



TRANSIENT RESPONSE: SECOND- ORDER SYSTEMS

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LECTURE 4

4TH STAGE - 1ST SEMESTER - BIOMEDICAL INSTRUMENTATION AND
BIOMECHANIC BRANCHES

Transient response: Second- Order Systems

We consider a servo system as an example of a second-order system.

Servo System:

The servo system shown in Fig.21- (a) consists of a proportional controller and load elements (inertia and viscous-friction elements). Suppose that we wish to control the output position c in accordance with the input position r .

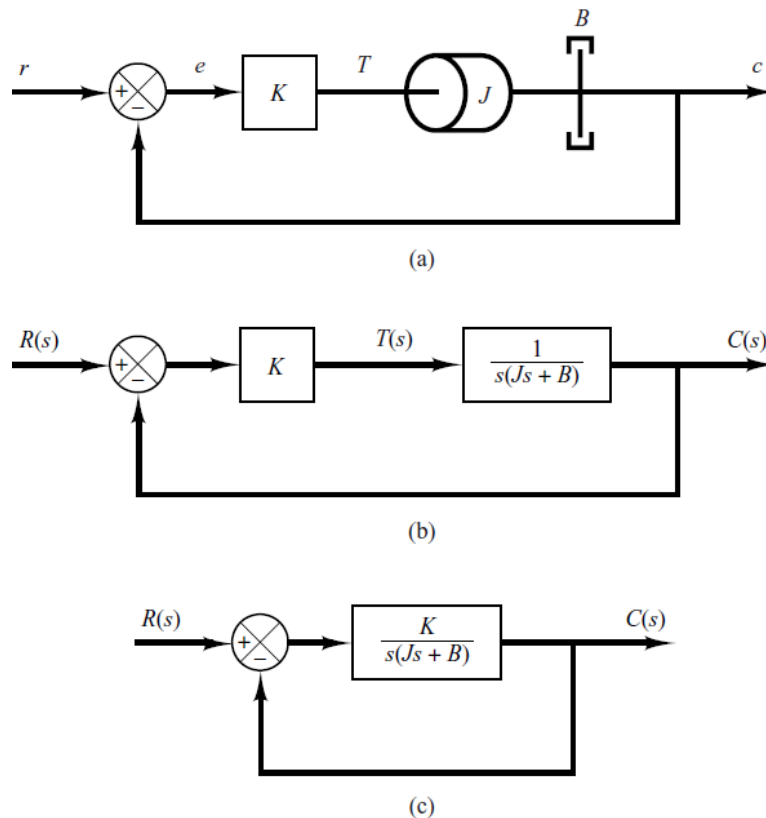


Figure (21): (a) Servo system; (b) block diagram; (c) simplified block diagram.

The equation for the load elements is

$$J\ddot{c} + B\dot{c} = T$$

where T is the torque produced by the proportional controller whose gain is K . By taking Laplace transforms of both sides of this last equation, assuming the zero initial conditions, we obtain

$$Js^2C(s) + BsC(s) = T(s)$$

So the transfer function between $C(s)$ and $T(s)$ is

$$\frac{C(s)}{T(s)} = \frac{1}{s(Js + B)}$$

By using this transfer function, Fig.21- (a) can be redrawn as in Fig.21 - (b), which can be modified to that shown in Fig.21 - (c). The closed-loop transfer function is then obtained as

$$\frac{C(s)}{R(s)} = \frac{K}{Js^2 + Bs + K} = \frac{K/J}{s^2 + (B/J)s + (K/J)}$$

Such a system where the closed-loop transfer function possesses two poles is called a second-order system. (*Some second-order systems may involve one or two zeros*).

❖ Step Response of Second-Order System.

The closed-loop transfer function of the system shown in Fig.18 - (c) is

$$\frac{C(s)}{R(s)} = \frac{K}{Js^2 + Bs + K} \quad (4-1)$$

which can be rewritten as

$$\frac{C(s)}{R(s)} = \frac{K/J}{s^2 + (B/J)s + (K/J)} = \frac{K/J}{\left[s + \frac{B}{2J} + \sqrt{\left(\frac{B}{2J}\right)^2 - \frac{K}{J}}\right] \left[s + \frac{B}{2J} - \sqrt{\left(\frac{B}{2J}\right)^2 - \frac{K}{J}}\right]}$$

