

First-order Transfer Function

First-order scalar system:

$$\begin{aligned}\frac{dx(t)}{dt} &= ax(t) + bu(t) \\ y(t) &= cx(t) + du(t)\end{aligned}$$

Laplace transform:

$$\begin{aligned}s x(s) - x(t=0) &= a x(s) + b u(s) \\ (s-a) x(s) &= x(t=0) + b u(s) \\ x(s) &= (s-a)^{-1} (x(t=0) + b u(s)) \\ x(s) &= (s-a)^{-1} x(t=0) + \\ &\quad + (s-a)^{-1} b u(s)\end{aligned}$$

with zero initial condition $x(0) := 0$ the transfer function results:

$$\begin{aligned}g(s) &= \frac{y(s)}{u(s)} = c (s-a)^{-1} b + d \\ &= \frac{n(s)}{d(s)}\end{aligned}$$

Fraction of two polynomials in s :

$$d(s) = s - a \quad n(s) = ds + bc - da$$

Transfer function $g(s)$:

- Effect of forcing system with $u(t)$
- **IMPORTANT!!: $g(s)$ is independent of $u(s)$!!!**
- Fraction of two polynomials

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General Transfer Matrix

General system with n differential equations in n state variables $x(t)$ (where x, u, y are vectors and A, B, C, D are matrices):

$$\begin{aligned}\frac{dx(t)}{dt} &= A x(t) + B u(t) \\ y(t) &= C x(t) + D u(t)\end{aligned}$$

Laplace transform with zero initial condition, $x(0) = 0, u(0) = 0$ (deviation variables):

$$\begin{aligned}s I x(s) &= A x(s) + B u(s) \\ (s I - A) x(s) &= B u(s) \\ x(s) &= (s I - A)^{-1} B u(s)\end{aligned}$$

Get $y(s) = G(s)u(s)$ where transfer matrix is:

$$G(s) = C (s I - A)^{-1} B + D$$

Here

$$(s I - A)^{-1} = \frac{\text{adj}(s I - A)}{\det(s I - A)}$$

where $\det(s I - A) =$

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

is a n 'th order polynomial in n ,

The n roots (generally complex) of the polynomial $d(s)$ are the same as the eigenvalues of the state matrix A , and are known as the «poles» of the system

Poles and zeros

- Transfer functions $G(s)$ of linear, time-invariant networks of first-order systems are ratios of two polynomials in s (Laplace variable)
 - $G(s) = n(s)/d(s)$
- Polynomials have roots
 - root in denominator, $d(s)=0$: $G(s) \rightarrow \infty$ "pole"
 - root in numerator, $n(s)=0$: $G(s) \rightarrow 0$ "zero"
- Roots & dynamics
 - Zeros are responsible for shape of response
 - Zeros in right half plane (RHP): inverse response
 - Poles roots determine stability and fast or slow dynamics
 - Complex poles (=eigenvalues): Oscillations
 - Poles in right half plane (RHP): Unstable

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Example transfer function

$$g(s) = \frac{4s+2}{5s^2+5.5s+0.5}$$

Time constant form:

$$g(s) = k \frac{T s + 1}{(\tau_1 s + 1)(\tau_2 s + 1)} \text{ with } k = 4, T = 2, \tau_1 = 10, \tau_2 = 1$$

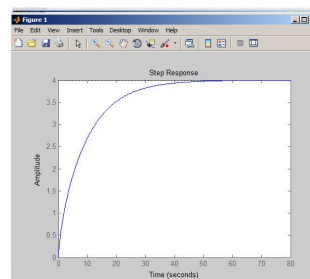
Pole-zero form:

$$g(s) = \frac{4}{5} \frac{s+0.5}{(s+0.1)(s+1)} = k' \frac{s-z}{(s-p_1)(s-p_2)}$$

with $k' = 4/5$,

zero $z = -1/T = -0.5$,

poles (or eigenvalues): $p_1 = \lambda_1 = -1/\tau_1 = -0.1$, $p_2 = \lambda_2 = -1/\tau_2 = -1$



Initial and final values for step response

- Consider response $y(t)$ to step of magnitude M in input
- Transfer function $g(s)$
- Deviation variables for $y(t)$ and $u(t)$

$$\text{Steady-state gain: } \frac{y(\infty)}{M} = g(0)$$

$$\text{Initial gain: } \frac{y(0^+)}{M} = g(\infty)$$

$$\text{Initial slope: } \frac{y'(0^+)}{M} = \lim_{s \rightarrow \infty} s g(s)$$

Proof: Note that $y(s) = g(s) \frac{M}{s}$

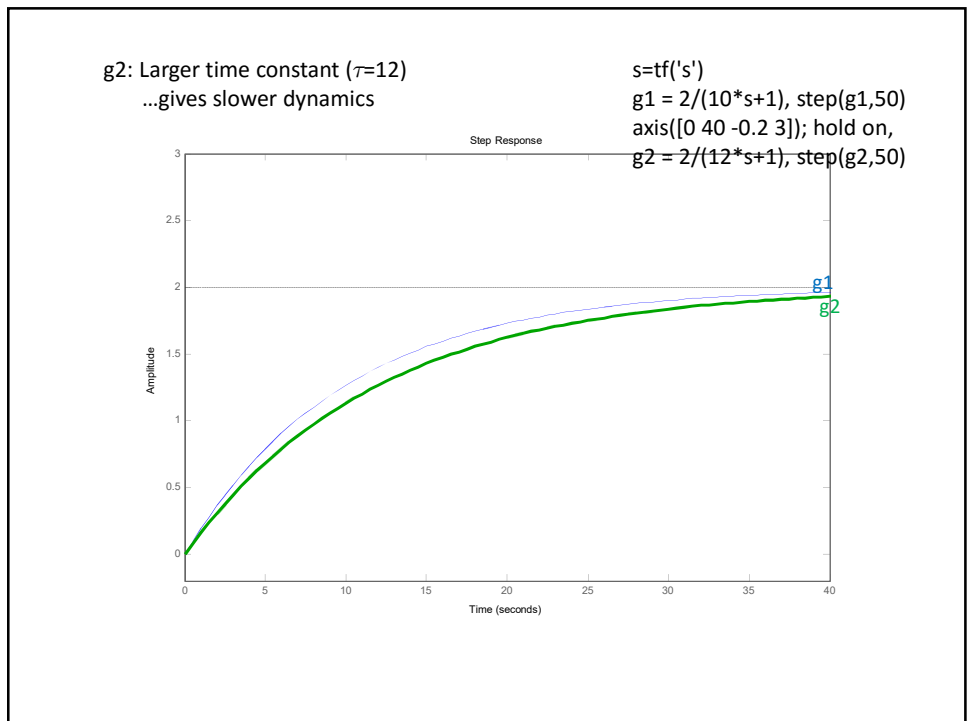
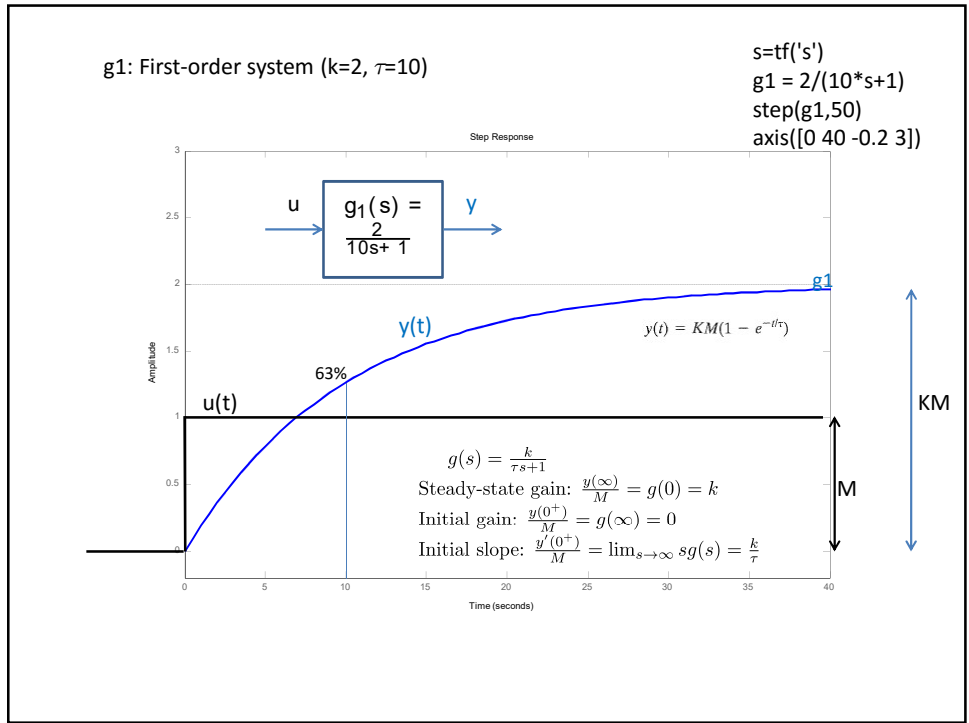
Final value theorem: $\lim_{t \rightarrow \infty} y(t) = \lim_{s \rightarrow 0} s y(s) = \lim_{s \rightarrow 0} s g(s) \frac{M}{s} = g(0)M$

