

System Dynamics

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ME 475: Mechatronics



Modeling of a General System

A dynamic system can be represented in general by the differential equation:

$$a_n \frac{d^n x}{dt^n} + a_{n-1} \frac{d^{n-1} x}{dt^{n-1}} + \cdots + a_2 \frac{d^2 x}{dt^2} + \underbrace{a_1 \frac{dx}{dt} + a_0 x}_{1^{st} \text{ order}} = \underbrace{F(t)}_{0^{th} \text{ order}}$$

$\underbrace{\hspace{10em}}_{2^{nd} \text{ order}}$

$F(t)$ \equiv Input or the forcing function,

$x(t)$ \equiv Output or the response of the system,

a 's \equiv Constants, physical system parameters

↪ **Order of a system is designated by the order of the D.E.**



Basic System Models

- **Modeling** is the process of representing the behavior of a system by a collection of mathematical equations & logics. Modeling is comprehensively utilized to study the response of any system. **Response** of a system is a measure of its fidelity to its purpose.
- **Simulation** is the process of solving the model and it performed on a computer.
- **Equations** are used to describe the relationship between the input and output of a system.

$$\text{Input} \Rightarrow \boxed{\text{Governing Equations}} \Rightarrow \text{Output}$$

- **Analogy** approach is also widely used to study system response.



Zeroth Order System

$$\boxed{x = k F(t)}$$

- $k \equiv \frac{1}{a_0} \iff$ Static sensitivity or gain. It represents scaling between the input and the output.
- No equilibrium seeking force is present.
- Output follows the input without distortion or time lag.
- System requires no additional dynamic considerations.
- Represents ideal dynamic performance.
- Example: Potentiometer, ideal spring etc.



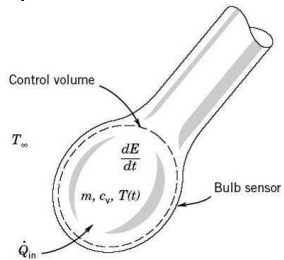
First Order System

$$\tau \frac{dx}{dt} + x = \mathbb{k} F(t)$$

- $\tau = [a_1/a_0] \iff$ time constant of the system,
 $a_0 \iff$ dissipation (electric or thermal resistance).
 $a_1 \iff$ storage (electric or thermal capacitance).

\rightarrow Example: Thermometer, capacitor etc.

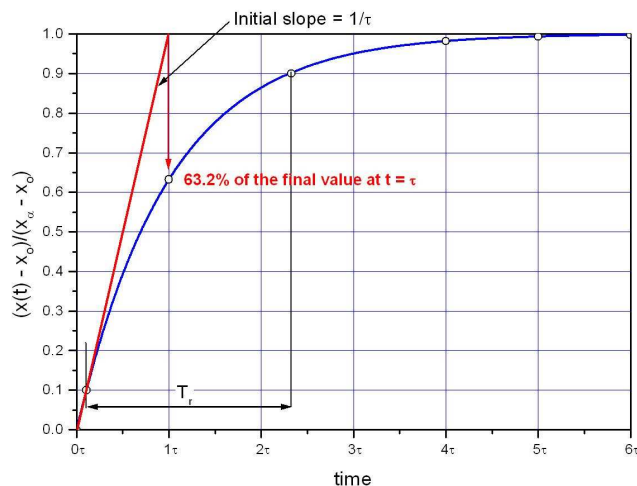
► Consider a thermocouple initially at temperature, T is suddenly exposed to an environment at T_∞ .



$$\begin{aligned} \rightsquigarrow \dot{Q}_{in} &= hA(T_\infty - T) = mC_v \frac{dT}{dt} \\ \Rightarrow \tau \frac{dT}{dt} + T &= T_\infty; \quad \tau = \frac{mC_v}{hA} \\ m \uparrow C_v \uparrow \quad h \downarrow A \downarrow &\Rightarrow \tau \uparrow \end{aligned}$$



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Response of a 1st Order System: Step Input

$$x = x_0, F = 0 : t = 0; \quad F(t) = A : t > 0$$

$$\tau \frac{dx}{dt} + x = \mathbb{k} F(t)$$

$$\Rightarrow x(t) = A\mathbb{k} \left[1 - \exp^{-t/\tau} \right] + x_0 \exp^{-t/\tau}$$