The closed-loop poles are complex conjugates if $B^2 - 4KJ < 0$ and they are real

if $B^2 - 4KJ \geq 0$. In the transient-response analysis, it is convenient to write

$$\frac{K}{J} = \omega_n^2, \frac{B}{J} = 2\xi\omega_n = 2\sigma$$

where σ is called the *attenuation*; ω_n , the *undamped natural frequency*; and ξ , the *damping ratio* of the system. The damping ratio ξ is the ratio of the actual damping B to the critical damping $B_c = 2\sqrt{JK}$ or

$$\xi = \frac{B}{B_c} = \frac{B}{2\sqrt{JK}}$$

In terms of ξ and ω_n , the system shown in Fig.18 - (c) can be modified to that shown in Fig.22, and the closed-loop transfer function $C(s)/R(s)$ given by Eq. (4-1) can be written

$$\frac{C(s)}{R(s)} = \frac{\omega_n^2}{s^2 + 2\xi\omega_n s + \omega_n^2} \quad (4-2)$$

This form is called the standard form of the second-order system.

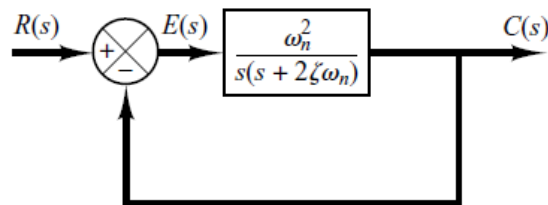


Figure 22: Second-order system

The dynamic behavior of the second-order system can then be described in terms of two parameters ξ and ω_n .

- If $0 < \xi < 1$, the closed-loop poles are **complex conjugates** and lie in the left-half s-plane. The system is then called **underdamped**, and the transient response is *oscillatory*.
- If $\xi = 0$, the transient response does not *die out*.
- If $\xi = 1$, the system is called **critically damped**.
- **Overdamped** systems correspond to $\xi > 1$.

For Unit step input, we consider three different cases:

The underdamped ($0 < \xi < 1$), critically damped ($\xi = 1$), and overdamped ($\xi > 1$) cases

1) Underdamped case ($0 < \xi < 1$):

In this case, $C(s)/R(s)$ can be written

$$\frac{C(s)}{R(s)} = \frac{\omega_n^2}{(s + \xi\omega_n + j\omega_d)(s + \xi\omega_n - j\omega_d)}$$

Where $\omega_d = \omega_n\sqrt{1 - \xi^2}$. The frequency ω_d is called the damped natural frequency. For

a unit-step input, $C(s)$ can be written

$$C(s) = \frac{\omega_n^2}{(s^2 + 2\xi\omega_n s + \omega_n^2)s} \quad (4-3)$$

The inverse Laplace transform of Eq. (4-3) can be obtained easily if $C(s)$ is written in the following form:

$$\begin{aligned} C(s) &= \frac{1}{s} - \frac{s + 2\xi\omega_n}{s^2 + 2\xi\omega_n s + \omega_n^2} \\ &= \frac{1}{s} - \frac{s + \xi\omega_n}{(s + \xi\omega_n)^2 + \omega_d^2} - \frac{\xi\omega_n}{(s + \xi\omega_n)^2 + \omega_d^2} \end{aligned}$$

Referring to the Laplace transform table (4 -1), it can be shown that

$$\begin{aligned} \mathcal{L}^{-1}\left[\frac{s + \xi\omega_n}{(s + \xi\omega_n)^2 + \omega_d^2}\right] &= e^{-\xi\omega_n t} \cos \omega_d t \\ \mathcal{L}^{-1}\left[\frac{\omega_d}{(s + \xi\omega_n)^2 + \omega_d^2}\right] &= e^{-\xi\omega_n t} \sin \omega_d t \end{aligned}$$

Hence the inverse Laplace transform of Eq.(4 -3) is obtained as

$$\mathcal{L}^{-1}[C(s)] = c(t)$$

$$\begin{aligned}
&= 1 - e^{-\xi\omega_n t} \left(\cos\omega_d t + \frac{\xi}{\sqrt{1-\xi^2}} \sin\omega_d t \right) \\
&= 1 - \frac{e^{-\xi\omega_n t}}{\sqrt{1-\xi^2}} \sin\left(\omega_d t + \tan^{-1} \frac{\sqrt{1-\xi^2}}{\xi}\right), \text{ for } t \geq 0
\end{aligned} \tag{4-4}$$

