

Lecture 4: System Responses of First-Order and Second-Order Systems

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Homework 2

- Problems 4.5 (a)-(d) and (f), 5.4, 5.6 (a)-(c), and 5.11 in the text book
- Due 1/26 Monday

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Some terms in control systems

- **Compensator:** another name of controller in some applications of control systems
- **Regulator:** a type of control systems used to maintain a physical variable at some constant value in the presence of disturbances
- **Servomechanism:** a type of control systems used to follow, or track, some desired time function
- **Actuator:** [a part of plant or not?]

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Review of last lecture

- System modeling
 - Transfer functions

Questions:

- (1) What type of systems can be characterized by transfer functions?
- (2) How to find out the transfer function of a system?

Exercise: Find out the transfer functions of the following systems:

$$(1) \quad I \frac{d^2 y(t)}{dt^2} + B \frac{dy(t)}{dt} + Ky(t) = x(t)$$

$$(2) \quad y(t) = x(t-T)u(t-T)$$

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Review of last lecture

- System modeling
 - Transfer functions

Exercise: Find out the relation between u and y :

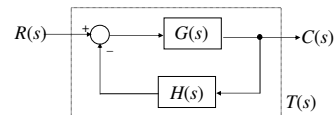
$$I \frac{d^2 y(t)}{dt^2} + B \frac{dy(t)}{dt} + Ky(t) = \frac{dx(t)}{dt} + x(t)$$

$$M \frac{d^2 x(t)}{dt^2} + Dx(t) = u(t)$$

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Review of last lecture

- System modeling
- Block diagrams and signal flow graphs
 - Finding system transfer functions involves solving simultaneously algebra equations



$$T(s) = \frac{\text{Gain of the feedforward path}}{1 - \text{Gain of the loop}} = \frac{G(s)}{1 - (-1)G(s)H(s)} = \frac{G(s)}{1 + G(s)H(s)}$$

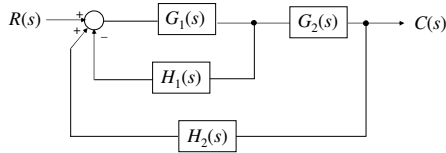
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Review of last lecture

• System modeling

- Block diagrams and signal flow graphs

Exercise: Find out the transfer function of the following system:



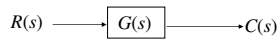
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Outline of this lecture

- An exercise
- General consideration on system responses
- Time response of first-order systems
- Time response of second-order systems
- Time response specifications in design
- Frequency response of systems

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An exercise



- Find time responses $c(t)$ for

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

- (i) $r(t) = \delta(t)$; (ii) $r(t) = u(t)$;
- (iii) $r(t) = t$; (iv) $r(t) = A \cos \omega t$.

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General considerations on system responses

- Why do we emphasize first-order and second-order systems?
 - Higher-order systems can be considered to be sum of the responses of first- and second-order systems

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General considerations on system responses

• Why we emphasize first-order and second-order systems?

- Common input signals under investigation
 - Step function
 - Ramp function
 - Sinusoidal function (frequency response)

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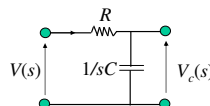
Time response of first-order systems

- First-order systems

$$G(s) = \frac{C(s)}{R(s)} = \frac{b_0}{s + a_0} = \frac{K}{\tau s + 1}$$

↖ dc gain
↘ Time constant

– An example:



$$G(s) = \frac{V_c(s)}{V(s)} = \frac{1/(Cs)}{R + 1/(Cs)} = \frac{1}{RCs + 1}$$

Question: What does this circuit often used for?

