



NONLINEAR SYSTEMS

AUTOMATIC CONTROL, 2015

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TYPES OF NONLINEAR SYSTEMS

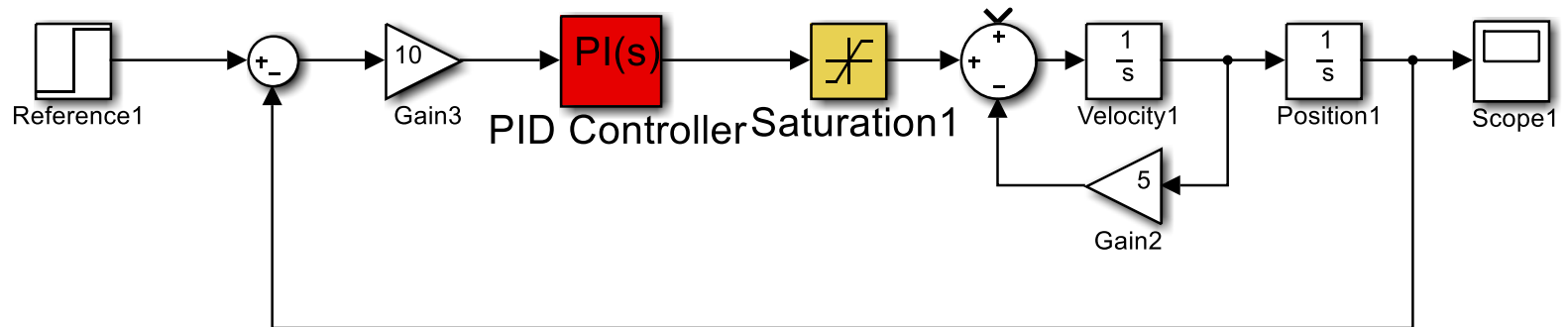
- Nonlinear systems
 - Mechanical systems with rotations - sines, cosines
 - Electric circuits – diodes, AC drives

} Usually can be dealt with using linearization
- Nonlinear control
 - Bang-bang control
 - Relay

} Simple control, complicated analysis
- Linear(ized) systems with static nonlinearity
 - Saturation, deadzone
 - Hysteresis, backlash
 - Nonlinear input characteristic

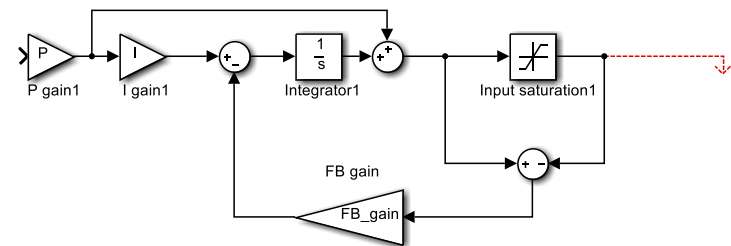
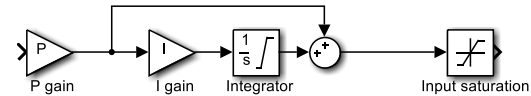
} Cannot be linearized

SIMPLE EXAMPLE – LIMITED CONTROL EFFORT AND PI



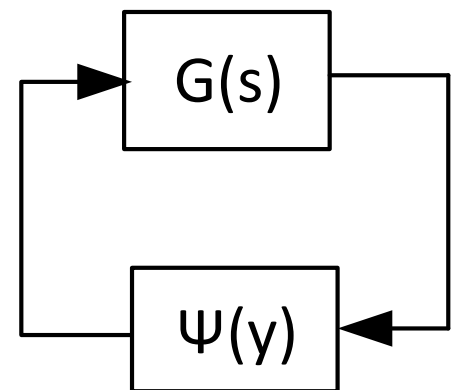
WIND-UP EFFECT

- Solution
 - Clamping – saturate the state of the
 - Feedback – back-calculation
- Always check your control effort!
- Design the P part to match the saturation.