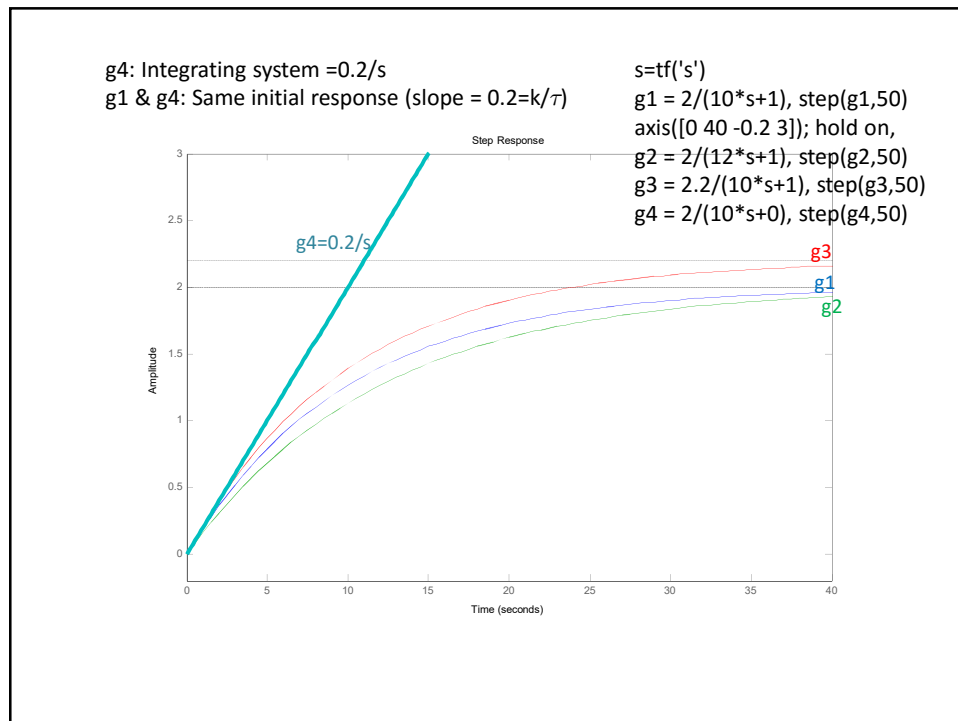
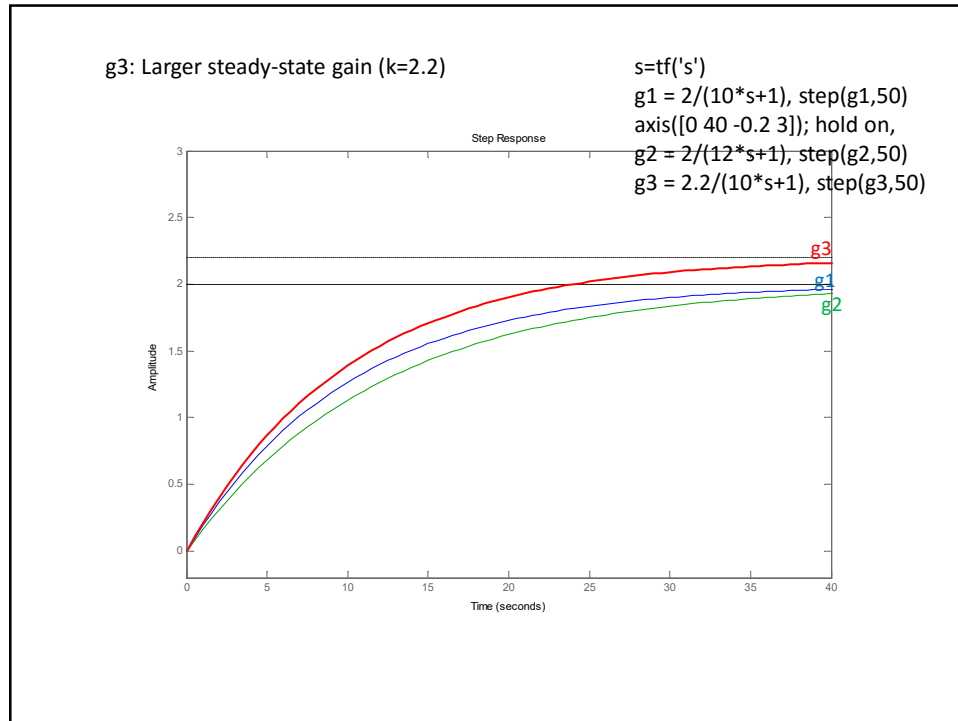
Initial value theorem: $\lim_{t \rightarrow 0} y(t) = \lim_{s \rightarrow \infty} s y(s) = g(\infty)M$

Initial value theorem: $\lim_{t \rightarrow 0} y'(t) = \lim_{s \rightarrow \infty} s(s y(s)) = \lim_{s \rightarrow \infty} s g(s)M$

Initial value theorem: $\lim_{t \rightarrow 0} y^{(n)}(t) = \lim_{s \rightarrow \infty} s^n(s y(s)) = \lim_{s \rightarrow \infty} s^n g(s)M$

Dynamic step response of some systems

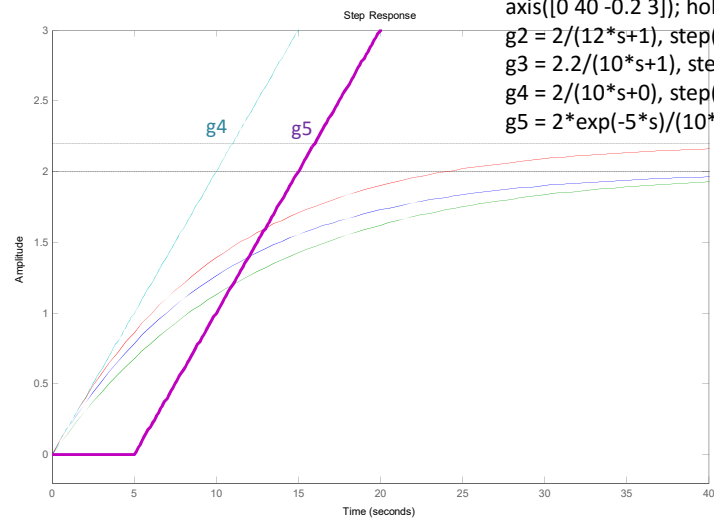




Integrating system, $g(s)=k'/s$

- Special case of first-order system with $\tau=\infty$ and $k=\infty$ but slope $k'=k/\tau$ is finite
- $g(s)=k/(\tau s+1) = k/(\tau s) = k'/s$
- Step response ($u=M$): $y(t)/M = k't$

g5: Integrating system with time delay



`s=tf('s')`

`g1 = 2/(10*s+1), step(g1,50)`

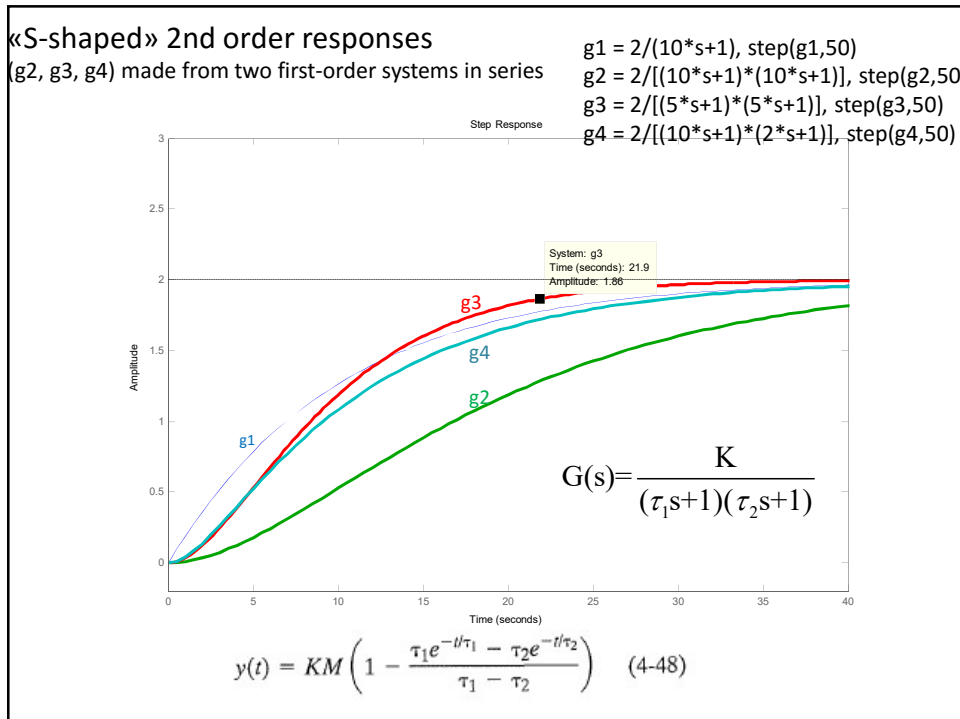
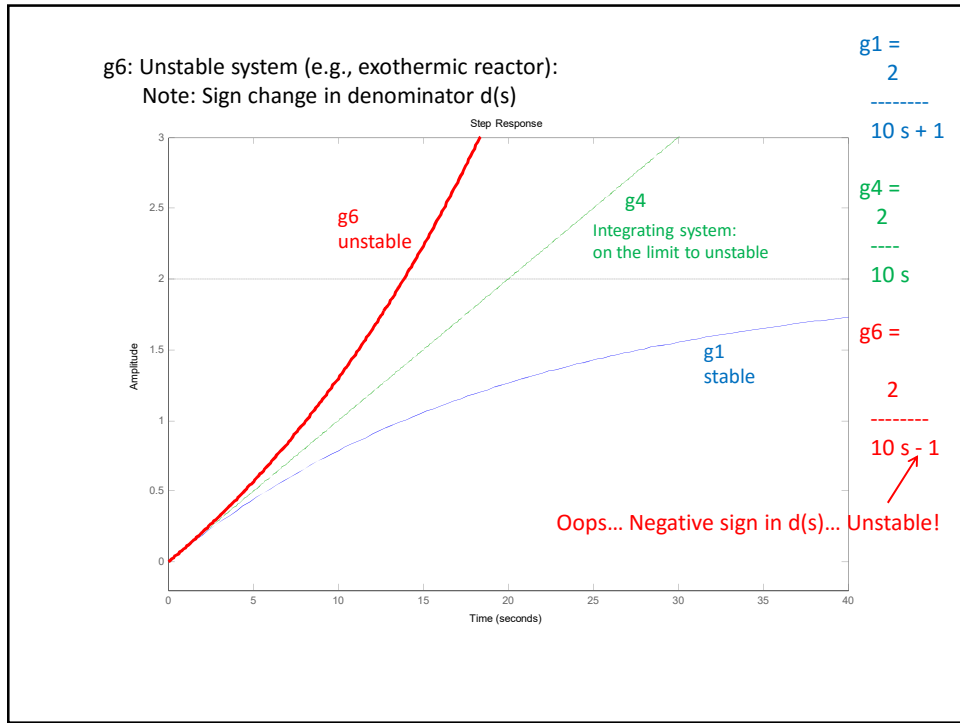
`axis([0 40 -0.2 3]); hold on,`

