# Control Systems

"Stability"

10

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# The system is stable if the output to the impulse input $\rightarrow 0$ whenever $t \rightarrow \infty$

# That is, if the *output* of the *system* satisfies

 $\lim \mathbf{y}(\mathbf{t}) \mid_{\mathbf{t} \to \infty} = \mathbf{0}$ 

whenever the input r(t) = impulse



There are other definitions which are equivalent, such as:

The *system* is *stable* if for every limited *input* there is a limited *output* 

Due to this definition, *stable systems* are commonly called by BIBO-stable

(BIBO = bounded input-bounded output)

A *system* is **stable** if, and only if, it has *all* its *poles* with *negative real parts* 

That is, a *system* is *stable* if it has got *all* its *poles* located in the *left half plane (LHP)* 





So, the *stability* of *systems* can be determined by the *location* of the *poles* of the *system* in the *complex plane* 

It is necessary that ALL the *poles* of the *system* lie in the LHP in order to be a *stable system*.

One single *pole* that do not lie in the LHP ruins the *stability* turning it in a *unstable system*.

# Example 1:

Consider the de 1<sup>st</sup> order system

$$\begin{cases} x' = a x + u \\ y = x \end{cases}$$

whose *transfer function* is given by:

$$\frac{\mathbf{Y}(\mathbf{s})}{\mathbf{U}(\mathbf{s})} = \frac{1}{(\mathbf{s} - \mathbf{a})}$$

The only *pole* of this *system* is located in

s = a

which can be in the LHP (*left half plane*), , on the *imaginary axis* or in the RHP (*right half plane*), depending on the value of a

(a < 0, a = 0 or a > 0, respectively)



a > ()





## Example 1 (continued):

# Case $\underline{a = 0}$ , system is neither stable nor unstable



output to the unit impulse



Im(z)

Re(z)

RHP

a=0

LHP

output to the unit step





# Example 2:

Consider the 2<sup>nd</sup> order system with transfer function given by

$$\frac{\mathrm{Y(s)}}{\mathrm{U(s)}} = \frac{4}{\mathrm{s}^2 - 2\mathrm{s} + 4}$$

this *system* has got a pair of *complex poles* with positive real parts

 $s = 1 \pm j \cdot 1.732$ 



# Example 2 (continued):



## output to the unit step input

# Example 3:

Consider the 2<sup>nd</sup> order system with transfer function given by

$$\frac{Y(s)}{U(s)} = \frac{4}{s^2 + 2s + 4}$$

this *system* has got a pair of *complex poles* with negative real parts

 $s = -1 \pm j \cdot 1.732$ 



## Example 3 (continued):



## output to the unit step input

Summarizing: the *stability* of *systems* depend only on the location of its *poles*, which have all to be in the <u>LHP</u> in order to the *system* to be stable

Thus, the *stability* do not depend of the whole *transfer function*, but only on its denominator, the *characteristic polynomial* p(s) of the system that gives us the *poles* of the *system* 

With respect to the state equation

 $\begin{cases} \dot{\mathbf{x}} = \mathbf{A}\mathbf{x} + \mathbf{B}\mathbf{u} \\ \mathbf{y} = \mathbf{C}\mathbf{x} + \mathbf{D}\mathbf{u} \end{cases}$ 

the *stability* does not depend on B, C or D, but only on the matrix A that gives us the *characteristic polynomial* and the *poles* of the system

# **Routh-Hurwitz stability criterion**

Routh, in the XIX century yet, in a time that there was no *electricity*, *calculating machine* or *computer*, create a mathematical method in order to determine the *number of poles* of a *system* located in the RHP without having to calculate the *poles* themselves

This made easier the determination of the *stability* of a *system* 

> Hurwitz is another important mathematician in the field of *Control* and *Dynamic systems*



(Canadian, 1831-1907)

Hurwitz derived in 1895 what is called today the

"Routh-Hurwitz stability criterion" for determining whether a *system* is *stable* 

It is said that Hurwitz did it independently of Routh who had derived it earlier by a different method



