### Introduction to Time-Delay Systems



lecture no. 5

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# Dead-time compensation



#### Here

- $\tilde{C}(s)$  is primary controller (rational)
- $\Pi(s)$  is stable dead-time compensator of the form

$$\Pi(s) = \tilde{P}(s) - \hat{P}(s)e^{-sh}$$

for some rational  $\tilde{P}(s)$  and  $\hat{P}(s)$ .

# Outline

#### Dead-time compensators and their implementation: general observations

mplementing DD elements via resetting mechanism

mplementing DD elements via lumped delay approximations

Respect internal loop: a case study

# Implementation of DTC: stable $\hat{P}$ case

In this case  $\tilde{P}$  stable too<sup>1</sup> and controller can be safely implemented as



where

$$\tilde{T}_u(s) := \tilde{C}(s) \left( I - \tilde{P}(s) \tilde{C}(s) \right)^{-1}$$

is (stable) controller sensitivity function. The only irrational element,

•  $e^{-sh}$  is a buffer,

which is easy to implement.

<sup>1</sup>Otherwise  $\Pi$  is unstable.





avoid unstable pole/zero cancellation between implemented parts.

In other words, these cancellations should be performed

► analytically, within implementable block(s).

Conventionally, this is done within the DTC block,  $\Pi(s)$ .



# Canceling unstable modes



Split components of  $\Pi$  to stable and anti-stable parts:

$$\tilde{P}(s) = \tilde{P}_{s}(s) + \tilde{P}_{u}(s)$$
 and  $\hat{P}(s) = \hat{P}_{s}(s) + \hat{P}_{u}(s)$ 

(with strictly proper  $\tilde{P}_{u}(s)$  and  $\hat{P}_{u}(s)$ , which is always possible). Then,

$$\Pi(s) = \underbrace{\tilde{P}_{s}(s) - \hat{P}_{s}(s)e^{-sh}}_{\text{stable for every }\tilde{P}_{s} \text{ and } \hat{P}_{s}} + \underbrace{\tilde{P}_{u}(s) - \hat{P}_{u}(s)e^{-sh}}_{\text{all poles must be canceled}}$$

Canceling unstable modes (contd)

Let

$$\hat{P}_{\mathsf{u}}(s) = \begin{bmatrix} A_{\mathsf{u}} & B_{\mathsf{u}} \\ \hline C_{\mathsf{u}} & 0 \end{bmatrix}$$

be a minimal realization, then

$$\hat{P}_{u}(s)e^{-sh} = \left[\frac{A_{u} \mid B_{u}}{C_{u}e^{-A_{u}h} \mid 0}\right] - \pi_{h} \left\{ \left[\frac{A_{u} \mid B_{u}}{C_{u} \mid 0}\right]e^{-sh} \right\}$$

and, therefore,  $\tilde{P}_{u}(s) - \hat{P}_{u}(s)e^{-sh} \in H^{\infty}$  for some anti-stable  $\tilde{P}_{u}(s)$  iff

$$\tilde{P}_{\mathrm{u}}(s) = \left[ \frac{A_{\mathrm{u}} \mid B_{\mathrm{u}}}{C_{\mathrm{u}} \mathrm{e}^{-A_{\mathrm{u}}h} \mid 0} \right].$$

In other words, the "unstable" part of  $\Pi(s)$  is necessarily of the form

$$\tilde{P}_{\mathsf{u}}(s) - \hat{P}_{\mathsf{u}}(s) \mathrm{e}^{-sh} = \pi_h \left\{ \hat{P}_{\mathsf{u}}(s) \mathrm{e}^{-sh} \right\}$$

which is a distributed-delay element.

#### Implementing DD element

DD element is irrational (infinite-dimensional), so its

precise implementation doesn't appear to be feasible.
 Hence, approximations required.

