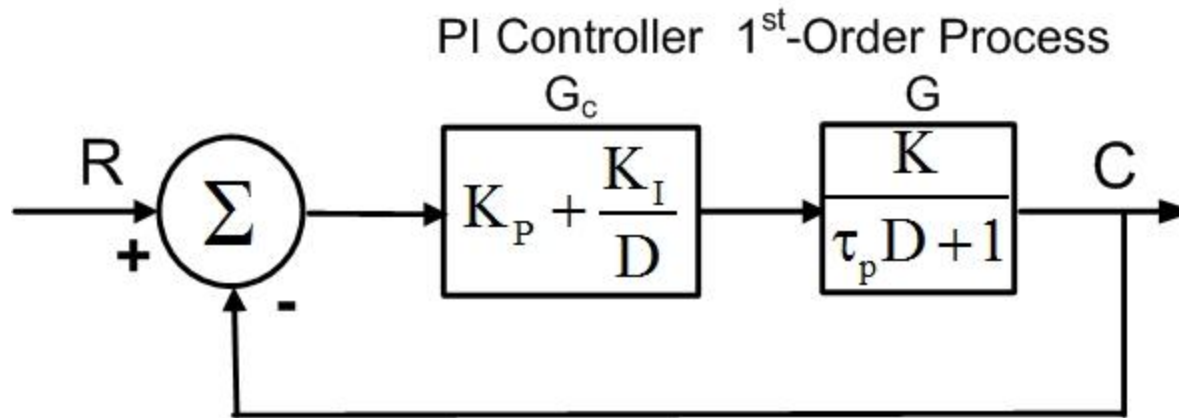


Time Response & Frequency Response of a 2nd-Order Dynamic System



$$\frac{C}{R} = \frac{G_c G}{1 + G_c G} = \frac{\frac{KK_I}{\tau_p} \left(\frac{K_P}{K_I} D + 1 \right)}{D^2 + \frac{KK_P + 1}{\tau_p} D + \frac{KK_I}{\tau_p}} = \frac{\omega_n^2 (\tau D + 1)}{D^2 + 2\zeta\omega_n D + \omega_n^2}$$

Closed-Loop Transfer Function: 2nd-Order Dynamic System With Numerator Dynamics

2nd-Order Dynamic System Model

$$a_2 \frac{d^2 q_0}{dt^2} + a_1 \frac{dq_0}{dt} + a_0 q_0 = b_0 q_i$$

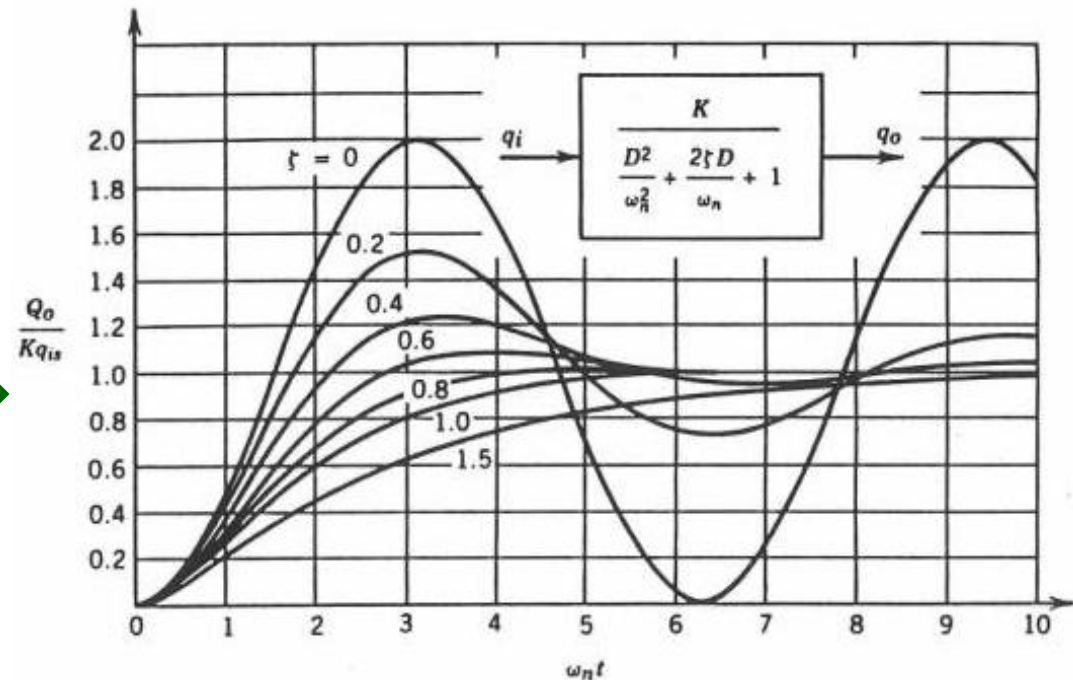
$$\frac{1}{\omega_n^2} \frac{d^2 q_0}{dt^2} + \frac{2\zeta}{\omega_n} \frac{dq_0}{dt} + q_0 = K q_i$$

$$\omega_n \triangleq \sqrt{\frac{a_0}{a_2}} = \text{undamped natural frequency}$$

$$\zeta \triangleq \frac{a_1}{2\sqrt{a_2 a_0}} = \text{damping ratio}$$

$$K \triangleq \frac{b_0}{a_0} = \text{steady-state gain}$$

Step Response
of a
2nd-Order System



$$\frac{1}{\omega_n^2} \frac{d^2 q_0}{dt^2} + \frac{2\zeta}{\omega_n} \frac{dq_0}{dt} + q_0 = Kq_i$$

Step Response of a 2nd-Order System

$$q_o = Kq_{is} \left[1 - \frac{1}{\sqrt{1-\zeta^2}} e^{-\zeta\omega_n t} \sin \left(\omega_n \sqrt{1-\zeta^2} t + \sin^{-1} \sqrt{1-\zeta^2} \right) \right] \quad \zeta < 1$$

$$q_o = Kq_{is} \left[1 - (1 + \omega_n t) e^{-\omega_n t} \right] \quad \zeta = 1$$

$$q_o = Kq_{is} \left[1 - \frac{\zeta + \sqrt{\zeta^2 - 1}}{2\sqrt{\zeta^2 - 1}} e^{(-\zeta + \sqrt{\zeta^2 - 1})\omega_n t} + \frac{\zeta - \sqrt{\zeta^2 - 1}}{2\sqrt{\zeta^2 - 1}} e^{(-\zeta - \sqrt{\zeta^2 - 1})\omega_n t} \right] \quad \zeta > 1$$

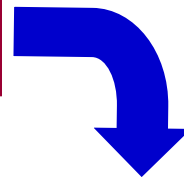
Frequency Response of a 2nd-Order System

Operational Transfer Function



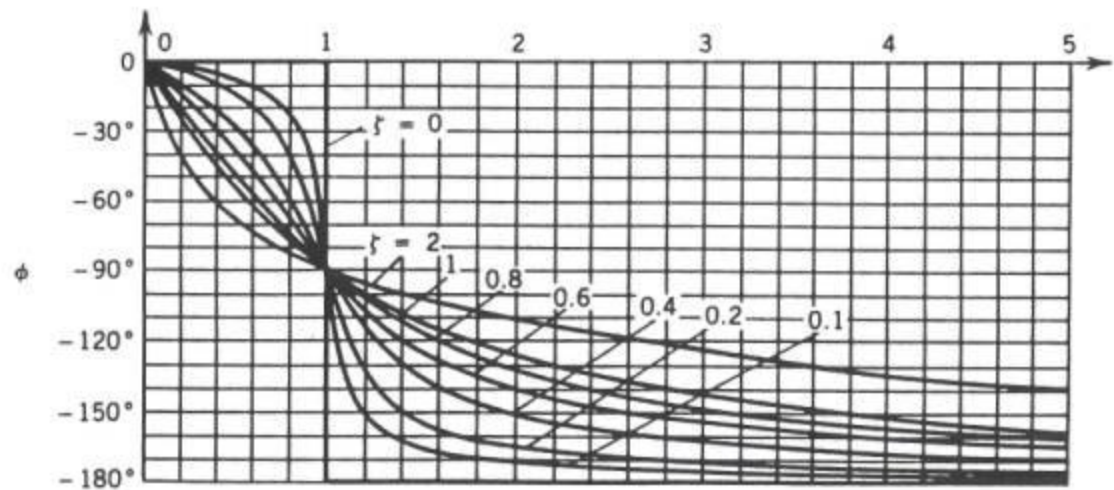
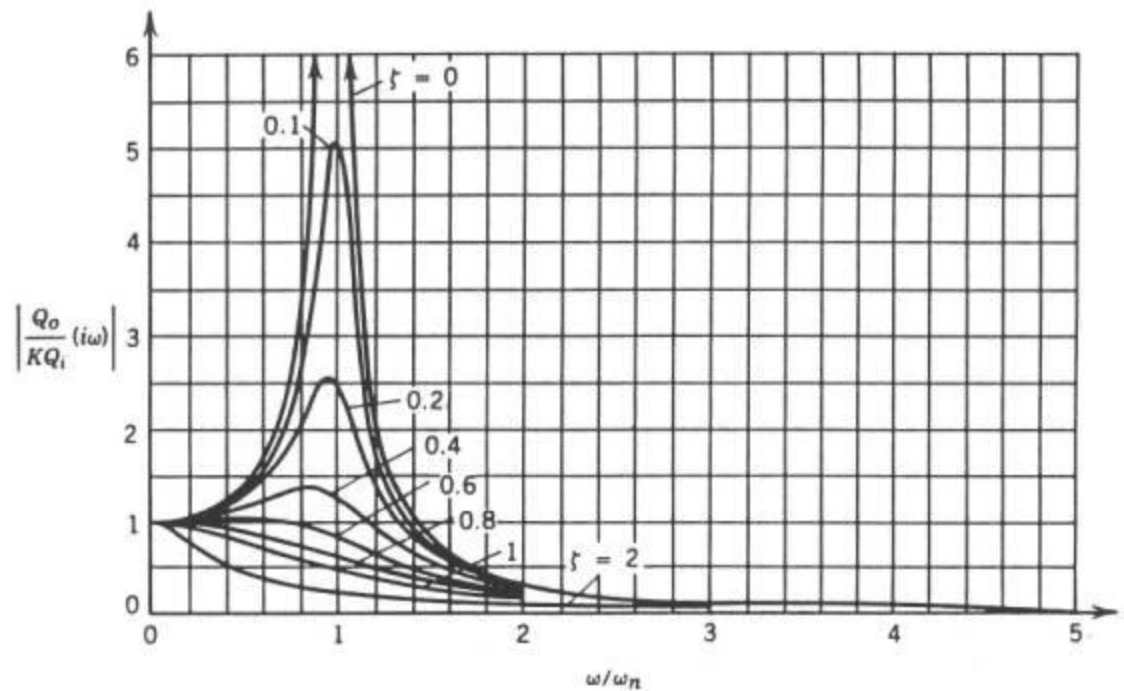
$$\frac{Q_o}{Q_i}(D) = \frac{K}{\frac{D^2}{\omega_n^2} + \frac{2\zeta D}{\omega_n} + 1}$$

