

ME 8043114 Automatic Control

Lecture 2: Solution to ODEs via Laplace Transform Modeling Electrical and Mechanical Systems

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Lecture Outline

- ODE Solution using Laplace transform
- Modeling electrical and Mechanical Systems



Course roadmap

Modeling

➔ Laplace transform
Transfer function
Models for systems
• electrical
• mechanical
• electromechanical
Linearization

Analysis

Time response
• Transient
• Steady state
Frequency response
• Bode plot
Stability
• Routh-Hurwitz
• Nyquist

Design

Design specs
Root locus
Frequency domain
PID & Lead-lag
Design examples

Matlab simulations & laboratories

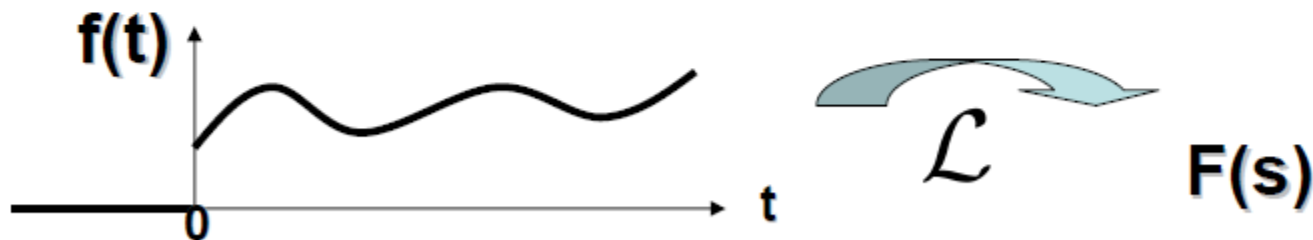


Laplace transform (review)

- One of most important math tools in the course!
- Definition: For a function $f(t)$ ($f(t)=0$ for $t<0$),

$$F(s) = \mathcal{L} \{f(t)\} := \int_0^{\infty} f(t) e^{-st} dt$$

(s : complex variable)



- We denote Laplace transform of $f(t)$ by $F(s)$.

Laplace transform table

$f(t)$		$F(s)$	
$\delta(t)$		1	
$u(t)$	\mathcal{L} →	$\frac{1}{s}$	
$tu(t)$		$\frac{1}{s^2}$	
$t^n u(t)$	\mathcal{L}^{-1} ←	$\frac{n!}{s^{n+1}}$	Inverse Laplace Transform
$e^{-at}u(t)$		$\frac{1}{s+a}$	
$\sin \omega t \cdot u(t)$		$\frac{\omega}{s^2 + \omega^2}$	
$\cos \omega t \cdot u(t)$		$\frac{s}{s^2 + \omega^2}$	
$te^{-at}u(t)$		$\frac{1}{(s+a)^2}$	<i>(u(t) is often omitted.)</i>



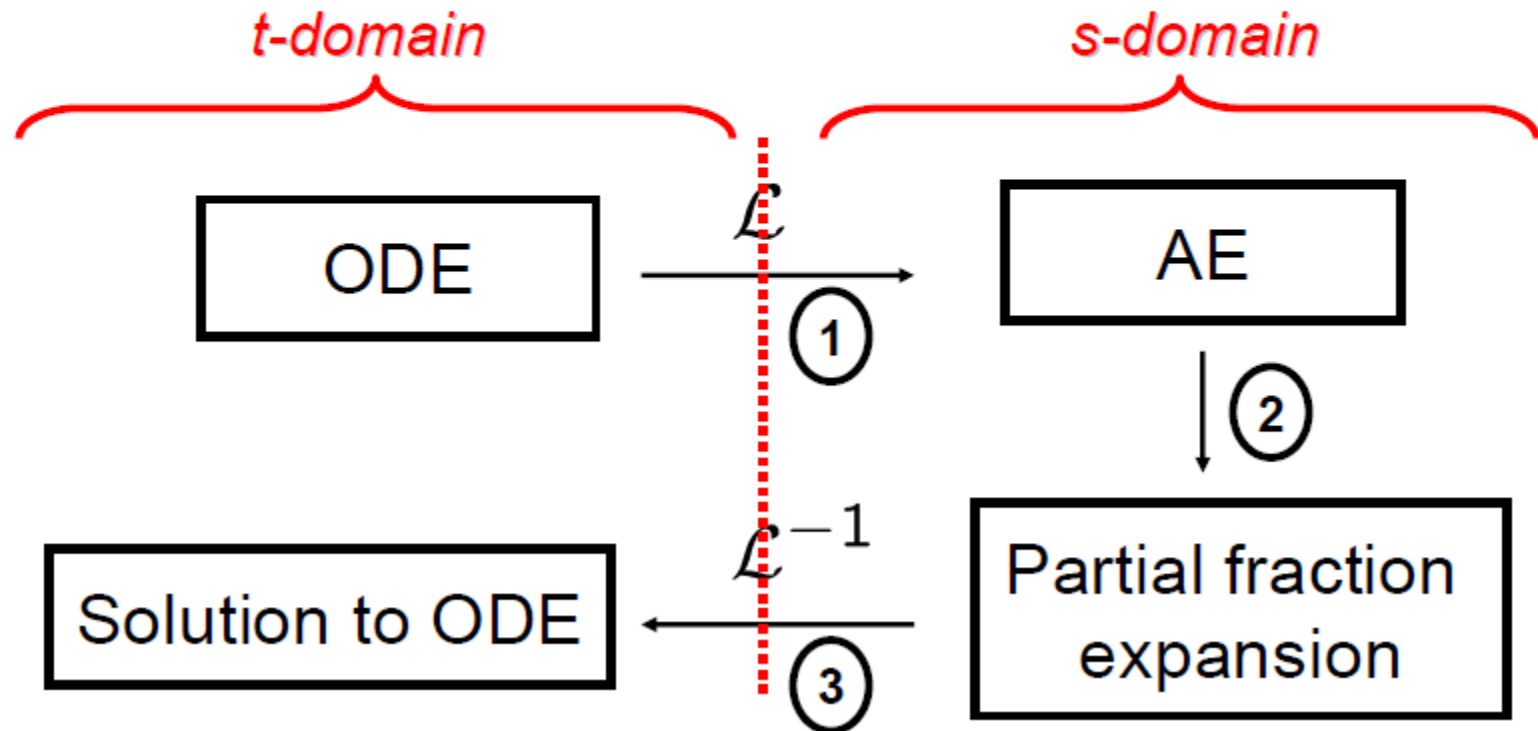
Advantages of s-domain (review)

- We can transform an ordinary differential equation into an algebraic equation which is easy to solve. (This lecture)
- It is easy to analyze and design interconnected (series, feedback etc.) systems. (Throughout the course)
- Frequency domain information of signals can be dealt with. (Lectures for frequency responses: after midterm)



An advantage of Laplace transform

- We can transform an ordinary differential equation (ODE) into an algebraic equation (AE).



Example 1 (distinct roots)

ODE with initial conditions (ICs)

$$\frac{d^2y(t)}{dt^2} + 3\frac{dy(t)}{dt} + 2y(t) = 5u(t), \quad y(0) = -1, \quad y'(0) = 2$$

1. Laplace transform

$$\underbrace{s^2Y(s) - sy(0) - y'(0)}_{\mathcal{L}\{y''(t)\}} + 3 \underbrace{\{sY(s) - y(0)\}}_{\mathcal{L}\{y'(t)\}} + 2Y(s) = \frac{5}{s}$$

$$\Rightarrow Y(s) = \frac{-s^2 - s + 5}{s(s+1)(s+2)} \leftarrow \text{distinct roots}$$

