CONTENTS

Preface xix

1 Introduction 1

1.1 Introduction 1
1.2 Digital Control-System Modeling 2
1.2.1 Sampling Process 2
1.2.2 System Terminology 4
1.2.3 General Sampled-Data System Variables 5
1.2.4 Systems Modeling 7
1.3 Why Use Digital Control? 11
1.4 Control-System Analysis and Synthesis 12
1.5 The Interdisciplinary Field of Digital Control 13
1.6 Digital Control Development 14
1.7 Nature of the Engineering Control Problem 16
1.8 Text Outline 17
1.9 Summary 18

2 Continuous-Time Control-System Response Characteristics 19

2.1 Introduction 19
2.2 Background 20
2.3 Simple Second-Order System Tracking-Response Characteristics 23
2.4 Higher-Order System Tracking-Response Characteristics 27
2.4.1 Time-Response Characteristics of a Third-Order All-Pole Plant 28
2.4.2 Time-Response Characteristics of a Third-Order, One-Zero Plant 28
2.4.3 Time-Response Characteristics of a Sixth-Order Plant 31
2.4.4 Correlation between Frequency and Time Domains 32

	2.4.5 Correlation of the Control Ratio with Frequency and Time Responses	34
2.5	Nichol's Chart (NC) Analysis	37
2.6	Cascade-Compensator Design Procedures	39
2.7	Synthesizing a Desired Tracking Control Ratio with a Unit-Step Input	43
2.8	Feedback Compensation	49
2.9	Disturbance Rejection	51
	2.9.1 Second-order Disturbance-Rejection Model	51
	2.9.2 Single-Input Single-Output (SISO) Design Principles for Disturbance Rejection	55
	2.9.3 Examples	56
2.10	Summary	62
3	**Linear Systems and the Sampling Process**	63
3.1	Introduction	63
3.2	Linear Time-Invariant (LTI) System	63
3.3	Solution of Linear Difference Equations	68
3.4	Sampling Process (Frequency Domain Analysis)	73
3.5	Ideal Sampler	77
3.6	Shannon's Sampling Theorem	83
3.7	Sampling-Time Selection	84
	3.7.1 Single-Rate Sampling	85
	3.7.2 Multirate Sampling	85
3.8	Weighting Sequence	86
3.9	Data Conversion Introduction	94
	3.9.1 Zero-Order Hold (ZOH)	94
3.10	Summary	98
4	**Discrete Systems Modeling**	99
4.1	Introduction	99
4.2	Definition and Determination of the z-Plane Transform $\mathcal{Z}$	100
4.3	Mapping between s and z Domains	111
	4.3.1 Mapping of the Primary Strip	112
	4.3.2 Mapping of the Constant Frequency Loci	114
	4.3.3 Mapping of the Constant Damping-Coefficient Loci	114
	4.3.4 Mapping of the Constant Damping-Ratio Loci	115
4.4	$\mathcal{Z}$-Transform Theorems	118
4.5	The Inverse $\mathcal{Z}$-Transform, $\mathcal{Z}^{-1}$	123
	4.5.1 Partial-Fraction Method	124
	4.5.2 Power-Series Method (Direct Division Method)	128
4.6	Limitations	130
4.7	$\mathcal{Z}$ Transform of System Equations	131
	4.7.1 Open-Loop Hybrid Sampled-Data Control System	131
	4.7.2 Open-Loop Discrete-Input-Data Control System	136
	4.7.3 Closed-Loop Sampled-Data Control System	137
	4.7.4 Signal Flow Graphs for Hybrid Systems (HSFG)	140
4.8	Digital-Computer Transfer Function	145
4.9	Summary	149

5 Discrete Control Analysis 151

5.1 Introduction 151
5.2 System Stability 152
5.2.1 z-Plane Stability 153
5.2.2 z-Domain Nyquist Stability 155
5.2.3 Polar Plot Analysis 156
5.2.4 Extended z-Domain Stability Analysis: Jury's Stability Test 157
5.3 Steady-State Error Analysis for Stable Systems 160
5.3.1 Steady-State Error-Coefficient Formulation 162
5.3.2 Evaluation of Steady-State Error Coefficients 163
5.3.3 Use of Steady-State Error Coefficients 164
5.4 Root-Locus Analysis 166
5.4.1 Procedure Outline 167
5.4.2 Root-Locus Construction Rules for Negative Feedback 168
5.4.3 Examples 170
5.5 Bilinear Transformations 176
5.5.1 s-Plane and w-Plane Relationship 177
5.5.2 Routh Stability Criterion in w-Plane 180
5.6 Time-Response Correlation between Planes (s, z, and w) 183
5.7 Frequency Response 188
5.8 Summary 194

6 Discrete Transform Analysis (Approximations) 198

6.1 Introduction 198
6.2 Folding or Aliasing 200
6.3 Transformation Methods between Planes (s, z, and w) 201
6.4 Mapping Approximations of $\mathcal{Z}$-Transform (Or Numerical Solution of Differential Equations) 206
6.4.1 First-Backward Difference 206
6.4.2 Tustin Transformation 209
6.5 Pseudo-Continuous-Time (PCT) Control System 213
6.6 Analysis of a Basic (Uncompensated) System 215
6.6.1 PCT Control System Model 215
6.6.2 Sampled-Data Control System 216
6.7 Summary 219