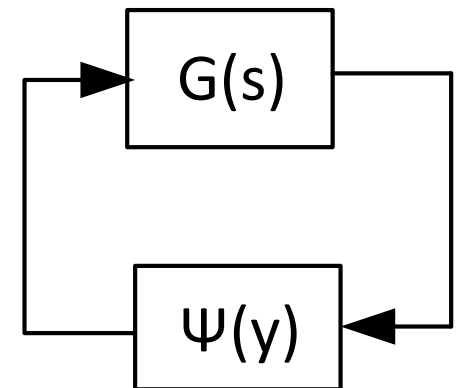
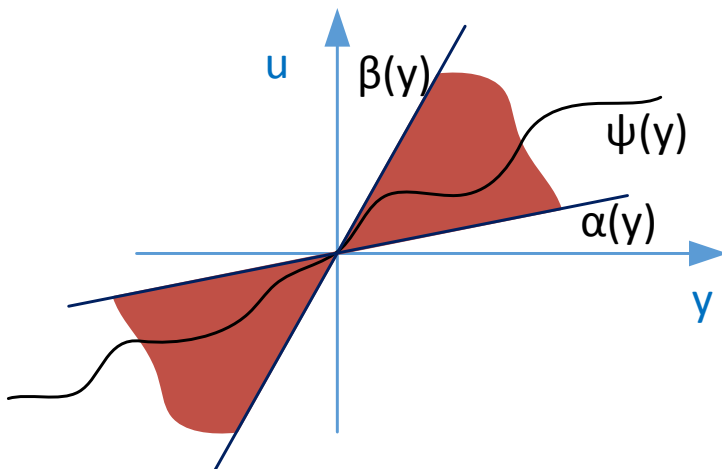
STABILITY FOR STATIC NONLINEARITIES

- Linear dynamics, static nonlinear function
- Eigenvalue criterion does not work – often system is not linearizable
- Two typical types of behavior:
 - Stability/instability – Popov criterion, circle criterion
 - Limit cycles – harmonic analysis

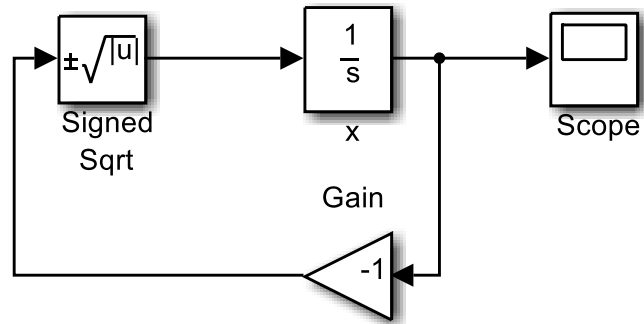


SYSTEMS WITH SECTOR NONLINEARITIES

- **Memoryless** function $u = \psi(y)$ is in the sector $[\alpha, \beta]$ if
$$\alpha y \leq \psi(y) \leq \beta y \text{ for } y > 0$$
$$\beta y \leq \psi(y) \leq \alpha y \text{ for } y \leq 0$$



EXAMPLE

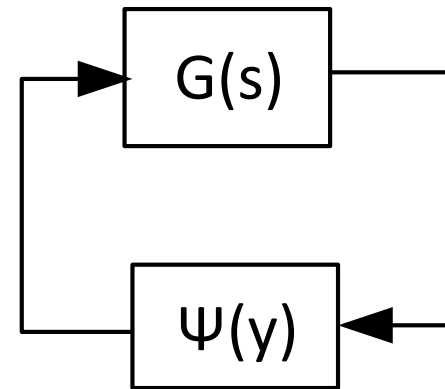


- Other examples:
 - Gain scheduling
 - Saturation + deadzone
- Does not include
 - Higher-order polynomials,
 - Exponentials, ...