Sinusoidal Transfer Function

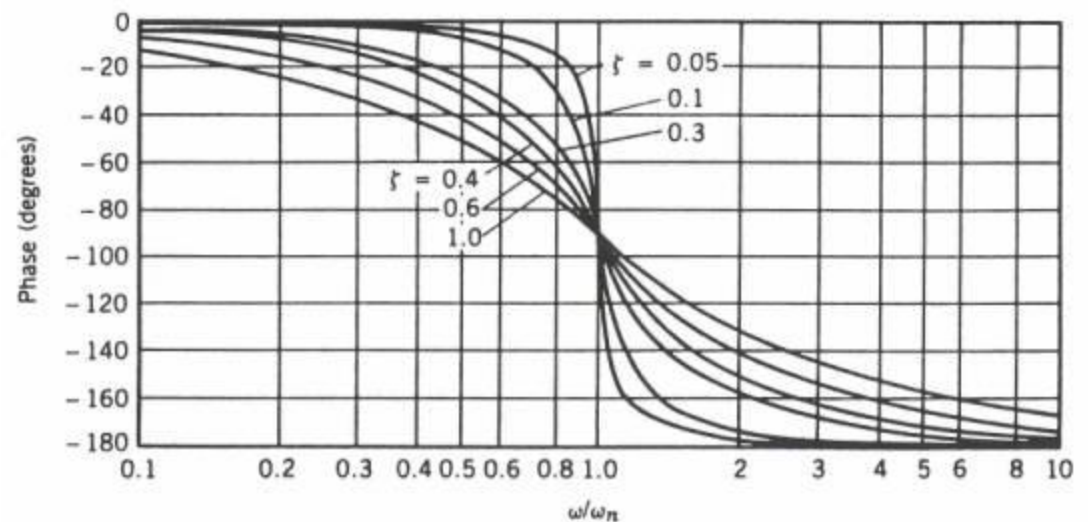
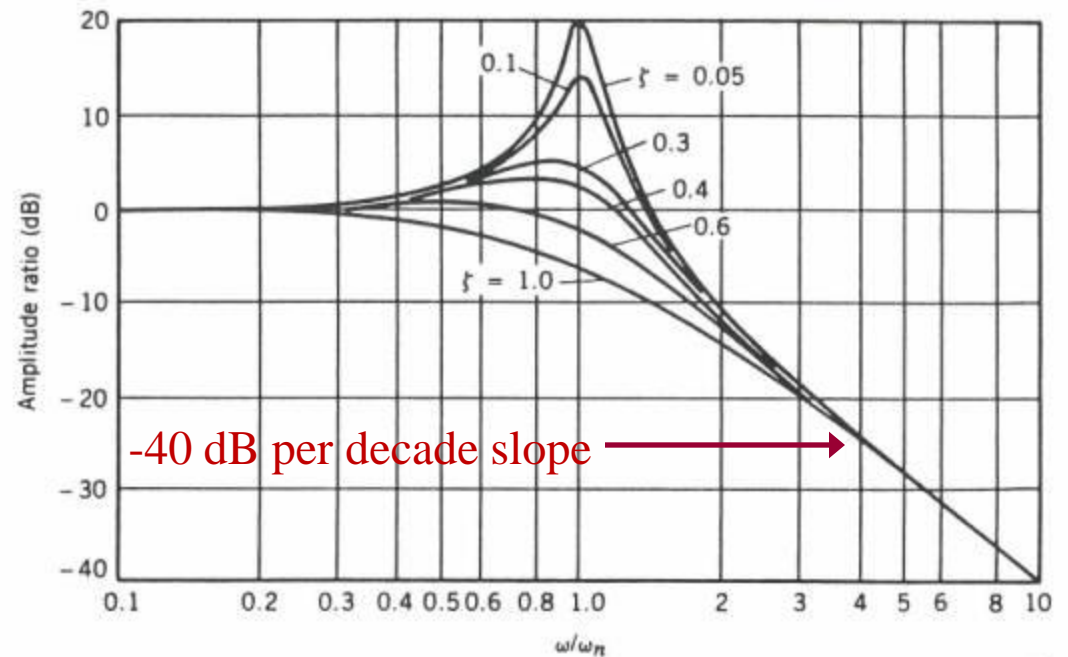


$$\frac{Q_o}{Q_i}(i\omega) = \frac{K}{\sqrt{\left[1 - \left(\frac{\omega}{\omega_n}\right)^2\right]^2 + \frac{4\zeta^2\omega^2}{\omega_n^2}}} \angle \tan^{-1} \frac{2\zeta}{\left(\frac{\omega}{\omega_n} - \frac{\omega_n}{\omega}\right)}$$

Frequency Response of a 2nd-Order System



Frequency Response of a 2nd-Order System



- Some Observations

- When a physical system exhibits a natural oscillatory behavior, a 1st-order model (or even a cascade of several 1st-order models) cannot provide the desired response. The simplest model that does possess that possibility is the 2nd-order dynamic system model.
- This system is very important in control design.
 - System specifications are often given assuming that the system is 2nd order.
 - For higher-order systems, we can often use dominant pole techniques to approximate the system with a 2nd-order transfer function.

- Damping ratio ζ clearly controls oscillation; $\zeta < 1$ is required for oscillatory behavior.
- The undamped case ($\zeta = 0$) is not physically realizable (total absence of energy loss effects) but gives us, mathematically, a sustained oscillation at frequency ω_n .
- Natural oscillations of damped systems are at the damped natural frequency ω_d , and not at ω_n .

$$\omega_d = \omega_n \sqrt{1 - \zeta^2}$$

- In hardware design, an optimum value of $\zeta = 0.64$ is often used to give maximum response speed without excessive oscillation.
- Undamped natural frequency ω_n is the major factor in response speed. For a given ζ response speed is directly proportional to ω_n .

- Thus, when 2nd-order components are used in feedback system design, large values of ω_n (small lags) are desirable since they allow the use of larger loop gain before stability limits are encountered.
- For frequency response, a resonant peak occurs for $\zeta < 0.707$. The peak frequency is ω_p and the peak amplitude ratio depends only on ζ .

$$\omega_p = \omega_n \sqrt{1 - 2\zeta^2}$$

$$\text{peak amplitude ratio} = \frac{K}{2\zeta\sqrt{1 - \zeta^2}}$$

- Bandwidth
 - The bandwidth is the frequency where the amplitude ratio drops by a factor of $0.707 = -3\text{dB}$ of its gain at zero or low-frequency.