From Eq. (4 - 4), it can be seen that the frequency of transient oscillation is the damped natural frequency ω_d and thus varies with the damping ratio ξ . The error signal for this system is the difference between the input and output and is

$$\begin{aligned}
e(t) &= r(t) - c(t) \\
&= e^{-\xi\omega_n t} \left(\cos\omega_d t + \frac{\xi}{\sqrt{1-\xi^2}} \sin\omega_d t \right), \text{ for } t \geq 0
\end{aligned}$$

This error signal exhibits a damped sinusoidal oscillation. At steady state, or at $t = \infty$, no error exists between the input and output.

2) *Critically damped case* ($\xi = 1$):

If the two poles of $C(s)/R(s)$ are equal, the system is said to be a critically damped one.

For a unit-step input, $R(s)=1/s$ and $C(s)$ can be written

$$C(s) = \frac{\omega_n^2}{(s+\omega_n)^2 s} \tag{4-5}$$

The inverse Laplace transform of Eq.(4 – 5) may be found as

$$c(t) = 1 - e^{-\omega_n t} (1 + \omega_n t), \text{ for } t \geq 0 \tag{4-6}$$

This result can also be obtained by letting ξ approach unity in Eq.(4 – 4) and by using the following limit:

$$\lim_{\xi \rightarrow 1} \frac{\sin\omega_d t}{\sqrt{1-\xi^2}} = \lim_{\xi \rightarrow 1} \frac{\sin\omega_n \sqrt{1-\xi^2} t}{\sqrt{1-\xi^2}} = \omega_n t$$

3) Overdamped case ($\xi > 1$):

In this case, the two poles of $C(s)/R(s)$ are negative real and unequal.

For a unit-step input, $R(s)=1/s$ and $C(s)$ can be written

$$C(s) = \frac{\omega_n^2}{(s+\xi\omega_n+\omega_n\sqrt{\xi^2-1})(s+\xi\omega_n-\omega_n\sqrt{\xi^2-1})s} \quad (4-7)$$

The inverse Laplace transform of Eq.(4 – 6) is

$$\begin{aligned} c(t) &= 1 + \frac{1}{2\sqrt{\xi^2-1}(\xi + \sqrt{\xi^2-1})} e^{-(\xi+\sqrt{\xi^2-1})\omega_n t} \\ &\quad - \frac{1}{2\sqrt{\xi^2-1}(\xi - \sqrt{\xi^2-1})} e^{-(\xi-\sqrt{\xi^2-1})\omega_n t} \\ &= 1 + \frac{\omega_n}{2\sqrt{\xi^2-1}} \left(\frac{e^{-s_1 t}}{s_1} - \frac{e^{-s_2 t}}{s_2} \right), \quad \text{for } t \geq 0 \end{aligned} \quad (4-8)$$

Where $s_1 = (\xi + \sqrt{\xi^2-1})\omega_n$ and $s_2 = (\xi - \sqrt{\xi^2-1})\omega_n$

Thus, the response $c(t)$ includes two decaying exponential terms.

When ξ is appreciably greater than unity, one of the two decaying exponentials decreases much faster than the other, so the faster-decaying exponential term (which corresponds to a smaller time constant) may be neglected.

A family of unit-step response curves $c(t)$ with various values of ξ is shown in Fig.(23), where the abscissa is the dimensionless variable $\omega_n t$. The curves are functions only of ξ . These curves are obtained from Eq. (4 – 4), (4 – 6), and (4 – 8). The system described by these equations was initially at rest.

Note that two second-order systems having the same ξ but different ω_n will exhibit the same *overshoot* and the same *oscillatory pattern*. Such systems are said to have the same *relative stability*.

