Discrete (Digital) Feedback Control:
Direct Design and Stability, etc.

ELEC 3004: **Systems**: Signals & Controls
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(with material from Dr. Paul Pounds and from Prof. Mark Cannon (Oxford *Discrete Systems*))

Lecture 21

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Next Time in Linear Systems ….

Week	Date	Lecture Title
1	27-Feb	Introduction
	1-Mar	Systems Overview
2	6-Mar	Signals & Signal Models
	8-Mar	System Models
3	13-Mar	Linear Dynamical Systems
	15-Mar	Sampling & Data Acquisition
4	20-Mar	Time Domain Analysis of Continuous Time Systems
	22-Mar	System Behaviour & Stability
5	27-Mar	Signal Representation
	29-Mar	Holiday
6	10-Apr	Frequency Response
	12-Apr	z-Transform
7	17-Apr	Noise & Filtering
	19-Apr	Analog Filters
8	24-Apr	Discrete-Time Signals
	26-Apr	Discrete-Time Systems
9	1-May	Digital Filters & IIR/FIR Systems
	3-May	Fourier Transform & DTFT
10	8-May	Introduction to Digital Control
	10-May	Stability of Digital Systems
11	15-May	PID & Computer Control
	17-May	~~Applications in Industry~~
12	22-May	State-Space
	24-May	Controllability & Observability
13	29-May	Information Theory/Communications & Review
	31-May	Summary and Course Review

Goals for the Week

- Stability of Digital Systems
- Lead/Lag Compensators
- **ZOH and Discretisation**

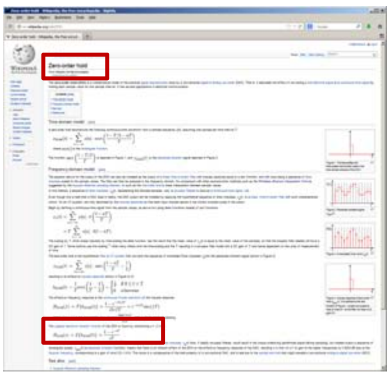
Today:

- Stability
- Design tricks

$\mathcal{L}$(ZOH)=??? : What is it?

$$\frac{1-e^{-Ts}}{Ts}$$

- Wikipedia

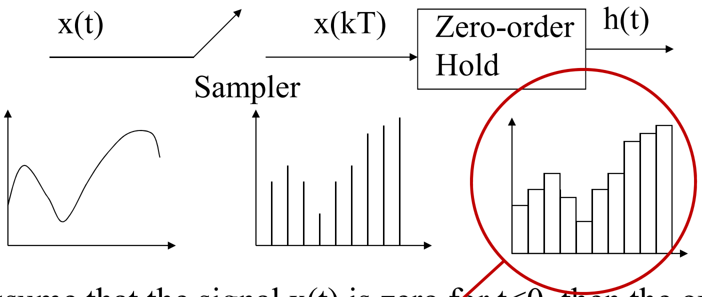


$$\frac{1-e^{-Ts}}{s}$$

- Lathi
- Franklin, Powell, Workman
- Franklin, Powell, Emani-Naeini
- Dorf & Bishop
- Oxford Discrete Systems: (Mark Cannon)
- MIT 6.002 (Russ Tedrake)
- Matlab

Proof!

Zero-order-hold (ZOH)



- Assume that the signal x(t) is zero for t<0, then the output h(t) is related to x(t) as follows:

$$h(t) = x(0)[1(t) - 1(t-T)] + x(T)[1(t-T) - 1(t-2T)] + \cdots$$
$$= \sum_{k=0}^{\infty} x(kT)[1(t - kT) - 1(t - (k+1)T)]$$

Transfer function of Zero-order-hold (ZOH)

- Recall the Laplace Transforms ($\mathcal{L}$) of:

$$\mathcal{L}[\delta(t)] = 1 \qquad \mathcal{L}[f(t-kT)] = F(s)e^{-kTs}$$
$$\mathcal{L}[\delta(t-kT)] = e^{-kTs} \qquad \mathcal{L}[1(t-kT)] = \frac{e^{-kTs}}{s}$$

- Thus the $\mathcal{L}$ of h(t) becomes:

$$\mathcal{L}[h(t)] = \mathcal{L}[\sum_{k=0}^{\infty} x(kT)[1(t - kT) - 1(t - (k+1)T)]]$$
$$= \sum_{k=0}^{\infty} x(kT)\mathcal{L}[1(t - kT) - 1(t - (k+1)T)] = \sum_{k=0}^{\infty} x(kT)[\frac{e^{-kTs}}{s} - \frac{e^{-(k+1)Ts}}{s}]$$
$$= \sum_{k=0}^{\infty} x(kT)\frac{e^{-kTs} - e^{-(k+1)Ts}}{s} = \sum_{k=0}^{\infty} x(kT)\frac{1-e^{-Ts}}{s}e^{-kTs} = \frac{1-e^{-Ts}}{s}\sum_{k=0}^{\infty} x(kT)e^{-kTs}$$

Transfer function of Zero-order-hold (ZOH)