- For a 1st-order system, the bandwidth is equal to $1/\tau$.
- The larger (smaller) the bandwidth, the faster (slower) the step response.
- Bandwidth is a direct measure of system susceptibility to noise, as well as an indicator of the system speed of response.
- For a 2nd-order system:

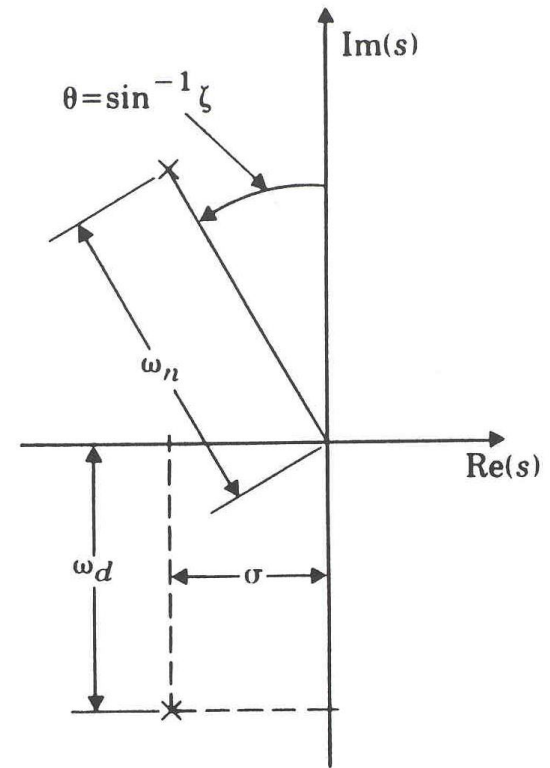
$$BW = \omega_n \sqrt{1 - 2\zeta^2} + \sqrt{2 - 4\zeta^2 + 4\zeta^4}$$

- As ζ varies from 0 to 1, BW varies from $1.55\omega_n$ to $0.64\omega_n$. For a value of $\zeta = 0.707$, $BW = \omega_n$. For most design considerations, we assume that the bandwidth of a 2nd-order all pole system can be approximated by ω_n .

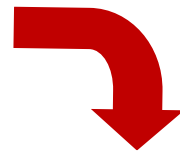
$$G(s) = \frac{K\omega_n^2}{s^2 + 2\zeta\omega_n s + \omega_n^2}$$

$$s_{1,2} = -\zeta\omega_n \pm i\omega_n\sqrt{1-\zeta^2}$$

$$s_{1,2} = -\sigma \pm i\omega_d$$



$$y(t) = 1 - e^{-\sigma t} \left(\cos \omega_d t + \frac{\sigma}{\omega_d} \sin \omega_d t \right)$$

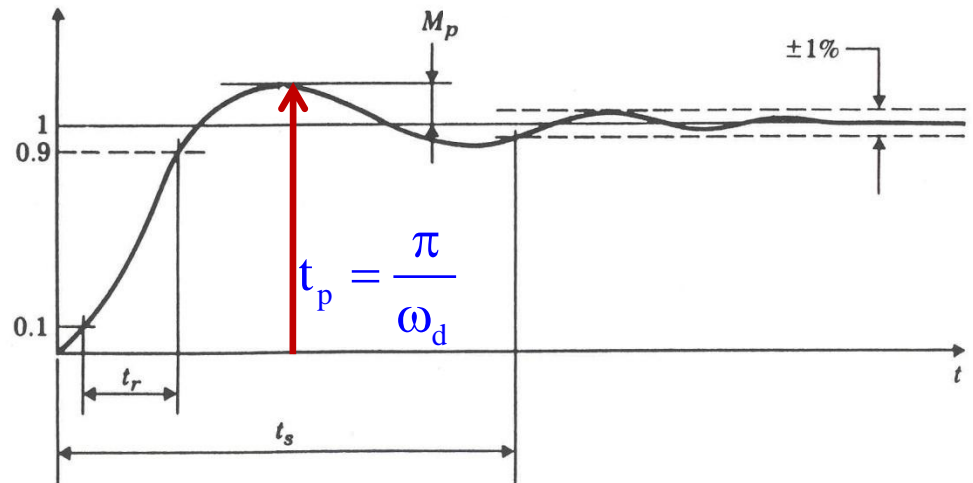


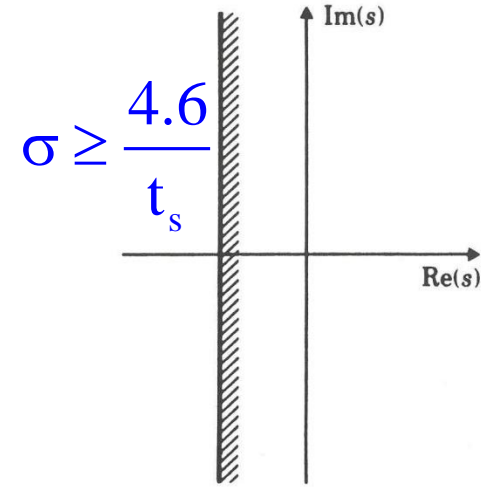
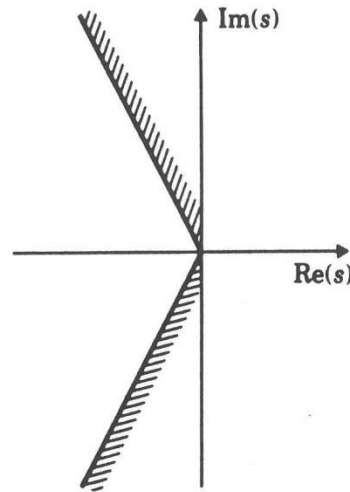
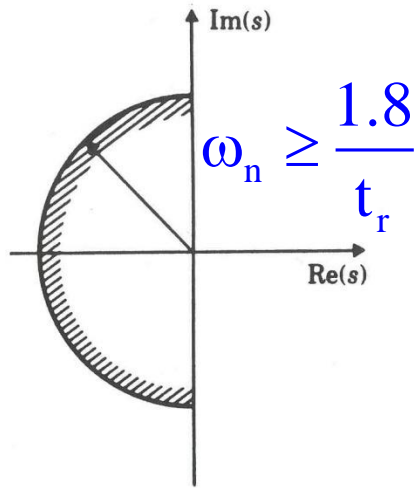
$$t_r \approx \frac{1.8}{\omega_n} \text{ rise time}$$

$$t_s \approx \frac{4.6}{\zeta\omega_n} \text{ settling time}$$

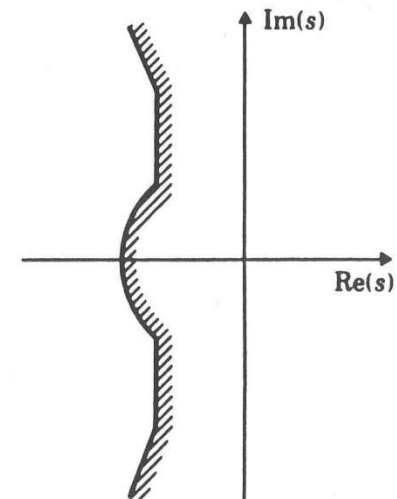
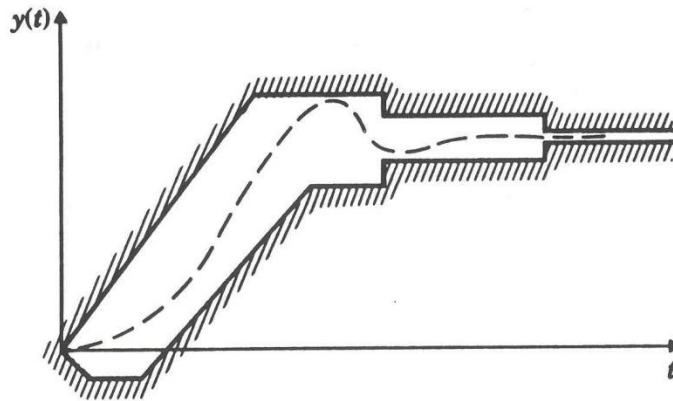
$$M_p = e^{\frac{-\pi\zeta}{\sqrt{1-\zeta^2}}} \quad (0 \leq \zeta < 1) \text{ overshoot}$$

