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## FRNT05 Nonlinear Control Systems and Servo Systems

# Lecture 14: Course summary

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# Outline

- Examples

# Equilibrium points and Limit Cycles

$$\dot{x} = f(x)$$

- Find equilibrium points
- Given a trajectory show that it is a limit cycle
- Classify equilibrium points
- Stability of limit cycle

$$f(x^*) = 0$$

Let  $x^*(t)$  a periodic trajectory independent of initial condition

$$\dot{x}^*(t) = f(x^*(t))$$

$$J_f = \left[ \frac{\partial f}{\partial x} \right]_{x=x^*(t)}$$

$$J_f = \left[ \frac{\partial f}{\partial x} \right]_{x=x^*}$$

check the eigenvalues and classify according the classification of equilibriums in linear systems

Now  $J_f$  is function of time  
Stability can be checked by examining the eigenvalues of  $J_f + J_f^T$

For limit cycle stability check you can also change coordinates to  $r, \theta$  and then linearize the system



# Existence of limit cycles – Describing Function Analysis

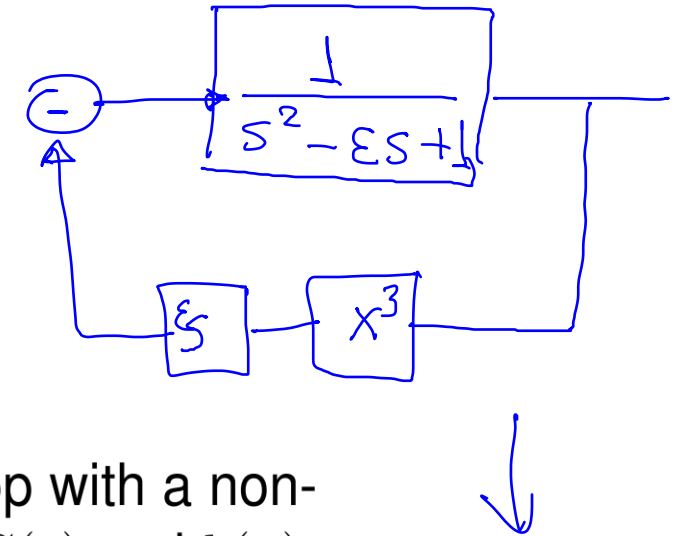
Consider a form of the van der Pol equation:

$$\ddot{x} + \varepsilon(3x^2 - 1)\dot{x} + x = 0$$

$$\Rightarrow \ddot{x} - \varepsilon \dot{x} + x = \varepsilon \underbrace{3x^2 \dot{x}}$$

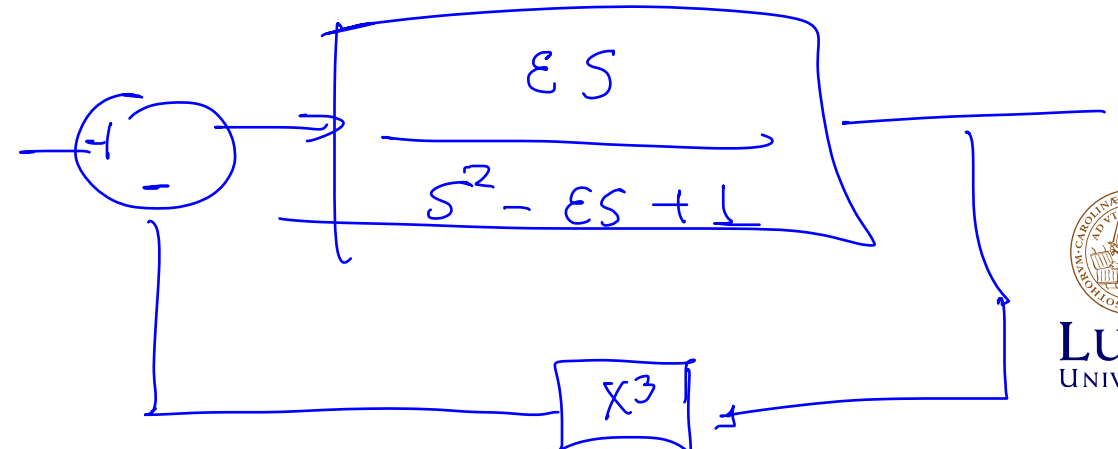
$$\Rightarrow \ddot{x} - \varepsilon \dot{x} + x = -\varepsilon \frac{d}{dt}(x^3)$$

Express the system as a transfer function  $G(s)$  in the forward loop with a non-linear feedback through a static nonlinearity  $h(x)$ . Find explicitly  $G(s)$  and  $h(x)$ .



