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Limit Cycling in Controlled Mechanical Systems
A Literature Study

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Chapter 1

Introduction

In many mechanical systems, limit cycles occur in the form of vibration or oscillation. The term limit cycle refers to an isolated closed orbit in the phase portrait of nonlinear systems. Limit indicates the isolated and cycle indicates the periodic nature of the motions.

Limit cycling phenomena, which are observed in many mechanical systems, have gained a lot of attention from researchers and engineers for a long time. Recently, as the need of precision positioning systems becomes inevitable, the limit cycle has been the central issue (problem) in precision control designs. A lot of efforts have been done to understand and control the dynamics of the limit cycle. Sophisticated mathematical theories to analyze the dynamics of nonlinear systems, such as topology and bifurcation theory, have been employed to understand more about the limit cycling phenomena.

Radcliffe and Southward investigated the properties of stick-slip friction model that generated limit cycle in [21]. [2] reported that describing function analysis, which is a common approximate technique to analyze limit cycles in nonlinear systems can not describe friction, thus is not a good tool to analyze limit cycle generated by friction. Olsson and Aström [19] categorized two kinds of friction generated limit cycles, i.e. limit cycle with and without sticking and developed mathematical tools to analyze those limit cycles. Bonsignore et. al. [6] reported pure Coulomb friction plus integral action can produce limit cycles and designed a controller, pole placement technique like. [12] studied bifurcation of friction generated limit cycle under PID controller. Azenha and Machado [3] proposed a first order model variable structure controller (FOM-VSC) that can eliminate friction generated limit cycles with a cost of a small steady-state error. [14] found that fractional derivative (FD) controller outperforms the variable structure controller (VSC).

[3] reported that backlash at the joint of 2R manipulator promotes limit cycles. [7] proposed a delayed feedback controller to eliminate the limit cycle caused by backlash, it successfully used describing function method to analyze the limit cycle and to design the controller. [24] developed a continuous-time adaptive backlash inverse controller that can eliminate limit cycles with a cost of small steady-state error for systems with backlash at their input, and [25] developed an adaptive backlash inverse for systems with backlash at their output. [8] designed a compensation for backlash which is treated as a problem of optimal control. [18] proposed a gear torque compensator and modification of PID controller gains to suppress the backlash generated limit cycle. [15] proposed a hybrid controller to enlarge the basin attraction of the smallest-amplitude limit cycles in the systems with backlash. [1] presented an adaptive backlash inverse controller to suppress the limit cycles caused by backlash and showed that the controller outperforms PD type controllers. [5] proposed a systematic design of a nonlinear controller to decrease the amplitude of limit cycles in the systems with backlash. [22] proposed disturbance observers to suppress limit cycles in a class of nonlinear systems including systems with backlash. [20] analyzed limit cycles and
its bifurcation in a feedback system with dead zone and saturation.

[10] treated friction, backlash, and dead zone as non-smooth nonlinearities, discussed analytical methods for the existence of limit cycles, and proposed a robust tracking controller which is a combination of variable structure controllers and variable structure observers.

[23] developed a parameter-space PID controller design method for controlling limit cycles.

Chapter 2

Periodic Solutions and Limit Cycles

A solution \( x = x(t) \) of continuous-time systems is periodic with least finite period \( T \) if \( x(t + T) = x(t) \) and \( x(t + \tau) \neq x(t) \) for \( 0 < \tau < T \). For autonomous systems

\[
\dot{x} = f(x(t)), \quad x \in \mathbb{R}^n
\]

a periodic solution \( x \) of least finite period \( T \) corresponds to a closed orbit \( \Gamma \) in \( \mathbb{R}^n \) and is such that \( x(t_0) = x(t_0 + T) \) and \( x(t_0 + \tau) \neq x(t_0) \) for \( 0 < \tau < T \). By specifying the initial time \( t_0 \), one specifies a location \( x = x_0 \) on the orbit. For a periodic solution initiated at \( x = x_0 \), the positive orbit \( \gamma^+(x_0) \) and the negative orbit \( \gamma^-(x_0) \) are such that \( \gamma^+(x_0) = \gamma^-(x_0) = \Gamma \).

A periodic solution of (2.1) is called a limit cycle if there are no other periodic solutions sufficiently close to it. In other words, a limit cycle is an isolated periodic solution and corresponds to an isolated closed orbit in the phase portrait of the state space. Every trajectory initiated near a limit cycle approaches it either as \( t \to \infty \) or as \( t \to -\infty \).