- $x(t \rightarrow \infty) = A\mathbb{k} = x_\infty \iff$ Steady State Response
- Error, $e_m = x_\infty - x(t) = (x_\infty - x_0) \exp^{-t/\tau}$
- Nondimensional Error, $e_m/(x_\infty - x_0) = \exp^{-t/\tau}$



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- **Time Constant, τ** - time required to complete 63.2% of the process.
- **Rise Time, T_r** - time required to achieve response from 10% to 90% of final value.
 \rightarrow For first order system, $T_r = 2.31\tau - 0.11\tau = 2.2\tau$.
- **Settling Time, T_s** - the time for the response to reach, and stay within 2% of its final value.
 \rightarrow For first order system, $T_s = 4\tau$.
- Process is assumed to be completed when $t \geq 5\tau$.
- Faster response is associated with shorter τ .



Transfer Function (TF)

- Transfer function of a system, $G(s)$, is defined as the ratio of the Laplace Transform (LT) of the output variable, $X(s)$, to the LT of the input variable, $F(s)$, with all the initial conditions are assumed to be zero.

$$G(s) = \frac{X(s)}{F(s)}$$

$s \equiv \sigma + j\omega$ is the complex variable of the L.T.

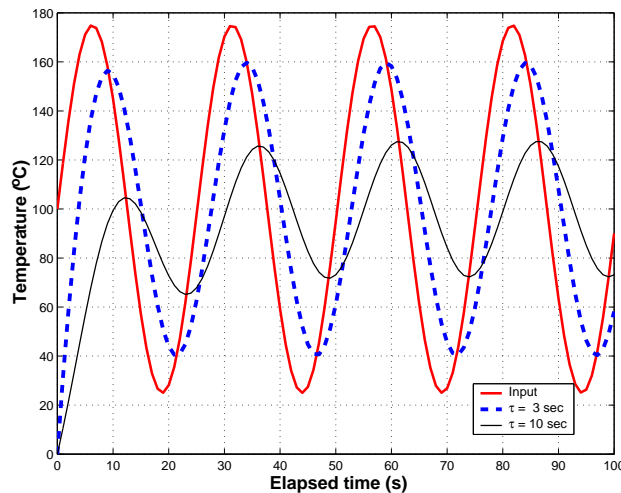
- Amplitude Ratio, $G_a = |G(j\omega)|$
- Phase Angle, $\phi = \angle G(j\omega)$
- Time Delay, $\Delta t = \frac{\phi}{\omega}$

$$\implies \boxed{x(t) = G_a F(t) \angle \phi} \longleftarrow$$



Response of a 1st Order System: Harmonic Input

Two thermometers ($\tau_1 = 3\text{s}$ & $\tau_2 = 10\text{s}$), initially at 0°C are exposed to $T(^{\circ}\text{C}) = 100 + 75\sin(0.25t)$



TF of a 1st Order System

$$\tau \frac{dx}{dt} + x = k F(t)$$

$$\bullet \frac{d^n x}{dt^n} \implies s^n X(s), \quad F(t) \implies F(s).$$

$$\implies \tau s X(s) + X(s) = k F(s)$$

$$F(s) \implies \boxed{\frac{k}{\tau s + 1}} \implies X(s)$$

- $s \leftarrow j\omega$
- $G_a = |G(j\omega)| = \left| \frac{k}{j\omega\tau + 1} \right| = \frac{k}{\sqrt{1 + (\omega\tau)^2}}$
- $\phi = \angle G(j\omega) = \tan^{-1}(-\omega\tau)$



... contd.

Item	τ	ϕ	Δt	G_a
01	3 sec	-36.6°	-2.54 sec	0.80
02	10 sec	-68.2°	-4.76 sec	0.37

- Response to harmonic input is
 - at same frequency,
 - with a phase shift (time lag), and
 - reduced amplitude.
- The larger the time constant, the greater the phase lag & amplitude decrease (attenuation).