$$\approx \left(1 - \frac{\zeta}{0.6} \right) \quad (0 \leq \zeta \leq 0.6)$$





$$\zeta \geq 0.6(1 - M_p) \quad 0 \leq \zeta \leq 0.6$$



Time-Response Specifications vs. Pole-Location Specifications

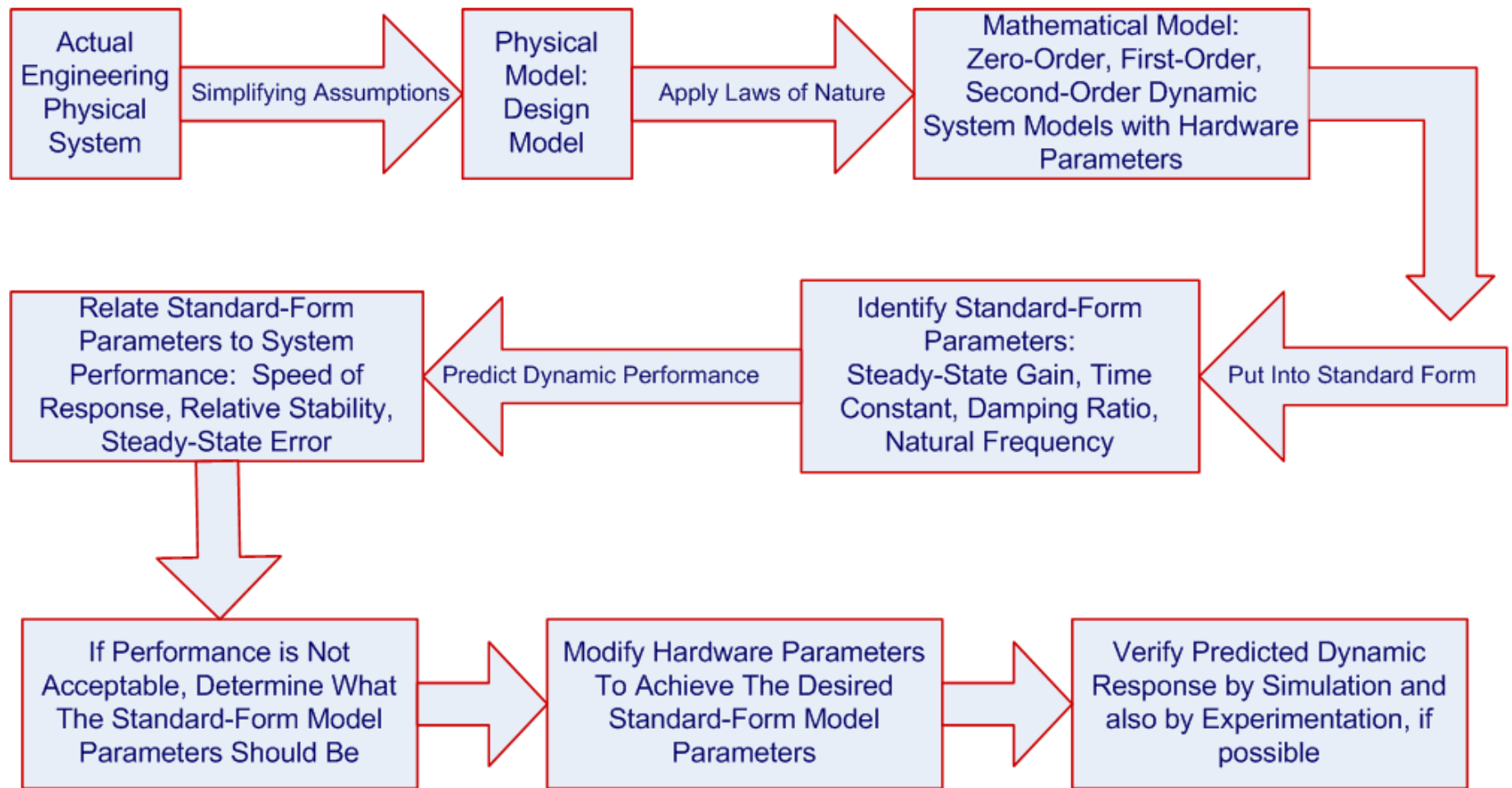


Diagram Showing How Physical Model Hardware Parameters Are Related to Physical Model Dynamic System Performance

- **Experimental Determination of ζ and ω_n**
 - ζ and ω_n can be obtained in a number of ways from step or frequency-response tests.
 - For an underdamped second-order system, the values of ζ and ω_n may be found from the relations:

$$M_p = e^{-\frac{\pi\zeta}{\sqrt{1-\zeta^2}}} \Rightarrow \zeta = \frac{1}{\sqrt{\left(\frac{\pi}{\log_e(M_p)}\right)^2 + 1}}$$

$$T = \frac{2\pi}{\omega_d} \quad \omega_d = \omega_n \sqrt{1-\zeta^2} \Rightarrow \omega_n = \frac{\omega_d}{\sqrt{1-\zeta^2}} = \frac{2\pi}{T\sqrt{1-\zeta^2}}$$

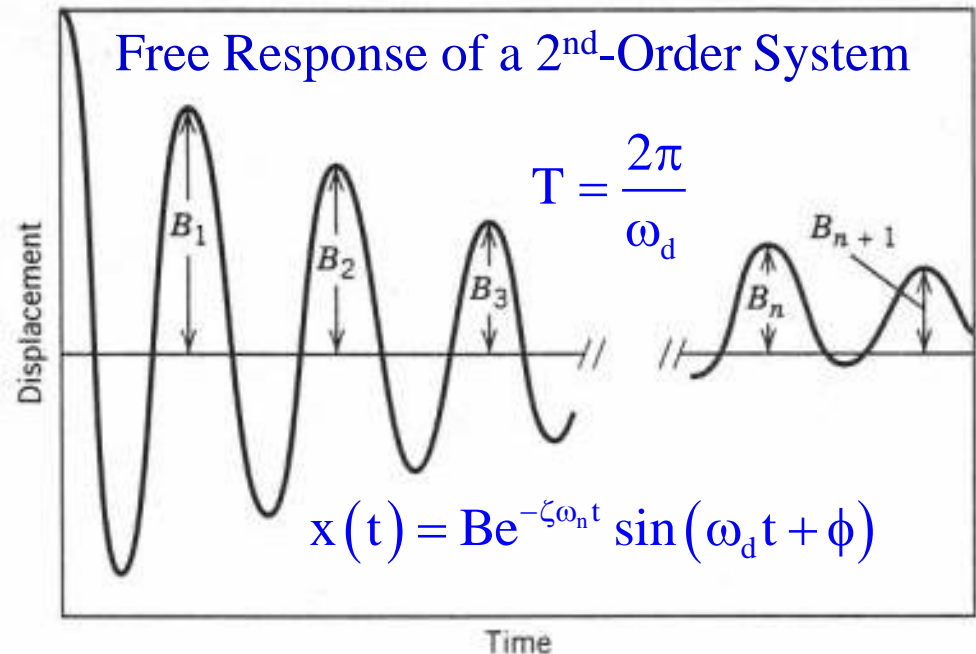
- **Logarithmic Decrement δ** is the natural logarithm of the ratio of two successive amplitudes.

$$\delta = \ln \left(\frac{x(t)}{x(t+T)} \right) = \ln \left(e^{\zeta \omega_n T} \right) = \zeta \omega_n T$$

$$= \frac{\zeta \omega_n 2\pi}{\omega_d} = \frac{\zeta \omega_n 2\pi}{\omega_n \sqrt{1-\zeta^2}} = \frac{2\pi\zeta}{\sqrt{1-\zeta^2}}$$

$$\zeta = \frac{\delta}{\sqrt{(2\pi)^2 + \delta^2}}$$

$$\delta = \frac{1}{n} \ln \frac{B_1}{B_{n+1}}$$



- If several cycles of oscillation appear in the record, it is more accurate to determine the period T as the average of as many distinct cycles as are available rather than from a single cycle.
- If a system is strictly linear and second-order, the value of n is immaterial; the same value of ζ will be found for any number of cycles. Thus if ζ is calculated for, say, $n = 1, 2, 4$, and 6 and different numerical values of ζ are obtained, we know that the system is not following the postulated mathematical model.
- For over-damped systems ($\zeta > 1.0$), no oscillations exist, and the determination of ζ and ω_n becomes more difficult. Usually it is easier to express the system response in terms of two time constants.

- For the over-damped step response:

$$q_o = Kq_{is} \left[1 - \frac{\zeta + \sqrt{\zeta^2 - 1}}{2\sqrt{\zeta^2 - 1}} e^{(-\zeta + \sqrt{\zeta^2 - 1})\omega_n t} + \frac{\zeta - \sqrt{\zeta^2 - 1}}{2\sqrt{\zeta^2 - 1}} e^{(-\zeta - \sqrt{\zeta^2 - 1})\omega_n t} \right] \quad \zeta > 1$$

$$\frac{q_o}{Kq_{is}} = \frac{\tau_1}{\tau_2 - \tau_1} e^{-\frac{t}{\tau_1}} - \frac{\tau_2}{\tau_2 - \tau_1} e^{-\frac{t}{\tau_2}} + 1$$

- where

$$\tau_1 \triangleq \frac{1}{(\zeta - \sqrt{\zeta^2 - 1})\omega_n} \quad \tau_2 \triangleq \frac{1}{(\zeta + \sqrt{\zeta^2 - 1})\omega_n}$$

