

3 – Poles, zeros, responses



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Automatic Control



Transfer function poles

$$g(s) = b(s)/a(s)$$

$$s_i : a(s_i) = 0$$

$$g(s_i) = \infty$$

(mind zero-pole cancellation)

- subset of system poles

System poles

$$c(s) = \det(s\mathbf{I} - \mathbf{A})$$

- **eigenvalues** $\lambda_i(\mathbf{A})$
- internal dynamics, system's resonances ...
- independent on B and C matrices (i.e. sensors and actuators). Compare to transfer function poles.



Transfer function zeros

$$G(s) = b(s)/a(s)$$

$$s_i : b(s_i) = 0$$
$$g(s_i) = 0$$

(mind zero-pole cancellations)

- blocking zeros
- always input-output related
- non-minimum phase
- complications towards controls design (unstable poles/zeros)
- collocated / noncollocated control



$$q(s)/p(s) \quad p(s) = \det(s\mathbf{I} - \mathbf{A})$$

$$\begin{aligned} q(s) &= \mathbf{C} \operatorname{adj}(s\mathbf{I} - \mathbf{A})\mathbf{B} + \det(s\mathbf{I} - \mathbf{A})\mathbf{D} = \\ &= \det(s\mathbf{I} - \mathbf{A}) \left[\mathbf{C}(s\mathbf{I} - \mathbf{A})^{-1}\mathbf{B} + \mathbf{D} \right] = \det \begin{bmatrix} s\mathbf{I} - \mathbf{A} & \mathbf{B} \\ -\mathbf{C} & \mathbf{D} \end{bmatrix} \end{aligned}$$

- on top of the transfer zeros (no zeros-poles cancelled):
 - **input zeros** (=uncontrollable poles), $z_i : \operatorname{rank} \begin{bmatrix} z_i\mathbf{I} - \mathbf{A} & \mathbf{B} \end{bmatrix} < n$
 - **output zeros** (unobservable poles),

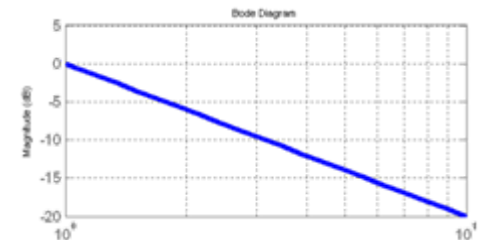
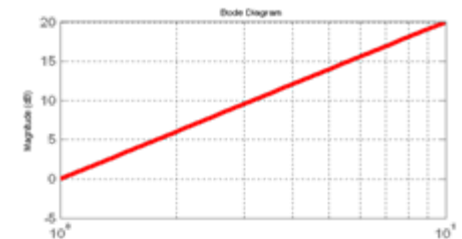
$$z_i : \operatorname{rank} \begin{bmatrix} z_i\mathbf{I} - \mathbf{A} \\ \mathbf{C} \end{bmatrix} < n$$



Poles and zeros at infinity

$$G(s) = s = \frac{s}{1} \quad \lim_{s \rightarrow \infty} G(s) = \infty$$

$$G(s) = \frac{1}{s} \quad \lim_{s \rightarrow \infty} G(s) = 0$$



- realizable systems / causal systems
- relative order
- # poles = #zeros (including those at infinity)

