

# Systems Analysis

Prof. Cesar de Prada

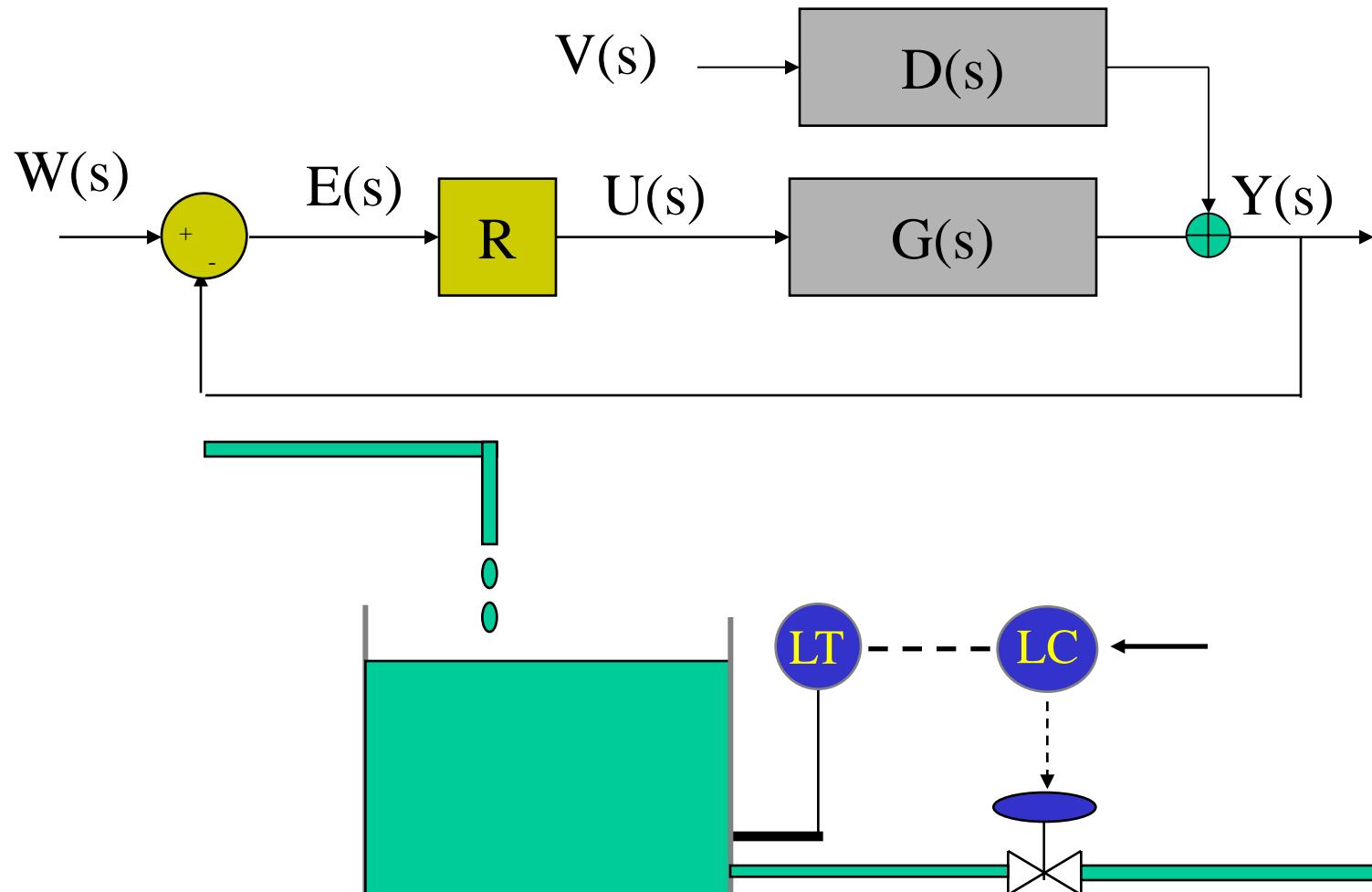
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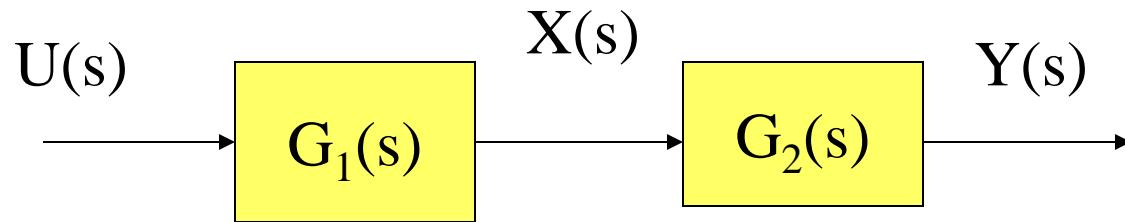
# Aims

- Learn how to infer the dynamic behaviour of a closed loop system from its model.
- Learn how to infer the changes in the dynamic of a closed loop system as a function of the controller parameters.
- Be aware of the constraints imposed by process (and the controller) on the achievable performance of the closed loop system

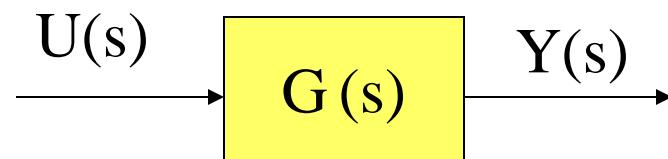
# A control loop



# Blocks in series

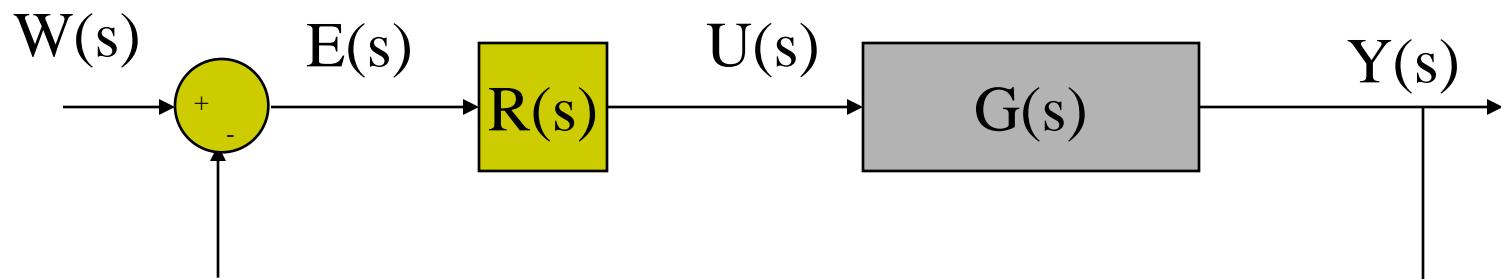


$$Y(s) = G_2(s)X(s) = G_2(s)G_1(s)U(s) = G(s)U(s)$$



$$G(s) = G_2(s)G_1(s)$$

# Closed Loop Transfer Function (CLTF)

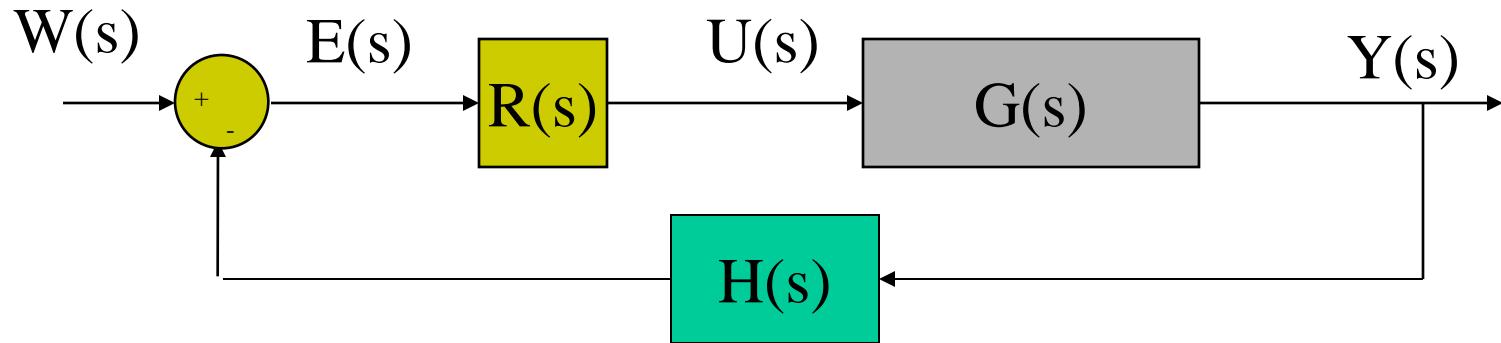


$$Y(s) = G(s)U(s) = G(s)R(s)E(s) = G(s)R(s)[W(s) - Y(s)]$$

$$Y(s)[1 + G(s)R(s)] = G(s)R(s)W(s)$$

$$Y(s) = \frac{G(s)R(s)}{1 + G(s)R(s)} W(s)$$

# Closed loop systems

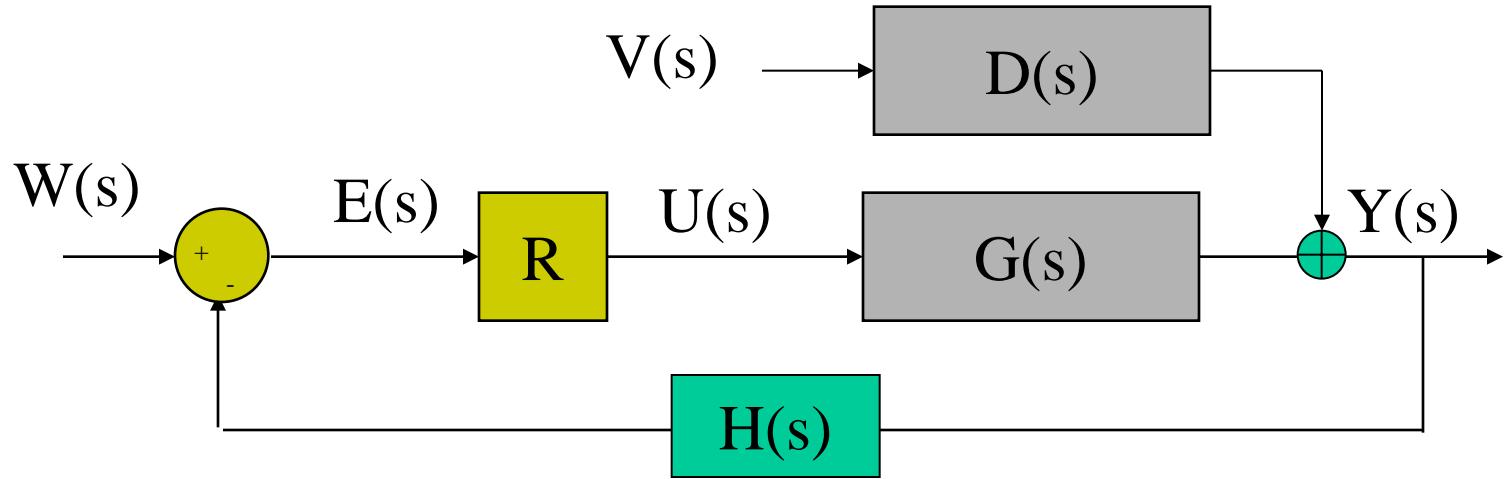


$$Y(s) = G(s)U(s) = G(s)R(s)E(s) = G(s)R(s)[W(s) - H(s)Y(s)]$$

$$Y(s)[1 + G(s)R(s)H(s)] = G(s)R(s)W(s)$$

$$Y(s) = \frac{G(s)R(s)}{1 + G(s)R(s)H(s)} W(s)$$

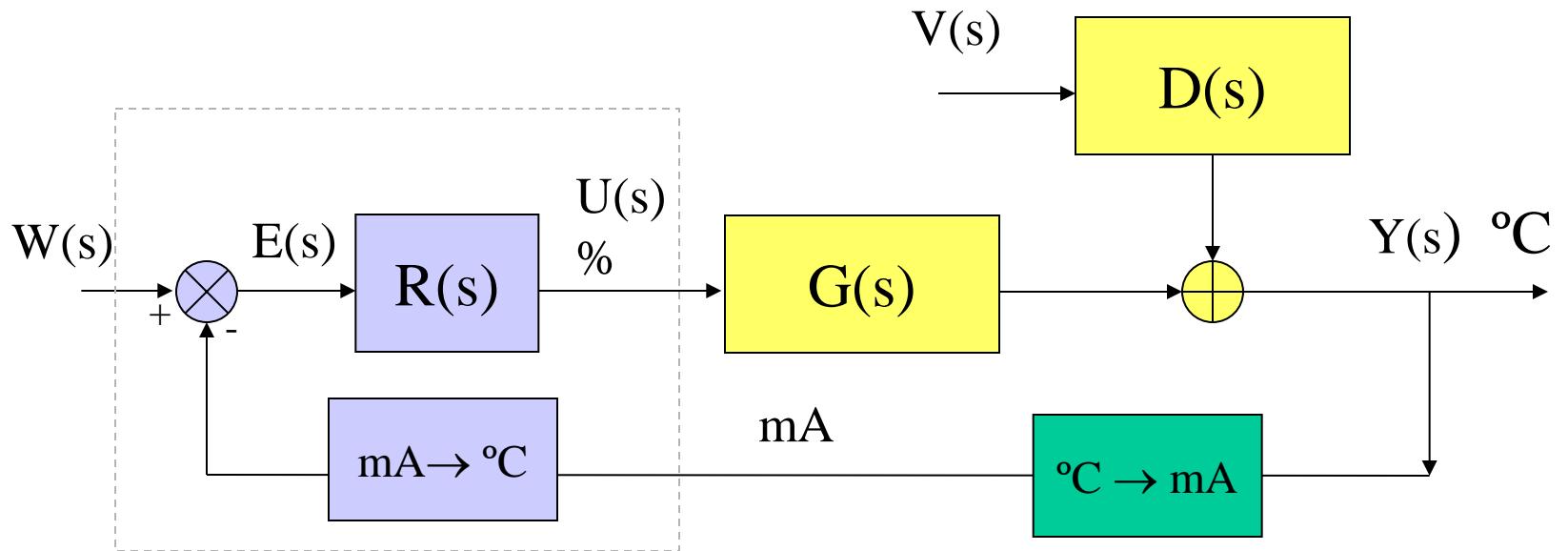
# Disturbances



$$\begin{aligned} Y(s) &= G(s)U(s) + D(s)V(s) = G(s)R(s)E(s) + D(s)V(s) = \\ &= G(s)R(s)[W(s) - Y(s)H(s)] + D(s)V(s) \\ Y(s)[1 + G(s)R(s)H(s)] &= G(s)R(s)W(s) + D(s)V(s) \end{aligned}$$