... Matlab Codes

```
% Example 01
num = [1.0]; den01 = [ 3.0 1.0]; den02 = [10.0 1.0];
sys01 = tf(num, den01); sys02 = tf(num, den02);
time = [0:1:100];
T_inp = 100.0+75*sin(0.25*time);
[T_out01,time] = lsim(sys01,T_inp,time);
[T_out02,time] = lsim(sys02,T_inp,time);
plot(time,T_inp, 'r-', 'LineWidth', 2.0); hold on;
plot(time,T_out01, 'b-', 'LineWidth', 4.0); hold on;
plot(time,T_out02, 'k-', 'LineWidth', 4.0); hold off;
xlabel('\bf\fontsize{14} Elapsed time (s)')
ylabel('\bf\fontsize{14} Temperature (^{\circ}C)')
grid on
legend ('\bf\fontsize{12}{Input', '\tau = 3 s', '\tau = 10 s}'),4
title ('\bf\fontsize{14}Response of a 1^{st} Order System for a Hamonic Input')
```



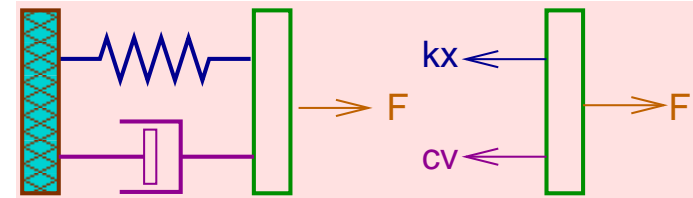
TF of a 2nd Order System

$$m \frac{d^2x}{dt^2} + c \frac{dx}{dt} + kx = F(t) \implies \frac{1}{\omega_n^2} \frac{d^2x}{dt^2} + 2 \frac{\zeta}{\omega_n} \frac{dx}{dt} + x = \frac{F(t)}{k}$$

- $G(s) = \frac{1/k}{\frac{1}{\omega_n^2} s^2 + 2 \frac{\zeta}{\omega_n} s + 1} = \frac{\omega_n^2/k}{s^2 + 2\zeta\omega_n s + \omega_n^2}$
- $G(j\omega) = \frac{1/k}{\left[1 - \left(\frac{\omega}{\omega_n}\right)^2\right] + j\left[2\zeta \frac{\omega}{\omega_n}\right]}$
- $G_a = |G(j\omega)| = \frac{1/k}{\sqrt{\left[1 - \left(\frac{\omega}{\omega_n}\right)^2\right]^2 + 4\zeta^2 \left(\frac{\omega}{\omega_n}\right)^2}}$
- $\phi = \angle G(j\omega) = \tan^{-1} \left[-\frac{2\zeta \frac{\omega}{\omega_n}}{\left[1 - \left(\frac{\omega}{\omega_n}\right)^2\right]} \right]$



Second Order System



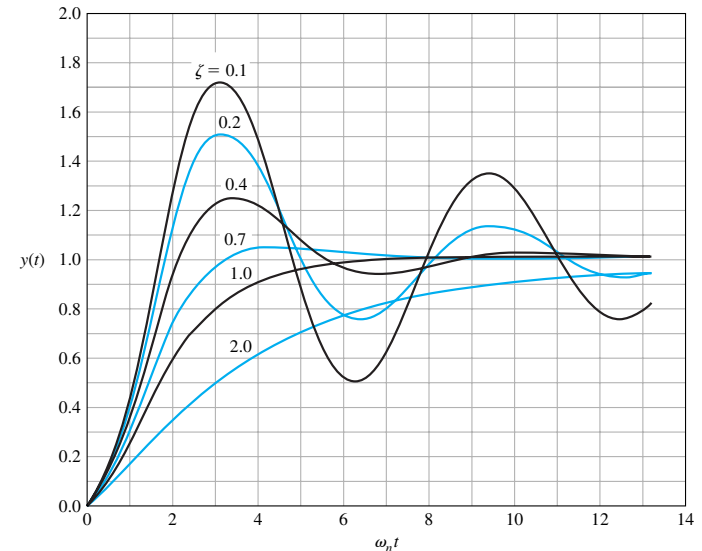
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$$F - kx - c \frac{dx}{dt} = m \frac{d^2x}{dt^2} \implies m \frac{d^2x}{dt^2} + c \frac{dx}{dt} + kx = F$$

- $\omega_n \equiv \sqrt{\frac{k}{m}} \iff$ undamped natural frequency (rad/s)
- $C_c \equiv 2\sqrt{mk} \iff$ critical damping coefficient
- $\zeta \equiv c/C_c \iff$ damping ratio



Response of a 2nd Order System: Step Input



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... contd.

