## DYNAMIC RESPONSE

## 3.1: System response in the time domain

- We can now model dynamic systems with differential equations. What do these equations mean?
- We'll proceed by looking at a system's response to certain inputs in the time domain.
- Then, we'll see how the Laplace transform can make our lives a lot easier by simplifying the math.
- This will give insights into how we might specify the way the system should respond.
- Finally, we'll preview how adding dynamics (e.g., a controller) can change how the system responds.


## Some important input signals

- Several signals recur throughout this course.
- The unit step function:
$1(t)$

$$
1(t)= \begin{cases}1, & t \geq 0 \\ 0, & \text { otherwise }\end{cases}
$$

- The unit ramp function:

$$
r(t)= \begin{cases}t, & t \geq 0 \\ 0, & \text { otherwise }\end{cases}
$$

- The unit parabola function:

$$
p(t)= \begin{cases}\frac{t^{2}}{2}, & t \geq 0 \\ 0, & \text { otherwise }\end{cases}
$$



- The cosine/sine functions:


- The (ideal) impulse function, $\delta(t)$ :
- Very strange "generalized" function, defined only under an integral.

$$
\begin{aligned}
& \delta(t)=0, \quad t \neq 0 \text { zero duration } \\
& \int_{-\infty}^{\infty} \delta(t) \mathrm{d} t=1 . \text { unit area. } \\
& \frac{\delta(t)}{\text { Symbol }} t
\end{aligned}
$$

- Sifting property ${ }^{1}$

$$
\int_{-\infty}^{\infty} x(\tau) \delta(t-\tau) \mathrm{d} \tau=x(t) .
$$

${ }^{1}$ Assumes that $x(t)$ is continuous at $t=\tau$. Interpretation: no value of $x(t)$ matters except that over the short range where $\delta(t)$ occurs.

## Time response of a linear time invariant system

- Let $y(t)$ be the output of an LTI system with input $x(t)$.

$$
\begin{aligned}
y(t) & =\mathbb{T}[x(t)] \\
& =\mathbb{T}\left[\int_{-\infty}^{\infty} x(\tau) \delta(t-\tau) \mathrm{d} \tau\right] \\
& =\int_{-\infty}^{\infty} x(\tau) \mathbb{T}[\delta(t-\tau)] \mathrm{d} \tau . \\
\text { Let } h(t, \tau) & =\mathbb{T}[\delta(t-\tau)] \\
& =\int_{-\infty}^{\infty} x(\tau) h(t, \tau) \mathrm{d} \tau
\end{aligned}
$$

If the system is time invariant, $\quad h(t, \tau)=h(t-\tau)$

$$
\begin{aligned}
& =\int_{-\infty}^{\infty} x(\tau) h(t-\tau) \mathrm{d} \tau \quad \text { (time invariant) } \\
& \triangleq x(t) * h(t) .
\end{aligned}
$$

- The output of an LTI system is equal to the convolution of its impulse response with the input.
- This makes life EASY (TRUST me!)

EXAMPLE: Finding an impulse response:

- Consider a first-order system, $\dot{y}(t)+k y(t)=u(t)$.
- Let $y\left(0^{-}\right)=0, u(t)=\delta(t)$.
- For positive time we have $\dot{y}(t)+k y(t)=0$. Recall from your differential-equation math course: $y(t)=A e^{s t}$, solve for $A, s$.

$$
\dot{y}(t)=A s e^{s t}
$$

$$
\begin{aligned}
A s e^{s t}+k A e^{s t} & =0 \\
s+k & =0 \\
s & =-k
\end{aligned}
$$

- We have solved for $s$; now, solve for $A$.

$$
\begin{aligned}
\underbrace{\int_{0^{-}}^{0^{+}} \dot{y}(t) \mathrm{d} t}_{\left.y(t)\right|_{0^{-}} ^{0^{+}}}+\underbrace{k \int_{0^{-}}^{0^{+}} y(t) \mathrm{d} t}_{0} & =\underbrace{\int_{0^{-}}^{0^{+}} \delta(t) \mathrm{d} t}_{1} \\
y\left(0^{+}\right)-y\left(0^{-}\right) & =1 \\
A e^{-k 0^{+}}-0 & =1 \\
A & =1 .
\end{aligned}
$$

- Response to impulse: $h(t)=e^{-k t}, t>0$.
- $h(t)=e^{-k t} 1(t)$.
- Response of this system to general input:

$$
\begin{aligned}
y(t) & =\int_{-\infty}^{\infty} h(\tau) u(t-\tau) \mathrm{d} \tau \\
& =\int_{-\infty}^{\infty} e^{-k \tau} 1(\tau) u(t-\tau) \mathrm{d} \tau \\
& =\int_{0}^{\infty} e^{-k \tau} u(t-\tau) \mathrm{d} \tau
\end{aligned}
$$