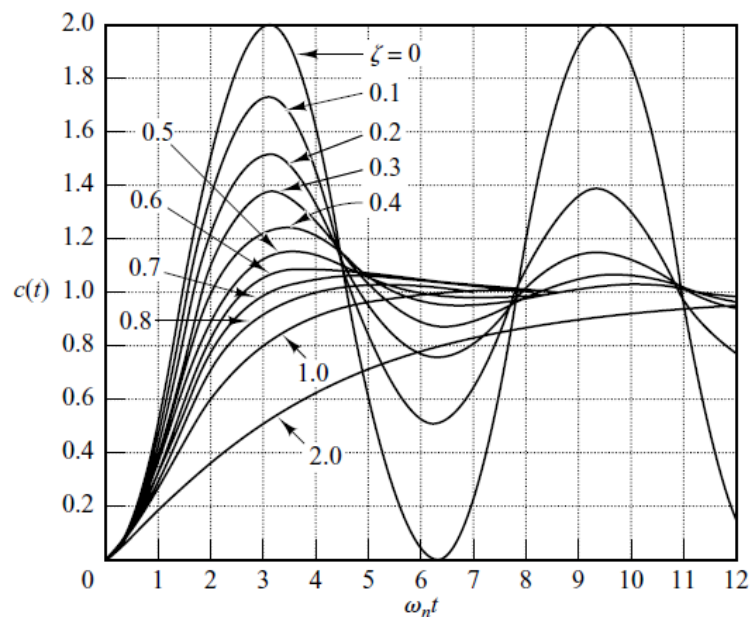


Figure (23): Unit-step response curves of the system shown in Fig. (19)

Table (4 – 1): Laplace Transform Pairs

	$f(t)$	$F(s)$
1	Unit impulse $\delta(t)$	1
2	Unit step $1(t)$	$\frac{1}{s}$
3	t	$\frac{1}{s^2}$
4	$\frac{t^{n-1}}{(n-1)!} \quad (n = 1, 2, 3, \dots)$	$\frac{1}{s^n}$
5	$t^n \quad (n = 1, 2, 3, \dots)$	$\frac{n!}{s^{n+1}}$
6	e^{-at}	$\frac{1}{s + a}$
7	te^{-at}	$\frac{1}{(s + a)^2}$
8	$\frac{1}{(n-1)!} t^{n-1} e^{-at} \quad (n = 1, 2, 3, \dots)$	$\frac{1}{(s + a)^n}$
9	$t^n e^{-at} \quad (n = 1, 2, 3, \dots)$	$\frac{n!}{(s + a)^{n+1}}$
10	$\sin \omega t$	$\frac{\omega}{s^2 + \omega^2}$
11	$\cos \omega t$	$\frac{s}{s^2 + \omega^2}$
12	$\sinh \omega t$	$\frac{\omega}{s^2 - \omega^2}$
13	$\cosh \omega t$	$\frac{s}{s^2 - \omega^2}$
14	$\frac{1}{a} (1 - e^{-at})$	$\frac{1}{s(s + a)}$
15	$\frac{1}{b - a} (e^{-at} - e^{-bt})$	$\frac{1}{(s + a)(s + b)}$
16	$\frac{1}{b - a} (be^{-bt} - ae^{-at})$	$\frac{s}{(s + a)(s + b)}$
17	$\frac{1}{ab} \left[1 + \frac{1}{a - b} (be^{-at} - ae^{-bt}) \right]$	$\frac{1}{s(s + a)(s + b)}$

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Table (4 – 1): Laplace Transform Pairs (continued)