**Example 1** Consider the system

\[
\begin{align*}
\dot{x} &= \mu x - \omega y + (\alpha x - \beta y)(x^2 + y^2) \\
\dot{y} &= \omega x + \mu y + (\beta x + \alpha y)(x^2 + y^2)
\end{align*}
\]

(2.2)

(2.3)

where \( x \) and \( y \) are the states and \( \mu, \omega, \alpha, \) and \( \beta \) are constants.

Under the coordinate transformation

\[
x = r \cos \theta \quad \text{and} \quad y = r \sin \theta
\]

(2.4)

the above system takes the simple form

\[
\begin{align*}
\dot{r} &= \mu r + \alpha r^3 \\
\dot{\theta} &= \omega + \beta r^2.
\end{align*}
\]

(2.5)

(2.6)

Multiplying (2.5) with \( 2r \) yields

\[
\frac{d}{dt}(r^2) = 2\mu r^2 + 2\alpha r^4.
\]

(2.7)
CHAPTER 2. PERIODIC SOLUTIONS AND LIMIT CYCLES

Assuming that \( \mu \neq 0 \) and using separation of variables, we integrate (2.7) and obtain

\[
\frac{dr}{d\theta} = \left( \frac{\alpha + \frac{1}{r_0^2}}{\frac{\mu + \frac{\alpha}{\beta}}{\mu}} \right) e^{-2\mu t} - \frac{\alpha}{\mu}
\]

where \( r_0 \neq 0 \) is the value of \( r \) at \( t = 0 \). Letting \( \theta = \omega t + \phi \) in (2.6) gives

\[
\dot{\phi} = \beta r^2.
\]

Then, it follows from (2.7) and (2.9) that

\[
\frac{d\phi}{dr^2} = \frac{\beta}{2\mu + 2\alpha r^2}
\]

when \( r^2 \neq -\mu/\alpha \). Hence, for \( \alpha \neq 0 \),

\[
\phi = \frac{\beta}{2\alpha} \ln(2\mu + 2\alpha r^2) + c
\]

where \( c \) is a constant. Substituting for \( r \) and \( \theta \) in (2.4), we obtain a closed-form solution of (2.2) and (2.3).

When \( \mu > 0 \) and \( \alpha < 0 \), it follows from (2.8) that

\[
\lim_{t \to \infty} r = (-\mu/\alpha)^{1/2}
\]

irrespective of the value \( r_0 \) as long as it is different from zero. Consequently, it follows from (2.6) that

\[
\lim_{t \to \infty} \dot{\theta} = \omega - \beta \mu/\alpha.
\]

Therefore, we have

\[
\lim_{t \to \infty} x = \left( \frac{-\mu}{\alpha} \right)^{1/2} \cos[(\omega - \beta \mu/\alpha) t + \theta_0]
\]

(2.13)

\[
\lim_{t \to \infty} y = \left( \frac{-\mu}{\alpha} \right)^{1/2} \sin[(\omega - \beta \mu/\alpha) t + \theta_0]
\]

(2.14)

where \( \theta_0 \) is the initial value of \( \theta \). Equations (2.13) and (2.14) represent a closed orbit in the \( x - y \) plane. This orbit is a circle whose center is at origin and radius is \( \sqrt{-\mu/\alpha} \); that is,

\[
x^2 + y^2 = -\mu/\alpha.
\]

The closed orbit in Figure 2.1a corresponds to the periodic solution of (2.2) and (2.3) when \( \mu > 0 \) and \( \alpha < 0 \). The figure also displays four positive orbits with the arrow on each of the orbit indicating the direction of evolution. Since there are no other closed orbit sufficiently near this periodic solution (in fact, there is no other closed orbit in the entire planar space), the closed orbit of Figure 2.1a is a limit cycle. It is also an invariant set because an orbit initiated from any point on the closed trajectory remains on this orbit for all times. Furthermore, we observe that positive orbits initiated from different points in the state space \( x - y \), other than origin are attracted to the limit cycle. Hence, it is a stable limit cycle or a periodic attractor. Its basin of attraction is the entire \( x - y \) space excluding the origin, which is an unstable fixed point of (2.2) and (2.3).