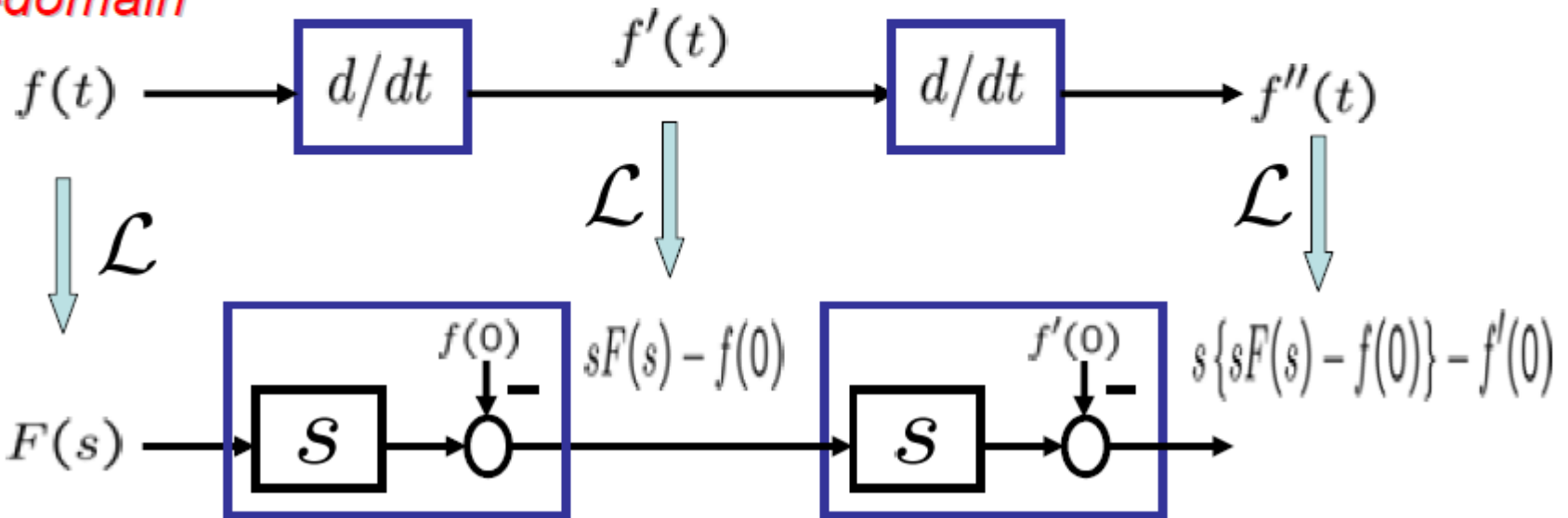


Properties of Laplace transform

Differentiation (review)

$$\mathcal{L}\{f'(t)\} = sF(s) - f(0)$$

t-domain



s-domain



Example 1 (cont'd)

2. Partial fraction expansion

$$Y(s) = \frac{-s^2 - s + 5}{s(s+1)(s+2)} = \frac{A}{s} + \frac{B}{s+1} + \frac{C}{s+2}$$

unknowns

Red arrows point from the word "unknowns" to the variables A, B, and C in the partial fraction expansion.

Multiply both sides by s & let s go to zero:

$$sY(s)|_{s \rightarrow 0} = A + s \frac{B}{s+1} \Big|_{s \rightarrow 0} + s \frac{C}{s+2} \Big|_{s \rightarrow 0} \Rightarrow A = sY(s)|_{s \rightarrow 0} = \frac{5}{2}$$

Similarly,

$$B = (s+1)Y(s)|_{s \rightarrow -1} = \dots = -5$$

$$C = (s+2)Y(s)|_{s \rightarrow -2} = \dots = \frac{3}{2}$$



Example 1 (cont'd)

3. Inverse Laplace transform

$$Y(s) = \frac{A}{s} + \frac{B}{s+1} + \frac{C}{s+2}$$

$$\Rightarrow y(t) = \left(\underbrace{\frac{5}{2}}_A + \underbrace{(-5)}_B e^{-t} + \underbrace{\frac{3}{2}}_C e^{-2t} \right) u(t)$$

(You may omit $u(t)$.)

If we are interested in only the final value of $y(t)$, apply Final Value Theorem:

$$\lim_{t \rightarrow \infty} y(t) = \lim_{s \rightarrow 0} sY(s) = \lim_{s \rightarrow 0} \frac{-s^2 - s + 5}{(s+1)(s+2)} = \frac{5}{2}$$



Example 2 (repeated roots)

ODE with initial conditions (ICs)

$$\frac{d^3 y(t)}{dt^3} + 5 \frac{d^2 y(t)}{dt^2} + 8 \frac{dy(t)}{dt} + 4y(t) = 2\delta(t), \quad y(0) = y'(0) = y''(0) = 0$$

1. Laplace transform

$$\begin{aligned} s^3 Y(s) - s^2 y(0) - s y'(0) - y''(0) &\leftarrow \mathcal{L}\{y'''(t)\} \\ + 5 \{s^2 Y(s) - s y(0) - y'(0)\} &\leftarrow 5 \mathcal{L}\{y''(t)\} \\ + 8 \{s Y(s) - y(0)\} + 4 Y(s) & \\ = 2 & \end{aligned}$$

$$\Rightarrow Y(s) = \frac{2}{(s+1)(s+2)^2} \leftarrow \text{Repeated roots}$$




Example 2 (cont'd)

2. Partial fraction expansion

$$Y(s) = \frac{2}{(s+1)(s+2)^2} = \frac{A}{s+1} + \frac{B}{(s+2)^2} + \frac{C}{s+2}$$

unknowns



To obtain A:

$$(s+1)Y(s)|_{s \rightarrow -1} = A + (s+1)\frac{B}{(s+2)^2}\Big|_{s \rightarrow -1} + (s+1)\frac{C}{s+2}\Big|_{s \rightarrow -1} \Rightarrow A = 2$$

To obtain B:

$$(s+2)^2 Y(s)|_{s \rightarrow -2} = (s+2)^2 \frac{A}{s+1}\Big|_{s \rightarrow -2} + B + (s+2)C|_{s \rightarrow -2} \Rightarrow B = -2$$



Example 2 (cont'd)

2. Partial fraction expansion

$$Y(s) = \frac{2}{(s+1)(s+2)^2} = \frac{A}{s+1} + \frac{B}{(s+2)^2} + \frac{C}{s+2}$$

unknowns

(Red arrows point from the word 'unknowns' to the variables A, B, and C in the equation above.)

To obtain C:

$$\frac{2}{s+1} = (s+2)^2 \frac{A}{s+1} + B + (s+2)C$$

→ *Take derivative*

$$\frac{-2}{(s+1)^2} = \frac{As(s+2)}{(s+1)^2} + C$$

→

$$C = -2$$

Let s go to -2.



Example 2 (cont'd)

3. Inverse Laplace transform

$$Y(s) = \frac{A}{s+1} + \frac{B}{(s+2)^2} + \frac{C}{s+2}$$

$$\Rightarrow y(t) = \left(\underbrace{2}_A e^{-t} + \underbrace{(-2)}_B t e^{-2t} + \underbrace{-2}_C e^{-2t} \right) u(t)$$

If we are interested in only the final value of $y(t)$, apply Final Value Theorem:

$$\lim_{t \rightarrow \infty} y(t) = \lim_{s \rightarrow 0} sY(s) = \lim_{s \rightarrow 0} \frac{2s}{(s+1)(s+2)^2} = 0$$



Properties of Laplace transform

8. Frequency shift theorem (review)

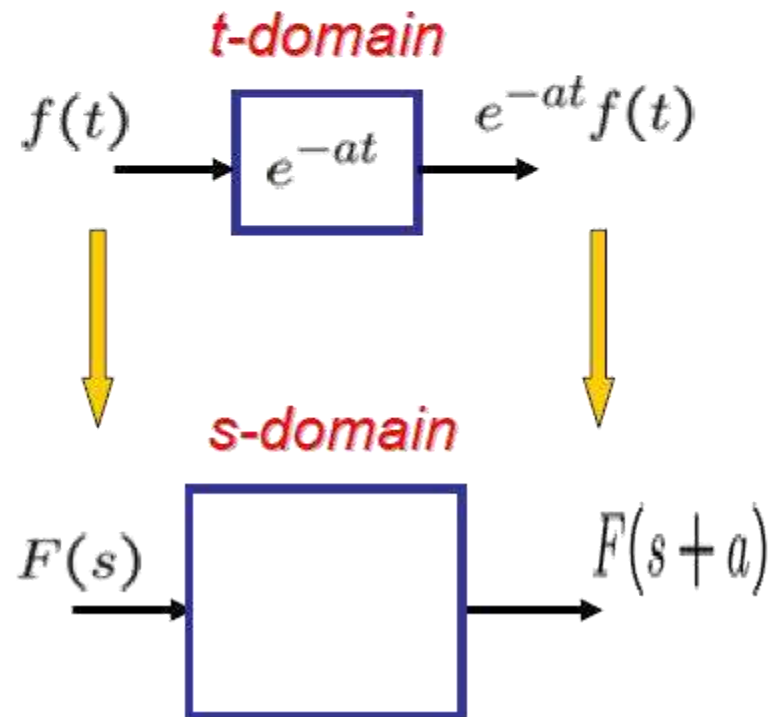
$$\mathcal{L}\{e^{-at}f(t)\} = F(s+a)$$

Proof.

