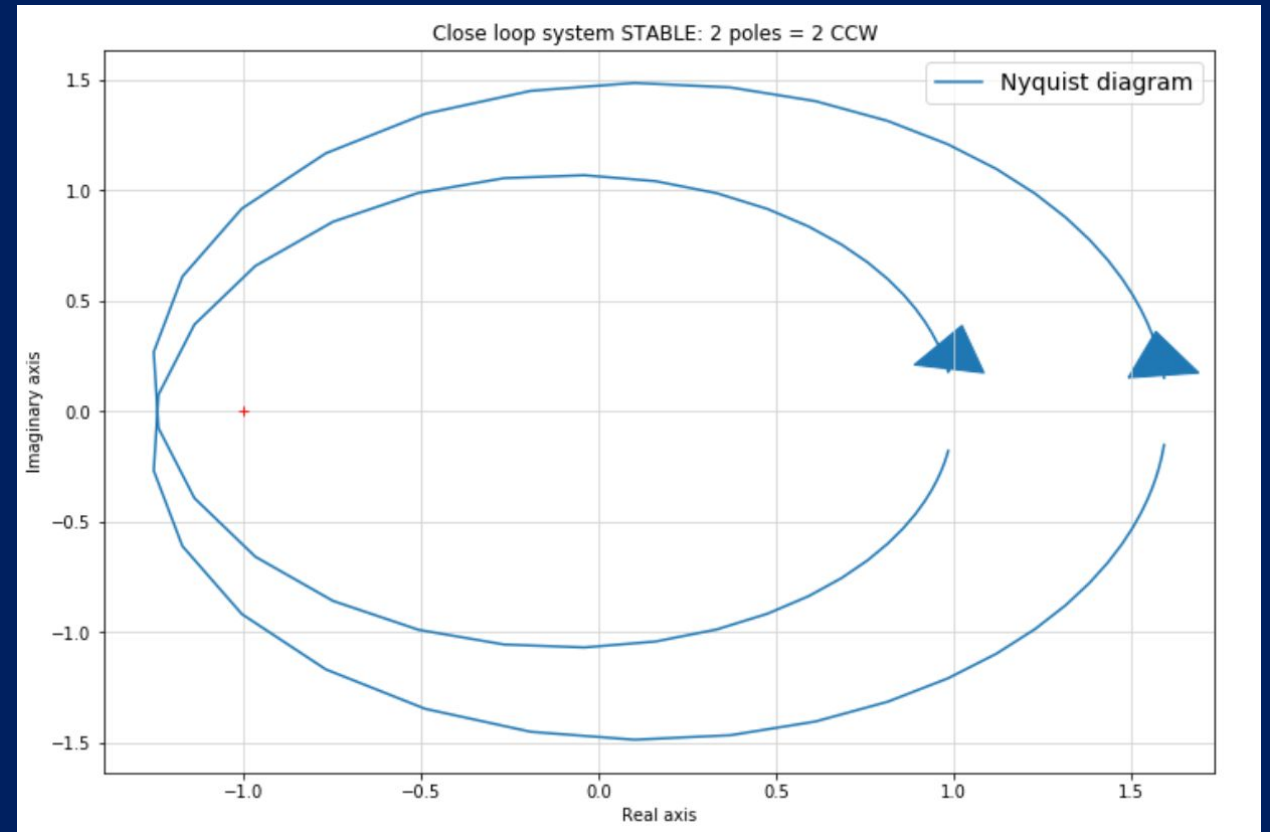
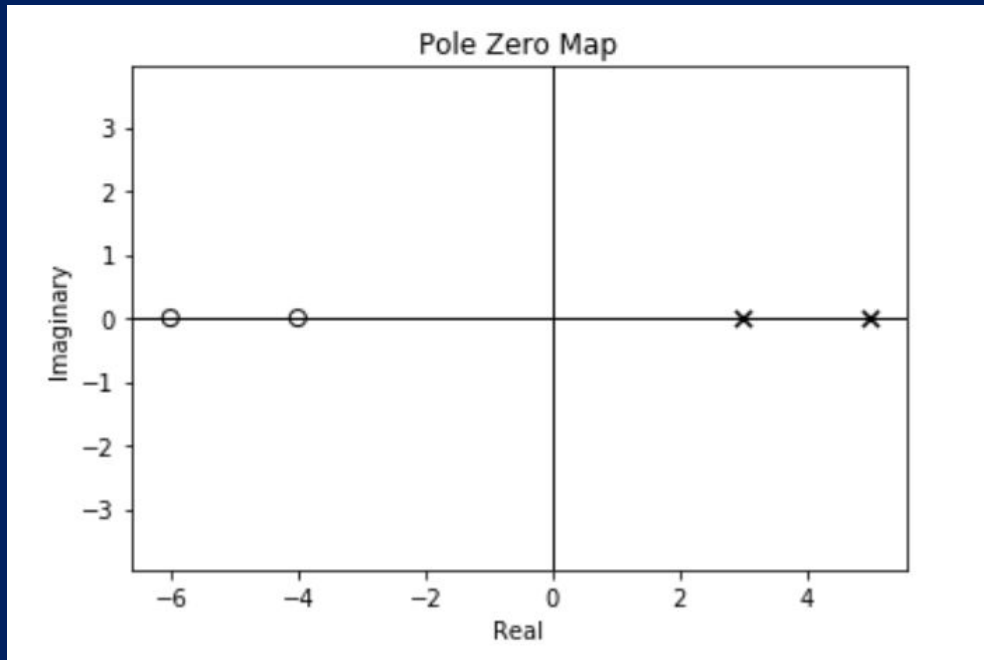
Z - zeros of $(1 + G(s))$ in RHP = poles of CL transfer function so we want them in LHP

N - counter-clockwise encirclements of $-1+j0$

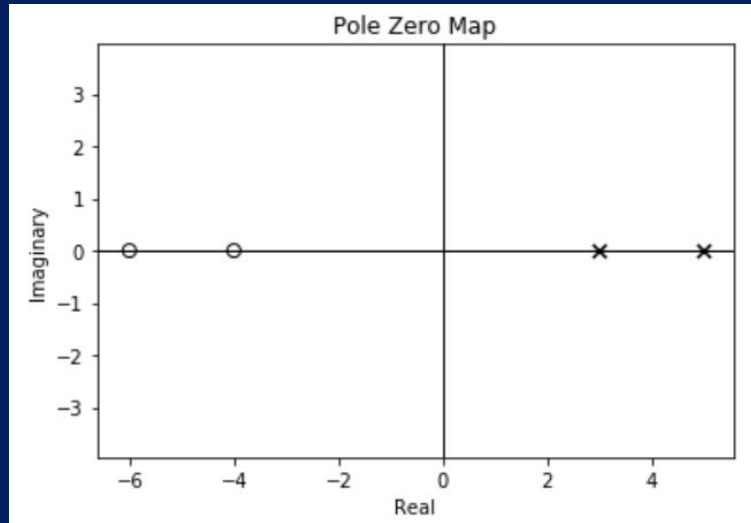
P - poles of $G(s)$ in RHP

$$0 = N + P \Rightarrow P = -N$$

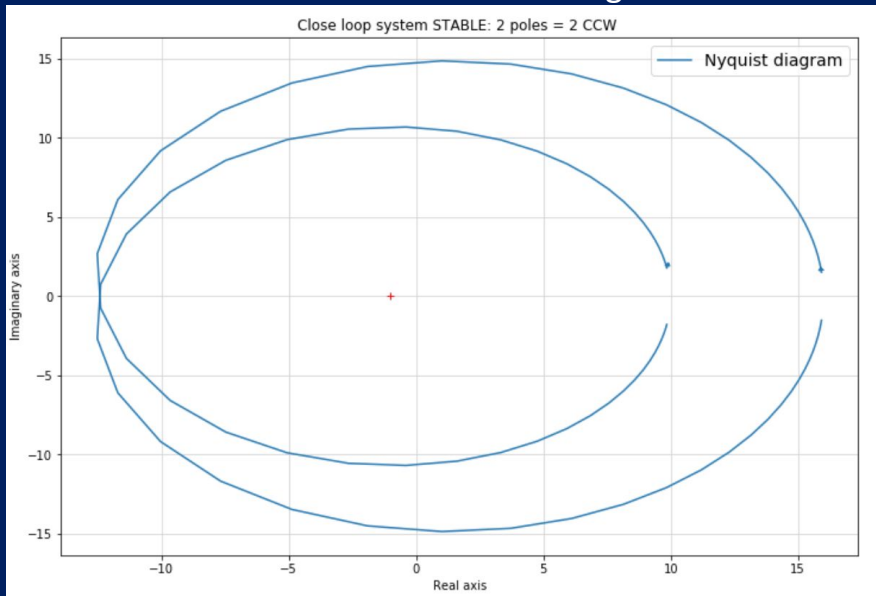
$$G(s) = \frac{s^2 + 10s + 24}{s^2 - 8s + 15}$$



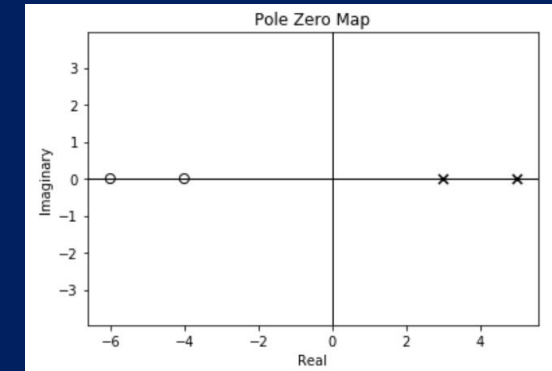
We increase gain = 10 $G(s) = \frac{10(s^2 + 10s + 24)}{s^2 - 8s + 15}$
Same as before



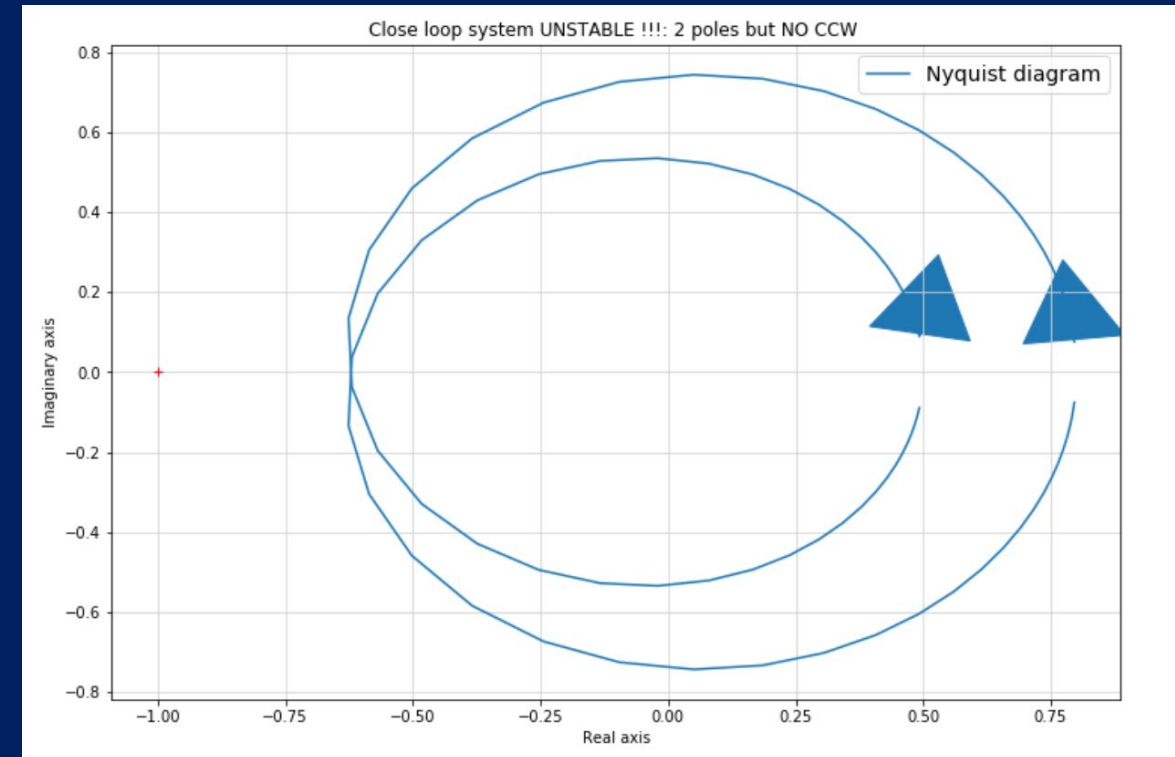
The diagram expanded => CL system will be stable
no matter how much we increase the gain.