… Continuing the $\mathcal{L}$ of h(t) …

$$\mathcal{L}[h(t)] = \mathcal{L}[\sum_{k=0}^{\infty} x(kT)[1(t - kT) - 1(t - (k+1)T)]]$$

$$= \sum_{k=0}^{\infty} x(kT)\mathcal{L}[1(t - kT) - 1(t - (k+1)T)] = \sum_{k=0}^{\infty} x(kT)[\frac{e^{-kTs}}{s} - \frac{e^{-(k+1)Ts}}{s}]$$

$$= \sum_{k=0}^{\infty} x(kT)\frac{e^{-kTs} - e^{-(k+1)Ts}}{s} = \sum_{k=0}^{\infty} x(kT)\frac{1 - e^{-Ts}}{s}e^{-kTs} = \frac{1 - e^{-Ts}}{s}\sum_{k=0}^{\infty} x(kT)e^{-kTs}$$

$$\rightarrow X(s) = \mathcal{L}\left[\sum_{k=0}^{\infty} x(kT)\delta(t - kT)\right] = \sum_{k=0}^{\infty} x(kT)e^{-kTs}$$

$$\therefore H(s) = \mathcal{L}[h(t)] = \frac{1 - e^{-Ts}}{s}\sum_{k=0}^{\infty} x(kT)e^{-kTs} = \frac{1 - e^{-Ts}}{s}X(s)$$

➔ Thus, giving the transfer function as:

$$G_{ZOH}(s) = \frac{H(s)}{X(s)} = \frac{1 - e^{-Ts}}{s} \xrightarrow{\mathcal{Z}} G_{ZOH}(z) = \frac{\left(1 - e^{-aT}\right)}{z - e^{-aT}}$$

Lead/lag compensation

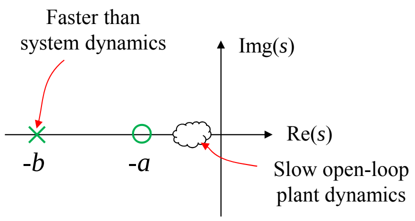
- Serve different purposes, but have a similar dynamic structure:

$$D(s) = \frac{s + a}{s + b}$$

Note:

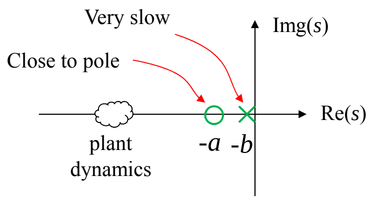
Lead-lag compensators come from the days when control engineers cared about constructing controllers from networks of op amps using frequency-phase methods. These days pretty much everybody uses PID, but you should at least know what the heck they are in case someone asks.

Lead compensation: $a < b$



- Acts to decrease rise-time and overshoot
  - Zero draws poles to the left; adds phase-lead
  - Pole decreases noise
- Set a near desired ω_n; set b at ~3 to 20x a

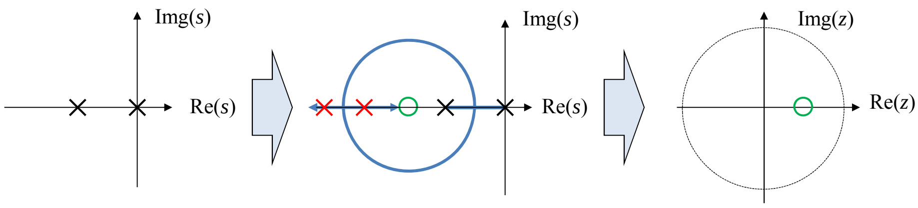
Lag compensation: $a > b$



- Improves steady-state tracking
  - Near pole-zero cancellation; adds phase-lag
  - Doesn't break dynamic response (too much)
- Set b near origin; set a at ~3 to 10x b

Emulation design process

1. Derive the dynamic system model ODE
2. Convert it to a continuous transfer function
3. Design a continuous controller
4. Convert the controller to the z-domain
5. Implement difference equations in software



Recap: Emulation Design Method 1: Tustin's method

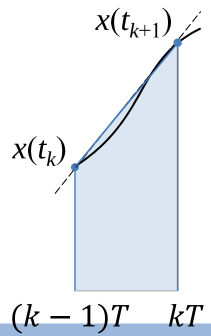
- Tustin uses a trapezoidal integration approximation (compare Euler's rectangles)
- Integral between two samples treated as a straight line:

$$u(kT) = \frac{T}{2}[x(k-1) + x(k)]$$

Taking the derivative, then z-transform yields:

$$s = \frac{2}{T}\frac{z-1}{z+1}$$

which can be substituted into continuous models



Recap: Emulation Design Method 2: Matched pole-zero

- If $z = e^{sT}$, why can't we just make a direct substitution and go home?

$$\frac{Y(s)}{X(s)} = \frac{s+a}{s+b} \Rightarrow \frac{Y(z)}{X(z)} = \frac{z-e^{-aT}}{z-e^{-bT}}$$

- Kind of!
  - Still an approximation
  - Produces quasi-causal system (hard to compute)
  - Fortunately, also very easy to calculate.

