Control Systems I

Frequency Response

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System Frequency Response

Describe the behaviour of the system by how it responds to sinusoidal inputs

$$\sin(\omega t) \longrightarrow G(s) \longrightarrow ???$$

Key take-home:

 \blacksquare The output is a sinusoid of a same frequency with a phase shift of $\angle G(j\omega)$ and a magnitude of $|G(j\omega)|$

Why important?

- Very useful method to experimentally capture the dynamics of a system
- Common control objectives expressed in terms of frequency requirements
- Can determine closed-loop behaviour, from open-loop frequency response

The Math

Suppose we have a system with a transfer function G(s), and we drive it with the input signal $u(t)=\sin(\omega t)$.

To make things simple, drive the system with the complex signal:

$$u(t) := e^{j\omega t}$$

 $^{^1\}mathrm{Assume}$ for now that G only has simple poles that are all different from $j\omega$

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$$u(t) := e^{j\omega t}$$

The output is

$$Y(s) = G(s)U(s)$$

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

$$= c_0 + \frac{c_1}{s - p_1} + \frac{c_2}{s - p_2} + \dots + \frac{c_n}{s - p_n} + \frac{c}{s - j\omega}$$

where $\{p_i\}$ are the unique, simple poles of $G(s)^1$

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 $^{^1\}mathrm{Assume}$ for now that G only has simple poles that are all different from $j\omega$

Computing the Steady-State Response

The response to $e^{j\omega t}$ is

$$y(t) = c_0 \delta(t) + c_1 e^{p_1 t} + \dots + c_n e^{p_n t} + c e^{j\omega t}$$

If G(s) is stable, then for sufficiently large t, this will tend to

$$y(t) = ce^{j\omega t}$$

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Compute c in the standard fashion:

$$c = \lim_{s \to j\omega} (s - j\omega)G(s)U(s)$$
$$= \lim_{s \to j\omega} (s - j\omega)G(s)\frac{1}{s - j\omega}$$
$$= G(j\omega)$$

Steady-State Response

Use superposition to get the response to $u(t) = \sin(\omega t)$

$$u(t) = \sin(\omega t) = \frac{1}{2j} \left(e^{j\omega t} - e^{-j\omega t} \right)$$

For large t we have that

$$y(t) = \frac{1}{2j} \left(G(j\omega)e^{j\omega t} - G(-j\omega)e^{-j\omega t} \right)$$

$$= \frac{|G(j\omega)|}{2j} \left(e^{j\angle G(j\omega)}e^{j\omega t} - e^{-j\angle G(j\omega)}e^{-j\omega t} \right)$$

$$= \frac{|G(j\omega)|}{2j} \left(e^{j(\angle G(j\omega) + \omega t)} - e^{-j(\angle G(j\omega) + \omega t)} \right)$$

$$= |G(j\omega)| \sin(\omega t + \angle G(j\omega))$$

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$$= |G(j\omega)| \sin(\omega t + \angle G(j\omega))$$

If the input is a sinusoid at frequency ω , the output is a sinusoid at the same frequency, with the magnitude scaled by $|G(j\omega)|$ and the phase shifted by $\angle G(j\omega)$.

Consider the system $\ddot{y}(t) + 1.1\dot{y}(t) + 0.1y(t) = u(t)$ diven by $u(t) = \sin(1.3t)$

 $^{^{1}\}text{Recall that }B\cos(\omega_{0}t)+C\sin(\omega_{0}t)=A\sin(\omega_{0}t+\phi)\text{, where }\phi=\tan^{-1}\left(\frac{C}{B}\right)\text{ and }A=\sqrt{B^{2}+C^{2}}$

Consider the system $\ddot{y}(t) + 1.1\dot{y}(t) + 0.1y(t) = u(t)$ diven by $u(t) = \sin(1.3t)$

The output is

$$Y(s) = G(s)U(s) = \frac{1}{(s+1)(s+0.1)} \cdot \frac{1.3}{s^2 + 1.3^2}$$
$$= \frac{-0.54}{s+1} + \frac{0.85}{s+0.1} - \frac{0.31s + 0.45}{s^2 + 1.3^2}$$