POPOV CRITERION

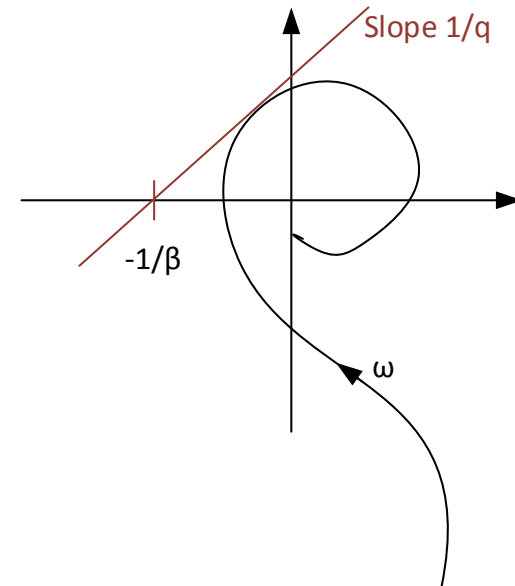
- Frequency based – modified frequency response
- Conditions for use:
 - Time invariant nonlinearity ψ in sector $[0, \beta]$
 - $\psi(0) = 0$
 - $G(s) = \frac{1}{s^n} \frac{p(s)}{q(s)}$ with $\deg(p(s)) < \deg(q(s))$
 - The poles $G(s)$ are in CLHP – left half plane or on imaginary axis
 - Marginally stable in singular case
- Popov criterion: The closed loop is absolutely stable if for ψ in $[0, \beta]$ there exists a constant q such that

$$\Re\{G(j\omega)\} - qJ\omega\Im\{G(j\omega)\} > \frac{1}{\beta}$$



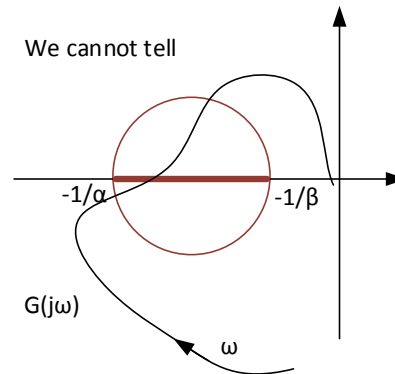
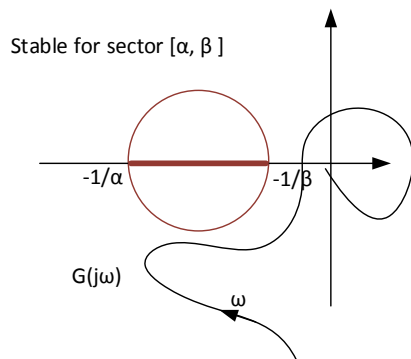
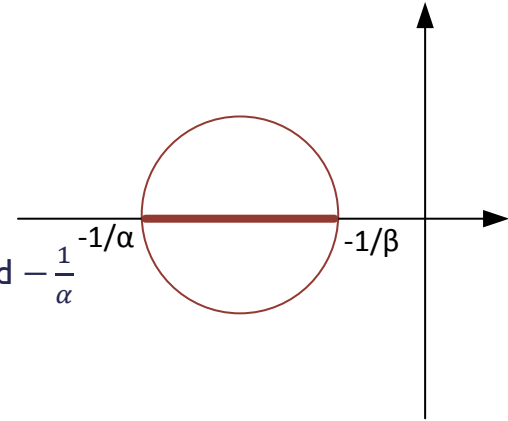
POPOV CRITERION – NOTES

- Only for time-invariant nonlinearity
- Strong result – holds for arbitrary nonlinearity in the sector
- If sector condition holds on finite interval – finite domain of stability
- Only sufficient condition!



