A new Frequency-Domain Tuning Method to Improve Continuous-time Closed-loop Response

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Abstract: In digital control, discrete-time signal reconstruction is usually carried out by the zero-order hold (ZOH), although other options exist which exhibit interesting properties. A remarkable alternative is the fractional-order hold (FROH), which provokes no intersample ripple under steady state and, if properly tuned, can often place the discretized plant model zeros in more convenient locations than the ZOH. This “traditional” zero placement technique, in turn, gives rise to closed-loop performance improvements for many cases. However, because of the intermediate role that the \(z\)-domain zeros play, it is not guaranteed that the continuous-time closed-loop operation is optimized. This work presents a method which directly links the tuning of the FROH with some desired closed-loop features. In particular, the method is based on the frequency domain, which makes it possible to capture the continuous-time behaviour. The simulations performed have shown clear improvements over the traditional \(z\)-domain zero placing technique, in terms of time-domain performance figures, intersample behaviour, and the energy consumed in step responses.

Key-Words: Frequency domain analysis, Sampled data systems, Digital control.

1 Introduction

In digital control, discrete-time signal reconstruction is usually carried out by the zero-order hold (ZOH). However, since the zeros of the discretized model of a linear, time-invariant, continuous-time plant depend on the hold device, many authors call for the use of alternative reconstruction strategies. Among these is the fractional-order hold (FROH), which provokes no intersample ripple under steady state and, if properly tuned, can place such \(z\)-domain zeros closer to the origin than the ZOH can, for a wide range of plants and sampling rates [10, 12]. This last fact is very attractive for some \(z\)-domain controller design methods, particularly those involving zero cancellation. On the other hand, discretization zeros (i.e. those not having continuous-time counterparts) tend to be located on the negative real axis, and cancelling these zeros always involves intersample ripple to some extent [1, 13]. Therefore, several works deal with locating the zeros in positions which give the best discrete-time performance (for a given set of closed-loop poles) [3–7]. However, this approach does not capture the intersample behaviour, which makes it necessary to either rely on \textit{a posteriori} simulations so as to verify that the intersample is well behaved, or assume fast sampling (relative to the closed-loop bandwidth). Obviously, the improvements that alternative reconstruction strategies may produce will tend to vanish as the reconstruction period diminishes, so in practice one must perform such simulations, and be ready to go back to the drawing board if the results do not come up to expectations. And anyway a method would be desirable that avoided to go through the tedious and time-consuming zero-placement procedures.

Therefore, we will take another approach. It will consist on relating the tuning of the FROH directly with the continuous-time closed-loop performance. Thus the issue of \(z\)-domain zero placing will not play a central role, nor will be our aim to cancel these zeros (in fact, we will consider the more realistic option of always transferring them). To this aim, we will base our analysis on the frequency domain; in particular, we will use [9, Ch. 14] as our starting point. There, the authors introduce a function that captures the relationship between the continuous-time response (i.e. the actual one) and the sampled-and-held (via a ZOH– fictitious response (i.e. a reasonable extrapolation of what the controller sees). Basically, we will use the ability to shape this relationship that the FROH possesses (through its scalar gain \(\beta\)), in order to “recover” closed-loop performance at the damped frequency. The simulations performed have shown clear improvements over the traditional \(z\)-domain zero placing technique, in terms of time-domain performance figures, intersample behaviour, and the energy consumed in step responses.
For the sake of simplicity, we will restrict ourselves to single-input, single-output systems. Also, we will use the well-known 2-degree-of-freedom (“RST”) digital controller, adjusted to obtain a pair of pre-specified dominant closed-loop poles (“pole placement”) [2, Ch. 5].

