

A property of the maximum singular value of a matrix is:

$$\bar{\sigma}(M_1 \cdot M_2) \leq \bar{\sigma}(M_1) \cdot \bar{\sigma}(M_2)$$

[The ~~the~~ matrix norm $\|M\|_2 = \bar{\sigma}(M)$ and a property of any p-norm is $\|M_1 M_2\|_2 \leq \|M_1\|_2 \|M_2\|_2$]

For all values of ω ,

$$\bar{\sigma}(G_1(j\omega) G_2(j\omega)) \leq \bar{\sigma}(G_1(j\omega)) \bar{\sigma}(G_2(j\omega))$$

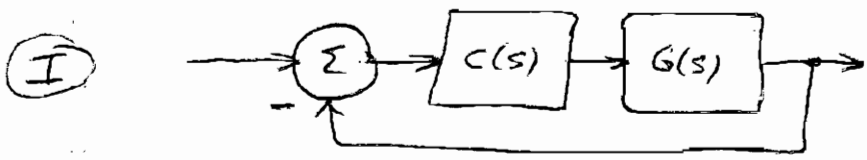
Take the supremum over ω of both sides to get

(4.41) in book

$$\|G_1(s) G_2(s)\|_\infty \leq \|G_1(s)\|_\infty \|G_2(s)\|_\infty$$

Stability Robustness of SISO Control Systems [5.2 to 5.4]

Classical Control: given $G(s)$, calculate $C(s)$ so that the following system is stable:



Suppose the plant model is uncertain. With $C(s)$ staying the same, how much can $G(s)$ change before the control system goes unstable.

Classical perturbation models: $G(s) = g \cdot \underbrace{G_0(s)}_{\text{nominal model}}$

- g is a multiplicative perturbation.
- $g = 1 \Rightarrow G(s) = \text{nominal system}$
- $g \cdot G_0(s) = G_0(s) \cdot g$ so input and output perturbations are the same.

Gain Perturbation: $\underbrace{< 1}_{g_{\min}} < g < \underbrace{> 1}_{g_{\max}}$
(g is a real number)

Control system remains stable when an unmodeled gain of g multiplies the nominal plant model. How can we find g_{\min} and g_{\max} ?

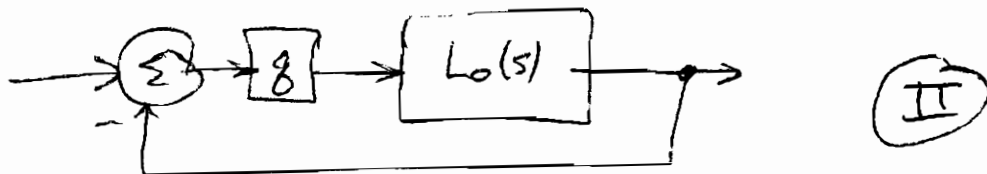
Phase Perturbation: $g = e^{-j\frac{\phi\pi}{180}}$

Stability maintained for $-\phi_{\max} < \phi < \phi_{\max}$
 ϕ represents unmodeled phase lag in degrees
How can we find ϕ_{\max} ?

Nyquist Analysis

$$\begin{aligned} \text{Let } L(s) &= G(s)C(s), & L_0(s) &= G_0(s)C(s) \\ &= g G_0(s)C(s) \\ &= g L_0(s) \end{aligned}$$

System (I) can be rewritten as



The CLTF for this model is

$$\frac{gL_0(s)}{1 + gL_0(s)}$$

A given complex number, s_1 , is a pole of the CL system iff: $1 + gL_0(s_1) = 0$, or

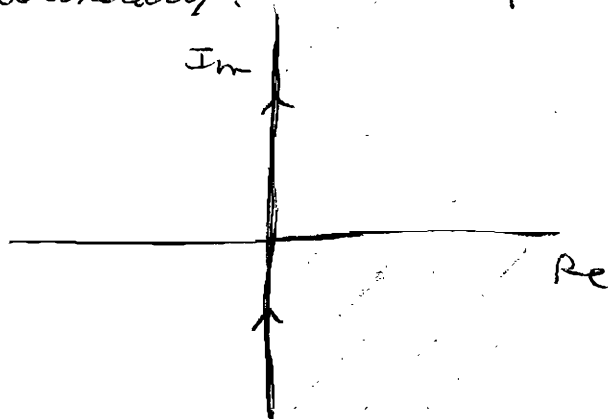
$$(*) \quad L(s_1) = -\frac{1}{g}$$

If this equality is satisfied by any number, s_1 , in RHP, the CL system is unstable.