We decrease gain = 0.5 $G(s) = \frac{0.5(s^2 + 10s + 24)}{s^2 - 8s + 15}$
Same as before



SYSTEM UNSTABLE !!!!!

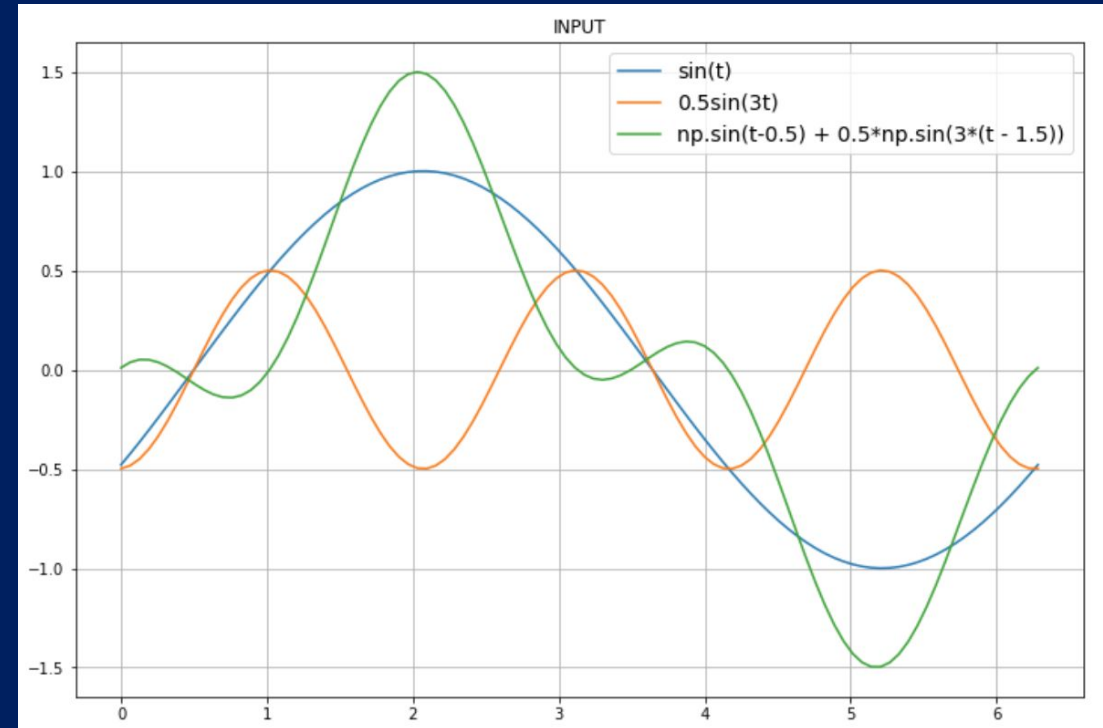
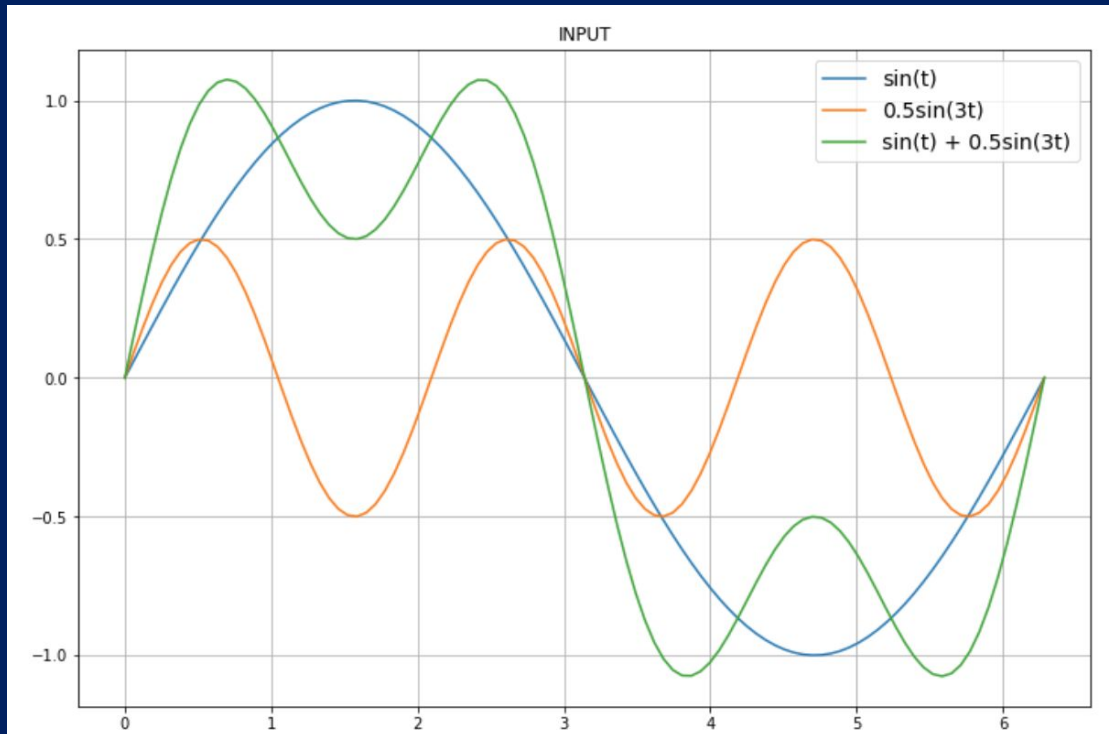


DELAY IN THE CONTROL SYSTEM. Bandwidth system limitation

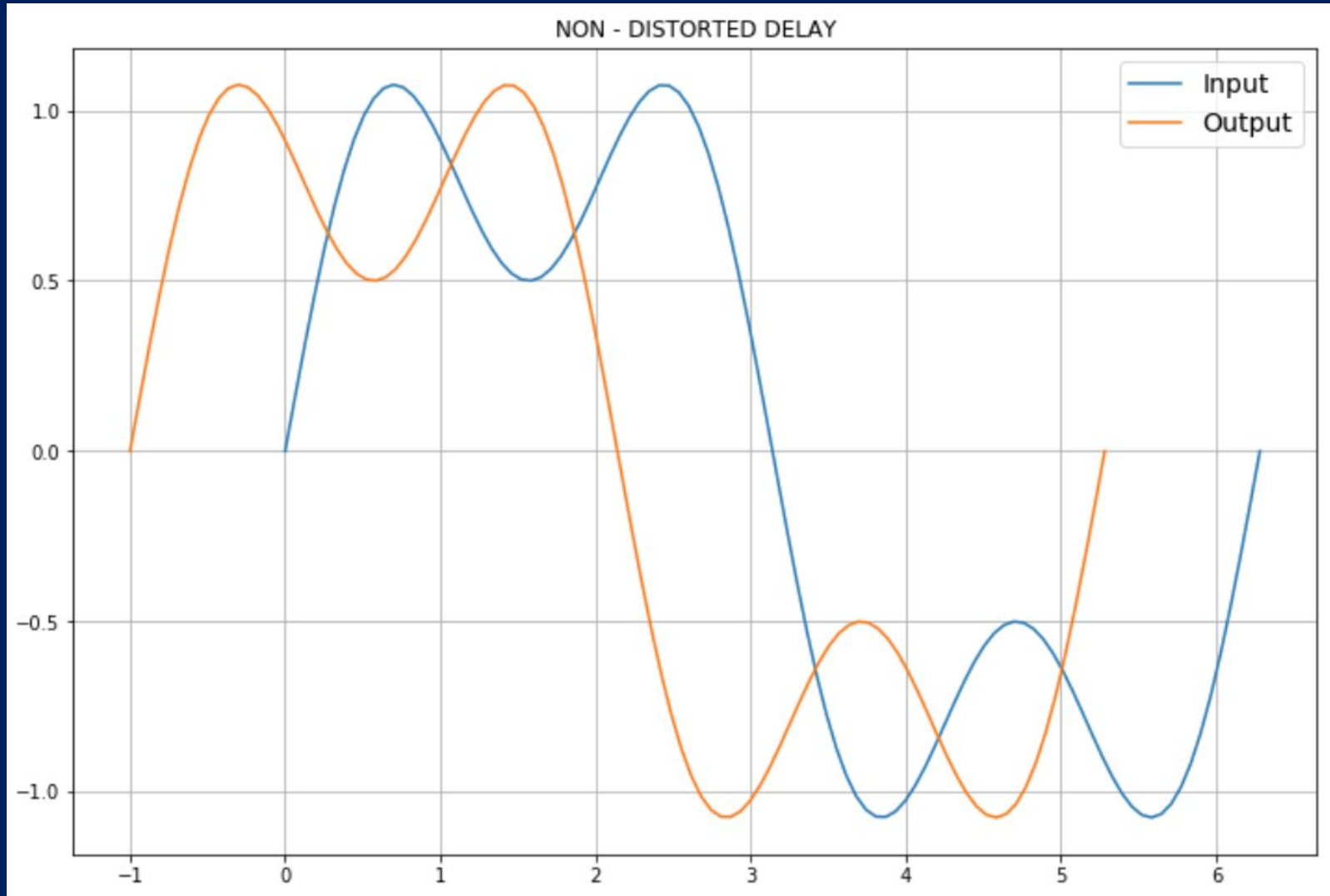
Distorting delays = different delays for different frequencies of the signal

Non - distorting delays = affects entire signal equally

Distorting delays (each signal frequency is delay by different value so the signal is distorted – has other shape)



Non - distorting delays = affects entire signal equally (each frequency is delay equally)



Both of these delays exist in physical system and can cause the problems:

1. controller use the old information in order to determine the current output
2. the controller needs to predict the future how to output impact the system

**Delays therefore causes that we need to lower the bandwidth or speed of controller.
If we do not lower the bandwidth so we can loose the stability of the system.**