2 The Fractional-order Hold in the Frequency Domain

2.1 Fractional-order hold preliminaries

Given a discrete-time signal $u[k]$ (usually, emerging from a digital controller), the FROH-reconstructed continuous-time signal $v(t)$ (usually, driving a plant input) is [12]

$$v(t) = u[k] + \beta \frac{u[k]-u[k-1]}{h}(t-kh), t \in [kh,h)$$

(1)

where $h$ is the sampling period under which the digital controller operates, and $\beta$ is an adjustable parameter, whose value is to be determined by the tuning method. The impulse response corresponding to (1) is

$$G_{FROH}(s) = G_{ZOH}(s) \left(1 + \beta \frac{1-e^{-sh}}{sh}\right),$$

(2)

where

$$G_{ZOH}(s) = \frac{1-e^{-sh}}{s}.$$  

(3)

There are two well-known properties relating FROH-discretized to ZOH-discretized plant models. Let us respectively denote them by

$$[GG_{FROH}](z) = \frac{B_{FROH}(z)}{A_{FROH}(z)}$$

(4)

$$[GG_{ZOH}](z) = \frac{B_{ZOH}(z)}{A_{ZOH}(z)},$$

(5)

whose denominators are monic but not necessarily their numerators. Then we have that [12]

$$A_{FROH}(z) = z A_{ZOH}(z),$$

(6)

from which $A_{FROH}(1) = A_{ZOH}(1)$, as well as that

$$B_{FROH}(1) = B_{ZOH}(1),$$

(7)

because of (6) and the fact that static gain is preserved, i.e. $[GG_{FROH}](1) = [GG_{ZOH}](1)$. Equation (6) also allows us to drop the subscripts of the denominators, so we will write $A_{ZOH} = A$ and $A_{FROH} = z \cdot A$ in the sequel.

2.2 Continuous-time vs. discrete-time response

In a closed-loop digital control scheme, where a ZOH performs the discrete-to-continuous reconstruction, the relationship between the continuous-time real output and a sampled-and-held (via ZOH) fictitious output is [9, Ch. 14]

$$\Theta(s) \triangleq \frac{y_{ZOH}(s)}{y(s)} = \frac{G(s)}{[GG_{ZOH}](e^{sh})} = \frac{N(s)A(e^{sh})}{D(s)B_{ZOH}(e^{sh})}.$$  

(8)

where $N(s)$ and $D(s)$ are, respectively, the numerator and denominator of the continuous-time plant model.

In short, $\Theta(j\omega)$ provides information on how near or far are the real response and the sampled (and held) response from each other at the frequency $\omega$. For example, if there are $z$-domain zeros on (or near) the negative real axis, we can expect $|\Theta(j\omega)|$ to have a large peak at (or about) the Nyquist frequency $\omega_N = \pi/h$. This will likely be the case if those zeros are discretization zeros (indeed, will tend to be the case as $h \to 0$) [1]. So one usually tries to push $\omega_N$ away from the frequencies of interest (for example, the damped closed-loop frequency $\omega_d$; i.e., the one with which the transients oscillate) either by decreasing $h$ or by limiting the achievable bandwidth [9, Ch. 14] — the well-established “bandwidth × sampling period” trade-off [8, 9, 11].

However, let us turn our attention to the FROH in order to get more insight into the matter, by relating the continuous-time closed-loop responses of the ZOH and FROH cases. To begin with, we will derive an expression equivalent to (8) for the FROH case:

$$\Theta_{FROH}(s) \triangleq \frac{y_{FROH}(s)}{y_{FROH}(s)} = \frac{N(s)e^{sh}A(e^{sh})}{D(s)B_{FROH}(e^{sh})G_{FROH}(s)}.$$  

(9)

Note that although a FROH is used to reconstruct the control signal in (9), a ZOH is again –as in (8)– used to reconstruct the fictitious sampled output.
Next, let us tune two RST controllers (one for each case) to achieve the same closed-loop poles. If we do not cancel zeros in either case, then the closed-loop z-domain transfer functions become

\[ H_{\text{FROH}}(z) = \frac{A'(1) B_{\text{FROH}}(z)}{B_{\text{FROH}}'(1) z A'(z)} \]  
(10)

\[ H_{\text{ZOH}}(z) = \frac{A'(1) B_{\text{ZOH}}(z)}{B_{\text{ZOH}}'(1) z A'(z)} \]  
(11)

where \( A'(z) \) is a polynomial whose degree is equal to that of \( A(z) \), and typically has a pair of dominant roots. In view of (6), it is obvious that (10) will have one more pole than (11), which we have chosen to be at the origin. Besides, according to (7), both constant terms in (10)–(11) are equal.