Matched pole-zero

The process:

1. Replace continuous poles and zeros with discrete equivalents:

$$(s+a) \Rightarrow (z - e^{-aT})$$

2. Scale the discrete system DC gain to match the continuous system DC gain

3. If the order of the denominator is higher than the enumerator, multiply the numerator by $(z+1)$ until they are of equal order*

* This introduces an averaging effect like Tustin's method

Modified matched pole-zero

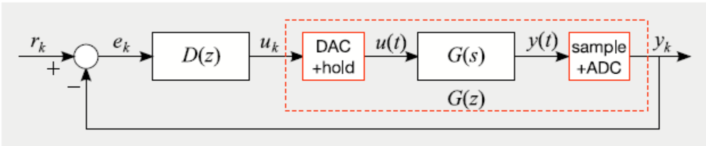
- We're prefer it if we didn't require instant calculations to produce timely outputs
- Modify step 2 to leave the dynamic order of the numerator one less than the denominator
  - Can work with slower sample times, and at higher frequencies

Discrete design process

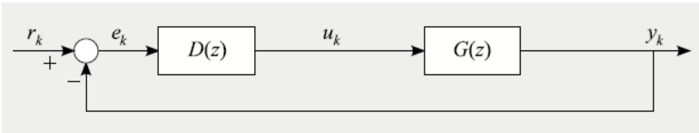
- Handy rules of thumb:
  - Sample rates can be as low as twice the system bandwidth
    - but 5 to 10× for "stability"
    - 20 to 30 × for better performance
  - A zero at $z = -1$ makes the discrete root locus pole behaviour more closely match the s-plane
  - Beware "dirty derivatives"
    - dy/dt terms derived from sequential digital values are called 'dirty derivatives' – these are especially sensitive to noise!
    - Employ actual velocity measurements when possible

Designing in the Purely Discrete…

Analyse/design a discrete controller $D(z)$:



by considering the purely discrete time system:



Closed loop system tranfer function: $\dfrac{Y(z)}{R(z)} = \dfrac{G(z)D(z)}{1 + G(z)D(z)}$

How do the closed loop poles relate to $\rightarrow$ stability?

$\rightarrow$ performance?

Direct Design:
Second Order Digital Systems

Consider the z-transform of a decaying exponential signal:

$y(t) = e^{-at}\cos(bt)\,\mathcal{U}(t)$ ($\mathcal{U}(t)$ = unit step)

- ⋆ sample: $y(kT) = r^k\cos(k\theta)\,\mathcal{U}(kT)$ with $r = e^{-aT}$ & $\theta = bT$
- ⋆ transform: $Y(z) = \dfrac{1}{2}\dfrac{z}{(z - re^{j\theta})} + \dfrac{1}{2}\dfrac{z}{(z - re^{-j\theta})}$

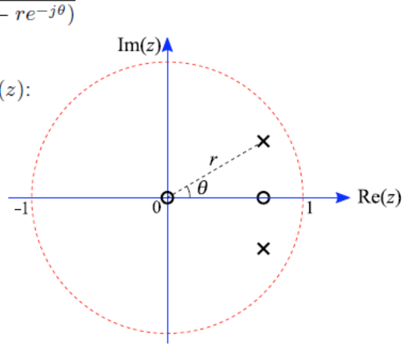
$$= \frac{z(z - r\cos\theta)}{(z - re^{j\theta})(z - re^{-j\theta})}$$

- ⋆ e.g. y_k is the pulse response of $G(z)$:

$$G(z) = \frac{z(z - r\cos\theta)}{(z - re^{j\theta})(z - re^{-j\theta})}$$

poles: $\begin{cases} z = re^{j\theta} \\ z = re^{-j\theta} \end{cases}$

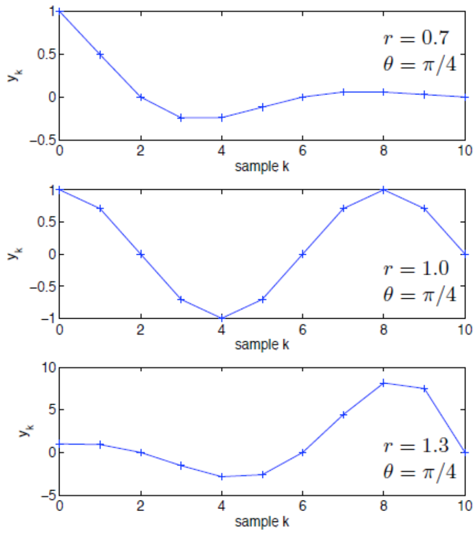
zeros: $\begin{cases} z = 0 \\ z = r\cos\theta \end{cases}$



Response of 2nd order system [1/3]

Responses for varying r:

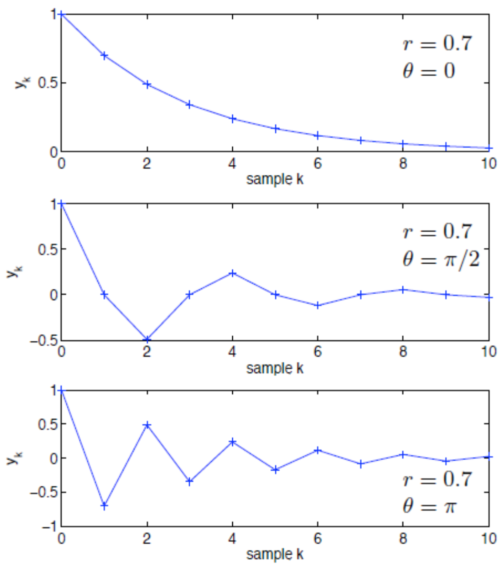
- $r < 1$
  $\Downarrow$
  exponentially decaying envelope
- $r = 1$
  $\Downarrow$
  sinusoidal response with $2\pi/\theta$ samples per period
- $r > 1$
  $\Downarrow$
  exponentially increasing envelope



Response of 2nd order system [2/3]

Responses for varying θ:

- $\theta = 0$
  $\Downarrow$
  decaying exponential
- $\theta = \pi/2$
  $\Downarrow$
  $2\pi/\theta = 4$ samples per period
- $\theta = \pi$
  $\Downarrow$
  2 samples per period



Response of 2nd order system [3/3]

Some special cases:

- for $\theta = 0$, $Y(z)$ simplifies to:

$$Y(z) = \frac{z}{z - r}$$

$\Longrightarrow$ exponentially decaying response

- when $\theta = 0$ and $r = 1$:

$$Y(z) = \frac{z}{z - 1}$$

$\Longrightarrow$ unit step

- when $r = 0$:

$$Y(z) = 1$$

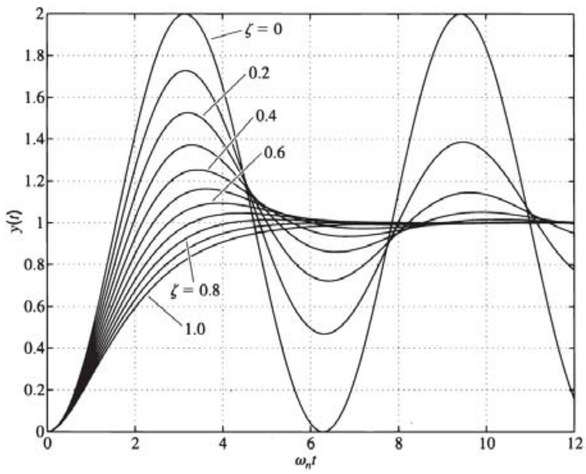
$\Longrightarrow$ unit pulse

- when $\theta = 0$ and $-1 < r < 0$:

samples of alternating signs

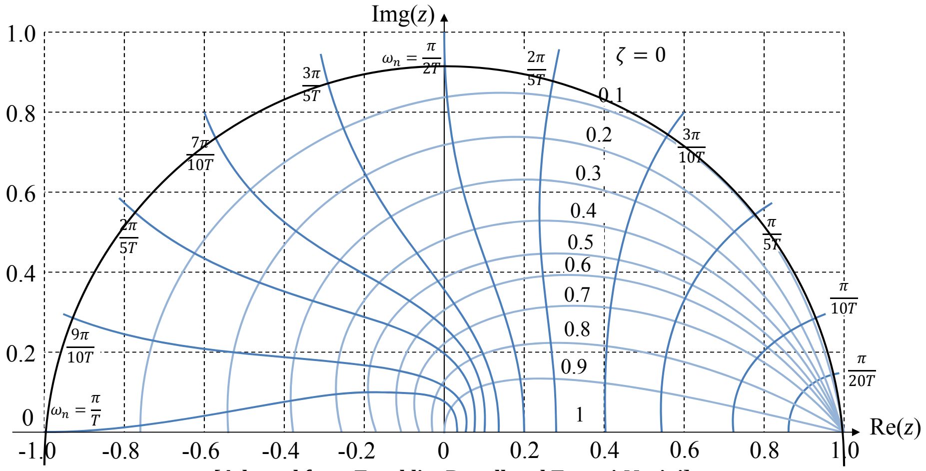
2^{nd} Order System Response

- Response of a 2^{nd} order system to increasing levels of damping:



Damping and natural frequency

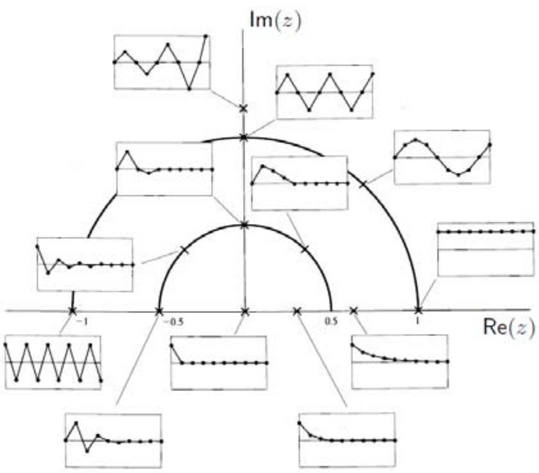
$$z = e^{sT} \text{ where } s = -\zeta\omega_n \pm j\omega_n\sqrt{1-\zeta^2}$$



[Adapted from Franklin, Powell and Emami-Naeini]