$$\begin{aligned}\mathcal{L}\{e^{-at}f(t)\} &= \int_0^{\infty} e^{-at}f(t)e^{-st}dt \\ &= \int_0^{\infty} f(t)e^{-(s+a)t}dt = F(s+a)\end{aligned}$$

Ex.

$$\mathcal{L}\{te^{-2t}\} = \frac{1}{(s+2)^2}$$



Example 3 (complex roots)

ODE with zero initial conditions (ICs)

$$\frac{d^2y(t)}{dt^2} + 2\frac{dy(t)}{dt} + 5y(t) = 3u(t), \quad y(0) = 0, \quad y'(0) = 0$$

1. Laplace transform

$$s^2Y(s) + 2sY(s) + 5Y(s) = \frac{3}{s}$$

$$\Rightarrow Y(s) = \frac{3}{s(s^2 + 2s + 5)} \quad \leftarrow \text{Complex roots}$$




Example 3 (cont'd)

2. Partial fraction expansion

$$Y(s) = \frac{3}{s(s^2 + 2s + 5)} = \frac{A}{s} + \frac{Bs + C}{s^2 + 2s + 5}$$

unknowns



To obtain A, B & C:

$$3 = A(s^2 + 2s + 5) + s(Bs + C)$$

$$A = \frac{3}{5}$$

$$\Rightarrow (A + B)s^2 + (2A + C)s + 5A - 3 = 0 \Rightarrow B = -\frac{3}{5}$$

$$C = -\frac{6}{5}$$



Example 3 (cont'd)

3. Inverse Laplace transform

$$Y(s) = \frac{A}{s} + \frac{Bs + C}{s^2 + 2s + 5}$$

$$\begin{aligned}\mathcal{L}^{-1}\left\{\frac{Bs + C}{s^2 + 2s + 5}\right\} &= \mathcal{L}^{-1}\left\{\frac{B(s + 1) + C - B}{(s + 1)^2 + 4}\right\} \\&= B\mathcal{L}^{-1}\left\{\frac{s + 1}{(s + 1)^2 + 4}\right\} + \frac{C - B}{2}\mathcal{L}^{-1}\left\{\frac{2}{(s + 1)^2 + 4}\right\} \\&= Be^{-t}\cos 2t + \frac{C - B}{2}e^{-t}\sin 2t \\ \mathcal{L}^{-1}\{Y(s)\} &= \frac{3}{5} - \frac{3}{5}e^{-t}\left(\cos 2t + \frac{1}{2}\sin 2t\right)\end{aligned}$$



Course roadmap

Modeling

- ✓ Laplace transform
- Transfer function
- Models for systems
- • electrical
- • mechanical
- electromechanical
- Linearization

Analysis

- Time response
 - Transient
 - Steady state
- Frequency response
 - Bode plot
- Stability
 - Routh-Hurwitz
 - Nyquist

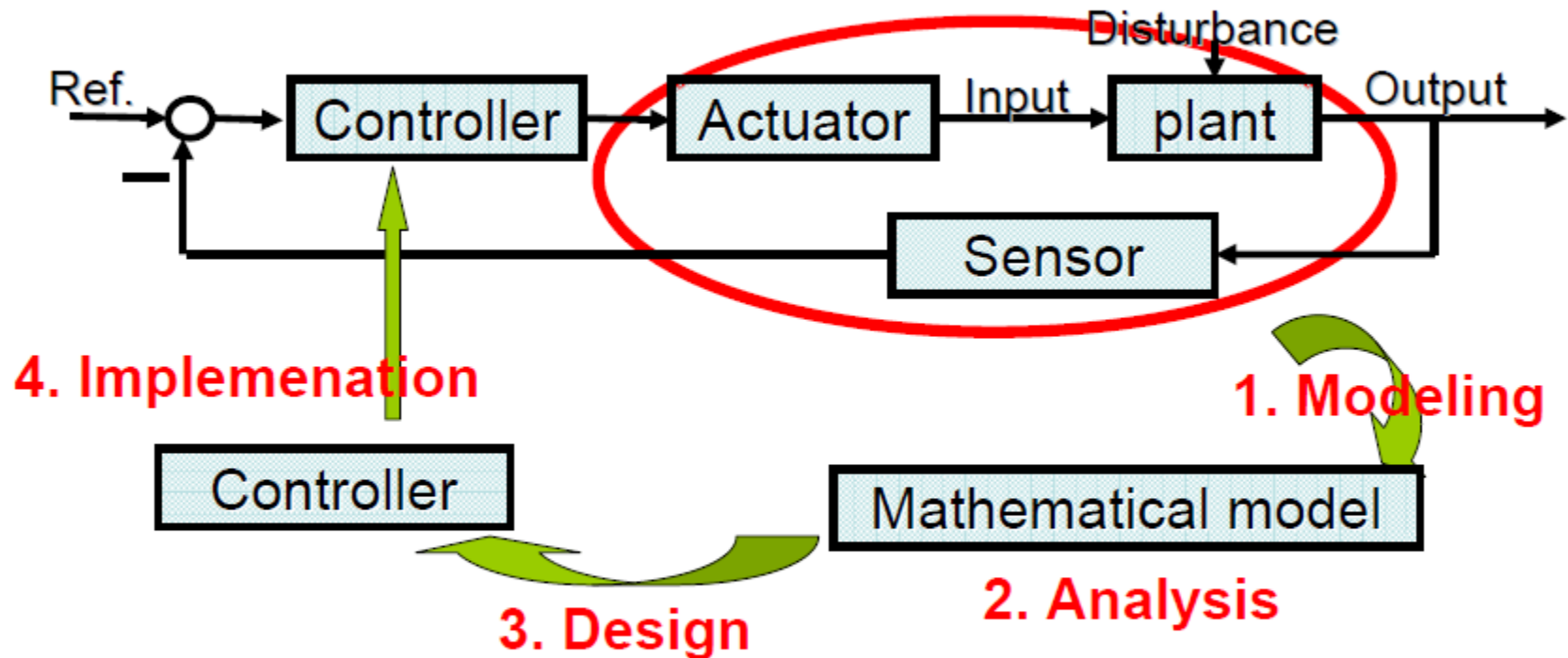
Design

- Design specs
- Root locus
- Frequency domain
- PID & Lead-lag
- Design examples

Matlab simulations & laboratories



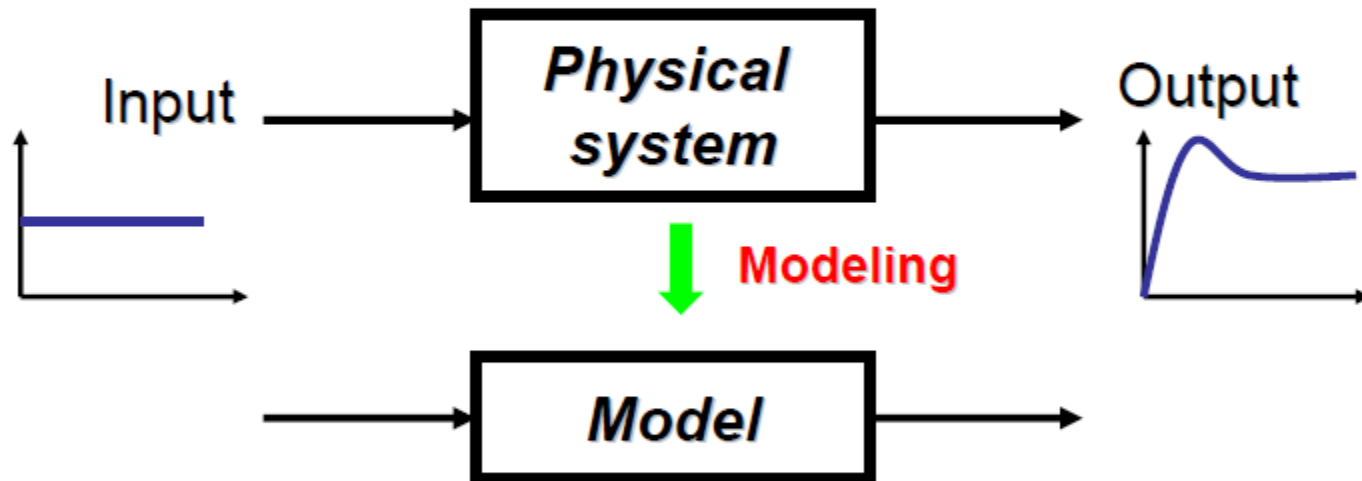
Controller design procedure (review)



- What is the “mathematical model”?
- Transfer function
- Modeling of electrical & mechanical systems

Mathematical model

- Representation of the input-output (signal) relation of a physical system



- A model is used for the **analysis** and **design** of control systems.

