

## MM3 Response of Dynamic Systems



### Readings:

- Section 3.3 (response & pole locations, p.118-126);
- Section 3.4 (time-domain specifications, p.126-131)
- Section 3.6 (numerical simulation, p.138-143)

## What have we talked in **MM2**?



- ODE models
- Laplace transform
- Block diagram transformation

## MM2: ODE Model

- A general ODE model:

$$a_n \frac{d^n y(t)}{dt^n} + \dots + a_1 \frac{dy(t)}{dt} + a_0 y(t) = b_m \frac{d^m u}{dt^m} + \dots + b_1 \frac{du}{dt} + b_0 u$$

- **SISO, SIMO, MISO, MIMO** models
- Linear system, Time-invariant, Linear Time-Invariant (**LTI**)
- Solution of ODE is an explicit description of dynamic behavior
- Conditions for unique solution of an ODE
- Solving an ODE:
  - Time-domain method, e.g., using exponential function
  - Complex-domain method (**Laplace transform**)
  - Numerical solution – CAD methods, e.g., ode23/ode45

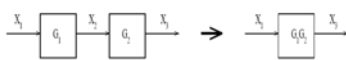
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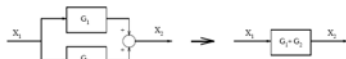
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## MM2: Block diagram Rules

Combining blocks in cascade:



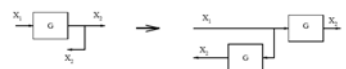
Combining blocks in parallel:



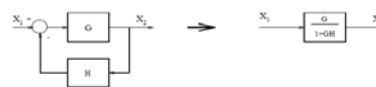
Moving a pickoff point forward:



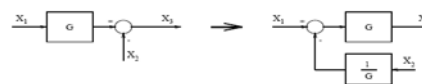
Moving a pickoff point backward:



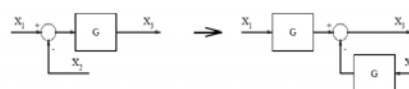
Eliminating a feedback loop:



Moving a summing point backward:



Moving a summing point forward:



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## MM2: Simulink Block diagram

- System build-up
  - Using TF block
  - Using nonlinear blocks
  - Using math blocks
- Create subsystems
  - Top-down
  - Bottom-up
- Usage of ode23 & ode45

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What is the new for today?



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## Goals for this lecture (MM3)

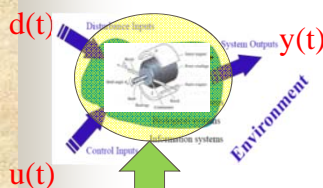
- Time response analysis
  - Typical inputs
  - 1st, 2nd and higher order systems
- Performance specification of time response
  - Transient performance
  - Steady-state performance
- Numerical simulation of time response

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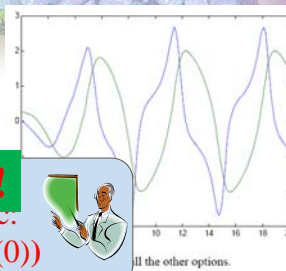
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## System Models: ODE/TF



**Time response!**  
(explicit) Dynamic.  
 $y(t) = \mathbf{f}(d(t), u(t), y(0))$



$$\theta_m(0) = \alpha, \quad \dot{\theta}_m(0) = \beta$$

### ODE model

$$J_m \ddot{\theta}_m + \left(b + \frac{K_t K_e}{R_a}\right) \dot{\theta}_m = \frac{K_t}{R_a} v_a - T_e$$

### TF model

$$G_1 = \frac{\Theta_m(s)}{V_a} = \frac{\frac{K_t}{R_a}}{J_m s^2 + \left(b + \frac{K_t K_e}{R_a}\right) s} = \frac{K_t}{s(J_m R_a s + (b + K_t K_e))}$$

$$G_2 = \frac{\Theta_m(s)}{T_e} = \frac{-1}{J_m s^2 + \left(b + \frac{K_t K_e}{R_a}\right) s} = \frac{-R_a}{s(J_m R_a s + (b + K_t K_e))}$$