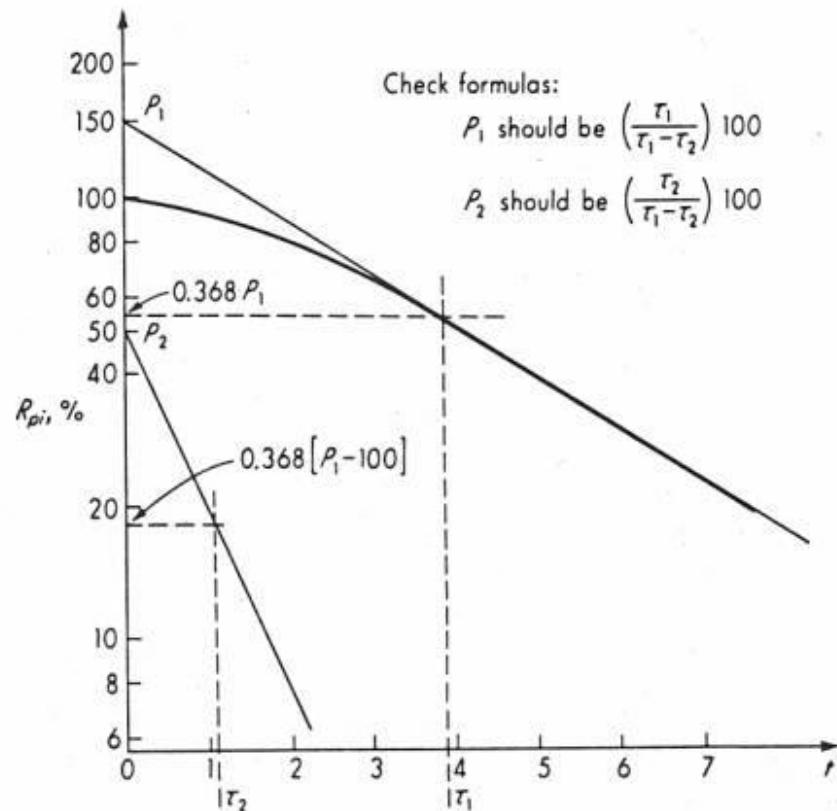
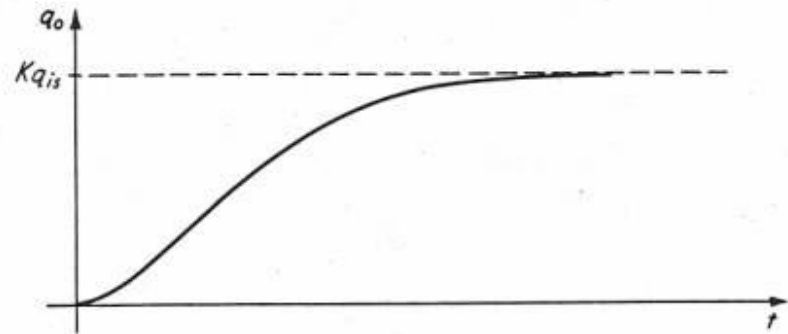
- To find τ_1 and τ_2 from a step-function response curve, we may proceed as follows:
 - Define the percent incomplete response R_{pi} as:

$$R_{pi} \triangleq \left(1 - \frac{q_o}{Kq_{is}} \right) 100$$

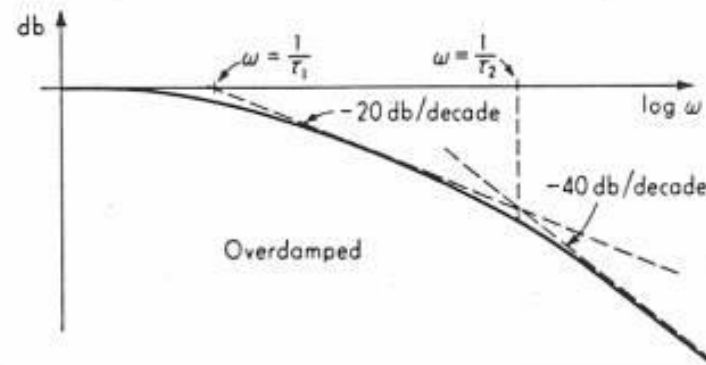
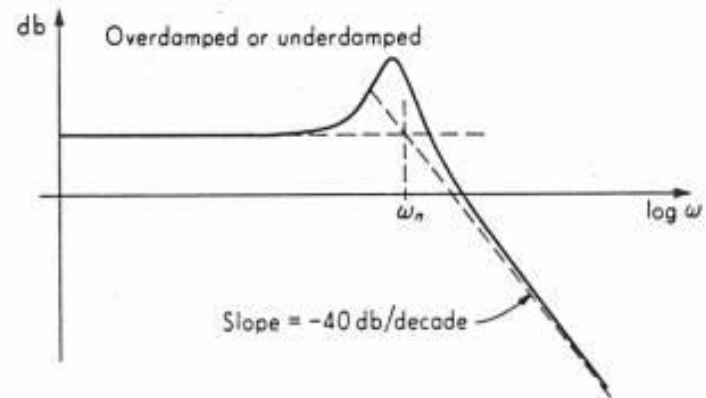
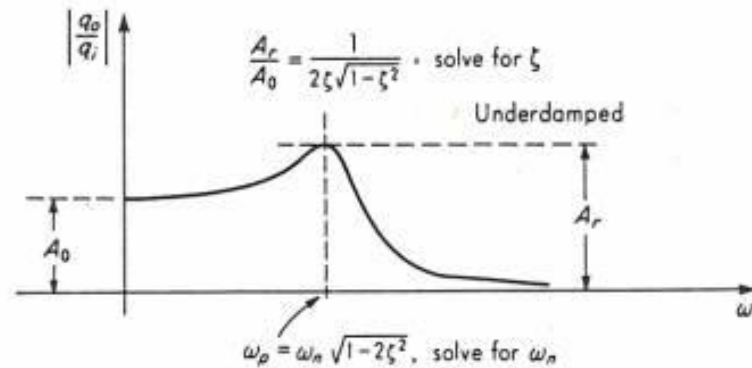
- Plot R_{pi} on a logarithmic scale versus time t on a linear scale. This curve will approach a straight line for large t if the system is second-order. Extend this line back to $t = 0$, and note the value P_1 where this line intersects the R_{pi} scale. Now, τ_1 is the time at which the straight-line asymptote has the value $0.368P_1$.

- Now plot on the same graph a new curve which is the difference between the straight-line asymptote and R_{pi} . If this new curve is not a straight line, the system is not second-order. If it is a straight line, the time at which this line has the value $0.368(P_1 - 100)$ is numerically equal to τ_2 .
- Frequency-response methods may also be used to find τ_1 and τ_2 .

Step- Response Test for Overdamped Second-Order Systems



Frequency-Response Test of Second-Order Systems



- Dynamic System Exercise

- An underdamped 2nd-order system model has the following transfer function:

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

$$s_{1,2} = -\zeta\omega_n \pm i\omega_n \sqrt{1-\zeta^2}$$

$$s_{1,2} = -\sigma \pm i\omega_d$$

- Part 1:

- Using the properties and formulas for 2nd-order systems, discuss the relationships between the step-response-parameters rise time, settling time, and overshoot, and the frequency-response-parameters bandwidth and peak amplitude as the model parameters vary. Use plots as needed in your presentation.

- Suggestion: Pick a base system. Generate 4 families of plots
 - ω_d constant, vary σ
 - σ constant, vary ω_d
 - ω_n constant, vary ζ
 - ζ constant, vary ω_n
- Show both time-response and frequency-response plots. Include discussion.

– Part 2:

- Investigate the effects on the time (step) response and frequency response of adding a real pole or a real zero to the 2nd-order transfer function. The pole and zero are added separately. In classical design using root-locus or frequency-response techniques, real poles and zeros are added (lead, lag, lead-lag controllers) to modify system dynamics, and so it is important to have a good understanding of these effects. Use plots as needed in your presentation.

- Suggestion: Pick a base second-order system.
 - Add a negative real pole ($s + p$) to the transfer function and move the pole from the left towards the origin and describe its effect on the time-response and frequency-response plots.
 - Add a negative real zero ($s + z$) to the transfer function and move the zero from the left towards the origin and describe its effect on the time-response and frequency-response plots.

– Part 3:

- Now add a positive real zero to your base second-order system and evaluate the step response for the system. Explain your observations.
- Physically, what might cause a transfer function to have a right-half plane zero?

- Problem Solution

$$G(s) = \frac{\omega_n^2}{s^2 + 2\zeta\omega_n s + \omega_n^2} = \frac{\omega_d^2 + \sigma^2}{s^2 + 2\sigma s + (\omega_d^2 + \sigma^2)}$$

- Base System

$$G(s) = \frac{2}{s^2 + 2s + 2} \quad \begin{array}{ll} \sigma = 1 & \omega_n = \sqrt{2} \\ \omega_d = 1 & \zeta = 0.707 \end{array}$$

- Effects of σ :

- $\omega_d = 1, \sigma = [0.5, 1, 5]$

- Effects of ω_d :

- $\sigma = 1, \omega_d = [0.5, 1, 5]$

- Effects of ω_n :

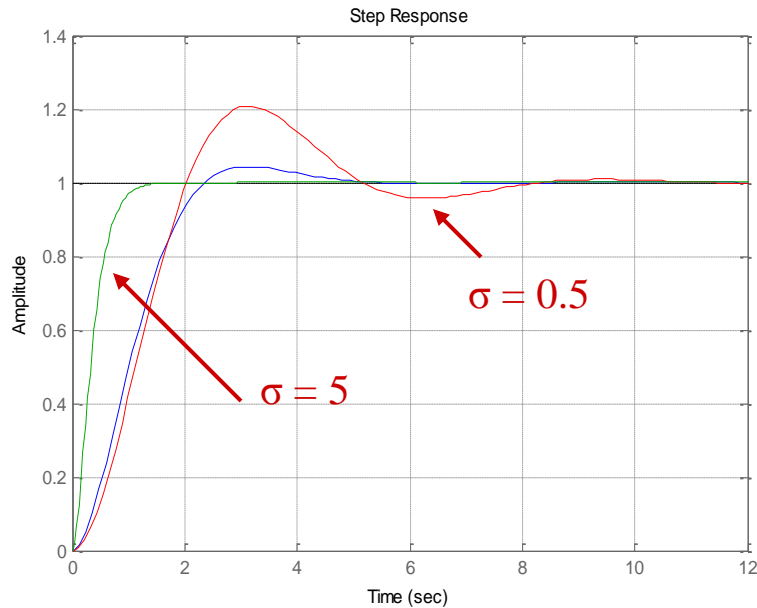
- $\zeta = 0.707, \omega_n = [0.5\sqrt{2}, \sqrt{2}, 5\sqrt{2}]$