Perfect: system without delay

Gm – Infinity

Pm – 120deg OK

$$\frac{2}{2s + 1}$$

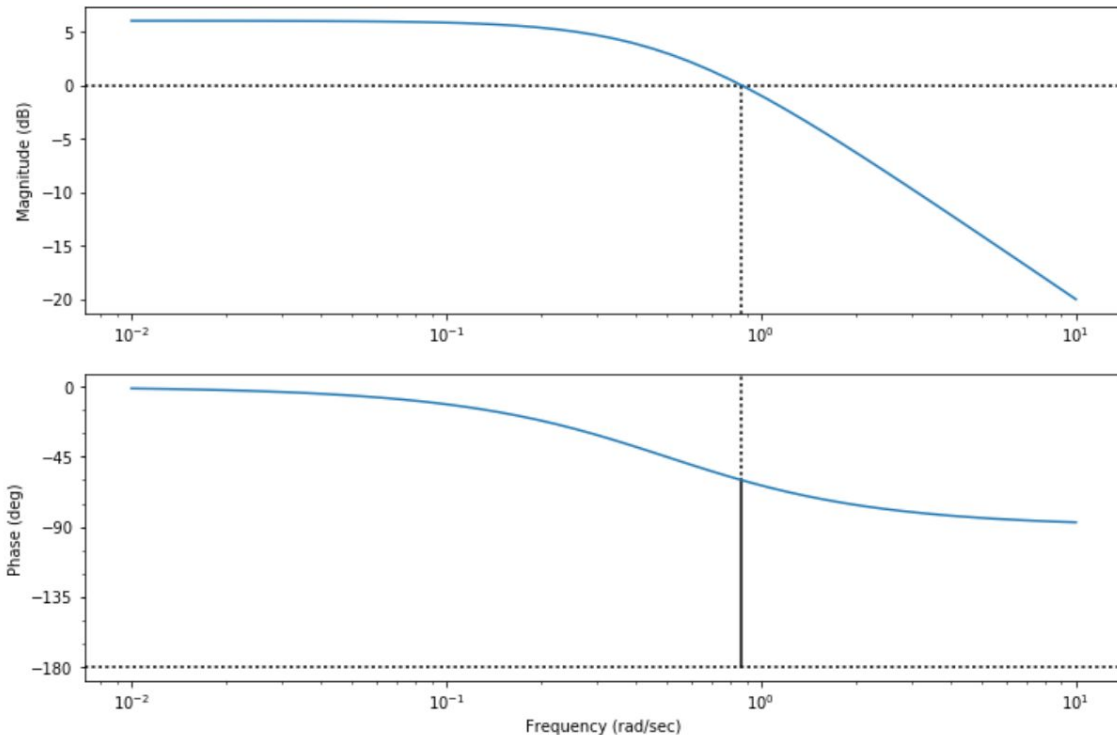
SYSTEM UNSTABLE TOO MUCH DELAY

Gm – 0.98

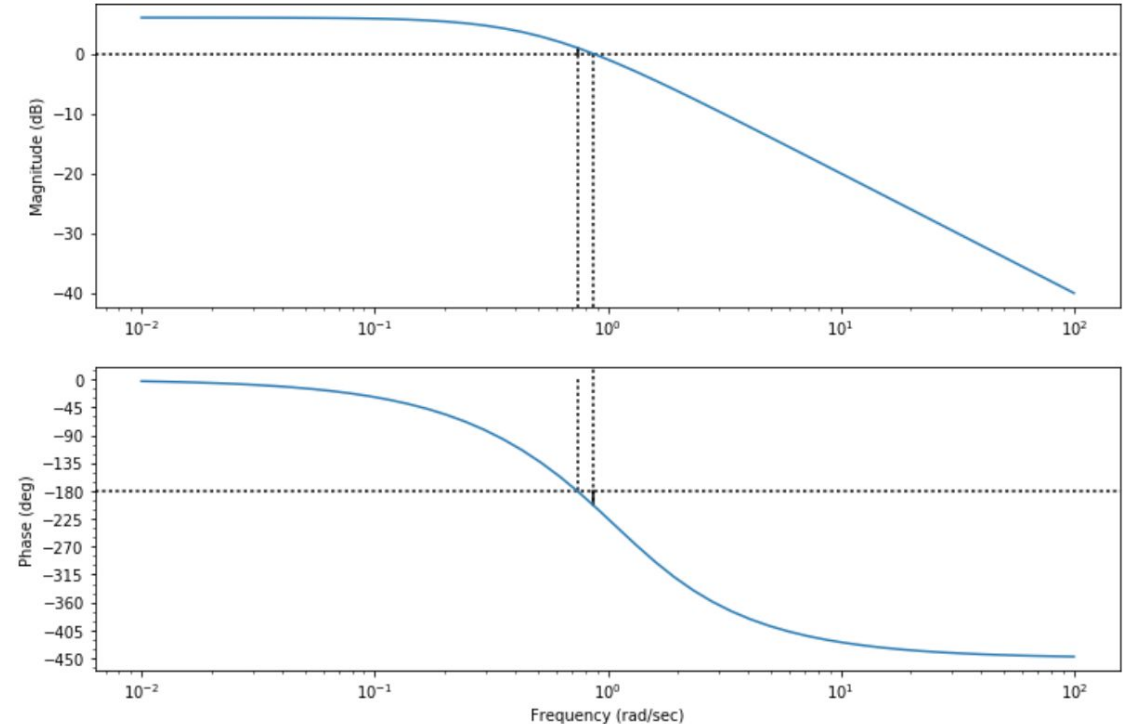
Pm – minus 22.77 deg. BAD

$$\frac{2}{2s + 1} e^{-3t}$$

Gm = inf dB (at nan rad/s), Pm = 120.00 deg (at 0.87 rad/s)



Gm = -0.98 dB (at 0.74 rad/s), Pm = -22.77 deg (at 0.87 rad/s)



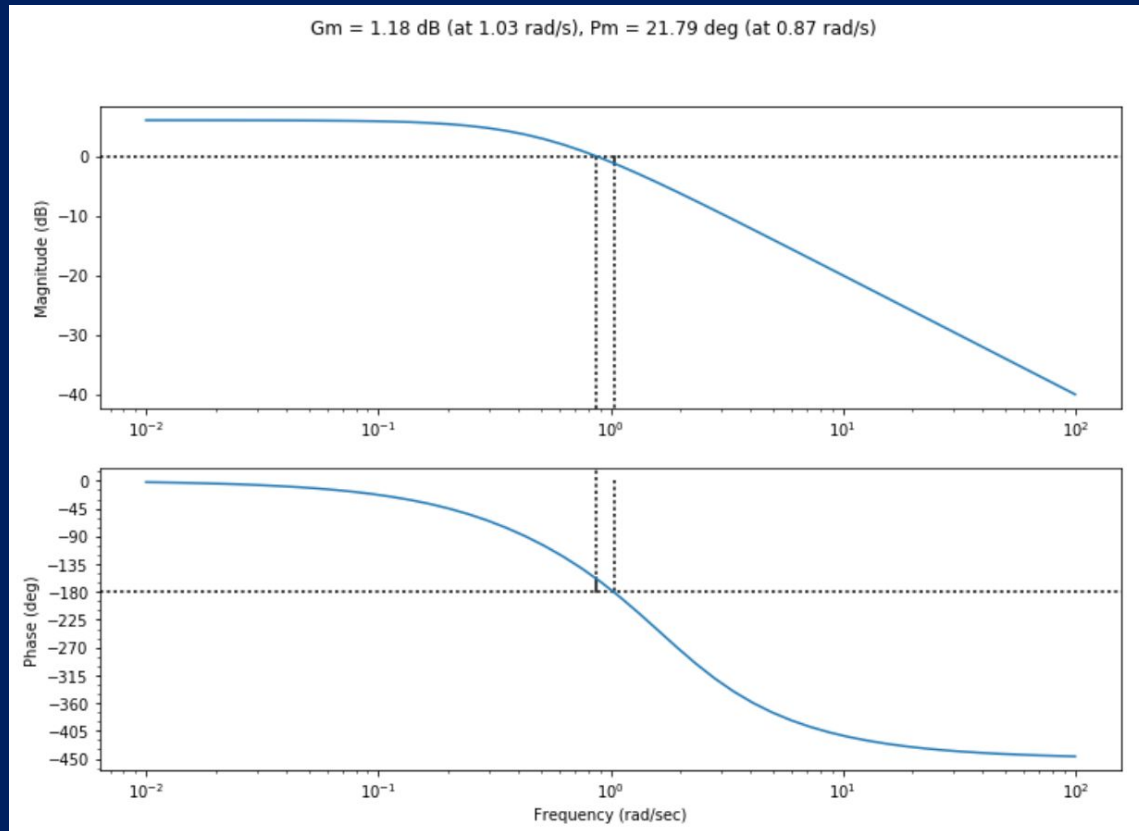
In order to increase the stability we need to shift the bandwidth of the system (lower cross-over frequency) so we need to decrease the gain so the system will be slower and less responsive !!!