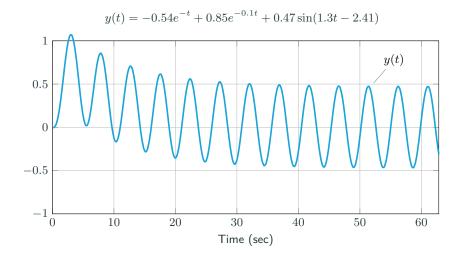
Taking the inverse transform we get the time response

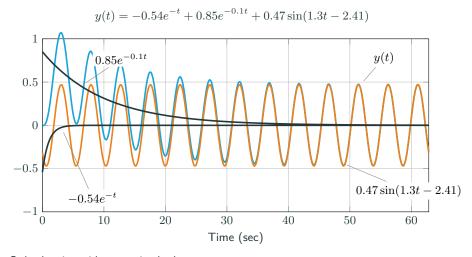
$$y(t) = -0.54e^{-t} + 0.85e^{-0.1t} - 0.31\cos(1.3t) - 0.45\sin(1.3t)$$
$$= -0.54e^{-t} + 0.85e^{-0.1t} + 0.47\sin(1.3t - 2.41)$$

Note that

$$G(j1.3) = -0.35 - 0.31j = 0.47e^{-2.41j}$$

 $^{^{1}\}text{Recall that }B\cos(\omega_{0}t)+C\sin(\omega_{0}t)=A\sin(\omega_{0}t+\phi)\text{, where }\phi=\tan^{-1}\left(\frac{C}{B}\right)\text{ and }A=\sqrt{B^{2}+C^{2}}$





Only the sinusoid counts in the long-term. Initial response is called the *transient reponse*, the long-term is called the *steady-state* response

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Frequency Response

The *frequency response* of the transfer function G(s) is the function $G(j\omega)$

• If any of the poles are unstable, $\operatorname{Re} p_i > 0$, then the transient will not die-out

$$\lim_{t \to \infty} |e^{-p_i t}| = \infty$$

• If any poles are on the imaginary axis, $p_i=j\omega_i$, then their response will not die out either, but will tend to a sinusoid with a frequency of ω_i .

In these cases, the frequency response is still well-defined, but it no longer defines the steady-state response!

Complex Sinusoidal Inputs

Phase shifted input

$$u(t) = \sin(\omega t + \phi)$$

What is y(t)?

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$$u(t) = \sin(\omega t + \phi)$$

What is y(t)?

Change of variables $\tau = t + \frac{\phi}{\omega}$

$$\begin{split} u(\tau) &= \sin(\omega \tau) \\ \Rightarrow y(\tau) &= |G(j\omega)| \sin(\omega \tau + \angle G(j\omega)) \end{split}$$

Undoing change of variables gives

$$y(t) = |G(j\omega)|\sin(\omega t + \phi + \angle G(j\omega))$$

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$$\Rightarrow y(\tau) = |G(j\omega)| \sin(\omega \tau + \angle G(j\omega))$$

Undoing change of variables gives

$$y(t) = |G(j\omega)|\sin(\omega t + \phi + \angle G(j\omega))$$

Idea: Which time is 'zero' doesn't matter when we're talking about a signal running infinitely far into the past and into the future

$$u(t) = \sin(2\pi/3t) + 1.2\sin(\pi t + 0.3) + 0.8\sin(2\pi/5t + 0.4)$$

What's the steady-output of a system with transfer function G(s), if the system has all poles in the left half plane?

$$u(t) = \sin(2\pi/3t) + 1.2\sin(\pi t + 0.3) + 0.8\sin(2\pi/5t + 0.4)$$

What's the steady-output of a system with transfer function G(s), if the system has all poles in the left half plane?