From (graduate level) complex theory

- (1) An oriented boundary in the complex plane defines a set of numbers with "shading to the right."
- (2) An oriented boundary in a complex plane, when mapped through a rational function, results in another oriented boundary, usually drawn on a second complex plane.

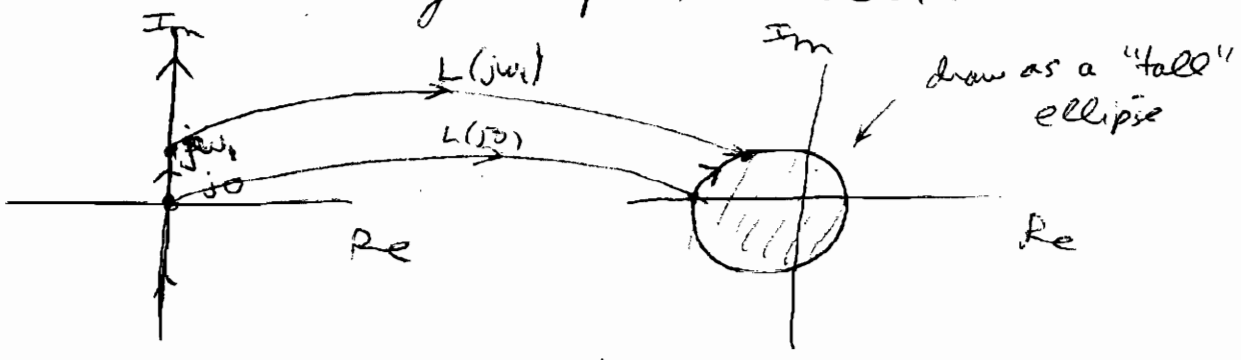
Consider the following oriented boundary:



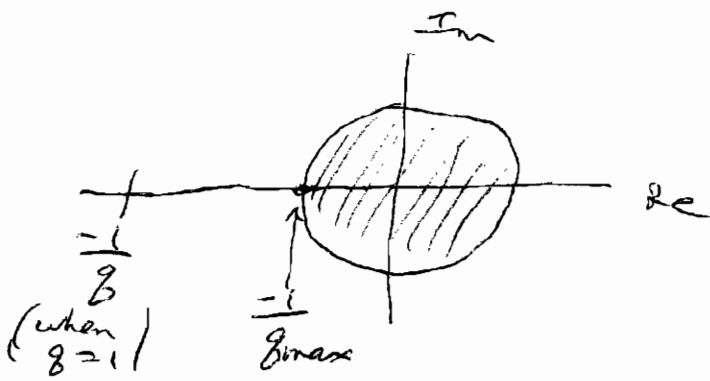
(3) Every point in the first shaded region maps to some point in the second shaded region

This boundary defines a set of points consisting of all numbers in RHP.

Take every number on the boundary, evaluate $L(s)$ at that number, and plot the resulting complex number:



Recall (*)



If $-1/g$ is not in shaded region, then $L(s) \neq -1/g$ for any s in RHP, \therefore system $\textcircled{\text{II}}$ is stable. For this picture, system $\textcircled{\text{II}}$ is stable for