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Time response of first-order systems

- First-order systems

$$G(s) = \frac{C(s)}{R(s)} = \frac{b_0}{s + a_0} = \frac{K}{\tau s + 1}$$

- An example

- Initial conditions

$$\left(s + \frac{1}{\tau}\right)C(s) = \frac{K}{\tau}R(s) \quad \longrightarrow \quad \frac{dc(t)}{dt} + \frac{1}{\tau}c(t) = \frac{K}{\tau}r(t)$$

With zero initial condition

$$C(s) = \frac{c(0)}{s + (1/\tau)} + \frac{K}{\tau s + 1}R(s) \quad \longleftarrow \quad sC(s) - c(0) + \frac{1}{\tau}C(s) = \frac{K}{\tau}R(s)$$

$$= \frac{K}{\tau s + 1} \left(R(s) + c(0) \frac{\tau}{K} \right) \quad \longrightarrow \quad \text{Initial condition is equivalent to an input of impulse function}$$

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Time response of first-order systems

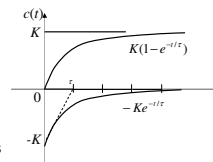
- First-order systems $G(s) = \frac{C(s)}{R(s)} = \frac{K}{\tau s + 1}$

- Step response

$$R(s) = 1/s,$$

$$C(s) = \frac{1}{s} \frac{K/\tau}{s + 1/\tau} = \frac{K}{s} - \frac{K}{s + 1/\tau},$$

$$c(t) = K(1 - e^{-t/\tau}), \quad t > 0$$



The limit of $c(t)$ as t goes to infinity is called the **final value**, or **steady-state value** of the response.

The parameter τ is called **time constant**; we may consider an exponential term to be zero after **four** time constants.

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Time response of first-order systems

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- Step response

$$R(s) = 1/s,$$

$$C(s) = \frac{1}{s} \frac{K/\tau}{s + 1/\tau} = \frac{K}{s} - \frac{K}{s + 1/\tau}$$

$$c(t) = K - Ke^{-t/\tau}, \quad t > 0$$

Forced response or steady-state response Natural response or transient response

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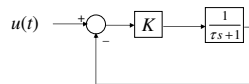
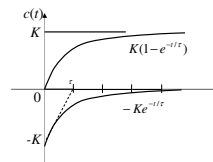
Time response of first-order systems

- First-order systems $G(s) = \frac{C(s)}{R(s)} = \frac{K}{\tau s + 1}$

- Step response

$$c(t) = K(1 - e^{-t/\tau}), \quad t > 0$$

- An example: realizing fast step response with a simple feedback controller



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Time response of first-order systems

- First-order systems $G(s) = \frac{C(s)}{R(s)} = \frac{K}{\tau s + 1}$

- Step response

- System dc gain

- The system dc gain is the steady-state gain to a constant input for the case the output has a final value, and it is equal to the system transfer function evaluated at $s = 0$ (why?)

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Time response of first-order systems

- First-order systems $G(s) = \frac{C(s)}{R(s)} = \frac{K}{\tau s + 1}$

- Step response
- System dc gain

- Ramp response

$$R(s) = 1/s^2,$$

$$C(s) = \frac{1}{s^2} \frac{K/\tau}{s + 1/\tau} = \frac{K}{s^2} - \frac{K\tau}{s} + \frac{K\tau}{s + 1/\tau},$$

$$c(t) = Kt - K\tau + K\tau e^{-t/\tau}, \quad t > 0$$

Steady-state response

$$c_{ss}(t) = Kt - K\tau$$

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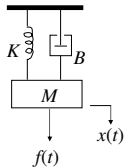
Time response of second-order systems

• Second-order systems

$$G(s) = \frac{C(s)}{R(s)} = \frac{b_0}{s^2 + a_1s + a_0} = \frac{\omega_n^2}{s^2 + 2\zeta\omega_n s + \omega_n^2}$$

Natural frequency
Damping ratio

– An example:



$$M \frac{d^2x}{dt^2} = f(t) - B \frac{dx}{dt} - Kx$$

$$G(s) = \frac{X(s)}{F(s)} = \frac{1}{Ms^2 + Bs + K}$$

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Time response of second-order systems

• Second-order systems $G(s) = \frac{\omega_n^2}{s^2 + 2\zeta\omega_n s + \omega_n^2}$