When \( \mu < 0 \) and \( \alpha > 0 \), we infer from (2.8) that
CHAPTER 2. PERIODIC SOLUTIONS AND LIMIT CYCLES

Figure 2.1: Periodic solutions of (2.2) and (2.3)

\[
\lim_{t \to -\infty} r = (-\mu/\alpha)^{1/2}.
\]

Then, (2.15) still describes the corresponding closed orbit in the \(x - y\) plane. In Figure 2.1b, we show some orbits of (2.2) and (2.3) when \(\mu < 0\) and \(\alpha > 0\). Here, the closed orbit is depicted by broken lines. Again, because there are no other closed trajectories sufficiently near this periodic solution, it is a limit cycle. Further, it is also an invariant set. Moreover, this limit cycle is said to be unstable because all positive orbits initiated from nearby points spiral away from it as \(t \to \infty\) while all negative orbits initiated from nearby points spiral toward it as \(t \to -\infty\). In Figure 2.1b, the origin is a point attractor of (2.2) and (2.3), and its basin of attraction is bound by the closed orbit.

**Example 2** We consider the system

\[
\ddot{x} + x + 2x^3 = 0.
\]  

(2.16)

Multiplying (2.16) with \(2\dot{x}\) and integrating, we obtain

\[
\dot{x}^2 + x^2 + x^4 = H = \dot{x}_0^2 + x_0^2 + x_0^4.
\]  

(2.17)

where \(H\) is a constant that represents the total energy of the system and \(x_0 = x(0)\), and \(\dot{x}_0 = \dot{x}(0)\). Thus, for any initial condition \((x_0, \dot{x}_0)\), (2.17) represents a closed trajectory in the \(\dot{x} - x\) plane and, hence, a periodic solution. In Figure 2.2, we show four closed orbits of (2.16) obtained by choosing four different initial conditions. It is noticed that periodic solutions in Figure 2.2 are not isolated but form a continuum. Because there exist an infinite number of closed trajectories in the vicinity of any closed trajectory, a periodic solution of (2.16) is not a limit cycle.
Figure 2.2: Periodic solutions of (2.16)
Chapter 3

Mechanical Systems that Exhibit Limit Cycles

3.1 Mechanical Systems with Friction

Radcliffe and Southward [21] investigated the properties of stick-slip friction model that generated limit cycle. They investigated the controlled stick-slip mass as shown in Figure 3.1. Some friction models, which are shown in Figure 3.2, were used. It is shown that limit cycles only occur for the friction models whose damping function drops (dis)continuously for non-zero velocity from the static force level (i.e. the Stiction plus Viscous Model and Exponential plus Viscous Model in Figure 3.2, and the controller must have an integral action.

![Diagram of PID control system incorporating stick-slip mass system.](image)

Figure 3.1: Controlled stick-slip mass system

Bonsignore et al. [6] reported pure Coulomb friction plus integral action can also produce limit cycles. The stick-slip models induce limit cycle with sticking, where the velocity at the friction interface is zero during a time interval. While the pure Coulomb friction model induces limit cycle without sticking, the velocity is zero only at isolated time instants. The last type of limit cycle can be explained in the terms of relay oscillations. It
is shown in [2] that the describing function method, which is explained in section 4.1, is not a good method to analyze friction induced limit cycles because the friction induced limit cycle often cannot be approximated by a nonbiased sinusoidal function.

3.2 Mechanical Systems with Backlash

Backlash occurs in mechanical systems driven via two mating masses (gears) as depicted in Figure 3.3b. In Figure 3.3b the movement of the driving gear is denoted by \( v(t) \), and the position of the driven gear is denoted by \( u(t) \), while the slope \( m \) depends on the ratio of the mass of the two gears.