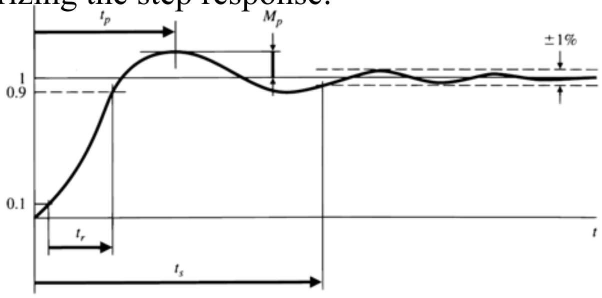
Pole positions in the z-plane

- Poles inside the unit circle are **stable**
- Poles outside the unit circle **unstable**
- Poles on the unit circle are oscillatory
- Real poles at 0 < z < 1 give exponential response
- Higher frequency of oscillation for larger
- Lower apparent damping for larer and r



2^{nd} Order System Specifications

Characterizing the step response:

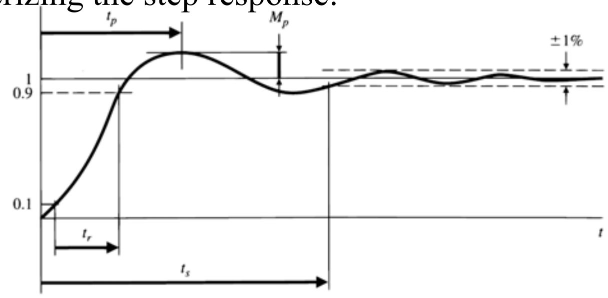


- Rise time (10% → 90%): $t_r \approx \frac{1.8}{\omega_0}$
- Overshoot: $M_p \approx \frac{e^{-\pi\zeta}}{\sqrt{1-\zeta^2}}$
- Settling time (to 1%): $t_s = \frac{4.6}{\zeta\omega_0}$
- Steady state error to unit step: e_{ss}
- Phase margin:

  $\phi_{PM} \approx 100\zeta$

2^{nd} Order System Specifications

Characterizing the step response:



- Rise time (10% → 90%) & Overshoot:
  t_r, M_p → ζ, ω_0 : Locations of dominant poles
- Settling time (to 1%):
  t_s → radius of poles: $|z| < 0.01^{\frac{T}{t_s}}$
- Steady state error to unit step:
  e_{ss} → final value theorem $e_{ss} = \lim_{z \to 1} \{(z-1)F(z)\}$

Ex: System Specifications → Control Design [1/4]

Design a controller for a system with:

- A continuous transfer function: $G(s) = \dfrac{0.1}{s(s+0.1)}$
- A discrete ZOH sampler
- Sampling time (T_s): T_s= 1s
- Controller:

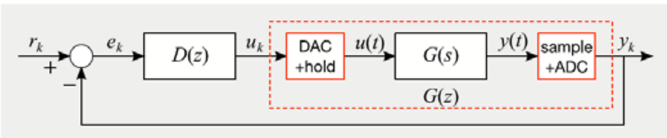
$$u_k = -0.5u_{k-1} + 13\left(e_k - 0.88e_{k-1}\right)$$

The closed loop system is required to have:

- $M_p < 16\%$
- $t_s < 10$ s
- $e_{ss} < 1$

Ex: System Specifications → Control Design [2/4]

1. (a) Find the pulse transfer function of $G(s)$ plus the ZOH



$$G(z) = (1 - z^{-1})\mathcal{Z}\left\{\frac{G(s)}{s}\right\} = \frac{(z-1)}{z}\mathcal{Z}\left\{\frac{0.1}{s^2(s+0.1)}\right\}$$

e.g. look up $\mathcal{Z}\{a/s^2(s+a)\}$ in tables:

$$G(z) = \frac{(z-1)}{z}\frac{z\left((0.1 - 1 + e^{-0.1})z + (1 - e^{-0.1} - 0.1e^{-0.1})\right)}{0.1(z-1)^2(z-e^{-0.1})}$$

$$= \frac{0.0484(z+0.9672)}{(z-1)(z-0.9048)}$$

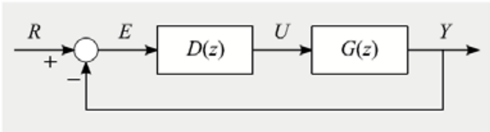
(b) Find the controller transfer function (using z = shift operator):

$$\frac{U(z)}{E(z)} = D(z) = 13\frac{(1-0.88z^{-1})}{(1+0.5z^{-1})} = 13\frac{(z-0.88)}{(z+0.5)}$$

Ex: System Specifications → Control Design [3/4]