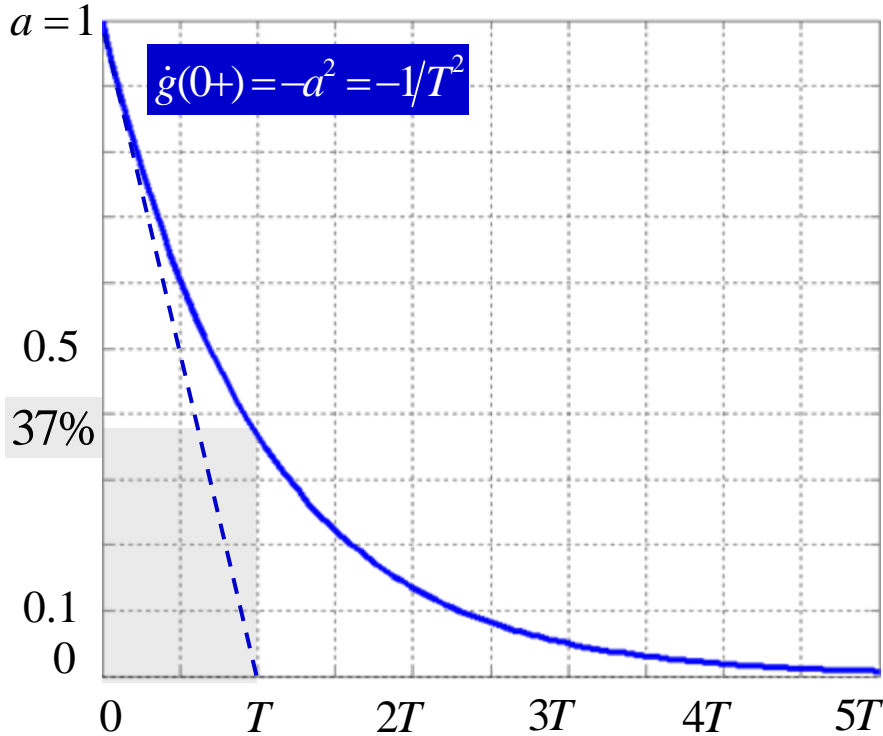


1st order system

$$G(s) = \frac{a}{s+a} = \frac{1}{1+Ts}$$

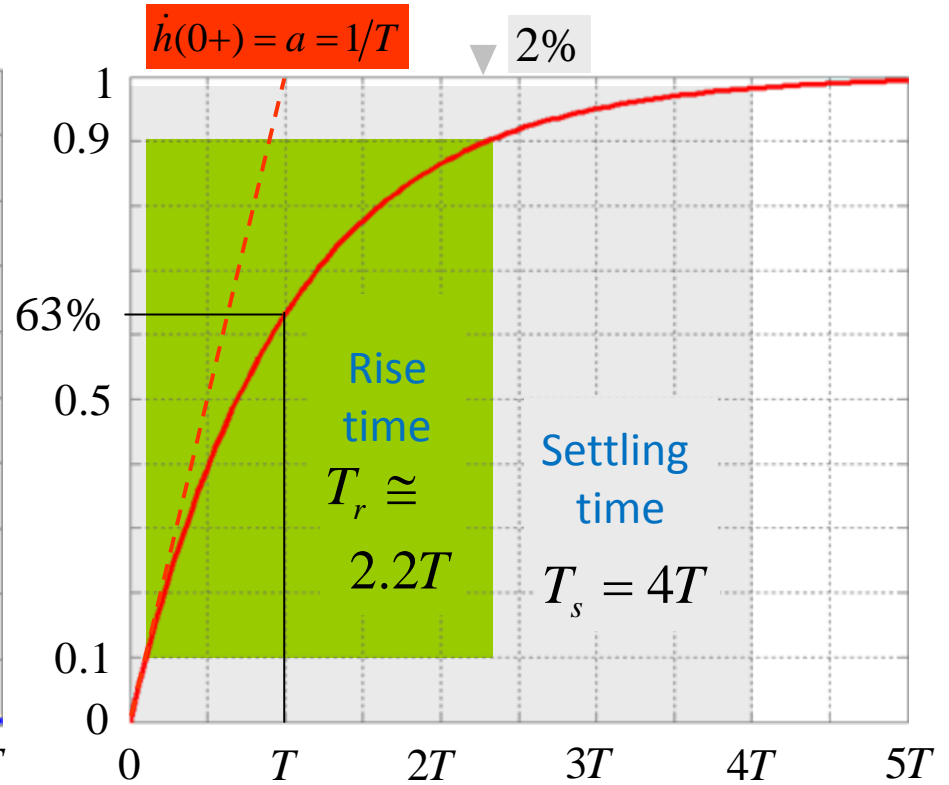
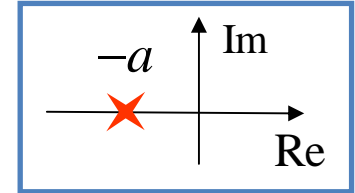
Impulse response