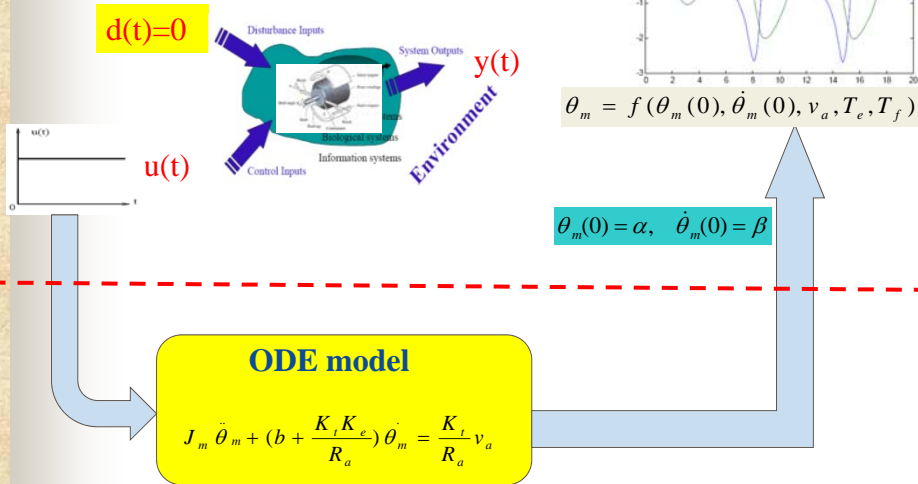
System (dynamic) feature description

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## Time Response Calculation (I)

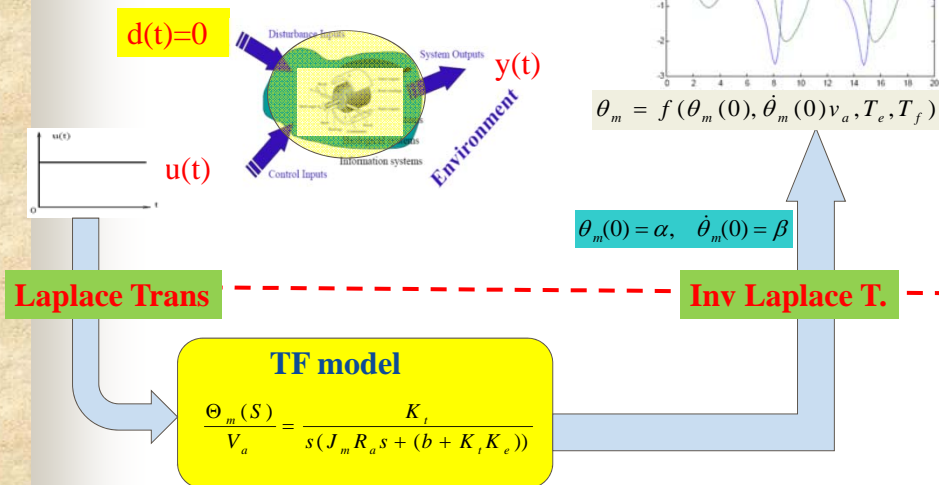


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## Time Response Calculation (II)