## 3.2: Transfer functions

- Response to impulse = "impulse response": $h(t)$.
- Response to general input = messy convolution: $h(t) * u(t)$.
- To choose a simpler example, what is the response to a cosine?

$$
A \cos (\omega t)=\frac{A}{2}\left(e^{j \omega t}+e^{-j \omega t}\right)
$$

## Break it down: What is the response to an exponential?

- Let $u(t)=e^{s t}$, where $s$ is complex.

$$
\begin{aligned}
y(t)=\int_{-\infty}^{\infty} h(\tau) u(t-\tau) \mathrm{d} \tau & =\int_{-\infty}^{\infty} h(\tau) e^{s(t-\tau)} \mathrm{d} \tau \\
& =\int_{-\infty}^{\infty} h(\tau) e^{s t} e^{-s \tau} \mathrm{~d} \tau \\
& =e^{s t} \underbrace{\int_{-\infty}^{\infty} h(\tau) e^{-s \tau} \mathrm{~d} \tau}_{\text {Transfer function, } H(s)} \\
& =e^{s t} H(s)
\end{aligned}
$$

- An $e^{s t}$ input decouples the convolution into two independent parts: a part depending on $e^{s t}$ and a part depending on $h(t)$.
$\operatorname{EXAMPLE}: \dot{y}(t)+k y(t)=u(t)=e^{s t}:$

$$
\begin{aligned}
& \text { but , y(t)=H(s)est}, \quad \dot{y}(t)=s H(s) e^{s t} \\
& \begin{aligned}
s H(s) e^{s t}+k H(s) e^{s t} & =e^{s t} \\
H(s) & =\frac{1}{s+k} \quad \text { (I never integrated!) } \\
y(t) & =\frac{e^{s t}}{s+k}
\end{aligned}
\end{aligned}
$$

## Response to a cosinusoid (revisited)

Let $s=j \omega \quad u(t)=e^{j \omega t}$
$y(t)=H(j \omega) e^{j \omega t}$
$\begin{aligned} s=-j \omega & u(t)\end{aligned}=e^{-j \omega t}, ~=A(t)=A \cos (\omega t)$
$y(t)=H(-j \omega) e^{-j \omega t}$
$u(t)=A \cos (\omega t) \quad y(t)=\frac{A}{2}\left[H(j \omega) e^{j \omega t}+H(-j \omega) e^{-j \omega t}\right]$

Now, $\quad H(j \omega) \triangleq M e^{j \phi}$

$$
\begin{aligned}
H(-j \omega) & =M e^{-j \phi} \quad(\text { can be shown for } h(t) \text { real }) \\
y(t) & =\frac{A M}{2}\left[e^{j(\omega t+\phi)}+e^{-j(\omega t+\phi)}\right] \\
& =A M \cos (\omega t+\phi)
\end{aligned}
$$

- The response of an LTI system to a sinusoid is a sinusoid! (of the same frequency).

EXAMPLE: Frequency response of our first order system:

$$
\begin{aligned}
H(s) & =\frac{1}{s+k} \\
H(j \omega) & =\frac{1}{j \omega+k} \\
M & =|H(j \omega)|=\frac{1}{\sqrt{\omega^{2}+k^{2}}} \\
\phi & =\angle H(j \omega)=-\tan ^{-1}\left(\frac{\omega}{k}\right) \\
y(t) & =\frac{A}{\sqrt{\omega^{2}+k^{2}}} \cos \left(\omega t-\tan ^{-1}\left(\frac{\omega}{k}\right)\right) .
\end{aligned}
$$

- Can we use these results to simplify convolution and get an easier way to understand dynamic response?


## Defining the Laplace $\mathcal{L}_{-}$transform

- We have seen that if a system has an impulse response $h(t)$, we can compute a transfer function $H(s)$,

$$
H(s)=\int_{-\infty}^{\infty} h(t) e^{-s t} \mathrm{~d} t
$$

- Since we deal with causal systems (possibly with an impulse at $t=0$ ), we can integrate from $0^{-}$instead of negative infinity.

$$
H(s)=\int_{0^{-}}^{\infty} h(t) e^{-s t} \mathrm{~d} t .
$$

- This is called the one-sided (uni-lateral) Laplace transform of $h(t)$.