7 Principles of Signal Conversion and Measurement 220

7.1 Introduction 220
7.2 Timing Considerations 220
7.3 Binary Coding of Information 222
7.4 Conversion Systems 224
7.5 Digital-to-Analog (D/A) Conversion Structures 225
7.6 General Analog-to-Digital (A/D) Conversion Structures 229
7.7 Specific Analog to Digital Conversion Systems 234
7.8 Measures of Converter Performance 243
7.9 Sample-and-Hold Operation 245
7.10 Multiplexing 247
7.11 Integrated A/D and D/A Interfaces 248

7.12 Measurement in Digital Control Systems 250
7.12.1 Temperature Measurements 250
7.12.2 Pressure and Related Measurements 253
7.12.3 Motion Measurement 256
7.12.4 Position Measurement 258
7.12.5 Transducer Signal Conditioning 260
7.12.6 Saturation Analysis 260
7.13 Programming Input and Output (I/O) 260
7.13.1 I/O Hardware Structure 261
7.13.2 Programmed I/O Mode 261
7.13.3 Interrupt I/O Devices 263
7.14 Summary 265

8 Digital-Control-System Implementation 267
8.1 Introduction 267
8.2 Control Logic 268
8.3 Computer Architecture for Control 271
8.4 Software for Control 274
8.4.1 Algorithms 274
8.4.2 Language Hierarchy 277
8.5 Software Engineering in Digital Control Systems 278
8.6 Requirements—Data Flow Diagrams (DFDs) 281
8.7 Real-Time Design for Digital Control 285
8.8 Software Design in Control Systems 289
8.9 Direct Design Method 292
8.10 Structured Programming and Implementation 293
8.11 Software Testing 293
8.12 Real-Time Scheduling 295
8.13 Real-Time Operating Systems for Digital Control 299
8.13.1 Real-Time Operating Systems Requirements 301
8.13.2 Simple Real-Time Operating System 302
8.14 Watchdog Timers 304
8.15 Sampling-Time Selection 305
8.15.1 Single-Rate Sampling 306
8.15.2 Multirate Sampling 307
8.16 User Interfaces to Real-Time Operating Systems 308
8.17 Summary 309

9 Random Processes in Digital Control Systems 311
9.1 Introduction 311
9.2 Digital Control of Random Inputs 312
9.3 Random Processes (Stochastic Processes) 313
9.4 Random Process Time Averages 317
9.5 Linear System Response to Random Signals 319
9.5.1 Convolution Model 319
9.5.2 Difference Equation Model 322
9.5.3 Spectral Density of Linear Discrete Systems 324
9.6 Vector-Matrix Representation of Random Processes 326

9.7 Summary 329

10 Finite Word Length and Compensator Structure 330

10.1 Introduction 330
10.2 Quantization Errors 331
10.3 Compensator Structure and Arithmetic Errors 341
10.4 Compensator Coefficient Representation 348
10.5 Sensitivity of Coefficients 352
10.6 Scaling 356
10.7 Limit-Cycle Phenomenon Due to Quantization 358
10.8 Simulation and Tuning 367
10.9 Detailed Design/Implementation Process 368
10.10 Summary 369

11 Cascade Compensation—Digitization (DIG) Technique 370

11.1 Introduction 370
11.2 Digitization (DIG) Design Technique 372
11.3 Guillemin–Truxal (GT) Compensation Method 374
11.4 Lead Cascade Compensation 379
11.4.1 s-Plane DIG Design 379
11.4.2 w-Plane DIG Design 381
11.4.3 s-Plane to w-Plane Correlation 384
11.5 Lag Compensation 385
11.6 Lag-Lead Compensation 385
11.7 Extensive Cascade DIG Example 387
11.7.1 Analysis of the Basic System 387
11.7.2 Guillemin–Truxal Approach 388
11.7.3 Pseudo-Continuous Time (PCT) Approach 389
11.7.4 w-Domain DIG Design 391
11.8 Summary 392

12 Cascade Compensation—Direct (DIR) Technique 394

12.1 Introduction 394
12.2 Direct (DIR) Design Technique 394
12.3 Lead Compensation (DIR) 396
12.4 Lag Compensation (DIR) 397
12.5 Lag-Lead Compensation—DIR 400
12.6 Frequency-Response Characteristics 400
12.7 Proportional Integral Derivative (PID) Controller 404
12.8 Set-Point PID Controllers 406
12.9 Extensive Cascade Example (DIR) 408
12.9.1 Lead Compensation 408
12.9.2 Lag Compensation 409
12.9.3 Controller Implementation 410
12.10 Deadbeat Response 411
12.11 Summary 412

