

جامعة المستقبل AL MUSTAQBAL UNIVERSITY

#### L Mustaqbal University College of Engineering Medical Instrumentation Techniques Engineeing



# Stability of Linear Time Invariant Systems

#### Asst. Prof. Dr. Osama

## Stability of Linear Time Invariant Systems

Given a transfer function with two complex poles and one zero:

$$H(s) = \frac{(s/\alpha\zeta\omega_n) + 1}{(s/\omega_n)^2 + 2\zeta(s/\omega_n) + 1}$$

The zero is located at:  $s = -\alpha \zeta \omega_n = -\alpha \sigma$ 

The poles are located at:  $s = -\sigma \pm j\omega_d$ 

• If  $\alpha$  is large, the zero will be far <sup>0.4</sup> from the poles and the zero will <sup>0.2</sup> have little effect on the response.



• If  $\alpha \approx 1$ , the value of the zero will be close to that of the real part of the poles and can be expected to have a substantial influence on the response.



$$\frac{1}{7} = \frac{3}{6} \frac{1}{7} = \alpha = \frac{1}{2} \frac{1}{2} \frac{1}{5} \frac{1}$$



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Step response of a second-order system with zero in the LHP











Given a transfer function with two complex poles and one real pole:

$$H(s) = \frac{1}{(s/\alpha\zeta\omega_n + 1)\left[(s/\omega_n)^2 + 2\zeta(s/\omega_n) + 1\right]}$$

The real pole is located at :

$$s = -\alpha \zeta \omega_n = -\alpha \sigma$$



Step response of several third-order systems with  $\zeta$ =0.5



- The major effect of an extra pole is to increase the rise time.
- If α is large (hence far from the other poles), the extra pole have little effect on the response.



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### Summary of Effects of Pole and Zero

- The pole and zero locations determine the character of the transient response.
- <u>A zero in the LHP</u> will increase the overshoot if the zero is within a factor of 4 of the real part of the complex poles ( $\sigma$ ).
- <u>A zero in the RHP</u> will depress the overshoot (and may cause the step response to start out in the wrong direction).
- <u>An additional pole in the LHP</u> will decrease the rise time significantly (the response will be faster) if the extra pole is within a factor of 4 of the real part of the complex poles.
- If the extra pole is more than a factor of 6 of the real part of the complex poles, the effect is negligible.
  - <u>An additional pole in the RHP</u> will ...?





### Stability

Consider the linear time-invariant system (LTI system). For those systems, the following condition for stability applies:

A linear time-invariant system is said to be stable if all the roots of the transfer function denominator polynomial have negative real parts (i.e., they are all in the left-hand s-plane) and is unstable otherwise.



A system is stable if its initial conditions decay to zero and is unstable if they diverge.



#### Stability of Linear Time-Invariant Systems

Consider the linear time-invariant system whose transfer function denominator polynomial leads to the **characteristic** equation

$$s^{n} + a_{1}s^{n-1} + a_{2}s^{n-2} + \ldots + a_{n-1}s + a_{n} = 0$$

Assume that the roots  $\{p_i\}$  of the characteristic equation are real or complex, but are distinct; so that the transfer function can be given as:

$$T(s) = \frac{Y(s)}{R(s)} = \frac{b_0 s^m + b_1 s^{m-1} + b_2 s^{m-2} + \dots + b_{m-1} s + b_m}{s^n + a_1 s^{n-1} + a_2 s^{n-2} + \dots + a_{n-1} s + a_n}$$

$$=\frac{K\prod_{i=1}^{m}(s-z_i)}{\prod_{i=1}^{n}(s-p_i)}, \quad m \le n$$



### Stability of Linear Time-Invariant Systems

The solution of the system response, found using partial fraction expansion, may be written as:

$$y(t) = \sum_{i=1}^{n} K_i e^{p_i t}$$

The system is stable **if and only if** (necessary and sufficient condition) every term in the equation above goes to zero as  $t \rightarrow \infty$ .

 $e^{p_i t} \rightarrow 0$  for all  $p_i$ 

This situation will happen if **all** the poles of the system are strictly in the LHP.

 $\operatorname{Re}\left\{p_{i}\right\} < 0$ 



## Stability of Linear Time-Invariant Systems

If any LHP poles are repeated, the response will change because a polynomial in *t* must be included in place of  $K_i$ . However, the conclusion is the same: as  $t \to \infty$ ,  $y(t) \to 0$ .

$$\lim_{t \to \infty} \frac{1}{(n-1)!} t^{n-1} e^{-at} \equiv 0 \text{ for any } n \ge 1$$

$$\begin{array}{c|c} f(t) & F(s) \\ \hline \frac{t^{n-1}e^{-at}}{(n-1)!} 1(t) & \frac{1}{(s+a)^n} \\ n \geq 1 & \end{array}$$

- Thus, the stability of a system can be determined by computing the location of the roots of the characteristic equation and determining whether they are all in the LHP. This is called internal stability.
- If a system has any poles in the RHP, it is unstable.
- If a system has nonrepeated  $j\omega$  axis poles, then it is said to be **neutrally stable**.
- If the system has repeated poles on the  $j\omega$  axis, then it is **unstable**, as it results in  $te^{\pm j\omega t}$ .