System with delay: 0.5s

Gm drops to 1.16dB

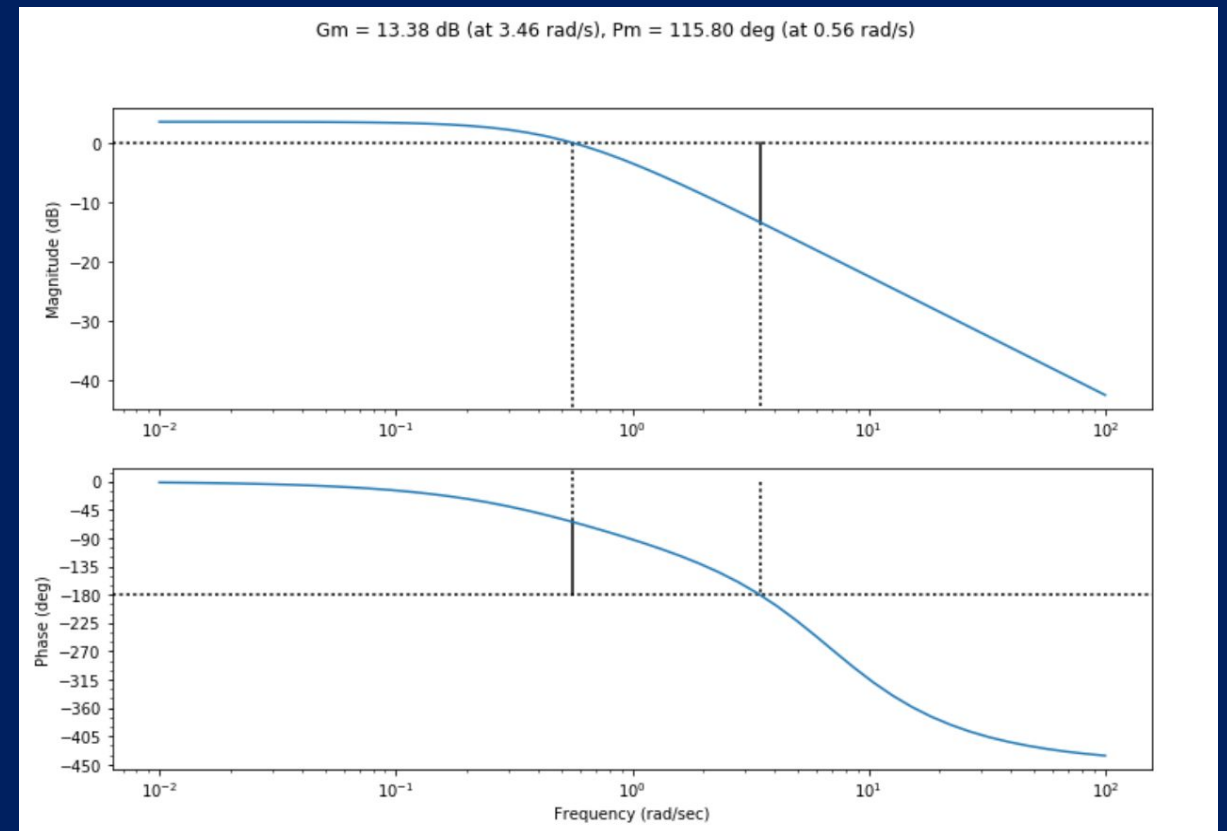
Pm drops to 21.8deg

$$\frac{2}{2s + 1} e^{-0.5t}$$



System with delay: 0.5s

$$\frac{1.5}{2s + 1} e^{-0.5t}$$



Bandwidth system limitation

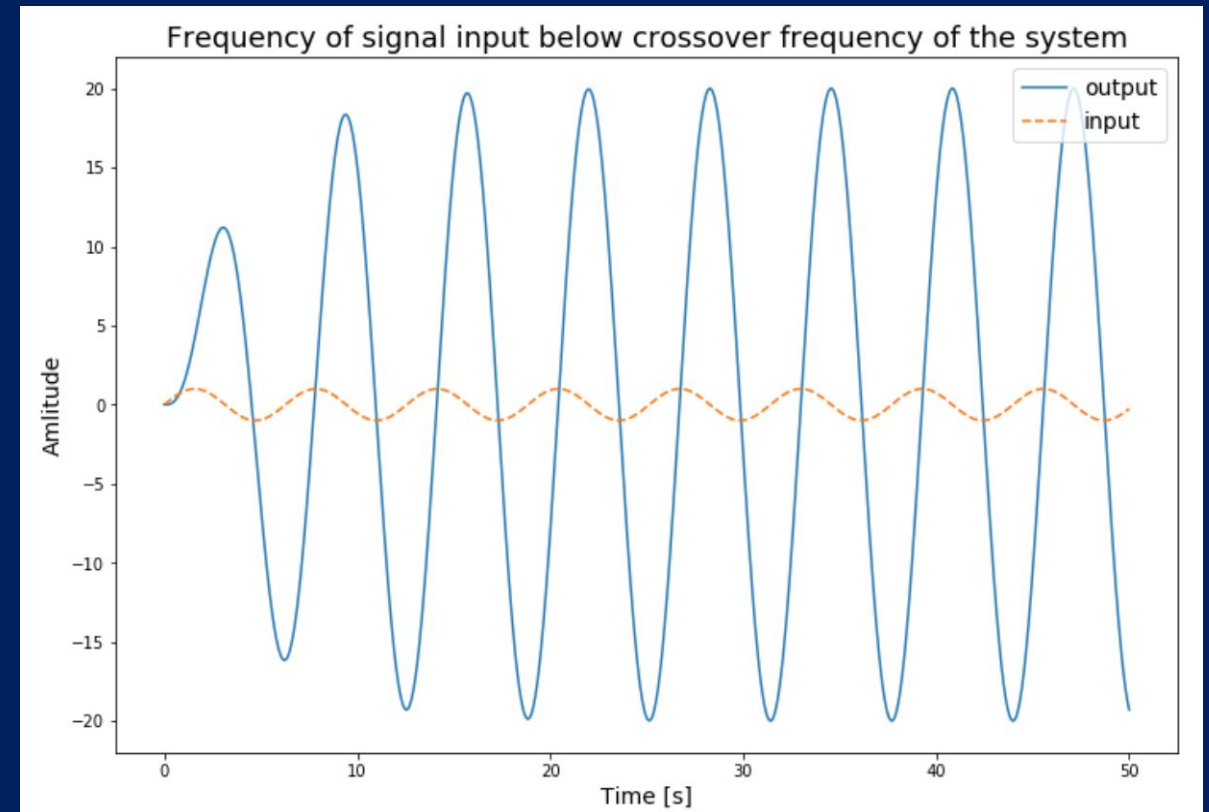
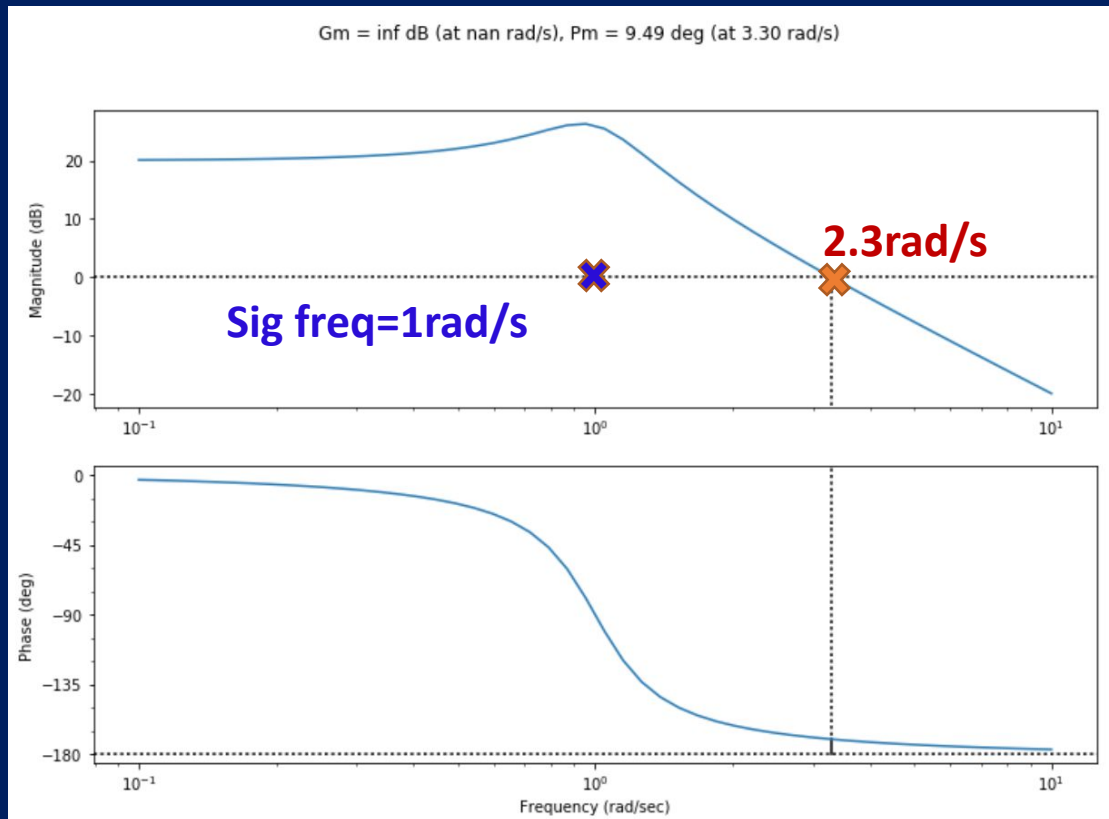
Transfer system function $\frac{10}{s^2 + 0.5s + 1}$

$\text{sig_input}(t) = \sin(1*t) \Rightarrow 1\text{rad/s}$

COW frequency = 2.3 rad/s

PM is too low = 9.49deg because we introduced system delay

The frequency of the input signal is below crossover (natural frequency = 2.3rad/s) of the system so amplitude for signal out follows the Body plot magnitude and in this case will be **amplified by factor 20**. Some time delay (phase shift) can be noticed => see Body plot for Phase change



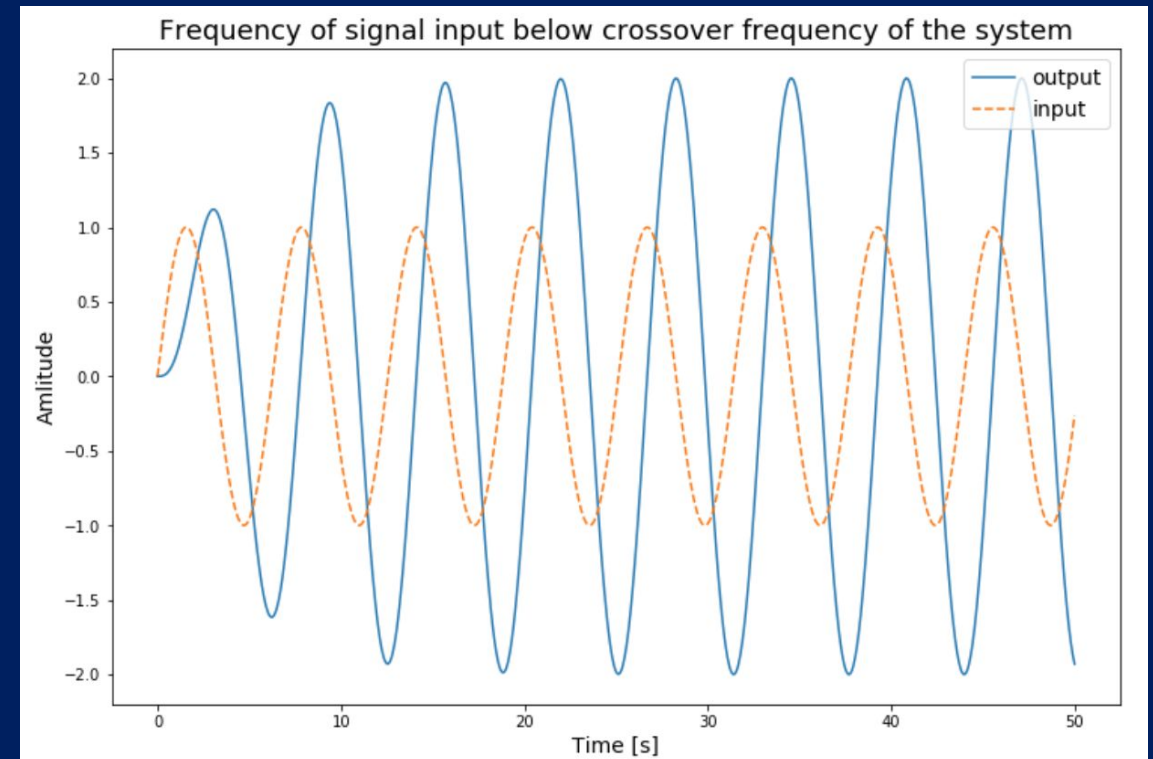
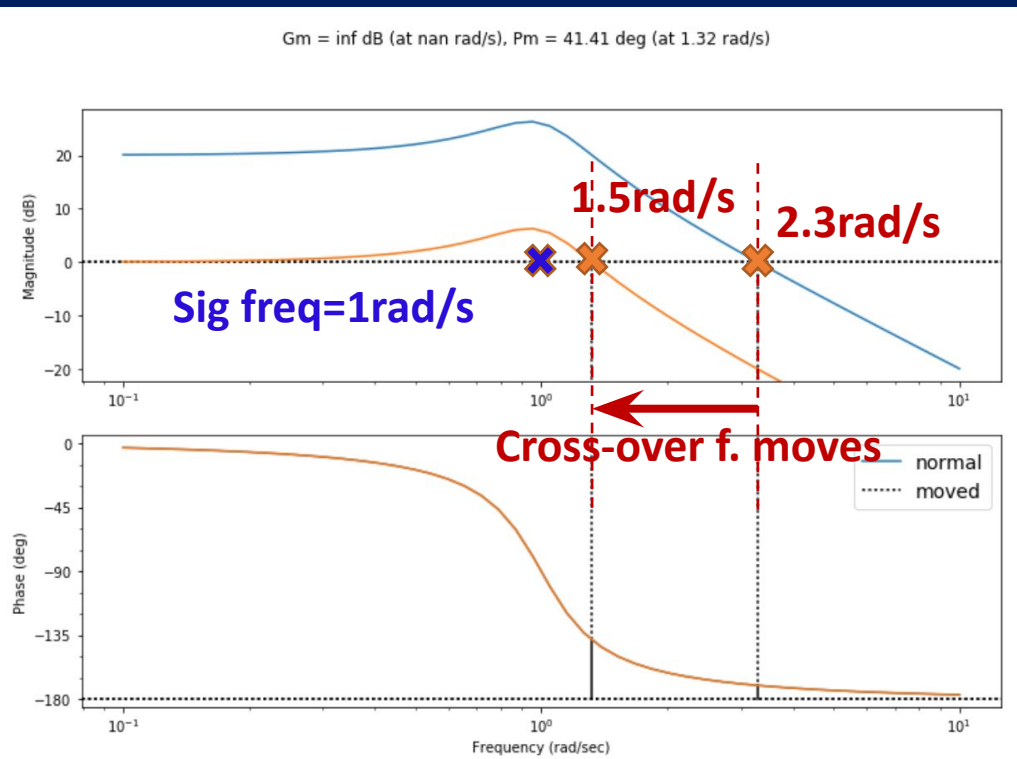
Now (because phase compensation due to delay in the system) we have to move crossover frequency to the left so our input signal will be **amplified only by factor 2** and damped for these frequencies which are higher then new cross-over (moved to left frequency) 1.5rad/s.

$$\text{sig_input}(t) = \sin(1*t) \Rightarrow 1\text{rad/s}$$

$$\text{COW frequency} = 1.5 \text{ rad/s}$$

$$\text{PM} = 40.41\text{deg}$$

The system is now less responsive and slower. Higher frequencies which "build" the stepper signal (which grows faster) are removed !!!



