http://elec3004.org

Introduction to (Digital) Control

ELEC 3004: **Digital Linear Systems**: Signals & Controls
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Lecture 9

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Schedule

Week	Date	Lecture Title
1	2-Mar	Introduction

Outline:
(1) Conceptualizing feedback as a "special" recursive signal
(2) Adding and ADC: Discrete Models of Sampled Data Systems
(3) Discrete Design Equivalents
(4) PID

Next Week:
(1) Regulator Design
  (1) Using Emulation
  (2) Using Root Locus in the z-Plane
(2) Tuning Controllers
(3) Least Squares
(4) Quantization Effects (and Handling this via Least Squares)

Feedback on the Peer Review/Flagged Answers

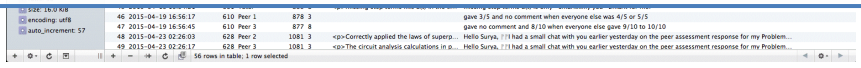
Please Note

(1) "-1"
- Is an indicator in Platypus$_1$ that **nothing was calculated**.
- It does not effect grades at all (it's treated as a NAN)

(2) Flag "serious and egregious" oversights in the marking
- "why so low", "give me mark plz" is not an egregious oversight

(3) If a peer or tutor gave you a lower than expected mark, then it might mean that you didn't communicate it clearly to them.
- Ask your self how you can do better?
- Remember: "Seeing is forgetting the name …"

(4) Keep in mind the big picture here
- Focus on the learning, not the marks

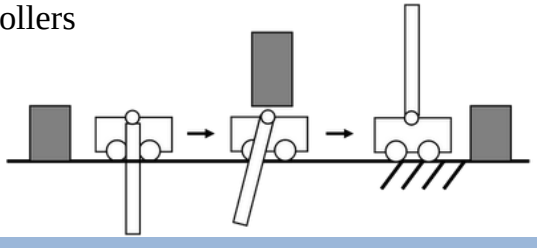


Digital control

Once upon a time…

- Electromechanical systems were controlled by electromechanical compensators
  - Mechanical flywheel governors, capacitors, inductors, resistors, relays, valves, solenoids (fun!)
  - But also complex and sensitive!

- Humans developed sophisticated tools for designing reliable analog controllers

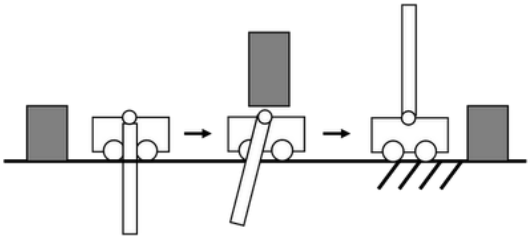


Many advantages

- Practical improvement over analog control:
  - **Flexible**; reprogrammable to implement different control laws for different systems
  - **Adaptable**; control algorithms can be changed on-line, during operation
  - **Insensitive** to environmental conditions; (heat, EMI, vibration, etc)
  - **Compact**; handful of components on a PCB
  - **Cheap**

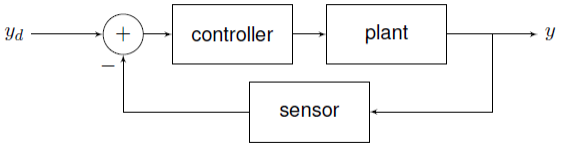
Ok, so how do we do this?

We already know about control, right?



Feedback Control

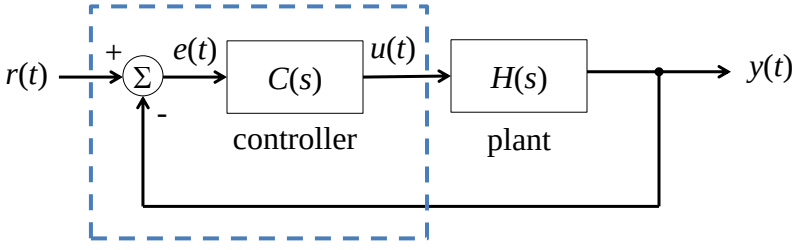
(Simple) control systems have three parts:



- The plant is the system to be controlled (e.g. the robot).
- The sensor measures the output of the plant.
- The controller sends an input command to the plant based on the difference from the actual output and the desired output.

Archetypical control system

- Consider a continuous control system:



- The functions of the controller can be entirely represented by a discretised computer system

Digital control

Once upon a time…

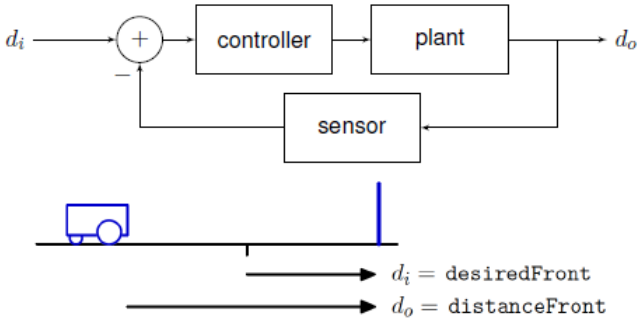
- Electromechanical systems were controlled by electromechanical compensators
  - Mechanical flywheel governors, capacitors, inductors, resistors, relays, valves, solenoids (fun!)
  - But also complex and sensitive!