## Laplace Transforms of Common Signals

| Name | Time function, $f(t)$ | Laplace tx., $F(s)$ |
| :--- | :--- | :--- |
| Unit impulse | $\delta(t)$ | 1 |
| Unit step | $1(t)$ | $\frac{1}{s}$ |
| Unit ramp | $t \cdot 1(t)$ | $\frac{1}{s^{2}}$ |
| $n$th order ramp | $t^{n} \cdot 1(t)$ | $\frac{n!}{s^{n+1}}$ |
| Exponential | $\exp (-a t) 1(t)$ | $\frac{1}{s+a}$ |
| Ramped exponential | $t \exp (-a t) 1(t)$ | $\frac{1}{(s+a)^{2}}$ |
| Sine | $\sin (b t) 1(t)$ | $\frac{b}{s^{2}+b^{2}}$ |
| Cosine | $\cos (b t) 1(t)$ | $\frac{s}{s^{2}+b^{2}}$ |
| Damped sine | $e^{-a t} \sin (b t) 1(t)$ | $\frac{b}{(s+a)^{2}+b^{2}}$ |
| Damped cosine | $e^{-a t} \cos (b t) 1(t)$ | $\frac{s+a}{(s+a)^{2}+b^{2}}$ |
| Diverging sine | $t \sin (b t) 1(t)$ | $\frac{2 b s}{\left(s^{2}+b^{2} 2^{2}\right.}$ |
| Diverging cosine | $t \cos (b t) 1(t)$ | $\frac{s^{2}-b^{2}}{\left(s^{2}+b^{2}\right)^{2}}$ |

## Properties of the Laplace transform

- Superposition: $\mathcal{L}\left\{a f_{1}(t)+b f_{2}(t)\right\}=a F_{1}(s)+b F_{2}(s)$.
- Time delay: $\mathcal{L}\{f(t-\tau)\}=e^{-s \tau} F(s)$.
- Time scaling: $\mathcal{L}\{f(a t)\}=\frac{1}{|a|} F\left(\frac{s}{a}\right)$.
(useful if original equations are expressed poorly in time scale. e.g., measuring disk-drive seek speed in hours).
- Differentiation:

$$
\begin{aligned}
\mathcal{L}\{\dot{f}(t)\} & =s F(s)-f\left(0^{-}\right) \\
\mathcal{L}\{\ddot{f}(t)\} & =s^{2} F(s)-s f\left(0^{-}\right)-\dot{f}\left(0^{-}\right) \\
\mathcal{L}\left\{f^{(m)}(t)\right\} & =s^{m} F(s)-s^{m-1} f\left(0^{-}\right)-\ldots-f^{(m-1)}\left(0^{-}\right) .
\end{aligned}
$$

Integration: $\mathcal{L}\left\{\int_{0^{-}}^{t} f(\tau) \mathrm{d} \tau\right\}=\frac{1}{s} F(s)$.

- Convolution: Recall that $y(t)=h(t) * u(t)$

$$
\begin{aligned}
Y(s) & =\mathcal{L}\{y(t)\}=\mathcal{L}\{h(t) * u(t)\} \\
& =\mathcal{L}\left\{\int_{\tau=0^{-}}^{t} h(\tau) u(t-\tau) \mathrm{d} \tau\right\} \\
& =\int_{t=0^{-}}^{\infty} \int_{\tau=0^{-}}^{t} h(\tau) u(t-\tau) \mathrm{d} \tau e^{-s t} \mathrm{~d} t \\
& =\int_{\tau=0^{-}}^{\infty} \int_{t=\tau^{-}}^{\infty} h(\tau) u(t-\tau) e^{-s t} \mathrm{~d} t \mathrm{~d} \tau .
\end{aligned}
$$

- Multiply by $e^{-s \tau} e^{s \tau}$


$$
Y(s)=\int_{\tau=0^{-}}^{\infty} h(\tau) e^{-s \tau} \int_{t=\tau^{-}}^{\infty} u(t-\tau) e^{-s(t-\tau)} \mathrm{d} t \mathrm{~d} \tau
$$

Let $t^{\prime}=t-\tau$ :

$$
\begin{aligned}
& Y(s)=\int_{\tau=0^{-}}^{\infty} h(\tau) e^{-s \tau} \mathrm{~d} \tau \int_{t^{\prime}=0^{-}}^{\infty} u\left(t^{\prime}\right) e^{-s t^{\prime}} \mathrm{d} t^{\prime} \\
& Y(s)=H(s) U(s) .
\end{aligned}
$$

- The Laplace transform "unwraps" convolution for general input signals. Makes system easy to analyze.
- This is the most important property of the Laplace transform. This is why we use it. It converts differential equations into algebraic equations that we can solve quite readily.


## 3.3: The inverse Laplace transform

- The inverse Laplace transform converts $F(s) \rightarrow f(t)$.
- Once we get an intuitive feel for $F(s)$, we won't need to do this often.
- The main tool for ILT is partial-fraction-expansion.