CIRCLE CRITERION

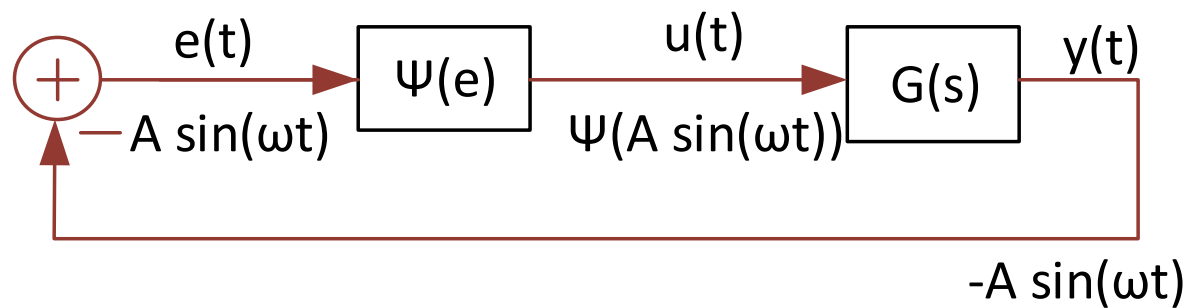
- Suitable for time-varying nonlinearity $\psi[\alpha, \beta]$
- Uses disk $D(\alpha, \beta)$ defined over the line segment on the real line between $-1/\beta$ and $-\frac{1}{\alpha}$
- Only sufficient condition
- The system is absolutely stable if either of the following holds:
 1. $0 < \alpha < \beta$: The Nyquist plot of $G(s)$ does not enter the disk and encircles it m -times. m is the number of ORHP poles
 2. $0 = \alpha < \beta$: For stable $G(s)$ the Nyquist plot stays to the right of $-1/\beta$
 3. $\alpha < 0 < \beta$: For stable $G(s)$ the Nyquist plot stays within $D(\alpha, \beta)$



DESCRIBING FUNCTION METHOD

- Also known as harmonic balance
- Tests a presence of a limit cycle
- Assumes harmonic signal in the system
- Assumptions
 - Single nonlinearity, time invariant
 - System has low-pass properties
 - Nonlinearity symmetric to the origin

DESCRIBING FUNCTIONS



- If harmonic oscillations $e(t) = A \sin(\omega t)$, then $\psi(e)$ is a periodic signal with Fourier series

$$u(t) = \frac{a_0}{2} + \sum_{k=1}^{\infty} (a_k \sin(k\omega t) + b_k \cos(k\omega t))$$

$$a_k = \frac{2}{T} \int_a^b u(t) \cos(k\omega t) dt, b_k = \frac{2}{T} \int_a^b u(t) \sin(k\omega t) dt, a_0 = 0$$

- Then $y(t) = \sum_{k=1}^{\infty} G_k (a_k \sin(k\omega t + \phi_k) + b_k \cos(k\omega t + \phi_k))$ with $G_k = |G(j\omega k)|$ and $\phi_k = \arg(G(j\omega k))$

HARMONIC BALANCE

- Due to low-pass property of $G(s)$, $y(t) = G_1(a_1 \cos(\omega t + \phi_1) + b_1 \sin(\omega t + \phi_1))$
- With $e(t) = A e^{j\omega t}$ we get $y(t) = G_1 e^{j\phi_1} e^{j\theta_1} e^{j\omega t} M_1$ and $M_1 = \sqrt{a_1^2 + b_1^2}$, $\theta_1 = \text{atan} \frac{a_1}{b_1}$
- For harmonic balance $e(t) = -y(t)$, from which follows

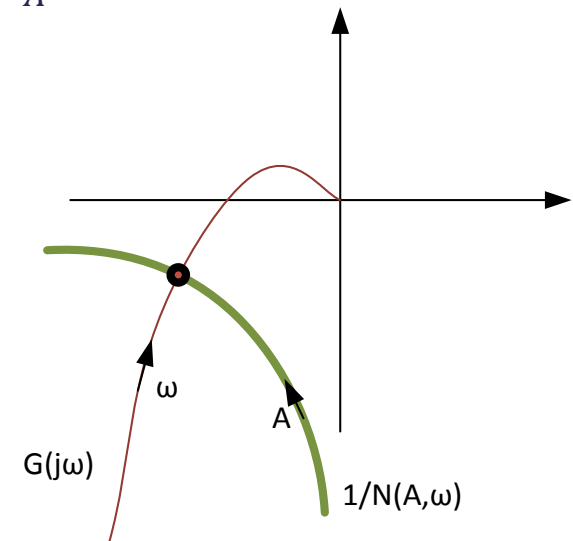
$$A e^{j\omega t} = -G_1 e^{j\phi_1} e^{j\theta_1} e^{j\omega t} M_1 \Rightarrow 1 + G_1 e^{j\theta_1} \frac{M_1}{A} e^{j\phi_1} = 0$$