Important remarks on models

- Modeling is the **most important and difficult task** in control system design.
- No mathematical model exactly represents a physical system.

Math model \neq Physical system

Math model \approx Physical system

- Do not confuse **models** with **physical systems**!
- In this course, we may use the term “**system**” to mean a mathematical model.

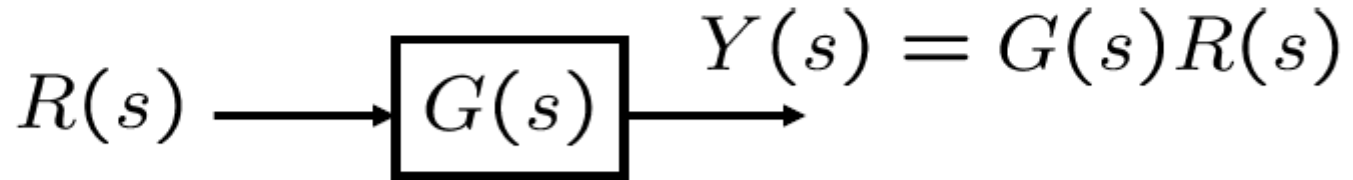


Transfer function

- A **transfer function** is defined by

$$G(s) := \frac{Y(s)}{R(s)}$$

Laplace transform of system output (pointing to $Y(s)$)
Laplace transform of system input (pointing to $R(s)$)

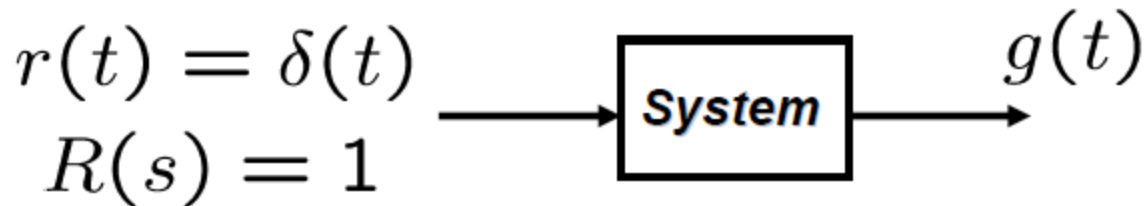


- A system is assumed to be at rest. (Zero initial condition)



Impulse response

- Suppose that $u(t)$ is the unit impulse function and system is at rest.

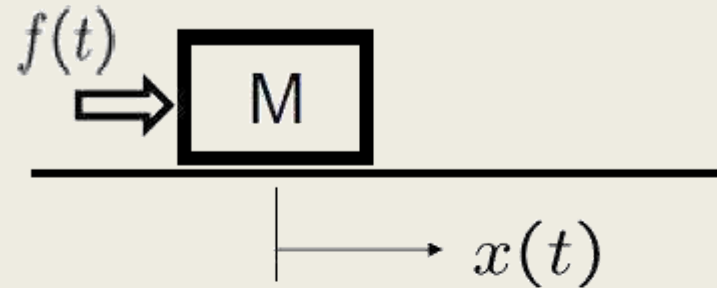


- The output $g(t)$ for the unit impulse input is called **impulse response**.
- Since $R(s)=1$, the transfer function can also be defined as the **Laplace transform of impulse response**:
$$G(s) := \mathcal{L} \{g(t)\}$$



Example: Newton's law

$$M \frac{d^2 x(t)}{dt^2} = f(t)$$



We want to know the trajectory of $x(t)$. By Laplace transform,

$$M (s^2 X(s) - sx(0) - x'(0)) = F(s)$$

$$\Rightarrow X(s) = \underbrace{\frac{1}{Ms^2} F(s)}_{\text{Forced response}} + \underbrace{\frac{x(0)}{s} + \frac{x'(0)}{s^2}}_{\text{Initial condition response}}$$

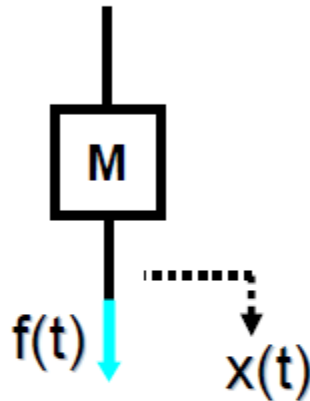
(Total response) = (Forced response) + (Initial condition response)

$$\Rightarrow x(t) = \mathcal{L}^{-1} \left[\frac{1}{Ms^2} F(s) \right] + x(0)u(t) + x'(0)tu(t)$$