➔Idea: Digital computers in real-time control

- Transform approach (classical control)
  - Root-locus methods (pretty much the same as METR 3200)
  - Bode's frequency response methods (these change compared to METR 3200)
- State-space approach (modern control)

→ Model Making: Control of frequency response as well as Least Squares Parameter Estimation

Simple Controller Goes Digital



plant: $y[n] = y[n-1] - Tu[n-1]$

sensor: $y[n] = u[n-1]$

controller: $y[n] = Ku[n]$

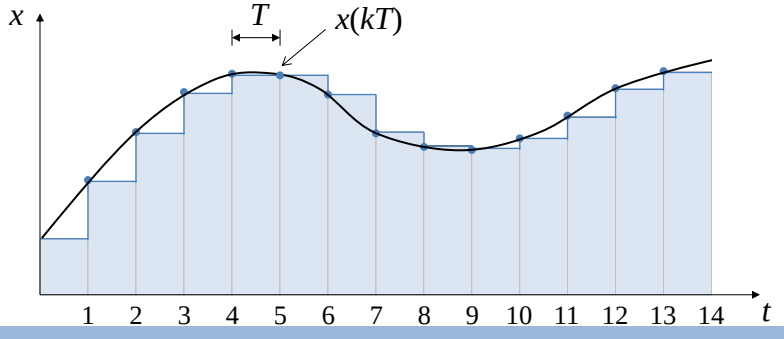
Complex system behaviors, depending on K

How to Handle the Digitization?

(z-Transforms)

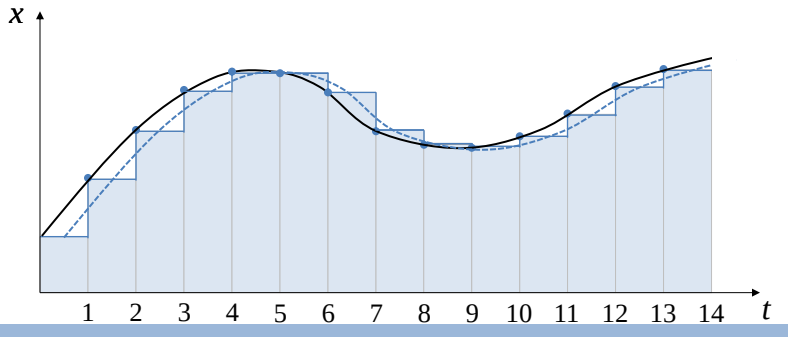
Return to the discrete domain

- Recall that continuous signals can be represented by a series of samples with period T



Zero Order Hold

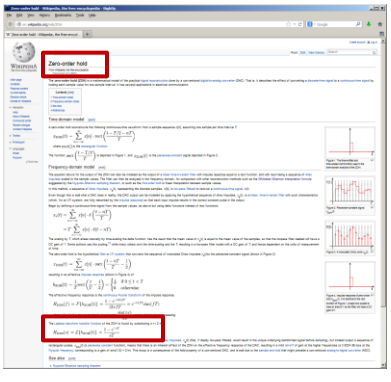
- An output value of a synthesised signal is held constant until the next value is ready
  - This introduces an effective delay of $T/2$



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

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

- Wikipedia

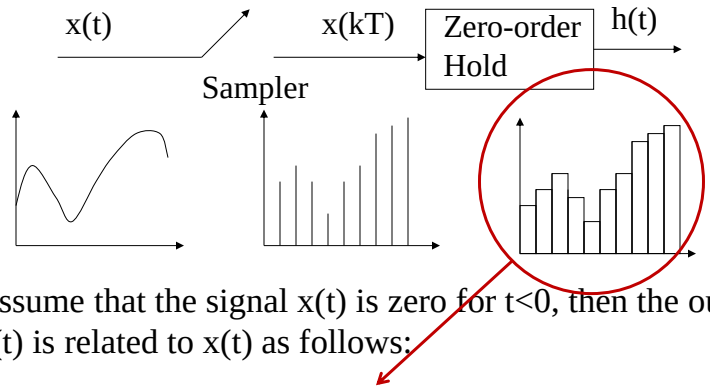


$$\frac{1-e^{-Ts}}{s}$$

- 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:

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

Transfer function of Zero-order-hold (ZOH)

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

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

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

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

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

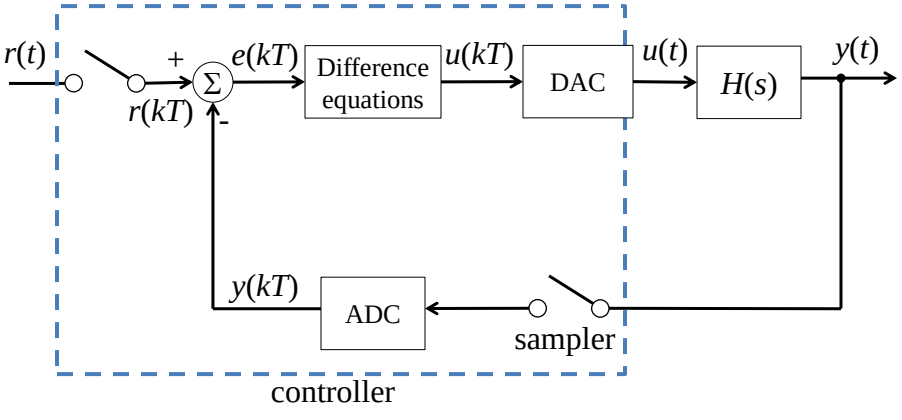
$$\therefore H(s) = \mathcal{L}[h(t)] = \frac{1 - e^{-Ts}}{s}\sum_{k=0}^{\infty} x(kT)e^{-kTs} = \frac{1 - e^{-Ts}}{s}X(s)$$

➔ Thus, giving the transfer function as:

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

Digitisation

- Continuous signals sampled with period T
- kth control value computed at $t_k = kT$



The z-transform

- In practice, you'll use look-up tables or computer tools (ie. Matlab) to find the *z*-transform of your functions

$F(s)$	$F(kt)$	$F(z)$
$\frac{1}{s}$	1	$\frac{z}{z-1}$
$\frac{1}{s^2}$	kT	$\frac{Tz}{(z-1)^2}$
$\frac{1}{s+a}$	e^{-akT}	$\frac{z}{z-e^{-aT}}$
$\frac{1}{(s+a)^2}$	kTe^{-akT}	$\frac{zTe^{-aT}}{(z-e^{-aT})^2}$
$\frac{1}{s^2+a^2}$	$\sin(akT)$	$\frac{z\sin aT}{z^2-(2\cos aT)z+1}$