NOTCH FILTER (narrow band filter)

We need sometimes to remove only very specific noise (signal frequency) from power supply 50Hz or from flexible equipment (gears, joints, coupling, etc) in order to feed controller only with process (useful) signal.

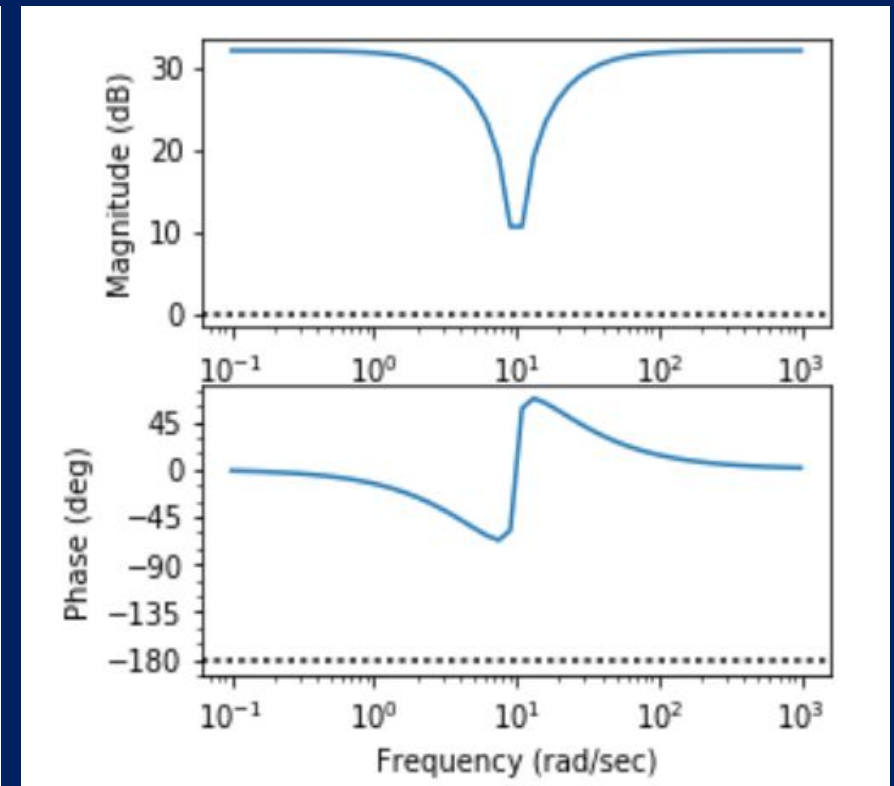
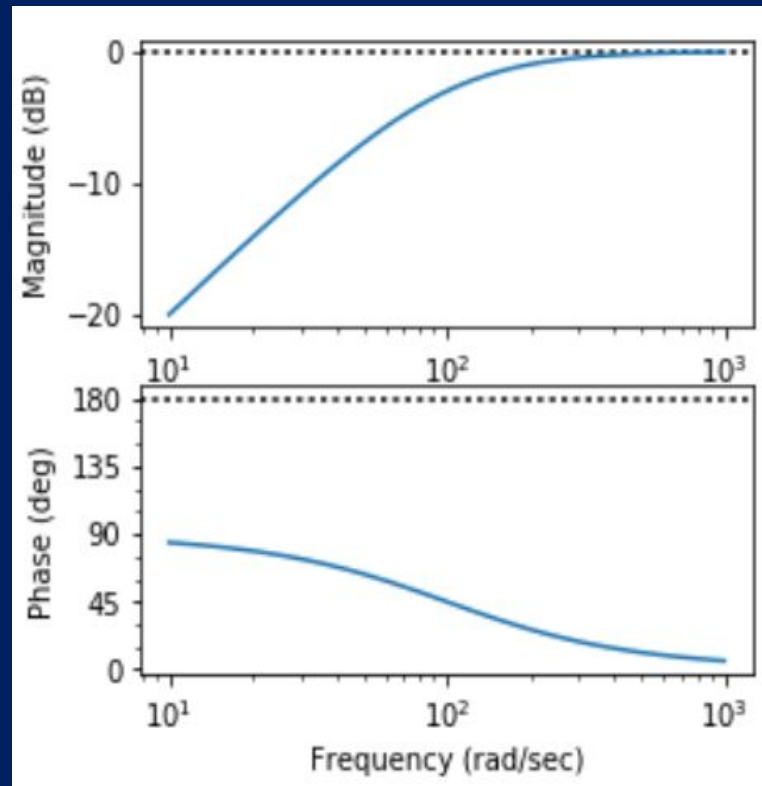
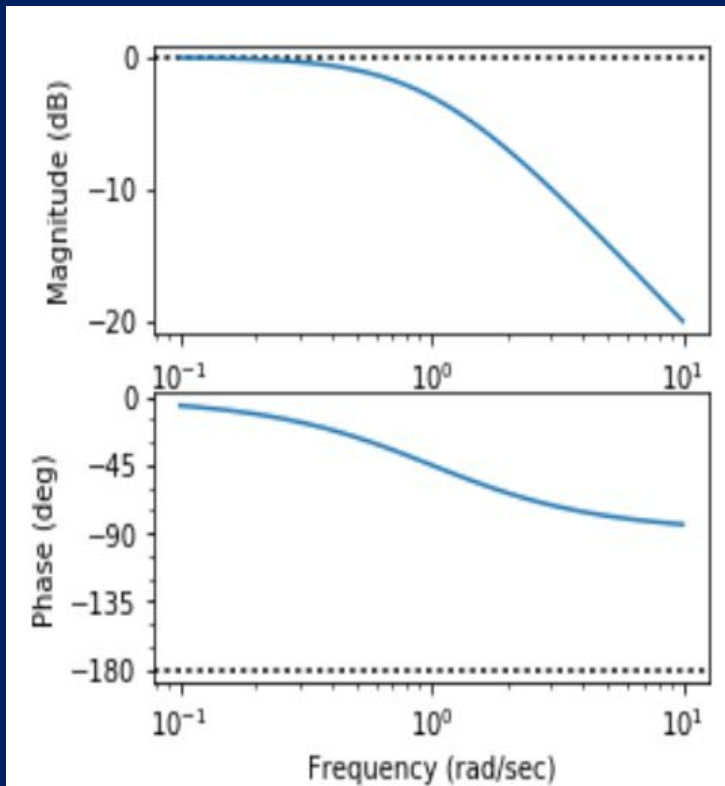
Low pass
cut-off=1rad/s $\frac{1}{s + 1}$

High pass
cut-off=100rad/s $\frac{s}{s + 100}$

Notch filter

Pass band = 5 – 20 rad/s

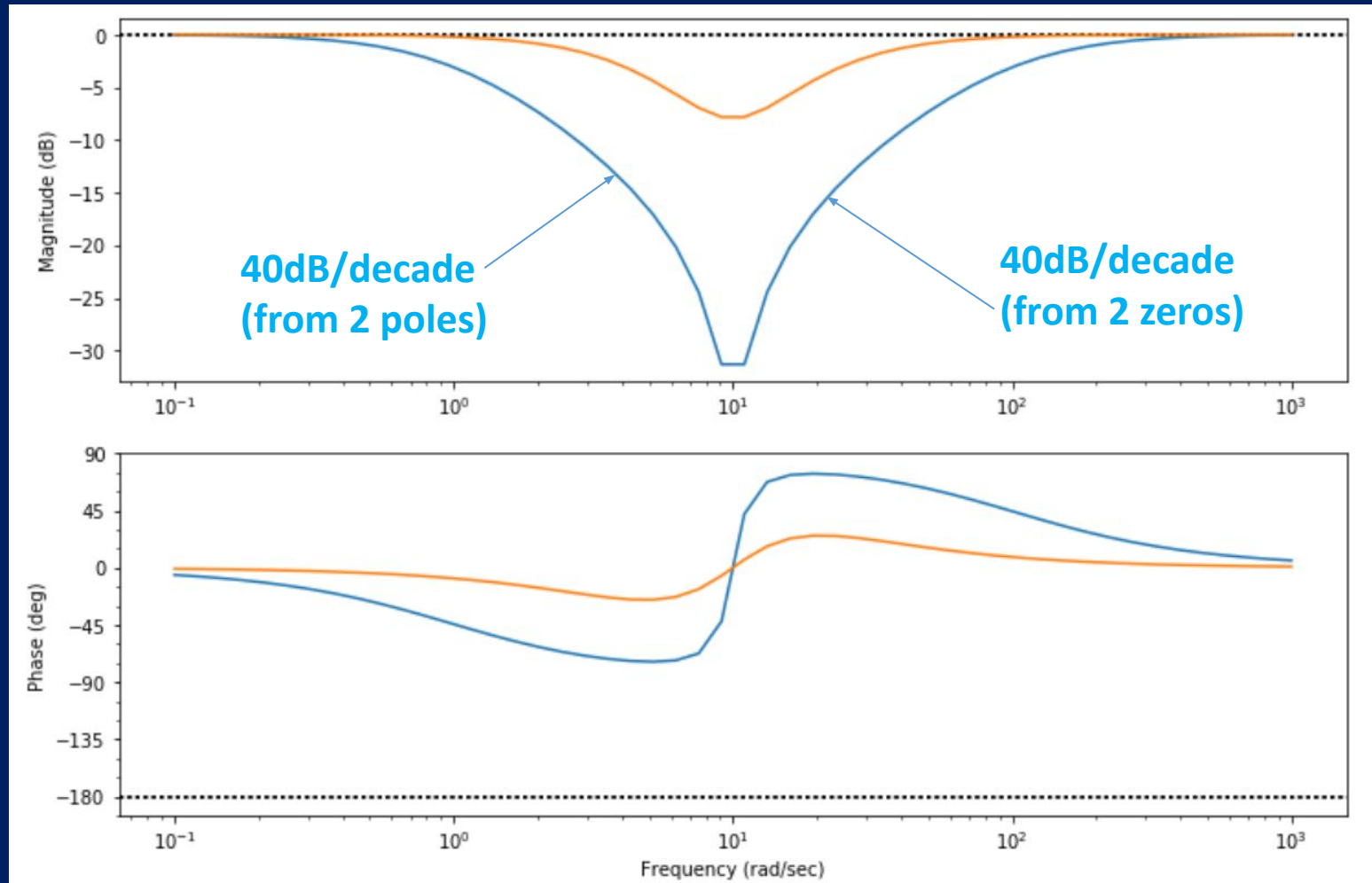
$$\frac{400s^2 + 400s + 40000}{10s^2 + 250s + 1000}$$



How to build a Notch filter?

The idea is to connect the low and high filter. But how to control depth of filter, while narrowing the pass band (keeping the depth in order to filter out requested frequency)?

Low and high pass filters. **Blue** original. **Orange** cut-off frequency for low pass shifted from 1rad/s to 5rad/s



WE USE STANDARD LOW PASS FILTER SECOND ORDER equation.