These last considerations and equations (8)–(11) allow us to infer the relation between the continuous outputs of both cases as

\[ \frac{y_{\text{FROH}}(s)}{y_{\text{ZOH}}(s)} = \frac{\Theta_{\text{FROH}}(s) \bar{y}_{\text{FROH}}(s)}{\Theta_{\text{ZOH}}(s) \bar{y}_{\text{ZOH}}(s)} = \frac{N(s) e^{i\omega} A(e^{i\omega}) G_{\text{FROH}}(s) B_{\text{FROH}}(e^{i\omega})}{D(s) B_{\text{FROH}}(e^{i\omega}) G_{\text{ZOH}}(s) e^{i\omega} A'(e^{i\omega})} = \frac{N(s) A(e^{i\omega})}{D(s) B_{\text{ZOH}}(e^{i\omega}) A'(e^{i\omega})} = \frac{G_{\text{FROH}}(s)}{G_{\text{ZOH}}(s)}, \]  
(12)

which holds for any input. Finally, with the help of (2)–(3), equation (12) becomes

\[ \frac{y_{\text{FROH}}(s)}{y_{\text{ZOH}}(s)} = 1 + \beta \frac{1 - e^{-sh}(1 + sh)}{sh} \approx \Psi(sh). \]  
(13)

Thus \( \psi(j\omega) \) represents how near or far the continuous-time responses given by (10)–(11) are from each other at the frequency \( \omega \). Also, from (12)–(13) we get

\[ y_{\text{FROH}}(s) = \Psi(sh)y_{\text{ZOH}}(s) = \Psi(sh)\Theta(s)\bar{y}_{\text{ZOH}}(s) \]  
(14)

Therefore, whenever we expect a \( y_{\text{ZOH}}(s) \) significantly different than the corresponding \( \bar{y}_{\text{ZOH}}(s) \), we may switch to a FROH tuned according to a desired \( \psi(sh) \) that yields a better \( y_{\text{FROH}}(s) \).

### 2.3 Performance recovery at the damped frequency under slow sampling

As was pointed out earlier, it is common to have z-domain zeros on or near the negative real axis. If additionally one has to operate a loop near the Nyquist frequency, one must expect an undesirable \( y_{\text{ZOH}}(j\omega_0) \), as \( |\Theta(j\omega_0)| \) will be high because of the peak of \( |\Theta(j\omega)| \). This foresees e.g. a continuous-time overshoot much higher than the discrete-time one.

However, if we choose a \( \beta \) value in (13) such that

\[ |\Psi(j\omega_0)|^2 = \frac{1}{|\Theta(j\omega_0)|} \]  
(15)

then

\[ |y_{\text{FROH}}(j\omega_0)| = \frac{1}{|\Theta(j\omega_0)|}|y_{\text{ZOH}}(j\omega_0)| = |\bar{y}_{\text{ZOH}}(j\omega_0)| \]  
(16)

and the amplitude of the continuous-time response of the FROH case at \( \omega_0 \) will be the same as the amplitude of the discrete-time ZOH case at \( \omega_0 \).

Figure 1. Region on the \((\omega_0 h, M^2)\) plane where \( \beta \) is real valued (up to the Nyquist frequency \( \alpha = \omega_0 h = \pi \)).