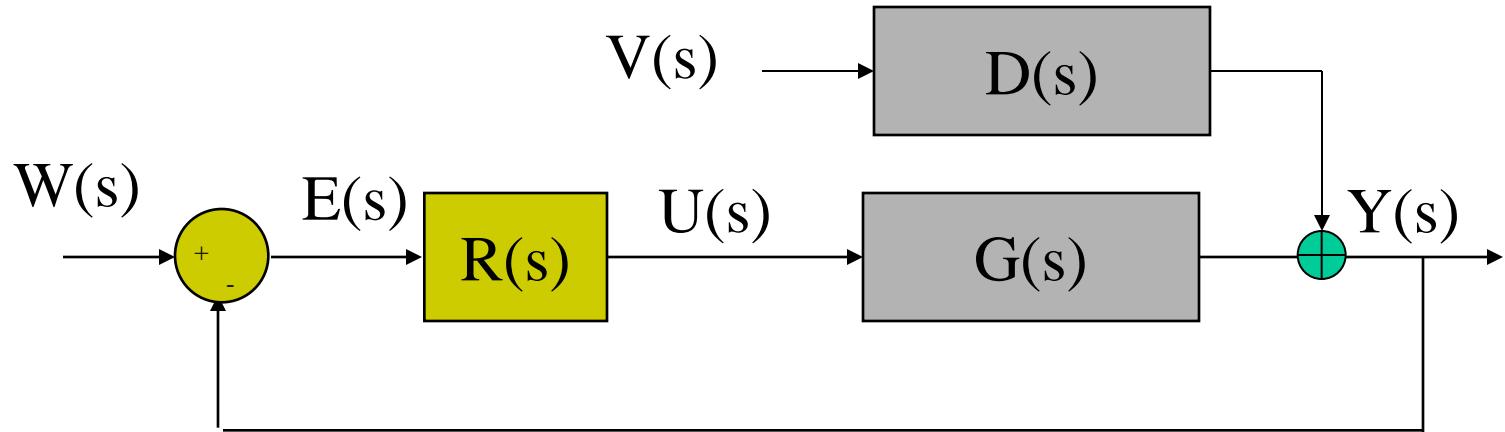
$$Y(s) = \frac{G(s)R(s)}{1 + G(s)R(s)H(s)} W(s) + \frac{D(s)}{1 + G(s)R(s)H(s)} V(s)$$

# Transmitter-Controller



If the controller uses the transmitter calibration and the transmitter dynamics is fast compared with the one of the process, then the feedback dynamics can be omitted

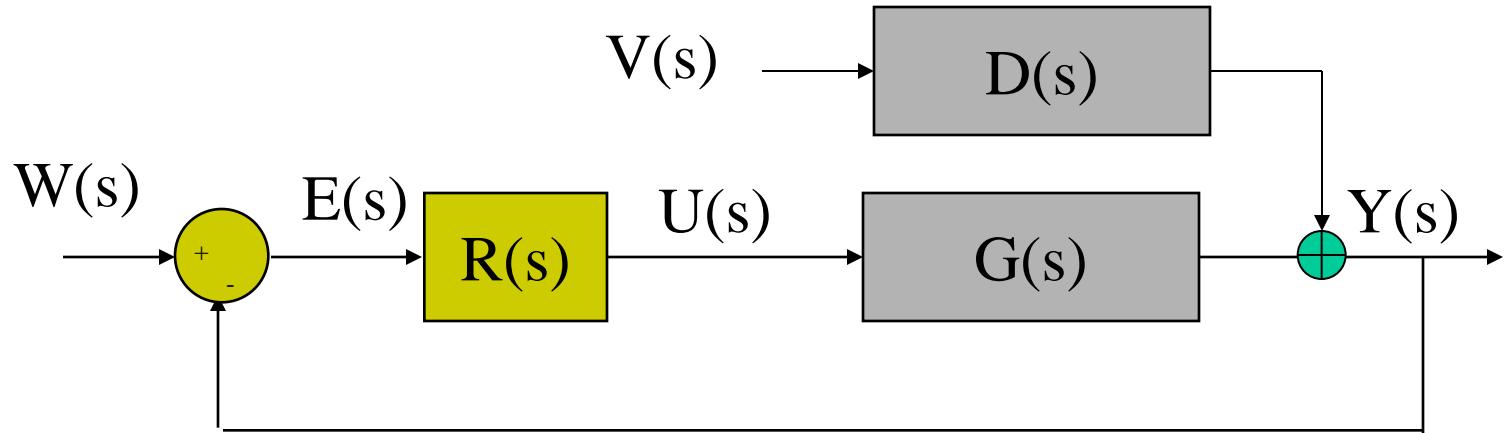
# Closed loop



$$Y(s) = \frac{G(s)R(s)}{1+G(s)R(s)} W(s) + \frac{D(s)}{1+G(s)R(s)} V(s)$$

Key relation for feedback systems analysis and design

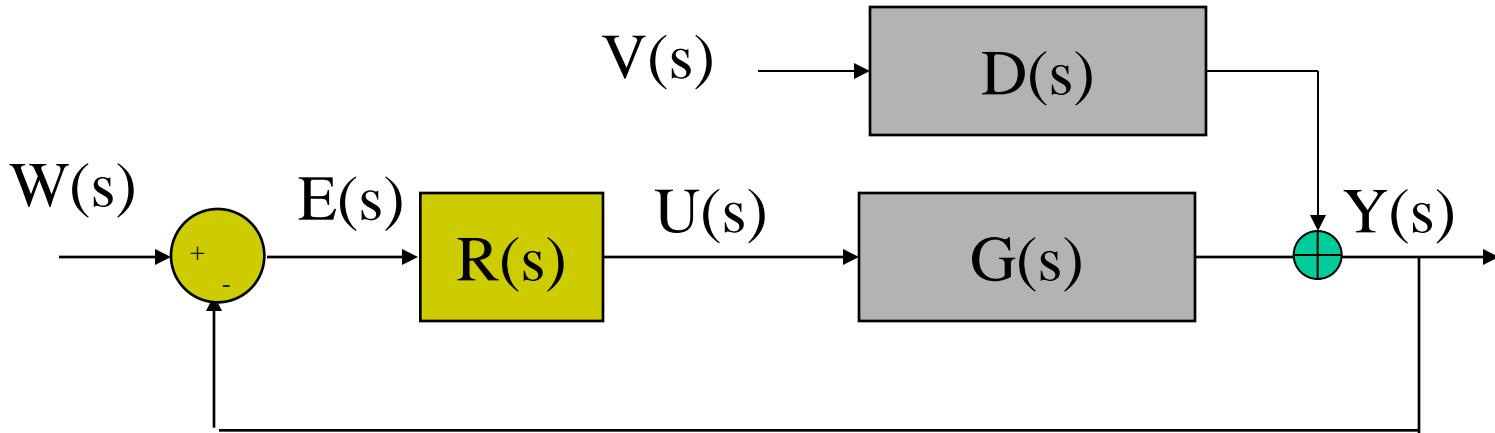
# Closed loop - Control signal



$$\begin{aligned} U(s) &= R(s)E(s) = R(s)[W(s) - Y(s)] = R(s)[W(s) - G(s)U(s) - D(s)V(s)] = \\ &= U(s)[1 + R(s)G(s)] = R(s)[W(s) - D(s)V(s)] \end{aligned}$$

$$U(s) = \frac{R(s)}{1 + G(s)R(s)} W(s) + \frac{R(s)D(s)}{1 + G(s)R(s)} V(s)$$

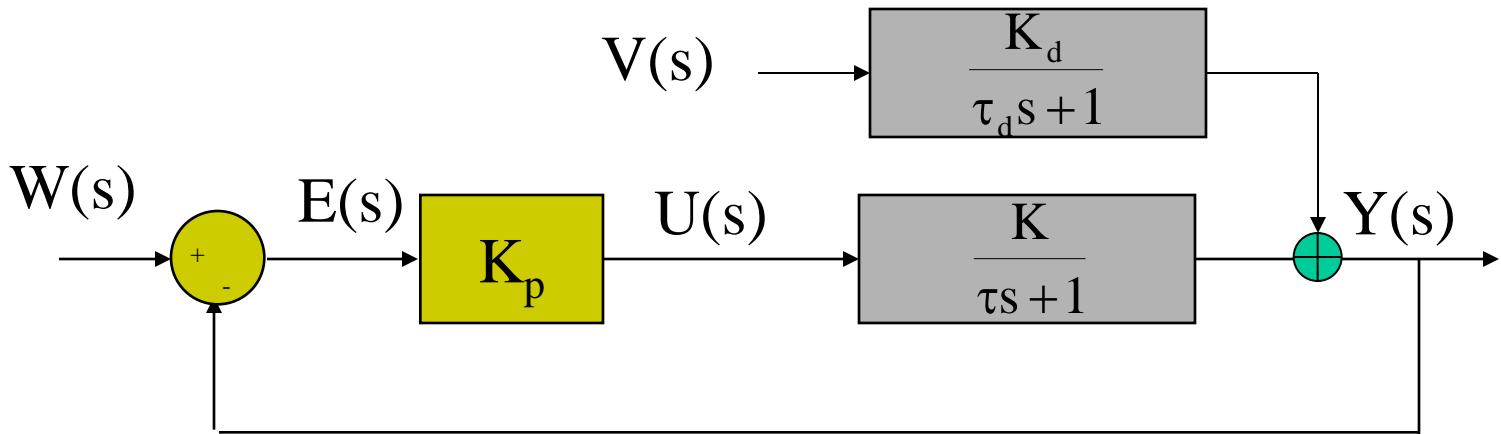
# Time response in closed loop



The time response of the closed loop system under changes in  $w(t)$  or  $v(t)$  can be computed from the closed loop poles and zeros using the previous analysis

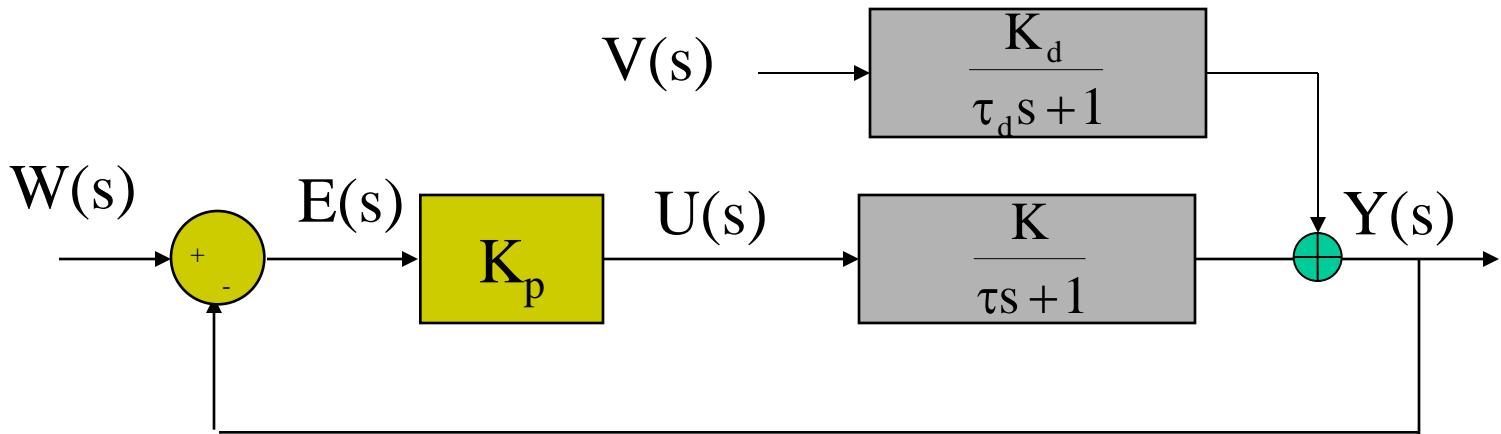
$$Y(s) = \frac{G(s)R(s)}{1+G(s)R(s)} W(s) + \frac{D(s)}{1+G(s)R(s)} V(s)$$

# Example



$$\begin{aligned}
 Y(s) &= \frac{G(s)K_p}{1+G(s)K_p} W(s) + \frac{D(s)}{1+G(s)K_p} V(s) = \frac{\frac{K}{\tau s + 1} K_p}{1 + \frac{K}{\tau s + 1} K_p} W(s) + \frac{\frac{K_d}{\tau_d s + 1}}{1 + \frac{K}{\tau s + 1} K_p} V(s) = \\
 &= \frac{KK_p}{\tau s + 1 + KK_p} W(s) + \frac{K_d(\tau s + 1)}{(\tau s + 1 + KK_p)(\tau_d s + 1)} V(s)
 \end{aligned}$$

# Example



$$Y(s) = \frac{KK_p}{\tau s + 1 + KK_p} W(s) + \frac{K_d(\tau s + 1)}{(\tau s + 1 + KK_p)(\tau_d s + 1)} V(s)$$

For positive  $KK_p$ , stable overdamped response with no change in concavity against SP step changes and with change in concavity and an advanced response if the disturbance  $v$  experiences a step change

# Characteristic equation

$$Y(s) = \frac{G(s)R(s)}{1+G(s)R(s)} W(s) + \frac{D(s)}{1+G(s)R(s)} V(s)$$

The type of response and the stability in closed loop are given by the poles of the closed loop TF, which correspond to the roots of the characteristic equation:

$$1+G(s)R(s) = 0$$

Changing the controller  $R(s)$ , the closed loop time response can be modified. Notice that the closed loop dynamics can be completely different from the open loop one

# Closed loop zeros

$$Y(s) = \frac{G(s)R(s)}{1+G(s)R(s)} W(s) + \frac{D(s)}{1+G(s)R(s)} V(s)$$

$$G(s)R(s) = \frac{\text{Num}(s)}{\text{Den}(s)}$$

$$\frac{G(s)R(s)}{1+G(s)R(s)} = \frac{\frac{\text{Num}(s)}{\text{Den}(s)}}{1+\frac{\text{Num}(s)}{\text{Den}(s)}} = \frac{\text{Num}(s)}{\text{Den}(s) + \text{Num}(s)}$$

$$\frac{D(s)}{1+G(s)R(s)} = \frac{D(s)}{1+\frac{\text{Num}(s)}{\text{Den}(s)}} = \frac{\text{Den}(s)D(s)}{\text{Den}(s) + \text{Num}(s)}$$

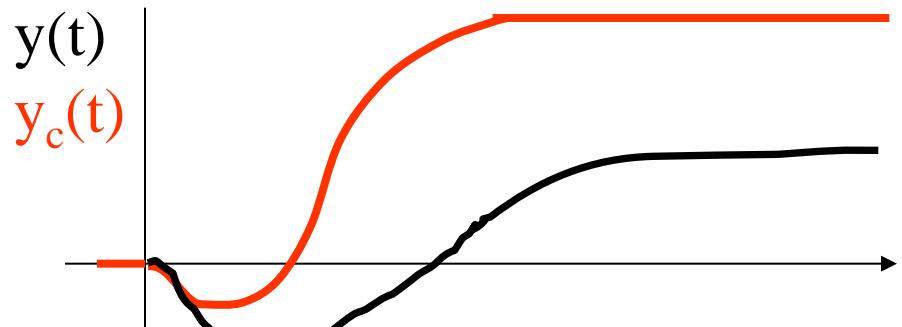
The open loop zeros appear also as zeros of the closed loop TF