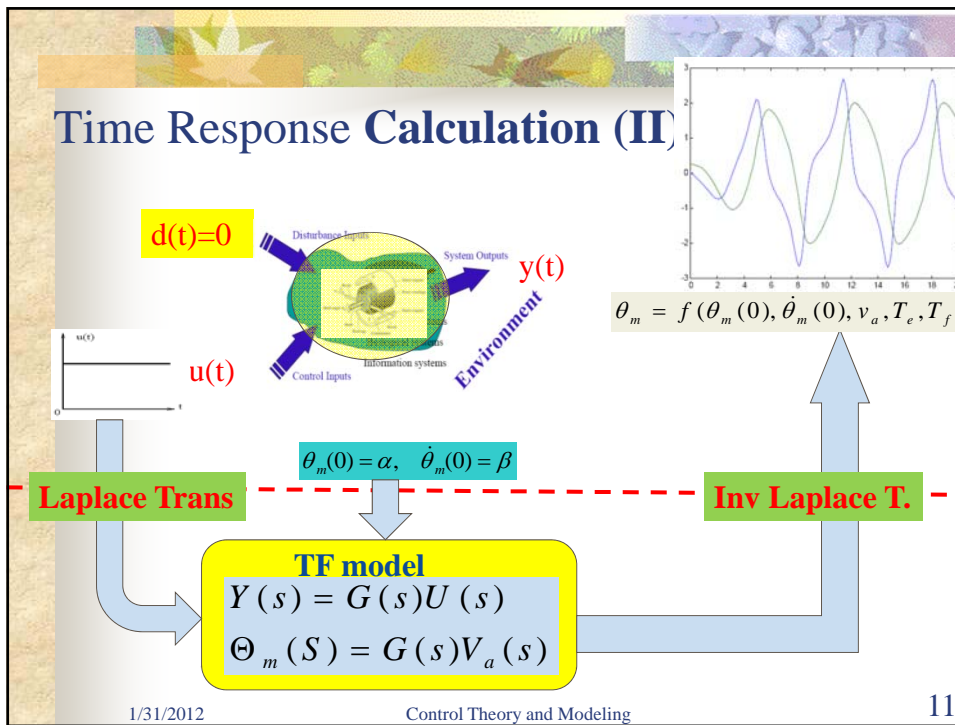


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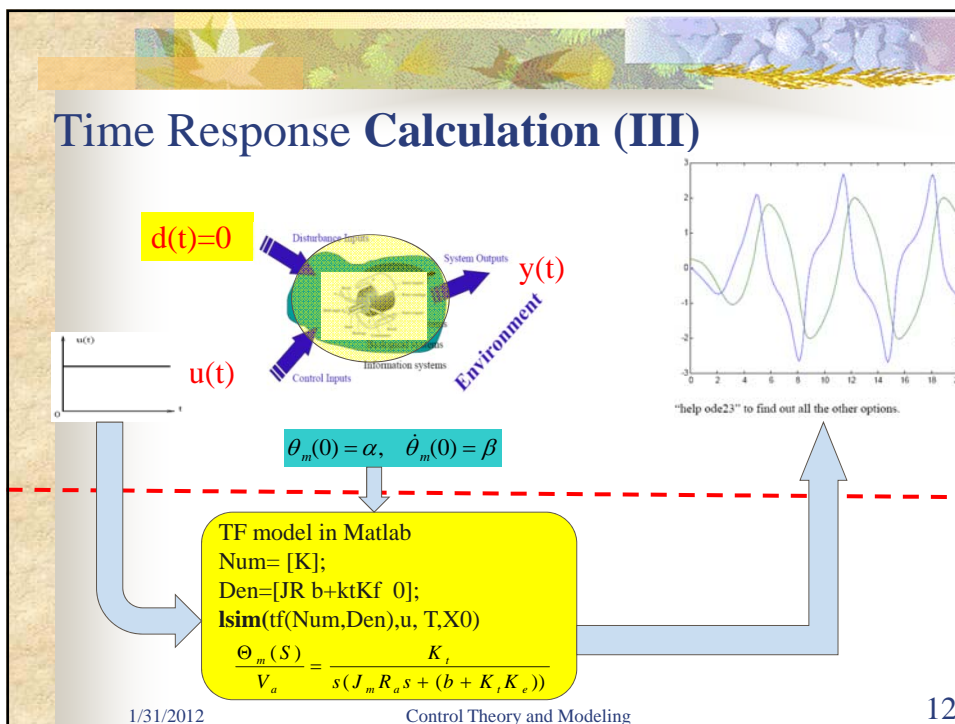
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## Time Response Calculation (II)



## Time Response Calculation (III)



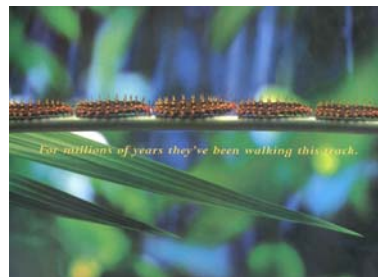


# Time Response Analysis

- **Objective:**

Based on **TF model**, Can we predict some **key features** of a dynamic response regarding to some **typical input**, without detail calculation of the solution? In another word, to get a rough sketch of the dynamic with all key (concerned) features kept

- **Typical inputs**
- **Corresponding responses**
- **Key features**



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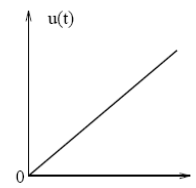
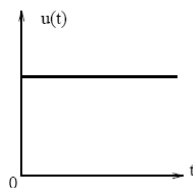
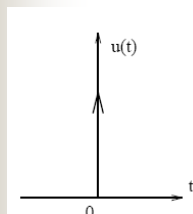
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# Time Response Analysis – Typical Inputs

- Supercomposition principle
- LTI system
- Typical representations

Test signal	$u(t)$	$U(s)$
Impulse	$\delta(t)$	1
Step	1	$1/s$
Ramp	$t$	$1/s^2$



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## Time Response Analysis – Impulse Signal

- Impulse signal

- Features

- Convolution integration

- Approximation

$$\text{Impulse} \quad \left| \delta(t) \right| 1$$

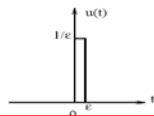
$$\int_0^{0^+} \delta(t) dt = 1$$

$$f(t) = \int_{-\infty}^{\infty} f(\tau) \delta(t - \tau) d\tau = f(t) * \delta(t)$$