18	$\frac{1}{a^2} (1 - e^{-at} - ate^{-at})$	$\frac{1}{s(s+a)^2}$
19	$\frac{1}{a^2} (at - 1 + e^{-at})$	$\frac{1}{s^2(s+a)}$
20	$e^{-at} \sin \omega t$	$\frac{\omega}{(s+a)^2 + \omega^2}$
21	$e^{-at} \cos \omega t$	$\frac{s+a}{(s+a)^2 + \omega^2}$
22	$\frac{\omega_n}{\sqrt{1-\zeta^2}} e^{-\zeta\omega_n t} \sin \omega_n \sqrt{1-\zeta^2} t \quad (0 < \zeta < 1)$	$\frac{\omega_n^2}{s^2 + 2\zeta\omega_n s + \omega_n^2}$
23	$-\frac{1}{\sqrt{1-\zeta^2}} e^{-\zeta\omega_n t} \sin(\omega_n \sqrt{1-\zeta^2} t - \phi)$ $\phi = \tan^{-1} \frac{\sqrt{1-\zeta^2}}{\zeta}$ $(0 < \zeta < 1, \quad 0 < \phi < \pi/2)$	$\frac{s}{s^2 + 2\zeta\omega_n s + \omega_n^2}$
24	$1 - \frac{1}{\sqrt{1-\zeta^2}} e^{-\zeta\omega_n t} \sin(\omega_n \sqrt{1-\zeta^2} t + \phi)$ $\phi = \tan^{-1} \frac{\sqrt{1-\zeta^2}}{\zeta}$ $(0 < \zeta < 1, \quad 0 < \phi < \pi/2)$	$\frac{\omega_n^2}{s(s^2 + 2\zeta\omega_n s + \omega_n^2)}$
25	$1 - \cos \omega t$	$\frac{\omega^2}{s(s^2 + \omega^2)}$
26	$\omega t - \sin \omega t$	$\frac{\omega^3}{s^2(s^2 + \omega^2)}$
27	$\sin \omega t - \omega t \cos \omega t$	$\frac{2\omega^3}{(s^2 + \omega^2)^2}$
28	$\frac{1}{2\omega} t \sin \omega t$	$\frac{s}{(s^2 + \omega^2)^2}$
29	$t \cos \omega t$	$\frac{s^2 - \omega^2}{(s^2 + \omega^2)^2}$
30	$\frac{1}{\omega_2^2 - \omega_1^2} (\cos \omega_1 t - \cos \omega_2 t) \quad (\omega_1^2 \neq \omega_2^2)$	$\frac{s}{(s^2 + \omega_1^2)(s^2 + \omega_2^2)}$
31	$\frac{1}{2\omega} (\sin \omega t + \omega t \cos \omega t)$	$\frac{s^2}{(s^2 + \omega^2)^2}$

Table (4 – 2): Properties of Laplace Transforms

1	$\mathcal{L}[Af(t)] = AF(s)$
2	$\mathcal{L}[f_1(t) \pm f_2(t)] = F_1(s) \pm F_2(s)$
3	$\mathcal{L}_\pm \left[\frac{d}{dt} f(t) \right] = sF(s) - f(0\pm)$
4	$\mathcal{L}_\pm \left[\frac{d^2}{dt^2} f(t) \right] = s^2 F(s) - sf(0\pm) - \dot{f}(0\pm)$
5	$\mathcal{L}_\pm \left[\frac{d^n}{dt^n} f(t) \right] = s^n F(s) - \sum_{k=1}^n s^{n-k} f^{(k-1)}(0\pm)$ where $f^{(k-1)} = \frac{d^{k-1}}{dt^{k-1}} f(t)$
6	$\mathcal{L}_\pm \left[\int f(t) dt \right] = \frac{F(s)}{s} + \frac{1}{s} \left[\int f(t) dt \right]_{t=0\pm}$
7	$\mathcal{L}_\pm \left[\int \dots \int f(t) (dt)^n \right] = \frac{F(s)}{s^n} + \sum_{k=1}^n \frac{1}{s^{n-k+1}} \left[\int \dots \int f(t) (dt)^k \right]_{t=0\pm}$
8	$\mathcal{L} \left[\int_0^t f(t) dt \right] = \frac{F(s)}{s}$
9	$\int_0^\infty f(t) dt = \lim_{s \rightarrow 0} F(s) \quad \text{if } \int_0^\infty f(t) dt \text{ exists}$
10	$\mathcal{L}[e^{-at} f(t)] = F(s + a)$
11	$\mathcal{L}[f(t - \alpha) 1(t - \alpha)] = e^{-as} F(s) \quad \alpha \geq 0$
12	$\mathcal{L}[tf(t)] = -\frac{dF(s)}{ds}$
13	$\mathcal{L}[t^2 f(t)] = \frac{d^2}{ds^2} F(s)$
14	$\mathcal{L}[t^n f(t)] = (-1)^n \frac{d^n}{ds^n} F(s) \quad (n = 1, 2, 3, \dots)$
15	$\mathcal{L} \left[\frac{1}{t} f(t) \right] = \int_s^\infty F(s) ds \quad \text{if } \lim_{t \rightarrow 0} \frac{1}{t} f(t) \text{ exists}$
16	$\mathcal{L} \left[f \left(\frac{1}{a} \right) \right] = aF(as)$
17	$\mathcal{L} \left[\int_0^t f_1(t - \tau) f_2(\tau) d\tau \right] = F_1(s) F_2(s)$
18	$\mathcal{L}[f(t)g(t)] = \frac{1}{2\pi j} \int_{c-j\infty}^{c+j\infty} F(p)G(s - p) dp$