13 Feedback Compensation 413

13.1 Introduction 413
13.2 General Analysis 414
13.3 DIR Technique for Feedback Control 417
13.3.1 Guillemin–Truxal Approach 417
13.3.2 Root-Locus Approach 420
13.4 DIG Technique for Feedback Control 421
13.5 Controlling Unwanted Disturbances 424
13.5.1 DIG Technique 425
13.5.2 DIR Technique 428
13.6 Extensive Digital Feedback Compensator Example 428
13.6.1 DIG Example 429
13.6.2 DIR Example 430
13.7 Software for Digital Controllers 431
13.8 Summary 435

14 Discrete State-Variable Model 436

14.1 Introduction 436
14.2 State-Variable Representation 437
14.3 Time-Domain State and Output Equations for Sampled-Data Control Systems 443
14.4 State-Variable Representation of a Discrete-Time SISO System 448
14.4.1 Phase-Variable Method 448
14.4.2 Canonical-Variable Method 453
14.4.3 Physical-Variable Method 459
14.4.4 State Transition Equation 462
14.4.5 State-Variable Representation Summary 464
14.5 State-Variable Representation in the z Domain 464
14.6 System Stability 471
14.7 Time Response between Sampling Instants 474
14.8 Summary 476

15 State-Space Design Methods 477

15.1 Introduction 477
15.2 State-Feedback Pole Placement 477
15.3 State-Variable Feedback: Parameter Insensitivity 479
15.4 State Feedback Using Digitization 479
15.5 State-Feedback H-Equivalent Digital Control System 483
15.6 Design Procedure 486
15.7 Frequency-Domain Compensation Design Using Mean-Square Error Minimization 490
15.8 Digital Filters 493
15.9 Direct s-Plane to w-Plane Transformation 499
15.9.1 Scalar Case Relationship 500
15.9.2 Vector-Matrix Formulation 502
15.9.3 Accuracy Considerations of the w Transformation 503
15.9.4 Model Relationship as $T \rightarrow$ Zero 505
15.9.5 Normal Form 506
15.10 Summary 506

16 Discrete Quantitative Feedback Technique 508

16.1 Introduction 508
16.2 Continuous MISO and MIMO QFT Approach 509
16.3 Non-Minimum-Phase Analog Plant 513
16.3.1 Analog QFT Design Procedure for an nmp Plant 514
16.4 Discrete MISO Model with Plant Uncertainty 517
16.5 QFT w-Domain DIG Design 518
16.5.1 Closed-Loop System Specifications 520
16.5.2 Plant Templates 523
16.5.3 Bounds B(jv) on $L_o(jv)$ 524
16.5.4 Nonminimum-Phase $L_o(w)$ 524
16.5.5 Synthesizing $L_{mo}(w)$ 527
16.5.6 $\omega_s = 120$ Is Too Small 528
16.5.7 Error in the Design 532
16.5.8 Design of the Prefilter $F(w)$ 535
16.6 Simulation 535
16.7 Basic Design Procedure for a MISO Sampled-Data Control System 538
16.8 Applicability of Design Techniques to Other Plants 542
16.8.1 MIMO Plants 542
16.8.2 Nonlinear Plants 543
16.9 QFT Technique Applied to the PCT System 543
16.10 Summary 543
16.10.1 Minimum-Phase, Nonminimum Phase and Unstable $P(s)$ 543
16.10.2 Disturbance Attenuation 544
16.10.3 Conclusions 544

17 Modern Discrete Control Theory 546

17.1 Introduction 546
17.2 Basic System Structure 547
17.3 Discrete Controllability 548
17.4 State-Space Pole Placement 552
17.5 Discrete Observability 553
17.6 State Observers 557
17.6.1 Full-State Observers 557
17.6.2 Reduced-Order and Current Observers 561
17.7 State-Space Stability 563
17.8 Summary 563

18 Discrete Optimal Control 565

18.1 Introduction 565
18.2 Optimal Control Concepts 566
18.3 Maximum Principle 567
18.4 Discrete Linear Regulator 568
18.4.1 General Second-Order System Optimal Controllers 574
18.4.2 Discrete Riccati Equation Solution 575
18.5 Optimal Control Variations 580
18.6 Sampling Time 581
18.7 Summary 582

19 Discrete Estimation and Stochastic Control 583
19.1 Introduction 583
19.2 Parameter Identification 584
19.3 Discrete Optimal Estimation 590
19.3.1 Additive Noise Model 590
19.3.2 Estimation Problem Formulation 591
19.3.3 Discrete Optimal Estimation 592
19.3.4 Solution to Optimal Filter Equations 597
19.4 Discrete Stochastic Control 597
19.4.1 Combined Model 597
19.4.2 Optimal Performance 598
19.5 $\mathbf{H}_\infty$ Robust Optimal Control 600
19.6 Discrete Adaptive Control 603
19.7 Summary 605

Bibliography 606

Problems 613

Appendixes

A Fourier Transform 661
B Convolution 667
C Padé Approximation 669
D Power Series 672
E Computer-Aided-Design (CAD) Programs for Control 674
F Matrix Manipulations 678
G Signal Flow Graphs 689
H w-Transformation Characteristics 695
I Number Representations 696
J Theory of Probability 701
K Discrete QFT Design Process 709

Answers to Selected Problems 714

Index 739