Assume : $\quad F(s)=\frac{b_{0} s^{m}+b_{1} s^{m-1}+\cdots+b_{m}}{s^{n}+a_{1} s^{n-1}+\cdots+a_{n}}$

$$
=k \frac{\prod_{i=1}^{m}\left(s-z_{i}\right)}{\prod_{i=1}^{n}\left(s-p_{i}\right)} \quad
$$

$$
=\frac{c_{1}}{s-p_{1}}+\frac{c_{2}}{s-p_{2}}+\cdots+\frac{c_{n}}{s-p_{n}} \quad \text { if }\left\{p_{i}\right\} \text { distinct. }
$$

so, $\quad\left(s-p_{1}\right) F(s)=c_{1}+\frac{c_{2}\left(s-p_{1}\right)}{s-p_{2}}+\cdots+\frac{c_{n}\left(s-p_{1}\right)}{s-p_{n}}$
let $s=p_{1}: \quad c_{1}=\left.\left(s-p_{1}\right) F(s)\right|_{s=p_{1}}$

$$
\begin{aligned}
c_{i} & =\left.\left(s-p_{i}\right) F(s)\right|_{s=p_{i}} \\
f(t) & =\sum_{i=1}^{n} c_{i} e^{p_{i} t} 1(t) \quad \text { since } \mathcal{L}\left[e^{k t} 1(t)\right]=\frac{1}{s-k} .
\end{aligned}
$$

$\operatorname{EXAMPLE}: F(s)=\frac{5}{s^{2}+3 s+2}=\frac{5}{(s+1)(s+2)}$.

$$
\begin{aligned}
c_{1} & =\left.(s+1) F(s)\right|_{s=-1}=\left.\frac{5}{s+2}\right|_{s=-1}=5 \\
c_{2} & =\left.(s+2) F(s)\right|_{s=-2}=\left.\frac{5}{s+1}\right|_{s=-2}=-5 \\
f(t) & =\left(5 e^{-t}-5 e^{-2 t}\right) 1(t) .
\end{aligned}
$$

- If $F(s)$ has repeated roots, we must modify the procedure. e.g., repeated three times:

$$
\begin{aligned}
F(s) & =\frac{k}{\left(s-p_{1}\right)^{3}\left(s-p_{2}\right) \cdots} \\
& =\frac{c_{1,1}}{s-p_{1}}+\frac{c_{1,2}}{\left(s-p_{1}\right)^{2}}+\frac{c_{1,3}}{\left(s-p_{1}\right)^{3}}+\frac{c_{2}}{s-p_{2}}+\cdots \\
c_{1,3} & =\left.\left(s-p_{1}\right)^{3} F(s)\right|_{s=p_{1}} \\
c_{1,2} & =\left[\left.\frac{\mathrm{d}}{\mathrm{~d} s}\left(\left(s-p_{1}\right)^{3} F(s)\right)\right|_{s=p_{1}}\right. \\
c_{1,1} & =\frac{1}{2}\left[\left.\frac{\mathrm{~d}^{2}}{\mathrm{~d} s^{2}}\left(\left(s-p_{1}\right)^{3} F(s)\right)\right|_{s=p_{1}}\right. \\
c_{x, k-i} & =\frac{1}{i!}\left[\left.\frac{\mathrm{d}^{i}}{\mathrm{~d} s^{i}}\left(\left(s-p_{i}\right)^{k} F(s)\right)\right|_{s=p_{i}} .\right.
\end{aligned}
$$

EXAMPLE: Find the ILT of

$$
H(s)=\frac{s+2}{(s+1)^{2}(s+3)}=\frac{A}{s+1}+\frac{B}{(s+1)^{2}}+\frac{C}{s+3}
$$

- We start with $B$,

$$
B=\left.\frac{s+2}{s+3}\right|_{s=-1}=\frac{1}{2} .
$$

- Next, we find $A$,

$$
\begin{aligned}
A & =\left[\left.\frac{\mathrm{d}}{\mathrm{~d} s}\left(\frac{s+2}{s+3}\right)\right|_{s=-1}\right. \\
& =\left[\left.\frac{\mathrm{d}}{\mathrm{~d} s}(s+2)(s+3)^{-1}\right|_{s=-1}\right. \\
& =\left[(s+2)(-1)(s+3)^{-2}+\left.(s+3)^{-1}\right|_{s=-1}\right. \\
& =\left[-\frac{s+2}{(s+3)^{2}}+\left.\frac{1}{s+3}\right|_{s=-1}\right. \\
& =-\frac{1}{4}+\frac{1}{2}=\frac{1}{4}
\end{aligned}
$$

- Lastly, we find $C$,

$$
C=\left.\frac{s+2}{(s+1)^{2}}\right|_{s=-3}=-\frac{1}{4} .
$$

- Therefore, the inverse Laplace transform we are looking for is

$$
h(t)=\left[\frac{1}{2} t e^{-t}+\frac{1}{4} e^{-t}-\frac{1}{4} e^{-3 t}\right] 1(t) .
$$

EXAMPLE: Find ILT of $\frac{s+3}{(s+1)(s+2)^{2}}$.

- ans: $f(t)=(2 e^{-t}-2 e^{-2 t}-\underbrace{t e^{-2 t}}) 1(t)$.
from repeated root.
- Note that this is quite tedious, but MATLAB can help.
- Try MATLAB with two examples; first, $F(s)=\frac{5}{s^{2}+3 s+2}$.