Superposition gives:

$$y(t) = |G(j2\pi/3)| \sin(2\pi/3t + \angle G(j2\pi/3))$$

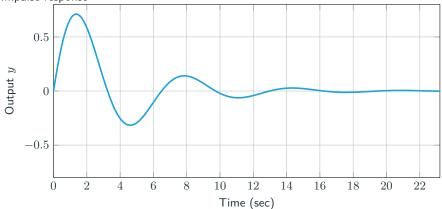
$$+ 1.2 |G(j\pi)| \sin(\pi t + 0.3 + \angle G(j\pi))$$

$$+ 0.8 |G(j2\pi/5)| \sin(2\pi/5t + 0.4 + \angle G(j2\pi/5))$$

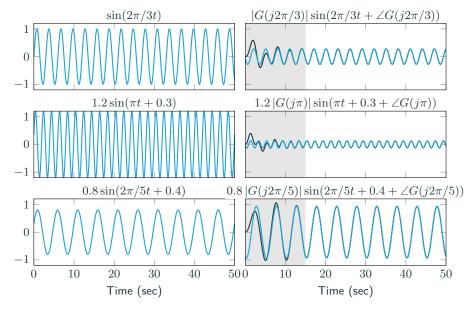
Consider the simple system

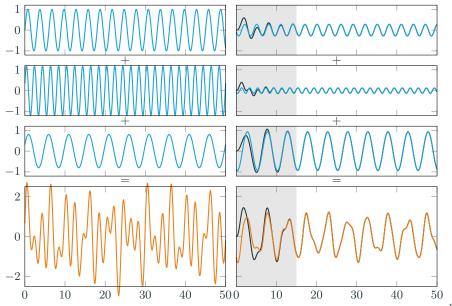
$$G(s) = \frac{1}{s^2 + 0.5s + 1}$$

Impulse response



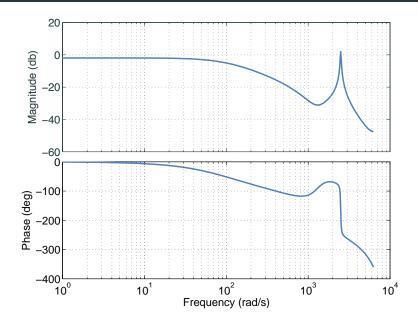
Expect the transient phase to die out around $15\ {\rm seconds}.$





Visualizing the Frequency Response

Visualization: Bode Plot



Bode Plots

- 1. Magnitude plot $|G(j\omega)|$
 - Plotted in decibels $20 \log_{10}(|G(j\omega)|)$
 - X-axis is frequency, usually rad/sec, but sometimes Hz
 - \bullet Value above $0 \to {\sf the}$ output is larger than the input
 - \bullet Value below $0\to {\rm the\ output}$ is smaller than the input
 - All physical systems will tend to $-\infty$ decibels as $\omega \to \infty$

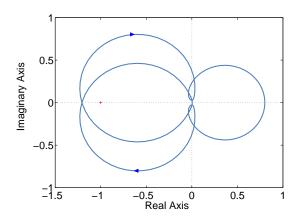
2. Phase plot $\angle G(j\omega)$

- Generally shown in degrees
- X-axis is frequency, usually rad/sec, but sometimes Hz
- Value above $0 \rightarrow$ phase advance
- Value above $0 \to \mathsf{phase} \mathsf{\,lag}$

Bode Plots

- Easy to generate directly from data
- Much can be said from a 'glance'
 - Gain at specific frequencies obvious
 - Resonance frequencies
 - Bandwidth
 - Stability in closed-loop
 - etc
- Commonly used for control design
- Control objectives commonly described using Bode plot
- Can be generalized to multi-input / multi-output systems
- 'Easy' to sketch manually

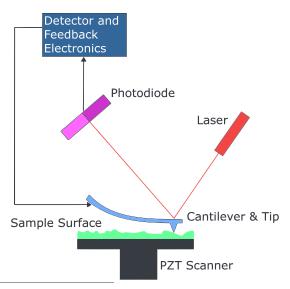
Nyquist Diagram



- Generally used for more theoretical analysis
 - e.g., robust stability, robust performance, etc
- Significantly more complex to draw
 - We could spend weeks learning this...
 - $\bullet \quad \hbox{I'll just say "Use a computer" nyquist(G)}$