- Steady state position is obtained after a long period of time.
- Underdamped system ($\zeta < 1$): response overshoots the steady-state value initially, & then eventually decays to the steady-state value. The smaller the value of ζ , the larger the overshoot.
- Critical damping ($\zeta = 1$): an exponential rise occurs to approach the steady-state value without any overshoot.
- Overdamped ($\zeta > 1$): the system approaches the steady-state value without overshoot, but at a slower rate.



Response of a 2nd Order System: Harmonic Input

$$F(t) = \begin{cases} 0 & t = 0 \\ A \sin \omega t & t > 0 \end{cases}$$

- System has a good *linearity* for low damping ratios and up to a frequency ratio of 0.3 since the amplitude gain is very nearly unity ($G_a \approx 1$).
- For large values of ζ , the amplitude is reduced substantially.
- The phase shift characteristics are a strong function of frequency ratio for all frequencies.
- As a general rule of thumb, the choice of $\zeta = 0.707$ is **optimal** since it results in the best combination of amplitude linearity and phase linearity over the widest range of frequencies.

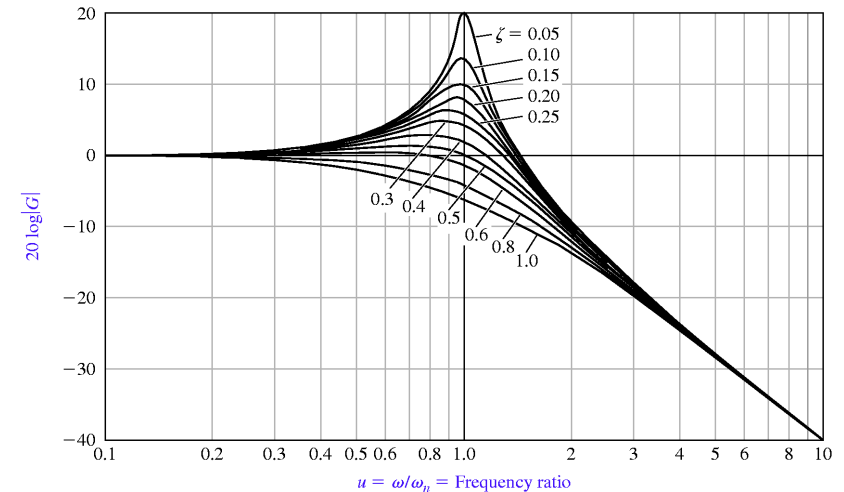


... Matlab Codes

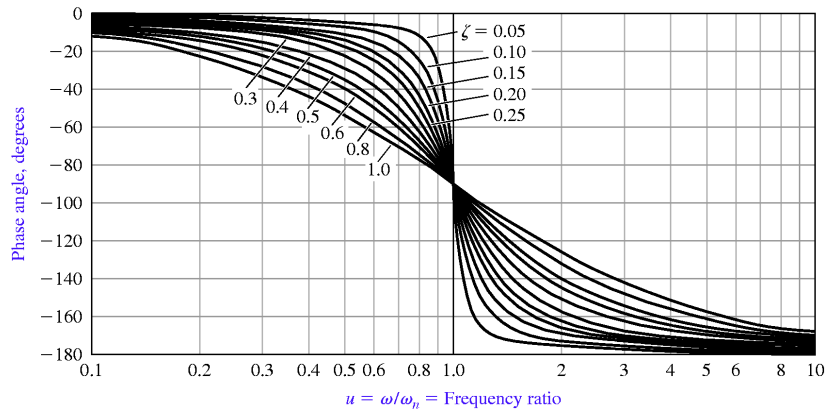
```
% Example 02
time = [0.0:0.1:20]; num = [1];
zeta01 = 0.0001; den01 = [1 2*zeta01 1]; sys01 = tf(num,den01);
zeta02 = 0.3; den02 = [1 2*zeta02 1]; sys02 = tf(num,den02);
zeta03 = 0.7; den03 = [1 2*zeta03 1]; sys03 = tf(num,den03);
zeta04 = 1.0; den04 = [1 2*zeta04 1]; sys04 = tf(num,den04);
zeta05 = 4.0; den05 = [1 2*zeta05 1]; sys05 = tf(num,den05);
[Y0] = 1.0+0.0*time;
[X01,T1] = step(sys01,time); [X02,T2] = step(sys02,time);
[X03,T3] = step(sys03,time); [X04,T4] = step(sys04,time);
[X05,T5] = step(sys05,time);
plot(time, Y0,'r-','LineWidth',3.0); hold on;
plot(T1, X01,'b-','LineWidth',1.5); hold on;
plot(T2, X02,'k-','LineWidth',2.5); hold on;
plot(T3, X03,'b-','LineWidth',3.0); hold on;
plot(T4, X04,'k-','LineWidth',4.0); hold on;
plot(T5, X05,'r-','LineWidth',1.0); hold on;
xlabel('\bf{\fontsize{14} \omega_n t}')
ylabel('\bf{\fontsize{14} X(t)')
title('\bf{\fontsize{14} Response of a 2^{nd} Order System for Step Input}')
legend('\bf{\fontsize{10} {Input, '\zeta = 0.0001', '\zeta = 0.3', '\zeta = 0.7', '\zeta = 1.0', '\zeta = 4.0'}}
```