Approximation of impulse by a rectangular function

$$\Delta_\varepsilon(t) = \begin{cases} 1/\varepsilon, & 0 \leq t \leq \varepsilon \\ 0, & \text{otherwise} \end{cases}$$

where  $\varepsilon > 0$  is sufficiently small



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## Time Response – First-order System (I)

- First-order system

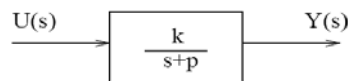
Examples: (mm2)

Motor speed control

Cruise control

RC cuircuit

One-tank level control



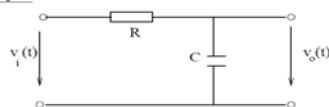
$$G(s) = \frac{k}{s+p}, \quad \text{pole : } -p, \quad \text{time constant : } \frac{1}{p}$$

$$G(s) = \frac{c}{zs+1}, \quad \text{pole : } -\frac{1}{\tau}, \quad \text{time constant : } \tau$$

time domain :

$$g(t) = ke^{-pt} \quad \text{or} \quad g(t) = \frac{c}{\tau} e^{-\frac{1}{\tau}t}$$

Example: RC circuit



$$G(s) = \frac{V_o(s)}{V_i(s)} = \frac{1}{RCs+1}$$

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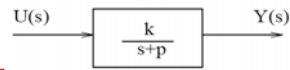
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## Time Response – First-order System (II)

$$\frac{dy}{dt} + py = ku$$



$$(s + p)Y(s) = kU(s) + y(0_-)$$

$$\Rightarrow Y(s) = \frac{k}{s + p}U(s) + \frac{y(0_-)}{s + p}$$

Time response:

$$y(t) = \mathcal{L}^{-1}[Y(s)] = \mathcal{L}^{-1}[G(s)U(s)] + y(0_-)e^{-pt}$$

Separation:

$$\text{Time response} = \begin{matrix} \text{Excitation} \\ \text{response} \end{matrix} + \begin{matrix} \text{Initial condition} \\ \text{response} \end{matrix}$$

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## First-order System - Impulse Response

Time response:

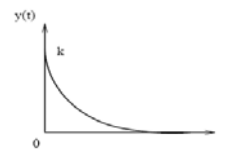
$$y(t) = \mathcal{L}^{-1}[Y(s)] = \mathcal{L}^{-1}[G(s)U(s)] + y(0_-)e^{-pt}$$

Plotting ( $p > 0$ ):

Input signal:  $u(t) = \delta(t) \leftrightarrow U(s) = 1$

Impulse response:

$$y(t) = \mathcal{L}^{-1}\left[\frac{k}{s + p}\right] = ke^{-pt}$$



- Initial-condition response  $y(0_-)e^{-pt}$
- Impulse response  $ke^{-pt}$

**The coefficients of impulse response can be estimated by free-response**

Conclusion: Impulse response & initial-condition response are the same type

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## First-order System - Step Response

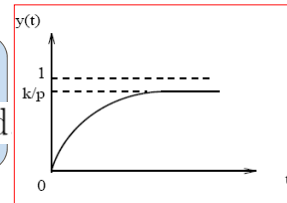
Time response:

$$y(t) = \mathcal{L}^{-1}[Y(s)] = \mathcal{L}^{-1}[G(s)U(s)] + y(0_-)e^{-pt}$$

Input signal:  $u(t) = 1 \leftrightarrow U(s) = 1/s$

$$y(t) = \mathcal{L}^{-1}\left[\frac{k}{s(s+p)}\right] = \mathcal{L}^{-1}\left[\frac{k/p}{s} - \frac{k/p}{s+p}\right] = \frac{k}{p} - \frac{k}{p}e^{-pt}$$

To follow the step input, a controller of the constant gain  $p/k$  is needed



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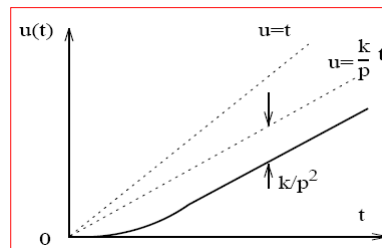
## First-order System - Ramp Response

Time response:

$$y(t) = \mathcal{L}^{-1}[Y(s)] = \mathcal{L}^{-1}[G(s)U(s)] + y(0_-)e^{-pt}$$

Input signal:  $u(t) = t \leftrightarrow U(s) = 1/s^2$

$$\begin{aligned} y(t) &= \mathcal{L}^{-1}\left[\frac{k}{s^2(s+p)}\right] \\ &= \mathcal{L}^{-1}\left[\frac{k/p}{s^2} - \frac{k/p^2}{s} + \frac{k/p^2}{s+p}\right] \\ &= \frac{k}{p}t - \frac{k}{p^2} + \frac{k}{p^2}e^{-pt} \\ &= \frac{k}{p}t - \frac{k}{p^2}(1 - e^{-pt}) \end{aligned}$$