$$g_{\min} \leq g \leq g_{\max}$$

$$\text{UGM} = 20 \log_{10}(g_{\max}) \text{ dB}$$

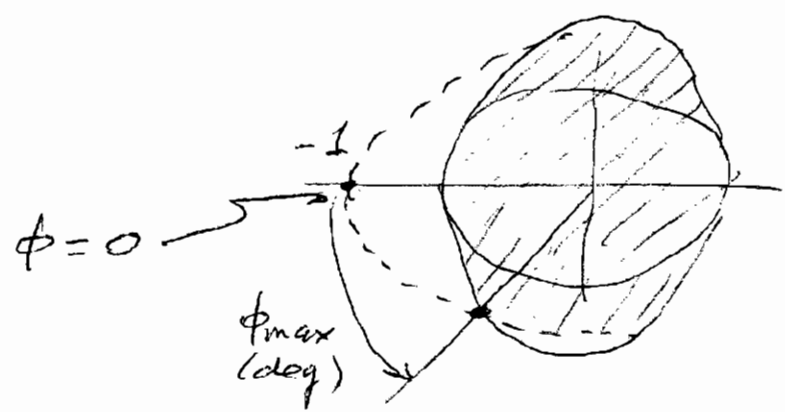
$$\text{LGM} = 20 \log_{10}(g_{\min}) \text{ dB}$$

From the picture (plot) we can also determine phase margin:

$$g = e^{-j \phi \frac{\pi}{180}}$$

$$\frac{1}{g} = e^{j \phi \frac{\pi}{180}}$$

$$-\frac{1}{g} = e^{j(\pi + \phi \frac{\pi}{180})}$$

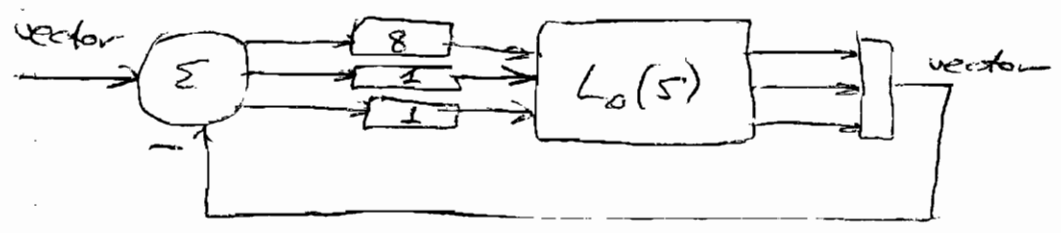


System \textcircled{II} is stable for $-\phi_{max} < \phi < \phi_{max}$

How does a computer find g_{max} , g_{min} , ϕ_{max} ?

What about a MIMO system?

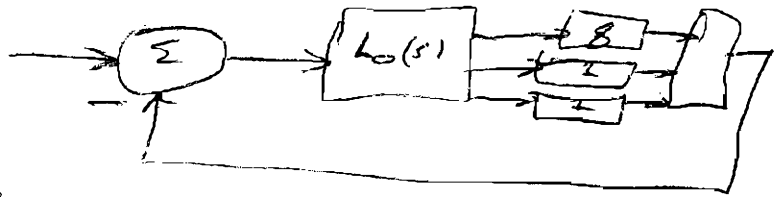
Easiest way to extend the classical approach is as follows:



Put g (gain or phase perturbation) on one input at a time. Calculate UGM, LGM, PM for each input channel using SISO approach.

Drawbacks

- (D1) Does not allow for simultaneous perturbations on all input channels (realistic).
- (D2) Putting perturbations on the output channels will yield different results



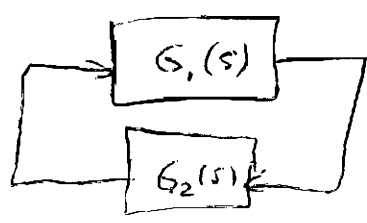
Remarks

- (D2) is an unavoidable fact of MIMO systems.
- (D1) can be overcome by a modern approach to stability robustness (late 1970s)

Unstructured Uncertainty Models (MIMO)

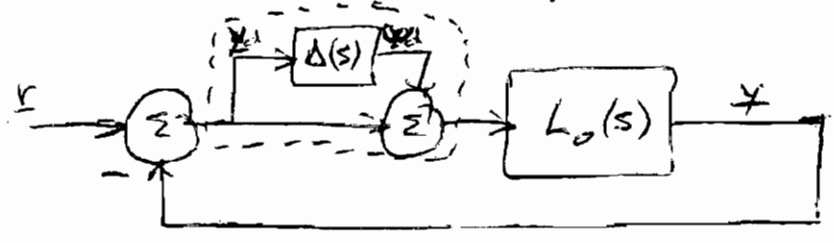
(later we will look at what this approach tells us for SISO systems)

Basic theorem for the feedback interconnection of two multivariable systems:



is stable iff $\|G_1(s)G_2(s)\|_{\infty} < 1$

Input multiplicative plant uncertainty model: cascade plant with MIMO TF $I + \Delta(s)$



- all lines represent vector signals
- nominal control ~~signal~~ ^{system} given by $\Delta(s) = 0$

Stability Robustness: how "big" can $\Delta(s)$ be before system goes unstable?