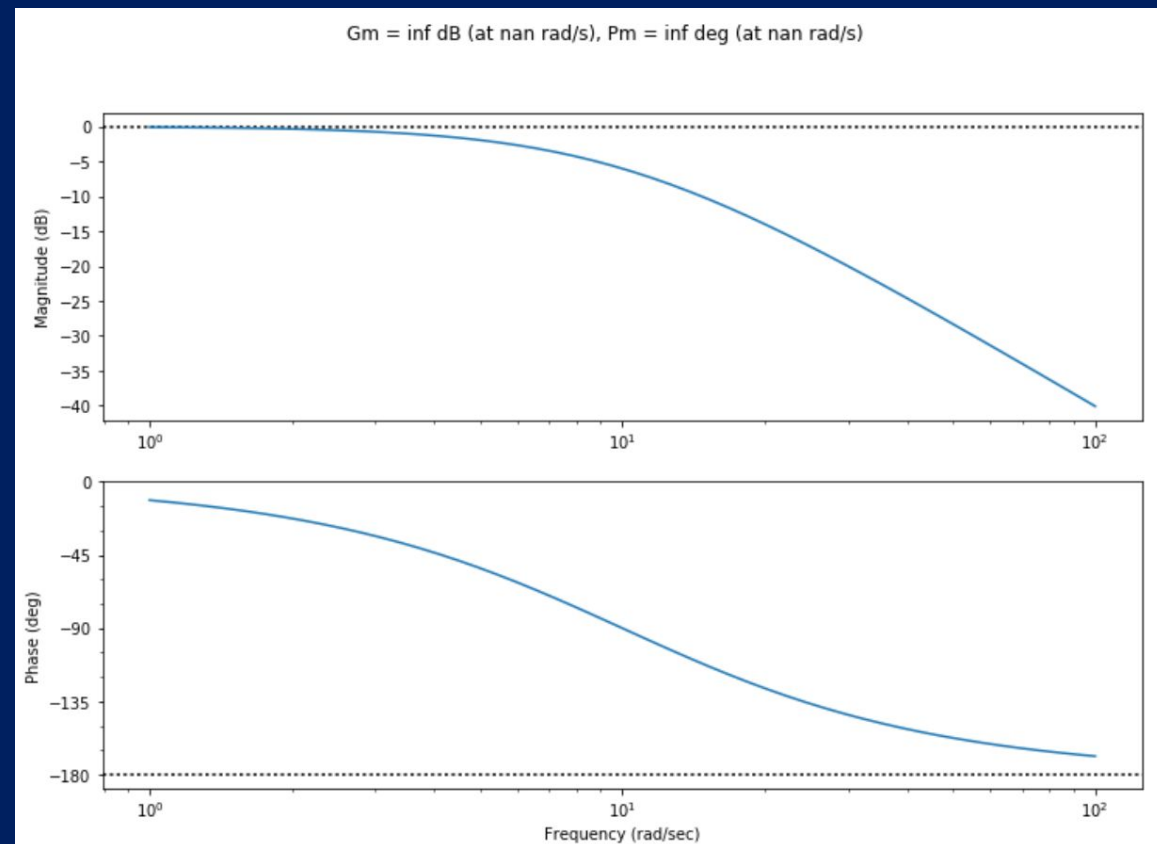
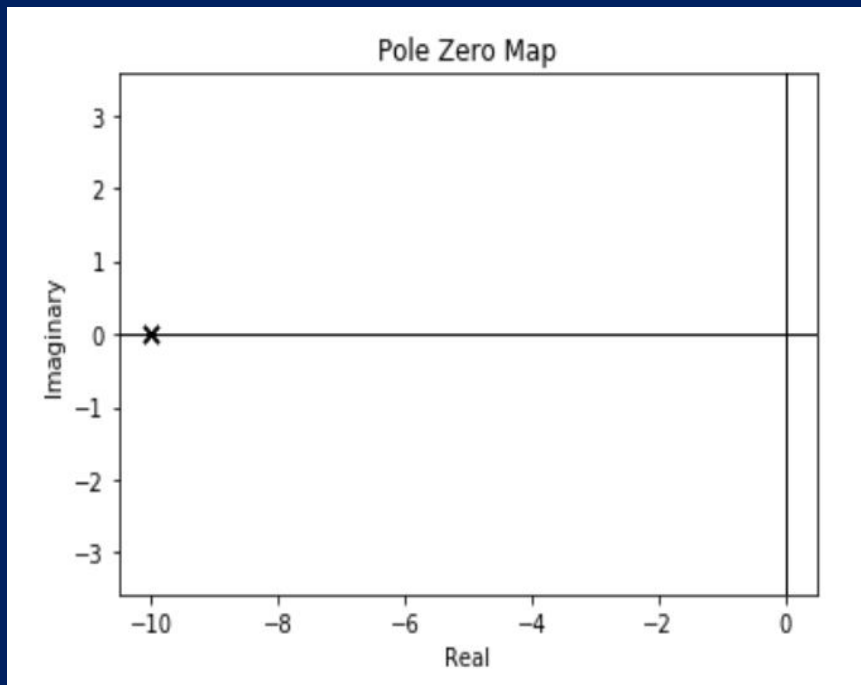
WE TRY TO IMPROVE DEPTH (INCREASE THE SLOPE OF GAIN FROM 40dB/decade to MAX)

$$\frac{\omega_n^2}{s^2 + 2\zeta\omega_n s + \omega_n^2}$$

$\omega_n = 10$ – natural frequency

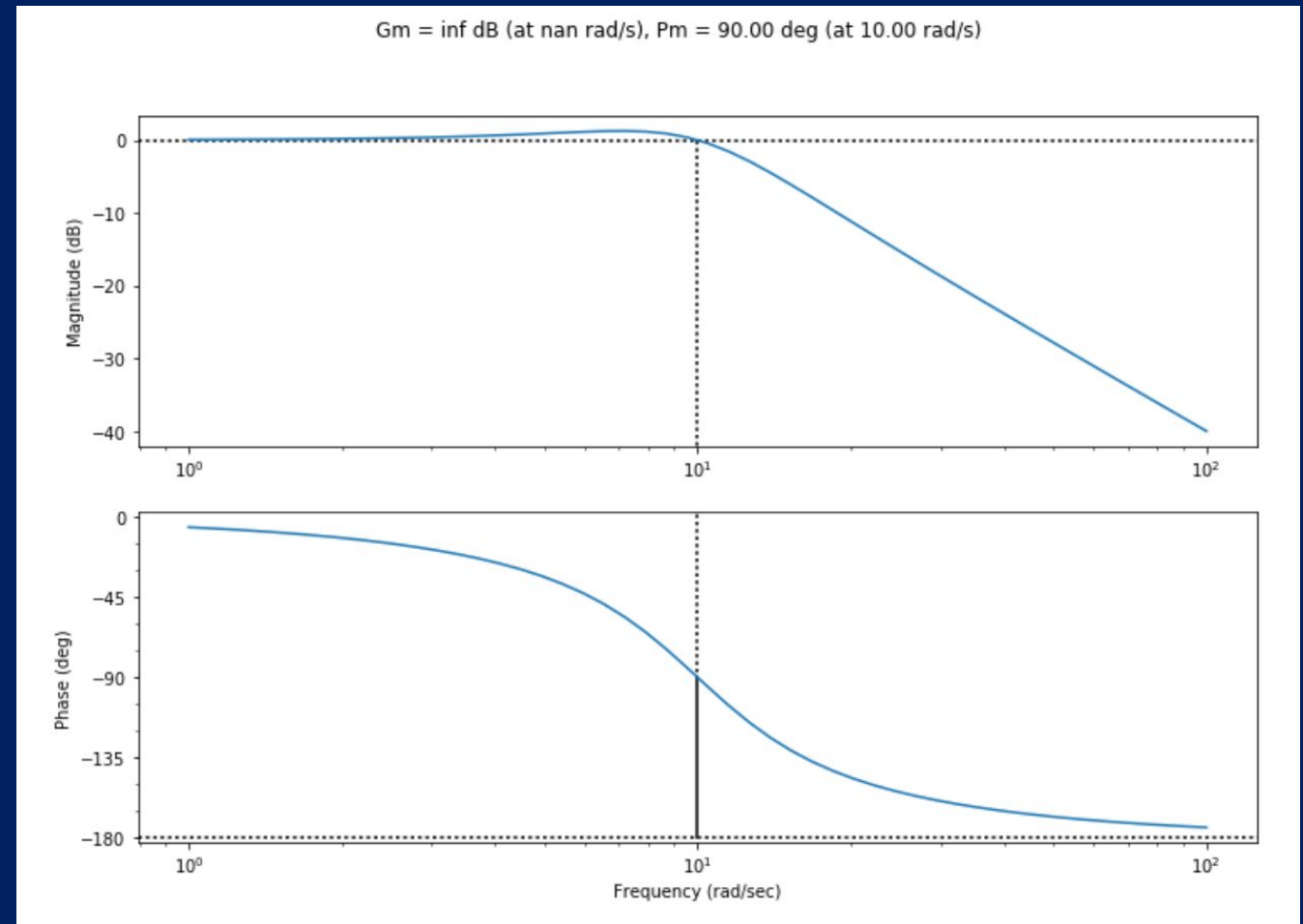
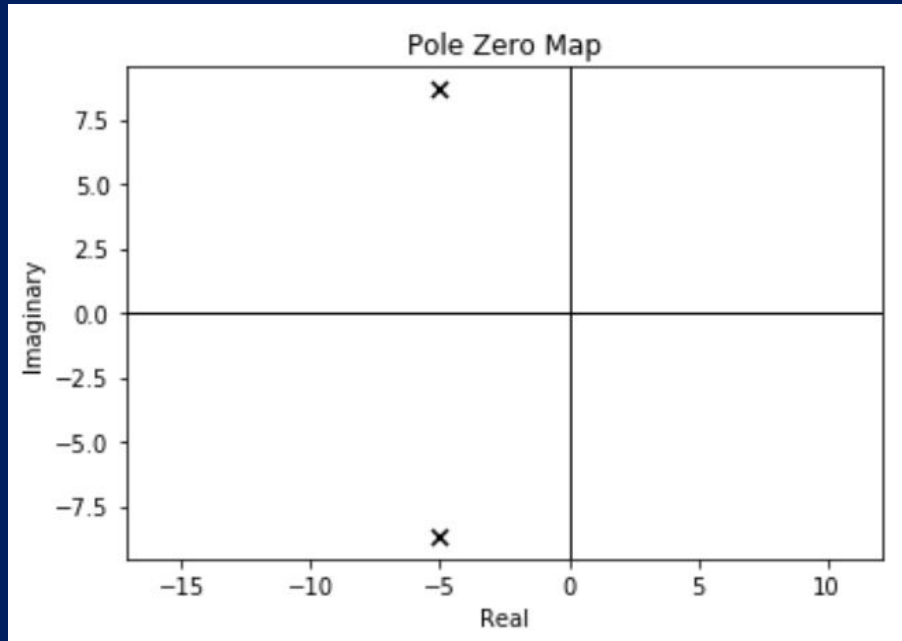
$\zeta = 1$ – dampning