#### Possibilities:

- incorporate resetting mechanism to avoid hidden modes to run away
- approximate distributed delay by lumped delays
- find finite-dimensional approximation, like Padé (complete pole/zero cancellation requirement imposes additional constraints)

# Distributed-delay element

Distributed-delay (DD) element can be expressed in the following forms:

$$\Pi(s) = \pi_h \left\{ \begin{bmatrix} A & B \\ \hline C & 0 \end{bmatrix} e^{-sh} \right\}$$
$$= \begin{bmatrix} A & B \\ \hline C e^{-Ah} & 0 \end{bmatrix} - \begin{bmatrix} A & B \\ \hline C & 0 \end{bmatrix} e^{-sh}$$
(Ä)
$$\begin{bmatrix} A & e^{-Ah} & B \\ \hline A & e^{-Ah} & B \end{bmatrix} = \begin{bmatrix} A & B \\ \hline A & B \end{bmatrix} e^{-sh}$$
(Å)

$$= \left[ \frac{C}{C} \right]^{-1} \left[ \frac{C}{C} \right]^{-1} e^{-s\theta} d\theta B$$

$$(A)$$

$$= C \int_{0}^{h} e^{A(\theta-h)} e^{-s\theta} d\theta B$$

$$(Ö)$$

DD element is

- entire function of s (no poles)
- ► FIR system (impulse response has support in [0, *h*])

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# Form (Å) with zero initial conditions

The form (Å) can be implemented as

$$\begin{cases} \dot{x}(t) = Ax(t) + \left(e^{-Ah}Bu(t) - Bu(t-h)\right) + \epsilon(t) \\ \eta(t) = Cx(t) \end{cases}$$

where  $\epsilon(t)$  represents (inevitable) error in computing  $e^{-Ah}Bu(t) - Bu(t-h)$ . Starting from zero initial conditions at t = 0 (i.e., x(0) = 0 and  $u_{\tau}(0) \equiv 0$ ):

$$\begin{aligned} x(t) &= \int_0^t e^{A(t-\theta)} \left( e^{-Ah} Bu(\theta) - Bu(\theta-h) + \epsilon(\theta) \right) d\theta \\ &= \int_0^t e^{A(t-\theta-h)} Bu(\theta) d\theta - \int_h^{\max\{t,h\}} e^{A(t-\theta)} Bu(\theta-h) d\theta \\ &+ \underbrace{\int_0^t e^{A(t-\theta)} \epsilon(\theta) d\theta}_{x_{\epsilon}(t)} \end{aligned}$$

# Form (Å) with zero initial conditions: error analysis

 $x_{i.c.}$ : we can write:

$$x_{i.c.}(t) = \begin{cases} -\int_{t}^{h} e^{A(\theta-h)} Bu(t-\theta) d\theta & \text{if } t \in (0,h) \\ 0 & \text{otherwise} \end{cases}$$

starts from finite (might be large, if the true u(t) is far from 0 in t < 0) and then vanishes after *h* time units (history accumulation period).

 $x_{\epsilon}$ : this term

$$x_{\epsilon}(t) = \int_{0}^{t} e^{A(t-\theta)} \epsilon(\theta) d\theta$$

starts from  $x_{\epsilon}(0) = 0$  and might diverge exponentially if A unstable.

# Form (Å) with zero initial conditions (contd)

Then

$$\begin{aligned} x(t) &= \int_{0}^{t} e^{A(t-\theta-h)} Bu(\theta) d\theta - \int_{0}^{\max\{t-h,0\}} e^{A(t-\theta-h)} Bu(\theta) d\theta + x_{\epsilon}(t) \\ &= \int_{\max\{t-h,0\}}^{t} e^{A(t-\theta-h)} Bu(\theta) d\theta + x_{\epsilon}(t) \\ &= \int_{0}^{\min\{t,h\}} e^{A(\theta-h)} Bu(t-\theta) d\theta - \int_{\min\{t,h\}}^{h} e^{A(\theta-h)} Bu(t-\theta) d\theta + x_{\epsilon}(t) \\ &= \int_{0}^{h} e^{A(\theta-h)} Bu(t-\theta) d\theta - \int_{\min\{t,h\}}^{h} e^{A(\theta-h)} Bu(t-\theta) d\theta + x_{\epsilon}(t) \\ &\xrightarrow{x_{i.c.}(t)} \end{aligned}$$
and
$$\eta(t) = \underbrace{C \int_{0}^{h} e^{A(\theta-h)} Bu(t-\theta) d\theta}_{expected output} + \underbrace{Cx_{i.c.}(t) + Cx_{\epsilon}(t)}_{implementation errors}.$$