Translational mechanical elements

Mass

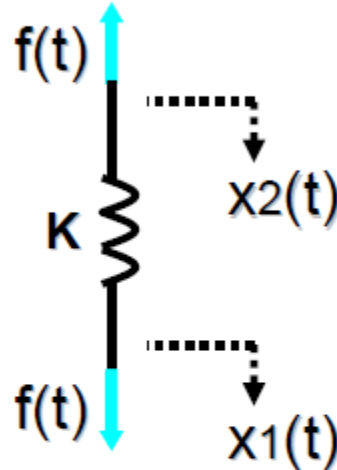


$$f(t) = Mx''(t)$$



 $\left(\begin{matrix} x(0) = 0 \\ \dot{x}(0) = 0 \end{matrix} \right)$

$$F(s) = Ms^2X(s)$$

Spring

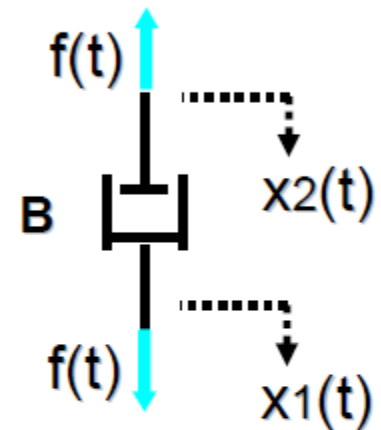


$$f(t) = K(x_1(t) - x_2(t))$$




$$F(s) = K(X_1(s) - X_2(s))$$

Damper

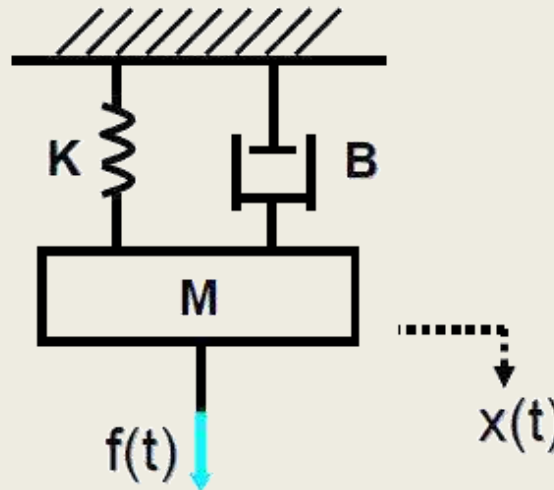


$$f(t) = B(x_1'(t) - x_2'(t))$$


 $\left(\begin{matrix} x_1(0) = 0 \\ x_2(0) = 0 \end{matrix} \right)$

$$F(s) = Bs(X_1(s) - X_2(s))$$

Mass-spring-damper system



- **Newton's law**

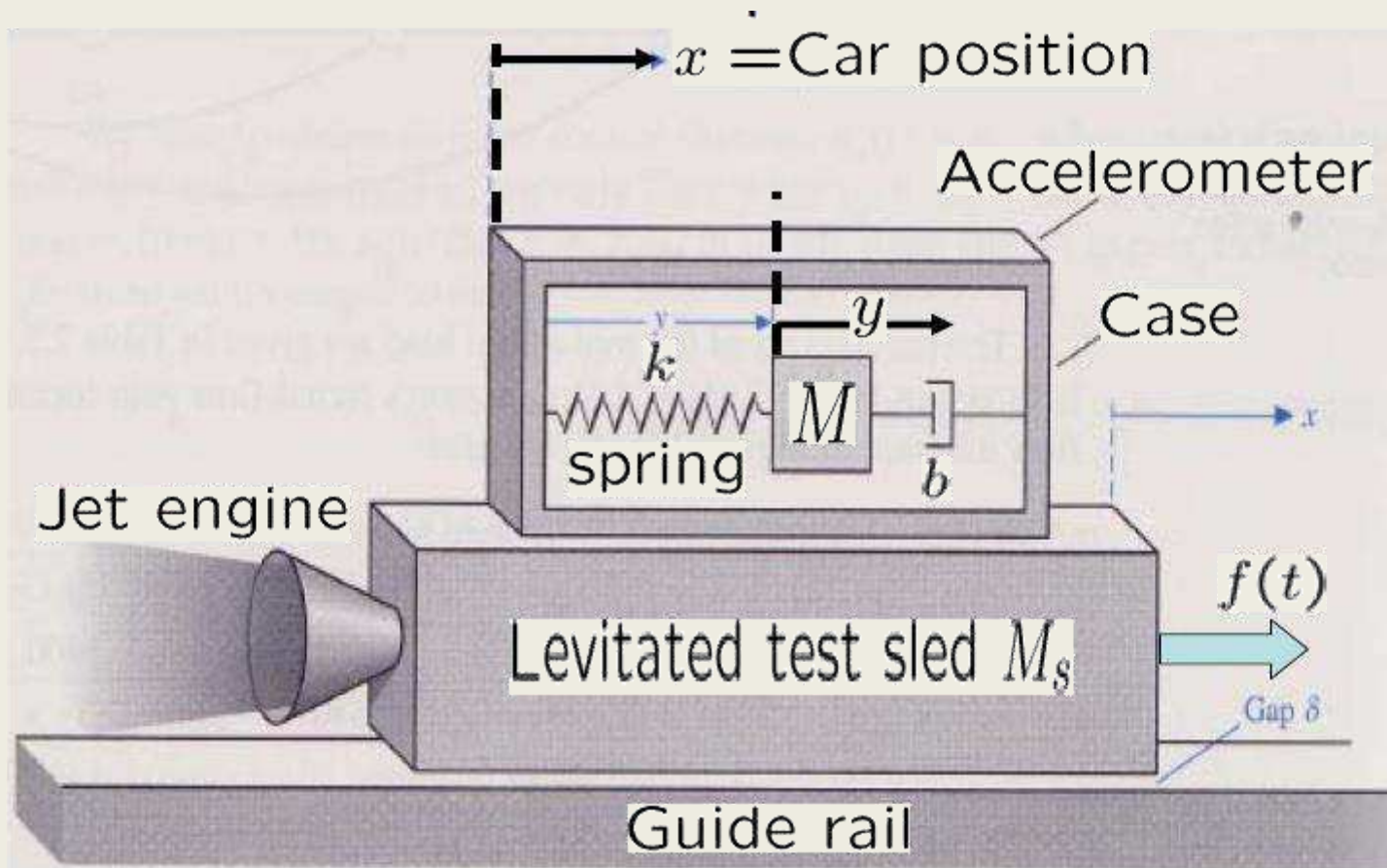
$$Mx''(t) = f(t) - Bx'(t) - Kx(t)$$

- **By Laplace transform** (with zero initial conditions),

$$X(s) = \frac{1}{Ms^2 + Bs + K} F(s) \quad (2^{\text{nd}} \text{ order system})$$



Ex: Mechanical accelerometer



Ex: Accelerometer (cont'd)

- We would like to know how $y(t)$ moves when unit step $f(t)$ is applied with zero ICs.
- By Newton's law

$$\begin{cases} M \frac{d^2}{dt^2}(x(t) + y(t)) = -b \frac{dy(t)}{dt} - ky(t) \\ M_s \frac{d^2 x(t)}{dt^2} = f(t) \end{cases}$$

$$\rightarrow My''(t) + by'(t) + ky(t) = -\frac{M}{M_s}f(t)$$

$$\xrightarrow{\mathcal{L}} Y(s) = -\frac{M}{M_s} \cdot \frac{1}{Ms^2 + bs + k} \cdot \frac{1}{s} = -\frac{1}{M_s} \cdot \frac{1}{s^2 + (b/M)s + (k/M)} \cdot \frac{1}{s}$$



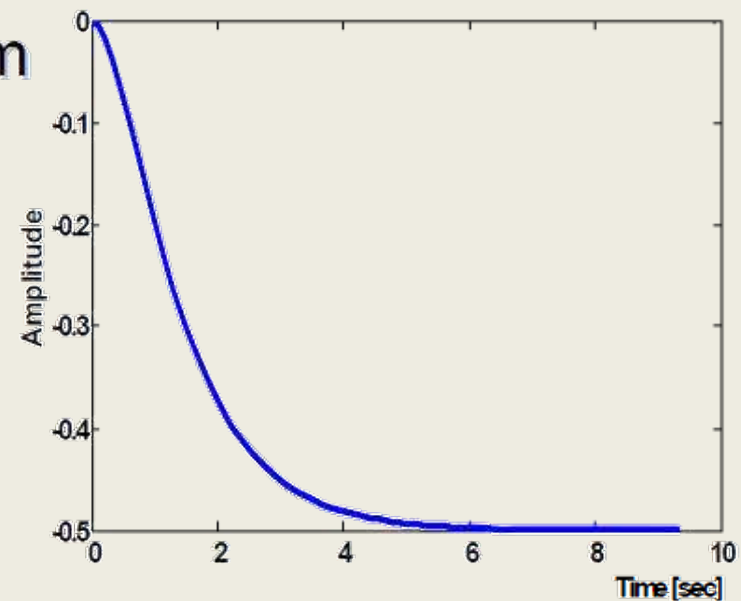
Ex: Mechanical accelerometer (cont'd)

- Suppose that $b/M=3$, $k/M=2$ and $Ms=1$.
- Partial fraction expansion

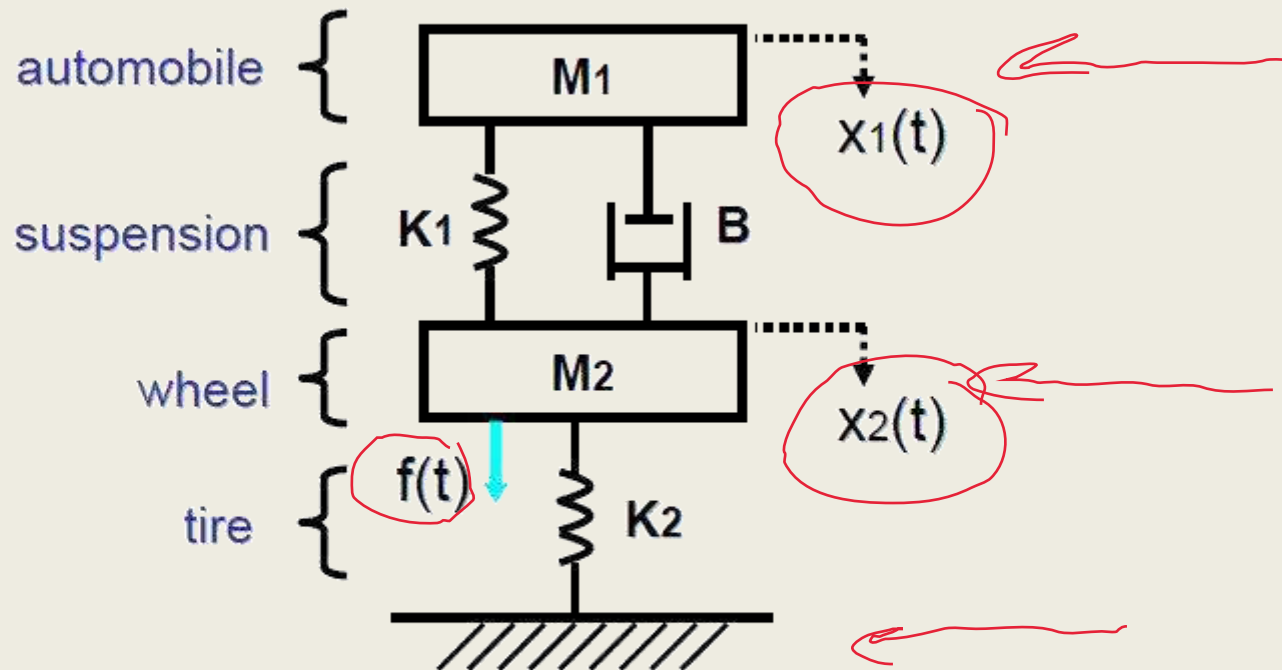
$$Y(s) = -\frac{1}{s^2 + 3s + 2} \cdot \frac{1}{s} = -\frac{1}{2s} + \frac{1}{s+1} - \frac{1}{2(s+2)}$$