$$g(t) = ae^{-at} = \frac{1}{T}e^{-\frac{t}{T}}$$



Step response

$$h(t) = 1 - e^{-at} = 1 - e^{-\frac{t}{T}}$$





2nd order system

$$G(s) = \frac{b}{s^2 + as + b} \quad \begin{matrix} a \geq 0 \\ b > 0 \end{matrix}$$

$$G(s) = \frac{\omega_n^2}{s^2 + 2\zeta\omega_n s + \omega_n^2} = \frac{\omega_n^2}{(s + \sigma - j\omega_d)(s + \sigma + j\omega_d)} = \frac{\omega_n^2}{(s + \zeta\omega_n)^2 + \omega_n^2(1 - \zeta^2)} = \frac{\omega_n^2}{(s + \sigma)^2 + \omega_d^2}$$

(natural frequency)

$$\omega_n = \sqrt{b}$$

(exponential decay frequency)

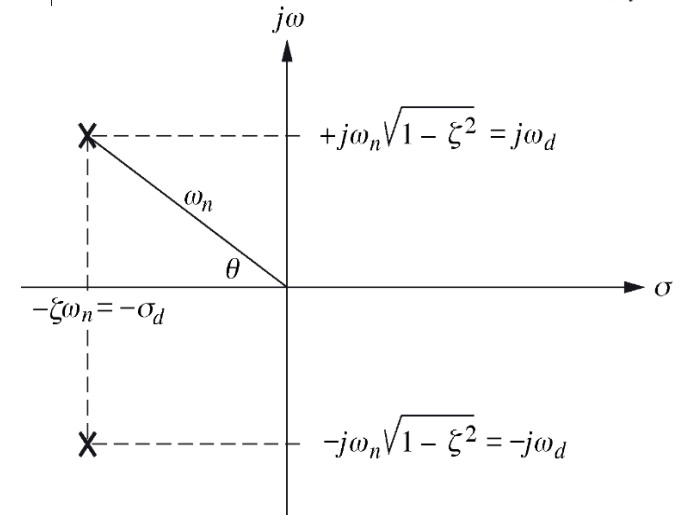
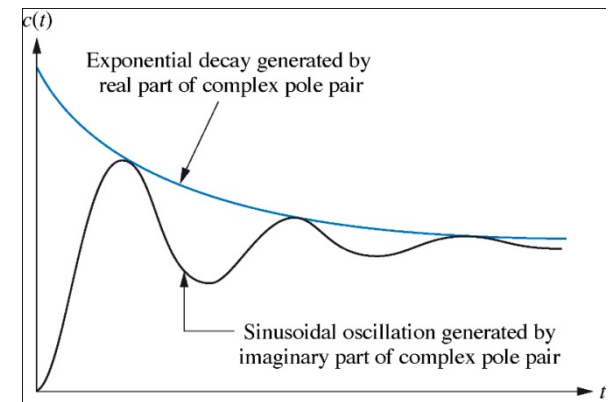
$$\sigma = a/2$$

(damping ratio)

$$\zeta = \frac{\sigma}{\omega_n} = \frac{1}{2\pi} \frac{T_n}{T_\sigma} = \frac{a/2}{\omega_n} = \cos \theta$$

(damped frequency)

$$\omega_d = \omega_n \sqrt{1 - \zeta^2} = \sqrt{b} \sqrt{1 - (a/(2\sqrt{b}))^2}$$