The roots of the characteristic equation **determine** whether the system is stable or unstable. Consider the characteristic equation

$$a(s) = s^{n} + a_{1}s^{n-1} + a_{2}s^{n-2} + \ldots + a_{n-1}s + a_{n}s^{n-1} + \ldots + a_{n-1}s + a_{n-1}s^{n-1} + \ldots + a$$

Routh's stability criterion allows us to make certain statements about the stability of the system without actually solving for the roots of the polynomial.

Routh's stability criterion is also useful for determining the ranges of coefficients of polynomials for stability, especially when the coefficients are in symbolic (nonnumerical) form.



A necessary condition for stability of the system is that all of the roots of its characteristic equation have negative real parts, which in turn requires that all the coefficients  $\{a_i\}$  be positive.

A necessary (but not sufficient) condition for stability is that all the coefficients of the characteristic polynomial be positive.

If a system is stable, then *all* the coefficients of the characteristic polynomial are positive.

Implication  $p \rightarrow q$ :

- If *p*, then *q*.
- *p* implies *q*.
- *p* only if *q*.
- *p* is the sufficient condition for *q*.
- q is the necessary condition for p.



Once the elementary necessary conditions have been satisfied, a more powerful test is needed.

Routh in 1874 proposed a test that requires the computation of a triangular array that is a function of the coefficients of the characteristic equation.

- A system is stable if and only if *all* the elements in the first column of the Routh array are positive.
- If a system is stable then *all* the elements in the first column of the Routh array are positive, and vise versa.

#### Bi-Implication $p \leftrightarrow q$ :

- *p* if and only if *q*.
- *p* is the sufficient and necessary conditions for *q*.
- if *p* then *q*, and if *q* then *p*.



Consider the characteristic equation

$$a(s) = s^{n} + a_{1}s^{n-1} + a_{2}s^{n-2} + \ldots + a_{n-1}s + a_{n}$$

$$15^{1} + 55^{2} + 25^{2} + 35^{2} + 12^{2}$$

First, arrange the coefficients of the characteristic polynomial in two rows, beginning with the first and second coefficients and followed by the even-numbered and odd-numbered coefficients:

$$s^{n}: 1 \quad a_{2} \quad a_{4} \quad \dots \\ s^{n-1}: a_{1} \quad a_{3} \quad a_{5} \quad \dots \\ c = \frac{7}{5} \quad a_{5} \quad b_{2} \quad c_{2} \quad a_{5} \quad b_{2} \quad c_{2} \quad c_{3} \quad b_{5} \quad c_{3} \quad c_{5} \quad c_$$

Then add subsequent rows to complete the Routh array:

All the coefficients of the characteristic equation  $a(s) = s^{6} + 4s^{5} + 3s^{4} + 2s^{3} + 1s^{2} + 4s + 4$ 

are positive  $\rightarrow$  the system maybe stable or maybe not.

Now, we determine whether all of the roots are in the LHP  $a(s) = s^6 + 4s^5 + 3s^4 + 2s^3 + 1s^2 + 4s + 4$ 

$$s^{\circ}: 1 3 1 4$$

$$s^{5}:$$
 4 2 4 0  
 $s^{4}:$  ? ? ?

$$s^2: ?$$

$$s^1: ?$$

$$s^0: ?$$









Example 1: Routh's Test  

$$s^{6}: 1 \quad 3 \quad 1 \quad 4$$
  
 $s^{5}: 4 \quad 2 \quad 4 \quad 0$   
 $c_{1} = \frac{2.5 \cdot 2 - 0 \cdot 4}{2.5} = 2$   
 $s^{4}: 2.5 \quad 0 \quad 4$   
 $s^{3}: 2 \quad -2.4$   
 $s^{3}: 2 \quad -2.4$   
 $s^{2}: 3 \quad 4$   
 $s^{1}: ?$   
 $s^{0}: ?$   
 $d_{1} = \frac{2 \cdot 0 - (-2.4)2.5}{2} = 3$   
 $d_{2} = \frac{2 \cdot 4 - 0 \cdot 2.5}{2} = 4$ 





#### Finding roots of polynomials in MATLAB:





Given the characteristic equation:

$$a(s) = s^6 + 4s^5 - 4s^4 + 6s^3 + 8s^2 + 1s + 1$$

Is the system described by this characteristic equation stable?

If a system is stable, then *all* the coefficients of the characteristic polynomial are positive.