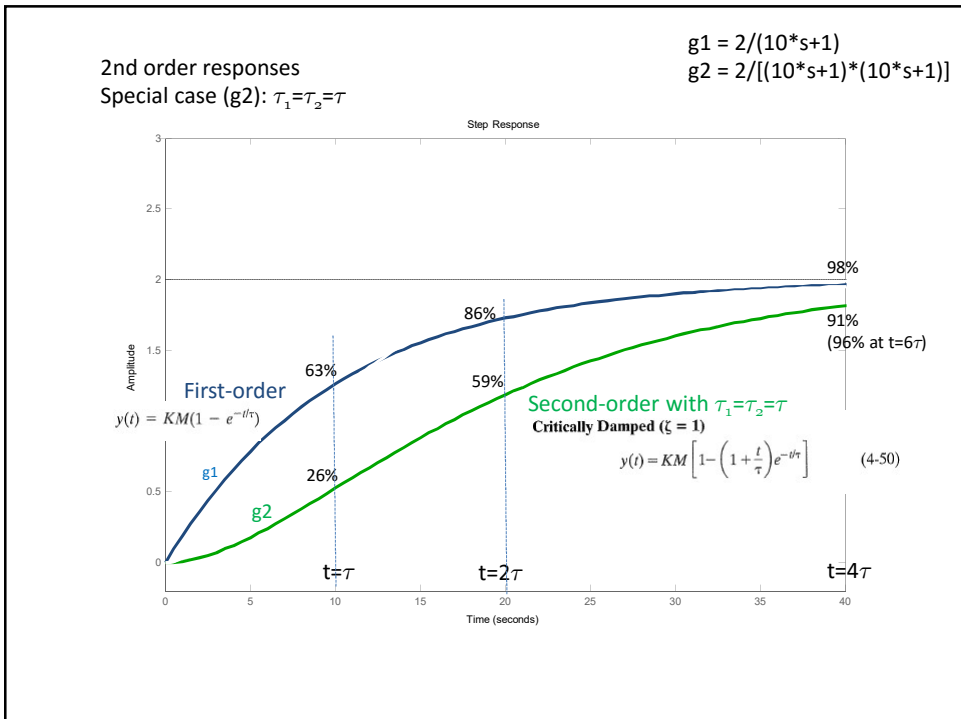
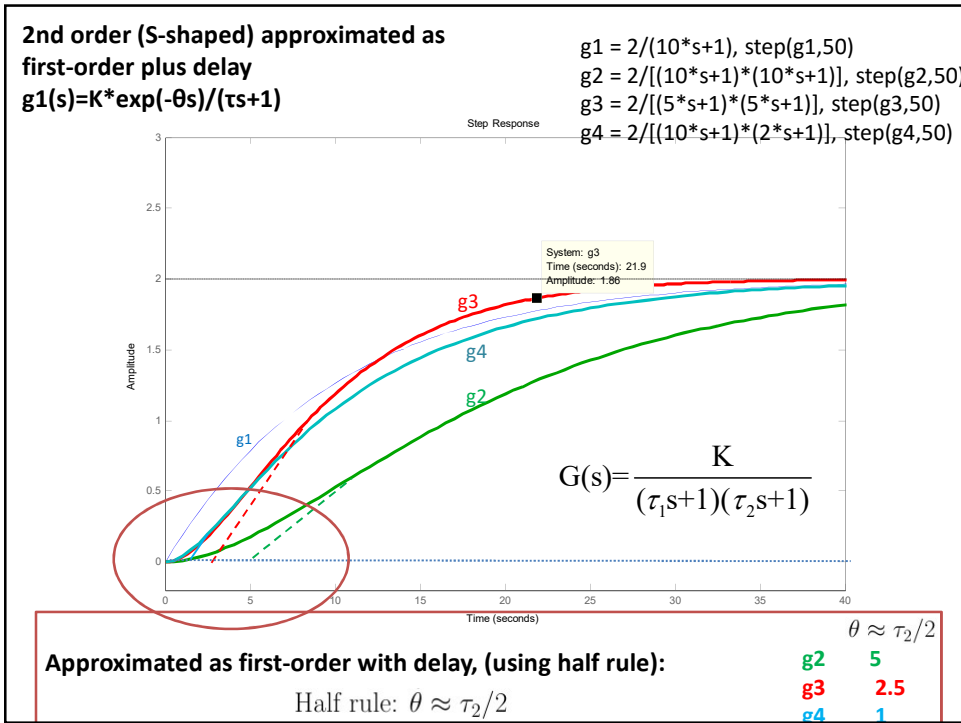
`g2 = 2/(12*s+1), step(g2,50)`

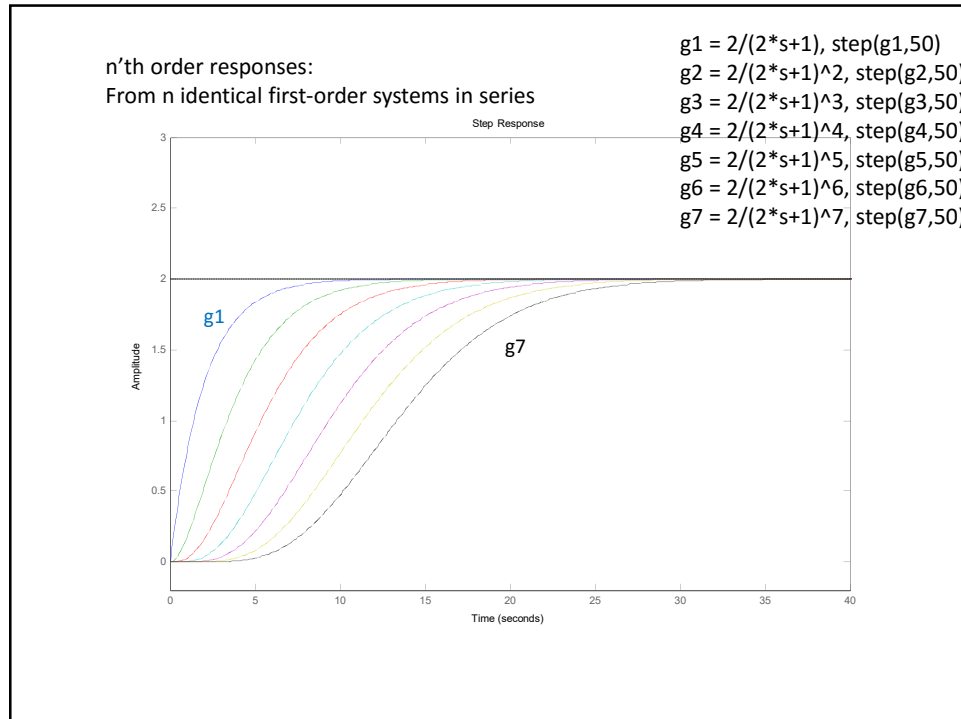
`g3 = 2.2/(10*s+1), step(g3,50)`

`g4 = 2/(10*s+0), step(g4,50)`

`g5 = 2*exp(-5*s)/(10*s), step(g5,50)`







General 2nd order system

$$G(s) = \frac{K}{\tau^2 s^2 + 2\zeta\tau s + 1} = \frac{K}{\tau^2 (s - \lambda_1)(s - \lambda_2)}$$

$$\text{Roots (poles, eigenvalues): } \lambda_{1,2} = \frac{-\zeta \pm \sqrt{\zeta^2 - 1}}{\tau}$$

$\zeta < 1$ underdamped (oscillations)

$\zeta = 1$ critically damped

$\zeta > 1$ overdamped (no-oscillations)

Special case: Two first-order in series (overdamped, $\zeta \geq 1$):

$$G(s) = \frac{K}{(\tau_1 s + 1)(\tau_2 s + 1)} = \frac{K}{\tau_1 \tau_2 s^2 + (\tau_1 + \tau_2)s + 1}$$

