

Intro. Computer Control Systems: F10

Sensitivity and robustness

Dave Zachariah

Dept. Information Technology, Div. Systems and Control





- 1) When a system is observerable
 - a the states can be estimated arbitrarily well \uparrow
 - b the states can be controlled arbitrarily well \uparrow
 - ${f c}$ the system is also stable \downarrow



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 - b the states can be controlled arbitrarily well \
 - c the system is also stable ↓
- 2) State estimation using an observer
 - a does not handle initial errors of the state \
 - b can be described as a differential equation \(\ \)
 - c is an unstable process ↓



- 1) When a system is observerable
 - a the states can be estimated arbitrarily well \
 - b the states can be controlled arbitrarily well \uparrow
 - ${f c}$ the system is also stable \downarrow
- 2) State estimation using an observer
 - a does not handle initial errors of the state \
 - b can be described as a differential equation ↑
 - c is an unstable process ↓
- 3) The transfer function for a control system with estimated states
 - a is different from that of control system with known states \uparrow
 - b is the same as that of control system with known states \
 - c is real-valued ↓

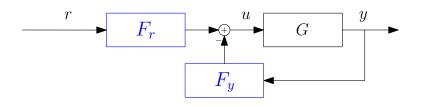


Sensitivity to disturbance and noise



Control system with disturbances and noise

Using general linear feedback



Closed-loop system using general linear feedback:

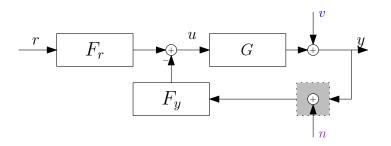
$$G_c(s) = \frac{G(s)F_r(s)}{1 + G(s)F_u(s)}$$

General open-loop system: $G_0(s) \triangleq F_n(s)G(s)$



Control system with disturbances and noise

Using general linear feedback



How will the control system cope with unknown disturbances and noise?

[Board: the closed-loop system with V(s) and N(s)]



Defining sensitivity functions

► Sensitivity function:

$$S(s) \triangleq \frac{1}{1 + G_o(s)}$$



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▶ Complementary sensitivity function:

$$T(s) \triangleq 1 - S(s) = \frac{G_o(s)}{1 + G_o(s)}$$



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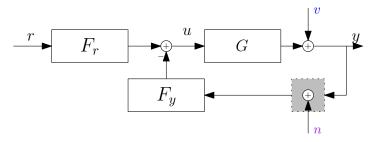
► Consequence:

$$S(s) + T(s) \equiv 1, \quad \forall s$$

▶ S(s) and T(s) affected by controller $F_u(s)$.



Closed-loop system and sensitivity functions

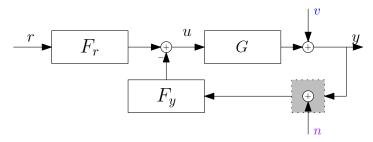


Closed-loop system:

$$Y(s) = G_c(s)R(s) + S(s)V(s) - T(s)N(s)$$



Closed-loop system and sensitivity functions



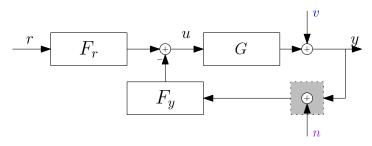
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▶ Want both $|S(i\omega)|$ and $|T(i\omega)| \ll 1$ simultanously...



Closed-loop system and sensitivity functions



Closed-loop system:

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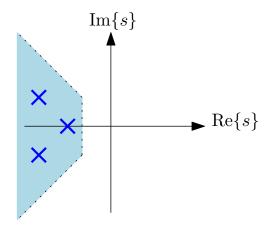
- ▶ Want both $|S(i\omega)|$ and $|T(i\omega)| \ll 1$ simultanously...
- ▶ ...but *impossible* since

$$|S(i\omega)| + |T(i\omega)| \ge |S(i\omega) + T(i\omega)| \equiv 1$$



Design trade-offs

Design of poles and zeros via F_y affects also S and T



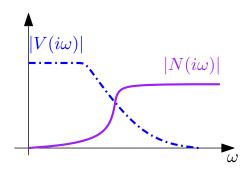


Sensitivity functions in frequency domain

Design trade-off

Example:

- ightharpoonup Disturbance v(t) with energy at low frequencies
- ▶ Noise n(t) with energy at high frequencies



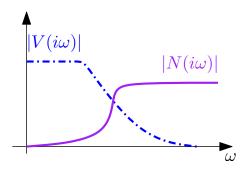


Sensitivity functions in frequency domain

Design trade-off

Example:

- $lackbox{ Disturbance }v(t)$ with energy at low frequencies
- ▶ Noise n(t) with energy at high frequencies



Typical design trade-off is then:

- ▶ low ω : $|S(i\omega)| \ll 1$ to suppress $V(i\omega)$.
- ▶ high ω : $|T(i\omega)| \ll 1$ to suppress $N(i\omega)$.



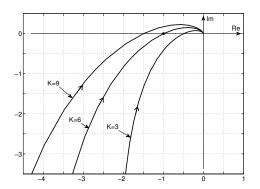
Sensitivity functions in frequency domain

Design trade-off

In addition we want Nyquist contour

$$G_o(i\omega) = F_y(i\omega)G(i\omega) = \frac{T(i\omega)}{S(i\omega)}$$

far from -1. (Cf. F6 and F7.)



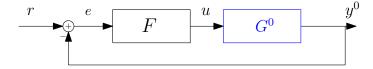


Robustness to model errors



Control systems with model errors

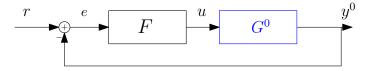
${\color{red}\mathsf{Model}}\ G \ \text{is an}\ \textit{approximation}$





Control systems with model errors

Model G is an approximation



Assume that the real system can be written as

$$G^0(s) = G(s)(1 + \Delta_G(s))$$

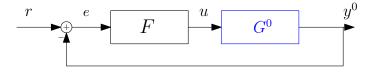
▶ The relative model error of G(s):

$$\Delta_G(s) = \frac{G^0(s) - G(s)}{G(s)}$$



Control systems with model errors

Model G is an approximation



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▶ The relative model error of G(s):

$$\Delta_G(s) = \frac{G^0(s) - G(s)}{G(s)}$$

▶ How is stability of $G_c^0(s)$ affected by unknown error $\Delta_G(s)$?



Using the complementary sensitivity function

Assume:

- 1. Controller F(s) stabilizes the assumed system G(s)
- 2. G(s) and $G^0(s)$ have same number of poles in right half-plane.
- 3. Open-loop: $F(s)G(s) \to 0$ and $F(s)G^0(s) \to 0$ where $|s| \to \infty$



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(Result 6.2) Robustness criterium

If assumptions are valid and $T(i\omega)$ fulfills

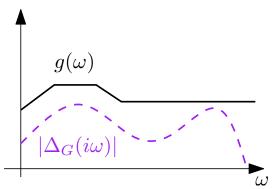
$$|T(i\omega)| < \frac{1}{|\Delta_G(i\omega)|}, \quad -\infty \le \omega \le \infty$$

 \Rightarrow the *real* closed-loop system $G_c^0(s)$ is also stable!



Bounding the model errors

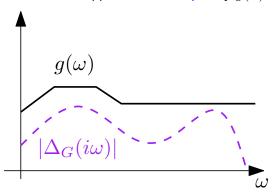
 $\Delta_G(i\omega)$ is unknown but suppose we can cap it by $g(\omega) > |\Delta_G(i\omega)|$





Bounding the model errors

 $\Delta_G(i\omega)$ is unknown but suppose we can cap it by $g(\omega) > |\Delta_G(i\omega)|$



$$|T(i\omega)| < \frac{1}{g(\omega)} < \frac{1}{|\Delta_G(i\omega)|}$$

 \Rightarrow real closed-loop system $G_c^0(s)$ is also stable



Summary and recap

- Sensitivity with respect to disturbances and noise
- Sensitivity functions and their impact on control
- ▶ Robustness with respect to model errors
- ▶ Robustness criterion in the frequency domain