2. Check the steady state error e_{ss} when r_k = unit ramp

$$e_{ss} = \lim_{k\to\infty} e_k = \lim_{z\to 1}(z-1)E(z)$$



$$\frac{E(z)}{R(z)} = \frac{1}{1+D(z)G(z)}$$

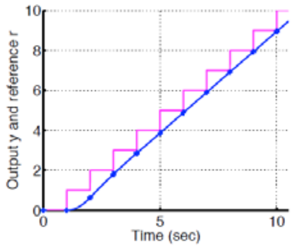
$$R(z) = \frac{Tz}{(z-1)^2}$$

so $$e_{ss} = \lim_{z\to 1}\left\{(z-1)\frac{Tz}{(z-1)^2}\frac{1}{1+D(z)G(z)}\right\} = \lim_{z\to 1}\frac{T}{(z-1)D(z)G(z)}$$

$$= \lim_{z\to 1}\frac{T}{(z-1)\dfrac{0.0484(z+0.9672)}{(z-1)(z-0.9048)}D(1)}$$

$$= \frac{1-0.9048}{0.0484(1+0.9672)D(1)} = 0.96$$

$\Longrightarrow$ $e_{ss} < 1$ (as required)



Ex: System Specifications → Control Design [4/4]

3. Step response: overshoot $M_p < 16\% \Longrightarrow \zeta > 0.5$

settling time $t_s < 10 \Longrightarrow |z| < 0.01^{1/10} = 0.63$

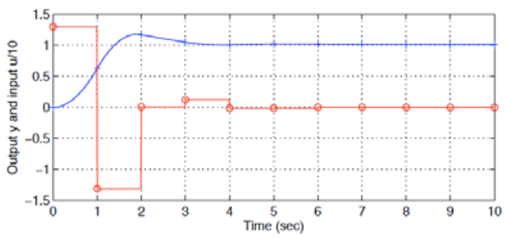
The closed loop poles are the roots of $1 + D(z)G(z) = 0$, i.e.

$$1 + 13\frac{(z-0.88)}{(z+0.5)}\frac{0.0484(z+0.9672)}{(z-1)(z-0.9048)} = 0$$

$$\Longrightarrow z = 0.88, \ -0.050 \pm j0.304$$

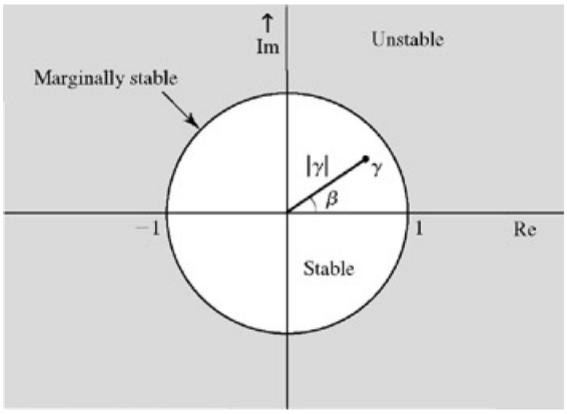
But the pole at $z = 0.88$ is cancelled by controller zero at $z = 0.88$, and

$$z = -0.050 \pm j0.304 = re^{\pm j\theta} \Longrightarrow \begin{cases} r = 0.31, \ \theta = 1.73 \\ \zeta = 0.56 \end{cases}$$

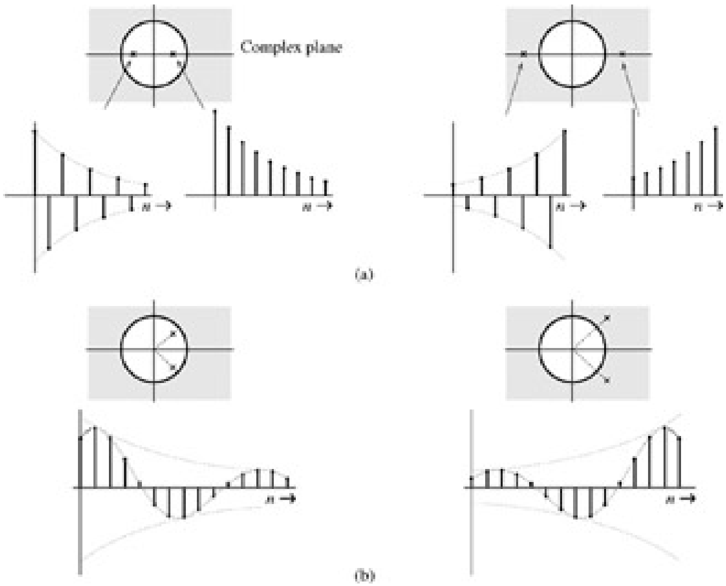


all specs satisfied!