Type of systems (mm4)

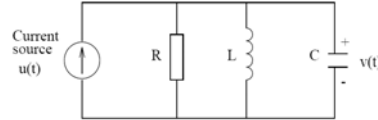
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## Time Response – Second-order System (I)

### ■ Second-order system



$$G(s) = \frac{\omega_n^2}{s^2 + 2\xi\omega_n s + \omega_n^2}$$

- $\xi$  - damping ratio, a dimensionless factor
- $\omega_n$  - natural frequency with unit rad/s

Kirchoff's law:  $i_R + i_L + i_C = i_s \Rightarrow$   
Integro-differential equation

$$\frac{v(t)}{R} + C \frac{dv(t)}{dt} + \frac{1}{L} \int^t v(t) dt = u(t)$$

$v(t)$  - voltage of  $C$

$$LC \frac{d^2 i(t)}{dt^2} + \frac{L}{R} \frac{di(t)}{dt} + i(t) = u(t)$$

$$i(t) = \frac{1}{L} \int^t v(t) dt - \text{current of } L$$

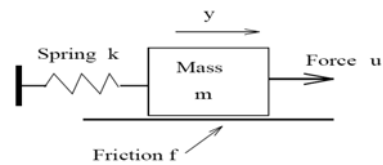
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## Time Response – Second-order System (II)

### ■ Second-order system



$$G(s) = \frac{\omega_n^2}{s^2 + 2\xi\omega_n s + \omega_n^2}$$

- $\xi$  - damping ratio, a dimensionless factor
- $\omega_n$  - natural frequency with unit rad/s

Newton's law:  $m a = F \Rightarrow$

$$m \frac{d^2 y(t)}{dt^2} = u(t) - k y(t) - f \frac{dy(t)}{dt}$$

$y(t)$  - displacement

$$m \frac{d^2 y(t)}{dt^2} + f \frac{dy(t)}{dt} + k y(t) = u(t)$$

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## Second-order System – Pole (Root) Analysis

### ■ Second-order system

$$G(s) = \frac{\omega_n^2}{s^2 + 2\xi\omega_n s + \omega_n^2}$$

- $\xi$  – *damping ratio*, a dimensionless factor
- $\omega_n$  – *natural frequency* with unit rad/s

Roots of  $s^2 + 2\xi\omega_n s + \omega_n^2 = 0$

- Case 1 ( $\xi = 1$ ): Two repeated roots  $s_{1,2} = -\omega_n$
- Case 2 ( $\xi < 1$ ): A complex conjugate root pair  $s_{1,2} = -\xi\omega_n \pm j\omega_n\sqrt{1 - \xi^2}$
- Case 3 ( $\xi > 1$ ): Two distinct roots  $s_{1,2} = -\omega_n(\xi \pm \sqrt{\xi^2 - 1})$

Check exercise one for MM2 – pendulum Model analysis )

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## Second-order System – Impulse Response

Input signal:  $u(t) = \delta(t) \leftrightarrow U(s) = 1$

Impulse response: For  $\xi < 1$ ,

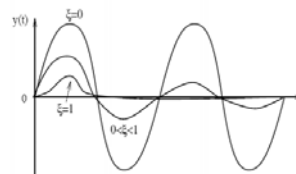
$$\begin{aligned} y(t) &= \mathcal{L}^{-1}[G(s)] \\ &= \mathcal{L}^{-1}\left[\frac{\omega_n^2}{(s + \xi\omega_n)^2 + \omega_d^2}\right] \\ &= \frac{\omega_n}{\sqrt{1 - \xi^2}} e^{-\xi\omega_n t} \sin \omega_d t \end{aligned}$$

where  $\omega_d = \omega_n\sqrt{1 - \xi^2}$ , and for  $\xi = 1$

$$\begin{aligned} y(t) &= \mathcal{L}^{-1}\left[\frac{\omega_n^2}{(s + \omega_n)^2}\right] \\ &= \omega_n^2 t e^{-\omega_n t} \end{aligned}$$

$$G(s) = \frac{\omega_n^2}{s^2 + 2\xi\omega_n s + \omega_n^2}$$

Plotting: For the cases  $\xi = 0$ ,  $\xi = 1$  and  $0 < \xi < 1$ .