#### Idea

Implement several systems of the form

$$\begin{cases} \dot{x}_i(t) = Ax_i(t) + e^{-Ah}Bu(t) - Bu(t-h) \\ \eta_i(t) = Cx_i(t) \end{cases}$$

in parallel and make sure that

- 1. each system is periodically reset (so that its  $x_{\epsilon}(t)$  is always bounded)
- 2. at every *t* at least one system has history accumulation stage completed (so that its  $x_{i.c.}(t) = 0$ )

### Implementation

It is sufficient to take two systems:

$$\dot{x}_1(t) = Ax_1(t) + e^{-Ah}Bu(t) - Bu(t - h)$$

and

$$\dot{x}_2(t) = Ax_2(t) + e^{-Ah}Bu(t) - Bu(t-h)$$

with

- ► reset mechanisms  $x_1(2kh) = x_2((2k+1)h) = 0 \ (k \in \mathbb{Z}^+)$
- output formed according to

$$\eta(t) = \begin{cases} Cx_1(t) & \text{if } t \in [(2k+1)h, 2(k+1)h] \\ Cx_2(t) & \text{if } t \in [2kh, (2k+1)h] \end{cases}$$



# Example: $\Pi(s) = \frac{1}{1-e^{-h}} \frac{e^{-h}-e^{-sh}}{s-1}$ Open-loop response of $\Pi$ with h = 1 to square wave with period 2.5: $\int_{0}^{1} \int_{0}^{1} \int_{0}^{$

#### Outros

#### Pros:

- easy to implement
- precision can be improved (by increasing number of systems)

#### Cons:

nonlinear system

(hard to analyze stability, hard to analyze performance, ...)

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# Example: rectangle rule ( $\nu$ even)



In this case

$$\alpha_i = \frac{b-a}{v} \begin{cases} 2 & \text{if } i \text{ odd} \\ 0 & \text{if } i \text{ even} \end{cases}$$

Approximation error (if f'(t) and f''(t) continuous and bounded):

$$\left|\int_a^b f(t)\mathrm{d}t - \sum_{i=0}^{\nu} \alpha_i f\left(a + \frac{i}{\nu}(b-a)\right)\right| \le \frac{(b-a)^3}{6\nu^2} \max_{t \in [a,b]} \left|\frac{\mathrm{d}^2}{\mathrm{d}t^2} f(t)\right|$$

# Preliminary: numerical integration

Let f(t) be integrable in  $t \in [a, b]$ . Then

$$\int_{a}^{b} f(t) \mathrm{d}t \approx \sum_{i=0}^{\nu} \alpha_{i} f\left(a + \frac{i}{\nu}(b-a)\right)$$

for some number of partitionings  $\nu \in \mathbb{N}$  and some  $\alpha_i$  (depend on method). Main steps:

- 1. split [a, b] into v subintervals uniformly<sup>2</sup>
- 2. in each subinterval approximate f(t) by function with calculable area

3. integral  $\approx$  sum of approximation areas in each subinterval

Approximation

• performance improves as v increases.

<sup>2</sup>Just for the sake of simplicity, intervals may be non-uniform.

# Example: trapezoid rule $\underbrace{\int_{t_{2i}} t_{2i+1} t_{2i+2}}_{t_{2i+1}}$

In this case

$$\alpha_{i} = \frac{b-a}{2\nu} \begin{cases} 2 & \text{if } i = 1, \dots, \nu - 1 \\ 1 & \text{if } i = 0, \nu \end{cases}$$

Approximation error (if f'(t) and f''(t) continuous and bounded):

$$\left| \int_{a}^{b} f(t) \mathrm{d}t - \sum_{i=0}^{\nu} \alpha_{i} f\left(a + \frac{i}{\nu}(b-a)\right) \right| \le \frac{(b-a)^{3}}{12\nu^{2}} \max_{t \in [a,b]} \left| \frac{\mathrm{d}^{2}}{\mathrm{d}t^{2}} f(t) \right|$$



 $\left| \int_{a}^{b} f(t) \mathrm{d}t - \sum_{i=0}^{\nu} \alpha_{i} f\left(a + \frac{i}{\nu}(b-a)\right) \right| \le \frac{(b-a)^{5}}{720\nu^{4}} \max_{t \in [a,b]} \left| \frac{\mathrm{d}^{4}}{\mathrm{d}t^{4}} f(t) \right|$ 



### Lumped-delay approximations

Consider form (Ö) and deduce from it

$$\Pi(s) = \int_0^h C e^{A(\theta - h)} B e^{-s\theta} d\theta \approx \sum_{i=0}^v \alpha_i C e^{A(i/\nu - 1)h} B e^{-shi/\nu} =: \Pi_\nu(s)$$

 $\Pi_{\nu}$  is a lumped-delay system with entire and bounded transfer function, so

$$\Pi_{\nu}(s) \in H^{\infty}$$

exactly what we need.