Two-real-poles:

$$\lambda_1 = -1/\tau_1, \lambda_2 = -1/\tau_2$$

$$\zeta = \frac{\tau_1 + \tau_2}{2\sqrt{\tau_1 \tau_2}} \geq 1$$

$$\tau = \sqrt{\tau_1 \tau_2}$$

$$G(s) = \frac{K}{(\tau_1 s + 1)(\tau_2 s + 1)} \quad y(t) = KM \left(1 - \frac{\tau_1 e^{-t/\tau_1} - \tau_2 e^{-t/\tau_2}}{\tau_1 - \tau_2} \right) \quad (4-48)$$

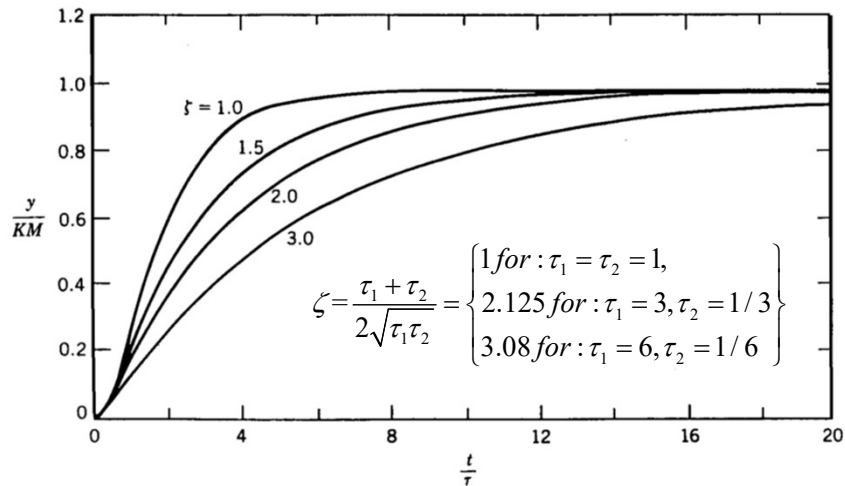


Figure 4.9 Step response of critically-damped and overdamped second-order processes.

$$\tau = \sqrt{\tau_1 \tau_2}$$

Underdamped (Oscillating) second-order systems ($\zeta < 1$)

$$G(s) = \frac{K}{\tau^2 s^2 + 2\zeta \tau s + 1}$$

Corresponds to complex poles

Process systems:

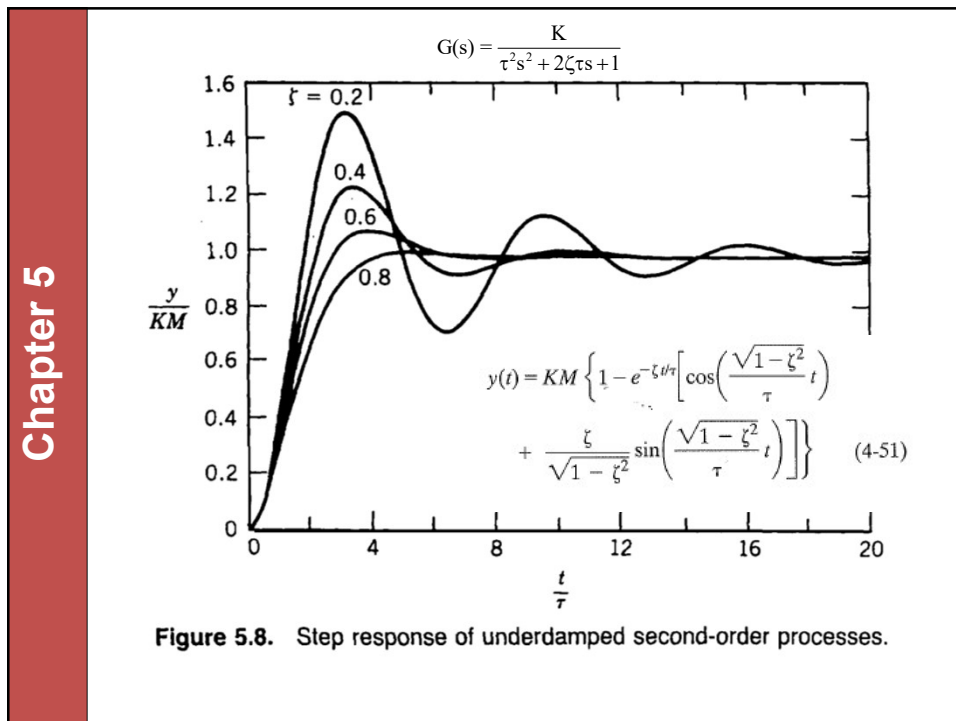
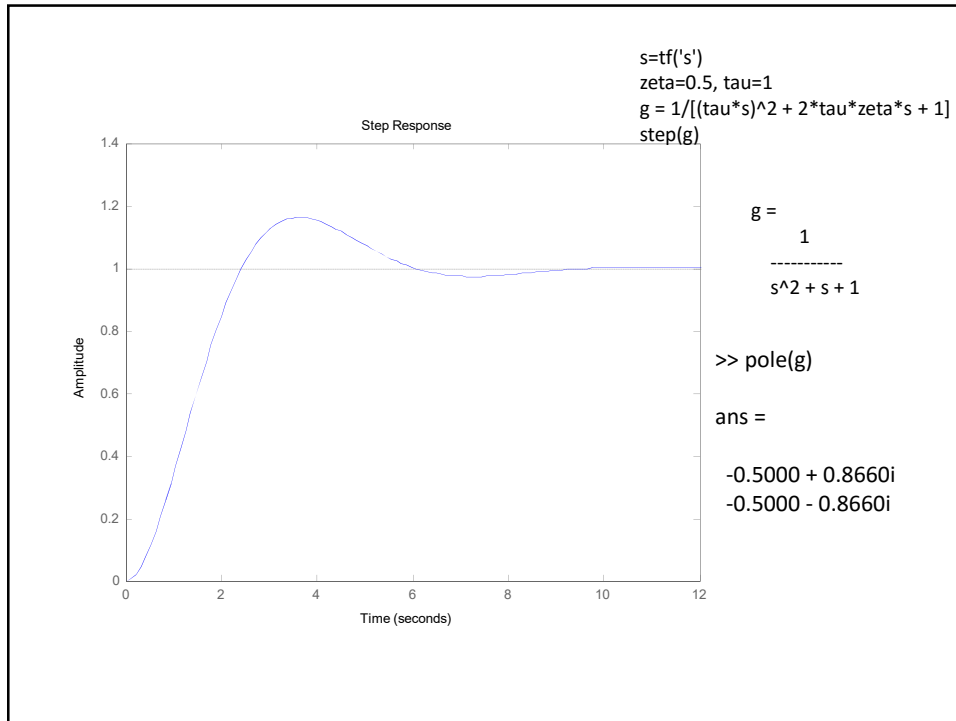
Oscillations are usually caused by (too) aggressive control

Example 1: P-control of second-order process, $k/(\tau_1 s + 1)(\tau_2 s + 1)$

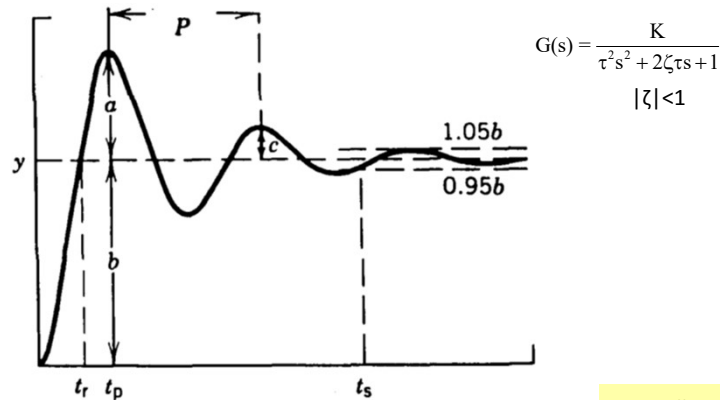
- Oscillates ($\zeta < 1$) if $K_c k$ is large (see exercise)

Example 2: PI-control of integrating process, k'/s

- Need control to stabilize
- Oscillates ($\zeta < 1$) if $K_c k'$ is small (see derivation SIMC PID-rules)



Chapter 5



Time to first peak: $t_p = \frac{\pi\tau}{\sqrt{1-\zeta^2}}$ (4-52)

Overshoot: $OS = \frac{a-b}{b} = \exp\left(-\frac{\pi\zeta}{\sqrt{1-\zeta^2}}\right)$ (4-53)

Decay ratio: $DR = \frac{c-a}{a-b} = (OS)^2 = \exp\left(-\frac{2\pi\zeta}{\sqrt{1-\zeta^2}}\right)$ (4-54)

Period: $P = \frac{2\pi\tau}{\sqrt{1-\zeta^2}}$ (4-55)

Small ζ

$t_p = \pi\tau$

$OS = \exp(-\pi\zeta)$

$P = 2\pi\tau$

Zeros

Zeros

- $g(s) = n(s)/d(s)$
- Zeros: roots of numerator polynomial, $n(s)=0$
- Example, $g_1(s) = (3s+1)/(10s+1)(s+1)$. Zero: $s=-1/3$
- **Problem for control** if $n(s)$ has coefficient with different signs (positive zeros in the right half plane (RHP)). **Give inverse response.**
 - Example, $g_2(s) = (-3s+1)/(10s+1)(s+1)$. Zero: $s=1/3$

↑
Oops... Negative sign in $n(s)$... Inverse response!

Zeros

- Zeros are common in practise
- Occur when there are several «paths» to the output.