Example 1.
5
p = -2
-1
k = []

```
```

```
>> Fnum = [l0 0 5}]
```

```
>> Fnum = [l0 0 5}]
>> Fden = [llll
>> Fden = [llll
[r,p,k] = residue(Fnum,Fden);
[r,p,k] = residue(Fnum,Fden);
    r = -5
```

    r = -5
    ```
    Example 2.
>> Fnum = \(\left[\begin{array}{llll}0 & 0 & 1 & 3\end{array}\right]\);

[ \(r, p, k]=\) residue(Fnum,Fden);
\(r=-2\)
    \(-1\)
    2
    \(p=-2\)
        \(-2\)
    -1
    \(\mathrm{k}=[\) ]
- When you use "residue" and get repeated roots, BE SURE to type "help residue" to correctly interpret the result.

\section*{Using the Laplace transform to solve problems}
- We can use the Laplace transform to solve both homogeneous and forced differential equations.

EXAMPLE: \(\ddot{y}(t)+y(t)=0, \quad y\left(0^{-}\right)=\alpha, \dot{y}\left(0^{-}\right)=\beta\).
- Take Laplace transforms, term by term:
\[
s^{2} Y(s)-\alpha s-\beta+Y(s)=0
\]
\[
\begin{aligned}
Y(s)\left(s^{2}+1\right) & =\alpha s+\beta \\
Y(s) & =\frac{\alpha s+\beta}{s^{2}+1}
\end{aligned}
\]
\[
\begin{aligned}
& \frac{a}{s^{2}+a^{2}} \Longleftrightarrow \sin (a t) 1(t) \\
& \frac{s}{s^{2}+a^{2}} \Longleftrightarrow \cos (a t) 1(t)
\end{aligned}
\]
\[
=\frac{\alpha s}{s^{2}+1}+\frac{\beta}{s^{2}+1}
\]
- From tables, \(y(t)=[\alpha \cos (t)+\beta \sin (t)] 1(t)\).
- If initial conditions are zero, things are very simple.

\section*{EXAMPLE:}
\[
\ddot{y}(t)+5 \dot{y}(t)+4 y(t)=u(t), \quad y\left(0^{-}\right)=0, \dot{y}\left(0^{-}\right)=0, \quad u(t)=2 e^{-2 t} 1(t) .
\]
- Start with:
\[
s^{2} Y(s)+5 s Y(s)+4 Y(s)=\frac{2}{s+2}
\]
- Rearrange:
\[
\begin{aligned}
Y(s) & =\frac{2}{(s+2)(s+1)(s+4)} \\
& =\frac{-1}{s+2}+\frac{2 / 3}{s+1}+\frac{1 / 3}{s+4}
\end{aligned}
\]
\(H(s) \Longleftrightarrow h(t)\)
\(H(s+a) \Longleftrightarrow e^{-a t} h(t)\).
- From tables, \(y(t)=\left[-e^{-2 t}+\frac{2}{3} e^{-t}+\frac{1}{3} e^{-4 t}\right] 1(t)\).

\section*{3.4: Time response versus pole locations}
- If we wish to know how a system responds to some input (for example, an impulse response, or a step response), it seems like we need to do the following:
1. Find the Laplace transform \(U(s)\) of the input \(u(t)\),
2. Find the Laplace transform of the output \(Y(s)=H(s) U(s)\),
3. Find the time response by taking the inverse Laplace transform of \(Y(s)\). That is, \(y(t)=\mathcal{L}^{-1}(Y(s))\).
- This is true if we want a precise, quantitative answer.
- But, if we're interested only in a qualitative answer, we can learn a lot simply by looking at the pole locations of the transfer function.
- If we can represent \(H(s)=\operatorname{num}_{H}(s) / \operatorname{den}_{H}(s)\) and
\(U(s)=\operatorname{num}_{U}(s) / \operatorname{den}_{U}(s)\), then we have
\[
\begin{aligned}
Y(s) & =\frac{\operatorname{num}_{H}(s) \operatorname{num}_{U}(s)}{\operatorname{den}_{H}(s) \operatorname{den}_{U}(s)} \\
& =\sum_{k} \frac{r_{k}}{s+p_{k}}
\end{aligned}
\]
where "pole" \(s=-p_{k}\) is a root of either \(\operatorname{den}_{H}(s)\) or \(\operatorname{den}_{U}(s)\).
- So, some of the system's response is due to the poles of the input signal, and some is due to the poles of the plant.
- Here, we're interested in the contribution due to the poles of the plant.
- Neglecting the residues \(r_{k}\), which simply scale the output by some fixed amount, we're interested in "what does an output of the type \(\frac{1}{s+p_{k}}\) look like?"
- That is, the poles qualitatively determine the behavior of the system; zeros (equivalently, residues) quantify this relationship.
- Note that the poles \(p_{k}\) may be real, or they may occur in complex-conjugate pairs.
- So, in the next sections, we look at the time responses of real poles and of complex-conjugate poles.