$$\frac{100}{s^2 + 20s + 100}$$



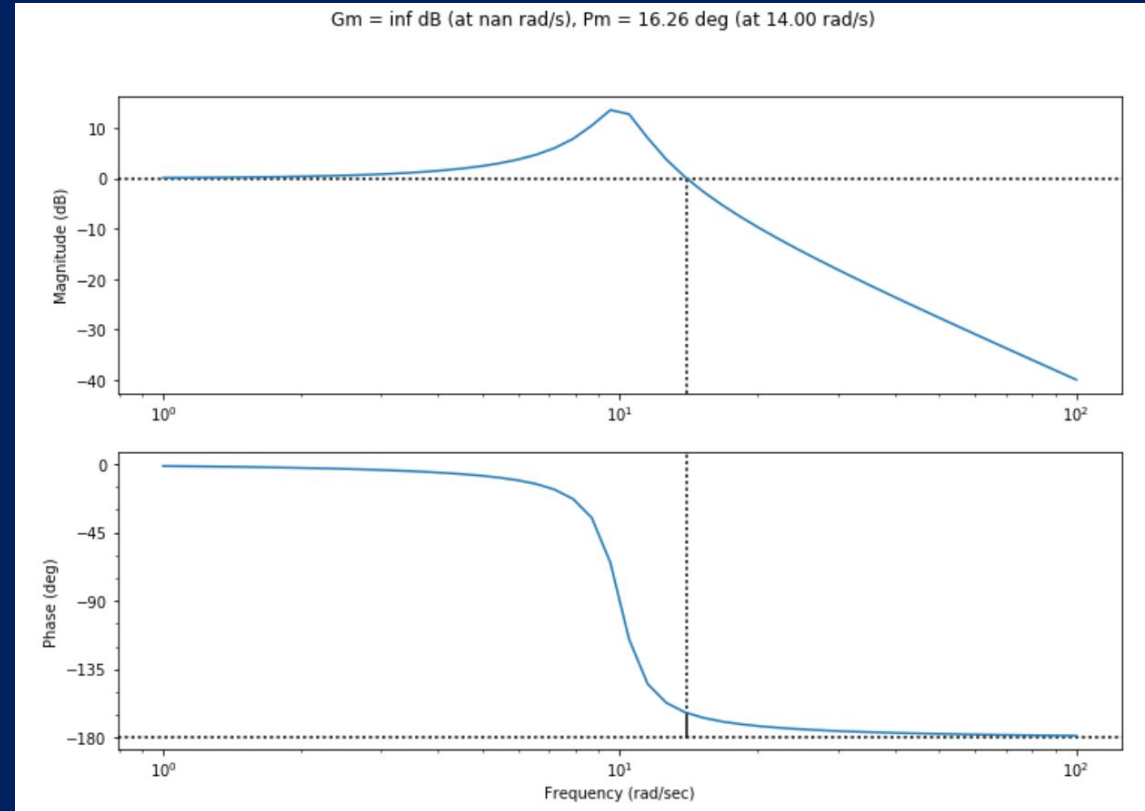
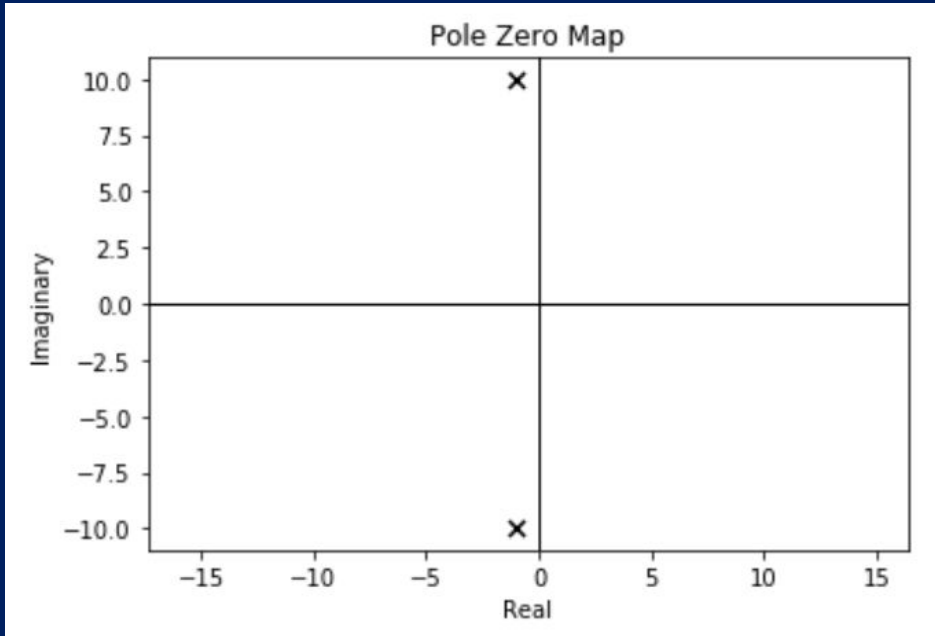
We lower damping to 0.5

$$\frac{100}{s^2 + 10s + 100}$$



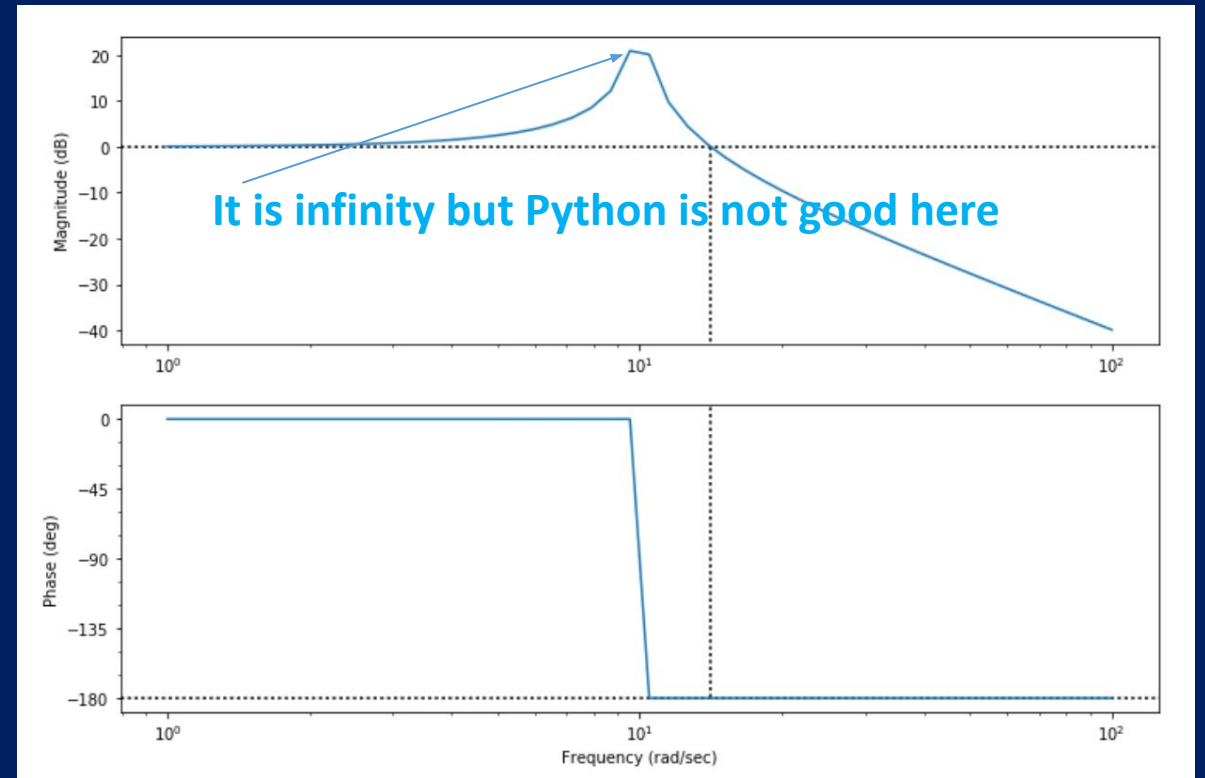
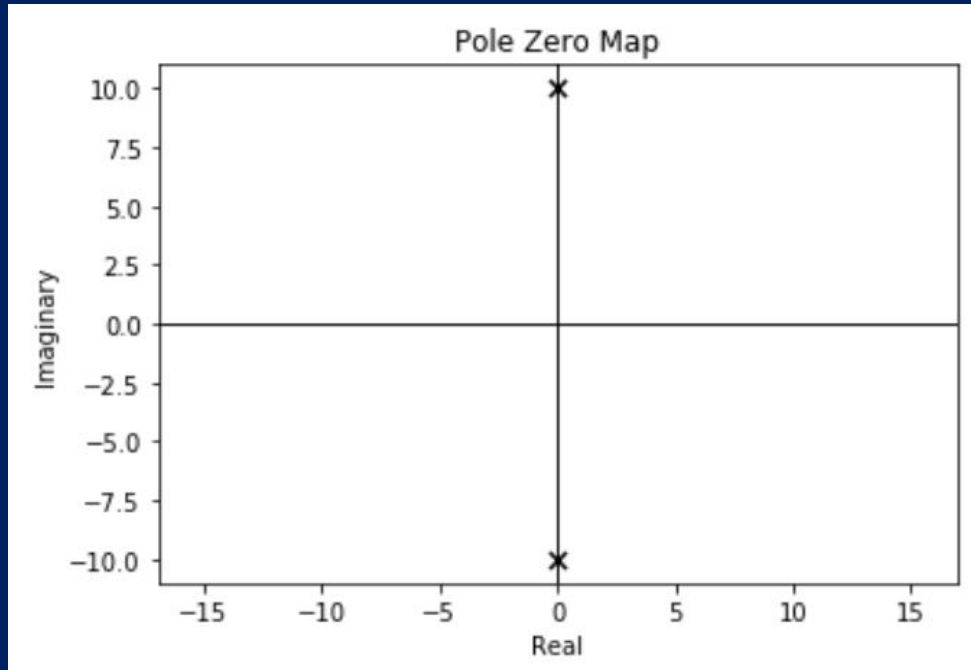
We lower damping to 0.1

$$\frac{100}{s^2 + 2s + 100}$$



We lower damping to 0

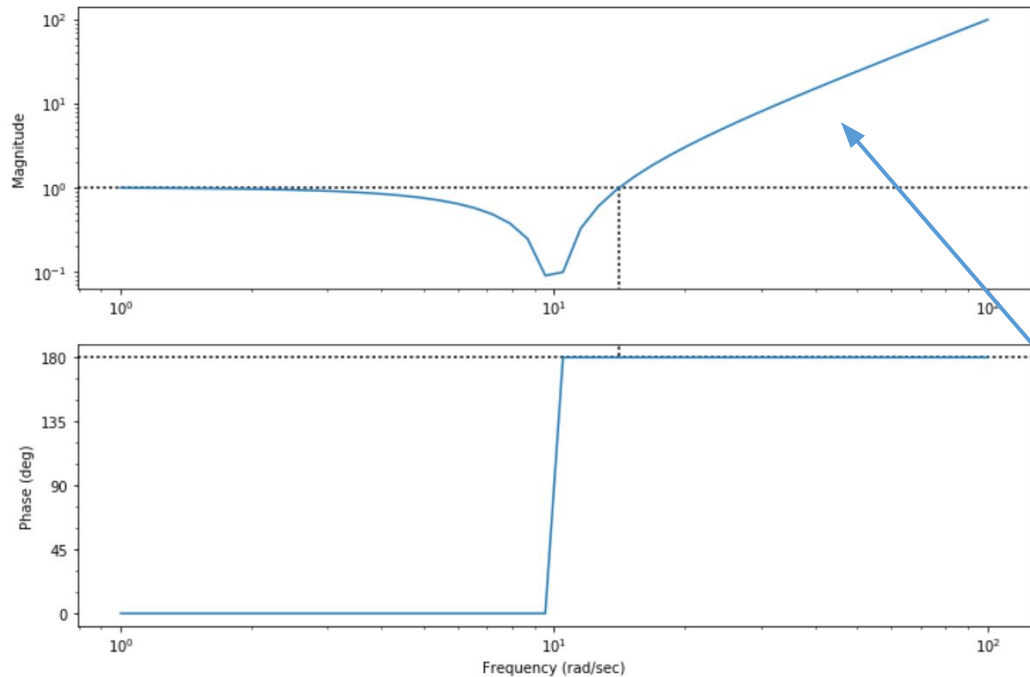
$$\frac{100}{s^2 + 100}$$



We flips this guy...

It is a Notch filter but flipped. Extremely high gain in natural frequency which normally we would like to avoid.

Gm = inf (at nan rad/s), Pm = -0.00 deg (at 14.14 rad/s)



It is almost perfect with this flipped transfer function but we have two problems:

1. high-frequency signals which are amplified by 40dB/decade since we have only two zeros (unanswered) and
2. the transfer function can not be physically realized because the numerator is greater than denominator

WE FIX THESE TWO PROBLEMS BY ADDING TWO POLES.

Each pole will drag the high frequency magnitude down by 20dB/decade and flatten our frequency response over natural frequency (crossover).

HOW to choose poles?