# Approximation error

Let

$$\Delta_{\Pi}(s) := \Pi(s) - \Pi_{\nu}(s) \in H^{\infty}$$

be the approximation error. Its size may be measured as

$$\|\Delta_{\Pi}\|_{\infty} = \operatorname{ess\,sup}_{\omega \in \mathbb{R}} \|\Delta_{\Pi}(\mathbf{j}\omega)\|,$$

meaning that good match between  $\varPi$  and  $\varPi_{\nu}$  requires

accurate approximation over all frequencies.

At the same time, the derivative of

$$f(\theta) = C e^{A(\theta - h)} B e^{-j\omega\theta}$$

unbounded (grows with  $\omega$ ), which questions the applicability of numerical integration methods to transfer functions.



<sup>3</sup>It can be shown that  $\limsup_{\omega \to \infty} |\Delta_{\Pi}(j\omega)| = \frac{h(1-e^{-h})(e^{h/\nu}+1)}{2\nu(e^{h/\nu}-1)} \xrightarrow{\nu \to \infty} 1 - e^{-h}.$ 

# Stability analysis

As  $\Delta_{\Pi} \in H^{\infty}$ , we may use loop shifting to separate  $\Delta_{\Pi}$  from nominal parts:  $\xrightarrow{w_{u}} \bigoplus (P(s)e^{-sh}) \bigoplus (Q(s)e^{-sh}) \bigoplus (Q(s)e^{-sh$ 

We then get feedback connection of  $\Delta_{\Pi}$  and

$$G_{\text{eq}}(s) = -\tilde{C}(s) \left( I - (P(s)e^{-sh} + \Pi(s))\tilde{C}(s) \right)^{-1}$$

If  $\hat{P}(s) = P(s)$  (this is all what we saw by now),

$$G_{\rm eq}(s) = -\tilde{C}(s) \left( I - \tilde{P}(s)\tilde{C}(s) \right)^{-1} \in H^{\infty}$$

by design of  $\tilde{C}$ .

# Bad news

Key observations:

- $\Pi(s) = \tilde{P}(s) \hat{P}(s)e^{-sh}$  has a finite bandwidth
- (as  $\tilde{P}(s)$  and  $\hat{P}(s)$  are strictly proper), whereas
  - $\Pi_{\nu}(s) = \sum_{i=0}^{\nu} \alpha_i C e^{A(i/\nu 1)h} B e^{-shi/\nu}$  has an infinite bandwidth.

In other words,

•  $\Pi_{v}$  is an intrinsically poor approximation in the high-frequency range



# Stability analysis (contd)



We say that system is w-stable if

- 1. it is stable
- 2.  $\limsup_{\omega \to \infty} \|L_{eq}(j\omega)\| < 1$

If system is not w-stable, it might be

 destabilized by an arbitrarily small high-frequency mismatch, which renders w-stability necessary for practical stability.

For system in our example  $\limsup_{\omega \to \infty} |L_{eq}(j\omega)| = \frac{h/\nu(e^{h/\nu}+1)}{e^{h/\nu}-1} (e^h - 1) > 1$  (if h = 1 and  $\nu = 10$ ), so that it is

not w-stable.

# Limiting approximations bandwidth

Since  $\tilde{P}(s)$  and  $\hat{P}(s)$  are strictly proper,

$$\begin{split} \Pi(s) &= \frac{\tau s + 1}{\tau s + 1} \pi_h \{ \hat{P} e^{-sh} \} \\ &= \frac{1}{\tau s + 1} \left( (\tau s + 1) \left( \left[ \frac{A \mid B}{C e^{-Ah} \mid 0} \right] - \left[ \frac{A \mid B}{C \mid 0} \right] e^{-sh} \right) \right) \\ &= \frac{1}{\tau s + 1} \left( \tau C e^{-Ah} B - \tau C B e^{-sh} + \pi_h \left\{ \left[ \frac{A \mid B}{C(I + \tau A) \mid 0} \right] e^{-sh} \right\} \right) \\ &= \frac{1}{\tau s + 1} \Pi_{\tau}(s), \end{split}$$

where  $\Pi_{\tau}$  is also a DD element. We may then

• approximate  $\Pi$  via approximating  $\Pi_{\tau}$ ,

which shall result in a finite-bandwidth approximation.

