

Frequency Response Methods : Stability

- Why study \dots in terms of frequency response?
- Contour mapping in the complex plane.
- Cauchy's theorems.
 - Cauchy's Residue Theorem.
 - Cauchy's \dots of the Argument.

Frequency Response Methods : Stability

- Nyquist stability criterion.
 - \dots on using Nyquist stability criterion.
- Gain margin.
 - amount of additional gain to make the system unstable.
- Phase margin.
 - amount of additional phase shift to make the system unstable.

Stability in the Frequency Domain

- Why study stability again? Enough already?
 - roots of the \dots equation.
 - Routh-Hurwitz stability test.
 - root locus.
- We have studied Bode plots.
 - We can infer stability by identifying the transfer function given the frequency response.
 - frequency response \Rightarrow transfer function \Rightarrow stability

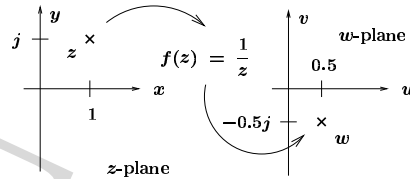
Stability in the Frequency Domain

- Try an alternative method based on frequency response.
 - Can we extract stability information without using Bode plots?
 - Save time and we do not have to worry about the accuracy of our \dots transfer function.
- This is where the Nyquist stability criterion comes in.
 - Use the Nyquist diagram to determine \dots .
- But before going into Nyquist stuff, let us look at some mental appetizers. Contour \dots .

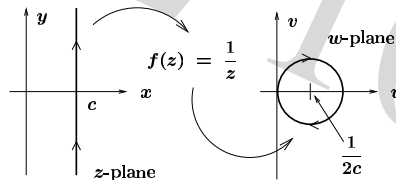
Contour Mapping in the Complex Plane

- Mapping of a point.

$w = f(z)$ where
 $z = x + jy$ and
 $w = u + jv$.

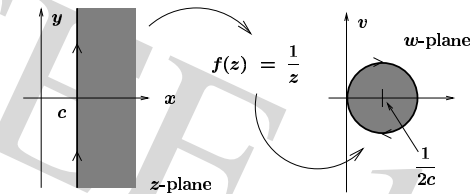


- Mapping of a line \mapsto circle.



Contour Mapping in the Complex Plane

- Mapping of a region : \mapsto disk.



- Complex analysis :

Field of mathematics concerned with the study of complex variables and complex functions.

Contour Mapping in the Complex Plane

- Mapping of a closed contour.

A closed contour is a contour which has the same initial and final points.

A closed contour on the z -plane maps to a closed contour on the w -plane.

- Conformal mapping.

Mathematical technique used to map (or convert) a mathematical problem and its solution to another.

Cauchy's Theorems

- Cauchy, Augustin Louis.

- Born: 21 Aug 1789 in Paris, France.
- Died: 23 May 1857 in Sceaux (near Paris), France.

- Numerous terms in mathematics bear Cauchy's name.

- Cauchy integral theorem.
- Cauchy-Kovalevskaya existence theorem.
- Cauchy-Riemann equations and Cauchy sequences.

- Cauchy produced 789 mathematics papers.

Cauchy's Theorems

- Cauchy's Residue

$$\oint_{\Gamma} f(z) dz = j2\pi \sum_{i=1}^n \text{Res}(z_i)$$

where the z_i 's are poles of $f(z)$.

The residue $\text{Res}(z_i)$ of pole z_i of multiplicity m_i is

$$\text{Res}(z_i) = \lim_{z \rightarrow z_i} \frac{1}{(m_i - 1)!} \frac{d^{m_i-1}}{dz^{m_i-1}} [(z - z_i)^{m_i} f(z)]$$

- There is a relationship between the value of the contour integral and the poles that reside within the contour.

Cauchy's Theorems

- Can we derive something to use?
⇒ Principle of the Argument.

- Let us move to the s -plane. Let use $f(s)$ such that

$$f(s) = \frac{g'(s)}{g(s)} = \frac{d}{ds} [\log g(s)]$$

where

$$g(s) = \frac{\prod_{i=1}^{\alpha} (s - z_i)^{m_i}}{\prod_{i=1}^{\beta} (s - p_i)^{n_i}}$$

Cauchy's Theorems

- What can we do with Cauchy's Residue Theorem?

- Determine if there are poles in a certain region.
How about the right-half plane?

- Fundamental idea.

- choose a contour enclosing the right-half plane.
- perform the contour integration.
- does this reveal poles within the contour?
- deduce

Cauchy's Theorems

- Using the branch of the logarithm,

$$f(s) = \frac{d}{ds} [\log g(s)] = \sum_{i=1}^{\alpha} \frac{m_i}{s - z_i} - \sum_{i=1}^{\beta} \frac{n_i}{s - p_i}$$

- From Cauchy's Residue Theorem,

$$\frac{1}{j2\pi} \oint_{\Gamma} f(s) ds = \sum_{i=1}^{\alpha} m_i - \sum_{i=1}^{\beta} n_i = Z - P$$

where Z and P are the total number of zeros and poles enclosed by the contour Γ , respectively.

Cauchy's Theorems

- Let us now evaluate the integral.

$$\oint_{\Gamma} f(s) ds = \oint_{\Gamma} \frac{d}{ds} [\log g(s)] ds = \oint_{\Gamma} d[\log g(s)]$$

- Using $\log g(s) = \log |g(s)| + j \cdot \angle g(s)$, we get

$$\frac{1}{j2\pi} \oint_{\Gamma} d[\log g(s)] = \frac{1}{j2\pi} \left\{ \log |g(s)| + j \cdot \angle g(s) \right\} \Big|_{s_1}^{s_2}$$

- Contour Γ is closed $\Rightarrow \log |g(s_1)| = \log |g(s_2)|$.