# $\Leftrightarrow$

If not all the coefficients of the characteristic polynomial are positive, then a system is not stable.

 $\therefore p \rightarrow q \Leftrightarrow \neg q \rightarrow \neg p$ 





#### Stability Versus Parameter Range

Consider the system shown below. The stability properties of the system are a function of the proportional feedback gain K. Determine the range of K over which the system is stable.



$$\frac{Y(s)}{R(s)} = \frac{K \frac{(s+1)}{s(s-1)(s+6)}}{1+K \frac{(s+1)}{s(s-1)(s+6)}} = \frac{K(s+1)}{s(s-1)(s+6)+K(s+1)} = \frac{b(s)}{a(s)}$$

The characteristic equation
Which is the denominator of the transfer function



#### Stability Versus Parameter Range

$$a(s) = s^{3} + 5s^{2} + (K - 6)s + K$$
  

$$s^{3} : 1 \quad (K - 6)$$
  

$$s^{2} : 5 \quad K$$
  

$$s^{1} : b_{1} \quad b_{2}$$
  

$$s^{0} : c_{1} \quad c_{2}$$
  

$$b_{1} = \frac{5 \cdot (K - 6) - K}{5} = \frac{4K - 30}{5}$$
  

$$b_{2} = 0$$
  

$$c_{1} = \frac{b_{1} \cdot K - b_{2} \cdot 5}{b_{1}} = K$$
  

$$c_{2} = 0$$

The system is stable if and only if  $b_1$  and  $c_1$  are positive.

$$\frac{4K - 30 > 0 \Longrightarrow K > 7.5}{K > 0} \quad \left\{ \begin{array}{c} \vdots \\ \underline{K} > 7.5 \end{array} \right\} \\
\vdots \\
\underline{K} > 7.5 \\ \underline{K} > 7.5 \\$$



#### Stability Versus Parameter Range

Generating the step responses of the transfer function in MATLAB, for 3 different values of *K*:





#### Stability Versus Two Parameter Ranges

Find the range of the controller gains  $(K, K_l)$  so that the PI (proportional-integral) feedback system in the figure below is stable.





## **Stability Versus Two Parameter Ranges**



 If a first-column term in any row is zero, but the remaining terms are not zero or there is no remaining term, then the zero term is replaced by a very small positive number ε and the rest of the array is evaluated as before.

Example:

$$a(s) = s^3 + 2s^2 + s + 2$$

$$s^3:$$
 1 1  
 $s^2:$  2 2

$$s^1: 0 \equiv \varepsilon = 0$$

$$s^0: 2 0$$



• If the sign of the coefficient above the zero ( $\epsilon$ ) is the same as that below it, it indicates that there are a pair of imaginary roots.

Example:

$$a(s) = s^{3} + 2s^{2} + s + 2$$

$$s^{3} :+ 1 \qquad 1$$

$$s^{2} :+ 2 \qquad 2$$

$$s^{1} :+ 0 \equiv \varepsilon \qquad 0$$

$$s^{0} :+ 2 \qquad 0$$

The same signs above and below zero ( $\varepsilon$ )  $\rightarrow$  A pair of imaginary roots

$$s_1 = -2$$
$$s_{2,3} = \pm j$$

• If the sign of the coefficient above the zero ( $\epsilon$ ) is opposite that below it, it indicates that there is one sign change.

6

6

3

9

Example:

 $s^{5}:+$ 

 $s^{3}:+$ 

$$a(s) = s^5 + 3s^4 + 2s^3 + 6s^2 + 6s + 9$$

1 st

3

 $0 \equiv \varepsilon$ 

6*E*–9

6*e*–9

Е

9



Another sign change between  $s^2$  and  $s^1$ The 2<sup>nd</sup> root in the RHP

$$s_{1} = -2.9043$$
  

$$s_{2,3} = 0.6567 \pm j1.2881$$
  

$$s_{4,5} = -0.7046 \pm j0.9929$$



 If all the coefficients in any derived row are zero, it indicates that there are roots of equal magnitude lying radially opposite in the s-plane, that is, two real roots with equal magnitudes and opposite signs and/or two conjugate imaginary roots.



 In such a case, the evaluation of the rest of the array can be continued by forming an auxiliary polynomial from the last nonzero row, and then using the coefficients of the derivative of this auxiliary polynomial to replace the zero row.







#### Homework 3

## No.1

A system is given with a transfer function:

 $\frac{Y(s)}{R(s)} = \frac{24(s+1)}{s^4 + 6s^3 + 2s^2 + s + 3}$ 

Determine whether the system is stable or not. Use Routh's stability criterion and verify with MATLAB.

#### • No.2 A system has a characteristic equation: $s^{3}+2s^{2}+(K+1)s+6=0$

Find the range of *K* for a stable system.

- Deadline: 29 April 2019
- Quiz 3: 2 May 2019, 10:30 10:45