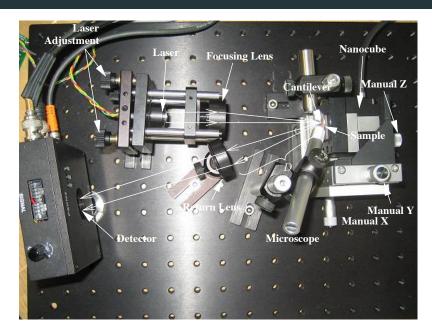
Example: Atomic Force Microscope

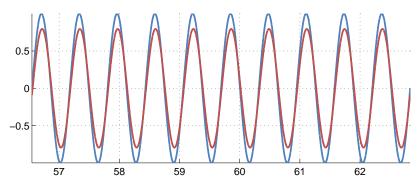
Atomic Force Microscope



¹Image: Wikipedia

Atomic Force Microscope: Student Experiment

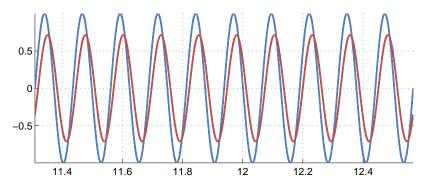




$$\omega = 2\pi 10$$

$$|G(j\omega)| = 7.96 \cdot 10^{-1}$$

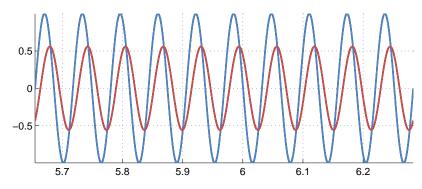
$$\angle G(j\omega) = -3.03$$



$$\omega = 2\pi 50$$

$$|G(j\omega)| = 7.14 \cdot 10^{-1}$$

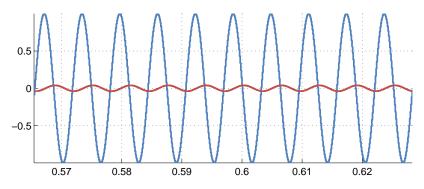
$$\angle G(j\omega) = -2.63$$



$$\omega = 2\pi 100$$

$$|G(j\omega)| = 5.61 \cdot 10^{-1}$$

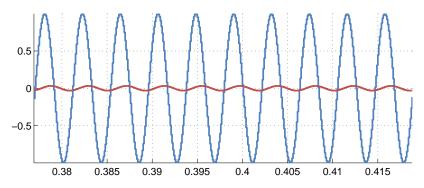
$$\angle G(j\omega) = -2.26$$



$$\omega = 2\pi 1000$$

$$|G(j\omega)| = 3.92 \cdot 10^{-2}$$

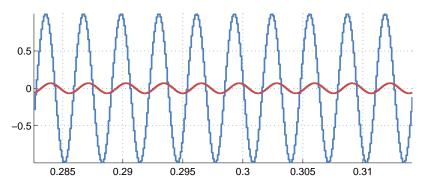
$$\angle G(j\omega) = -1.35$$



$$\omega = 2\pi 1500$$

$$|G(j\omega)| = 3.16 \cdot 10^{-2}$$

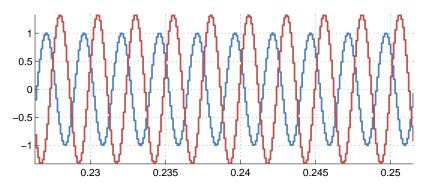
$$\angle G(j\omega) = -2.11$$



$$\omega = 2\pi 2000$$

$$|G(j\omega)| = 6.80 \cdot 10^{-2}$$

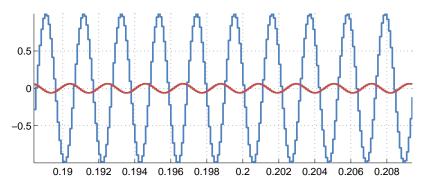
$$\angle G(j\omega) = -2.33$$



$$\omega = 2\pi 2498$$

$$|G(j\omega)| = 1.33$$

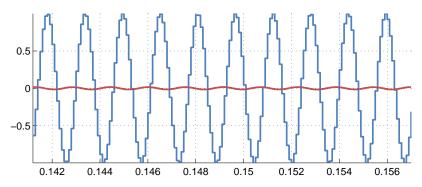
$$\angle G(j\omega) = -0.85$$



$$\omega = 2\pi 3000$$

$$|G(j\omega)| = 6.16 \cdot 10^{-2}$$

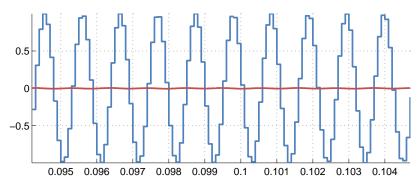