For the sake of clarity, let us introduce \( \alpha = \omega_0 h \) and \( M = 1/|\Theta(j\omega_0)| \), where \( M < 1 \) typically. Then, it is straightforward to show that (15) can be rewritten as

\[ \left( 1 + 2 \frac{1 - \cos \alpha}{\alpha^2} - 2 \frac{\sin \alpha}{\alpha} \right) \beta^2 - 2 \left( \cos \alpha \frac{\sin \alpha}{\alpha} \right) \beta = M^2 - 1 \]  
(17)

Thus, to have real-valued solutions (discriminant \( \geq 0 \)), \( M^2 \) must belong to the shaded region of Fig. 1. Slow
sampling means \( \omega_d \) close to \( \omega_N \); therefore, we can expect real solutions for many cases.

In such instances, one solves (17) and gets two real values for \( \beta \). To help choose one of them, we will turn our attention to the phase value of \( \psi(j\omega_d) \), and will take the \( \beta \) that gives less absolute phase value, with perhaps some phase advance.

3 Application Example

The purpose of this example is to compare the closed-loop responses of two cases: a FROH tuned according to the “traditional” zero-placing procedure (“FROH1 case”) as well as a FROH tuned according to the method being introduced here (“FROH2 case”). In addition, we will first consider the ZOH case, just for reference; i.e. we do not intend to compare FROH with ZOH performance improvements (though there will be improvements, naturally).

In each case, a RST digital controller will have been tuned to obtain the same closed-loop denominator in the \( z \)-domain; recall (10)–(11). In fact, tuning the controllers is the only reason why we will have to care about the \( z \)-domain zeros.

Let us take a simple model like

\[
G(s) = \frac{1}{s(s+1)}.
\]  

(18)

It has one ZOH-discretization zero which, being the only zero, must be real. Also, if we take the sampling period as

\[ h = 0.1 \text{s}, \]  

(19)

then \( \omega_N = 31.4159 \text{ rad s}^{-1} \) and it turns out that \( |\Theta| \) has the considerable peak of \( |\Theta(j\omega_0)| = 24.3291 \) at the Nyquist frequency (more on this later).

As to the closed-loop dynamics, we will take a pair of dominant poles given by a natural frequency of \( \omega_0 = 30 \text{ rad s}^{-1} \) and a damping of \( \zeta = ½ \), which give a damped frequency of

\[ \omega_d = 25.9808 \text{ rad s}^{-1}. \]  

(20)

First, with a ZOH, we obtain the following \( z \)-domain plant model, controller polynomials and closed-loop \( z \)-domain response

\[
[GG_{ZOH}](z) = \frac{0.0048374(z + 0.9672)}{(z-1)(z - 0.9048)}, \]  

(21)

\[
R_{ZOH}(z) = z + 0.8055 \]

\[
S_{ZOH}(z) = 306.2211z - 155.7692
\]

\[
T_{ZOH}(z) = 150.4519z
\]

\[
H_{ZOH}(z) = \frac{0.7278(z + 0.9672)}{(z^2 + 0.382z + 0.04979)}. \]  

(22)

Next, we will consider the FROH1 case. Based on [4] we take \( \beta = -0.32505484 \), which results in a double real \( z \)-domain zero, and gives rise to

\[
[GG_{FROH1}](z) = \frac{0.0043089(z + 0.4861)^2}{z(z-1)(z - 0.9048)}, \]  

(24)

\[
R_{FROH1}(z) = z^2 + 0.8055z + 0.1998
\]

\[
S_{FROH1}(z) = 327.9958z^2 - 177.5439z
\]

\[
T_{FROH1}(z) = 150.4519z^2
\]

\[
H_{FROH1}(z) = \frac{0.64289(z + 0.4861)^2}{z(z^2 + 0.382z + 0.04979)}. \]  

(25)