The TF has two poles with positive real part.

# OL unstable = 2



# Existence of limit cycles – Describing Function Analysis

Consider a form of the van der Pol equation:

$$\ddot{x} + \varepsilon(3x^2 - 1)\dot{x} + x = 0$$

$$\#C_{\text{unstable}} = \#O_{\text{unstable}} - \# \text{encirclements}$$

if "out of" the circle  $\# \text{encirclements} = 0$

$$\#C_{\text{unstable}} = 2 \text{ (unstable)}$$

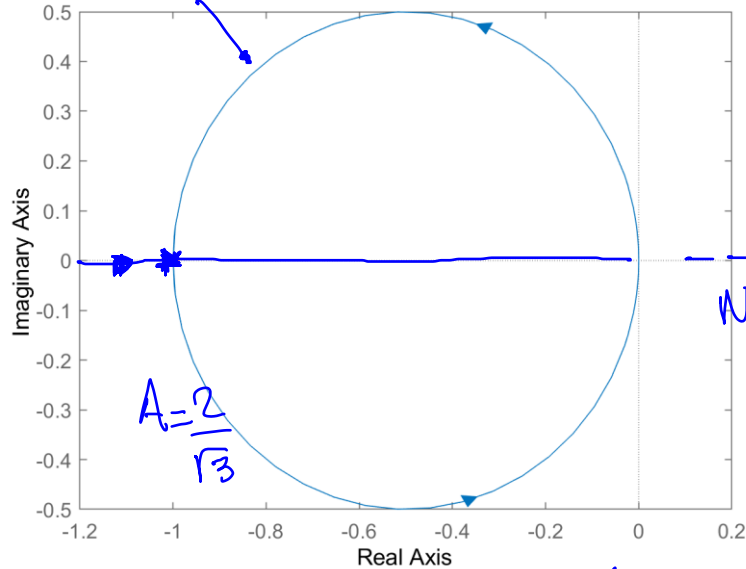
if "in the" circle  $\# \text{encirclements} = 2$

This is in fact the van der Pol oscillator that generates limit cycles.

$$\#C_{\text{unstable}} = 0 \text{ (stable)}$$

Use the describing function analysis to examine the existence of a limit cycle.

① The circle is "double"  
from  $w = -\infty$  to  $w = +\infty$



$$N(A) = \frac{3A^2}{4}$$

$$\rightarrow -\frac{1}{N(A)} = -\frac{4}{3A^2} = -1 \Rightarrow A = \frac{2}{\sqrt{3}}$$

If  $A$  increases  $-\frac{1}{N(A)}$  moves towards origin.

$N(A)$  { If  $A^* = \frac{2}{\sqrt{3}}$  disturbed to the left (decreased) then unstable (out of the circle) and returns back  
If  $A^* = \frac{2}{\sqrt{3}}$  disturbed to the right (increased) then stable (in the circle) and returns back (decreases).

The predicted limit cycle is stable

# Lyapunov stability analysis

$$1. \quad V > 0 \quad \text{p.d.} \quad V(x) \quad \text{if } x=0 \quad \text{for } x \in \underline{O} \\ V(x) > 0 \quad \text{if } x \neq 0 \quad \underline{O} \in \mathbb{R}^n$$

$$\text{def. } [V < 0 \sim -V > 0 \quad \text{p.d.}]$$

$V$  radially unbounded.

$\Rightarrow$  asymptotic stability

(local)

global.

$$2. \quad -\dot{V} > 0 \quad \text{p.d.} \quad \text{for } x \in \underline{O} \quad \underline{O} \equiv \mathbb{R}^n$$

If  $\dot{V} \leq 0$  then stable equilibrium point.

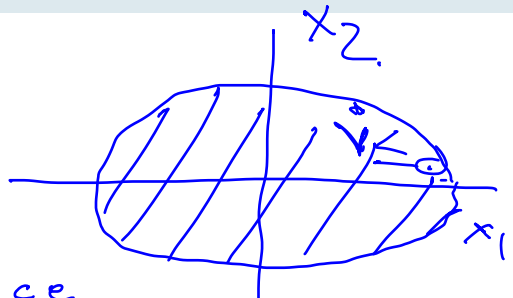
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$$\left. \begin{array}{l} \dot{V} = 0 \\ \dot{x} = f(x) \end{array} \right\} \Rightarrow \boxed{x=0}$$

# Lyapunov stability analysis

$$\begin{cases} \dot{x}_1 = \frac{1}{a}x_2 \\ \dot{x}_2 = -bx_1 - x_2(1 - a^2x_1^2 - x_2^2) \end{cases}$$

Here the actual region of attraction is  $V < 1$  since  $V = 1$  is an invariant set [an unstable limit cycle]



Show that the origin and the ellipse  $a^2x_1^2 + x_2^2 = 1$  are invariant sets for  $b = a$

Choose a Lyapunov function to show that the origin is a locally asymptotical stable equilibrium point.

