

There are four Parts, assigned 1 point each, for a total of 4 points.

**Part I (1 point):**

A feedback system is shown in Figure 1 where  $P(s)$  is a system model and  $e^{-\tau s}$  represents transmission delay in the feedback path. The system transfer function can be fairly accurately

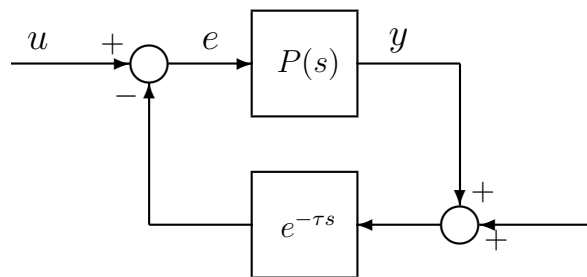


Figure 1: Feedback system.

modeled over the range of frequencies that are relevant to stability analysis by

$$P(s) = \frac{2}{\sqrt{s}}$$

for  $s = j\omega$  with  $\omega$  measured in radians/sec. It is also given that when the transmission delay  $\tau$  is sufficiently small or zero, the feedback system is bounded-input/bounded-output stable. Determine the maximal amount of time delay that the feedback system can tolerate before it becomes unstable.

Space for your work:

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Solution:

The frequency where the gain is 1, is  $\omega_{gc} = 4$  [rad/sec]. The phase, for all frequencies, is

$$\angle P(j\omega) = \angle \frac{2}{\sqrt{j} \times \sqrt{\omega}} = -\frac{\pi}{4}$$

Thus, the phase margin is  $3\pi/4$  and the maximal amount of time-delay must be such that

$$\omega_{gc}\tau = 3\pi/4$$

hence

$$\tau_{\text{maximal}} = \frac{3\pi}{16} \simeq 0.5890$$

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**Part II (1 point):**

Determine the maximal interval  $[0, K_{\text{maximal}})$  for the gain  $K$  for which the delay-differential equation

$$\dot{y}(t) = u(t) - Ky(t) - 2Ky(t-1) - Ky(t-2)$$

is stable. Here,  $u(t)$  is thought of as the input to the system and  $y(t)$  as the output.

Solution:

The characteristic equation is

$$s + K(1 + 2e^{-s} + e^{-2s}) = 0.$$

Equivalently, we may consider

$$1 + K \frac{(1 + e^{-s})^2}{s} = 0,$$

and therefore, the Nyquist diagram for loop gain

$$K \frac{(1 + e^{-j\omega})^2}{j\omega}.$$

Thus, we need to determine the frequency where the

$$\angle \frac{(1 + e^{-j\omega})^2}{j\omega} = -\pi,$$

that is, the frequency where

$$\angle 1 + e^{-j\omega} = -\frac{\pi}{4},$$

or, equivalently, the smallest frequency for which

$$1 + \cos(\omega) = \sin(\omega).$$

Clearly, the smallest such frequency is  $\omega = \frac{\pi}{2}$  and at that frequency the critical value for  $K$  would be such that

$$K \frac{|1 + e^{-j\omega}|^2}{\omega} = 1$$

But at  $\omega = \pi/2$ ,  $|1 + e^{-j\pi/2}| = \sqrt{2}$ . It follows that

$$K_{\text{maximal}} = \frac{\pi}{4} \simeq 0.7854.$$

**Part III (1 point):**

Consider the feedback system in Figure 2. Do the following:

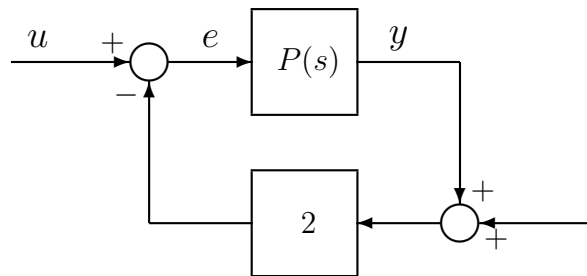


Figure 2: Feedback system.

- i) Determine whether, for  $P(s) = \frac{s}{1-s}$ , the feedback loop is stable or not.
- ii) Determine whether, for  $P(s) = \frac{s}{(1-s)(1+\epsilon s)}$  and sufficiently small  $\epsilon$ , the feedback loop is stable or not.
- iii) Determine whether, for  $P(s) = \frac{se^{-\tau s}}{1-s}$  and sufficiently small  $\tau$ , the feedback loop is stable or not.
- iv) What conclusions do you reach regarding the theoretical answer to part i)?