Find the TF from \underline{w}_d to \underline{y}_d (with \underline{r} set equal to zero)

$$\underline{y} = L_0(s) [\underline{w}_d - \underline{y}]$$

$$\underline{y}_d = -\underline{y}$$

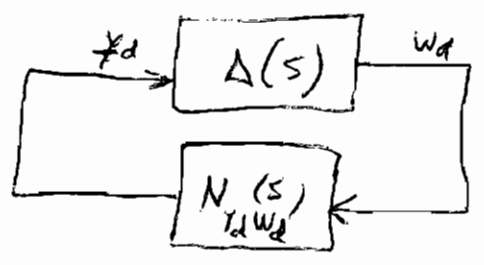
$$(I + L_0(s)) \underline{y} = L_0(s) \underline{w}_d$$

$$\underline{y} = (I + L_0(s))^{-1} L_0(s) \underline{w}_d$$

$$\underline{y}_d = \boxed{-(I + L_0(s))^{-1} L_0(s)} \underline{w}_d$$

call this $N_{\underline{y}_d \underline{w}_d}(s)$

Then III can be redrawn as



Condition for stability is (from basic theorem)

$$\| \Delta(s) N_{YdWd}(s) \|_{\infty} < 1$$

Use (4.41)

$$\| \Delta(s) N_{YdWd}(s) \|_{\infty} \leq \| \Delta(s) \|_{\infty} \| N_{YdWd}(s) \|_{\infty} < 1$$

Require this condition

Result: System (III) is stable iff

$$\| \Delta(s) \|_{\infty} < \frac{1}{\| N_{YdWd}(s) \|_{\infty}}$$

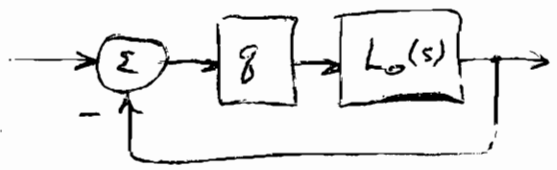
unknown, unstructured perturbation model, including possible gain and phase variations on all input channels.

Call this number S_{max}

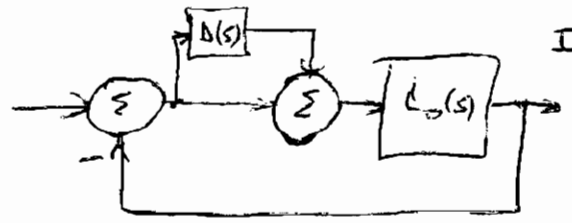
We will call S_{max} the robustness norm. The bigger S_{max} is, the larger the model uncertainties before the control system goes unstable.

Relationship Between Classical & Norm Stability Robustness for SISO systems

(II)



(III)



Equate the perturbations:

$$g = 1 + \Delta(s)$$

$$g_{max} = 1 + \delta_{max}$$

$$g_{min} = 1 - \delta_{max}$$

Suppose $\|\Delta(s)\|_{\infty} < \delta_{max}$
 If $\Delta(s) = K$, a real #,
 then $|K| < \delta_{max}$, or
 $-\delta_{max} < K < \delta_{max}$

Recall UGM = $20 \log_{10} g_{max}$
 LGM = $20 \log_{10} g_{min}$

3dB $\Rightarrow g_{max} = \sqrt{2}$
 -3dB $\Rightarrow g_{min} = \frac{1}{\sqrt{2}}$

To get $g_{max} = \sqrt{2}$, we need $\delta_{max} = \sqrt{2} - 1 \approx 0.4$

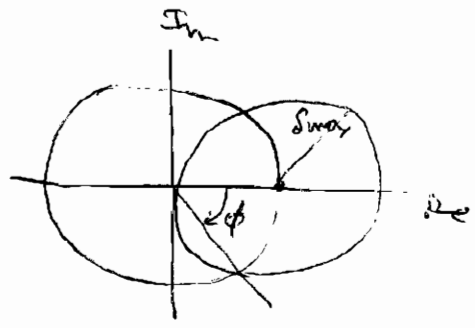
If $\delta_{max} > 1$, $g_{min} < 0$ and LGM = $-\infty$ dB

How about phase margin?