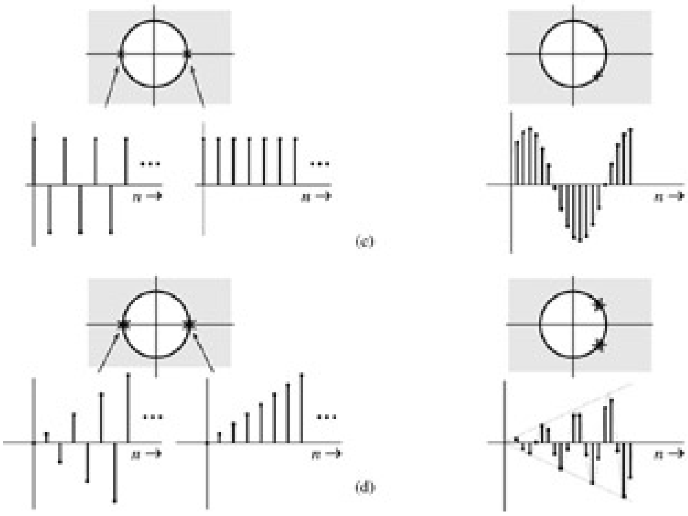
LTID Stability



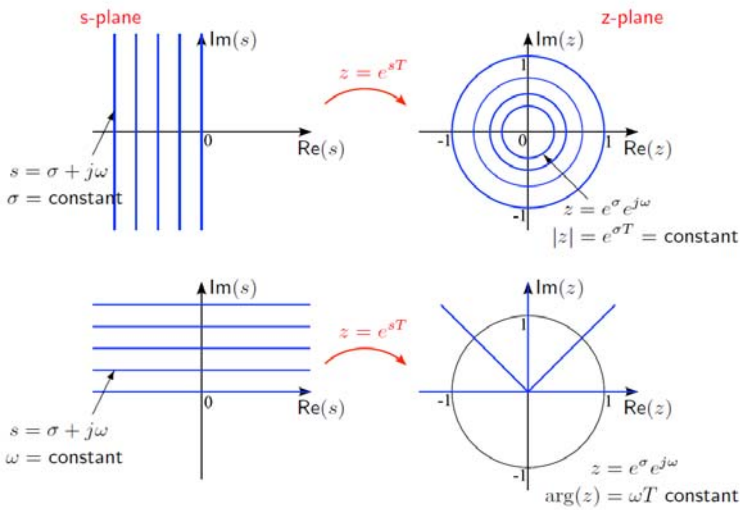
Characteristic roots location
and the corresponding characteristic modes [1/2]



Characteristic roots location and the corresponding characteristic modes [2/2]



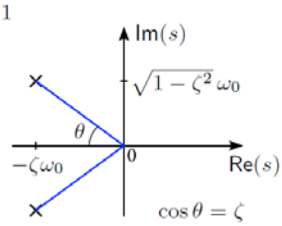
S-Plane to z-Plane [1/2]

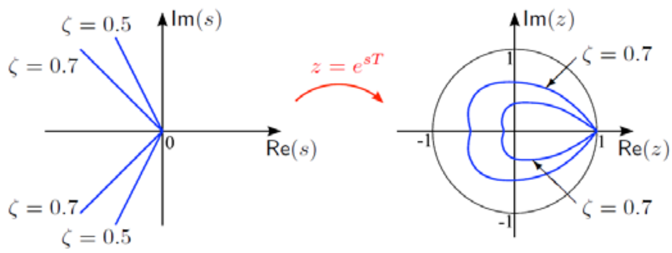


S-Plane to z-Plane [2/2]

Pole locations for constant damping ratio $\zeta < 1$

$$s^2 + \zeta\omega_0 s + \omega_0^2 = 0$$
$$\Downarrow$$
$$s = -\zeta\omega_0 \pm j\sqrt{1-\zeta^2}\,\omega_0$$





$s = -\zeta\omega_0 + j\sqrt{1-\zeta^2}\,\omega_0$: ζ = constant $\qquad z = e^{-\zeta\omega_0 T} e^{-j\sqrt{1-\zeta^2}\omega_0 T}$

Relationship with s-plane poles and z-plane transforms

If $F(s)$ has a pole at $s = a$

then $F(z)$ has a pole at $z = e^{aT}$

$\uparrow$

consistent with $z = e^{sT}$

What about transfer functions?

$$G(z) = (1 - z^{-1})\mathcal{Z}\left\{\frac{G(s)}{s}\right\}$$

$\downarrow$

If $G(s)$ has poles $s = a_i$

then $G(z)$ has poles $z = e^{a_i T}$

but the zeros are unrelated

$\mathcal{F}(s)$	$f(kT)$	$F(z)$
$\frac{1}{s}$	$1(kT)$	$\frac{z}{z-1}$
$\frac{1}{s^2}$	kT	$\frac{Tz}{(z-1)^2}$
$\frac{1}{s+a}$	e^{-akT}	$\frac{z}{z-e^{-aT}}$
$\frac{1}{(s+a)^2}$	kTe^{-akT}	$\frac{Tze^{-aT}}{(z-e^{-aT})^2}$
$\frac{a}{s(s+a)}$	$1-e^{-akT}$	$\frac{z(1-e^{-aT})}{(z-1)(z-e^{-aT})}$
$\frac{b-1}{(s+a)(s+b)}$	$e^{-akT}-e^{-bkT}$	$\frac{(e^{-aT}-e^{-bT})z}{(z-e^{-aT})(z-e^{-bT})}$
$\frac{a}{s^2+a^2}$	$\sin akT$	$\frac{z\sin aT}{z^2-(2\cos aT)z+1}$
$\frac{b}{(s+a)^2+b^2}$	$e^{-akT}\sin bkT$	$\frac{ze^{-aT}\sin bT}{z^2-2e^{-aT}(\cos bT)z+e^{-2aT}}$