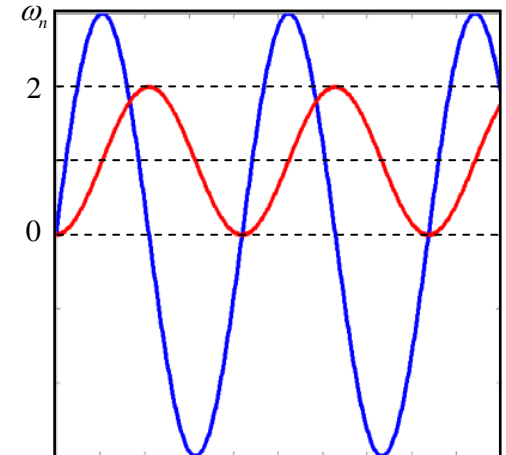
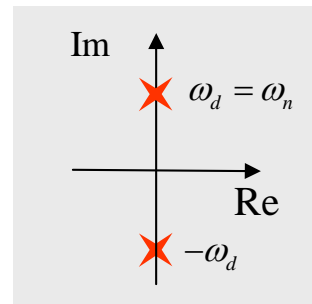
2nd order system

Undamped system $\sigma = 0, \omega_n = \omega_d, \zeta = 0$

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

$$g(t) = \omega_n \sin \omega_n t$$

$$h(t) = 1 - \cos \omega_n t$$

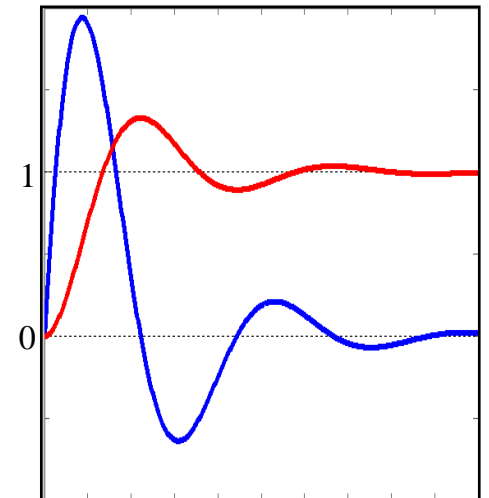
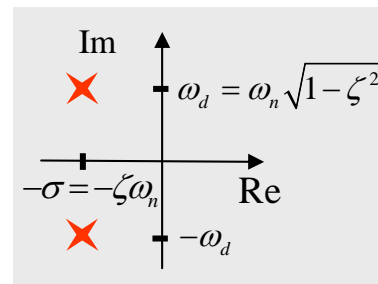


Underdamped system $|\zeta| < 1, \sigma = \zeta\omega_n, \omega_d = \omega_n\sqrt{1-\zeta^2}$

$$G(s) = \frac{\omega_n^2}{s^2 + 2\zeta\omega_n s + \omega_n^2}$$
$$= \frac{\omega_n^2}{(s + \sigma - j\omega_d)(s + \sigma + j\omega_d)}$$

$$g(t) = (\omega_n^2 / \omega_d) e^{-\sigma t} \sin \omega_d t$$

$$h(t) = 1 - e^{-\sigma t} [\cos \omega_d t + (\sigma / \omega_d) \sin \omega_d t]$$





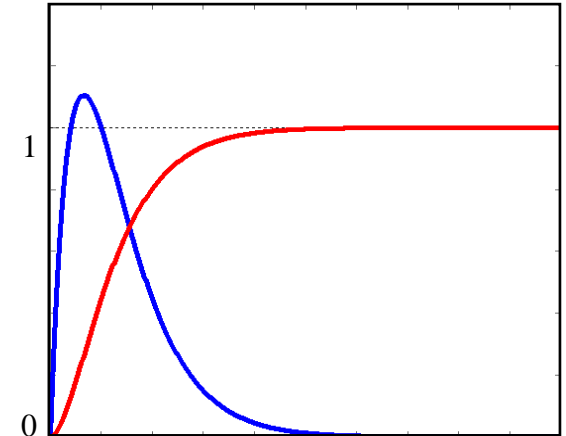
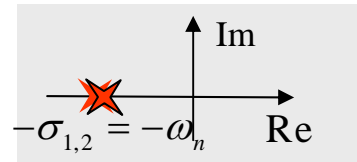
2nd order system