Last, let us deal with the FROH2 case. Since it turns out that \( |\Theta(j\omega_d)| = 2.04533 \), recalling (15) and (19)–(20) we seek a \( \beta \) such that

\[
M^2 = |\Psi(j2.59808)|^2 = \frac{1}{(2.04533)^2} = 0.23904. \]  

(27)

Now (17) takes the form

\[ 1.5179\beta^2 + 2.10989\beta + 0.760958 = 0, \]  

(28)

whose roots are

\[
\beta_1 = -0.493743 \]

\[
\beta_2 = 1.33809. \]  

(29)

Figs. 2 and 3 show \( |\Theta|, |\psi| \) as well as their product, all versus \( \omega \); for \( \beta_1 \) and \( \beta_2 \) respectively. Both figures show that \( |\Theta| = 24.3291 \) and \( |\Theta| \) at \( \omega_0 \). Likewise, Figs. 4 and 5 show the corresponding phase responses. Observe that \( \beta_1 \) introduces a small phase lead at \( \omega_0 \), whereas \( \beta_2 \) introduces a significant phase lag at \( \omega_0 \); in view of this, we will take \( \beta = \beta_1 \).

Then, the resulting relevant expressions are:
\[
\begin{align*}
\mathcal{G}_{\text{FROH2}}(z) &= \frac{0.0040347(z^2 + 0.9753z + 0.3833)}{z(z-1)(z-0.9048)} \quad (30) \\
R_{\text{FROH2}}(z) &= z^2 + 0.9190z + 0.3223 \\
S_{\text{FROH2}}(z) &= 339.0053z^2 - 188.5534z \\
T_{\text{FROH2}}(z) &= 150.4519z^2 \\
H_{\text{FROH2}}(z) &= \frac{0.60703(z^2 + 0.9753z + 0.3833)}{z(z^2 + 0.382z + 0.04979)} \quad (32)
\end{align*}
\]
Fig. 6 (plant input) and Fig. 7 (plant output) show the step responses of the three cases studied. Table 1 shows some significant performance figures, such as settling time (5% criterion), overshoot and energy consumed during the transient.

<table>
<thead>
<tr>
<th>Figure</th>
<th>ZOH</th>
<th>FROH1</th>
<th>FROH2</th>
</tr>
</thead>
<tbody>
<tr>
<td>$t_{s,5%}$</td>
<td>296 ms</td>
<td>189 ms</td>
<td>160 ms</td>
</tr>
<tr>
<td>OS</td>
<td>23.25%</td>
<td>5.80%</td>
<td>3.31%</td>
</tr>
<tr>
<td>Energy</td>
<td>6479</td>
<td>3732</td>
<td>2906</td>
</tr>
</tbody>
</table>

Table 1. Significant performance figures.

Table 1 makes it clear that both FROHs deliver better performance that the ZOH. Nevertheless, as to the FROHs themselves, the best results are given by the new method introduced in this work, not only in terms of the preformance figures, but also considering the continuous-time output. Indeed, Figure 7 shows that the output signal corresponding to the new method has a much smoother continuous-time response, in the sense that the intersample values tend to lie between the at-sample values. This is by no means true of the FROH tuned according to the traditional method; e.g., a pure $z$-domain analysis would not anticipate its continuous-time overshoot, so one might tune the FROH in the $z$-domain to optimize this or other performance figure, only to see in a posteriori simulations that things are not actually what they seemed to be.

5 Conclusions

This work has presented a new tuning method for fractional-order hold (FROH) devices operating within sampled-data control systems. It is formulated in the frequency domain, thus it captures the closed-loop intersample behaviour, while avoiding the unwieldy procedure of going through $z$-domain zero placement, which other methods do. Basically, it takes advantage of the ability that the FROH, via its scalar gain $\beta$, has to shape a well-known function that describes how apart the continuous-time and the discrete-time responses are in closed-loop. An application example has shown that the new method yields clear improvements, not only in terms of step response performance figures such as overshoot, settling time and energy consumed, but also in the intersample behaviour.

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