... contd.



... contd.



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Poles & Zeros of a Transfer Function

- The concept of poles and zeros significantly simplifies the evaluation of a system's response.
- **Poles** of a transfer function are:
 - 1 the values of LT variable, s , that cause the TF to become infinite, or
 - 2 any roots of the denominator of the TF that are common to roots of the numerator.
- **Zeros** of a TF are:
 - 1 the values of LT variable, s , that cause the TF to become zero, or
 - 2 any roots of the numerator of the TF that are common to roots of the denominator.



... Matlab Codes

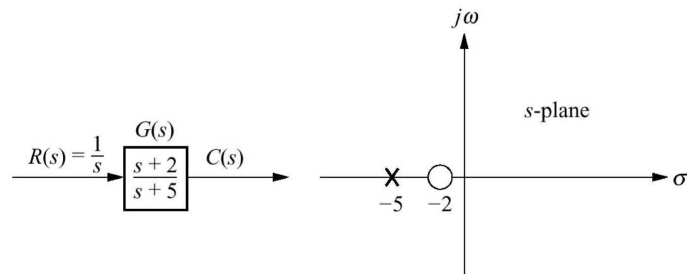
```
% Example 03
time = [0.1:0.05:10];
num = [1];
zeta01 = 0.0001; den01 = [1 2*zeta01 1]; sys01 = tf(num,den01);
zeta02 = 0.1; den02 = [1 2*zeta02 1]; sys02 = tf(num,den02);
zeta03 = 0.7; den03 = [1 2*zeta03 1]; sys03 = tf(num,den03);
zeta04 = 1.0; den04 = [1 2*zeta04 1]; sys04 = tf(num,den04);
zeta05 = 4.0; den05 = [1 2*zeta05 1]; sys05 = tf(num,den05);
grid on;
bode(sys01,sys02,sys03,sys04,sys05);
```



- A pole of the input function generates the form of the *forced* response.
- A pole of the transfer function generates the form of the *natural* response.
- A pole on the real axis generates an *exponential* response of the form $e^{-\alpha t}$, where, $-\alpha$ is the pole location on the real axis. Thus, the further to the left a pole is on the negative real axis, the faster the exponential transient response will decay to zero.
- The zeros and poles generate the *amplitudes* for both the forced and natural responses.



Evolution of Response component: 1st O System



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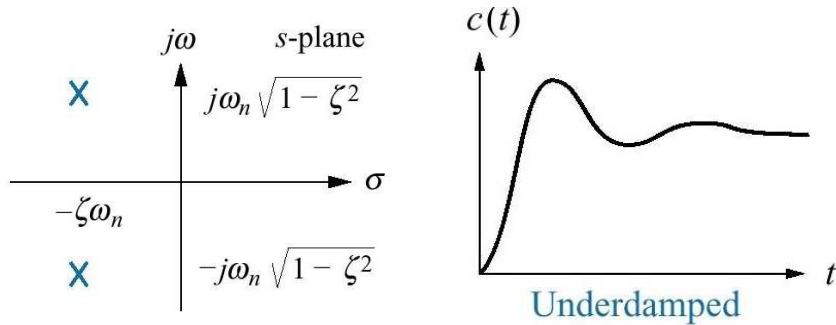
A pole exists at $s = -5$ and a zero exists at -2 ; these values are plotted on the complex s-plane with an \times and a \circ for the pole and zero, respectively.

$$C(s) = R(s)G(s) = \frac{2/5}{s} + \frac{3/5}{s+5} \implies c(t) = \frac{2}{5} + \frac{3}{5}e^{-5t}$$