Critical damped system $\zeta = 1, \sigma_{1,2} = \omega_n, \omega_d = 0$

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

$$g(t) = \omega_n^2 t e^{-\omega_n t}$$

$$h(t) = 1 - e^{-\omega_n t} - \omega_n t e^{-\omega_n t}$$



Overdamped system $|\zeta| \geq 1$:

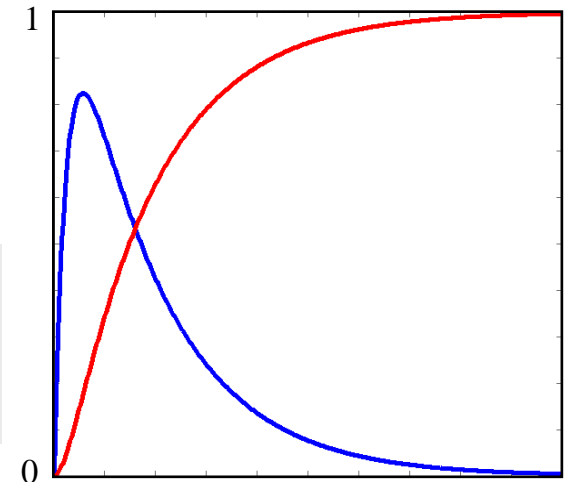
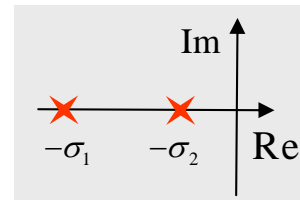
$$G(s) = \frac{\omega_n^2}{s^2 + 2\zeta\omega_n s + \omega_n^2} = \frac{\omega_n^2}{(s + \sigma_1)(s + \sigma_2)}$$