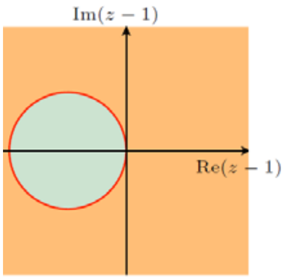
Fast sampling revisited

- For small T:

$$z = e^{sT} = 1 + sT + \frac{(sT)^2}{2} + \ldots \approx 1 + sT$$

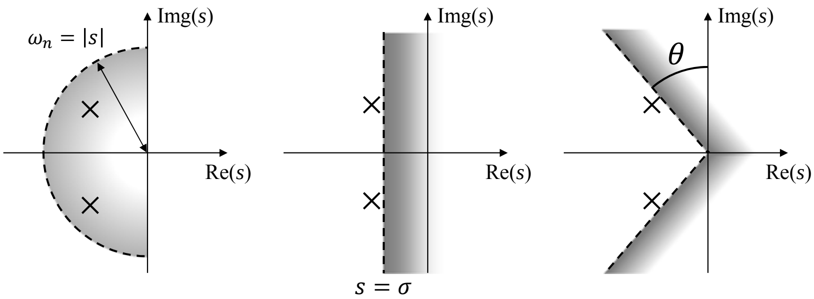
$$\rightarrow z \approx 1 + sT \rightarrow s = \frac{z-1}{T}$$

- Hence, the unit circle under the map from z to s-plane becomes:



Specification bounds

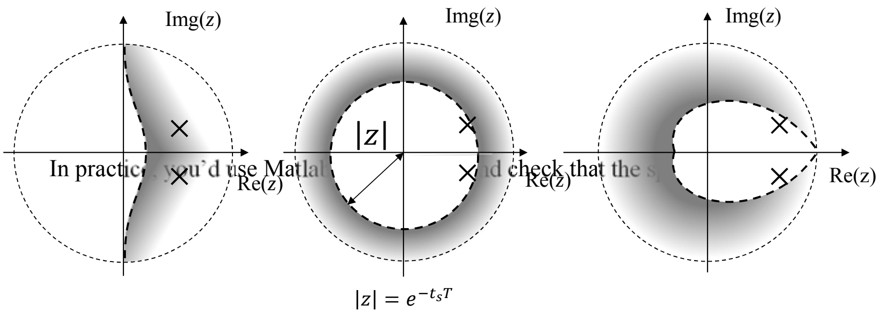
- Recall in the continuous domain, response performance metrics map to the s-plane:



$|s| = \frac{1.8}{t_r}$ $s = \frac{4.6}{t_s}$ $\theta = \sin^{-1}\zeta$

Discrete bounds

- These map to the discrete domain:



Example Code:

- This code was shown "by accident" in class during a MATLAB demo. No promises are made for it. It alone is not a solution to Question 7.

```
%% Input System Model G
numg=5; deng=[1 20 0]; sysg=tf(numg, deng);

%% Approximate the ZOH (1-e^-sT)/(s)
[nd, dd]=pade(1,2);  %pade gives us the "hold" or -e^-sT of a ZOH
sysp=tf(nd, dd); sysi=tf([1],[1,0]); %Now we need the "1/s" portion
sys1=series(1-sysp, sysi); % Approximation as a series

%% Open loop response
syso=series(sys1, sysg); % computer the open loop G with the ZOH
sys=feedback(syso,1); % Computer the unity feedback response
step(sys) % Display the step response
```

Announcements:

- Final Exam:
  - 15 Questions (60% Short Answer, 40% Regular Problems)
  - 3 Hours
  - Closed-book
  - Took tutor ~90min to complete
  - Equation sheet will be provided (in addition to your own) [See Prac Final – Coming out next week]
  - Yes, it has an unexpected twist at the end, but you'll like it. ☺

➔Saturday, June 15 at 9:30 AM (sorry!)

ELEC3004	Signals, Systems & Control	15/06/2013	9:30 AM		Agarwal, Atu - Vasuian, Fab	UQ Union Complex (21) - Innes Room
					Vermeulen, Nat - Zulkarnain, Moh	UQ Union Complex (21) - Heath Room

Next Time in Linear Systems ….

Week	Date	Lecture Title
1	27-Feb	Introduction
	1-Mar	Systems Overview
2	6-Mar	Signals & Signal Models
	8-Mar	System Models
3	13-Mar	Linear Dynamical Systems
	15-Mar	Sampling & Data Acquisition
4	20-Mar	Time Domain Analysis of Continuous Time Systems
	22-Mar	System Behaviour & Stability
5	27-Mar	Signal Representation
	29-Mar	Holiday
6	10-Apr	Frequency Response
	12-Apr	z-Transform
7	17-Apr	Noise & Filtering
	19-Apr	Analog Filters
8	24-Apr	Discrete-Time Signals
	26-Apr	Discrete-Time Systems
9	1-May	Digital Filters & IIR/FIR Systems
	3-May	Fourier Transform & DTFT
10	8-May	Introduction to Digital Control
	10-May	Stability of Digital Systems
11	15-May	PID & Computer Control
	17-May	Applications in Industry
12	22-May	State-Space
	24-May	Controllability & Observability
13	29-May	Information Theory/Communications & Review
	31-May	Summary and Course Review