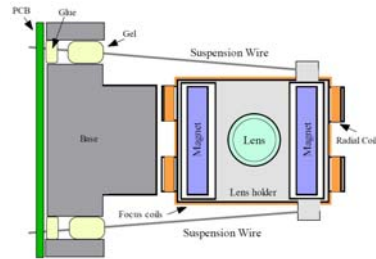
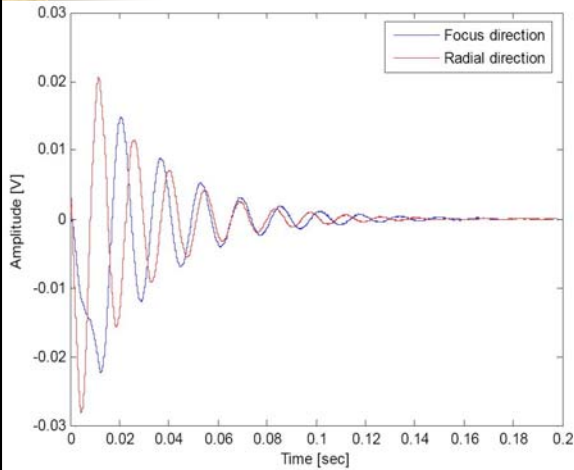
The coefficients of impulse response can be estimated by free-response

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## Example: Impulse Response Estimation



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## Second-order System – Step Response (I)

Input signal:  $u(t) = 1 \leftrightarrow U(s) = 1/s$

Case 1:  $\xi < 1$

$$Y(s) = \frac{G(s)}{s} = \frac{\omega_n^2}{s(s^2 + 2\xi\omega_n s + \omega_n^2)}$$

$$= \frac{1}{s} - \frac{s + 2\xi\omega_n}{s^2 + 2\xi\omega_n s + \omega_n^2}$$

$$= \frac{1}{s} - \frac{s + \xi\omega_n}{(s + \xi\omega_n)^2 + \omega_d^2} - \frac{\xi\omega_n}{(s + \xi\omega_n)^2 + \omega_d^2}$$

Inverse Laplace transform  $\Rightarrow$

$$y(t) = 1 - e^{-\xi\omega_n t} \cos \omega_d t - \frac{\xi}{\sqrt{1-\xi^2}} e^{-\xi\omega_n t} \sin \omega_d t$$

$$= 1 - \frac{e^{-\xi\omega_n t}}{\sqrt{1-\xi^2}} \sin(\omega_d t + \phi)$$

with  $\phi = \tan^{-1} \frac{\sqrt{1-\xi^2}}{\xi}$ ,  $\omega_d = \omega_n \sqrt{1-\xi^2}$ .

Remark: Let  $c = \sqrt{a^2 + b^2}$ ,  $\alpha = \tan^{-1} \frac{a}{b}$ , then

$$a \cos \beta + b \sin \beta = c \left( \frac{a}{c} \cos \beta + \frac{b}{c} \sin \beta \right)$$

$$= c (\sin \alpha \cos \beta + \cos \alpha \sin \beta) = c \sin(\alpha + \beta)$$

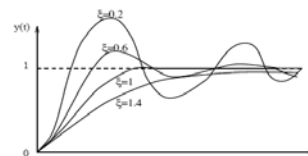
Case 2:  $\xi = 1$

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

Inverse Laplace transform  $\Rightarrow$

$$y(t) = 1 - e^{-\omega_n t} (1 + \omega_n t)$$

Plotting:

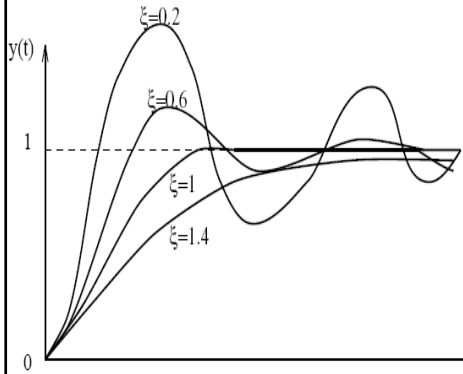


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## Second-order System – Step Response (II)



Summary: The response

- converges to 1 due to  $e^{-\xi\omega_n}$ ;
- oscillates at frequency  $\omega_d$  if  $0 < \xi < 1$ ;
- has no oscillation if  $\xi \geq 1$ ;
- possesses larger amplitude of the initial response period for smaller  $\xi$ ;
- equals  $y(t) = 1 - \cos\omega_n t$  for the extreme case:  $\xi = 0$

**Control specification!**

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## Second-order System – Ramp Response