- Harmonic balance equation

$$1 + G(j\omega)N(A, \omega) = 0$$

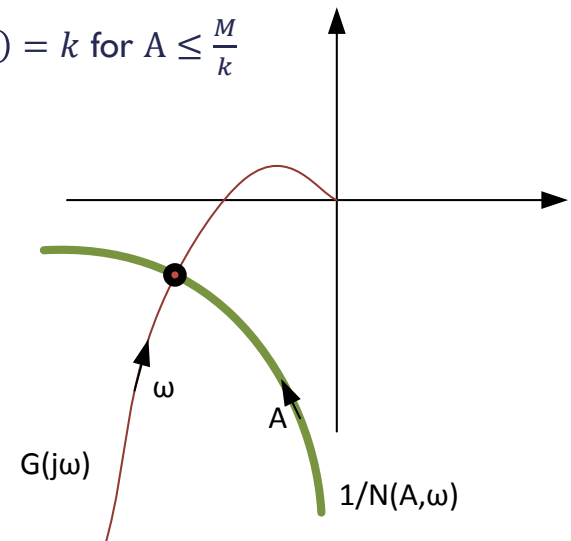
with $N(A, \omega) = \frac{1}{A}(b_1 + ja_1)$

- Graphical test using $1/N(A, \omega)$



DESCRIBING FUNCTIONS

- Signum function – Relay $N(A, \omega) = \frac{4M}{A\pi}$
- Saturation – $N(A) = \frac{2k}{\pi} \left[\arcsin\left(\frac{M}{kA}\right) + \left(\frac{M}{kA}\right) \sqrt{1 - \left(\frac{M}{kA}\right)^2} \right]$ for $A > \frac{M}{k}$ or $N(A) = k$ for $A \leq \frac{M}{k}$

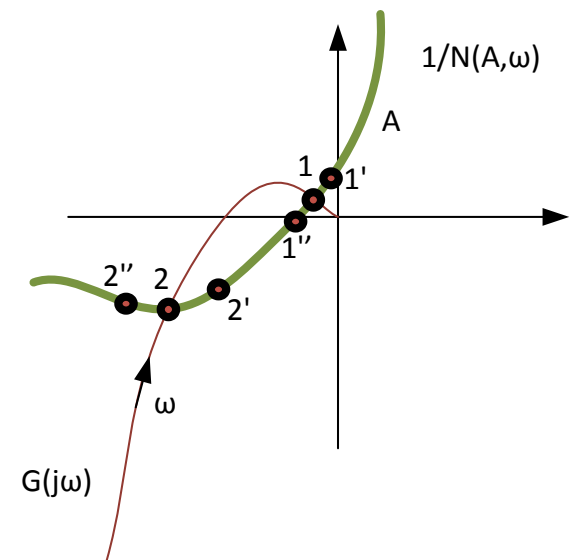


STABILITY OF LIMIT CYCLES

- Modified Nyquist criterion

$$1 + G(j\omega)N(A, \omega) = 0$$

- Points 1', 1'' can be viewed as critical points to $G(j\omega)$.
- Then apply Nyquist criterion.
- 1 is unstable: if 1 is perturbed to 1' (amplitude decreased), $G(j\omega)$ does not encircle 1' -> system is stable -> amplitude decreases further. If perturbed to 1'', system gets unstable and amplitude increases.
- 2 is stable: if 2 is perturbed to 2' (amplitude decreased), $G(j\omega)$ encircles 2' -> system is unstable -> amplitude increases and system gets back to 2. If perturbed to 2'', $G(j\omega)$ does not encircle 2'' -> system is stable -> amplitude decreases back to 2.



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3. http://www.diee.unica.it/~eusai/didattica/AnalisiSistemi2/Describing_Function_Analysis.pdf