# Right half plane zeros (unstable zeros)

$$G(s)R(s) = \frac{\text{Num}(s)}{\text{Den}(s)}$$

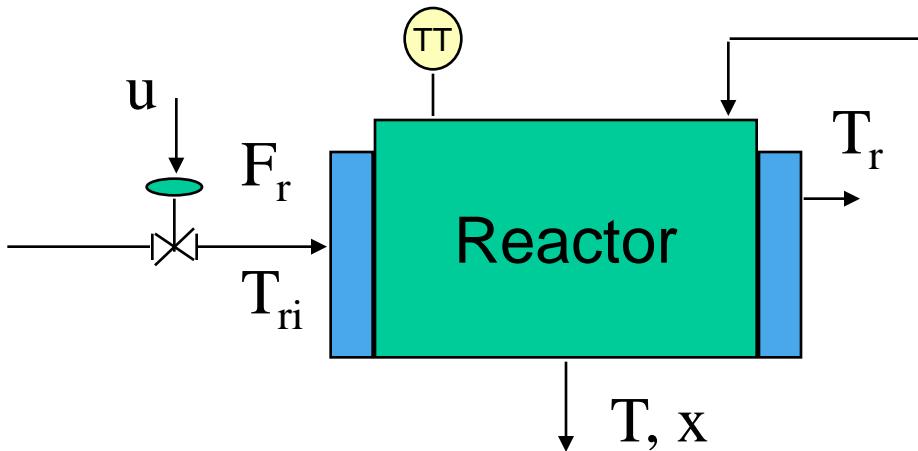
$$\frac{G(s)R(s)}{1+G(s)R(s)} = \frac{\frac{\text{Num}(s)}{\text{Den}(s)}}{1+\frac{\text{Num}(s)}{\text{Den}(s)}} = \frac{\text{Num}(s)}{\text{Den}(s) + \text{Num}(s)}$$

$$\frac{D(s)}{1+G(s)R(s)} = \frac{D(s)}{1+\frac{\text{Num}(s)}{\text{Den}(s)}} = \frac{\text{Den}(s)D(s)}{\text{Den}(s) + \text{Num}(s)}$$



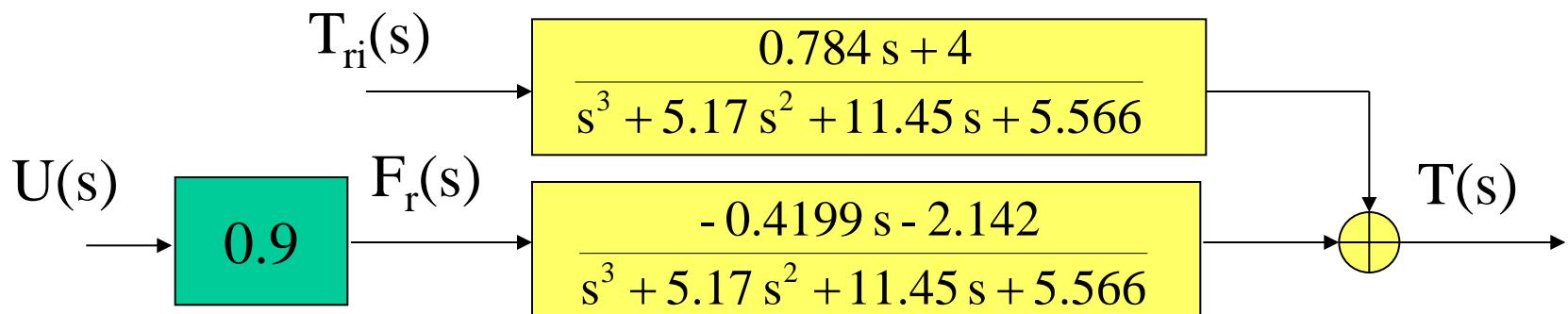
If the open loop time response is of minimum phase type, the closed loop time response will be similar, independently of the controller R(s)

# Chemical reactor

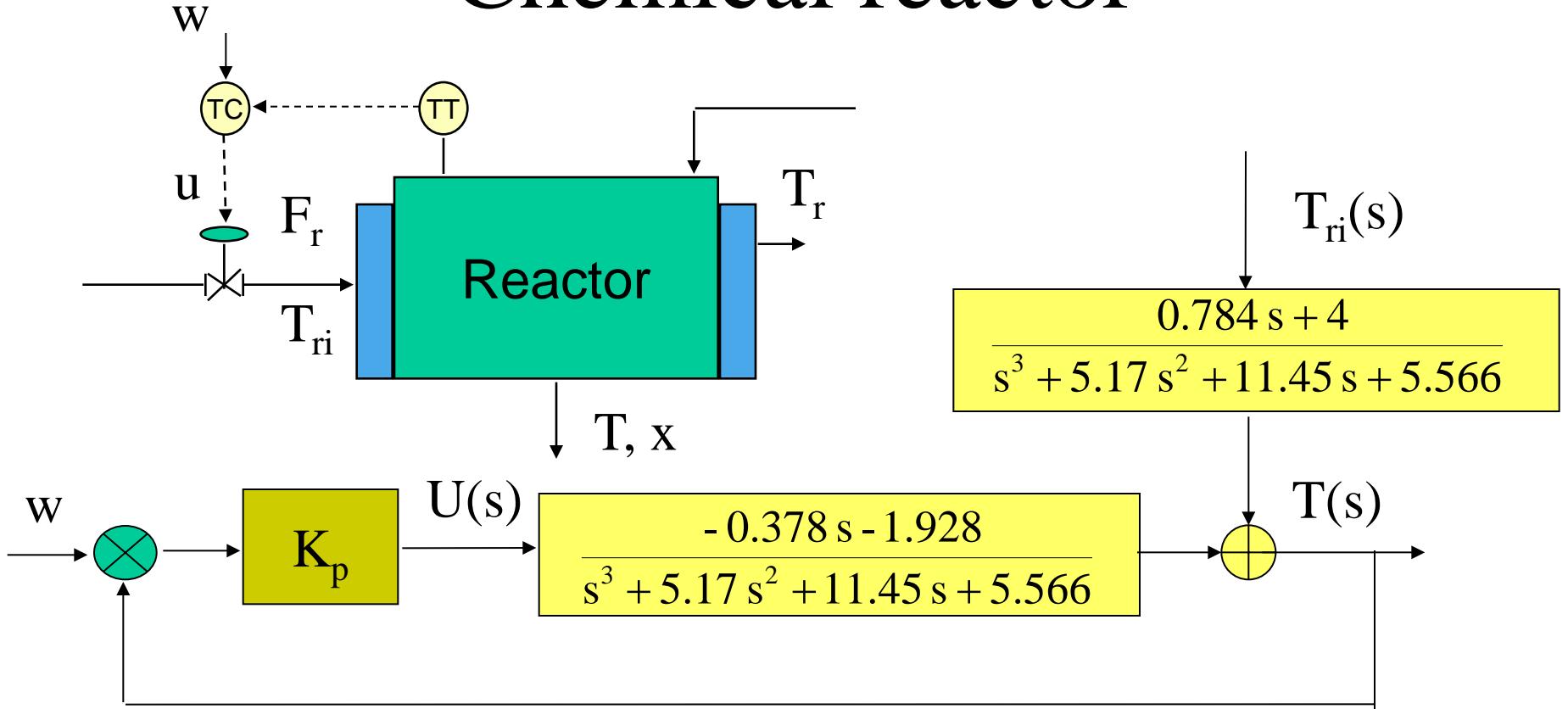


At the operating point:

$$\begin{aligned}T &= 92 \text{ }^{\circ}\text{C} & x &= 0.902 \\T_r &= 75.6 \text{ }^{\circ}\text{C} \\F_r &= 47.8 \text{ l/m} \\T_{ri} &= 50 \text{ }^{\circ}\text{C} & u &= 42 \% \end{aligned}$$



# Chemical reactor



# Chemical reactor

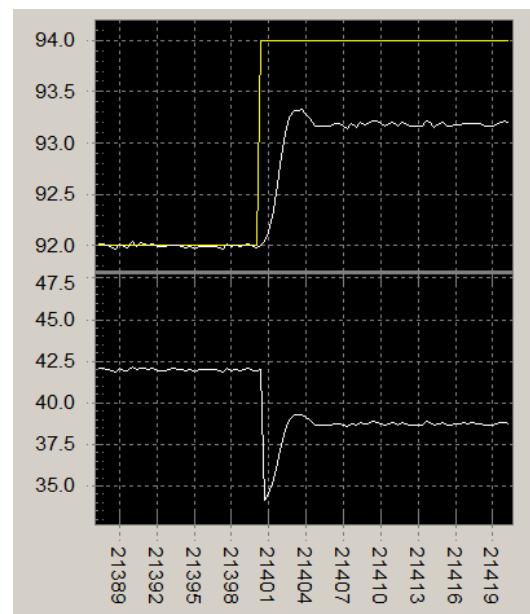
$$1+G(s)R(s) = 0$$

$$1 + \frac{K_p(-0.378s - 1.928)}{s^3 + 5.17s^2 + 11.45s + 5.566} = 0$$
$$s^3 + 5.17s^2 + 11.45s + 5.566 + K_p(-0.378s - 1.928) = 0$$

For  $K_p = -4$  the closed loop poles are:

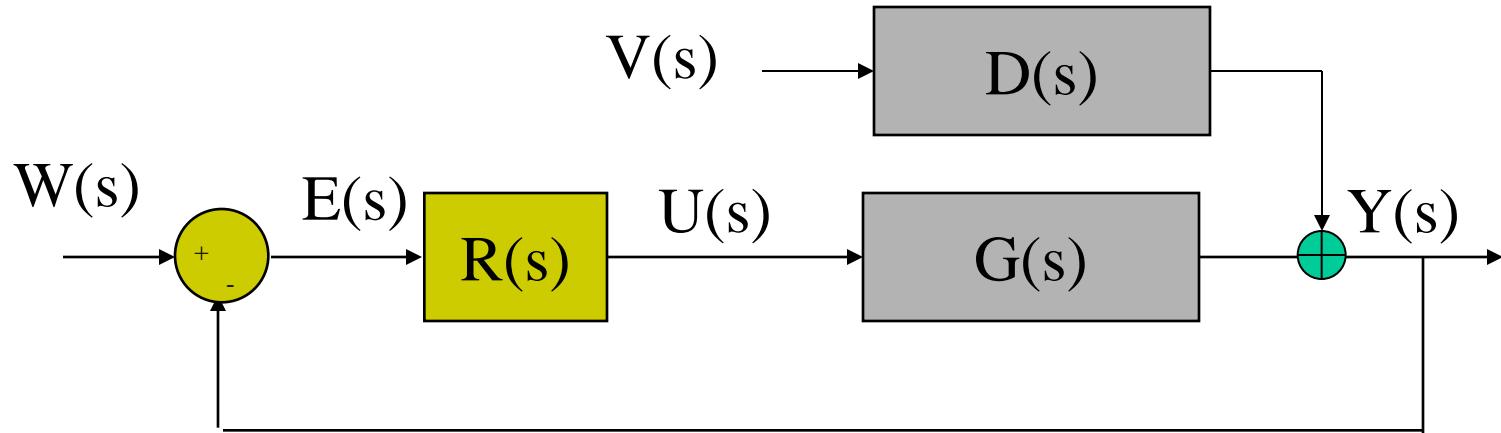
$$\begin{aligned} &-1.5810 + 2.0281i \\ &-1.5810 - 2.0281i \\ &-2.0079 \end{aligned}$$