- Effects of ζ :

- $\omega_n = \sqrt{2}, \zeta = [0.866, 0.707, 0.5]$

Effects of varying σ

$$\omega_d = 1, \sigma = [0.5, 1, 5]$$



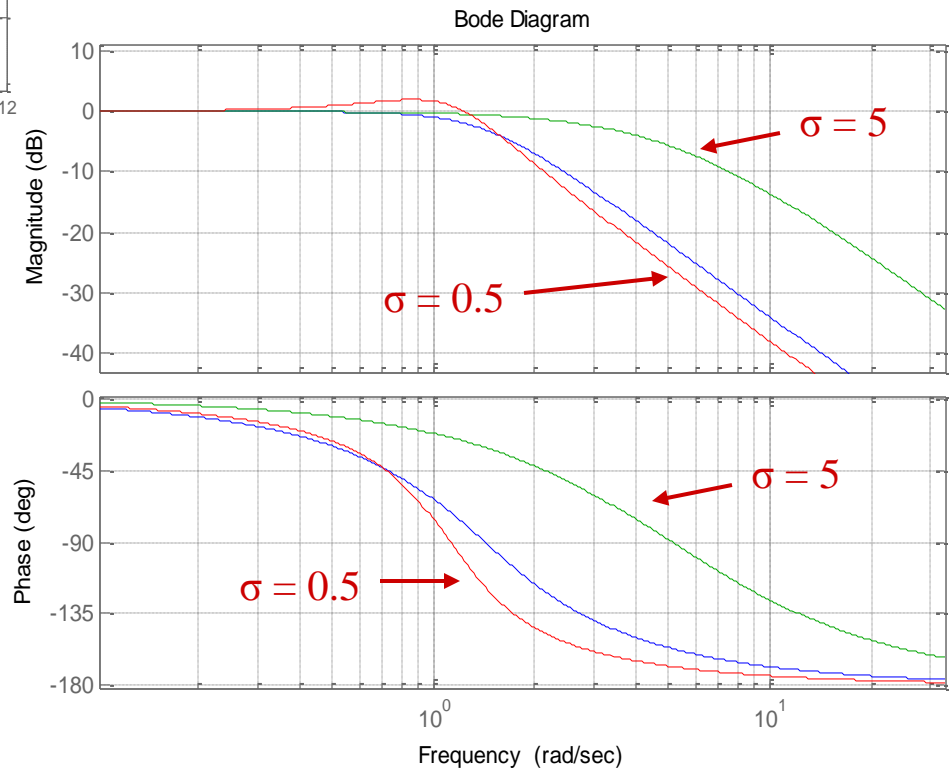
As σ increases:

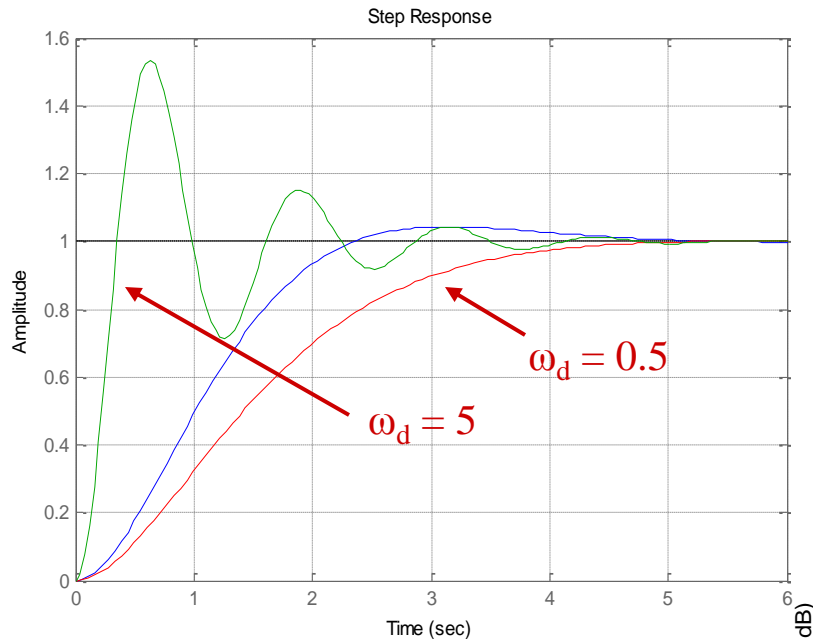
t_s decreases

t_r decreases

M_p decreases

BW increases



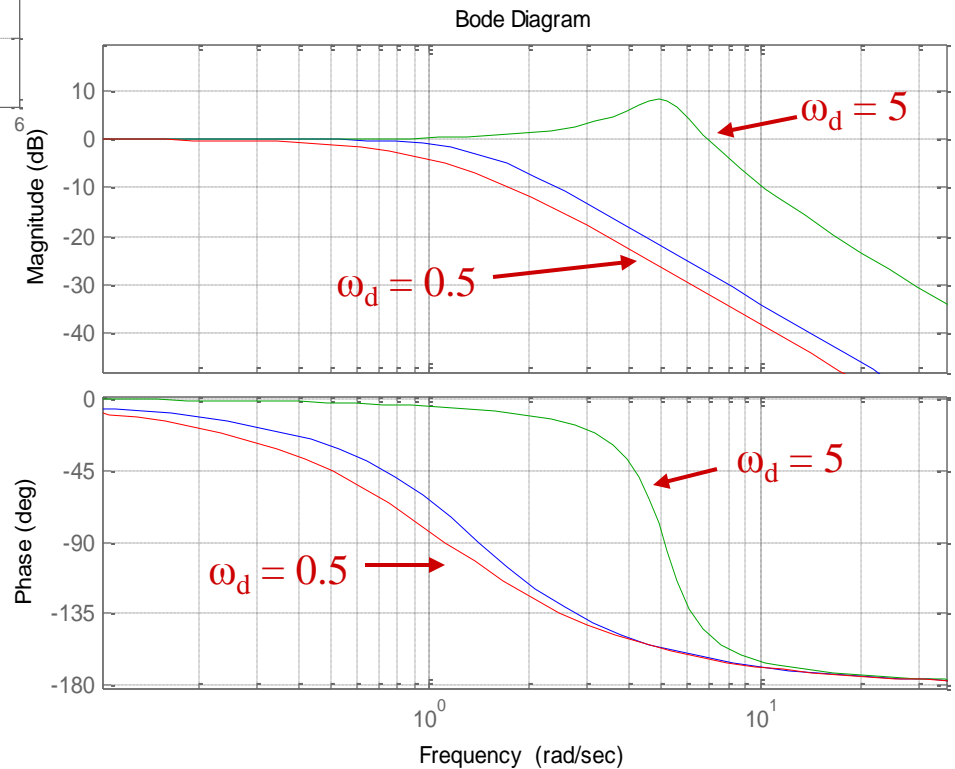


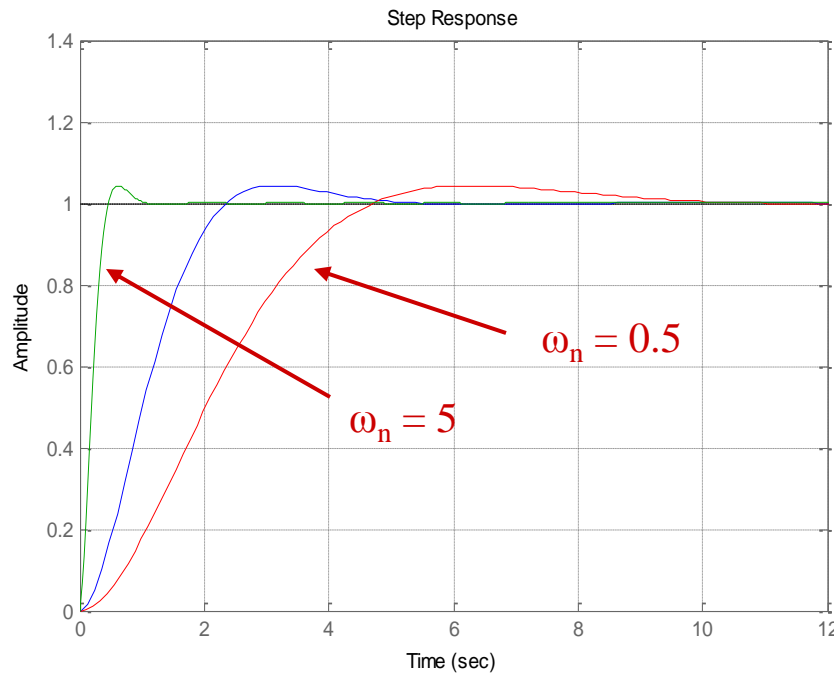
As ω_d increases:

- t_s is fixed
- t_r decreases
- M_p increases
- BW increases

Effects of varying ω_d

$$\sigma = 1, \omega_d = [0.5, 1, 5]$$





As ω_n increases:

t_s decreases

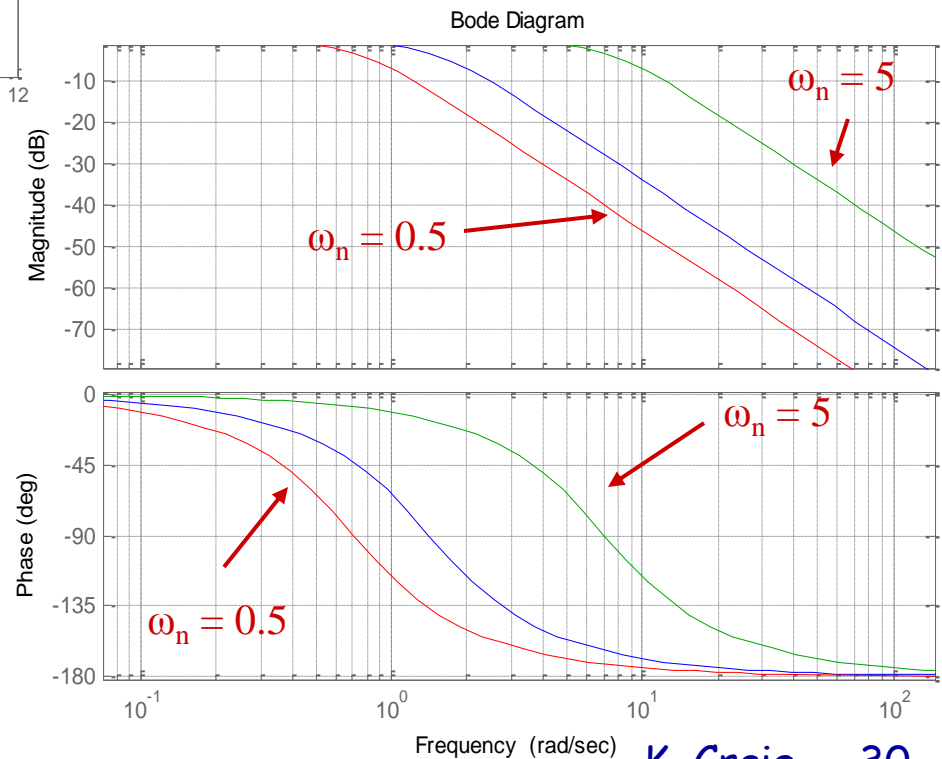
t_r decreases

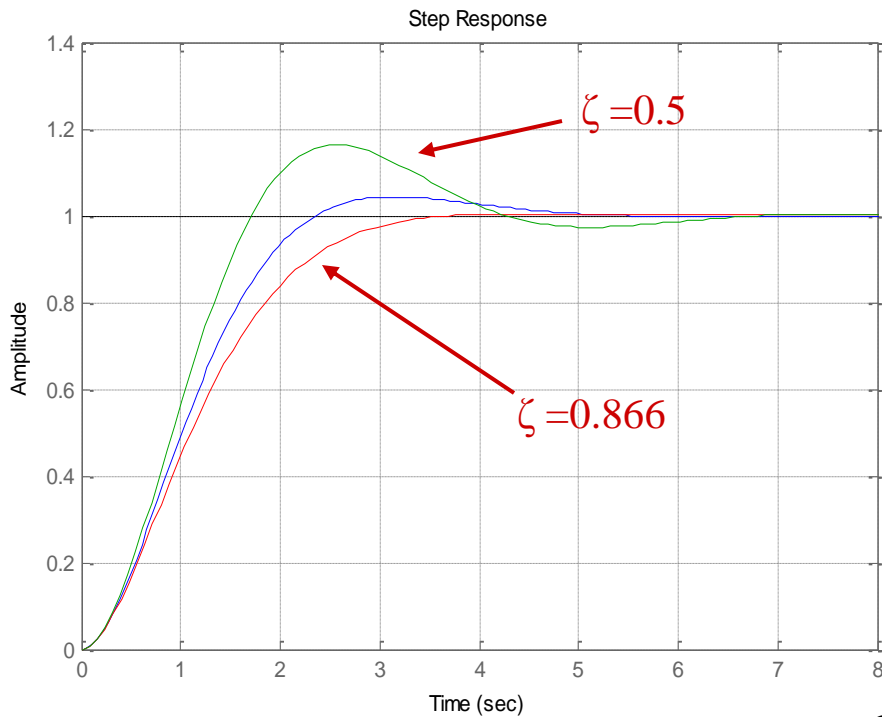
M_p is fixed

BW increases

Effects of varying ω_n

$\zeta = 0.707, \omega_n = [0.5\sqrt{2}, \sqrt{2}, 5\sqrt{2}]$





Effects of varying ζ

$\omega_n = \sqrt{2}, \zeta = [0.866, 0.707, 0.5]$

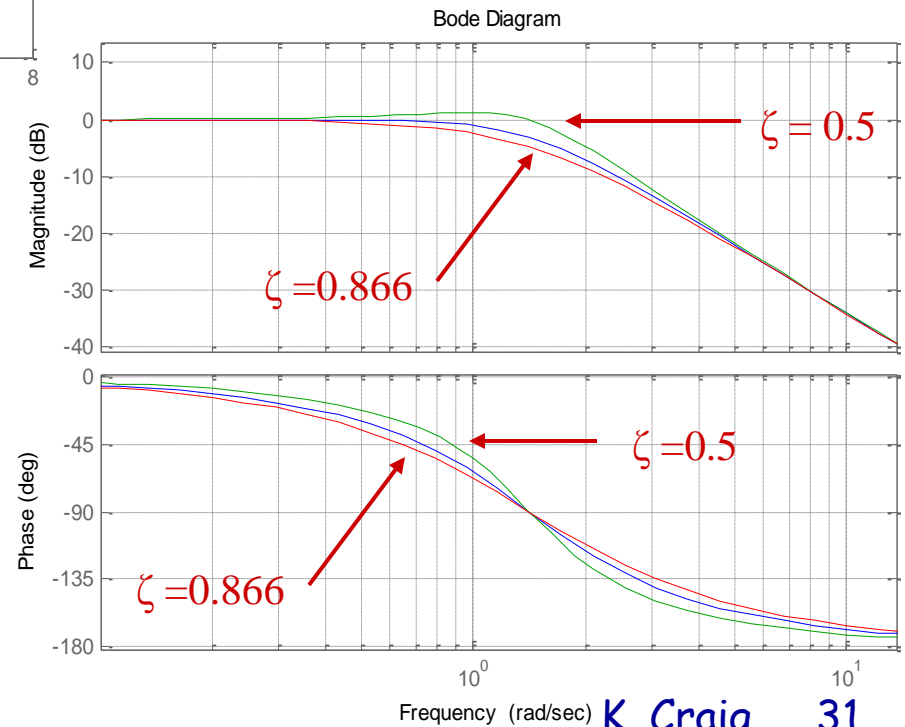
As ζ increases:

t_s increases

t_r decreases

M_p increases

BW increases



- Effect of an Additional LHP Pole

$$G(s) = \frac{\omega_n^2}{s^2 + 2\zeta\omega_n s + \omega_n^2} = \frac{\omega_d^2 + \sigma^2}{s^2 + 2\sigma s + (\omega_d^2 + \sigma^2)}$$

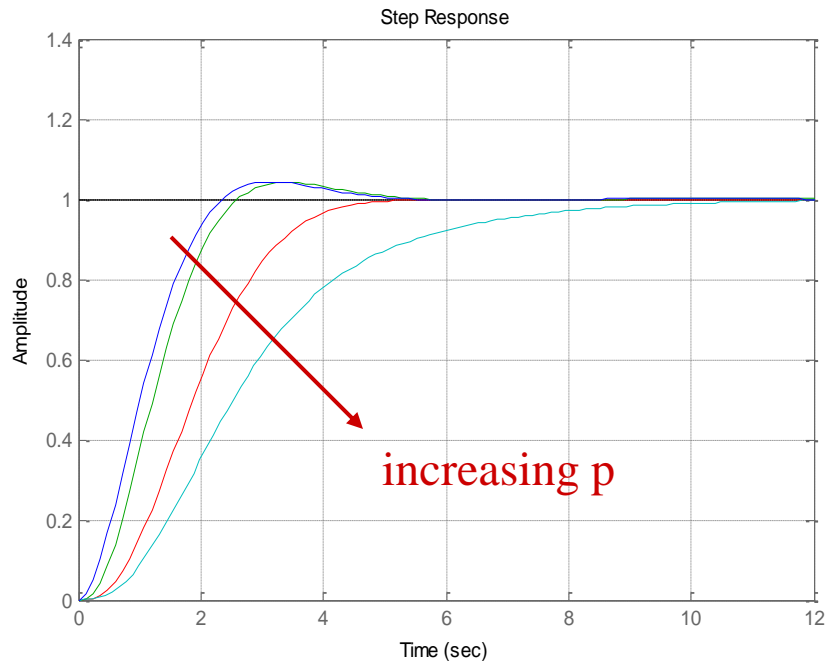
– Base System

$$G(s) = \frac{2}{s^2 + 2s + 2} \quad \begin{array}{ll} \sigma = 1 & \omega_n = \sqrt{2} \\ \omega_d = 1 & \zeta = 0.707 \end{array}$$