\section*{Time response due to a real pole}
- Consider a transfer function having a single real pole:
\[
H(s)=\frac{1}{s+\sigma} \quad h(t)=e^{-\sigma t} 1(t) .
\]
- If \(\sigma>0\), pole is at \(s<0\), STABLE i.e., impulse response decays, and any bounded input produces bounded output.
- If \(\sigma<0\), pole is at \(s>0\), UNSTABLE.
- \(\sigma\) is "time constant" factor: \(\tau=1 / \sigma\).



\section*{Time response due to complex-conjugate poles}
- Now, consider a second-order transfer function having complex-conjugate poles
\[
H(s)=\frac{b_{0}}{s^{2}+a_{1} s+a_{2}}=K \underbrace{\frac{\omega_{n}^{2}}{s^{2}+2 \zeta \omega_{n} s+\omega_{n}^{2}}}_{\text {standard form }} .
\]
\(\zeta=\) damping ratio.
\(\omega_{n}=\) natural frequency or undamped frequency.
\[
h(t)=\frac{\omega_{n}}{\sqrt{1-\zeta^{2}}} e^{-\sigma t}\left(\sin \left(\omega_{d} t\right)\right) 1(t)
\]
where, \(\quad \sigma=\zeta \omega_{n}\),
\[
\omega_{d}=\omega_{n} \sqrt{1-\zeta^{2}}=\text { damped frequency. }
\]




\[
\zeta=0.707
\]
\(\zeta=0.5\)
\(\zeta=0.3\)

Impulse Response


Envelope of sinusoid decays as \(e^{-\sigma t}\)


Step Responses of 2nd-Order Systems

- Low damping, \(\zeta \approx 0\), oscillatory; High damping, \(\zeta \approx 1\), no oscillations.


Impulse responses vs. pole locations


Step responses vs. pole locations
- \(0<\zeta<1\) underdamped.
- \(\zeta=1 \quad\) critically damped, \(\zeta>1 \quad\) over-damped.

\section*{3.5: Time-domain specifications}
- We have seen impulse and step responses for first- and second-order systems.
- Our control problem may be to specify exactly what the response SHOULD be.
- Usually expressed in terms of the step response.

- \(t_{r}=\) Rise time \(=\) time to reach vicinity of new set point.
- \(t_{s}=\) Settling time \(=\) time for transients to decay (to \(5 \%, 2 \%, 1 \%\) ).
- \(M_{p}=\) Percent overshoot.
- \(t_{p}=\) Time to peak .

\section*{Rise Time}
- All step responses rise in roughly the same amount of time (see pg. 3-17.) Take \(\zeta=0.5\) to be average.
unt time from 0.1 to 0.9 is approximately \(\omega_{n} t_{r}=1.8\) :
\[
t_{r} \approx \frac{1.8}{\omega_{n}}
\]

We could make this more accurate, but note:
- Only valid for 2 nd-order systems with no zeros.
- Use this as approximate design "rule of thumb" and iterate design until spec. is met.

\section*{Peak Time and Overshoot}
- Step response can be found from ILT of \(H(s) / s\).
\[
\begin{gathered}
y(t)=1-e^{-\sigma t}\left(\cos \left(\omega_{d} t\right)+\frac{\sigma}{\omega_{d}} \sin \left(\omega_{d} t\right)\right), \\
\omega_{d}=\omega_{n} \sqrt{1-\zeta^{2}}, \quad \sigma=\zeta \omega_{n} .
\end{gathered}
\]
- Peak occurs when \(\dot{y}(t)=0\)
\[
\begin{aligned}
\dot{y}(t) & =\sigma e^{-\sigma t}\left(\cos \left(\omega_{d} t\right)+\frac{\sigma}{\omega_{d}} \sin \left(\omega_{d} t\right)\right)-e^{-\sigma t}\left(-\omega_{d} \sin \left(\omega_{d} t\right)+\sigma \cos \left(\omega_{d} t\right)\right) \\
& =e^{-\sigma t}\left(\frac{\sigma^{2}}{\omega_{d}} \sin \left(\omega_{d} t\right)+\omega_{d} \sin \left(\omega_{d} t\right)\right)=0
\end{aligned}
\]
- So,
\[
\begin{aligned}
\omega_{d} t_{p} & =\pi \\
t_{p} & =\frac{\pi}{\omega_{d}}=\frac{\pi}{\omega_{n} \sqrt{1-\zeta^{2}}}
\end{aligned}
\]
- \(M_{p}=e^{-\zeta \pi / \sqrt{1-\zeta^{2}}} \times 100\).
- (common values: \(M_{p}=16 \%\) for \(\zeta=0.5 ; M_{p}=5 \%\) for \(\zeta=0.7\) ).