$$\angle G(j\omega) = -0.84$$



$$\omega = 2\pi 4000$$

$$|G(j\omega)| = 1.67 \cdot 10^{-2}$$

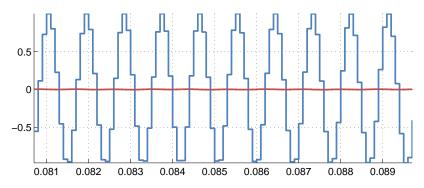
$$\angle G(j\omega) = -1.07$$



$$\omega = 2\pi 6000$$

$$|G(j\omega)| = 5.25 \cdot 10^{-3}$$

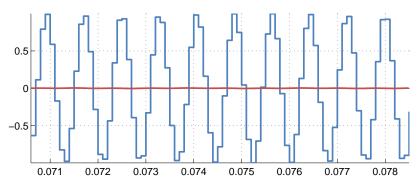
$$\angle G(j\omega) = -1.40$$



$$\omega = 2\pi 7000$$

$$|G(j\omega)| = 3.54 \cdot 10^{-3}$$

$$\angle G(j\omega) = -1.50$$

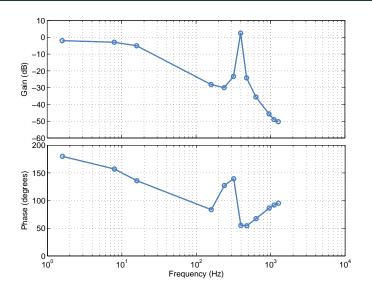


$$\omega = 2\pi 8000$$

$$|G(j\omega)| = 3.06 \cdot 10^{-3}$$

$$\angle G(j\omega) = -1.55$$

Put Sampled Points on Plot



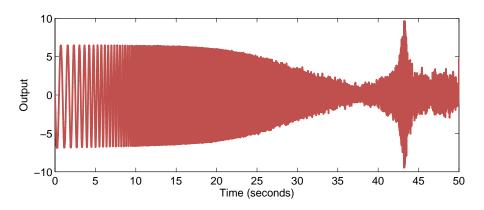
Problem: Need a *lot* of points to get a good fit

Better: Frequency Sweep

Sweep from f_0Hz to f_fHz in t_s seconds

$$u(t)=\cos(\phi(t)) \qquad \qquad \frac{\mathrm{d}\phi(t)}{\mathrm{d}t}=f_0\left(\frac{f_0}{f_f}\right)^{t/t_s}$$

Output in Response to the Frequency Sweep

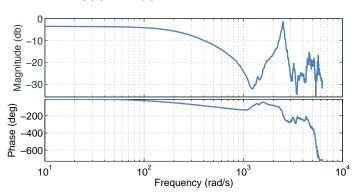


Obtaining the Frequency Response Experimentally

Recall the definition of frequency response:

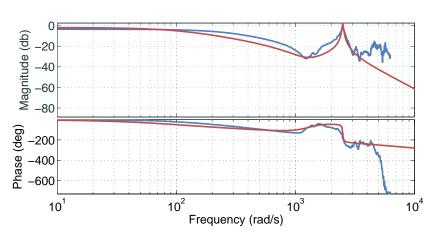
$$G(j\omega) = \frac{Y(j\omega)}{U(j\omega)}$$

and note that $Y(j\omega)$ is the discrete-time Fourier transform of y(k). We just compute the Fourier transform of y(k) and u(k), and take their difference