$$\sigma_1 = \zeta\omega_n + \omega_n\sqrt{\zeta^2 - 1}$$

$$\sigma_2 = \zeta\omega_n - \omega_n\sqrt{\zeta^2 - 1}$$

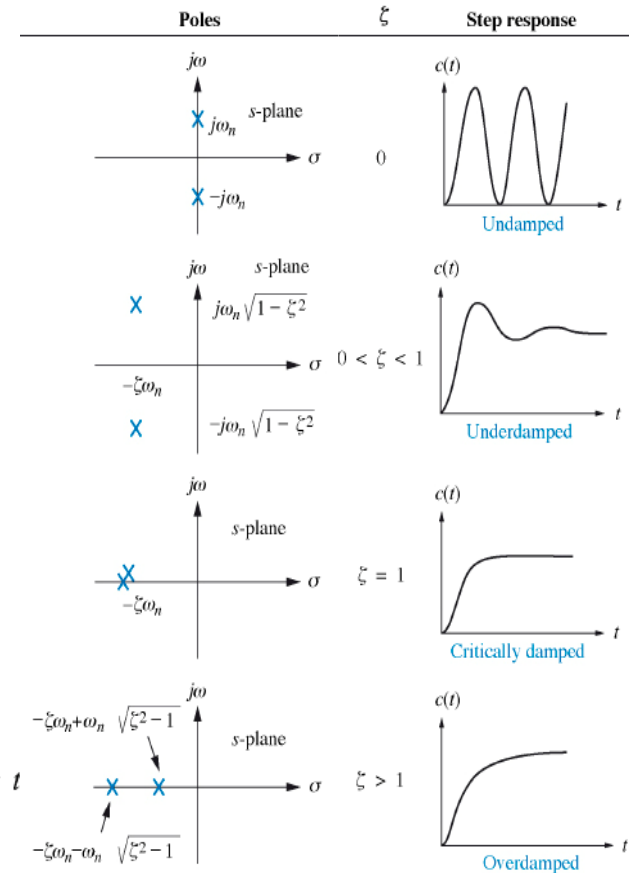
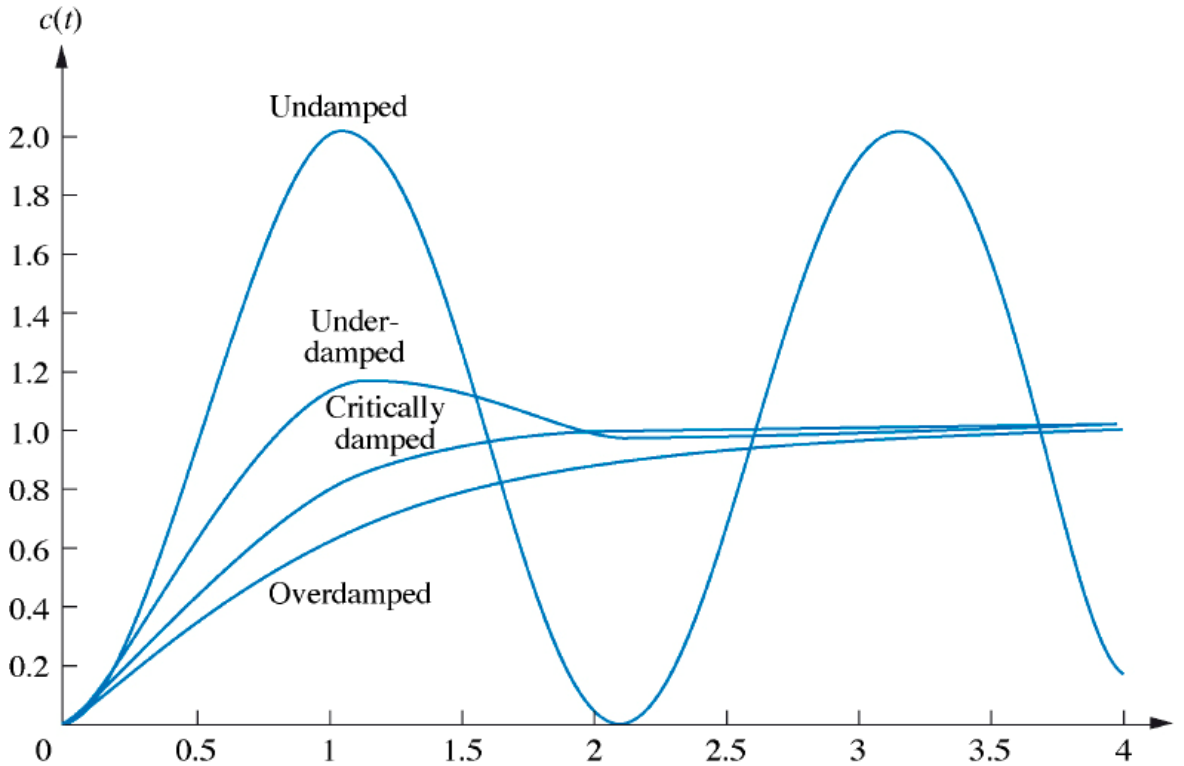
$$g(t) = \frac{\omega_n}{2\sqrt{\zeta^2 - 1}} (e^{-\sigma_2 t} - e^{-\sigma_1 t})$$

$$h(t) = \frac{\sigma_1 - \sigma_2 + \sigma_2 e^{-\sigma_1 t} - \sigma_1 e^{-\sigma_2 t}}{\sigma_1 - \sigma_2}$$