Also a zero at: -5.1



Step  
response  
to a  
change  
of 2  
degrees  
in the SP

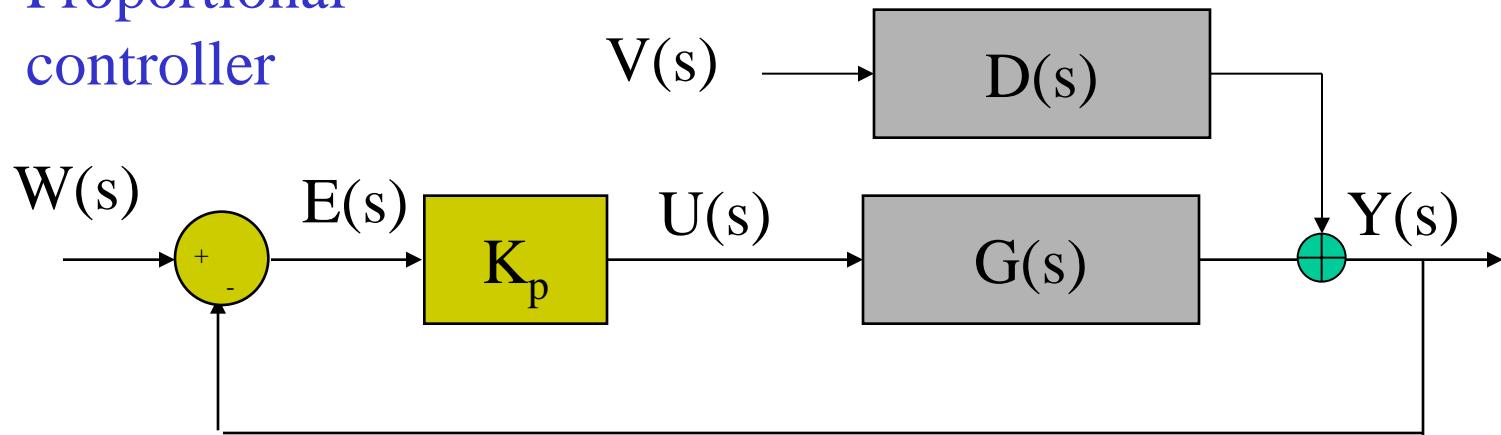
# Closed loop



$$Y(s) = \frac{G(s)R(s)}{1+G(s)R(s)} W(s) + \frac{D(s)}{1+G(s)R(s)} V(s)$$

# Changes of the closed loop dynamics as functions of changes in the controller parameters

Proportional controller



$$Y(s) = \frac{G(s)K_p}{1+G(s)K_p} W(s) + \frac{D(s)}{1+G(s)K_p} V(s)$$

$$\text{Ecuación característica : } 1 + K_p G(s) = 0$$

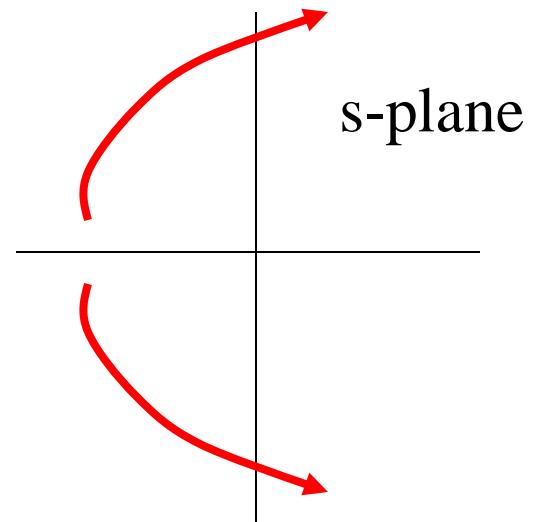
# Root locus

$$Y(s) = \frac{G(s)K_p}{1 + G(s)K_p} W(s) + \frac{D(s)}{1 + G(s)K_p} V(s)$$

Characteristic equation :  $1 + K_p G(s) = 0$

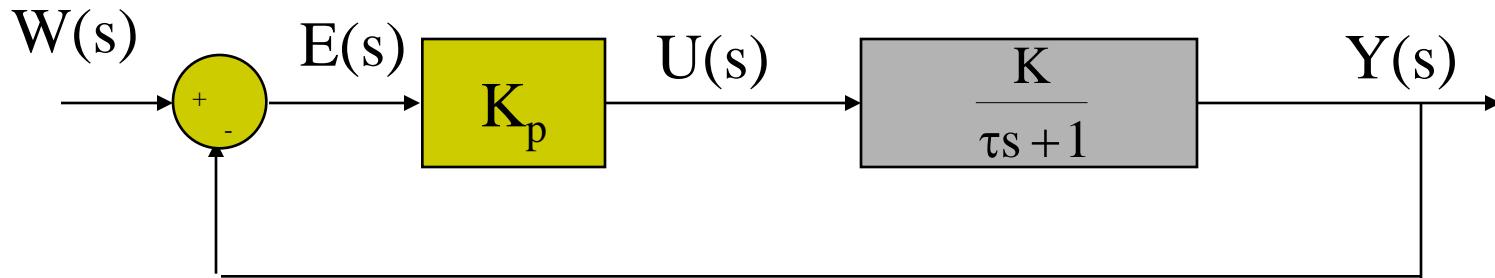
The root locus is a representation in the s-plane of the closed loop poles for different values of the controller gain  $K_p$  (and eventually any other parameter)

It allows to know the closed loop stability and the types of dynamic response that corresponds to different values of the controller gain.



The root locus must be symmetric respect to the real axis

# First order systems



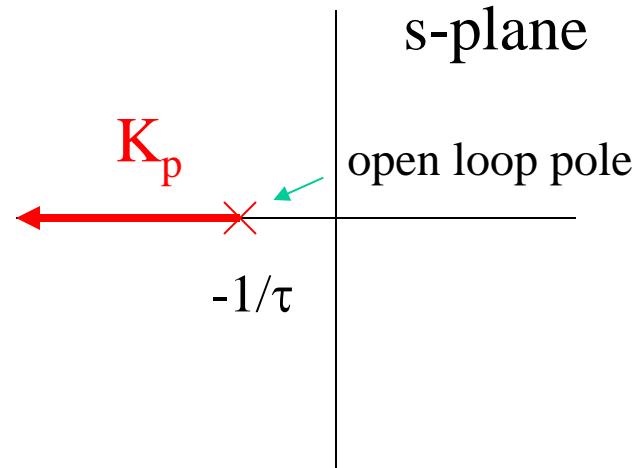
Characteristic equation :  $1 + K_p G(s) = 0$

$$1 + K_p \frac{K}{\tau s + 1} = 0 \quad \tau s + 1 + K_p K = 0$$

$$s = -\frac{1 + K_p K}{\tau}$$

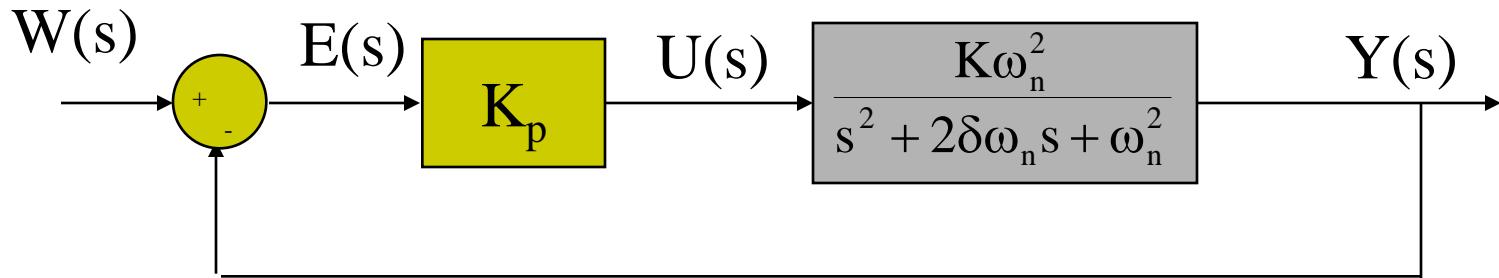
Overdamped response with decreasing settling time for increasing  $K_p$

Faster response in closed than in open loop



The root locus stars in the open loop pole.

# Second order systems



Characteristic equation :  $1 + K_p G(s) = 0$

$$1 + K_p \frac{K\omega_n^2}{s^2 + 2\delta\omega_n s + \omega_n^2} = 0 \quad s^2 + 2\delta\omega_n s + \omega_n^2 + K_p K\omega_n^2 = 0$$

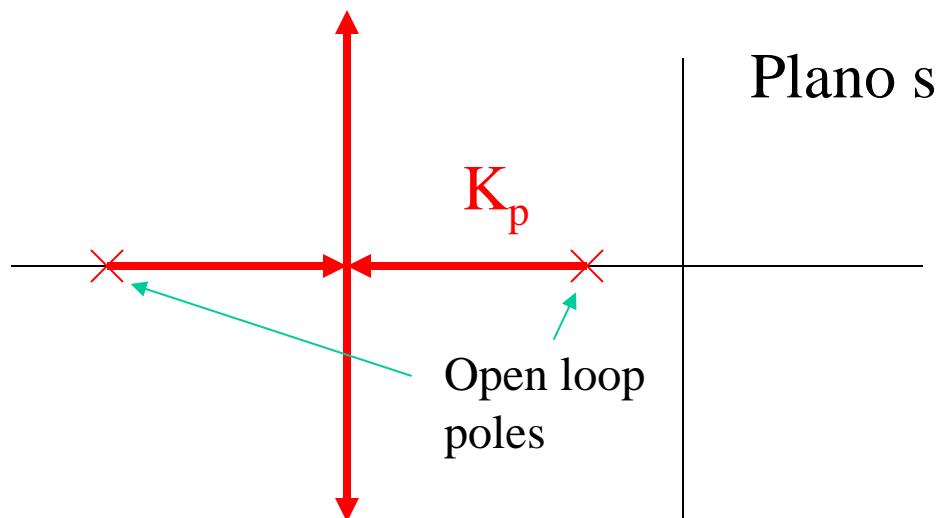
$$s = \frac{-2\delta\omega_n \pm \sqrt{4\delta^2\omega_n^2 - 4(\omega_n^2 + K_p K\omega_n^2)}}{2} =$$

$$s = -\delta\omega_n \pm \omega_n \sqrt{\delta^2 - 1 - K_p K}$$

# Second order systems

If the open loop process is overdamped, then, when  $K_p$  is increased from zero, the closed loop response is initially also overdamped and increasingly faster, but, above a certain gain, the response becomes underdamped with constant settling time and increasing overshoot and oscillation frequency

$$s = -\delta\omega_n \pm \omega_n \sqrt{\delta^2 - 1 - K_p K}$$

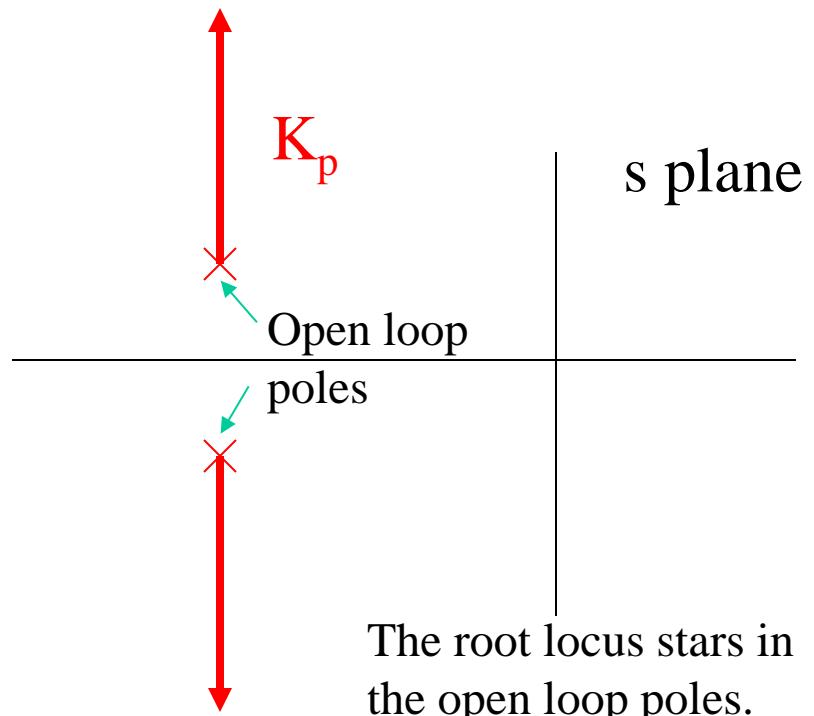


The root locus starts in the open loop poles.

# Second order systems

$$s = -\delta\omega_n \pm \omega_n \sqrt{\delta^2 - 1 - K_p K}$$

If the open loop process is underdamped, then, when  $K_p$  is increased from zero, the closed loop response is also underdamped with constant settling time and increasing overshoot and oscillation frequency



# Root locus

$$1 + K_p G(s) = 1 + K_p \frac{\text{Num}(s)}{\text{Den}(s)} = 0$$

$$\text{Den}(s) + K_p \text{Num}(s) = 0$$

$$\text{for } K_p = 0 \Rightarrow \text{Den}(s) = 0$$

the root locus starts in the open loop poles

$$\text{for } K_p = \infty \Rightarrow \text{Num}(s) = 0$$

the root locus ends at the open loop zeros

Extra zeros located at infinite can  
be considered to exist (up to  
equating the number of poles and  
zeros)

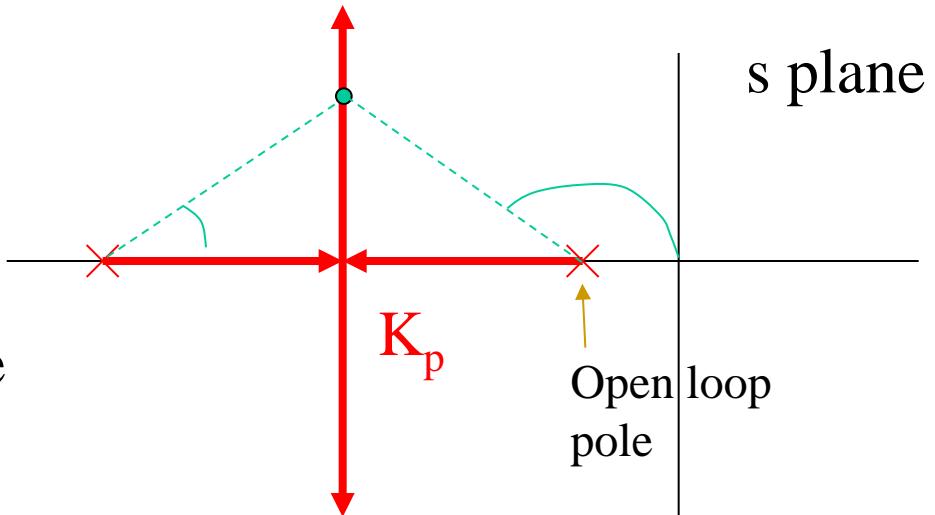
$$\frac{K(\tau_3 s + 1)}{(\tau_1 s + 1)(\tau_1 s + 1)} \quad \frac{\frac{1}{\infty} s + 1) K(\tau_3 s + 1)}{(\tau_1 s + 1)(\tau_1 s + 1)}$$