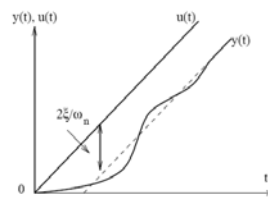
$$\begin{aligned}
 Y(s) &= \frac{G(s)}{s^2} = \frac{\omega_n^2}{s^2(s^2 + 2\xi\omega_n s + \omega_n^2)} \\
 &= \frac{1}{s^2} - \frac{2\xi/\omega_n}{s} + \frac{\frac{2\xi}{\omega_n}s + 4\xi^2 - 1}{s^2 + 2\xi\omega_n s + \omega_n^2} \\
 &= \frac{1}{s^2} - \frac{2\xi/\omega_n}{s} + \frac{2\xi}{\omega_n} \left( \frac{s + \xi\omega_n}{s^2 + 2\xi\omega_n s + \omega_n^2} + \frac{\frac{2\xi^2 - 1}{2\xi}\omega_n}{s^2 + 2\xi\omega_n s + \omega_n^2} \right)
 \end{aligned}$$

Inverse Laplace transform  $\Rightarrow$

$$\begin{aligned}
 y(t) &= t - \frac{2\xi}{\omega_n} + \frac{2\xi}{\omega_n} e^{-\xi\omega_n t} (\cos\omega_d t + \frac{2\xi^2 - 1}{2\xi\sqrt{1 - \xi^2}} \sin\omega_d t) \\
 &= t - \frac{2\xi}{\omega_n} + \frac{e^{-\xi\omega_n t}}{\omega_d} \sin(\omega_d t + \phi)
 \end{aligned}$$

with  $\phi = \tan^{-1} \frac{2\xi\sqrt{1 - \xi^2}}{2\xi^2 - 1}$ ,  $\omega_d = \omega_n\sqrt{1 - \xi^2}$

Plotting:



Conclusion: 2nd-order system can follow a ramp input but with a fixed difference  $\frac{2\xi}{\omega_n}$

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## Second-order System – Damping Effect

$$G(s) = \frac{\omega_n^2}{s^2 + 2\xi\omega_n s + \omega_n^2}$$

Case	Description	Roots
$\xi = 0$	Undamped	$s_{1,2} = \pm j\omega$
$\xi < 1$	Underdamped	$s_{1,2} = -\sigma \pm j\omega$
$\xi = 1$	Critically damped	$s_1 = s_2 = -\sigma$
$\xi > 1$	Overdamped	$s_1 = -\sigma_1, s_2 = -\sigma_2$

## Time Response – High-Order System

Fact: Time response of a higher-order system '=' combination of times responses of 1st- & 2nd-order systems

Method: Partial fraction + inverse Laplace transform

**See page 32-37 of the extra readings for detail explanation**

## Goals for this lecture (MM3)

- Time response analysis
  - Typical inputs
  - 1st, 2nd and higher order systems
- **Performance specification of time response**
  - **Transient performance**
  - **Steady-state performance**
- Numerical simulation of time response

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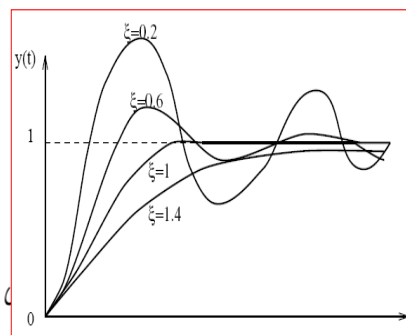
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## Performance Specification

- **Objective:** evaluation of control design
- **Platform:** based on step response of a typical 2nd-order system

$$G(s) = \frac{\omega_n^2}{s^2 + 2\xi\omega_n s + \omega_n^2}$$

$$\phi = \tan^{-1} \frac{\sqrt{1-\xi^2}}{\xi}, \quad \omega_n \cos \phi$$



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$$G(s) = \frac{\omega_n^2}{s^2 + 2\xi\omega_n s + \omega_n^2}$$

## Specification – Transient Performance (I)

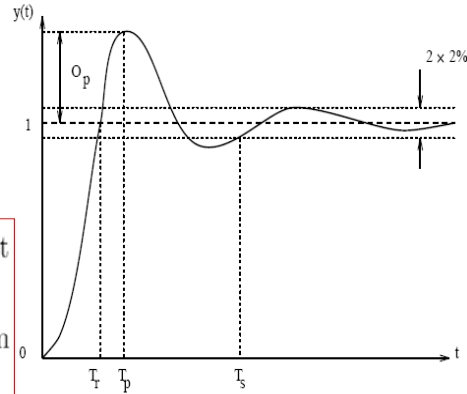
(See FC 126-131...)