Under-damped ($0 < \zeta < 1$) of 2nd O Systems

- Poles: Two complex at $-\zeta\omega_n \pm j\omega_n\sqrt{1-\zeta^2}$
- Natural response: $c(t) = Ae^{-\zeta\omega_n t} \cos(\omega_n\sqrt{1-\zeta^2}t - \phi)$



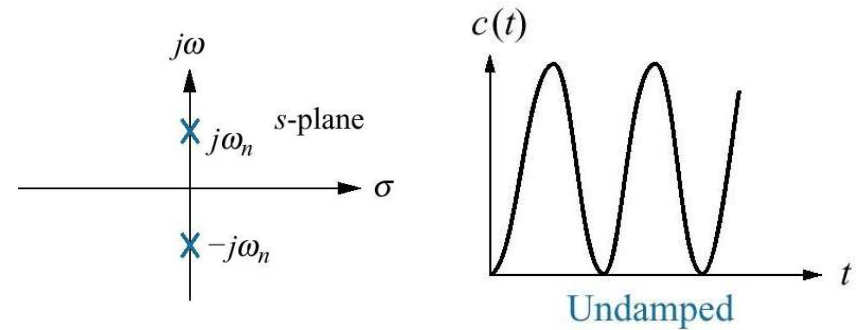
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e121.eps



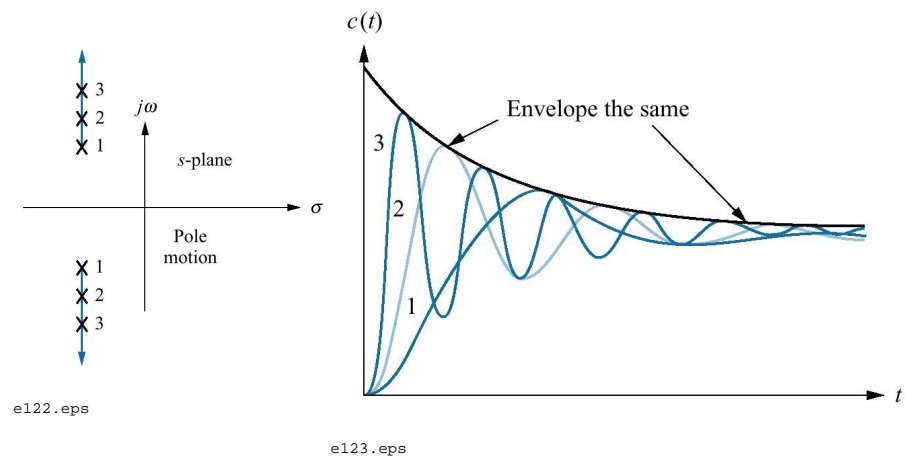
Undamped ($\zeta = 0$) of 2nd O Systems

- Poles: Two imaginary at $\pm j\omega_1$
- Natural response: $c(t) = A\cos(\omega_1 t - \phi)$



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e119.eps

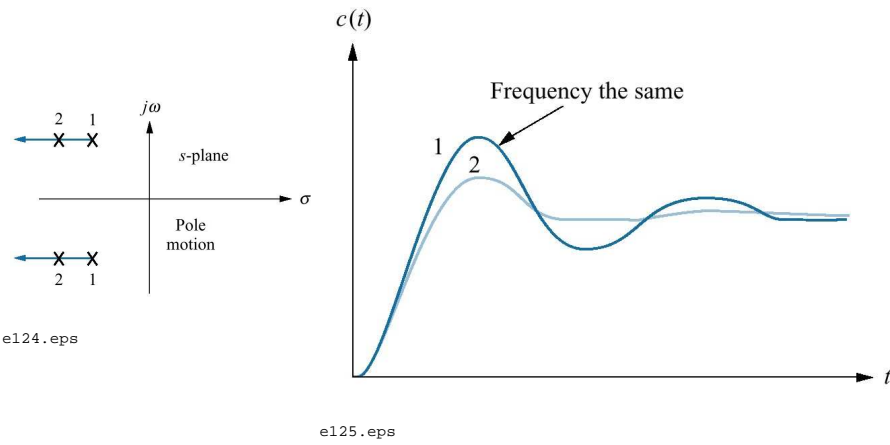


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Step responses of second-order undamped systems as poles move with constant real part