2nd order system





Underdamped 2nd order system

(settling time)

$$T_s \doteq \frac{4}{\zeta \omega_n}$$

(peek time)

$$T_p = \frac{\pi}{\omega_n \sqrt{1-\zeta^2}}$$

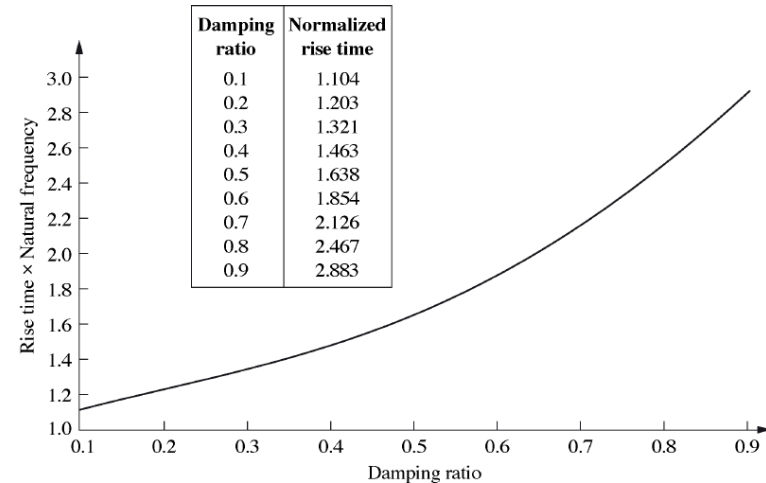
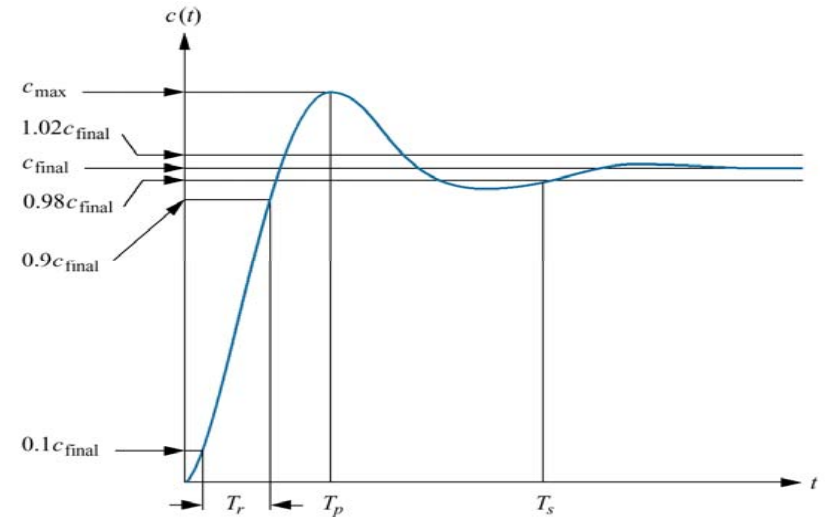
(overshoot)

$$\%OS = 100e^{-(\zeta\pi/\sqrt{1-\zeta^2})}$$

$$\zeta = \frac{-\ln(\%OS/100)}{\sqrt{\pi^2 + \ln^2(\%OS/100)}}$$

Rise time: T_r

$$T_r \approx \frac{1.8}{\omega_n}$$





Higher order systems. Dominant poles.

- 2nd order approximation
- dominant poles (least damped)

$$y(s) = \frac{bc}{s(s^2 + as + b)(s + c)} = \frac{A}{s} + \frac{Bs + C}{s^2 + as + b} + \frac{D}{s + c}$$

$$D = \frac{-b}{c^2 + b - ca}, C = \frac{ca^2 - c^2a - bc}{c^2 + b - ca}$$

$$A = 1, B = \frac{ca - c^2}{c^2 + b - ca}$$

$$c \rightarrow \infty: A = 1, B = -1, C = -a, D = 0$$

- higher-order poles, more than 5x (10x) to the left, ignored