Difference equations

- How to represent differential equations in a computer? Difference equations!
- The output of a difference equation system is a function of current and previous values of the input and output:

$$y(t_k) = D(x(t_k), x(t_{k-1}), \dots, x(t_{k-n}), y(t_{k-1}), \dots, y(t_{k-n}))$$

  - We can think of *x* and y as parameterised in *k*

Useful shorthand: $x(t_{k+i}) \equiv x(k+i)$

Example:

- Is this system stable?

$$u(k) = 0.9u(k-1) - 0.2u(k-2)$$

- Time-shift it:

$$u(k+2) = 0.9u(k+1) - 0.2u(k)$$

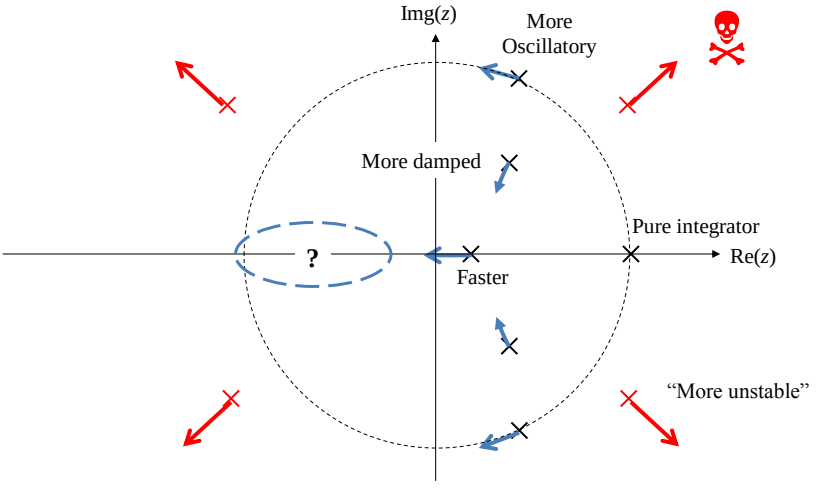
- z-Transform:

$$(1)z^2 - 0.9z + 0.2 = 0$$

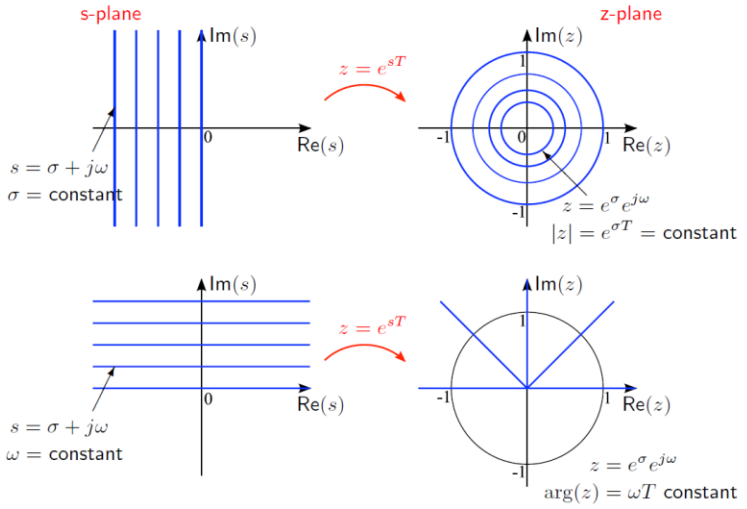
- Characteristic Roots:
  z=0.5, z=0.4 ➔ STABLE!

Recall dynamic responses

- Ditto the z-plane:



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



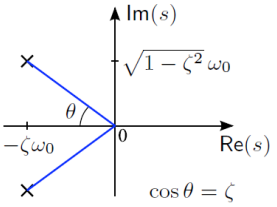
S-Plane to z-Plane [2/2]

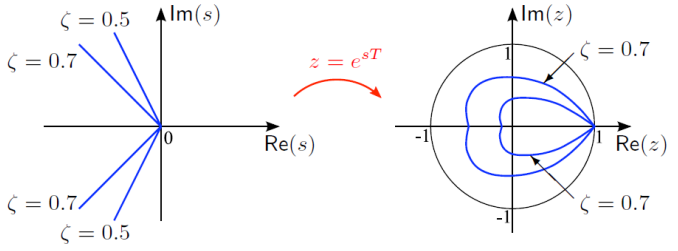
Pole locations for constant damping ratio $\zeta < 1$

$$s^2 + \zeta\omega_0 s + \omega_0^2 = 0$$

$$\Downarrow$$

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





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

$z = e^{-\zeta\omega_0 T} e^{-j\sqrt{1-\zeta^2}\omega_0 T}$

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 $z = e^{aT}$

↑

consistent with $z = e^{sT}$

What about transfer functions?

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

↓

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

Two cases for control design

The system…

- Isn't fast enough
- Isn't damped enough
- Overshoots too much
- Requires too much control action

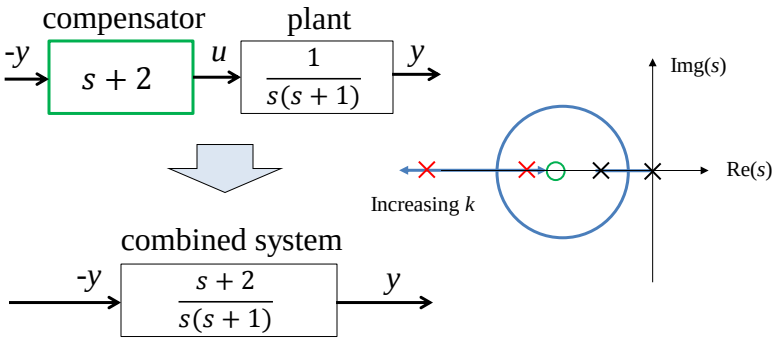
("Performance")

- Attempts to spontaneously disassemble itself

("Stability")

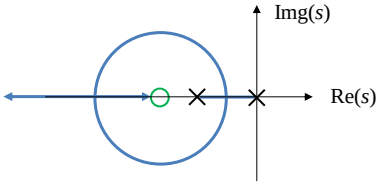
Dynamic compensation

- We can do more than just apply gain!
  - We can add dynamics into the controller that alter the open-loop response



But what dynamics to add?