• Step response

– Case 1: $\zeta < 1$ (underdamped), including $\zeta = 0$ (undamped)

$$c(t) = 1 - \frac{1}{\beta} e^{-\zeta\omega_n t} \sin(\beta\omega_n t + \theta),$$

where $\beta = \sqrt{1 - \zeta^2}$

– Case 2: $\zeta > 1$ (overdamped)

$$c(t) = 1 + k_1 e^{-t/\tau_1} + k_2 e^{-t/\tau_2},$$

where $\tau_{1,2} = 1 / (\zeta\omega_n \pm \omega_n \sqrt{\zeta^2 - 1})$

– Case 3: $\zeta = 1$ (critically damped)

$$c(t) = 1 + k_1 e^{-t/\tau} + k_2 t e^{-t/\tau},$$

where $\tau = 1 / \omega_n$

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Time response of second-order systems

• Second-order systems $G(s) = \frac{\omega_n^2}{s^2 + 2\zeta\omega_n s + \omega_n^2}$

• Step response

Case 1: $\zeta < 1$ (underdamped)

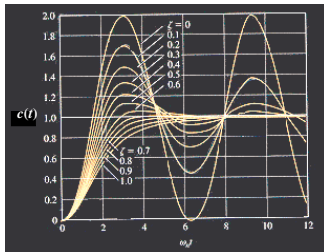
$$c(t) = 1 - \frac{1}{\beta} e^{-\zeta\omega_n t} \sin(\beta\omega_n t + \theta),$$

Case 2: $\zeta > 1$ (overdamped)

$$c(t) = 1 + k_1 e^{-t/\tau_1} + k_2 e^{-t/\tau_2},$$

Case 3: $\zeta = 1$ (critically damped)

$$c(t) = 1 + k_1 e^{-t/\tau} + k_2 t e^{-t/\tau},$$



Examples of underdamped, overdamped, and critically damped responses:

- (1) An animation [\[refer to the mov file\]](#)
- (2) Heavy public doors with dashpots
- (3) An example of sound 🗣️

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Time response of second-order systems

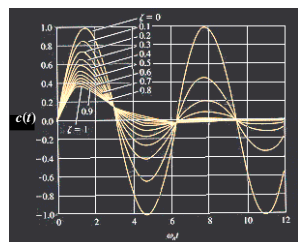
• Second-order systems $G(s) = \frac{\omega_n^2}{s^2 + 2\zeta\omega_n s + \omega_n^2}$

• Step response

- Case 1
- Case 2
- Case 3

– Initial condition and impulse response

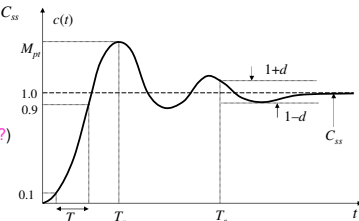
The initial condition excitation of higher-order systems **cannot** be modeled as simply as that of the first-order system; however, the impulse response of any system **does** give an indication of the nature of the initial-condition response, and thus the transient response



Time response of specifications in design

• Some parameters

- Rise time, T_r
- Peak value of the step response, M_{pt} ; time to reach it, T_p (how to calculate T_p ?)
- Steady state value, C_{ss}
- Percent overshoot, $\frac{M_{pt} - C_{ss}}{C_{ss}} \times 100$
- Settling time, T_s (how to calculate T_s ?)



Time response of specifications in design

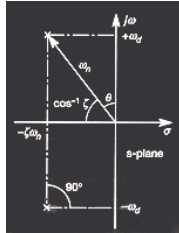
• Some parameters

• Time response and pole locations

- The settling time is inversely related to the real part of the poles (the speed of response is increased by moving the poles to the left in the s-plane)

$$T_s = k\tau = \frac{k}{\zeta\omega_n}$$

- Decreasing the angle $\cos^{-1}\zeta$ (increasing ζ) reduces the percent overshoot



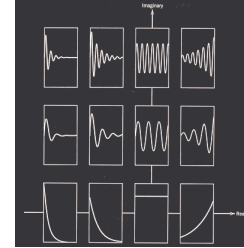
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Time response of specifications in design

• Some parameters

• Time response and pole locations

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This picture shows how changing pole locations in the s-plane affects responses

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Frequency response of systems