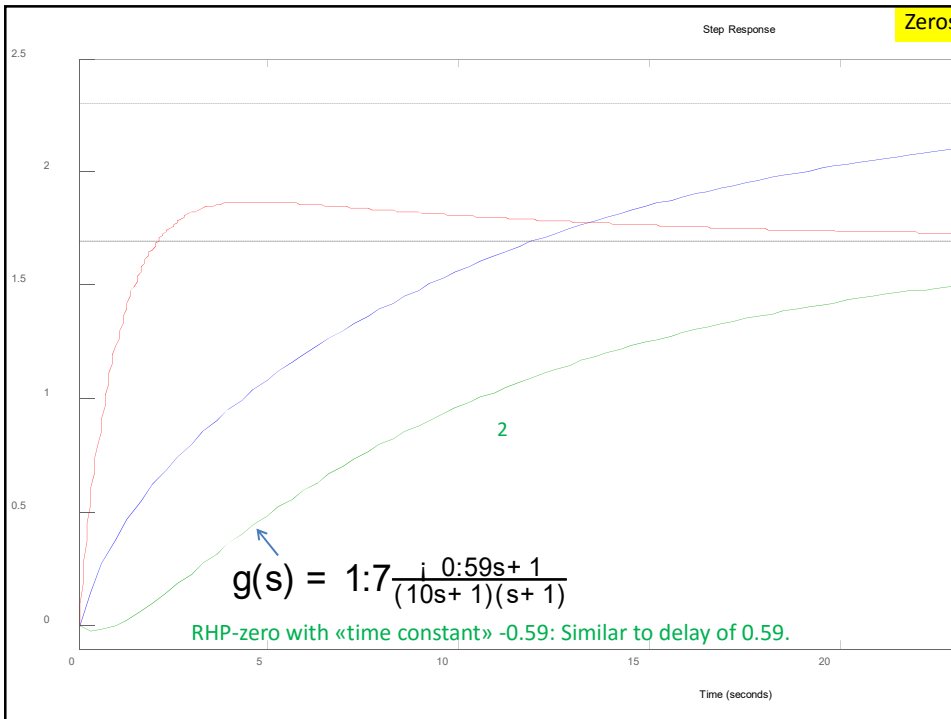
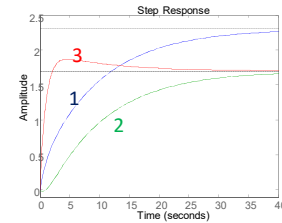


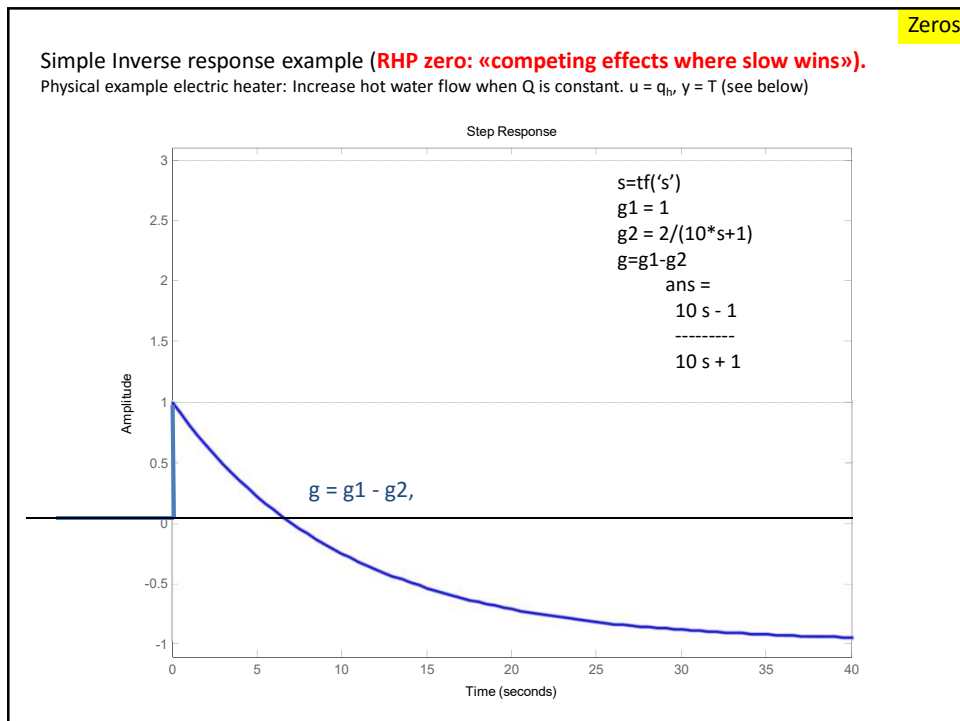
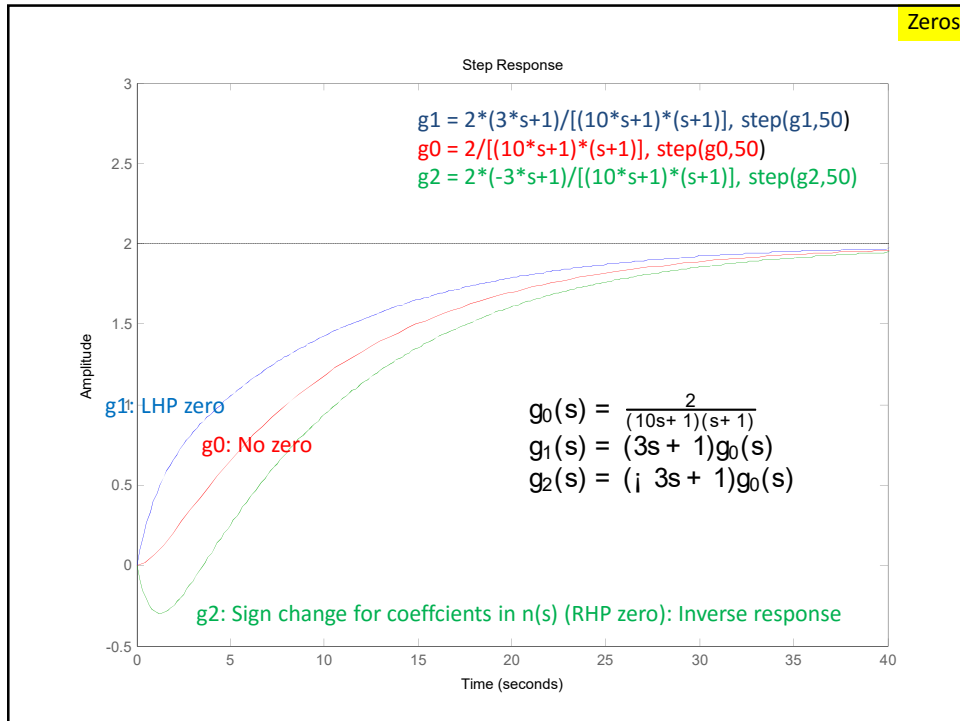
• **Example 1.** $g_1(s) = \frac{2}{10s+1}$; $g_2(s) = \frac{0.3}{s+1}$ All coefficients positive: LHP zero
 $g(s) = g_1 + g_2 = \frac{2(s+1) + 0.3(10s+1)}{(10s+1)(s+1)} = 2.3 \frac{2.17s+1}{(10s+1)(s+1)}$

• **Example 2** $g_1(s) = \frac{2}{10s+1}$; $g_2(s) = i \frac{0.3}{s+1}$ ✓ Sign change: RHP zero ⇒ Inverse response
 $g(s) = g_1 + g_2 = \frac{2(s+1) + i 0.3(10s+1)}{(10s+1)(s+1)} = 1.7 \frac{i 0.59s+1}{(10s+1)(s+1)}$

• **Example 3** $g_1(s) = i \frac{0.3}{10s+1}$; $g_2(s) = \frac{2}{s+1}$
 $g(s) = g_1 + g_2 = \frac{2(s+1) + i 0.3(10s+1)}{(10s+1)(s+1)} = 1.7 \frac{11.3s+1}{(10s+1)(s+1)}$

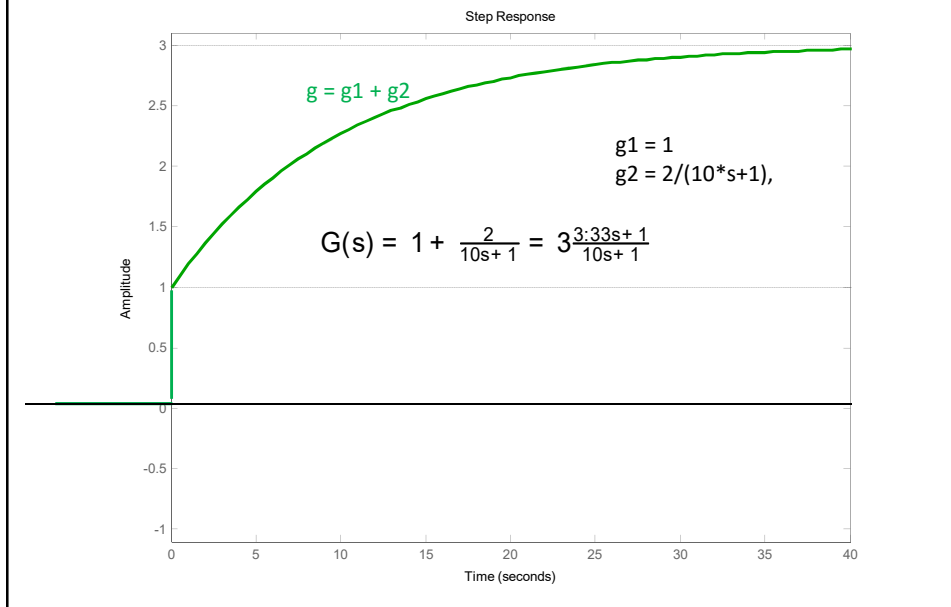
Note; Overshoot since $11.3 > 10$





Zeros

Example LHP zero: Note no overshoot here (since $T=3.33 < \tau=10$)