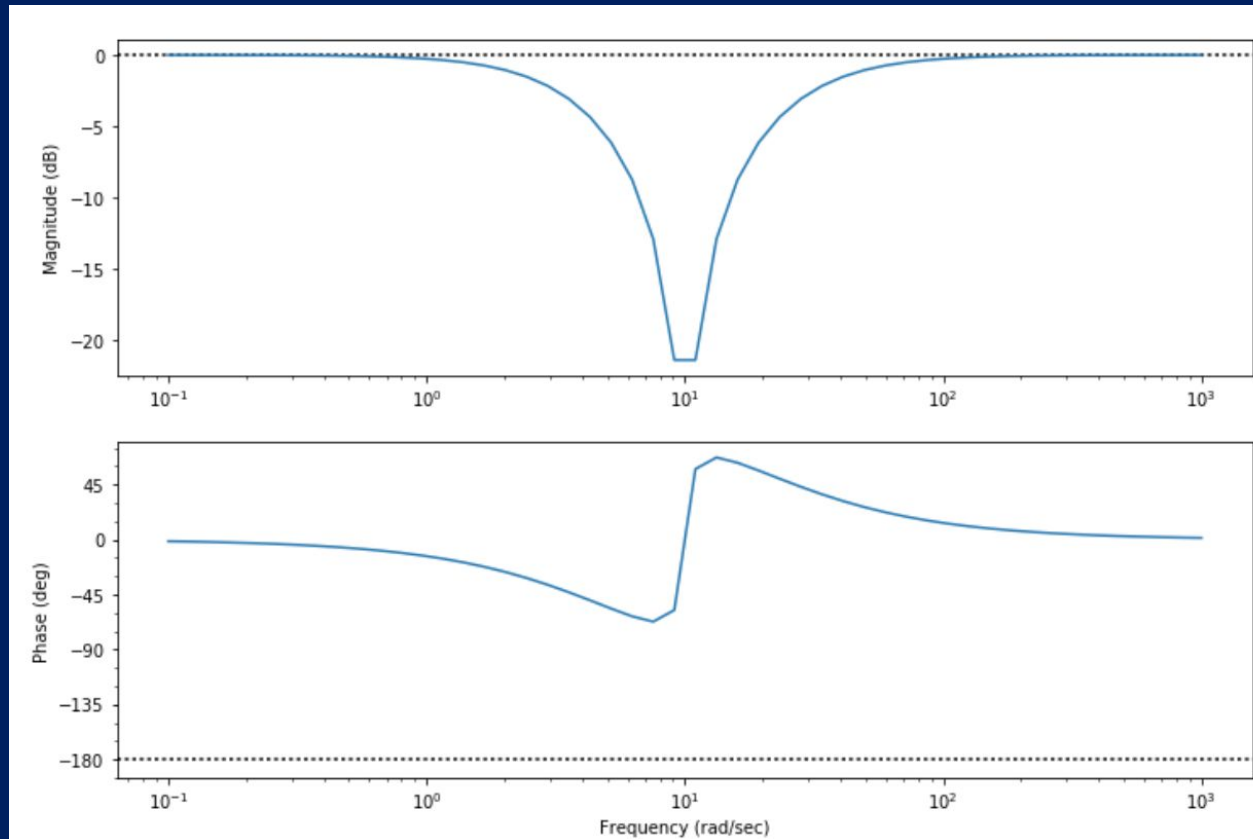
we use formula for pole which should be located below and above natural frequency.

Pole above cross
over frequency $= \frac{a \cdot \omega_n}{s + a \cdot \omega_n}$

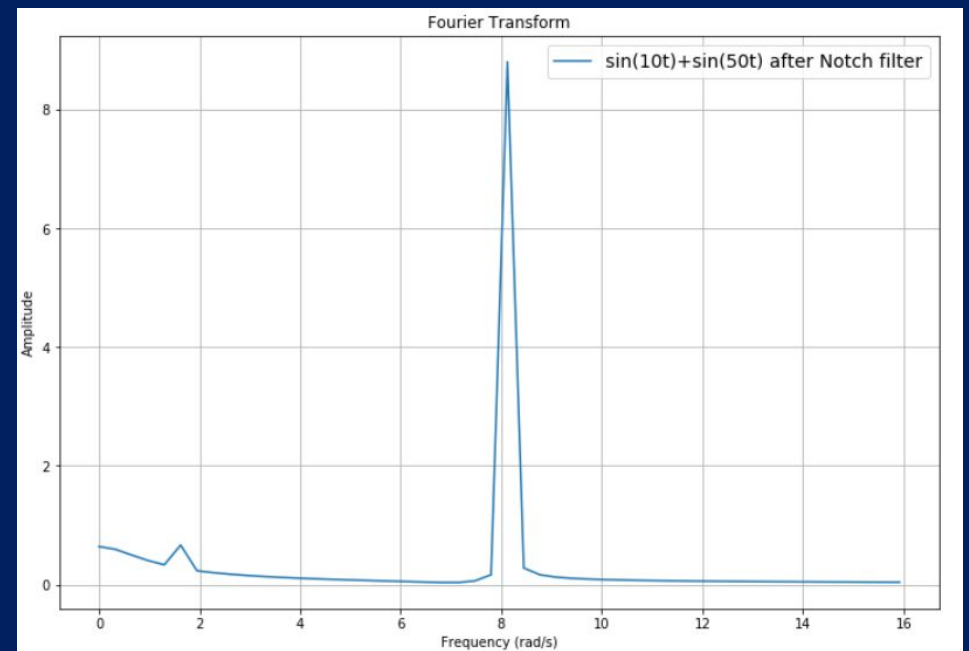
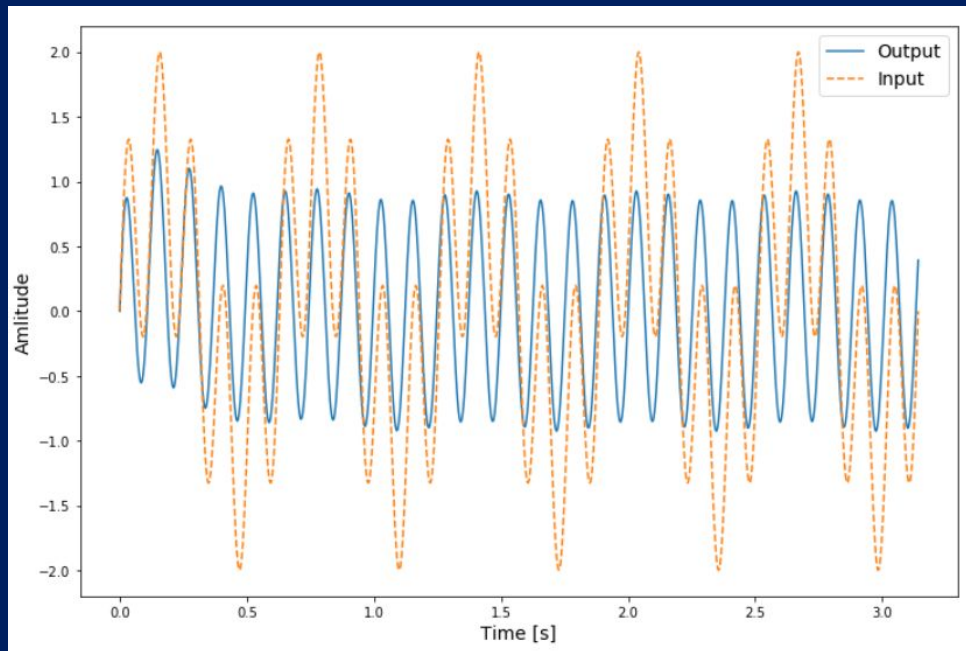
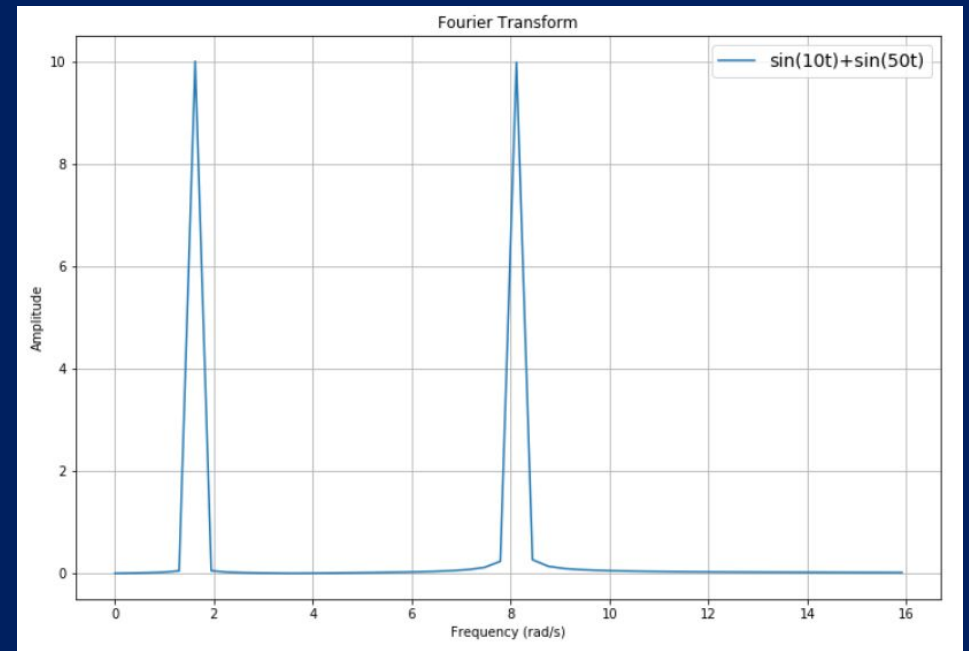
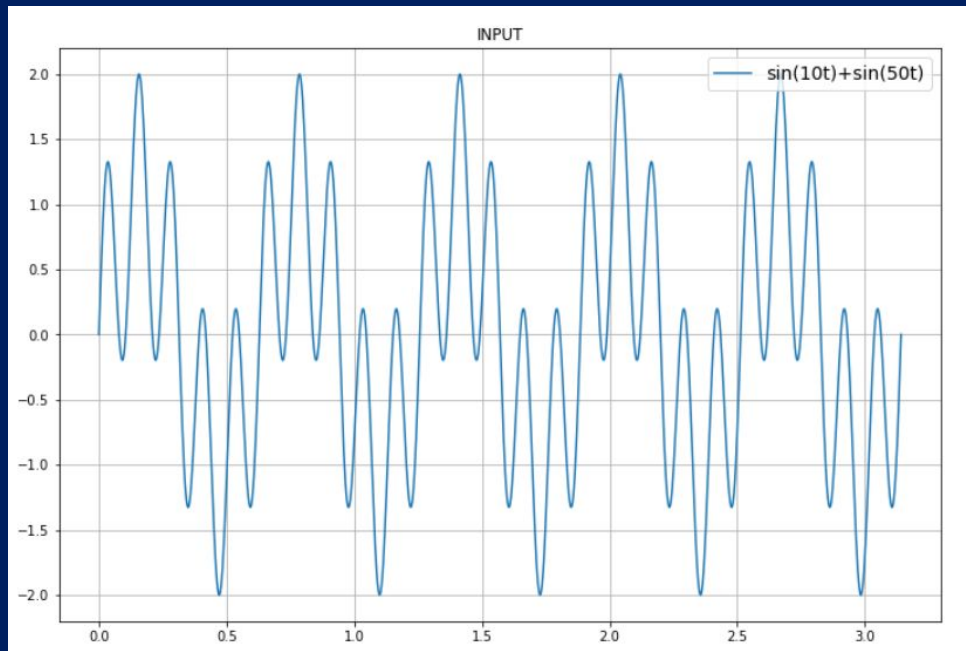
Pole lower cross
over frequency $= \frac{\frac{\omega_n}{a}}{s + \frac{\omega_n}{a}}$

$a = 2 \Rightarrow$ factor pole a time lower and higher than natural frequency

Notch filter



Notch filter in action. Input signal $\sin(10t) + \sin(50t)$. Filter cuts input signal frequency = 10rad/s as designed



I'LL BE BACK