• Frequency response: steady-state response of systems to sinusoidal inputs

$$r(t) = A \cos \omega_1 t, \quad R(s) = \frac{As}{s^2 + \omega_1^2}, \quad \text{Assume that } \lim_{t \rightarrow \infty} c_s(t) = 0$$

$$C(s) = G(s)R(s) = \frac{k_1}{s - j\omega_1} + \frac{k_2}{s + j\omega_1} + C_s(s)$$

$$k_1 = \frac{1}{2}AG(j\omega_1), \quad k_2 = \frac{1}{2}AG(-j\omega_1), \quad G(j\omega_1) = |G(j\omega_1)|e^{j\phi(\omega_1)}$$

$$c_{ss}(t) = k_1 e^{j\omega_1 t} + k_2 e^{-j\omega_1 t} = A |G(j\omega_1)| \frac{e^{j(\omega_1 t + \phi(\omega_1))} + e^{-j(\omega_1 t + \phi(\omega_1))}}{2} = A |G(j\omega_1)| \cos(\omega_1 t + \phi(\omega_1))$$

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Frequency response of systems

• Frequency response: steady-state response of systems to sinusoidal inputs

$$r(t) = A \cos \omega_1 t, \quad G(j\omega_1) = |G(j\omega_1)|e^{j\phi(\omega_1)}$$

$$c_{ss}(t) = A |G(j\omega_1)| \cos(\omega_1 t + \phi(\omega_1))$$

- The steady-state gain of a system for a sinusoidal input is the **magnitude** of the transfer function evaluation at $s = j\omega_1$, and the **phase shift** of the output sinusoid relative to the input sinusoid is the angle of $G(j\omega_1)$

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Frequency response of systems

• Frequency response: steady-state response of systems to sinusoidal inputs

- The steady-state gain of a system for a sinusoidal input is the **magnitude** of the transfer function evaluation at $s = j\omega_1$, and the **phase shift** of the output sinusoid relative to the input sinusoid is the angle of $G(j\omega_1)$

- $G(j\omega)$ is defined as the **frequency response function**

$$G(j\omega) = |G(j\omega)|e^{j\phi(\omega)}$$

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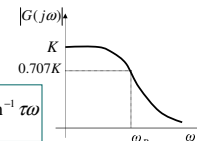
Frequency response of systems

• Frequency response: steady-state response of systems to sinusoidal inputs

• Frequency response of first-order systems

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

$$|G(j\omega)| = \frac{K}{(1 + \tau^2 \omega^2)^{1/2}}, \quad \phi(\omega) = -\tan^{-1} \tau \omega$$



- **System bandwidth**, ω_B : The frequency at which the gain is equal to $1/\sqrt{2}$ (approximately 0.707) times the gain at very low frequencies

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Frequency response of systems

- Frequency response: steady-state response of systems to sinusoidal inputs
- Frequency response of first-order systems

• Frequency response of second-order systems

$$G(s) = \frac{\omega_n^2}{s^2 + 2\zeta\omega_n s + \omega_n^2} = \frac{1}{(s/\omega_n)^2 + 2\zeta(s/\omega_n) + 1}$$

$$G(j\omega) = \frac{1}{[1 - (\omega/\omega_n)^2] + j2\zeta(\omega/\omega_n)}$$

$$|G(j\omega)| = \frac{1}{\left[(1 - (\omega/\omega_n)^2)^2 + (2\zeta(\omega/\omega_n))^2 \right]^{1/2}}$$

Question: What will happen if $\zeta = 0$ and $\omega = \omega_n$?

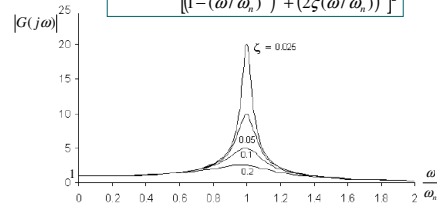
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Frequency response of systems

- Frequency response: steady-state response of systems to sinusoidal inputs
- Frequency response of first-order systems

• Frequency response of second-order systems

$$|G(j\omega)| = \frac{1}{\left[(1 - (\omega/\omega_n)^2)^2 + (2\zeta(\omega/\omega_n))^2 \right]^{1/2}}$$



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References

- C. L. Phillips and R. D. Harbor. Feedback Control Systems, 4th Edition, Prentice Hall, 2000.
- <http://www.ketchum.org/bridgecollapse.html>
- <http://www.scar.utoronto.ca/~pat/fun/movies1d.html>

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