– Additional Pole

$$G(s) = \frac{2}{(ps + 1)(s^2 + 2s + 2)} \quad p = [0, 0.2, 1, 2]$$

$$= \frac{1}{ps^3 + (2p + 1)s^2 + (2p + 2)s + 2}$$

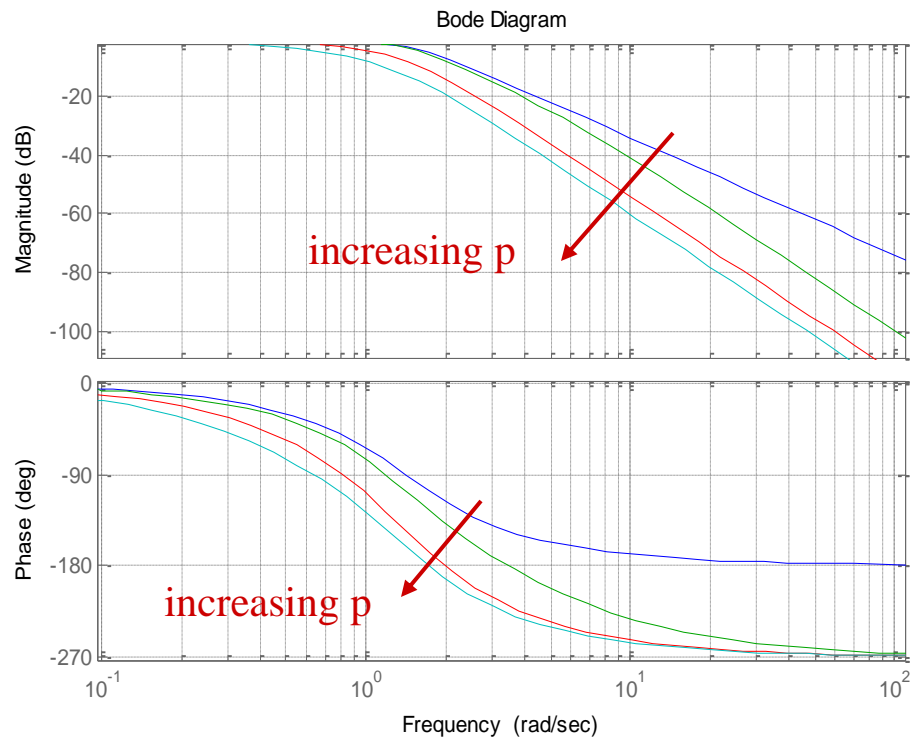


As p increases (pole gets closer to the origin):

- t_s increases
- t_r increases
- M_p decreases to zero
- BW decreases

Effect of an Additional Pole

$$p = [0, 0.2, 1, 2]$$



- Effect of a LHP Zero

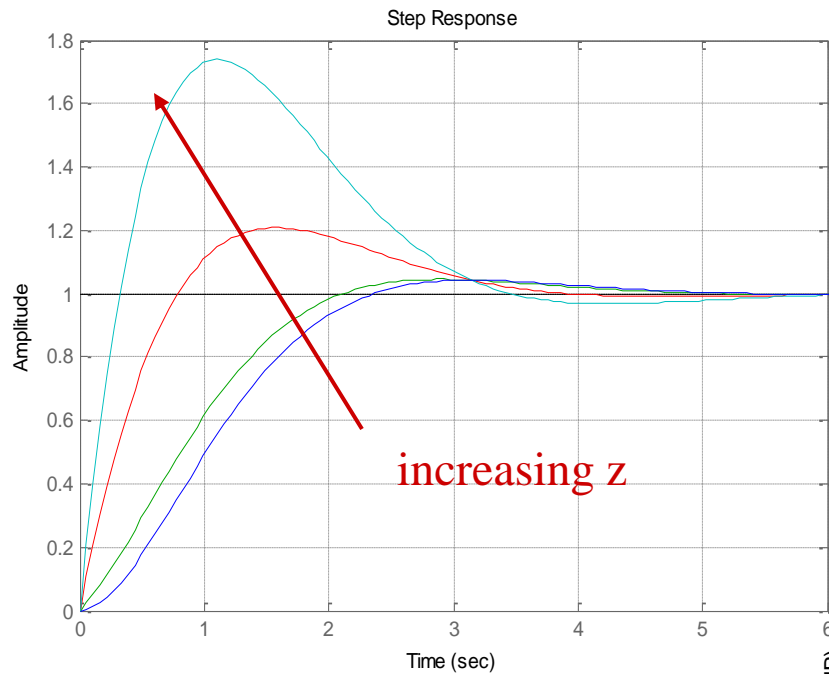
$$G(s) = \frac{\omega_n^2}{s^2 + 2\zeta\omega_n s + \omega_n^2} = \frac{\omega_d^2 + \sigma^2}{s^2 + 2\sigma s + (\omega_d^2 + \sigma^2)}$$

- Base System

$$G(s) = \frac{2}{s^2 + 2s + 2} \quad \begin{array}{ll} \sigma = 1 & \omega_n = \sqrt{2} \\ \omega_d = 1 & \zeta = 0.707 \end{array}$$

- Add a Zero

$$G(s) = \frac{2(zs + 1)}{(s^2 + 2s + 2)} \quad z = [0, 0.2, 1, 2]$$



As z increases (zero gets closer to the origin):

t_s increases

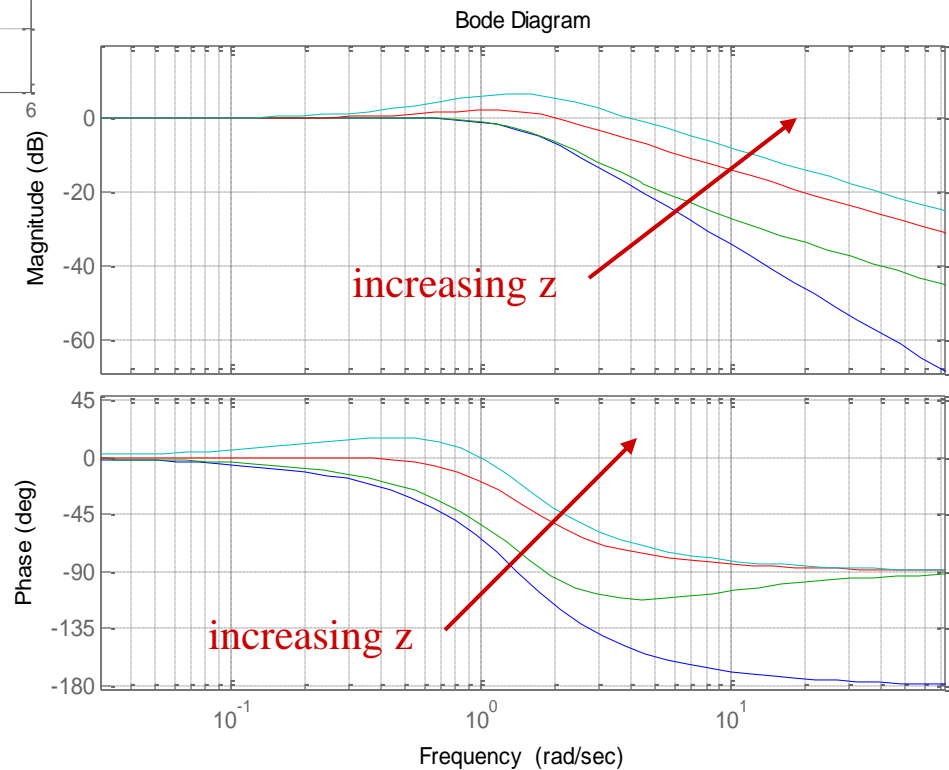
t_r decreases

M_p increases

BW increases

Effect of a LHP Zero

$$z = [0, 0.2, 1, 2]$$



- Effect of a RHP Zero

$$G(s) = \frac{\omega_n^2}{s^2 + 2\zeta\omega_n s + \omega_n^2} = \frac{\omega_d^2 + \sigma^2}{s^2 + 2\sigma s + (\omega_d^2 + \sigma^2)}$$

– Base System

$$G(s) = \frac{2}{s^2 + 2s + 2} \quad \begin{array}{ll} \sigma = 1 & \omega_n = \sqrt{2} \\ \omega_d = 1 & \zeta = 0.707 \end{array}$$

– Add a RHP Zero

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

$$G_1(s) = \frac{2}{(s^2 + 2s + 2)} + \frac{2s}{(s^2 + 2s + 2)} = \frac{(2s + 2)}{(s^2 + 2s + 2)} \quad \text{G(s) plus its derivative}$$

$$G_2(s) = \frac{2}{(s^2 + 2s + 2)} - \frac{2s}{(s^2 + 2s + 2)} = \frac{(-2s + 2)}{(s^2 + 2s + 2)} \quad \text{G(s) minus its derivative}$$