# Root locus

$$1 + K_p G(s) = 0$$

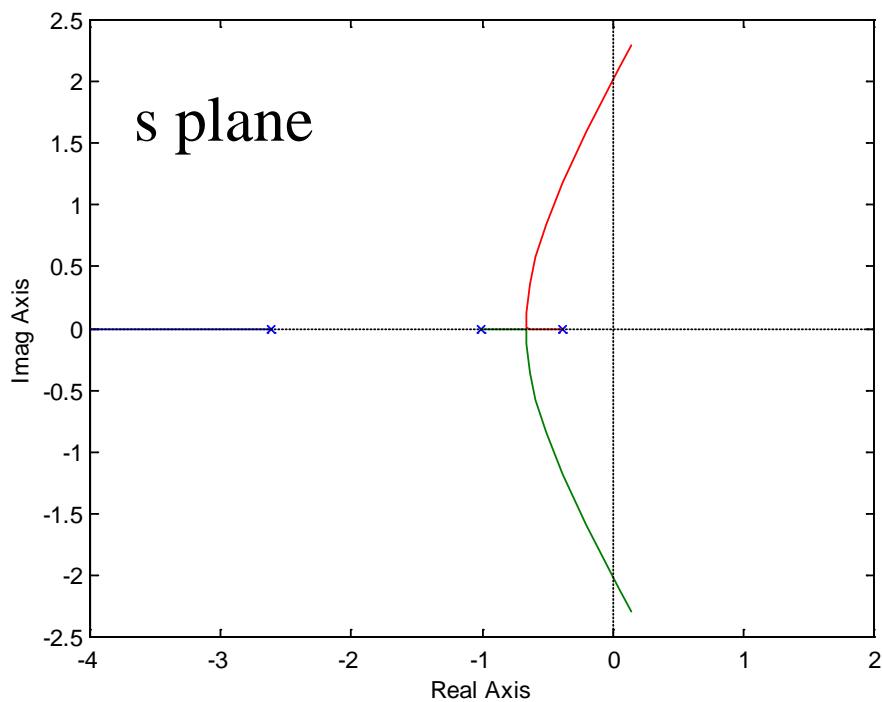
$$G(s) = \frac{-1}{K_p}$$

For any point  $s$  on the root locus,  $G(s)$  has argument  $-\pi$



Sisotool

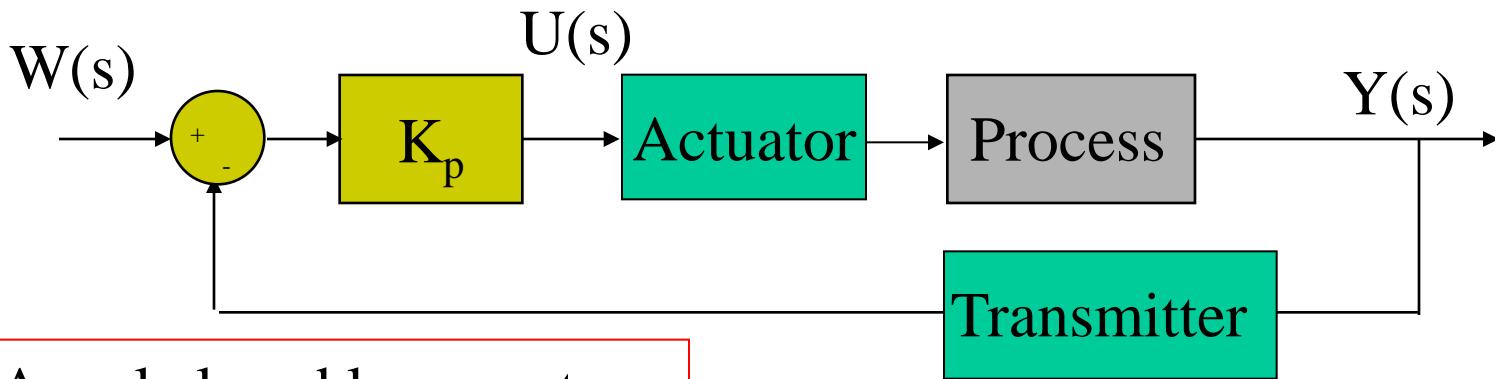
# Third order systems



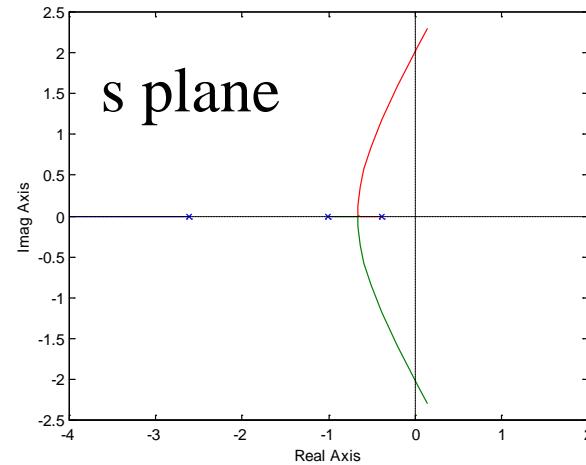
$$\frac{1}{s^3 + 4s^2 + 4s + 1}$$

With increasing  $K_p$ ,  
the system response  
is more oscillatory  
and can become  
unstable

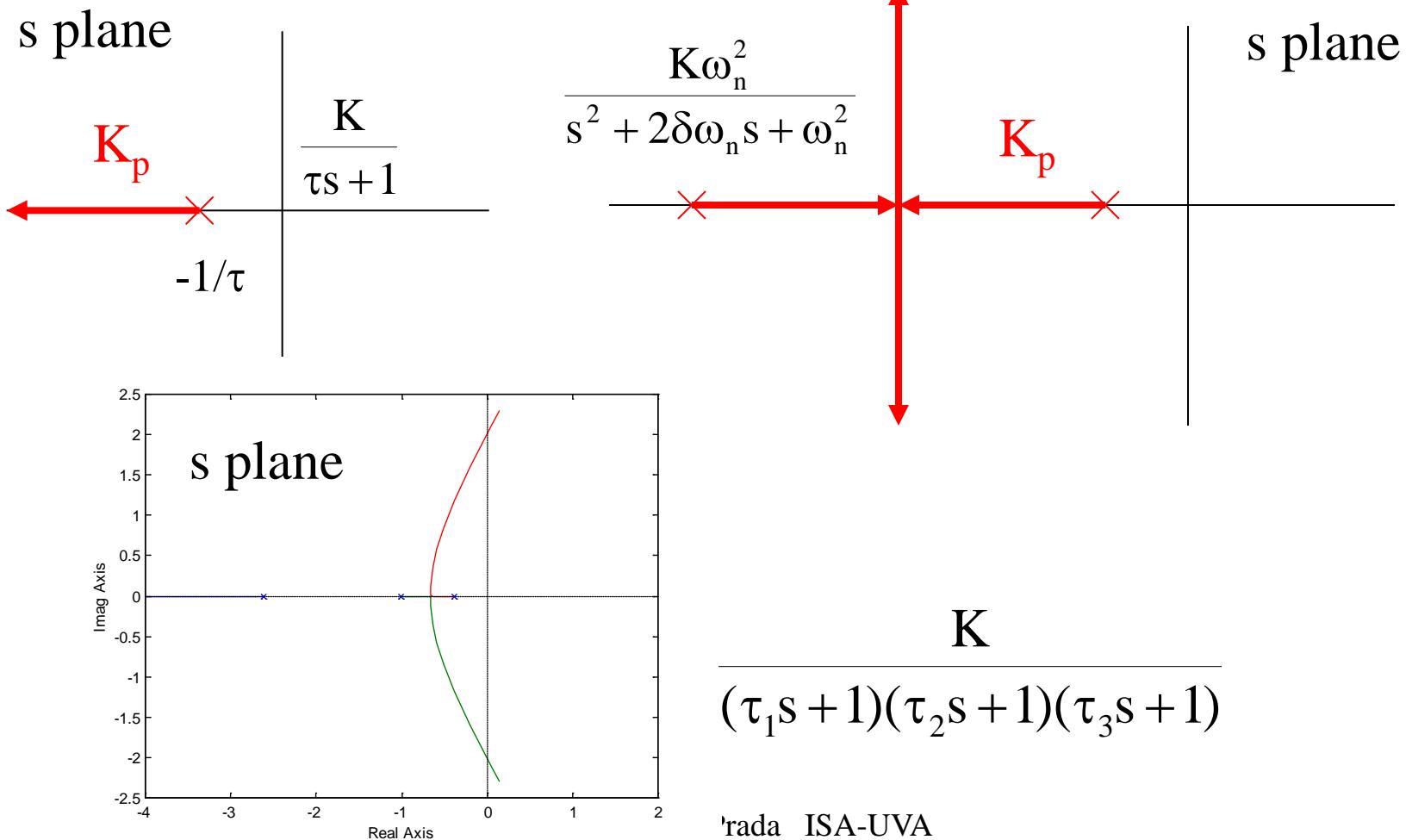
# Real closed loop systems



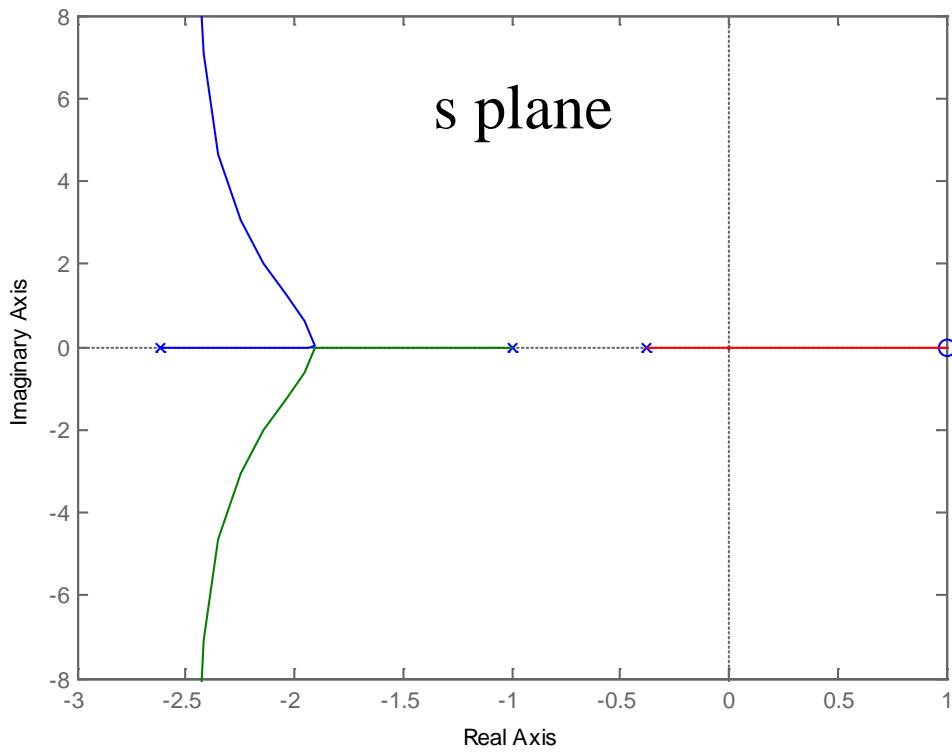
A real closed loop system is always of third or higher order due to the dynamics of actuators and transmitters. Accordingly, a high value of  $K_p$  will tend to destabilize the closed loop system.



# Root locus



# Zeros in the right hand side

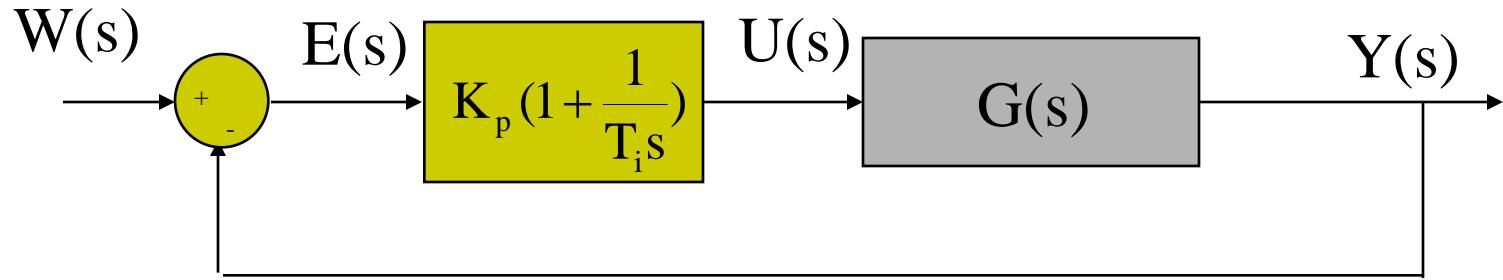


$$s-1$$

$$s^3 + 4 s^2 + 4 s + 1$$

As the root locus ends at the open loop zeros, if there are unstable zeros in open loop, then the closed loop system will become unstable for increasing values of  $K_p$

# PI+G(s)

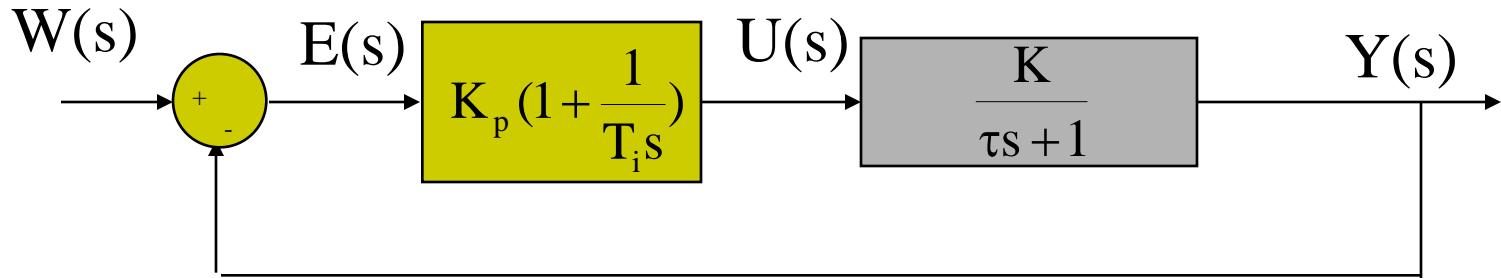


Characteristic equation :  $1 + R(s)G(s) = 0$

$$1 + K_p \left[ \frac{T_i s + 1}{T_i s} G(s) \right] = 0$$

For a given  $T_i$  one can draw the root locus of the “extended” system  $(T_i s + 1)G(s)/s$

# PI + First order



Characteristic equation :  $1 + R(s)G(s) = 0$

$$1 + K_p \frac{T_i s + 1}{T_i s} \frac{K}{\tau s + 1} = 0 \quad T_i s(\tau s + 1) + K_p K(T_i s + 1) = 0$$

$$T_i \tau s^2 + T_i(1 + K_p K)s + K_p K = 0$$

$$s = \frac{-T_i(1 + K_p K) \pm \sqrt{T_i^2(1 + K_p K)^2 - 4T_i \tau K_p K}}{2T_i \tau}$$

$$s = \frac{-(1 + K_p K) \pm \sqrt{(1 + K_p K)^2 - 4\tau K_p K/T_i}}{2\tau}$$

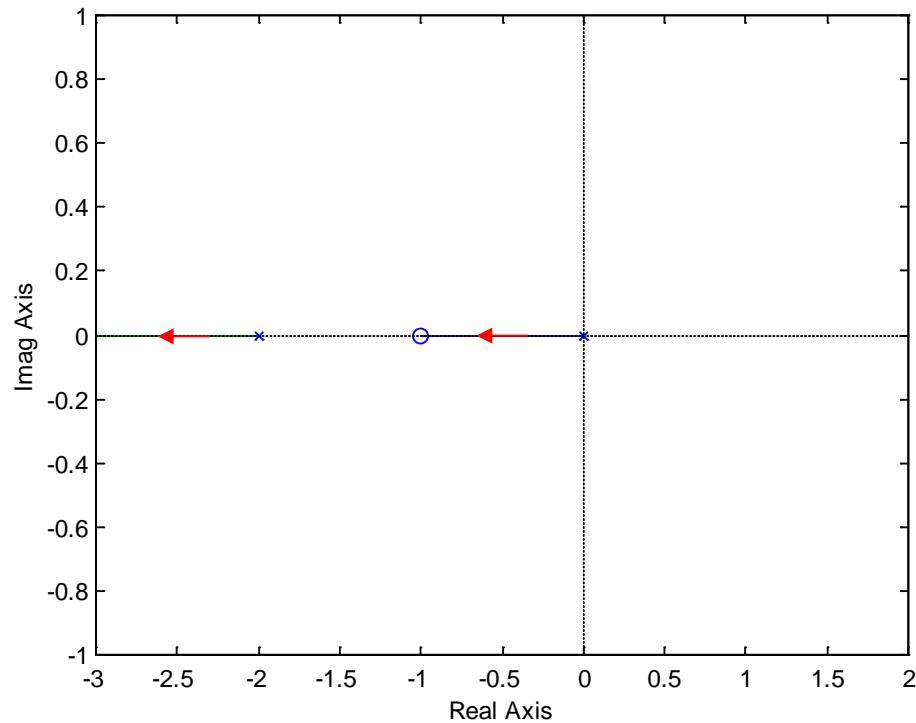
The root locus  
can be drawn for  
any given  $T_i$