The Routh-Hurwitz criterion is constructed from the *characteristic polynomial* of the *system* 

$$p(s) = a_0 s^n + a_1 s^{n-1} + \dots + a_{n-2} s^2 + a_{n-1} s + a_n$$

$$(a_o > 0)$$

# from p(s) the Routh-Hurwitz table is built:



# Routh-Hurwitz table, *initial fulfilling*



# Routh-Hurwitz table, *initial fulfilling*



# Routh-Hurwitz table, *initial fulfilling*



# Routh-Hurwitz table, after completed



# Routh-Hurwitz table, after completed



# Routh-Hurwitz table, *pivot column*



# Routh-Hurwitz table, *pivot column*



# Routh-Hurwitz table, *pivot column*



The elements  $b_1$ ,  $b_2$ ,  $b_3$ , ... etc. of *third line* 

$$b_{1} = \frac{-1}{a_{1}} \cdot \det \begin{bmatrix} a_{0} & a_{2} \\ a_{1} & a_{3} \end{bmatrix} = \frac{a_{1} \cdot a_{2} - a_{0} \cdot a_{3}}{a_{1}}$$
$$b_{2} = \frac{-1}{a_{1}} \cdot \det \begin{bmatrix} a_{0} & a_{4} \\ a_{1} & a_{5} \end{bmatrix} = \frac{a_{1} \cdot a_{4} - a_{0} \cdot a_{5}}{a_{1}}$$
$$b_{3} = \frac{-1}{a_{1}} \cdot \det \begin{bmatrix} a_{0} & a_{6} \\ a_{1} & a_{7} \end{bmatrix} = \frac{a_{1} \cdot a_{6} - a_{0} \cdot a_{7}}{a_{1}}$$

Note that in the calculations of the elements of this line there is a division by  $a_1$ , the pivot element of the previous line

The elements  $c_1$ ,  $c_2$ ,  $c_3$ , ... etc. of *third line* 

$$c_{1} = \frac{-1}{b_{1}} \cdot \det \begin{bmatrix} a_{1} & a_{3} \\ b_{1} & b_{2} \end{bmatrix} = \frac{b_{1} \cdot a_{3} - a_{1} \cdot b_{2}}{b_{1}}$$

$$c_{2} = \frac{-1}{b_{1}} \cdot \det \begin{bmatrix} a_{1} & a_{5} \\ b_{1} & b_{3} \end{bmatrix} = \frac{b_{1} \cdot a_{5} - a_{1} \cdot b_{3}}{b_{1}}$$

$$c_{3} = \frac{-1}{b_{1}} \cdot \det \begin{bmatrix} a_{1} & a_{7} \\ b_{1} & b_{4} \end{bmatrix} = \frac{b_{1} \cdot a_{7} - a_{1} \cdot b_{4}}{b_{1}}$$

Note that in the calculations of the elements of this line there is a division by  $a_1$ , the pivot element of the previous line

In the same way we can calculate the *remaining elements* of all lines and columns and the Routh-Hurwitz table is completed

Note that, as already mentioned earlier, the lines of the Routh-Hurwitz table gets *shorter and shorter* as there are less elements to be computed in the last positions in every line

<u>Observation</u>: Routh-Hurwitz table was built supposing that the coefficient  $a_0$  of the characteristic polynomial p(s) is positive,

 $a_o > 0$ 

If the coefficient  $a_0$  is negative,

 $a_o < 0$ 

then we can redefine p(s) with all its *coefficients* having the signs changed (i.e., multiplied by -1)

Therefore we get  $a_0 > 0$ 

This happens since, as it is well known, the *roots of a polynomial* do not alter when all its coefficients are multiplied by -1 (*or by any other constant value*  $\neq 0$ ).

To simplify the calculations, if we wish we can *multiply* (or *divide*) all elements of any line of the Routh-Hurwitz table by a *positive number* 

This will not alter the result to be obtained from the Routh-Hurwitz table

The Routh-Hurwitz table allows us to find out how many *poles* are located in the RHP

The number of sign changes in the pivot column of Routh-Hurwitz table is the number of *poles* in the RHP

# Routh-Hurwitz table



The determination of the *number of poles* in the RHP can be very useful but, nevertheless, it doesn't give us a diagnosis for stability of the *system* immediately.

That is because a *system* to be *stable* must have all its *poles* in the LHP and therefore, even if the *number of sign changes* in the *pivot column* is zero, this only means that there will be 'zero *poles'* in the RHP, which does not guarantee stability yet, since it may have some *pole* in the *imaginary axis* 

However, *poles* in the *imaginary axis* will reflect in zeros in the *pivot column*. These allows us to write the following result:

A *system* has all its *poles* in the LHP if, and only if, all the coefficients of the *pivot column* of the Routh-Hurwitz table are *positives* 

## Routh-Hurwitz table



# Example 4:

Consider now the *characteristic polynomial of* degree 4 given below Setting up the Routh-Hurwitz table we get



## Example 4 (continued):

Here we could, for example, to simplify the calculation, divide the  $2^{nd}$  line (i.e., line  $s^3$ ) by 2 This do not alter the final result



# Example 5:

Find the values of  $\underline{K}$  for which the closed loop system below is stable



# Computing the *closed loop transfer function* (CLTF), we get



## Example 5 (continued):

So, the *characteristic polynomial* of the *closed loop system* is given below

The Routh-Hurwitz table for this *polynomial* is:



# Example 6:

# Find the values of ${\bf K}$ for which the closed loop system below is stable



It is easy to verify that the *characteristic polynomial* of this *system* is:

$$p(s) = s^4 + 2s^3 + 6s^2 + 4s + K$$

## Example 6 (continued):

thus, the Routh-Hurwitz table for this *polynomial* is:



# Example 7:

Consider now the *characteristic polynomial* p(s) of  $3^{rd}$  degree below

The Routh-Hurwitz table is also given below

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



Actually, this 'zero' in the *pivot column* indicates a symmetry of 2 *poles* and they can only be located in the *imaginary axis* 

# Example 7:

Consider now the *characteristic polynomial* p(s) of  $3^{rd}$  degree below

The Routh-Hurwitz table is also given below

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



Thus, the *system* is <u>not</u> unstable, but it does not have all its *poles* in the LHP either, that prevents stabilization

## Example 8:

Consider now the *characteristic polynomial* p(s) of 5<sup>th</sup> degree below

p(s	$) = s^{5} + 6$	$5s^4 + 13s$	$^{3} + 14s^{2} + 6s$
<b>S</b> <sup>5</sup>	1	13	6
<b>S</b> <sup>4</sup>	6	14	0
<b>S</b> <sup>3</sup>	32/3	6	so, there is no sign change in the <b>nivot</b>
<b>S</b> <sup>2</sup>	340/32	0	column, and that means
<b>S</b> <sup>1</sup>	6		0 (zero) roots in RHP
<b>S</b> <sup>0</sup>	→ ()	— 0 (z	ero) in pivot column

That zero in the *pivot column* is in the last position. (It indicates symmetry of 1 *pole* with respect to the origin, that is, *one pole* = zero)

## Example 8:

Consider now the *characteristic polynomial* p(s) of 5<sup>th</sup> degree below

p(s	$) = s^{5} + 6$	6s <sup>4</sup> + 13s	$s^3 + 14s^2 + 6s$
<b>S</b> <sup>5</sup>	1	13	6
<b>S</b> <sup>4</sup>	6	14	0
<b>S</b> <sup>3</sup>	32/3	6	so, there is no sign change in the <b>pivot</b>
<b>S</b> <sup>2</sup>	340/32	0	column, and that means
<b>S</b> <sup>1</sup>	6		0 (zero) roots in RHP
<b>S</b> <sup>0</sup>	→ ()	— 0 (z	r <mark>ero) in</mark> pivot column

So, the system is <u>not</u> unstable, nevertheless only 4 of its 5 *poles* are in the LHP, since one is in the origin (s = 0)

# Example 9:

Consider now the *characteristic polynomial below* of 5<sup>th</sup> degree



## Example 9 (continued): By eliminating the *line of zeroes*, we can complete the Routh-Hurwitz table



# relative stability

## **Relative Stability**

Sometimes it is desirable that the *poles* do not lie close to the imaginary axis  $j\omega$  (in order to avoid having slow input responses or with excessive oscillations)

What makes the stabilization to be <u>quicker</u> or <u>slower</u> is the localization of the poles to be <u>further</u> or <u>closer</u> (to the left) to the imaginary axis

The *further* to the left are the *poles of the system*, the *quicker* it stabilizes.

## Consider these 2 systems:



<u>System A</u> with poles far from imaginary axis

<u>System B</u> with *poles* close to the *imaginary axis* 

#### step response



We have already seen that a *system* is **stable** or **not** if it has all its *poles* in the LHP or **not**, respectively

That is the concept of "ABSOLUTE STABILITY".

However, we have just seen too that: a stable system can be more stable than other

That depends on how further away from the *imaginary axis*, to the left, are located the *poles* of this *system* 

That is the concept of "*relative stability*"



So, it is possible that we wish to verify if a system has its poles lying to the left of the line  $s = -\sigma$  in the LHP, and not only in the LHP

Region of the LHP to the left of the line s =

σ







7 >

## Translation of the polynomial to the right



A translation of the polynomial to the right corresponds to shift the line  $s=-\sigma$  to the right

or, equivalently,

shift the *imaginary axis* to the *left* 





roots of p(s)

roots of  $\overline{p}(s) = p(s - \sigma)$ 

Applying the "Routh-Hurwitz stability criterion" to the translated polynomial  $\overline{p}(s)$ , we have that o number of sign changes in the *pivot column* is equal to the *number of roots* of p(s) located to the *right* of the line  $s = -\sigma$ 

That is, through  $\overline{p}(s)$  we can extract conclusions for p(s)

For example: If in Routh-Hurwitz table for  $\overline{p}(s)$  there is no sign change in the pivot column ('zero change'), then p(s)will not have poles ('zero poles') to the right of line  $s = -\sigma$ 