- Inverse Laplace transform

$$y(t) = \left(-\frac{1}{2} + e^{-t} - \frac{1}{2}e^{-2t} \right) u(t)$$



Automobile suspension system



$$\begin{cases} M_1 x_1''(t) = B(x_1'(t) - x_2'(t)) - K_1(x_1(t) - x_2(t)) \\ M_2 x_2''(t) = f(t) - B(x_2'(t) - x_1'(t)) - K_1(x_2(t) - x_1(t)) - K_2 x_2(t) \end{cases}$$

Automobile suspension system

$$\begin{cases} M_1 x_1''(t) = -B(x_1'(t) - x_2'(t)) - K_1(x_1(t) - x_2(t)) \\ M_2 x_2''(t) = f(t) - B(x_2'(t) - x_1'(t)) - K_1(x_2(t) - x_1(t)) - K_2 x_2(t) \end{cases}$$



Laplace transform with zero ICs

$$\begin{cases} M_1 s^2 X_1(s) = -B(sX_1(s) - sX_2(s)) - K_1(X_1(s) - X_2(s)) \\ M_2 s^2 X_2(s) = F(s) - B(sX_2(s) - sX_1(s)) - K_1(X_2(s) - X_1(s)) - K_2 X_2(s) \end{cases}$$

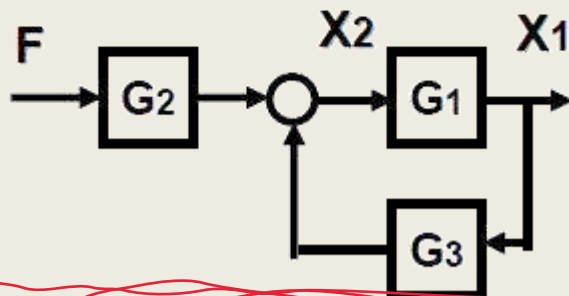


$$\begin{cases} X_1(s) = \underbrace{\frac{Bs + K_1}{M_1 s^2 + Bs + K_1}}_{G_1(s)} X_2(s) \\ X_2(s) = \underbrace{\frac{1}{M_2 s^2 + Bs + K_1 + K_2}}_{G_2(s)} F(s) + \underbrace{\frac{Bs + K_1}{M_2 s^2 + Bs + K_1 + K_2}}_{G_3(s)} X_1(s) \end{cases}$$



Automobile suspension (cont'd)

$$\begin{cases} X_1(s) = \underbrace{\frac{Bs + K_1}{M_1s^2 + Bs + K_1}}_{G_1(s)} X_2(s) \\ X_2(s) = \underbrace{\frac{1}{M_2s^2 + Bs + K_1 + K_2}}_{G_2(s)} F(s) + \underbrace{\frac{Bs + K_1}{M_2s^2 + Bs + K_1 + K_2}}_{G_3(s)} X_1(s) \end{cases}$$



Block diagram
reduction rules

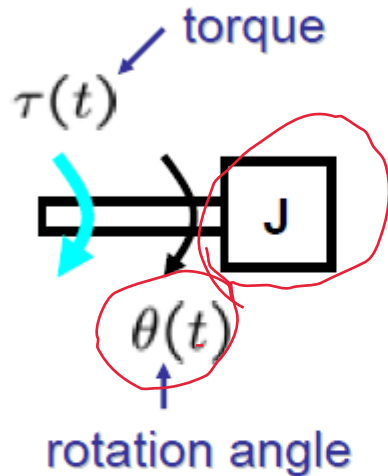
$$\frac{X_1(s)}{F(s)} = \frac{G_1(s)G_2(s)}{1 - G_1(s)G_3(s)}$$

We will study how to derive this transfer function in the next lecture.



Rotational mechanical elements

Moment of inertia

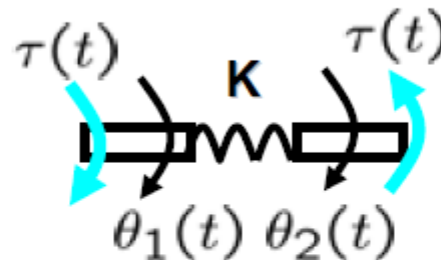


$$\tau(t) = J\theta''(t)$$

$$\downarrow \begin{pmatrix} \theta(0) = 0 \\ \dot{\theta}(0) = 0 \end{pmatrix}$$

$$T(s) = Js^2\Theta(s)$$

Rotational spring

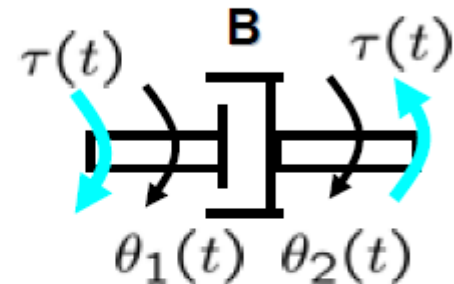


$$\tau(t) = K(\theta_1(t) - \theta_2(t))$$



$$T(s) = K(\Theta_1(s) - \Theta_2(s))$$

Friction



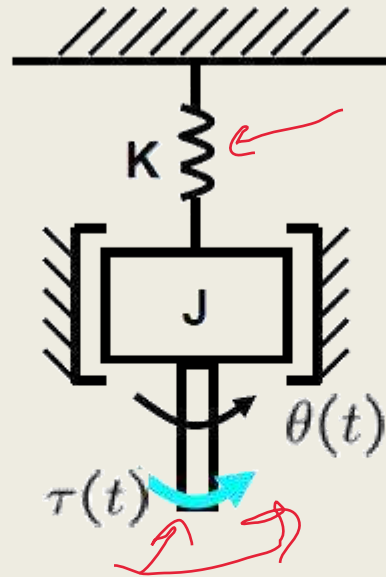
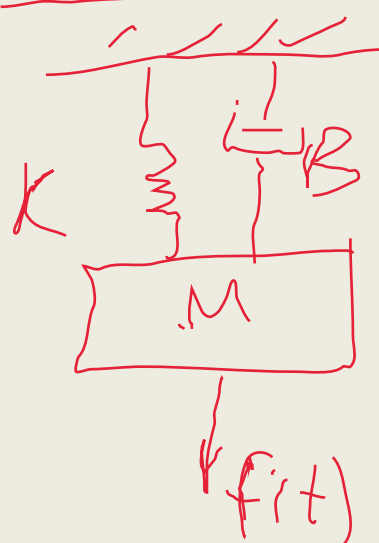
$$\tau(t) = B(\theta_1'(t) - \theta_2'(t))$$