# PI + First order

$$\frac{K}{\tau s + 1} = \frac{1}{0.5s + 1}$$

$$K_p \left(1 + \frac{1}{T_i s}\right) = K_p \left(1 + \frac{1}{s}\right)$$

$$T_i = 1, \quad \tau = 0.5$$

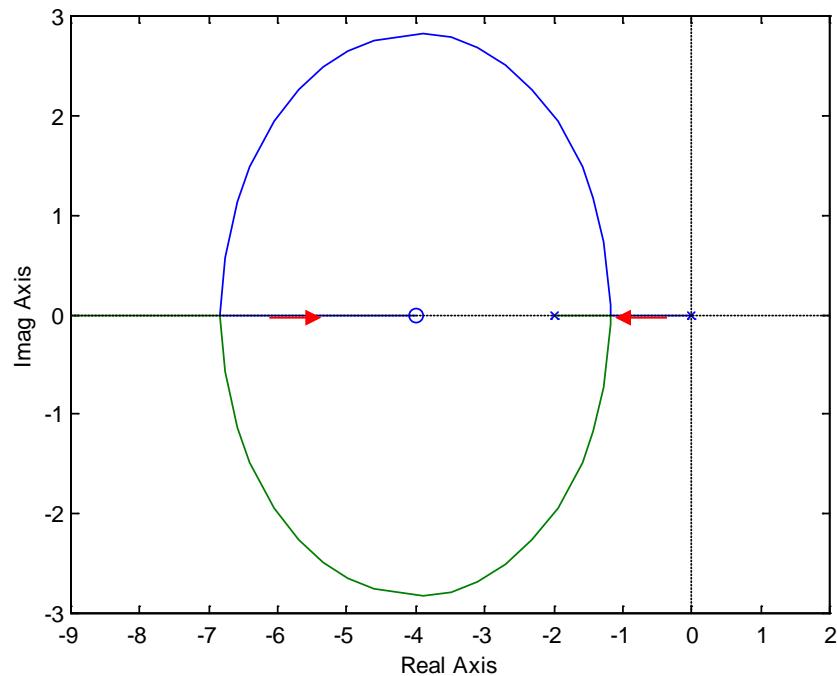


# PI + First order

$$\frac{K}{\tau s + 1} = \frac{1}{0.5s + 1}$$

$$K_p \left(1 + \frac{1}{T_i s}\right) = K_p \left(1 + \frac{1}{0.25s}\right)$$

$$T_i = 0.25, \quad \tau = 0.5$$



SysQuake

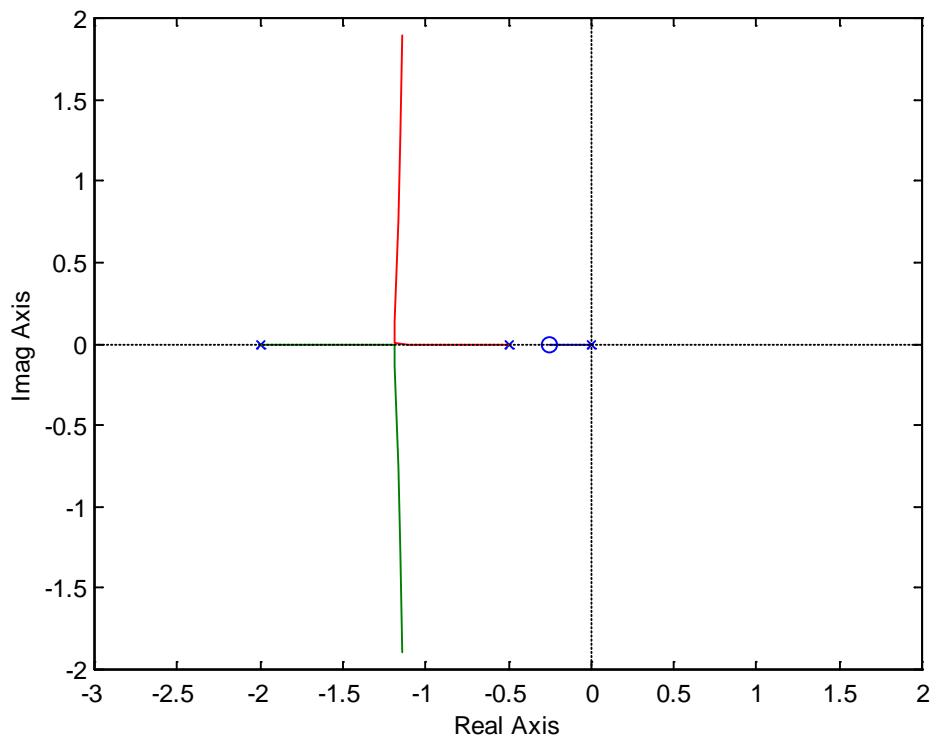
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# PI + G(s)

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

$$K_p \left(1 + \frac{1}{T_i s}\right) = K_p \left(1 + \frac{1}{4s}\right)$$

$$T_i = 4$$

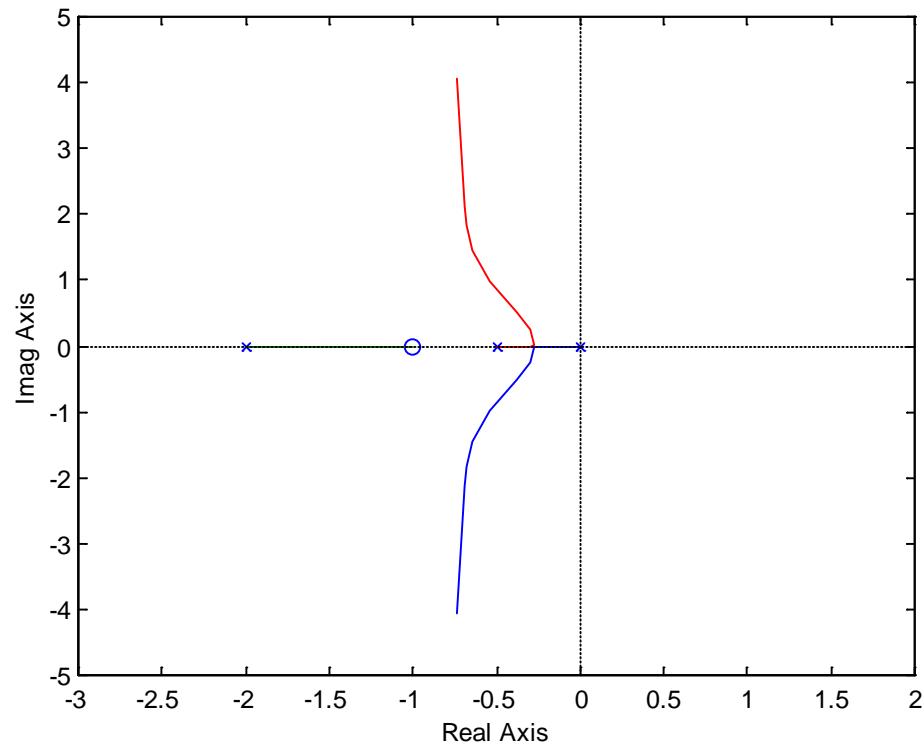


# PI + G(s)

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

$$K_p \left(1 + \frac{1}{T_i s}\right) = K_p \left(1 + \frac{1}{s}\right)$$

$$T_i = 1$$

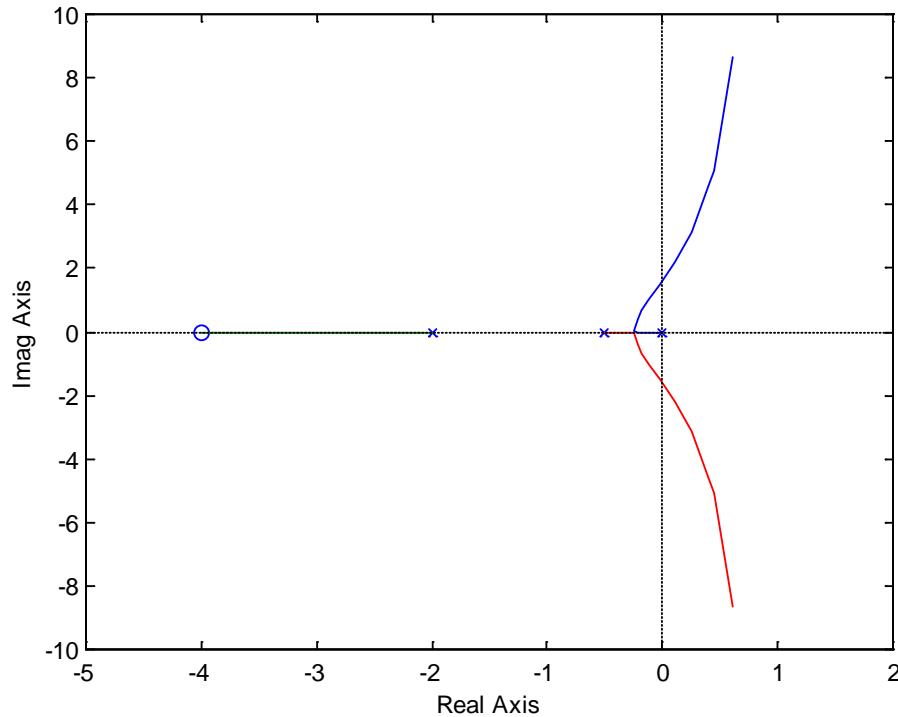


# PI + G(s)

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

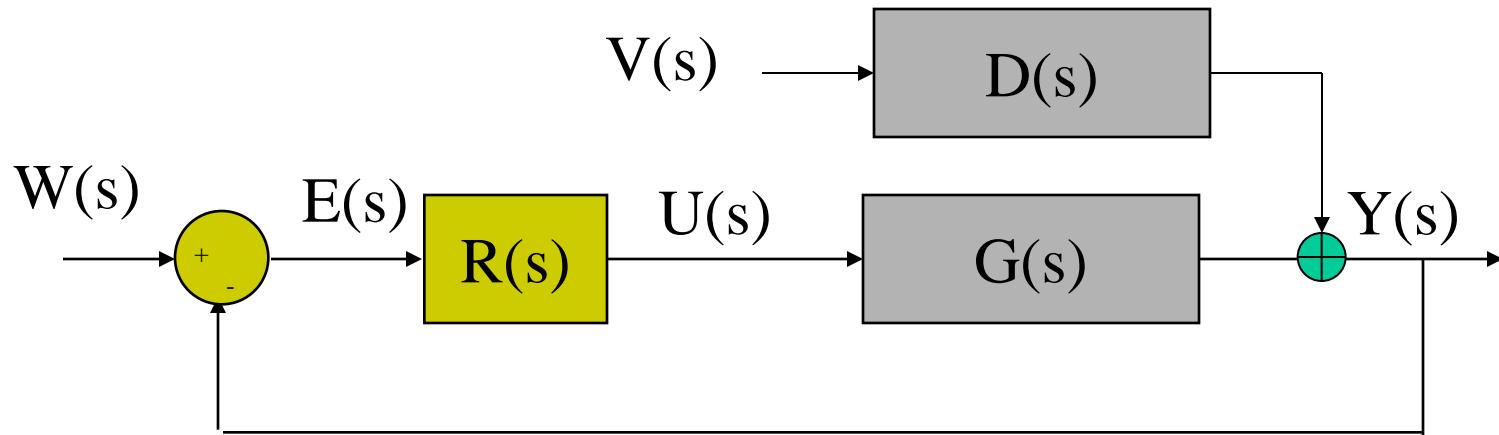
$$K_p \left(1 + \frac{1}{T_i s}\right) = K_p \left(1 + \frac{1}{0.25s}\right)$$

$$T_i = 0.25$$



The closed loop dynamics can vary a lot according to the relative zero position

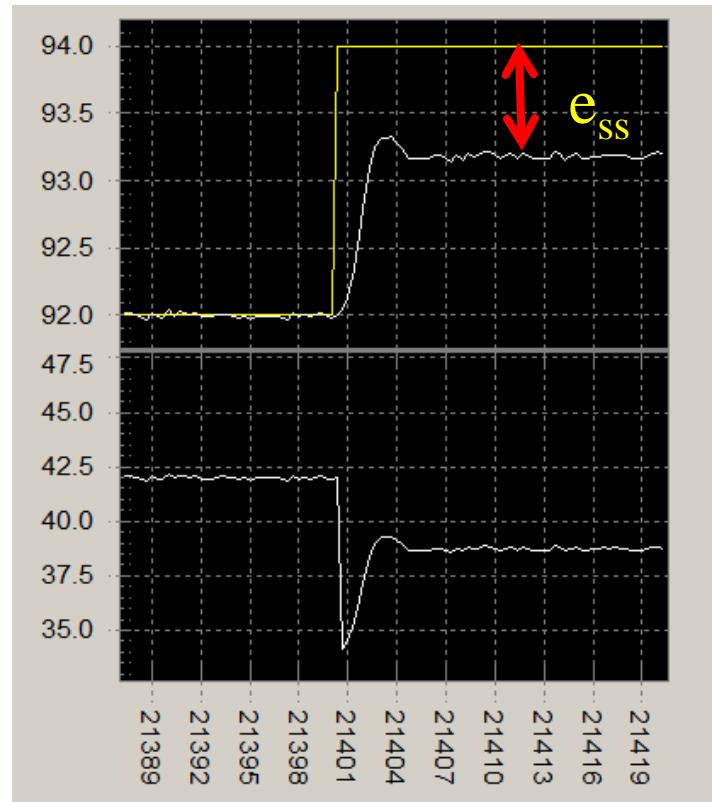
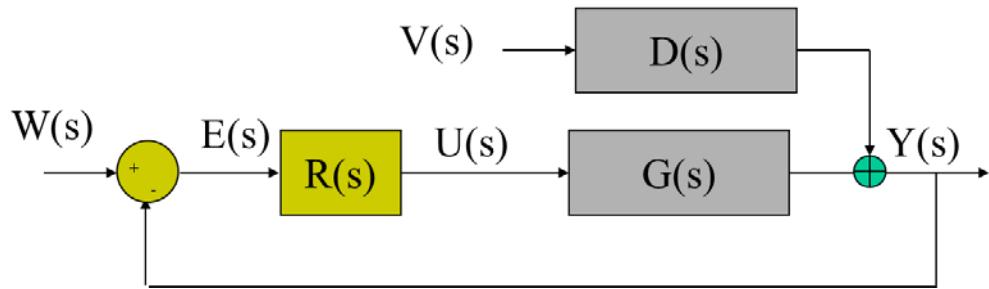
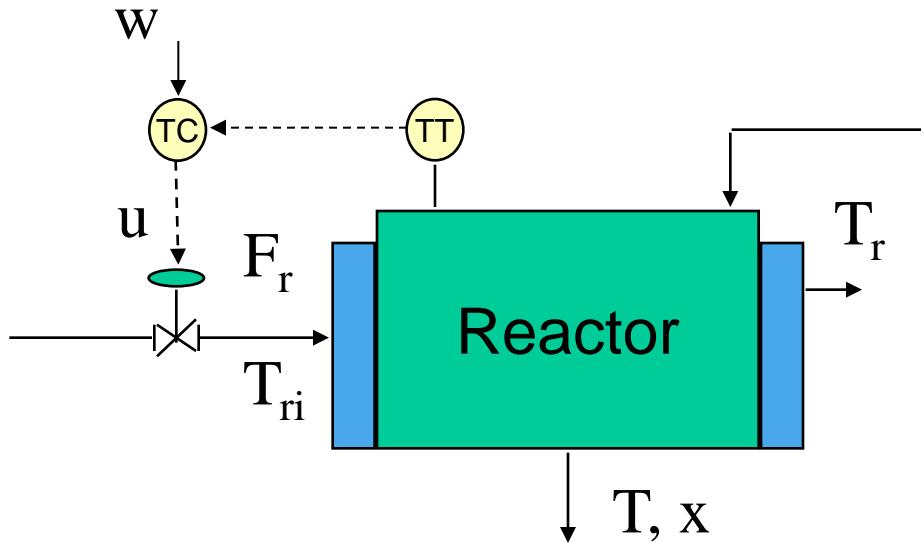
# Steady state error