Cauchy's Theorems

- A more useful form of the Principle of the Argument is

Given a function $g(s)$ and a closed contour Γ such that $g(s)$ is analytic on and within Γ (except at the finite poles of $g(s)$ within Γ) and which does not vanish on Γ , then

$$N = Z - P$$

where N is number of of the origin by $g(s)$ as s traverses the contour Γ in the positive direction, and Z and P are the total number of zeros and poles enclosed by the contour Γ , respectively.

Cauchy's Theorems

- The integral to

$$\frac{1}{j2\pi} \oint_{\Gamma} d[\log g(s)] = \frac{1}{2\pi} [\angle g(s_2) - \angle g(s_1)]$$

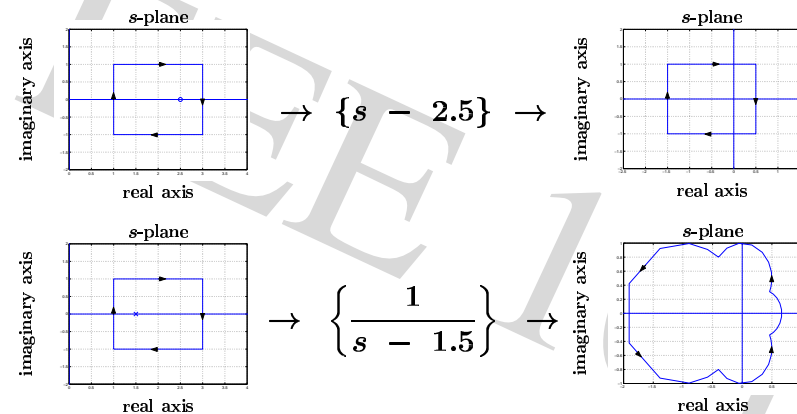
- Since the contour is closed, the net change angle will be a multiple of 2π . Thus, we can write

$$\frac{1}{j2\pi} \oint_{\Gamma} f(s) ds = \frac{1}{j2\pi} \oint_{\Gamma} d[\log g(s)] = N$$

where N is number of of the origin by $g(s)$ as s traverses the contour Γ once.

Cauchy's Theorems

- Examples.

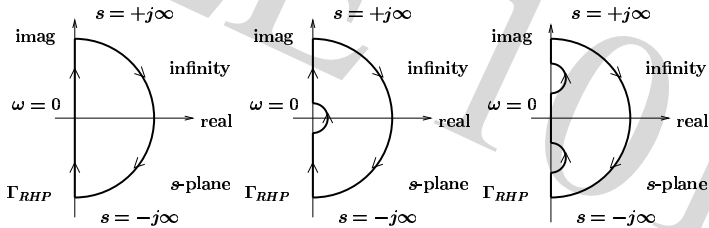


Nyquist Stability Criterion

- Adapt Cauchy's Principle of the Argument

- Stability : are there poles in the right half plane?

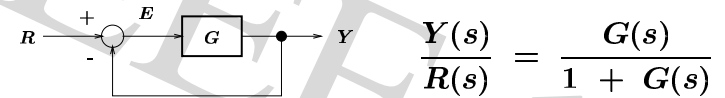
⇒ we choose a contour Γ_{RHP} enclosing the RHP.



Nyquist Stability Criterion

- We usually work with a closed-loop system with an open-loop transfer function $G(s)$.

⇒ investigate the characteristic equation.



- Closed-loop stability depends on the location of the closed-loop poles (= zeros of $\{1 + G(s)\}$).

We want to know if there are closed-loop poles (or zeros of $\{1 + G(s)\}$) in the RHP?

Nyquist Stability Criterion

- Then, if we set $g(s) = 1 + G(s)$ and use the contour Γ_{RHP} enclosing the RHP, we can find out something about the number of zeros and poles in the RHP by the Principle of the Argument ($N = Z - P$).

- Also, note that the poles of $g(s) = 1 + G(s)$ are exactly the poles of $G(s)$.

- Instead of looking at $g(s) = 1 + G(s)$ and the encirclements about the origin, look at $G(s)$ and the encirclements about $-1 + j0$.

Nyquist Stability Criterion

- For the closed-loop system to be stable, there should be no zeros of $g(s) = 1 + G(s)$ in the RHP ($Z = 0$). Thus,

$$N = Z - P \Rightarrow N = -P$$

- Nyquist Stability Criterion

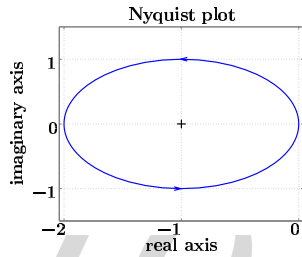
A feedback control system is stable if and only if, for the clockwise contour enclosing the RHP, the number of counterclockwise encirclements of $-1 + j0$ is equal to the number of poles of $G(s)$ in the RHP.

Nyquist Stability Criterion

- Example. Determine the stability of a gain feedback closed-loop system with an open-loop TF

$$G(s) = \frac{1}{s - 0.5}$$

$G(s)$ has one pole in the RHP $\Rightarrow P = 1$.



number of encirclements : one CCW $\Rightarrow N = -1$.
of $-1 + j0$

$N = Z - P \Rightarrow Z = 0 \Rightarrow$ closed-loop system is stable.

Summary

- Stability in realm of frequency response.
- Cauchy's residue theorem.
- Nyquist stability criterion.