Zeros

$$G(s) = \frac{K(\tau_a s + 1)}{(\tau_1 s + 1)(\tau_2 s + 1)} \quad (5-14)$$

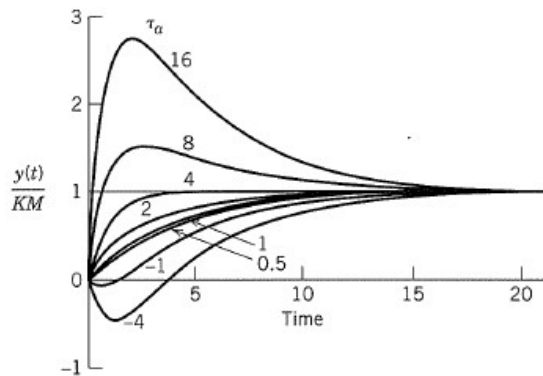


Figure 5.3 Step response of an overdamped second-order system (Eq. 5-14) for different values of τ_a ($\tau_1 = 4$, $\tau_2 = 1$).

Zeros

$$G(s) = \frac{k_1}{\tau_1 s + 1} + \frac{k_2}{\tau_2 s + 1} = k \frac{\tau_a s + 1}{(\tau_1 s + 1)(\tau_2 s + 1)} = k \frac{s_i z}{\tau_a (\tau_1 s + 1)(\tau_2 s + 1)}$$

k_1 : "slow" effect ($\tau_1 > \tau_2$)

$$k = k_1 + k_2$$

$$\tau_a = \frac{k_1 \tau_2 + k_2 \tau_1}{k_1 + k_2}$$

$$z = -1/\tau_a$$

Zero at $z = -1/\tau_a$

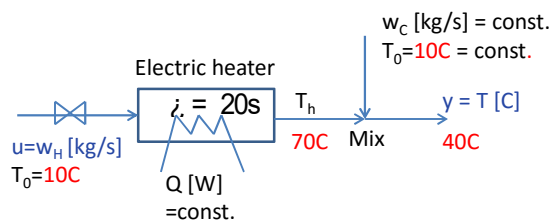
- z_1 : RHP-zero ($\tau_a < 0$)**
 - Inverse response = Competing effects (k 's oppsite signs) where slow wins ($|k_1| > |k_2|$)
- z_2 : Zero at origin ($z_2 = 0, \tau_a \rightarrow \infty$)**
 - Competing effect with same magnitude ($k_1 = -k_2$)
 - Steady-state gain is zero
- z_3 : LHP-zero close to RHP ($\tau_a > \tau_1$, approx)**
 - Overshoot = Competing effects where fast wins
- z_4 : LHP-zero far from RHP ($\tau_a < \tau_1$, approx)**
 - No overshoot = Effects in same direction (k_1 and k_2 same sign)

Figure 5.3 Step response of an overdamped second-order system (Eq. 5-14) for different values of τ_a ($\tau_1 = 4, \tau_2 = 1$).

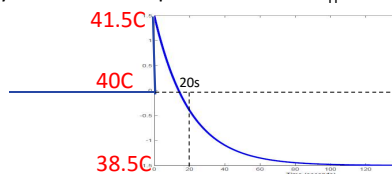
Transfer function of PID-controller

Examples of dynamic model structures

RHP-zero (inverse response)



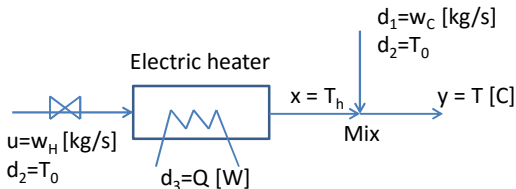
Response in $y=T$ to a 10% step increase in $u=w_H = 0.1$:



Two effects: 1) Direct effect of mixing: $g_1(s) = 15$
 2) Indirect effect of changed T_h : $g_2(s) = -30/(20s+1)$

$g(s) = g_1 + g_2 = 15 \frac{20s+1}{20s+1}$

Model derivation



1. Model. Assume:

Mass m [kg] in heater constant
 c_p constant

Energy balance heater + mixer:

$$\frac{d(m c_p T_h)}{dt} = w_h c_p (T_0 - T_h) + Q$$

$$T = \frac{w_h T_h + w_c T_c}{w_c + w_h}$$

2. Linearize:

$$y = \phi T; x = \phi T_h; u = \phi w_h$$

$$\zeta \frac{dx}{dt} = \lambda x + ku$$

$$y = Cx + Du$$

$$k = \frac{T_h^a - T_h^s}{w_h}$$

$$\zeta = m w_h^a$$

$$C = \frac{w_h}{w_c + w_h}$$

$$D = \frac{T_h^a - T_h^s}{w_c + w_h}$$

3. Nominal steady-state data:

$T_0 = 10C; T_h = 70C; T = 40C$

$w_h = w_c = 1 \text{ kg/s}; m = 20 \text{ kg}$

Gives:

$$k = \frac{T_h^a - T_h^s}{w_h} = \frac{70 - 40}{1} = 30$$

$$\zeta = m w_h^a = 20 \cdot 1 = 20$$

$$C = \frac{w_h}{w_c + w_h} = 0.5$$

$$D = \frac{T_h^a - T_h^s}{w_c + w_h} = \frac{70 - 40}{2} = 15$$

4. Transfer function:

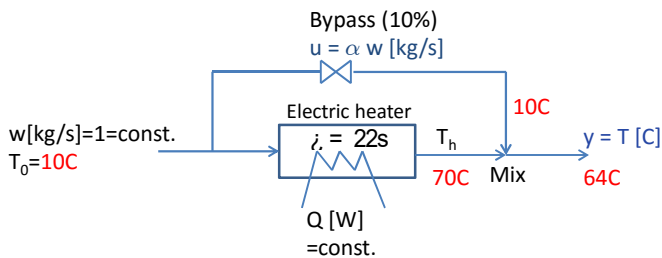
$$y(s) = G(s)u(s)$$

$$G(s) = C \frac{k}{\zeta s + 1} + D$$

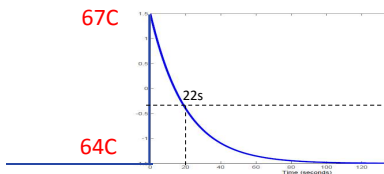
$$= 0.5 \frac{30}{20s + 1} + 15$$

$$= 15 \frac{20s + 1}{20s + 1}$$

Zero at 0 (no steady-state effect)



Response in $y=T$ to a step decrease in bypass fraction from 0.1 to 0.05:



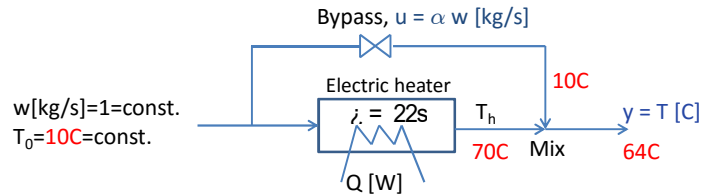
Two effects: 1) Direct effect of mixing:

$$g_1(s) = -60$$

$$2) \text{ Indirect effect of changed } T_h: g_2(s) = 60/(22s+1)$$

$$g(s) = g_1 + g_2 = -60 + \frac{60}{22s+1}$$

Model derivation



1. Model. Assume:

Mass m [kg] in heater constant
 c_p constant

Energy balance heater + mixer:

$$\frac{d(m c_p T_h)}{dt} = (1 - \alpha) w c_p (T_0 - T_h) + Q$$

$$T = (1 - \alpha) T_h + \alpha T_c$$

2. Linearize:

$$y = \phi T; x = \phi T; u = \alpha$$

$$\dot{x} = \lambda x + k u$$

$$y = C x + D u$$

$$k = \frac{T_h^a - T_h^s}{(1 - \alpha^a)}$$

$$\lambda = m - w c_p$$

$$C = (1 - \alpha^a)$$

$$D = (T_0^a - T_h^a)$$

3. Nominal steady-state data:

$T_0 = 10C; T_h = 70C; T = 64C$
 $w = 1 \text{ kg/s}; \alpha = 0.1; m = 20 \text{ kg}$

Gives:

$$k = \frac{T_h^a - T_h^s}{(1 - \alpha^a)} = \frac{70 - 10}{0.9} = 66.67$$

$$\lambda = m - w c_p = 20 - 0.9 = 22$$

$$C = (1 - \alpha^a) = 0.9$$

$$D = (T_0^a - T_h^a) = 60$$

4. Transfer function:

$$y(s) = G(s)u(s)$$

$$G(s) = C \frac{k}{\lambda s + 1} + D$$

$$= 0.9 \frac{66.67}{22s + 1} + 60$$

$$= 60 \left(\frac{1}{22s + 1} + 1 \right) = \frac{60(22s + 1)}{22s + 1}$$

Summary poles and zeros

- $G(s) = n(s) / d(s) = k'(s - z_1) / (s - p_1)(s - p_2) \dots$
- Example: $G(s) = 4(3s - 1) / (s^2 + s - 2)$,
 Get: $k' = 12, z_1 = 1/3, p_1 = -2, p_2 = 1$
- Poles p (=eigenvalues of A)
 - Determine speed of response, $\exp(p \cdot t)$
 - Negative sign in $d(s) \Rightarrow p_2$ in RHP: unstable, $\exp(p_2 \cdot t) \rightarrow \infty$ (NEED control)
 - P complex: oscillating response
- Zeros z
 - Determine shape of response
 - Negative sign in $n(s) \Rightarrow z_1$ in RHP: inverse response (BAD for control)

Skogestad Half Rule*

OBTAINING THE EFFECTIVE DELAY θ

Basis (Taylor approximation):

$$e^{-\theta s} \approx 1 - \theta s \quad \text{and} \quad e^{-\theta s} = \frac{1}{e^{\theta s}} \approx \frac{1}{1 + \theta s}$$

Effective delay =

“true” delay

+ inverse response time constant(s)

+ half of the largest neglected time constant (the “half rule”)
(this is to avoid being too conservative)

+ all smaller high-order time constants

The “other half” of the largest neglected time constant is added to τ_1
(or to τ_2 if use second-order model).