Inspired by the first question we choose  $V = a^2x_1^2 + x_2^2 > 0$  p.d.

What is the region of attraction?

$$\dot{V} = -x_2^2(1 - a^2x_1^2 - x_2^2)$$

If  $x \in \mathcal{O}_1 \equiv \{x \in \mathbb{R}^2, V < 1\}$  in the ellipse

$$\dot{V} = -\varepsilon x_2^2 \leq 0 \text{ (Not negative definite)}$$

In  $\mathcal{O}_1$   $M = \{\text{origin}\}$  for  $x \rightarrow 0$   
(take  $x_2 = 0 \Rightarrow \dot{x}_2 = 0 \Rightarrow x_1 = 0$ )

LaSalle

A region of the form  $\mathcal{O}_1 = \{V < 1\}$  is an estimate of the RA.

# Lyapunov stability analysis

$$\begin{cases} \dot{x}_1 = \frac{1}{a}x_2 \\ \dot{x}_2 = -bx_1 - x_2(1 - a^2x_1^2 - x_2^2) \end{cases}$$

$(0,0)$

Show that the origin and the ellipse  $a^2x_1^2 + x_2^2 = 1$  are invariant sets for  $b = a$

Origin  
For  $x_1 = x_2 = 0$  we get  $\dot{x}_1 = 0, \dot{x}_2 = 0$

ellipse

$$\begin{aligned} \phi &= a^2x_1^2 + x_2^2 - 1 \\ \dot{\phi} &= \frac{d\phi}{dt} = 2a^2x_1\dot{x}_1 + 2x_2\dot{x}_2 = 2a^2x_1\left(\frac{1}{a}x_2\right) + 2x_2(-bx_1 - x_2(1 - a^2x_1^2 - x_2^2)) \\ &= 2ax_1x_2 - 2bx_2x_1 - 2x_2^2(1 - a^2x_1^2 - x_2^2) \end{aligned}$$

for  $b = a$

$$= x_2^2(a^2x_1^2 + x_2^2 - 1)$$

For  $\phi = 0$  we get  $\dot{\phi} = 0$  i.e.  $\phi(t) = \phi(0) = 0 \quad \forall t$

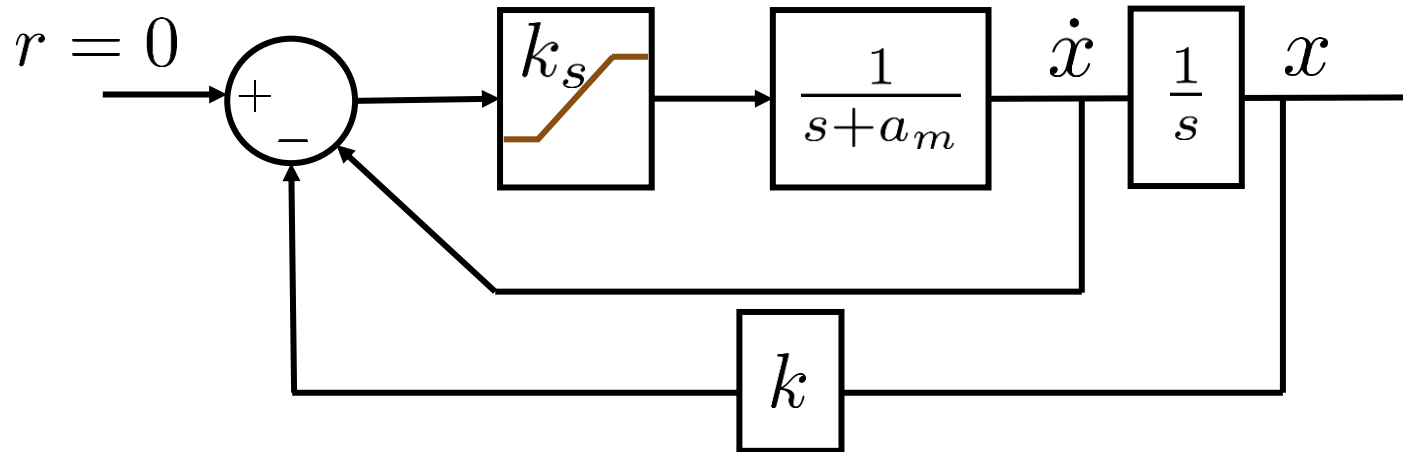
invariant  
similar to what we did for equilibrium point (origin)