Interpreting the Frequency Response

$$G(s) = \frac{8.88 \cdot 10^8 (s^2 + 780s + 1.69 \cdot 10^6)}{(s + 3000)(s + 1000)(s + 100)(s^2 + 50s + 6.25 \cdot 10^6)}$$

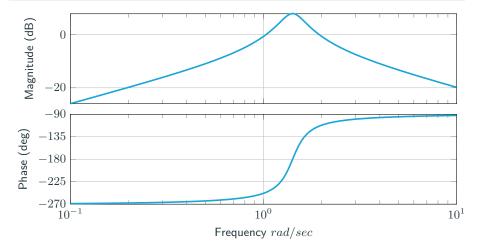


Recall: Sketching Bode Plots

Matlab Commands

The computer way: Grid ω , compute and plot.

```
sys = tf([1 0],[1 -0.4 2]); % Define system
bode(sys); % Show bode plot
```



Sketching Ratio of Polynomials on a Log-Scale

Sketch Bode plot of continuous-time system G(s)

$$G(s) = c \frac{(s+z_1)(s+z_2)}{s(s+p_1)(s+p_2)}$$

Goal: Sketch $G(j\omega)$

For any ω we have a complex number in the form

$$G(j\omega) = \frac{s_1 s_2}{s_3 s_4 s_5} = \frac{r_1 e^{j\theta_1} r_2 e^{j\theta_2}}{r_3 e^{j\theta_3} r_4 e^{j\theta_4} r_5 e^{j\theta_5}} = \frac{r_1 r_2}{r_3 r_4 r_5} e^{j(\theta_1 + \theta_2 - \theta_3 - \theta_4 - \theta_5)}$$

So the magnitude is linear in a log-scale, and the phase is linear

$$20\log_{10}|G(j\omega)| = 20\log_{10}r_1 + 20\log_{10}r_2 - 20\log_{10}r_3 - 20\log_{10}r_4 - 20\log_{10}r_5$$
$$\angle G(j\omega) = \theta_1 + \theta_2 - \theta_3 - \theta_4 - \theta_5$$

Write in Bode Form

Convert to Bode form

$$G(j\omega) = c_0(j\omega)^n \frac{(j\omega\tau_1 + 1)(j\omega\tau_2 + 1)\cdots}{(j\omega\tau_a + 1)(j\omega\tau_b + 1)\cdots}$$

Example:

$$G(s) = 15s^{-1} \frac{(\tau_1 s + 1)(\tau_2 s + 1)}{(\tau_3 s + 1)(\tau_4 s + 1)}$$

The magnitude then of the form

$$20\log_{10}|G(j\omega)| = 20\log_{10}15 + 20\log_{10}|j\omega\tau_1 + 1| + 20\log_{10}|j\omega\tau_2 + 1|$$
$$-20\log_{10}|j\omega\tau_3 + 1| - 20\log_{10}|j\omega\tau_4 + 1|$$

Standard Elements

All transfer functions are made of three types of terms

- 1. $K_0(j\omega)^n$
- 2. $(j\omega\tau + 1)^{\pm 1}$

3.
$$\left[\left(\frac{j\omega}{\omega_n} \right)^2 + 2\zeta \frac{j\omega}{\omega_n} + 1 \right]^{\pm 1}$$

Integrator / Pole at Zero $K_0(j\omega)^n$

Magnitude

$$20\log_{10}|K_0(j\omega)^n| = 20\log_{10}|K_0| + n20\log_{10}|j\omega|$$

This is a straight line with slope of $n \times (20 \text{ decibels per decade})$.