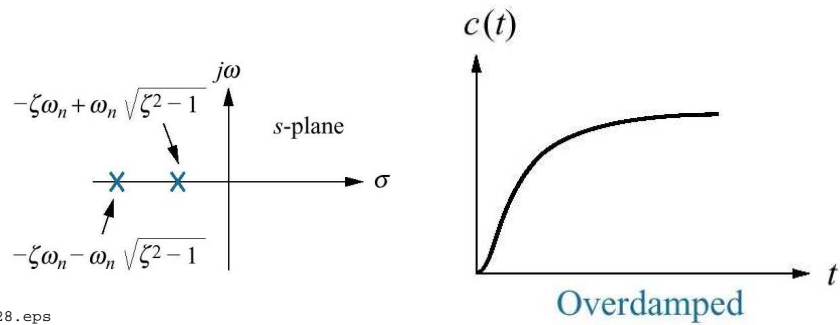


Step responses of second-order undamped systems as poles move with constant imaginary part



Over-damped ($\zeta > 1$) of 2nd O Systems

- Poles: Two real poles at $-\zeta\omega_n - \omega_n\sqrt{\zeta^2 - 1}$, $-\zeta\omega_n + \omega_n\sqrt{\zeta^2 - 1}$
- Natural response: $c(t) = K_1 e^{-\omega_1 t} + K_2 t e^{-\omega_2 t}$

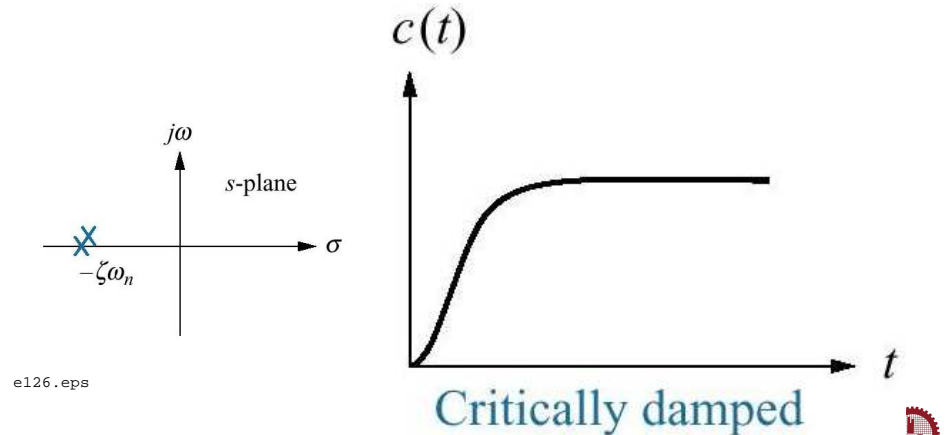


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Critically-damped ($\zeta = 1$) of 2nd O Systems

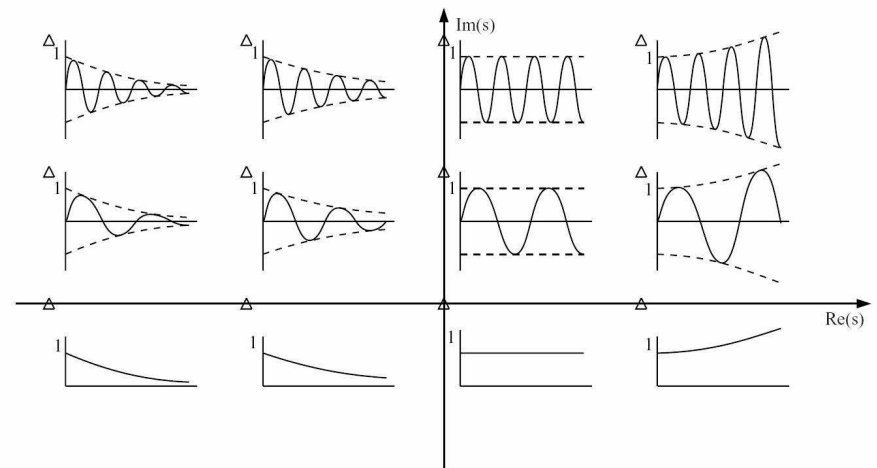
- Poles: Two real poles at $-\omega_n$
- Natural response: $c(t) = K_1 e^{-\omega_n t} + K_2 t e^{-\omega_n t}$



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Impulse Responses of 2nd Order Systems



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