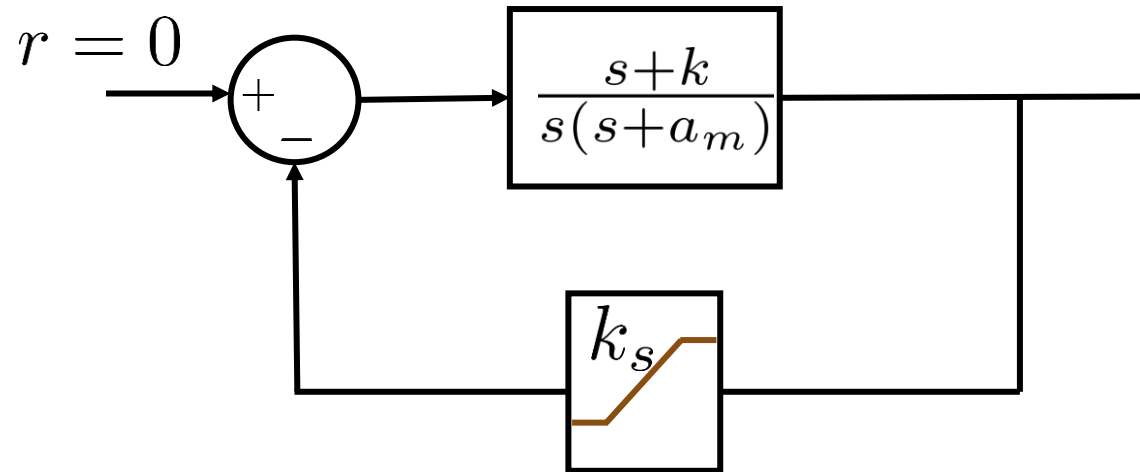
# BIBO – Circle Criterion etc.

A motor is controlled using position and velocity feedback combined in a P-controller with gain  $k_s$ . A gain  $k$  is used as a weight for the position feedback. The input signal is saturated due to input torque limitations. In particular  $u = -k_s(\dot{x} + kx)$  if  $-1 < u < 1$ , otherwise  $u$  is saturated to  $-1$  or  $+1$  depending on the signum of  $\dot{x} + kx$ . Use the circle criterion to study the asymptotic stability of the origin.



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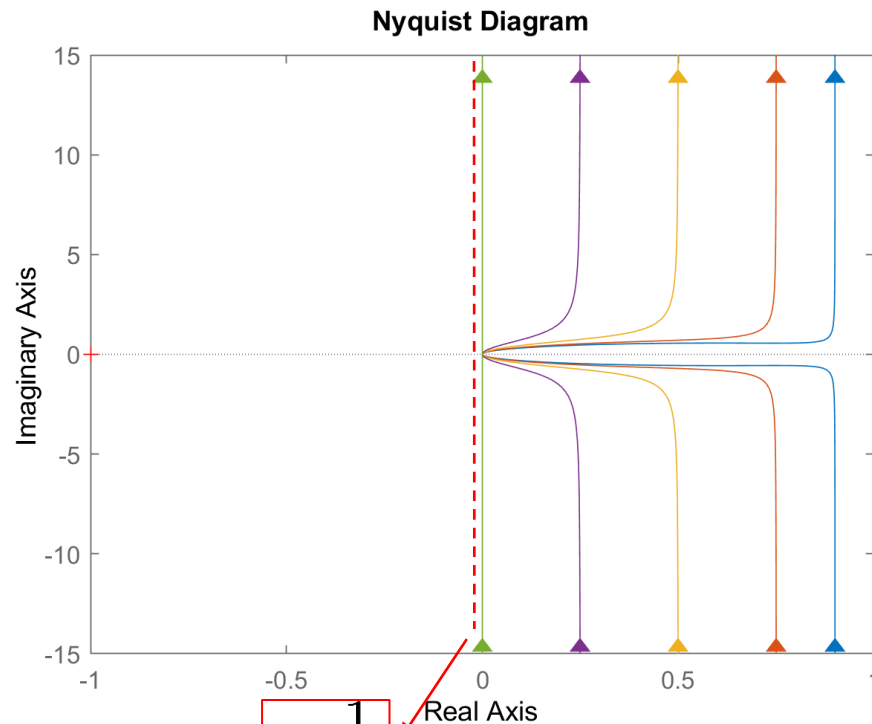


$$G(s) = \frac{s+k}{s(s+a_m)}$$

$$G(j\omega) = \frac{j\omega+k}{-\omega^2+j\omega a_m} \Rightarrow \operatorname{Re}[G(j\omega)] = \frac{a_m-k}{\omega^2+a_m^2}$$