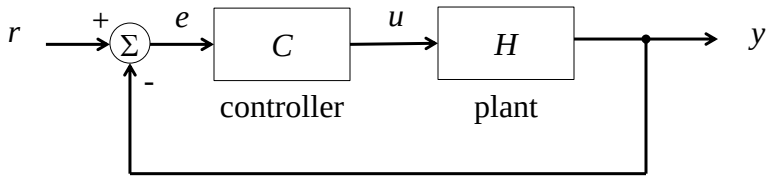
- Recognise the following:
  - A root locus starts at poles, terminates at zeros
  - "Holes eat poles"
  - Closely matched pole and zero dynamics cancel
  - The locus is on the real axis to the left of an odd number of poles (treat zeros as 'negative' poles)



The Root Locus (Quickly)

- The transfer function for a closed-loop system can be easily calculated:

$$y = CH(r - y)$$
$$y + CHy = CHr$$
$$\therefore \frac{y}{r} = \frac{CH}{1 + CH}$$



The Root Locus (Quickly)

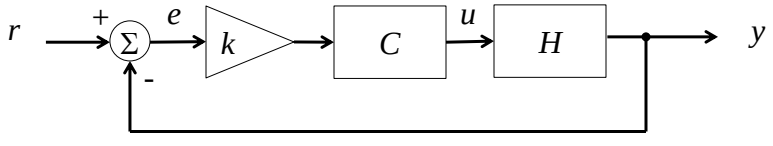
- We often care about the effect of increasing gain of a control compensator design:

$$\frac{y}{r} = \frac{kCH}{1 + kCH}$$

Multiplying by denominator:

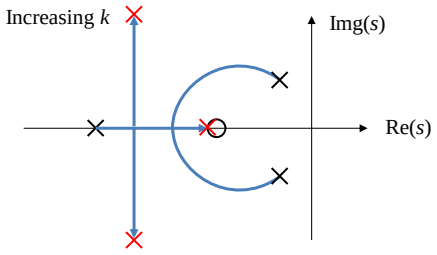
$$\frac{y}{r} = \frac{kC_nH_n}{C_dH_d + kCnHn}$$

characteristic polynomial



The Root Locus (Quickly)

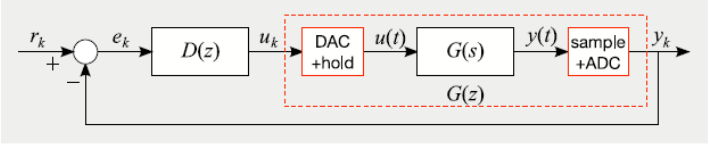
- Pole positions change with increasing gain
  - The trajectory of poles on the pole-zero plot with changing *k* is called the "root locus"
  - This is sometimes quite complex



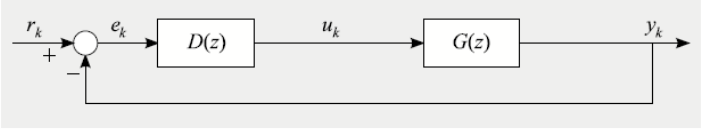
(In practice you'd plot these with computers)

Designing in the Purely Discrete…

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



by considering the purely discrete time system:



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

How do the closed loop poles relate to → stability?
→ performance?

Now in discrete

- Naturally, there are discrete analogs for each of these controller types:

Lead/lag: $\dfrac{1-\alpha z^{-1}}{1-\beta z^{-1}}$

PID: $k\left(1+\frac{1}{\tau_i(1-z^{-1})}+\tau_d(1-z^{-1})\right)$

But, where do we get the control design parameters from?
The s-domain?

Sampling a continuous-time system

suppose $\dot{x} = Ax$

sample x at times $t_1 \leq t_2 \leq \cdots$: define $z(k) = x(t_k)$

then $z(k+1) = e^{(t_{k+1}-t_k)A} z(k)$

for uniform sampling $t_{k+1} - t_k = h$, so

$$z(k+1) = e^{hA} z(k),$$

a discrete-time LDS (called *discretized version* of continuous-time system)

Source: Boyd, Lecture Notes for EE263, 10-22

Piecewise constant system

consider *time-varying* LDS $\dot{x} = A(t)x$, with

$$A(t) = \begin{cases} A_0 & 0 \le t < t_1 \\ A_1 & t_1 \le t < t_2 \\ \vdots \end{cases}$$

where $0 < t_1 < t_2 < \cdots$ (sometimes called jump linear system)

for $t \in [t_i, t_{i+1}]$ we have

$$x(t) = e^{(t-t_i)A_i} \cdots e^{(t_3-t_2)A_2} e^{(t_2-t_1)A_1} e^{t_1 A_0} x(0)$$

(matrix on righthand side is called state transition matrix for system, and denoted $\Phi(t)$)

Source: Boyd, Lecture Notes for EE263, 10-23

Qualitative behaviour of *x(t)*

suppose $\dot{x} = Ax$, $x(t) \in \mathbf{R}^n$

then $x(t) = e^{tA}x(0)$; $X(s) = (sI - A)^{-1}x(0)$

ith component $X_i(s)$ has form

$$X_i(s) = \frac{a_i(s)}{\mathcal{X}(s)}$$

where a_i is a polynomial of degree $< n$

thus the poles of X_i are all eigenvalues of A (but not necessarily the other way around)

Source: Boyd, Lecture Notes for EE263, 10-24

Qualitative behaviour of *x(t)* [2]

first assume eigenvalues λ_i are distinct, so $X_i(s)$ cannot have repeated poles

then $x_i(t)$ has form

$$x_i(t) = \sum_{j=1}^{n} \beta_{ij} e^{\lambda_j t}$$

where β_{ij} depend on $x(0)$ (linearly)

eigenvalues determine (possible) qualitative behavior of x:

- eigenvalues give exponents that can occur in exponentials
- real eigenvalue λ corresponds to an exponentially decaying or growing term $e^{\lambda t}$ in solution
- complex eigenvalue $\lambda = \sigma + j\omega$ corresponds to decaying or growing sinusoidal term $e^{\sigma t}\cos(\omega t + \phi)$ in solution

Source: Boyd, Lecture Notes for EE263, 10-25

Qualitative behaviour of *x(t)* [3]

first assume eigenvalues λ_i are distinct, so $X_i(s)$ cannot have repeated poles

then $x_i(t)$ has form

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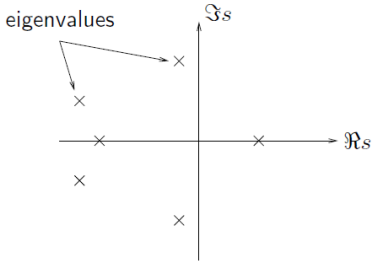
eigenvalues determine (possible) qualitative behavior of x:

- eigenvalues give exponents that can occur in exponentials
- real eigenvalue λ corresponds to an exponentially decaying or growing term $e^{\lambda t}$ in solution
- complex eigenvalue $\lambda = \sigma + j\omega$ corresponds to decaying or growing sinusoidal term $e^{\sigma t}\cos(\omega t + \phi)$ in solution

Source: Boyd, Lecture Notes for EE263, 10-26

Qualitative behaviour of *x(t)* [4]

- $\Re\lambda_j$ gives exponential growth rate (if > 0), or exponential decay rate (if < 0) of term
- $\Im\lambda_j$ gives frequency of oscillatory term (if $\neq 0$)



Source: Boyd, Lecture Notes for EE263, 10-27

Qualitative behaviour of *x(t)* [5]

now suppose A has repeated eigenvalues, so X_i can have repeated poles

express eigenvalues as $\lambda_1, \ldots, \lambda_r$ (distinct) with multiplicities $n_1, \ldots, n_r$, respectively $(n_1 + \cdots + n_r = n)$

then $x_i(t)$ has form

$$x_i(t) = \sum_{j=1}^{r} p_{ij}(t) e^{\lambda_j t}$$

where $p_{ij}(t)$ is a polynomial of degree $< n_j$ (that depends linearly on $x(0)$)

Source: Boyd, Lecture Notes for EE263, 10-28

Emulation vs Discrete Design

- Remember: polynomial algebra is the same, whatever symbol you are manipulating:

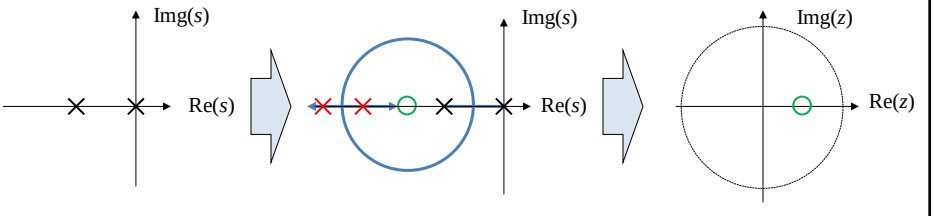
  eg. $s^2 + 2s + 1 = (s+1)^2$

  $z^2 + 2z + 1 = (z+1)^2$

  Root loci behave the same on both planes!
- Therefore, we have two choices:
  - Design in the s-domain and digitise (emulation)
  - Design only in the z-domain (discrete design)

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



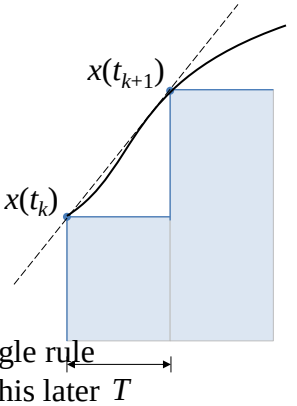
Emulation design process

- Handy rules of thumb:
  - Use a sampling period of 20 to 30 times faster than the closed-loop system bandwidth
  - Remember that the sampling ZOH induces an effective $T/2$ delay
  - There are several approximation techniques:
    - Euler's method
    - Tustin's method
    - Matched pole-zero
    - Modified matched pole-zero

Euler's method*

- Dynamic systems can be approximated† by recognising that:

$$\dot{x} \cong \frac{x(k+1) - x(k)}{T}$$



- As $T \to 0$, approximation error approaches 0

*Also known as the forward rectangle rule
†Just an approximation – more on this later

Back to the future

A quick note on causality:

- Calculating the "(k+1)th" value of a signal using

$$y(k+1) = \underbrace{x(k+1)}_{\text{future value}} + \underbrace{Ax(k) - By(k)}_{\text{current values}}$$

relies on also knowing the next (future) value of $x(t)$.

(this requires very advanced technology!)

- Real systems always run with a delay:

$$y(k) = x(k) + Ax(k-1) - By(k-1)$$

∴ Euler's Method ➔ Two Discrete Equivalents

- Forward Difference (or Forward Rectangular Rule):

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

- Backward Difference (or Backward Rectangular Rule):

$$s = \frac{z-1}{Tz}$$
$$\rightarrow\ z = \frac{1}{1-Ts}$$

Tustin's method

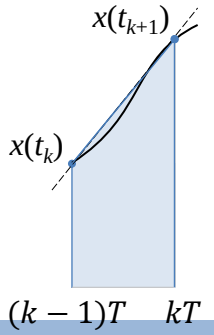
- Tustin uses a trapezoidal integration approximation (compare Euler's rectangles)
- Integral between two samples treated as a straight line:

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

Taking the derivative, then z-transform yields:

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

which can be substituted into continuous models



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

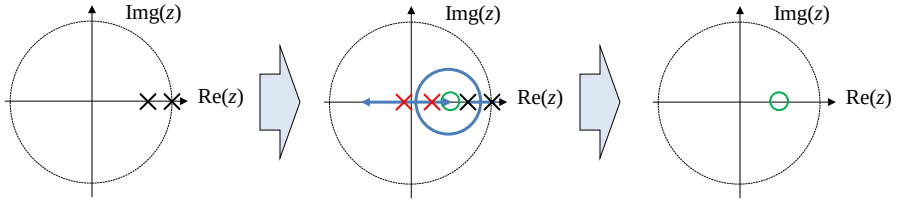
- We're prefer it if we didn't require instant calculations to produce timely outputs
- Modify step 2 to leave the dynamic order of the numerator one less than the denominator
  - Can work with slower sample times, and at higher frequencies

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

Discrete design process

1. Derive the dynamic system model ODE
2. Convert it to a discrete transfer function
3. Design a digital compensator
4. Implement difference equations in software
5. Platypus Is Divine!