Let $\Delta(s)$ be a complex number C with magnitude $< \delta_{max}$

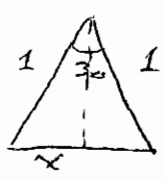
$$g = e^{-j\phi} = 1 + C$$

↑ center
← disc of radius δ_{max}



Notes:

- (1) If $\delta_{max} > 2$ there is no phase margin
- (2) To get PM = 30° ,

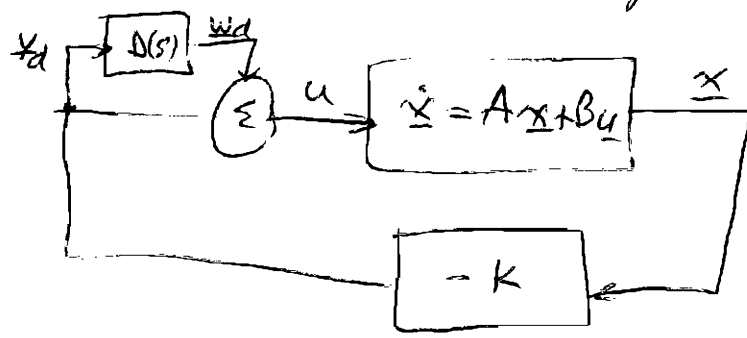


$$x = \sin(15^\circ)$$

$$\delta_{max} = 2x = .5176$$

So rule of thumb, we want $\delta_{max} \geq \frac{1}{2}$

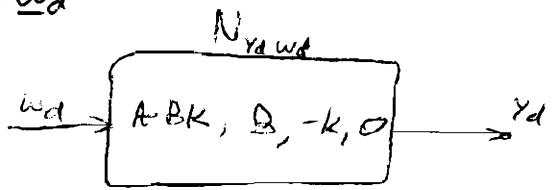
Example: Find the robustness norm for a state-feedback regulator.



Find state-space model for N_{y_d, w_d} :

$$\begin{aligned} \dot{x} &= Ax + B(w_d - BKx) \\ &= (A - BK)x + Bw_d \end{aligned}$$

$$y_d = -Kx$$

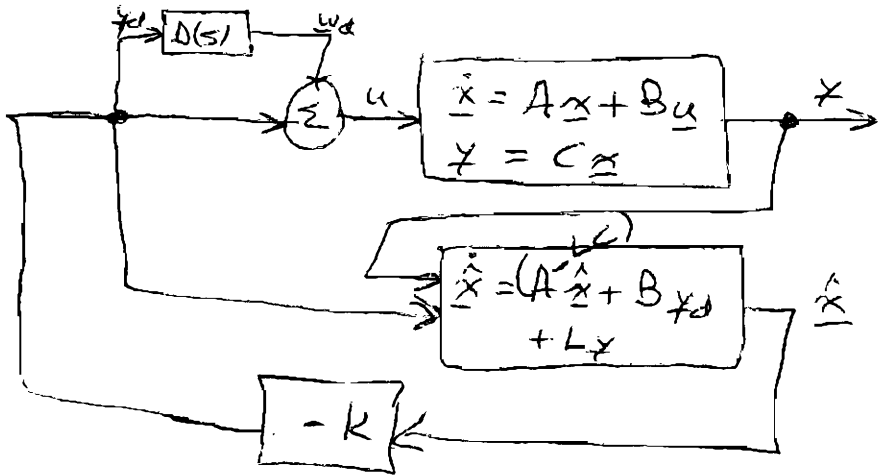


In Matlab:

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>> sys = ss(A-B*K, B, -K, zeros(p,p))
>> f = norm(sys, inf) = || N_{y_d, w_d}(s) ||_{\infty}
    
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Robustness norm for observer-based regulator:



observer looks at the signal that is sent to the plant