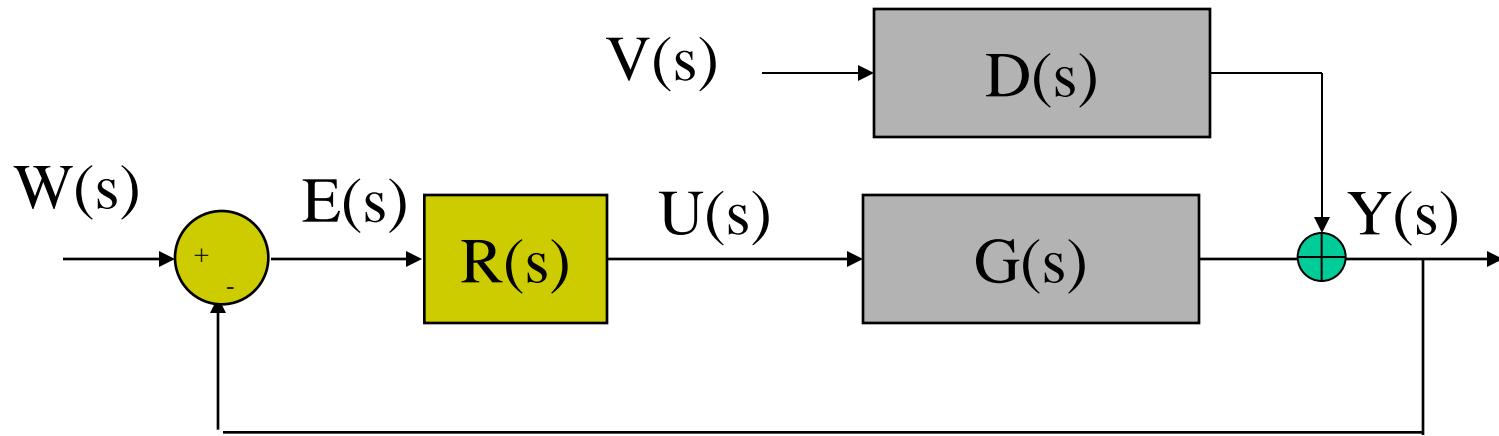
If the value of the set point changes or a disturbance appears, which will be the value of the error  $e(t)$  at steady state?

$$e_{ss} = \lim_{t \rightarrow \infty} e(t) = \lim_{s \rightarrow 0} sE(s)$$

# Steady state error, $e_{ss}$



# Steady state error



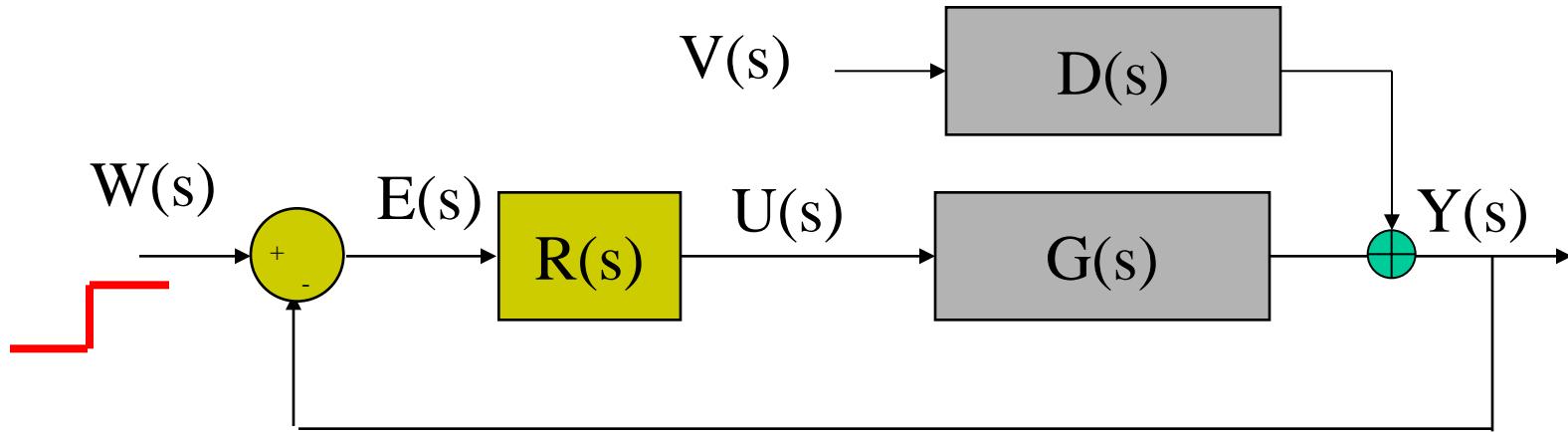
$$E(s) = W(s) - Y(s) = W(s) - [G(s)U(s) + D(s)V(s)] =$$

$$= W(s) - [G(s)R(s)E(s) + D(s)V(s)]$$

$$E(s)[1 + G(s)R(s)] = W(s) - D(s)V(s)$$

$$E(s) = \frac{1}{1 + G(s)R(s)} W(s) - \frac{D(s)}{1 + G(s)R(s)} V(s)$$

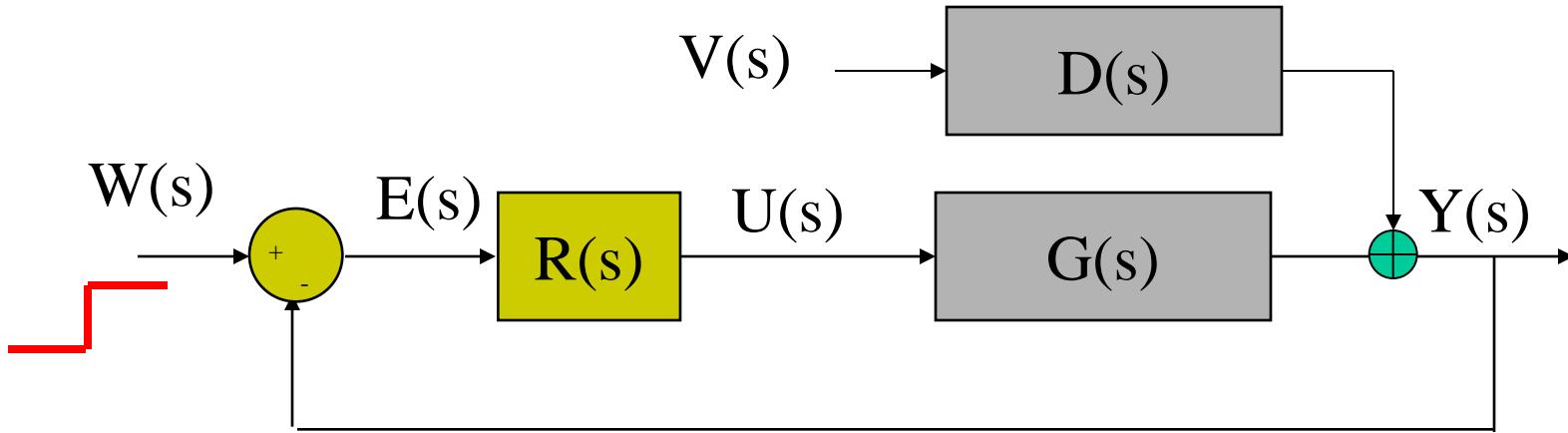
# Steady state error, step on W



$$E(s) = \frac{1}{1 + G(s)R(s)} W(s) - \frac{D(s)}{1 + G(s)R(s)} V(s)$$

$$e_{ss} = \lim_{t \rightarrow \infty} e(t) = \lim_{s \rightarrow 0} sE(s) = \lim_{s \rightarrow 0} s \frac{1}{1 + G(s)R(s)} \frac{W}{s} = \frac{W}{1 + G(0)R(0)}$$

# Steady state error, step on W



$$e_{ss} = \frac{W}{1 + G(0)R(0)}$$

$$G(0)R(0) \rightarrow \infty$$

If  $G(s)$  or  $R(s)$  have an integrator:

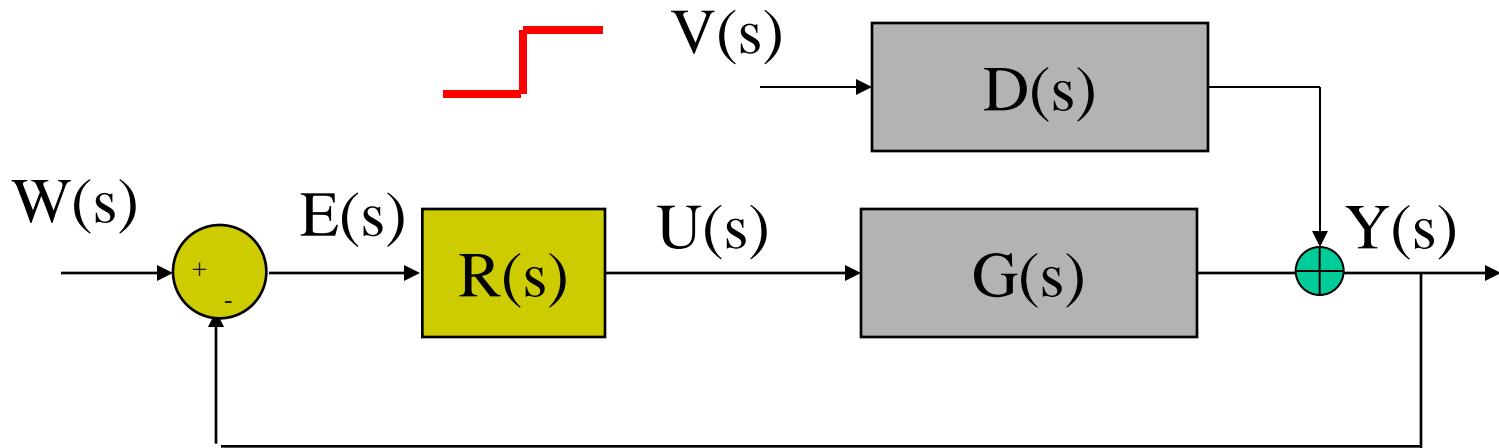
$$e_{ss} = \frac{W}{1 + G(0)R(0)} \rightarrow 0$$

$$\frac{K(as+1)(....)}{s(bs+1)(cs+1)}$$

If not, the steady state error will have a finite value, decreasing with  $K_p$

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# Steady state error, step on V

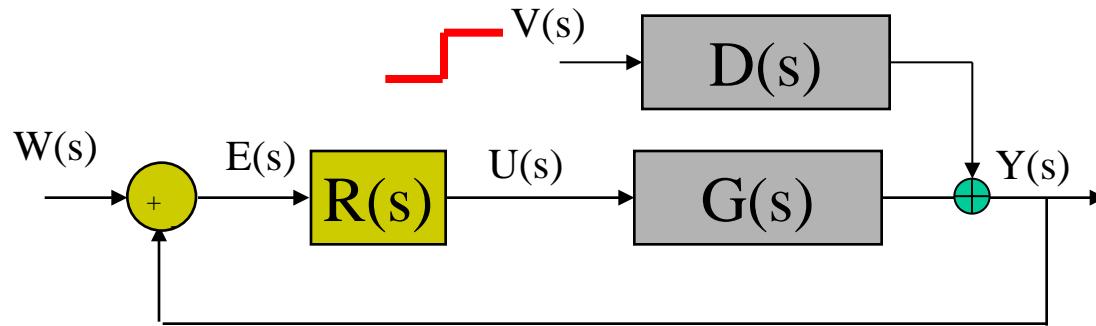


$$E(s) = \frac{1}{1 + G(s)R(s)} W(s) - \frac{D(s)}{1 + G(s)R(s)} V(s)$$

$$e_{ss} = \lim_{t \rightarrow \infty} e(t) = \lim_{s \rightarrow 0} sE(s) = \lim_{s \rightarrow 0} s \frac{-D(s)}{1 + G(s)R(s)} \frac{v}{s} = \frac{-D(0)v}{1 + G(0)R(0)}$$

If  $D(s)$  have a zero at  $s = 0$   $e_{ss} \rightarrow 0$

# Steady state error, step on V



$$e_{ss} = \frac{-D(0)v}{1+G(0)R(0)}$$

$$G(0)R(0) \rightarrow \infty$$

$$e_{ss} = \frac{-D(0)v}{1+G(0)R(0)} \rightarrow 0$$

If  $D(s)$  has no integrators: if  
 $G(s)$  or  $R(s)$  have one  
 ntegrator:

$$\frac{K(as+1)(...)}{s(bs+1)(cs+1)}$$

If not, the steady  
 state error will  
 have a finite value,  
 decreasing with  $K_p$

# Steady state error, step on V

$$e_{ss} = \frac{-D(0)v}{1 + G(0)R(0)}$$

$$G(s)R(s) = \frac{\overline{GR}(s)}{s}$$

$$e_{ss} = \frac{-\overline{D}(0)v}{\overline{GR}(0)}$$

If neither  $G(s)$  nor  $R(s)$  have one integrator:

If  $D(s)$  has one integrator:

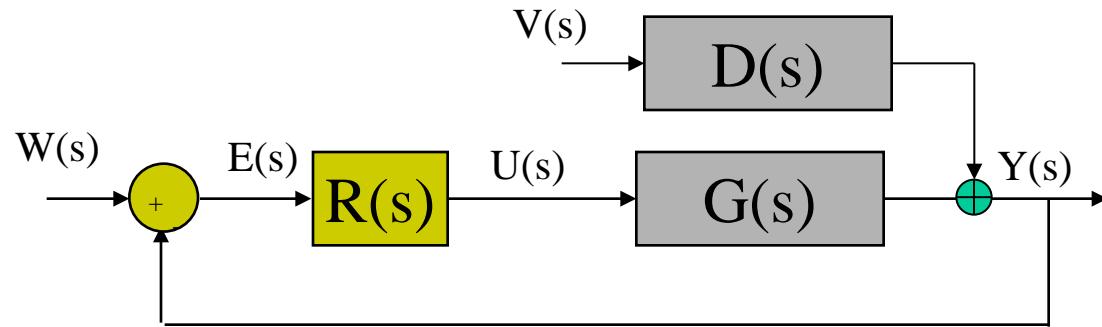
If  $G(s)$  or  $R(s)$  have one integrator:

$$D(s) = \frac{\overline{D}(s)}{s} \quad \frac{-D(s)v}{1 + G(s)R(s)} = \frac{-\overline{D}(s)v}{s + \overline{GR}(s)}$$

The error will be finite

$$D(s) = \frac{\overline{D}(s)}{s} \quad \frac{-D(s)v}{1 + G(s)R(s)} = \frac{-\overline{D}(s)v}{s + sG(s)R(s)}$$
$$\frac{-\overline{D}(0)v}{0 + 0G(0)R(0)} \rightarrow \infty \quad \text{Increasing error}$$

# Delays



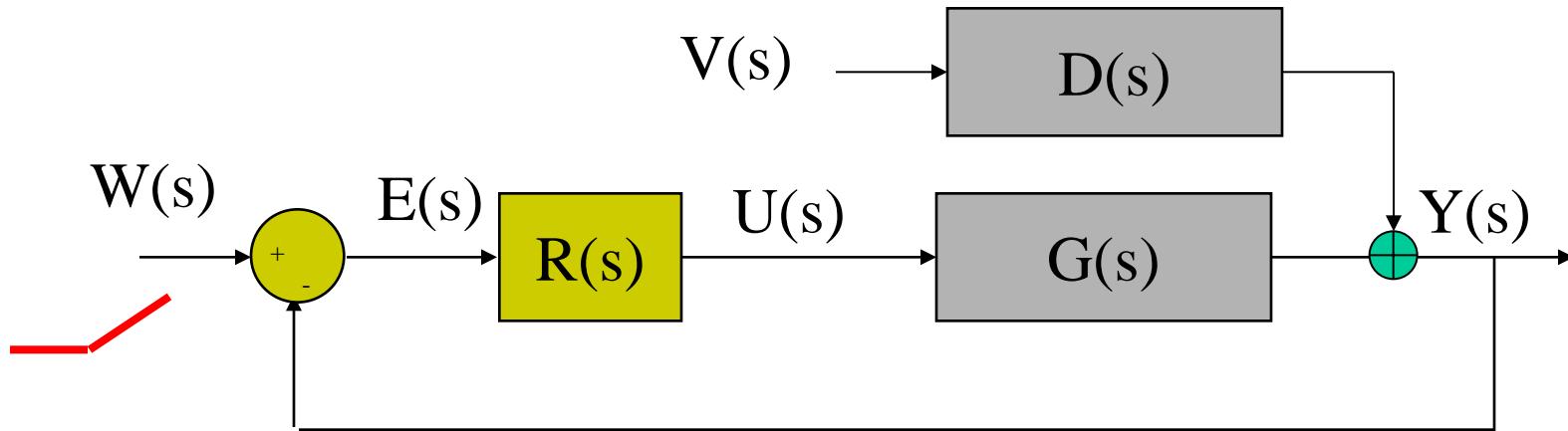
$$e_{ss} = \frac{w}{1 + G(0)R(0)}$$

$$e_{ss} = \frac{-D(0)v}{1 + G(0)R(0)}$$

The existance of delays in  
 $G(s)$  or  $D(s)$  does not  
influence the analysis of the  
error in steady state

$$\frac{Ke^{-ds}(as+1)(....)}{s(bs+1)(cs+1)}$$

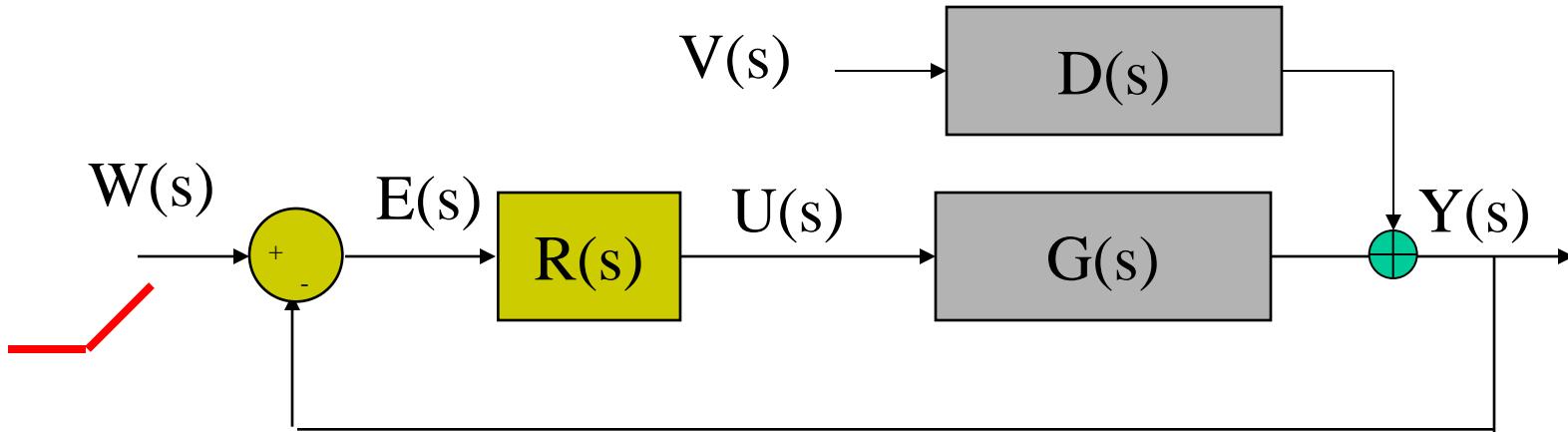
# Steady state error, ramp on W



$$E(s) = \frac{1}{1 + G(s)R(s)} W(s) - \frac{D(s)}{1 + G(s)R(s)} V(s)$$

$$e_{ss} = \lim_{t \rightarrow \infty} e(t) = \lim_{s \rightarrow 0} sE(s) = \lim_{s \rightarrow 0} s \frac{1}{1 + G(s)R(s)} \frac{W}{s^2} = \frac{W}{sG(0)R(0)}$$

# Steady state error, ramp on W

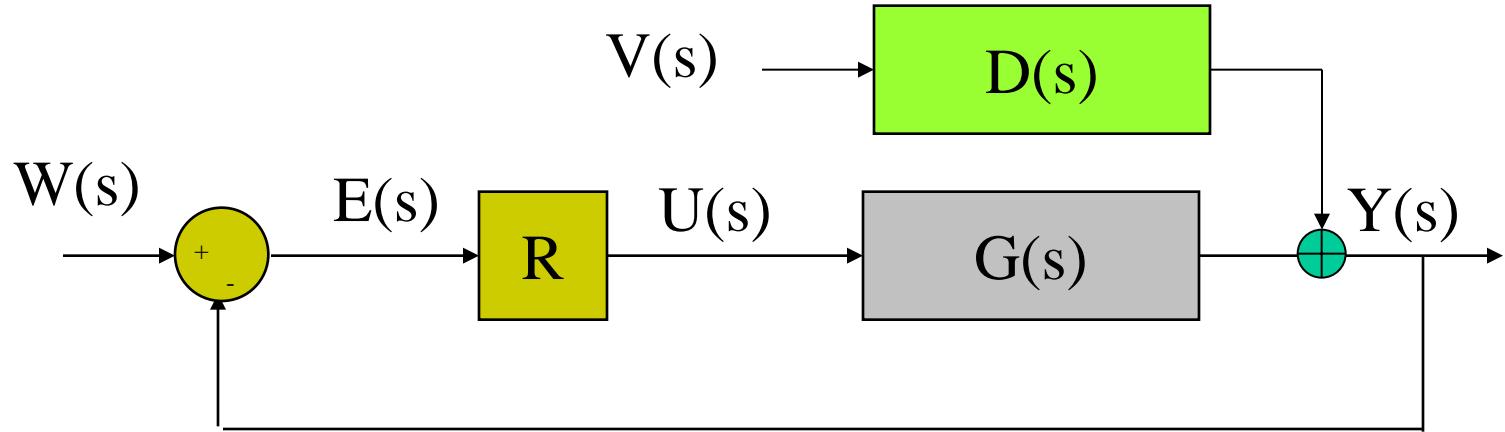


$$e_{ss} = \frac{W}{sG(0)R(0)}$$

$$\frac{\overline{GR}(s)}{s} \quad e_{ss} = \frac{W}{\overline{GR}(0)}$$

If  $G(s)$  or  $R(s)$  do not have an integrator: Infinite error. If they have one: finite error.  
Two integrators are required in  $G(s)R(s)$  in order to make the error zero at steady state.

# 4 basic TF

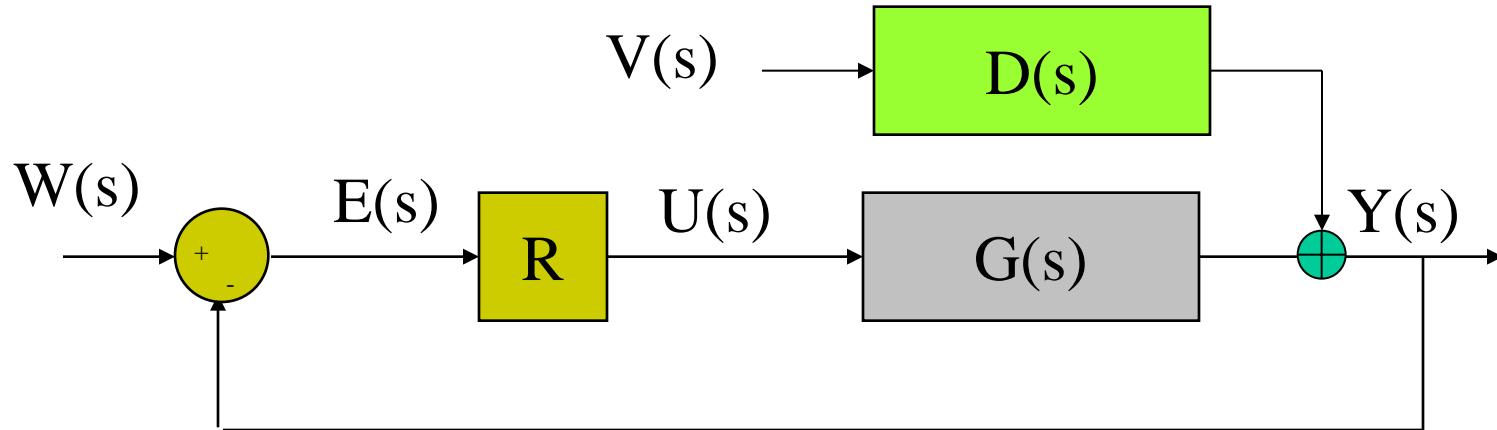


$$Y(s) = \frac{G(s)R(s)}{1+G(s)R(s)}W(s) + \frac{D(s)}{1+G(s)R(s)}V(s)$$

It is important  
to pay  
attention also  
to the control  
efforts

$$U(s) = \frac{R(s)}{1+G(s)R(s)}W(s) + \frac{R(s)D(s)}{1+G(s)R(s)}V(s)$$

# One degree of freedom controllers



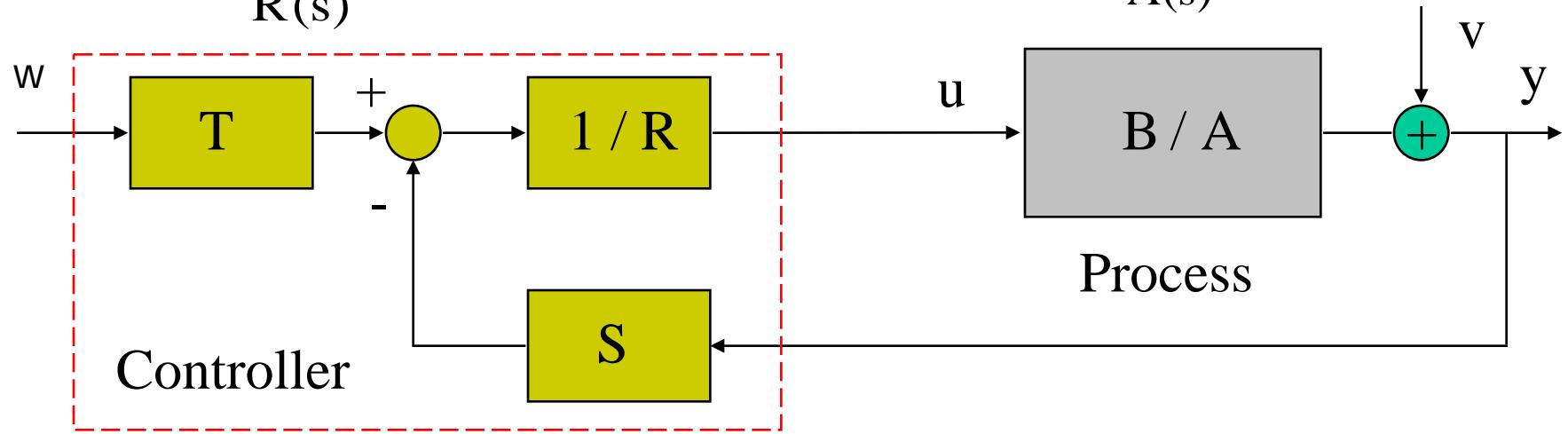
$$Y(s) = \frac{G(s)R(s)}{1+G(s)R(s)} W(s) + \frac{D(s)}{1+G(s)R(s)} V(s)$$

If  $R(s)$  is chosen in order to get a good dynamic response against set point changes, then, the response against disturbances is given, and vice-versa. There is no enough degrees of freedom to design the controller for the two aims simultaneously.

# Two degrees of freedom controllers 2DOF

$$U(s) = \frac{1}{R(s)} [T(s)W(s) - S(s)Y(s)]$$

$$Y(s) = \frac{B(s)}{A(s)} U(s) + V(s)$$



$$Y(s) = \frac{B(s)T(s)}{R(s)A(s) + B(s)S(s)} W(s) + \frac{B(s)}{R(s)A(s) + B(s)S(s)} V(s)$$

It is possible to select  $R$  and  $S$  in order to get a good response against disturbances and select  $T$  in order to tune the response against set point changes