$$T(s) = Bs(\Theta_1(s) - \Theta_2(s))$$



Torsional pendulum system



friction between bob and air

$$\sum \tau = J \ddot{\theta}(t)$$

■ Newton's law

$$J\ddot{\theta}(t) = \tau(t) - B\dot{\theta}(t) - K\theta(t)$$

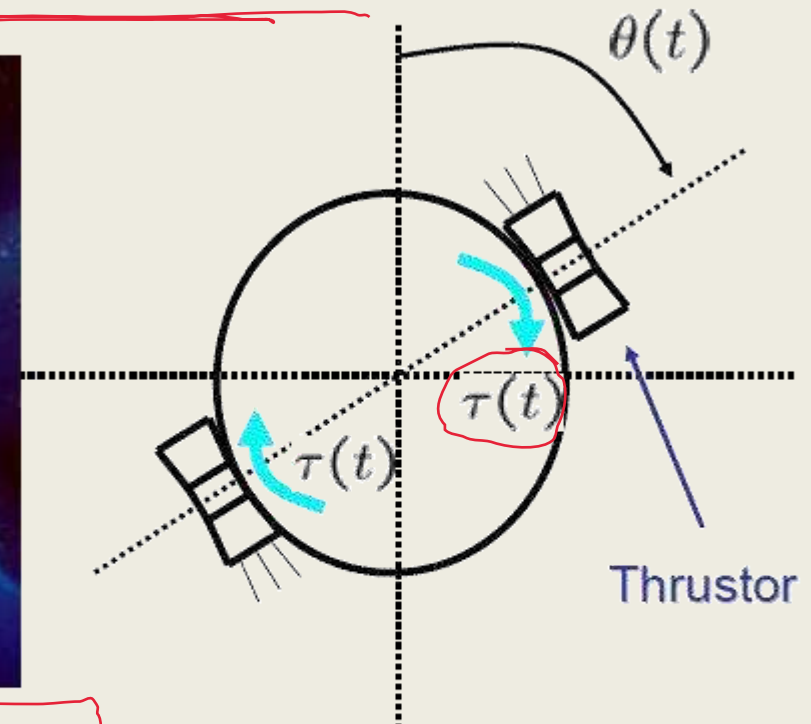
■ By Laplace transform (with zero ICs),

$$G(s) = \frac{\Theta(s)}{T(s)} = \frac{1}{Js^2 + Bs + K}$$

(2nd order system)



Rigid satellite



- Broadcasting
- Weather forecast
- Communication
- GPS, etc.

$$\tau(t) = J\ddot{\theta}(t)$$

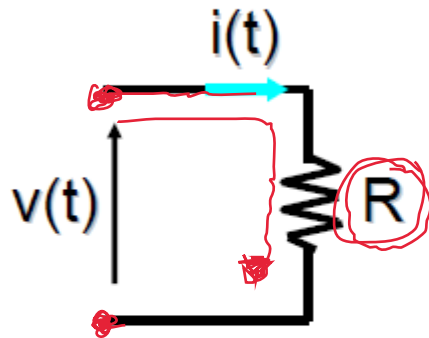


$$G(s) = \frac{\Theta(s)}{T(s)} = \frac{1}{Js^2}$$

*Double
integrator*

Models of electrical elements

Resistance

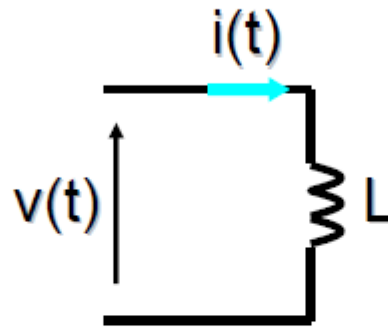


$$v(t) = Ri(t)$$

↓ Laplace transform

$$\frac{V(s)}{I(s)} = R$$

Inductance

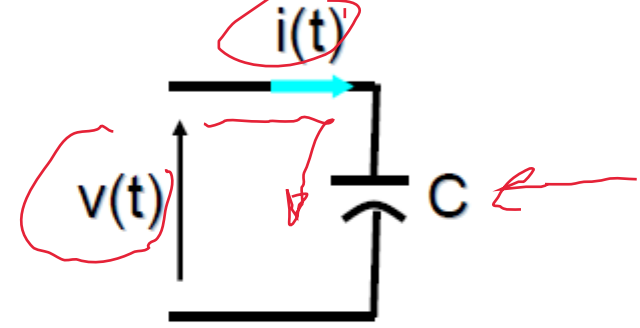


$$v(t) = L \frac{di(t)}{dt}$$

↓ ($i(0) = 0$)

$$\frac{V(s)}{I(s)} = sL$$

Capacitance



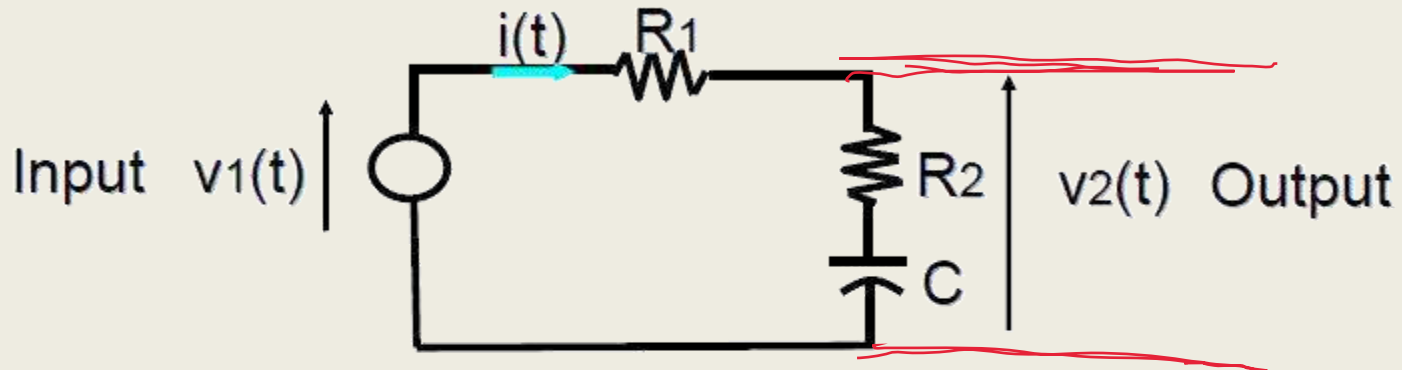
$$i(t) = C \frac{dv(t)}{dt}$$

↓ ($v(0) = 0$)

$$\frac{V(s)}{I(s)} = \frac{1}{sC}$$



Modeling example



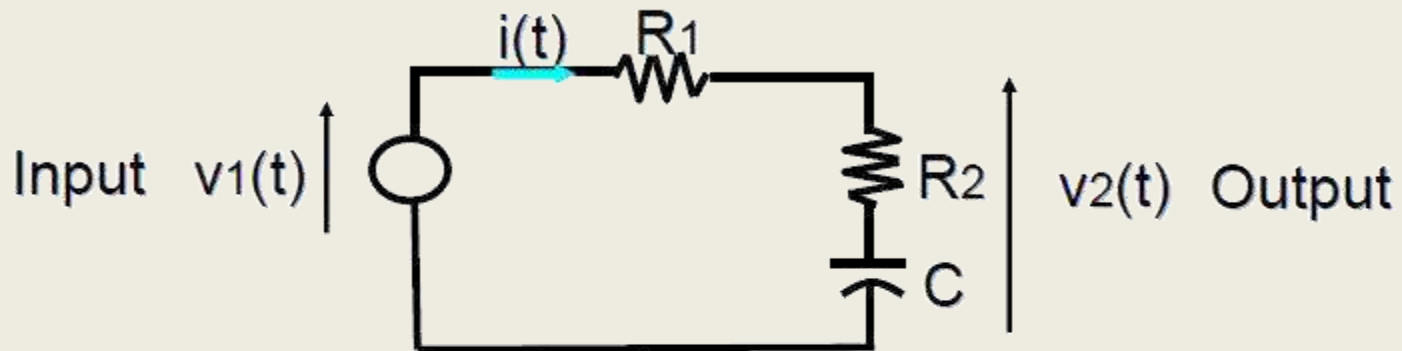
- Kirchhoff voltage law (with zero initial conditions)

$$v_1(t) = (R_1 + R_2)i(t) + \frac{1}{C} \int_0^t i(\tau) d\tau$$
$$v_2(t) = R_2 i(t) + \frac{1}{C} \int_0^t i(\tau) d\tau$$