- Rise time  $t_r$
- Settling time  $t_s$
- Overshoot  $M_p$
- Peak time  $t_p$

Rise time  $T_r$ : taken for the waveform to first reach the final value

Peak time  $T_p$ : taken to reach the maximum peak

Settling time  $T_s$ : required for the waveform stay within  $\pm 2\%$  bound of the final value



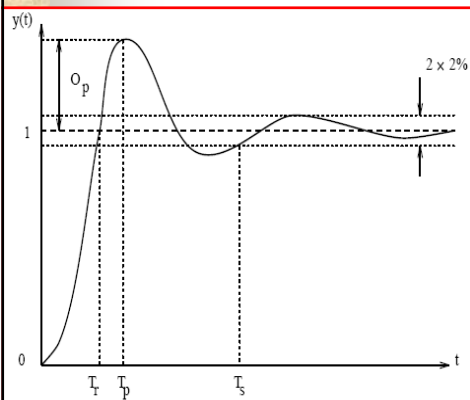
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$$G(s) = \frac{\omega_n^2}{s^2 + 2\xi\omega_n s + \omega_n^2}$$

## Specification – Transient Performance (II)



$$t_r \cong \frac{1.8}{\omega_n}$$

$$t_s \cong \frac{4.6}{\zeta\omega_n} \cong \frac{4.6}{\sigma}$$

$$M_p \cong \begin{cases} 5\%, & \zeta = 0.7 \\ 16\%, & \zeta = 0.5 \\ 35\%, & \zeta = 0.3 \end{cases}$$

$$t_p \cong \frac{\pi}{\omega_d}, \quad \omega_d = \omega_n \sqrt{1 - \zeta^2}$$

$$\text{Rise time } T_r = \frac{\pi - \phi}{\omega_d}$$

$$\text{Peak time } T_p = \frac{\pi}{\omega_d}$$

$$\text{Settling time } T_s \approx \frac{4}{\xi\omega_n}$$

$$\text{Overshoot } O_p = e^{-\frac{\xi\pi}{\sqrt{1-\xi^2}}}$$

$$\phi = \tan^{-1} \frac{\sqrt{1-\xi^2}}{\xi}, \quad \omega_d = \omega_n \sqrt{1-\xi^2}$$

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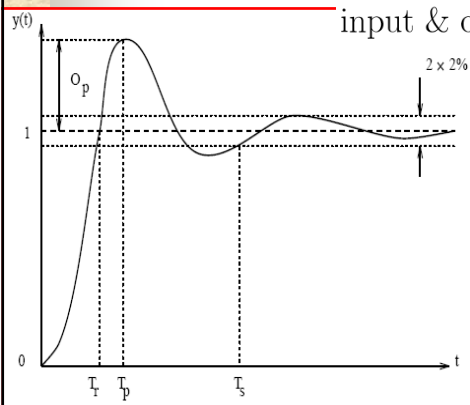
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$$G(s) = \frac{\omega_n^2}{s^2 + 2\xi\omega_n s + \omega_n^2}$$

## Specification – **Steady-state Performance**

Steady-state error  $e_{ss}$ : difference between input & output as  $t \rightarrow \infty$



Steady-state error  $e_{ss} = 0$

$$\lim_{t \rightarrow \infty} f(t) = \lim_{s \rightarrow 0} sF(s)$$

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## Goals for this lecture (**MM3**)

- Time response analysis
  - Typical inputs
  - 1st, 2nd and higher order systems
- Performance specification of time response
  - Transient performance
  - Steady-state performance
- **Numerical simulation of time response**

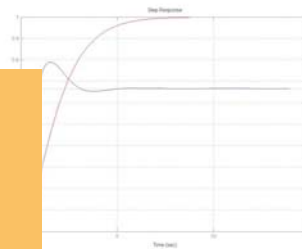
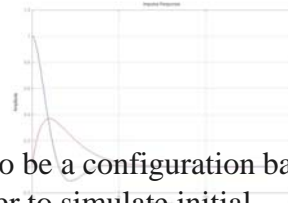
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## Numerical Simulation of Time Response

- Impulse response: **impulse(sys)**
- Step response: **step(sys)**
- **ltiview(sys)**
- Decomposition of transfer function to be a configuration based on integrator and gain elements (in order to simulate initial response in simulink)



### EXAMPLE:

```
sys1:          Sys2:  
num1=[1];      num2=[1 2];  
den1=[1 2 1];  den2=[1 2 3];  
impulse(tf(num1,den1),'r',tf(num2,den2),'b')  
step(tf(num1,den1),'r',tf(num2,den2),'b')
```

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