In other words, the *poles* will be located in the region shown in the figure: to the left of the line  $s = -\sigma$ , or in the line itself

As  $\overline{p}(s)$  is a translation of p(s) by  $\sigma$  units to the *right*, then all the conclusions extracted for  $\overline{p}(s)$  with respect to the *imaginary axis* are valid to p(s) with respect to the line

 $s = -\sigma$ 



# Example 10:

Verify if the *characteristic polynomial* p(s) given below has its poles lying to the *left* of s = -2 $p(s) = s^3 + 8s^2 + 21s + 20$ 

Let us verify first if p(s) has all its *roots* in the LHP

 $p(s) = s^3 + 8s^2 + 21s + 20$ 

s <sup>3</sup>	1	21	
s <sup>2</sup>	8	20	ſ.
S <sup>1</sup>	18.5		J zero changes in the <i>pivot column</i>
<b>S</b> <sup>0</sup>	20		

The *pivot column* of *Routh-Hurwitz* table of p(s) is all *positive* and therefore, the *polynomial* has its poles in the LHP

Example 10 (continued): But, will there be *poles* to the *left* of the line s = -2? In order to find this we need to calculate the polynomial  $\overline{p}(s)$  with  $\sigma = 2$  $\overline{p}(s) = p(s-2) = (s-2)^3 + 8(s-2)^2 + 21(s-2) + 20$  $= s^{3} + 2s^{2} + s + 2$ **S**<sup>3</sup> **S**<sup>2</sup> 2 0 ('zero') in the pivot column **S**<sup>1</sup>  $0 \leq 3 \cong 0$ **S**<sup>0</sup> There is no *sign change* in the *pivot column* 

## Example 10 (continued):

This means that there is no roots of  $\overline{p}(s)$  in the RHP and then, there is no roots of p(s) to the *right* of line s = -2

But that 'zero' in the second line from below (line  $s^1$ ) in the pivot column indicates that there are 2 roots of  $\overline{p}(s)$  in the imaginary axis and therefore, there are 2 roots of p(s) lying on the line s = -2

Verifying the location of the *roots* of p(s) we can ratify that:

• there is no pole to the right of the line s = -2

• there is 1 *pole* to the *left* of the line s = -2 (at s = -4) and:

• there are 2 *poles* on the line s = -2

## Example 10 (continued):

# The roots of p(s) are: s = -4 $s = -2 \pm j$



Location of the *roots* of *polynomial* **p**(**s**) in the complex plane

## Example 10 (continued):

The 2 roots of  $\overline{p}(s)$  in the *imaginary axis* correspond to the 2 roots of p(s) in line s = -2



## Example 11:

Verify if the *characteristic polynomial* p(s) given below has its *poles* to the *left* of s = -1

# $p(s) = 2s^4 + 13s^3 + 28s^2 + 23s + 6$

Firstly let us verify if p(s) has all its roots located in the LHP

S <sup>4</sup>	2	28	6
s <sup>3</sup>	13	23	0
<b>S</b> <sup>2</sup>	24.46	6	the nivet column is all
s <sup>1</sup> s <sup>0</sup>	19.81 6	0	positive and therefore this polynomial p(s) has all its
			poles lying in the LHP.

## Example 11 (continued):

However, we want to know if they lye to the left of the line s = -1For this we need to calculate the *polynomial*  $\overline{p}(s)$  by setting  $\sigma = 1$ 

 $\overline{p}(s) = p(s-1) = 2(s-1)^4 + 13(s-1)^3 + 28(s-1)^2 + 23(s-1) + 6$  $= 2s^4 + 5s^3 + s^2 - 2s$ 



## Exemplo 11 (continuação):

But that 'zero' in the last line (line  $s^0$ ) of the pivot column indicates that there is 1 root of  $\overline{p}(s)$  lying in the imaginary axis (at the origin) and therefore, there is 1 root of p(s) on s = -1

By verifying the *location* of the *roots* of p(s) we can ratify that:

> in fact there is 1 *pole* lying on the line s = -1

and that

> There is also 1 *pole* lying to the *right* of the line s = -1 (at s = -0.5), which obviously is in the interval  $\{-1 < s < 0\}$  since we have already seen that p(s) has no *roots* in the RHP

## Exemplo 11 (continuação):



The roots of p(s) are: s = -3 s = -2 s = -1s = -0.5

Location of the *roots* of the *polynomial* p(s)



The roots of  $\overline{p}(s)$  are: s = -2 s = -1 s = 0s = 0.5

Location of the *roots* of the *polynomial*  $\overline{p}(s)$ 

![](_page_67_Picture_0.jpeg)

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> Thank you! Obrigado!

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