Phase

$$\angle K_0(j\omega)^n = n \times 90^\circ$$

The phase is constant everywhere. Each integrator drops the phase by $90^\circ,$ and each zero at zero increases it by 90°

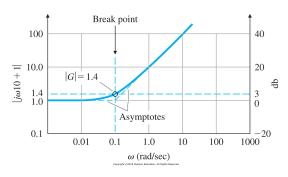
Simple pole / zero $(j\omega\tau+1)^{\pm 1}$

Magnitude $20 \log_{10} |j\omega \tau + 1|$

•
$$\omega \tau \ll 1$$
 \rightarrow $j\omega \tau + 1 \approxeq 1$

•
$$\omega \tau \gg 1$$
 \rightarrow $j\omega \tau + 1 \approxeq j\omega \tau$

Example: $j\omega 10 + 1$



Simple pole / zero $(j\omega\tau+1)^{\pm 1}$

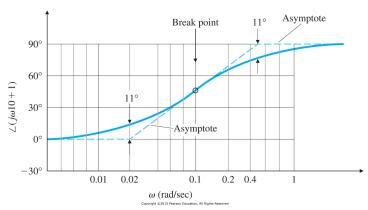
Phase $\angle(j\omega\tau+1)$

•
$$\omega \tau \ll 1$$
 \rightarrow $\angle 1 = 0^{\circ}$

•
$$\omega \tau \approxeq 1$$
 \rightarrow $\angle (j\omega \tau + 1) \approxeq 45^{\circ}$

•
$$\omega \tau \gg 1$$
 \rightarrow $\angle j\omega \tau = 90^{\circ}$

Example: $j\omega 10 + 1$



Second-order term
$$\left[\left(\frac{j\omega}{\omega_n} \right)^2 + 2\zeta \frac{j\omega}{\omega_n} + 1 \right]^{\frac{1}{2}}$$

Magnitude

Very similar to first-order term, with breakpoint at $\omega = \omega_n$

$$\bullet \ \frac{\omega}{\omega_n} \ll 1 \qquad \rightarrow \qquad \left(\frac{j\omega}{\omega_n}\right)^2 + 2\zeta\frac{j\omega}{\omega_n} + 1 \approxeq 1$$

$$\bullet \quad \frac{\omega}{\omega_n} \gg 1 \qquad \rightarrow \qquad \left(\frac{j\omega}{\omega_n}\right)^2 + 2\zeta \frac{j\omega}{\omega_n} + 1 \approxeq \left(\frac{j\omega}{\omega_n}\right)^2$$

Second-order term
$$\left[\left(\frac{j\omega}{\omega_n} \right)^2 + 2\zeta \frac{j\omega}{\omega_n} + 1 \right]^{\pm}$$

Magnitude

Very similar to first-order term, with breakpoint at $\omega = \omega_n$

•
$$\frac{\omega}{\omega_n} \ll 1$$
 \rightarrow $\left(\frac{j\omega}{\omega_n}\right)^2 + 2\zeta \frac{j\omega}{\omega_n} + 1 \approxeq 1$

$$\bullet \ \frac{\omega}{\omega_n} \gg 1 \qquad \rightarrow \qquad \left(\frac{j\omega}{\omega_n}\right)^2 + 2\zeta \frac{j\omega}{\omega_n} + 1 \approxeq \left(\frac{j\omega}{\omega_n}\right)^2$$

The magnitude around the crossover frequency is impacted by the damping ratio

$$|G(j\omega_n)| = \left| \left(\frac{j\omega_n}{\omega_n} \right)^2 + 2\zeta \frac{j\omega_n}{\omega_n} + 1 \right|^n$$
$$= |-1 + 2\zeta j + 1|^n$$
$$= |2\zeta|^n$$

So for the most common case of n = -1 (a resonant pole) we have

$$|G(j\omega_n)| \cong \frac{1}{2\zeta}$$

Second order terms

Phase

$$G(j\omega) = \left(\frac{j\omega}{\omega_n}\right)^2 + 2\zeta \frac{j\omega}{\omega_n} + 1$$

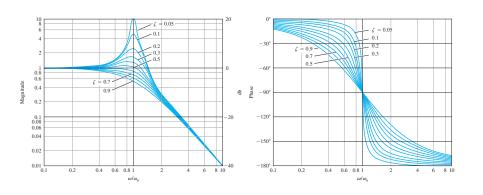
•
$$\omega \ll \omega_n$$
 \rightarrow $\angle 1 = 0^{\circ}$