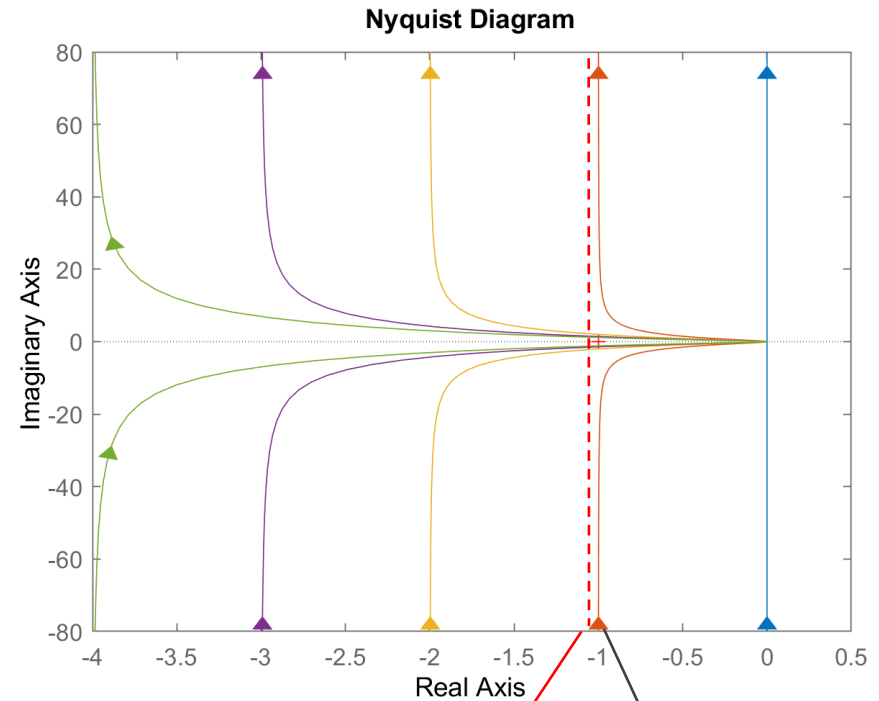
# Circle Criterion

$$a_m > k \quad \text{Nyquist } G(s) = \frac{s+k}{s(s+a_m)} \quad k > a_m$$



You could check the conditions for strictly positive real functions and get the result without a Nyquist graph.

$k_s$  arbitrarily large



$$k_s < \frac{a_m^2}{k - a_m}$$

# Nonlinear Control Design

(b)  $V$  p.d. for  $\alpha, b > 0$  positive constant

$$\begin{cases} \dot{x}_1 = -x_1 + \theta x_1^2 x_2 \\ \dot{x}_2 = u \end{cases}, \theta \text{ positive constant}$$

$$\begin{aligned} \dot{V} &= \alpha x_1 \dot{x}_1 + b x_2 \dot{x}_2 = \\ &= \underbrace{-\alpha x_1^2}_{\text{negative}} + \underbrace{\alpha \theta x_1^3 x_2}_{\text{positive}} + b x_2 u \end{aligned}$$

$$u = -\frac{\alpha}{b} \theta x_1^3 - k x_2$$

(a) Assume that  $x_1$  is not measurable and thus cannot be used for control. Use the function  $V = \frac{1}{2}(\alpha x_1^2 + b x_2^2)$  to show that linear feedback of  $x_2$  can achieve local asymptotic stability of the origin.

$$\begin{aligned} \dot{V} &= -\alpha x_1^2 - k b x_2^2 \\ \dot{V} &< 0 \end{aligned}$$

(b) Assume full state feedback can be used. Derive a controller that can achieve global asymptotic stability of the origin? Is the stability property exponential? \*

(c)  $\alpha, b$  are free parameters

(c) Is your controller robust to uncertainty in the parameter  $\theta$ ? choose  $\frac{\alpha}{b} = \frac{\epsilon}{\theta}$  where  $\epsilon$  is a

$$(*) \min(\alpha, kb) \|x\|^2 \leq V \leq \max(\alpha, b) \|x\|^2$$

$$\dot{V} \leq -\min(\alpha, kb) \|x\|^2$$

$\Rightarrow$  Exponential stability

Then  $u = -\epsilon x_1^3 - k x_2$  independent of  $\theta$