\section*{Settling Time}
- Determined mostly by decaying exponential
\[
e^{-\omega_{n} \zeta t_{s}}=\epsilon \quad \ldots \quad \epsilon=0.01,0.02, \text { or } 0.05
\]

\section*{EXAMPLE:}
\[
\begin{aligned}
\epsilon & =0.01 \\
e^{-\omega_{n} \zeta t_{s}} & =0.01 \\
\omega_{n} \zeta t_{s} & =4.6 \\
t_{s} & =\frac{4.6}{\zeta \omega_{n}}=\frac{4.6}{\sigma}
\end{aligned}
\]
\begin{tabular}{c|c}
\(\epsilon\) & \(t_{s}\) \\
\hline 0.01 & \(t_{s}=4.6 / \sigma\) \\
0.02 & \(t_{s}=3.9 / \sigma\) \\
0.05 & \(t_{s}=3.0 / \sigma\)
\end{tabular}

\section*{Design synthesis}
- Specifications on \(t_{r}, t_{s}, M_{p}\) determine pole locations.
- \(\omega_{n} \geq 1.8 / t_{r}\).
- \(\zeta \geq \mathrm{fn}\left(M_{p}\right)\). (read off of \(\zeta\) versus \(M_{p}\) graph on page 3-19)
- \(\sigma \geq 4.6 / t_{s}\). (for example-settling to \(1 \%\) )



example: Converting specs. to \(s\)-plane
- Specs: \(t_{r} \leq 0.6, M_{p} \leq 10 \%, t_{s} \leq 3 \mathrm{sec}\). at \(1 \%\)
- \(\omega_{n} \geq 1.8 / t_{r}=3.0 \mathrm{rad} / \mathrm{sec}\).
- From graph of \(M_{p}\) versus \(\zeta, \zeta \geq 0.6\).
- \(\sigma \geq 4.6 / 3=1.5 \mathrm{sec}\).


\section*{EXAMPLE: Designing motor compensator}
- Suppose a servo-motor system for a pen-plotter has transfer function
\[
\frac{0.5 K_{a}}{s^{2}+2 s+0.5 K_{a}}=\frac{\omega_{n}^{2}}{s^{2}+2 \zeta \omega_{n} s+\omega_{n}^{2}} .
\]
- Only one adjustable parameter \(K_{a}\), so can choose only one spec: \(t_{r}\), \(t_{s}\) or \(M_{p}\) lilt Allow NO overshoot.
- \(M_{p}=0, \zeta=1\).
- From transfer function: \(2=2 \zeta \omega_{n} \quad \omega_{n}=1\).
- \(\omega_{n}^{2}=1^{2}=0.5 K_{a}, \quad K_{a}=2.0\)
- Note: \(t_{s}=4.6\) seconds. We will need a better controller than this for a pen plotter!

\section*{3.6: Time response vs. pole locations: Higher order systems}
- We have looked at first-order and second-order systems without zeros, and with unity gain.

\section*{Non-unity gain}
- If we multiply by \(K\), the dc gain is \(K . t_{r}, t_{s}, M_{p}, t_{p}\) are not affected.

\section*{Add a zero to a second-order system}
\[
\begin{array}{rlrl}
H_{1}(s) & =\frac{2}{(s+1)(s+2)} & H_{2}(s) & =\frac{2(s+1.1)}{1.1(s+1)(s+2)} \\
& =\frac{2}{s+1}-\frac{2}{s+2} & & =\frac{2}{1.1}\left(\frac{0.1}{s+1}+\frac{0.9}{s+2}\right) \\
& =\frac{0.18}{s+1}+\frac{1.64}{s+2}
\end{array}
\]
- Same dc gain (at \(s=0\) ).
- Coefficient of \((s+1)\) pole GREATLY reduced.
- General conclusion: a zero "near" a pole tends to cancel the effect of that pole.
- How about transient response?
\[
H(s)=\frac{\frac{s}{\alpha \zeta \omega_{n}}+1}{\left(s / \omega_{n}\right)^{2}+2 \zeta s / \omega_{n}+1} .
\]
- Zero at \(s=-\alpha \sigma\left(\right.\) since \(\left.\sigma=\zeta \omega_{n}\right)\).
- Poles at \(\mathbb{R}(s)=-\sigma\).
- Large \(\alpha\), zero far from poles no no effect.
- \(\alpha \approx 1\), large effect.
- Notice that the overshoot goes up as \(\alpha \rightarrow 0\).


- A little more analysis; set \(\omega_{n}=1\)
\[
\begin{aligned}
H(s) & =\frac{\frac{s}{\alpha \zeta}+1}{s^{2}+2 \zeta s+1} \\
& =\frac{1}{s^{2}+2 \zeta s+1}+\left(\frac{1}{\alpha \zeta}\right) \frac{s}{s^{2}+2 \zeta s+1} \\
& =H_{o}(s)+H_{d}(s)
\end{aligned}
\]
- \(H_{o}(s)\) is the original response, without the zero.
- \(H_{d}(s)\) is the added term due to the zero. Notice that
\[
H_{d}(s)=\frac{1}{\alpha \zeta} s H_{o}(s) .
\]

The time response is a scaled version of the derivative of the time response of \(H_{o}(s)\).
- If any of the zeros in RHP \((\alpha<0)\), system is nonminimum phase.