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Solution:

i) The characteristic equation is  $1 + \frac{2s}{1-s} = 0$  which has a single root at  $s = -1$ . Hence, in “theory” the system is stable.

ii) Since the loop gain has a zero at the origin and a pole on either side, root locus considerations tell us that there is a branch starting from the pole in the right half plane that stays in the right half plane for all values of  $K$ . Hence the system is unstable. Alternatively, compute the roots of  $1 + \frac{2s}{(1-s)(1+\epsilon s)} = 0$ . These are

$$\frac{\epsilon + 1 \pm \sqrt{\epsilon^2 + 6\epsilon + 1}}{2\epsilon}$$

and one of the two is always in the right half of the complex plane.

iii) The Nyquist diagram for  $2s/(1-s)$  begins at the origin for  $\omega \simeq 0$  and circles the point  $-1$  once in the counterclock-wise sense. It reaches the negative part of the real axis as  $\omega \rightarrow \infty$ . The counterclock-wise encirclement is completed by the negative portion of the Nyquist diagram. It is now clear that, even with an infinitesimal time-delay present, the phase

$$\angle e^{-j\tau\omega} \frac{j\omega}{1-j\omega}$$

fails to cross  $\pi$  in the counterclock-wise direction. Hence, the encirclement count cannot be  $-1$  which is needed to ensure stability. Therefore the system is unstable.

iv) The conclusion in part i) is not relevant in practice where  $s/(1-s)$  is only an ideal model. High frequency attenuation and/or infinitesimal time-delays render the conclusion in part i) invalid.

**Part IV (1 point):**

Consider the Nyquist plot computed for a transfer function  $G(s)$  and shown in Figure 3. Determine whether  $G(s)$  is stable or not, and explain your reasoning.

[Warning: the above question is not about the stability of the feedback system with  $G(s)$  in the forward path and, perhaps, negative unity feedback. The question is about whether  $G(s)$  itself is stable or not.]

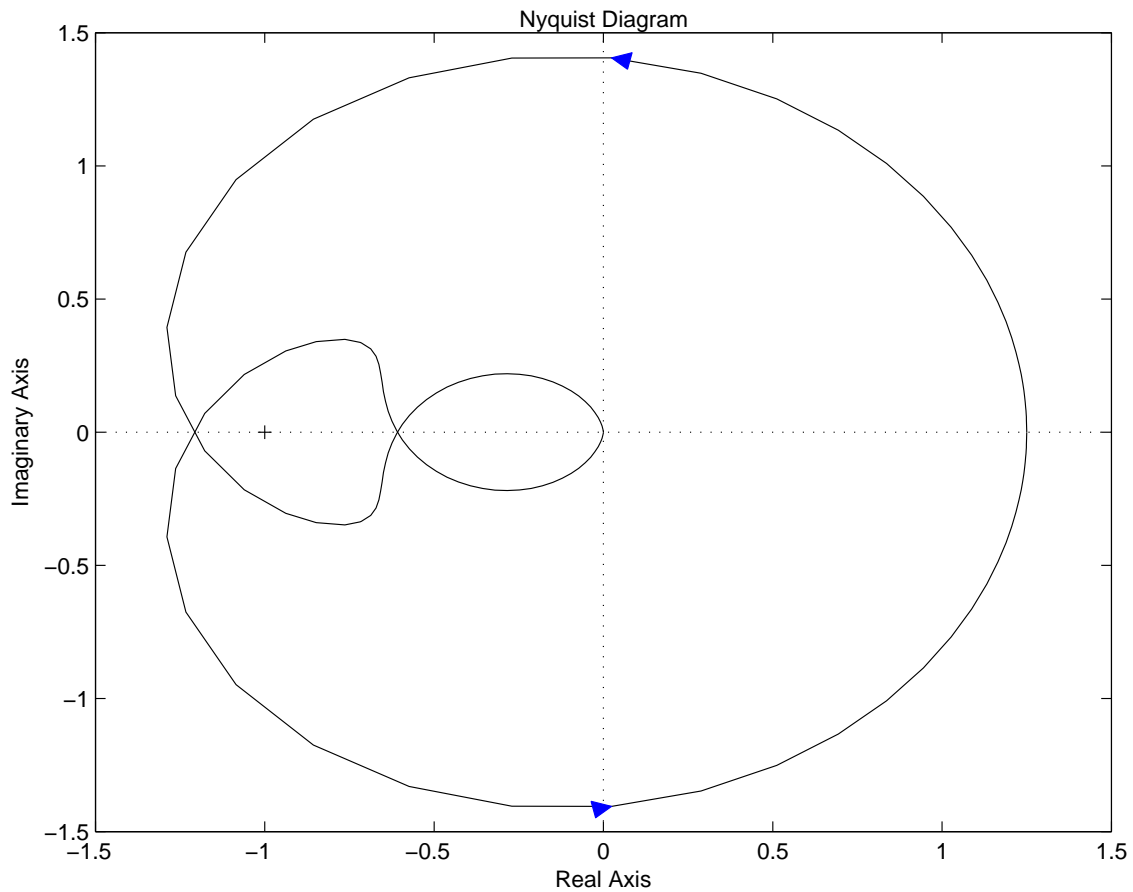


Figure 3: Nyquist plots

Space for your work:

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**Solution:**

Consider the system  $G(s)$  in a negative unity feedback loop anyway. Nyquist stability theory tells us that the encirclement count,  $N$ , which in this case is  $-2$ , must be equal to  $Z - P$  where  $Z$  is the number of roots of the characteristic equation that lie in the right half of the complex plane (i.e., the unstable poles) and  $P$  is the number of unstable poles of the loop gain which in this case is  $G(s)$ . Clearly,  $Z \geq 0$  and since  $N = -2$  we conclude that  $P \geq 2$  which means that  $G(s)$  has at least two unstable poles.