* S. Skogestad, “Simple analytic rules for model reduction and PID controller design”, *J.Proc.Control*, Vol. 13, 291-309, 2003 (Also reprinted in MIC)

Example 1

The second-order process

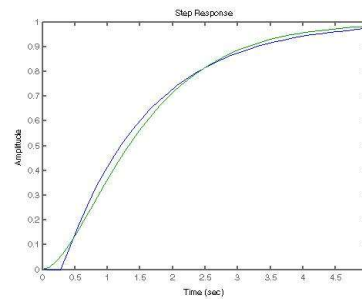
$$g_0(s) = \frac{1}{(1s + 1)(0.6s + 1)}$$

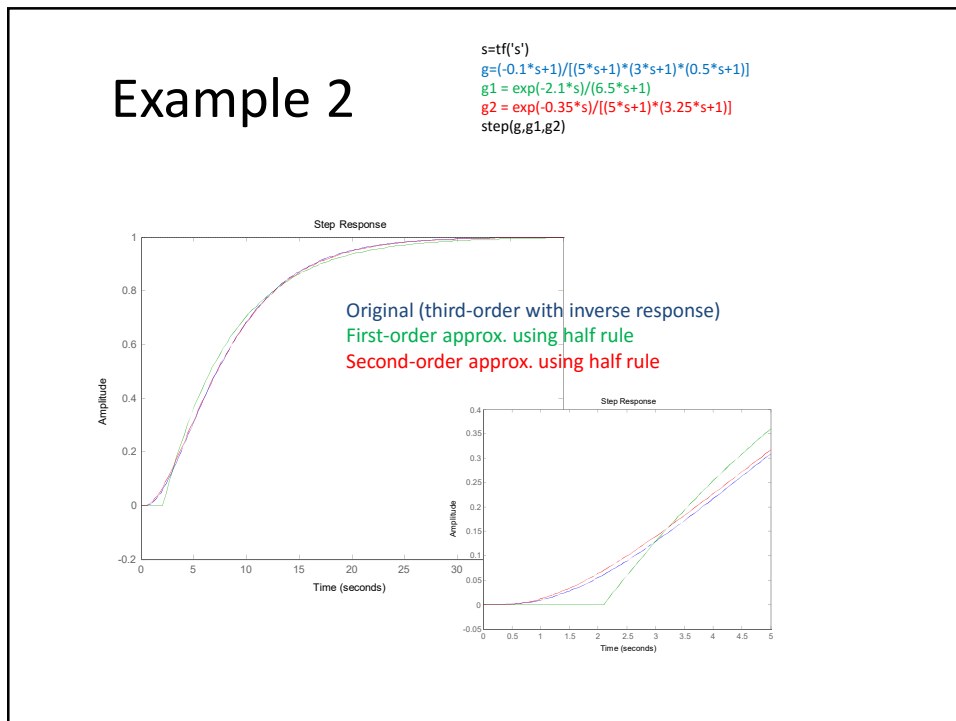
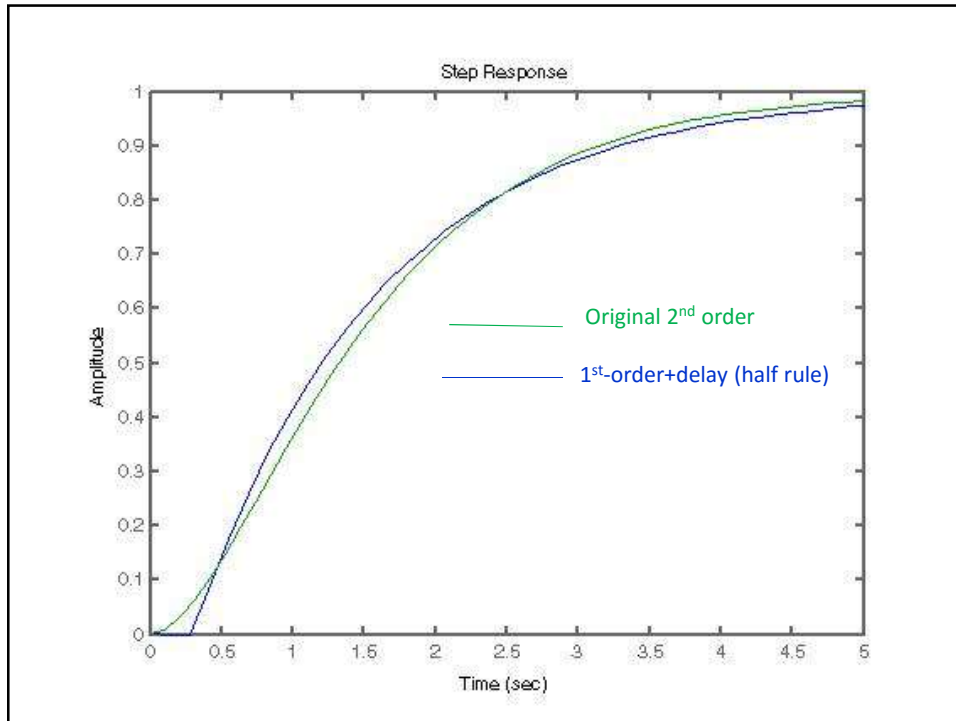
is approximated as a first-order with delay process

$$g(s) = k \frac{e^{-\theta s}}{\tau_1 s + 1}$$

with

$$k = 1; \quad \tau_1 = 1 + 0.6/2 = 1.3; \quad \theta = 0.6/2 = 0.3;$$





Example 3. Integrating process

$$g_0(s) = \frac{k'}{s(\tau_{20}s+1)}$$

Half rule gives

$$g(s) = \frac{k'e^{-\theta s}}{s} \text{ with } \theta = \frac{\tau_{20}}{2}$$

Proof:

Note that integrating process corresponds to an infinite time constant

Write

$$g_0(s) = \frac{k'\tau_1}{\tau_1 s(\tau_{20}s+1)} = \frac{k'\tau_1}{(\tau_1 s+1)(\tau_{20}s+1)} \text{ where } \tau_1 \rightarrow \infty$$

and then apply half rule as normal, noting that $\tau_1 + \frac{\tau_{20}}{2} \approx \tau_1$:

$$g(s) \approx \frac{k'\tau_1 e^{-\frac{\tau_{20}}{2}s}}{(\tau_1 + \frac{\tau_{20}}{2})s} = k' \frac{e^{-\frac{\tau_{20}}{2}s}}{s}$$

Approximation of LHP-zeros

$$\frac{T_0 s + 1}{\tau_0 s + 1} \approx \begin{cases} \frac{T_0/\tau_0 \tau_c}{T_0/\theta \tau_c} & \text{for } T_0 \geq \tau_0 \geq \theta \tau_c \quad (\text{Rule T1}) \\ 1 & \text{for } T_0 \geq \theta \tau_c \quad (\text{Rule T1a}) \\ 1 & \text{for } \theta \tau_c \geq T_0 \geq \tau_0 \quad (\text{Rule T1b}) \\ \frac{T_0/\tau_0}{T_0/\tau_0} & \text{for } \tau_0 \geq T_0 \geq 5\theta \tau_c \quad (\text{Rule T2}) \\ \frac{(\tau_0/\tau_0)}{(\tau_0 - T_0)s + 1} & \text{for } \tau_0 \stackrel{\text{def}}{=} \min(\tau_0, 5\theta \tau_c) \geq T_0 \quad (\text{Rule T3}) \end{cases}$$

To make these rules more general (and not only applicable to the choice $\tau_c=0$): Replace θ (time delay) by τ_c (desired closed-loop response time). (6 places)