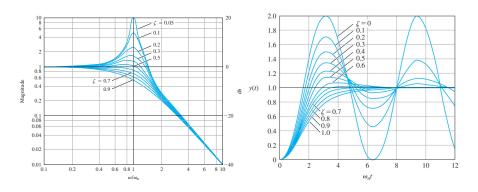
•
$$\omega \cong \omega_n$$
 \rightarrow $\angle j^2 + 2\zeta j + 1 = 90^\circ$

•
$$\omega \approx \omega_n$$
 \rightarrow $\angle j^2 + 2\zeta j + 1 = 90^\circ$
• $\omega \gg \omega_n$ \rightarrow $\angle \left(\frac{j\omega}{\omega_n}\right)^2 = 180^\circ$

Second-Order Poles / Zeros

$$G(j\omega) = \frac{1}{(j\omega/\omega_n)^2 + 2\zeta(j\omega/\omega_n) + 1}$$





- Damping ζ
 - $\rightarrow\,$ transient-response overshoot (approx $1/2\zeta$ for $\zeta<0.5)$
 - $\rightarrow \ \mathsf{peak} \ \mathsf{in} \ \mathsf{frequency} \ \mathsf{response} \ \mathsf{magnitude}$
- Natural frequency ω_n
 - $\rightarrow \ \mathsf{approximately} \ \mathsf{equal} \ \mathsf{to} \ \mathsf{bandwidth}$
 - $\,\rightarrow\,$ proportional to the rise time

Unstable Poles and Non-minimum Phase Zeros

What happens if the pole/zero is in the right half plane?

$$G_1(j\omega) = j\omega\tau + 1$$
 $G_2(j\omega) = j\omega\tau - 1$

Magnitude

$$|G_1(j\omega)| = |G_2(j\omega)|$$

Magnitude is the same

Phase

- $\omega \tau \ll 1$ \rightarrow $\angle G_1(j\omega) = 0^{\circ}$ $\angle G_2(j\omega) = 180^{\circ}$
- $\omega \tau \approxeq 1$ \rightarrow $\angle G_1(j\omega) \approxeq 45^{\circ}$ $\angle G_2(j\omega) \approxeq 135^{\circ}$
- $\omega \tau \gg 1$ \rightarrow $\angle G_1(j\omega) = 90^{\circ}$ $\angle G_2(j\omega) = 90^{\circ}$

Phase goes in the opposite direction for RHP poles / zeros

Understanding Bode Plots

Magnitude

- Each zero increases the slope by 20dB/dec
- Each pole decreases the slope by 20dB/dec
- Complex poles/zeros have a resonant peak; larger with lower damping ratio
- \bullet Physical systems must have a negative slope as $\omega \to \infty$
- Slope changes occur at pole/zero locations

Phase

- Negative zero $\rightarrow 90^{\circ}$, positive zero $\rightarrow -90^{\circ}$
- Negative pole $\rightarrow -90^{\circ}$, positive pole $\rightarrow 90^{\circ}$
- Physical systems must have a negative phase as $\omega o \infty$
- Phase changes begin/end $\sim 1/2$ decade before/after poles/zeros

Three Indicative Examples

1.
$$G(s) = \frac{2000(s+0.5)}{s(s+10)(s+50)}$$

2.
$$G(s) = \frac{10}{s(s^2 + 0.4s + 4)}$$

3.
$$G(s) = \frac{s-1}{s+1}$$

Detailed summary of plots on Moodle (and in exercises)

Summary

Summary

The steady-state output of a linear system in response to a sinusoid is a sinusoid of the same frequency with a phase shift of:

• $\angle G(j\omega)$ and a magnitude of $|G(j\omega)|$

Why important?

- Very useful method to experimentally capture the dynamics of a system
- Common control objectives expressed in terms of frequency requirements
- Can determine closed-loop behaviour, from open-loop frequency response

In coming weeks we will use the Bode plot of the open-loop system to:

- Compute key metrics defining the robustness of the system
- Shape the response of closed-loop system by 'modifying' the bode plot with a controller