Some standard approaches

- Control engineers have developed time-tested strategies for building compensators
- Three classical control structures:
  - Lead
  - Lag
  - Proportional-Integral-Derivative (PID)
    (and its variations: P, I, PI, PD)

How do they work?

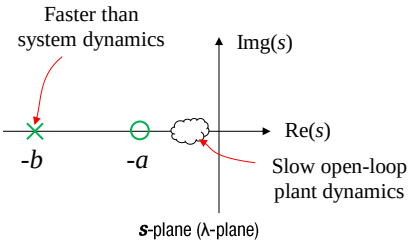
Lead/lag compensation

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

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

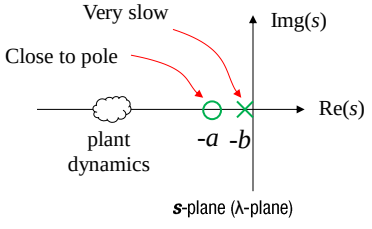
Note:
Lead-lag compensators come from the days when control engineers cared about constructing controllers from networks of op amps using frequency-phase methods. These days pretty much everybody uses PID, but you should at least know what the heck they are in case someone asks.

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

PID – the Good Stuff

- Proportional-Integral-Derivative control is the control engineer's hammer*
  - For P,PI,PD, etc. just remove one or more terms

$$C(s) = k\left(1 + \frac{1}{\tau i s} + \tau d s\right)$$

Proportional
Integral
Derivative

*Everything is a nail. That's why it's called "Bang-Bang" Control ☺

PID – the Good Stuff

- PID control performance is driven by three parameters:
  - k: system gain
  - τ_i: integral time-constant
  - τ_d: derivative time-constant

You're already familiar with the effect of gain.
What about the other two?

Integral

- Integral applies control action based on accumulated output error
  - Almost always found with P control
- Increase dynamic order of signal tracking
  - Step disturbance steady-state error goes to zero
  - Ramp disturbance steady-state error goes to a constant offset

Let's try it!

Integral: P Control only

- Consider a first order system with a constant load disturbance, w; (recall as $t \to \infty$, $s \to 0$)

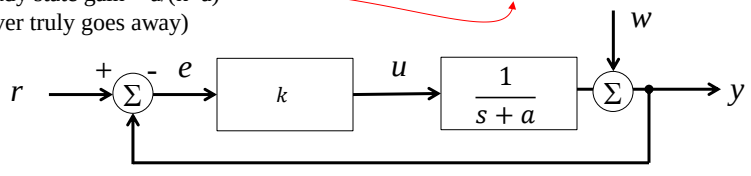
$$y = k\frac{1}{s+a}(r-y) + w$$

$$(s+a)y = k\,(r-y) + (s+a)w$$

$$(s+k+a)y = kr + (s+a)w$$

$$y = \frac{k}{s+k+a}r + \frac{(s+a)}{s+k+a}w$$

Steady state gain = a/(k+a)
(never truly goes away)



Now with added integral action

$$y = k\left(1 + \frac{1}{\tau_i s}\right)\frac{1}{s+a}(r-y) + w$$

$$y = k\frac{s+\tau_i^{-1}}{s}\frac{1}{s+a}(r-y) + w$$

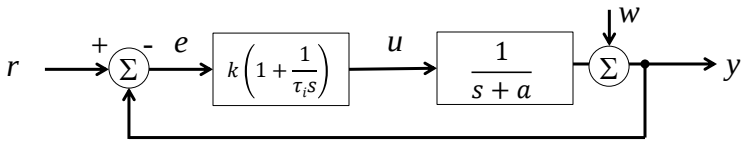
Same dynamics

$$s(s+a)y = k(s+\tau_i^{-1})(r-y) + s(s+a)w$$

$$(s^2 + (k+a)s + \tau_i^{-1})y = k(s+\tau_i^{-1})r + s(s+a)w$$

$$y = \frac{k(s+\tau_i^{-1})}{(s^2 + (k+a)s + \tau_i^{-1})}r + \frac{s(s+a)}{k(s+\tau_i^{-1})}w$$

Must go to zero for constant w!



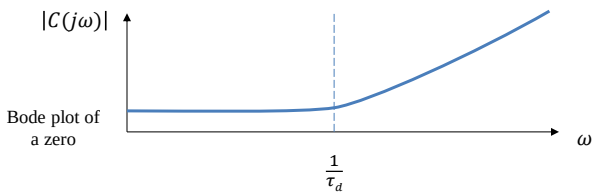
Derivative

- Derivative uses the rate of change of the error signal to anticipate control action
  - Increases system damping (when done right)
  - Can be thought of as 'leading' the output error, applying correction predictively
  - Almost always found with P control*

**What kind of system do you have if you use D, but don't care about position?* Is it the same as P control in velocity space?