Example E3. For the process (Example 4 in (Astrom et al. 1998))

$$g_0(s) = \frac{2(15s + 1)}{(20s + 1)(s + 1)(0.1s + 1)^2} \tag{13}$$

we first introduce from Rule T2 the approximation

$$\frac{15s + 1}{20s + 1} \approx \frac{15s}{20s} = 0.75$$

(Rule T2 applies since $T_0 = 15$ is larger than 5θ , where θ is computed below). Using the half rule, the process may then be approximated as a first-order time delay model with

$$k = 2 \cdot 0.75 = 1.5; \quad \theta = 0.1 + \frac{0.1}{2} = 0.15; \quad \tau_1 = 1 + \frac{0.1}{2} = 1.05$$

or as a second-order time delay model with

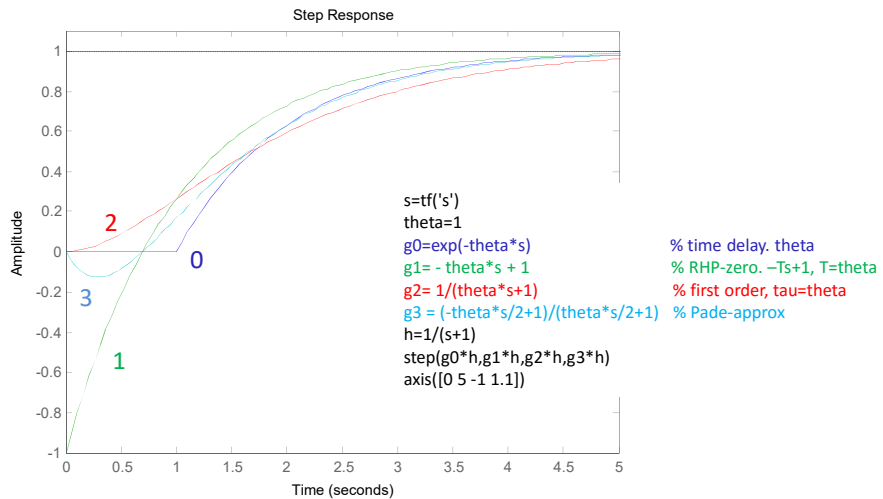
$$k = 1.5; \quad \theta = \frac{0.1}{2} = 0.05; \quad \tau_1 = 1; \quad \tau_2 = 0.1 + \frac{0.1}{2} = 0.15$$

τ_c = desired closed-loop time constant

“Going the other way”

Approximations of time delay

Example: Step response of first-order system plus delay



Example of oscillating system:
PI-control of integrating process
(level) with **small** K_c (and/or small τ_I)

$$g(s) = \frac{1}{s}$$

$$c(s) = K_c \left(1 + \frac{1}{i s} \right)$$

Closed-loop response

Closed-loop response to disturbance d at input and setpoint change

$$y = \frac{g}{1+g_c} d + \frac{g_c}{1+g_c} y_s$$

PI-control of integrator:

$$g(s) = \frac{1}{s}; \quad c(s) = K_c \frac{\tau_I s + 1}{\tau_I s}$$

Get

$$y = \frac{\tau_I s}{\tau_I s^2 + K_c \tau_I s + K_c} d + \frac{K_c(\tau_I s + 1)}{\tau_I s^2 + K_c \tau_I s + K_c} y_s$$

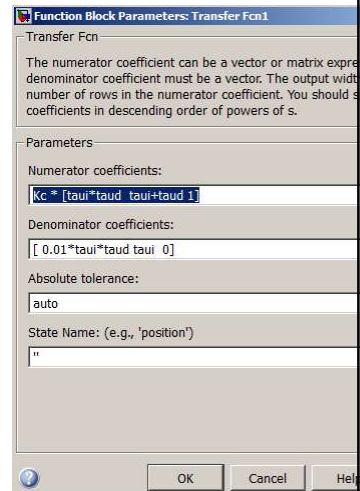
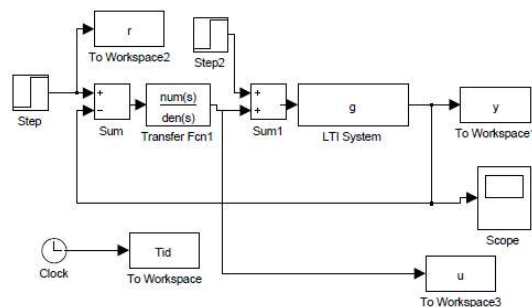
With $\tau_I = 1, K_c = 0.25$:

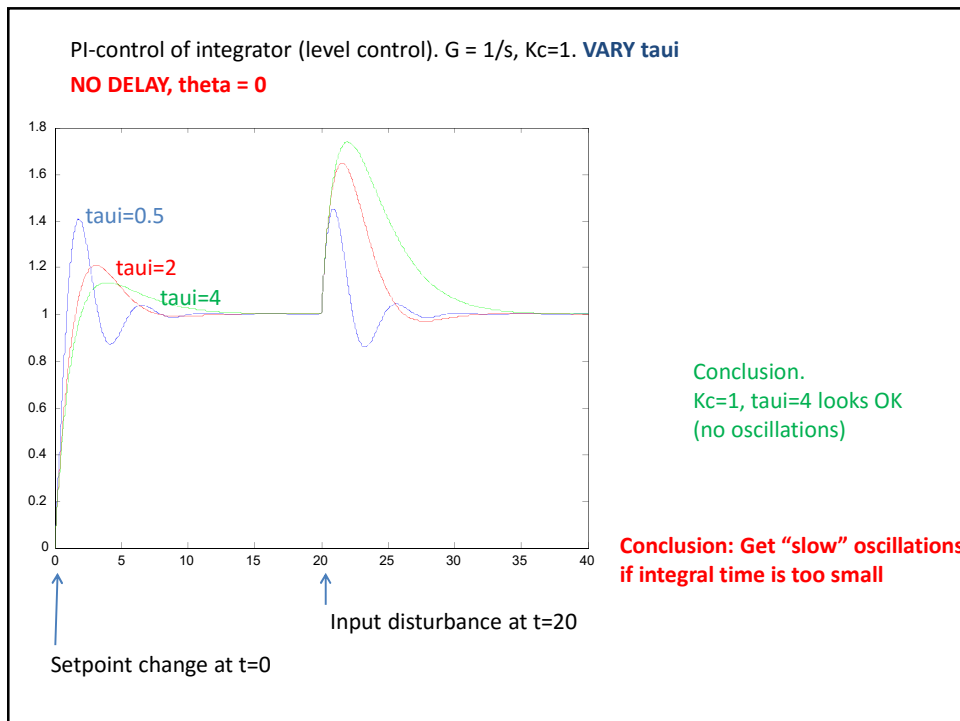
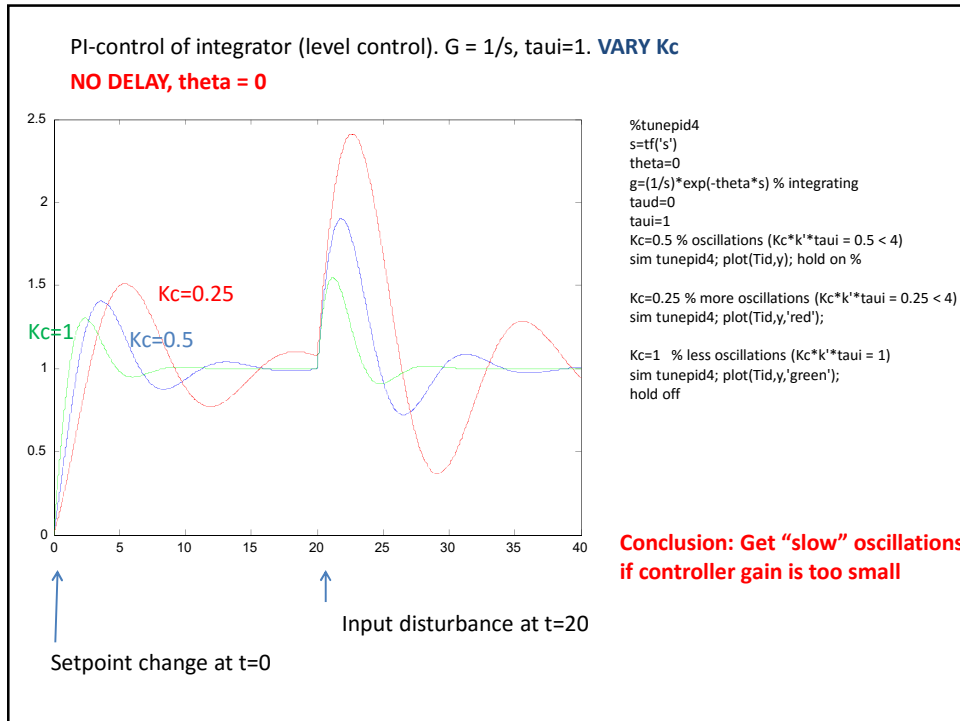
$$y = \frac{s}{s^2 + 0.25s + 0.25} d + \frac{0.25(s+1)}{s^2 + 0.25s + 0.25} y_s = \underbrace{\frac{4s}{4s^2 + s + 1}}_{h(s)} d + \underbrace{\frac{(s+1)}{4s^2 + s + 1}}_{T(s)} y_s$$

Notes:

- Steady-state gain $h(0)$ for disturbance transfer function $h(s)$ is zero (because controller has integral action)
- Steady-state gain $T(0)$ for setpoint transfer function $T(s)$ is 1 (because controller has integral action)
- Denominator is on form $\tau^2 s^2 + 2\tau\zeta s + 1$ with $\tau = 2$ and $\zeta = 0.25 < 1$, so there will be oscillations with period $P \approx 2\pi\tau$
- Initial response ($t \rightarrow 0$) to disturbance is the same as with no control ($h(s) = \frac{g}{1+g_c} \rightarrow g(s)$ when $s \rightarrow \infty$ since $g(s)c(s) \rightarrow 0$ (which is the case for all real systems))

Simulink, tunepid4





Can also get oscillation if we have time delay and use **large** K_c

$$g(s) = \frac{1}{s} e^{-\theta s}$$

$$c(s) = K_c \left(1 + \frac{1}{\tau_I s} \right)$$