- By Laplace transform,

$$V_1(s) = (R_1 + R_2)I(s) + \frac{1}{sC}I(s)$$
$$V_2(s) = R_2 I(s) + \frac{1}{sC}I(s)$$

Modeling example (cont'd)



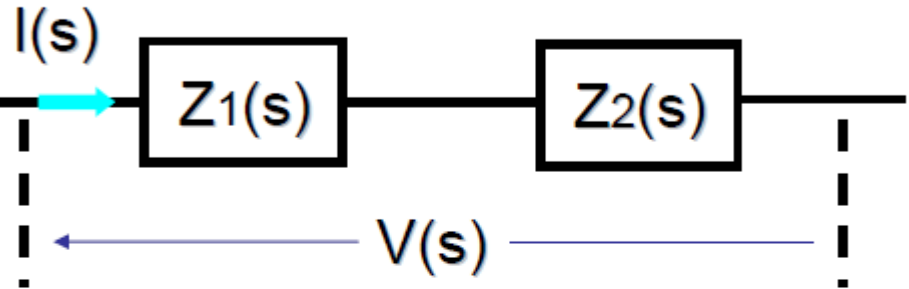
■ Transfer function

$$\begin{aligned} G(s) = \frac{V_2(s)}{V_1(s)} &= \frac{R_2 + \frac{1}{sC}}{(R_1 + R_2) + \frac{1}{sC}} \\ &= \frac{R_2Cs + 1}{(R_1 + R_2)Cs + 1} \quad \text{TF} \\ &\quad \text{(first-order system)} \end{aligned}$$

Impedance computation

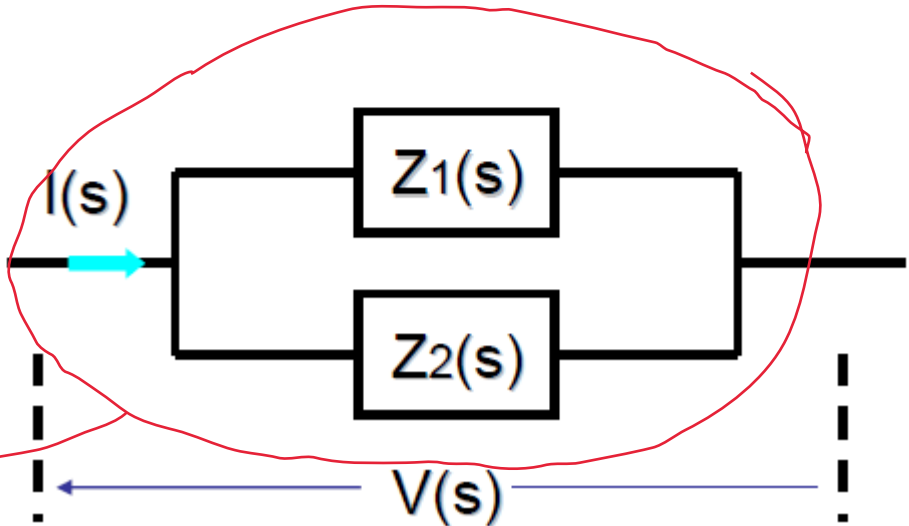
■ Series connection

$$Z(s) = Z_1(s) + Z_2(s)$$



■ Parallel connection

$$Z(s) = \frac{Z_1(s)Z_2(s)}{Z_1(s) + Z_2(s)}$$



Summary

- **Solution procedure to ODE's**
 - Laplace transform
 - Partial fraction expansion
 - Inverse Laplace transform
- **Modeling**
 - Modeling is an important task
 - Mathematical model
 - Transfer function
 - Modeling of electrical and mechanical systems

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- **Next**
 - Modeling of electromechanical systems
 - Stability of linear control systems



Assignment

1) Solve the differential equation

$$\frac{d^2x(t)}{dt^2} + 5 \frac{dx(t)}{dt} + 4x(t) = 10u(t)$$

with the following initial conditions:

$$x(0) = \dot{x}(0) = 0$$

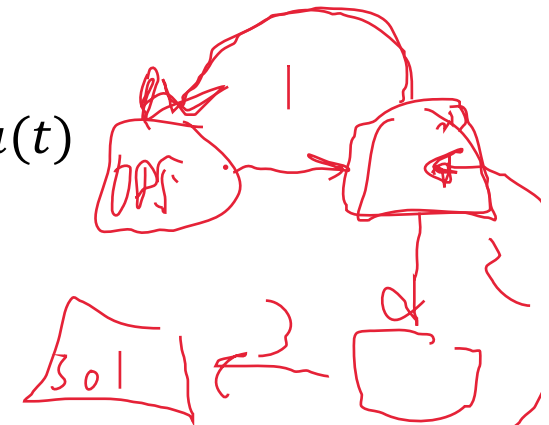
2) For the following $G(s)$, transform the relation $C(s) = G(s)R(s)$ into the differential equation.

AE

$$G(s) = \frac{60}{s^2 + 10s + 60}$$

$$C(s) = \frac{\dots}{\dots} R(s)$$

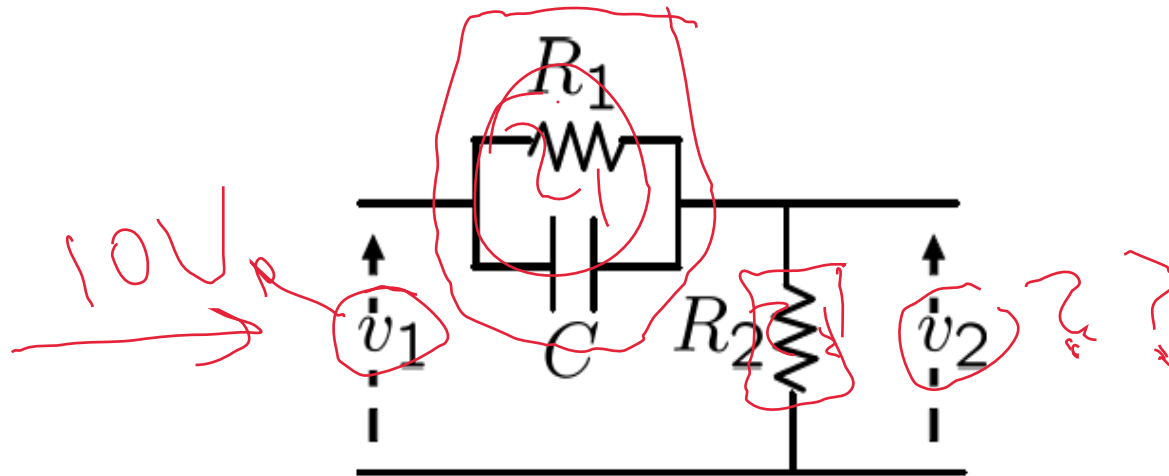
ODE \rightarrow Solv



Assignment

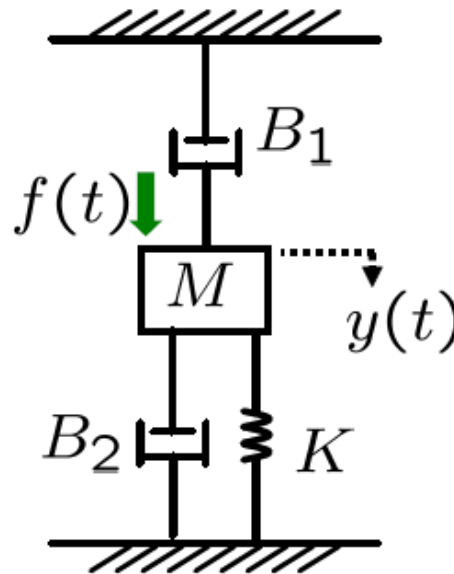
3) For the following circuit, find the transfer function from $V_1(s)$ to $V_2(s)$. If we input a constant voltage 10V, what is the steady state value of the output voltage?

(Hint: Use $v_1(t) = 10 \rightarrow V_1(s) = 10/s$ then find the final value theorem for $v_2(t)$)



Assignment

- 4) For the following mechanical systems, obtain the transfer function from the input force f to the mass displacement y



End of Lecture 2