Derivative

- It is easy to see that PD control simply adds a zero at $s = -\frac{1}{\tau_d}$ with expected results
  - Decreases dynamic order of the system by 1
  - Absorbs a pole as $k \to \infty$
- Not all roses, though: derivative operators are sensitive to high-frequency noise



PID

- Collectively, PID provides two zeros plus a pole at the origin
  - Zeros provide phase lead
  - Pole provides steady-state tracking
  - Easy to implement in microprocessors
- Many tools exist for optimally tuning PID
  - Zeigler-Nichols
  - Cohen-Coon
  - Automatic software processes

Be alert

- If gains and time-constants are chosen poorly, all of these compensators can induce oscillation or instability.
- However, when used properly, PID can stabilise even very complex unstable third-order systems

Discrete-time transfer function

take $\mathcal{Z}$-transform of system equations

$$x(t+1) = Ax(t) + Bu(t), \qquad y(t) = Cx(t) + Du(t)$$

yields

$$zX(z) - zx(0) = AX(z) + BU(z), \qquad Y(z) = CX(z) + DU(z)$$

solve for $X(z)$ to get

$$X(z) = (zI - A)^{-1}zx(0) + (zI - A)^{-1}BU(z)$$

(note extra z in first term!)

hence

$$Y(z) = H(z)U(z) + C(zI - A)^{-1}zx(0)$$

where $H(z) = C(zI - A)^{-1}B + D$ is the *discrete-time transfer function*

note power series expansion of resolvent:

$$(zI - A)^{-1} = z^{-1}I + z^{-2}A + z^{-3}A^2 + \cdots$$

Source: Boyd, Lecture Notes for EE263, 13-39

Direct Design: Second Order Digital Systems

Consider the z-transform of a decaying exponential signal:

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

- ⋆ sample: $y(kT) = r^k \cos(k\theta)\mathcal{U}(kT)$ with $r = e^{-aT}$ & $\theta = bT$
- ⋆ transform:

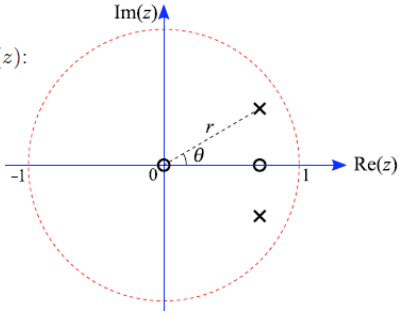
$$Y(z) = \frac{1}{2}\frac{z}{(z - re^{j\theta})} + \frac{1}{2}\frac{z}{(z - re^{-j\theta})}$$
$$= \frac{z(z - r\cos\theta)}{(z - re^{j\theta})(z - re^{-j\theta})}$$

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

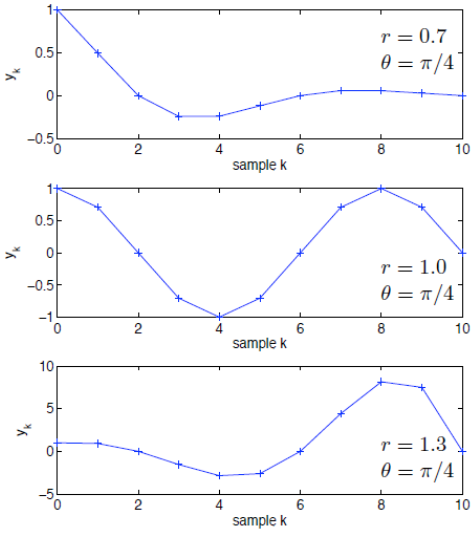
zeros: $\begin{cases} z = 0 \\ z = r\cos\theta \end{cases}$



Response of 2nd order system [1/3]

Responses for varying r:

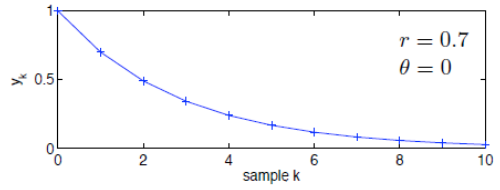
- ▷ $r < 1$ ⇓ exponentially decaying envelope
- ▷ $r = 1$ ⇓ sinusoidal response with $2\pi/\theta$ samples per period
- ▷ $r > 1$ ⇓ exponentially increasing envelope



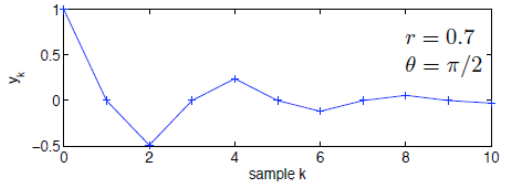
Response of 2nd order system [2/3]

Responses for varying θ:

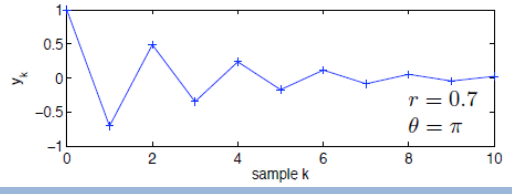
- $\theta = 0$
  $\Downarrow$
  decaying exponential



- $\theta = \pi/2$
  $\Downarrow$
  $2\pi/\theta = 4$ 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 $r = 0$:

$$Y(z) = 1$$

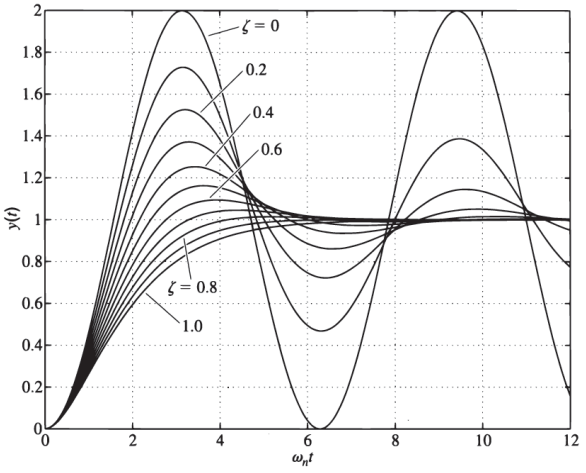
  $\Longrightarrow$ unit pulse

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

  samples of alternating signs

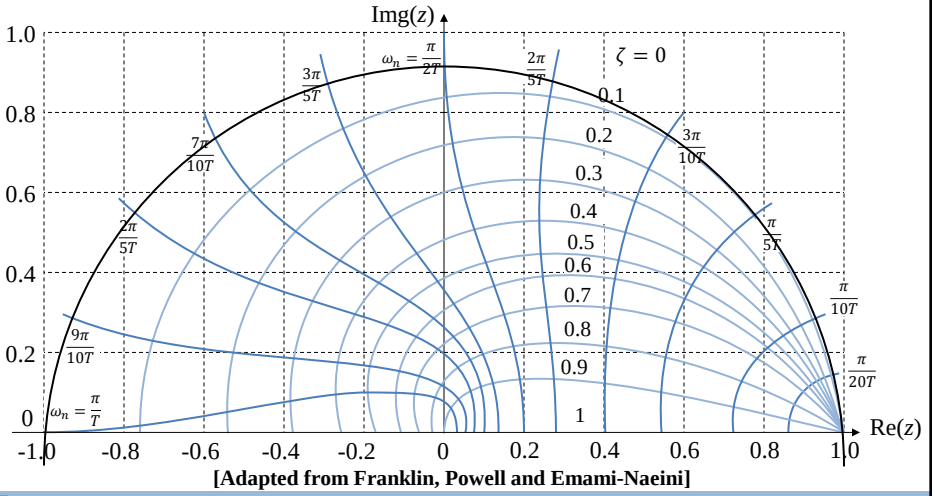
2nd Order System Response

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



Damping and natural frequency

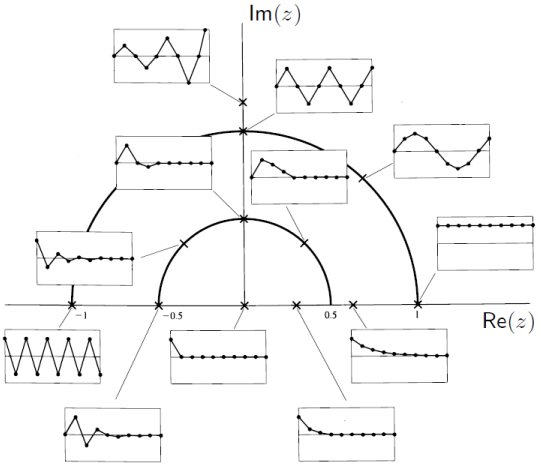
$$z = e^{sT} \text{ where } s = -\zeta\omega_n \pm j\omega_n\sqrt{1-\zeta^2}$$



[Adapted from Franklin, Powell and Emami-Naeini]

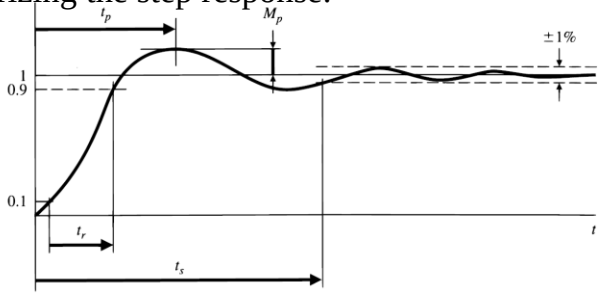
Pole positions in the z-plane

- 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



2nd Order System Specifications

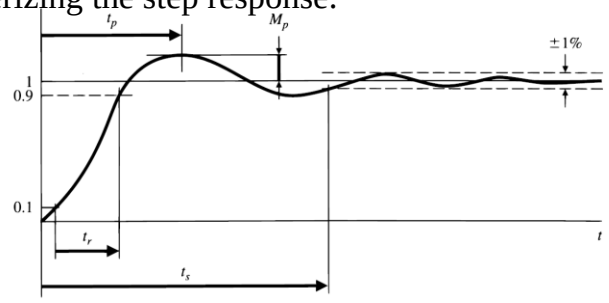
Characterizing the step response:



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

2nd 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: $G(s) = \frac{0.1}{s(s+0.1)}$
- A discrete ZOH sampler
- Sampling time (T_s): T_s= 1s
- Controller:

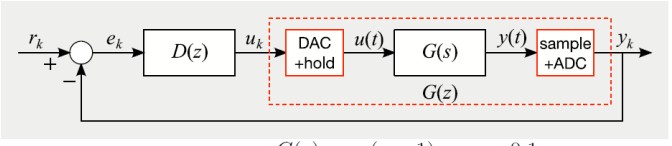
$$u_k = -0.5u_{k-1} + 13(e_k - 0.88e_{k-1})$$

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:

$$G(z) = \frac{(z-1)}{z}\,\frac{z\Big((0.1 - 1 + e^{-0.1})z + (1 - e^{-0.1} - 0.1e^{-0.1})\Big)}{0.1(z-1)^2(z - e^{-0.1})}$$
$$= \frac{0.0484(z + 0.9672)}{(z-1)(z - 0.9048)}$$

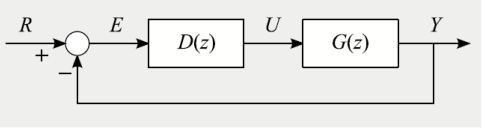
(b) Find the controller transfer function (using z = shift operator):

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

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

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

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



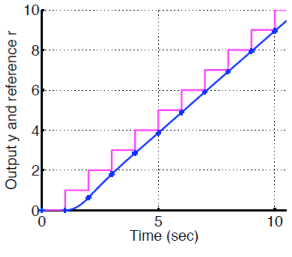
$$\frac{E(z)}{R(z)} = \frac{1}{1 + D(z)G(z)}$$
$$R(z) = \frac{Tz}{(z-1)^2}$$

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 $M_p < 16\% \implies \zeta > 0.5$

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

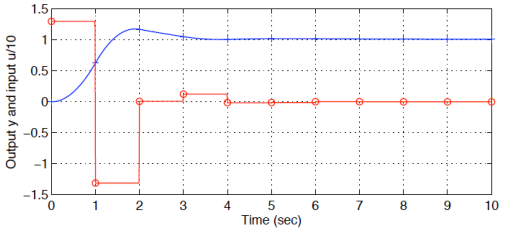
The closed loop poles are the roots of $1 + D(z)G(z) = 0$, i.e.

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

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

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

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



all specs satisfied!