\section*{Add a pole to a second order system}
\[
H(s)=\frac{1}{\left(\frac{s}{\alpha \zeta \omega_{n}}+1\right)\left[\left(s / \omega_{n}\right)^{2}+2 \zeta s / \omega_{n}+1\right]} .
\]
- Original poles at \(\mathbb{R}(s)=-\sigma=-\zeta \omega_{n}\).
- New pole at \(s=-\alpha \zeta \omega_{n}\).
- Major effect is an increase in rise time.



\section*{Summary of higher-order approximations}
- Extra zero in LHP will increase overshoot if the zero is within a factor of \(\approx 4\) from the real part of complex poles.
- Extra zero in RHP depresses overshoot, and may cause step response to start in wrong direction. DELAY.
- Extra pole in LHP increases rise-time if extra pole is within a factor of \(\approx 4\) from the real part of complex poles.

- MATLAB ‘step’ and 'impulse’ commands can plot higher order system responses.
- Since a model is an approximation of a true system, it may be all right to reduce the order of the system to a first or second order system. If higher order poles and zeros are a factor of 5 or 10 time farther from the imaginary axis.
- Analysis and design much easier.
- Numerical accuracy of simulations better for low-order models.
- 1st- and 2nd-order models provide us with great intuition into how the system works.
- May be just as accurate as high-order model, since high-order model itself may be inaccurate.

\section*{3.7: Changing dynamic response}
- Topic of the rest of the course.
- Important tool: block diagram manipulation.

\section*{Block-diagram manipulation}
- We have already seen block diagrams (see pg. 1-4).
- Shows information/energy flow in a system, and when used with Laplace transforms, can simplify complex system dynamics.
- Four BASIC configurations:

\[
Y(s)=\left[H_{1}(s)+H_{2}(s)\right] U(s)
\]
\[
U_{1}(s)=R(s)-Y_{2}(s)
\]

\[
Y_{2}(s)=H_{2}(s) H_{1}(s) U_{1}(s)
\]
so, \(U_{1}(s)=R(s)-H_{2}(s) H_{1}(s) U_{1}(s)\)
\[
=\frac{R(s)}{1+H_{2}(s) H_{1}(s)}
\]
\[
Y(s)=H_{1}(s) U_{1}(s)
\]
\[
=\frac{H_{1}(s)}{1+H_{2}(s) H_{1}(s)} R(s)
\]
- Alternate representation
\(U(s) \longrightarrow Y(s)\)


EXAMPLE: Recall dc generator dynamics from page 2-19

- Compute the transfer functions of the four blocks.
\[
\begin{aligned}
e_{f}(t) & =R_{f} i_{f}(t)+L_{f} \frac{\mathrm{~d}}{\mathrm{~d} t} i_{f}(t) \\
E_{f}(s) & =R_{f} I_{f}(s)+L_{f} s I_{f}(s) \\
\frac{I_{f}(s)}{E_{f}(s)} & =\frac{1}{R_{f}+L_{f} s} .
\end{aligned}
\]
\[
\begin{aligned}
e_{g}(t) & =K_{g} i_{f}(t) \\
E_{g}(s) & =K_{g} I_{f}(s) \\
\frac{E_{g}(s)}{I_{f}(s)} & =K_{g} .
\end{aligned}
\]
\[
\begin{aligned}
e_{a}(t) & =i_{a}(t) Z_{l} \\
E_{a}(s) & =Z_{l} I_{a}(s) \\
\frac{E_{a}(s)}{I_{a}(s)} & =Z_{l}
\end{aligned}
\]
\[
\begin{aligned}
e_{g}(t) & =R_{a} i_{a}(t)+L_{a} \frac{\mathrm{~d}}{\mathrm{~d} t} i_{a}(t)+e_{a}(t) \\
E_{g}(s) & =R_{a} I_{a}(s)+L_{a} s I_{a}(s)+E_{a}(s) \\
& =\left(R_{a}+L_{a} s+Z_{l}\right) I_{a}(s) \\
\frac{I_{a}(s)}{E_{g}(s)} & =\frac{1}{L_{a} s+R_{a}+Z_{l}}
\end{aligned}
\]
- Put everything together.
\[
\begin{aligned}
\frac{E_{a}(s)}{E_{f}(s)} & =\frac{E_{a}(s)}{I_{a}(s)} \frac{I_{a}(s)}{E_{g}(s)} \frac{E_{g}(s)}{I_{f}(s)} \frac{I_{f}(s)}{E_{f}(s)} \\
& =\frac{K_{g} Z_{l}}{\left(L_{f} s+R_{f}\right)\left(L_{a} s+R_{a}+Z_{l}\right)}
\end{aligned}
\]

\section*{Block-diagram algebra}


\section*{EXAMPLE: Simplify:}
```