# Remedies



Two possibility:

 improve high-frequency robustness of G<sub>eq</sub>(s) (always a good idea, regardless approximation precision, because

$$G_{\rm eq} = -\tilde{C}(I - \tilde{P}\tilde{C})^{-1} = -C(I - Pe^{-sh}C)^{-1}$$

is controller sensitivity, for which high high-frequency gain should be avoided)

improve high-frequency precision of the lumped-delay approximation

# Limiting approximations bandwidth (contd)

Standard lumped-delay approximation of  $\Pi_{\tau}$  is

$$\Pi_{\tau}(s) \approx \sum_{i=0}^{\nu} \alpha_i C(I + \tau A) \mathrm{e}^{A(i/\nu - 1)h} B \, \mathrm{e}^{-shi/\nu}$$

This results in

$$\Pi(s) \approx \frac{1}{\tau s + 1} \sum_{i=0}^{\nu} \Pi_i e^{-shi/\nu} =: \Pi_{\tau,\nu}(s),$$

where

$$\Pi_{i} = \begin{cases} C(\alpha_{0}(I + \tau A) + \tau I)e^{-Ah}B & \text{if } i = 0\\ C(\alpha_{\nu}(I + \tau A) - \tau I)B & \text{if } i = \nu\\ \alpha_{i}C(I + \tau A)e^{A(i/\nu - 1)h}B & \text{otherwise} \end{cases}$$



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# Outros

#### Pros:

- precision can be improved (by increasing number of discr. steps  $\nu$ )
- linear, so (relatively) easy to analyze

#### Cons:

• implementation cost grows with v



# Classical loop shaping

Delay makes it harder: with standard lead-lag elements<sup>4</sup> results not exciting



# Off-the-shelf implementation

Let's use lumped-delay approximation with  $\tau$ -augmentation and choose  $\nu$  so that

$$\left|1 - \frac{\mu_{d,a}}{\mu_d}\right| \le 0.001$$

where  $\mu_d$  and  $\mu_{d,a}$  are delay margins of designed and implemented loops.

Results:

h	0.1	0.15	0.2
ν	7	435	5460

Scary:

• doubling delay increases v by a factor of 780!

# DTC-based design

Use of  $H^{\infty}$  loop shaping results in DTC controllers and resulting loops:



# Inaccuracy mechanisms: mind controller loop



We implement controller as

• feedback interconnection of two systems,  $\tilde{C}$  and  $\Pi$ .

It then makes sense to

scrutinize this loop.

# Inaccuracy mechanisms: mind controller loop (contd)



Clearly seen that

► as *h* increases stability margins decrease

which, in turn, makes controller loop

extremely sensitive to numerical errors.



# Inaccuracy mechanisms: loop disparity

Consider now each component of the controller internal loop:



We see that as h increases

►  $|\Pi(j\omega)|$  grows, whereas  $|\tilde{C}(j\omega)|$  decreases

This results in an unbalanced loop and numerical errors in computing  $\Pi$ .

# Loop disparity: remedy

Two point to notice:

- 1. only stable modes of A cause problems via inflating  $e^{-Ah}$
- 2. only unstable modes of *A* have to be canceled in DD element

This suggests split (we already saw it)

$$\Pi(s) = \Pi_{\mathsf{s}}(s) + \Pi_{\mathsf{u}}(s) =: \left(\tilde{P}_{\mathsf{s}}(s) + \hat{P}_{\mathsf{s}}(s)\mathrm{e}^{-sh}\right) + \left(\tilde{P}_{\mathsf{u}}(s) + \hat{P}_{\mathsf{u}}(s)\mathrm{e}^{-sh}\right)$$

and the implementation via loop shifting:



(rational  $\tilde{C}_{a} = \tilde{C}(I - \tilde{P}_{s}\tilde{C})^{-1}$  implemented as one piece).





# Loop shifting: stability margins



#### Outros

Internal loop of controller

must be respected

as its ill-posedness might cause implementation problems.

To understand underlying reasons of ill-posed loops and possible remedies,

much yet to be done...