Figure 3.3: Backlash model
The mathematical model of the backlash is given by

\[
m(v - c_r) \quad \text{if} \quad \dot{v}(t) > 0 \quad \text{and} \quad u(t) = m(v(t) - c_r) \\
u = m(v + c_l) \quad \text{if} \quad \dot{v}(t) < 0 \quad \text{and} \quad u(t) = m(v(t) + c_l) .
\]

Another way to model backlash is using the principle of conservation of momentum after collision, yields a dynamic model of backlash. Let the two mating gears have masses \( M_1 \) and \( M_2 \) respectively, \( x_1 \) and \( x_2 \) are their position respectively, and the clearance between the two gears is \( h_1 \). A collision between the masses \( M_1 \) and \( M_2 \) occurs when \( x_1 = x_2 \) or \( x_2 = x_1 + h_1 \). In this case, we can compute the velocities of masses \( M_1 \) and \( M_2 \) after the impact (\( \dot{x}_1' \) and \( \dot{x}_2' \), respectively) by applying the Newton’s law

\[
\dot{x}_{12}' = -\varepsilon x_{12}, \quad 0 \leq \varepsilon \leq 1
\]

where \( x_{12} = x_1 - x_2 \), and \( \varepsilon \) is the restitution coefficient. On the other hand, by the principle of conservation of momentum it comes

\[
M_1\dot{x}_1' + M_2\dot{x}_2' = M_1\dot{x}_1 + M_2\dot{x}_2.
\]

From equations (3.2) and (3.3), we obtain

\[
\dot{x}_1' = \frac{\dot{x}_1(M_1 - \varepsilon M_2) + \dot{x}_2(1 + \varepsilon)M_2}{M_1 + M_2}
\]

\[
\dot{x}_2' = \frac{\dot{x}_1(1 + \varepsilon)M_1 + \dot{x}_2(M_2 - \varepsilon M_1)}{M_1 + M_2}.
\]

It is reported in [3] that backlash at the joint of a 2R manipulator promotes limit cycles. [3] also showed that the describing function method can predict the limit cycles with a very good accuracy in terms of frequency of the oscillation.

### 3.3 Servo Systems with Dead Zone and Saturation

Ortega et. al. [20] reported that a dc servomechanism with proportional gain controller exhibits limit cycle due to the deadzone and saturation in the characteristic map of the input voltage to the output velocity of the dc motor. The block diagram of the system and the nonlinear input-output relation can be seen in Figure 3.4 and Figure 3.5, respectively.

The deadzone in Figure 3.4 due to static friction between rotor and stator of the dc motor, while the saturation is caused by the magnetic field saturation. In Figure 3.5, \( G(s) \) is the linear transfer function of the dc motor and \( K_c \) is the proportional gain.

It is noted that in such a system the high frequency dynamic of the linear part of the model of the system, \( G(s) \), plays an important role to explain the occurrence of the limit cycles. The high-frequency pole of \( G(s) \) is usually not identified via indentification using temporal response to a step input. [20] shows that the limit cycle of this type of system can be predicted and analyzed by using the describing function method, see section 4.1. The limit cycle occurs at a certain value of controller gain, \( K_c = K_c^{\text{min}} \). For \( K_c < K_c^{\text{min}} \) there is no limit cycle occurred, instead the system has a band of stable fixed (equilibrium) points including origin. But for \( K_c > K_c^{\text{min}} \) the system has two limit cycles and the band of stable fixed points. The limit cycle with bigger amplitude is stable, while the smaller one is unstable. This lead to the fold bifurcation of limit cycles with the controller gain \( K_c \) is the bifurcation parameter. The bifurcation of limit cycles is explained in Chapter 6.
CHAPTER 3. MECHANICAL SYSTEMS THAT EXHIBIT LIMIT CYCLES

Figure 3.4: Static characteristic of the servomechanism for positive values input

Figure 3.5: The closed loop system with proportional gain
Chapter 4

Tools for Predicting Limit Cycles

4.1 Analytical Tools

4.1.1 Describing Functions

The describing function technique is a frequency response method. This method is applied for nonlinear systems that can be decomposed into linear subsystems and a nonlinear subsystem, which can be depicted by Figure 4.1. In the figure 4.1 $G_1$ and $G_2$ represent linear parts of the system and $N$ is a nonlinear element.

In the describing function analysis, it is assumed that the input $x$ to the nonlinearity is sinusoidal

$$x = A \sin \omega t$$  \hspace{1cm} (4.1)

and the linear subsystems have a low pass filter characteristic. This method works as follows. Let the nonlinear element be an ideal relay. As shown in Figure 4.2, the square wave is the output of an ideal relay for a sinusoidal input. The square wave can be represented by a Fourier series of the general form

$$y(t) = b_0 + \sum_{n=1}^{\infty} (a_n \sin n\omega t + b_n \cos n\omega t).$$  \hspace{1cm} (4.2)

Since $G_2$ is assumed to be a low pass filter then the harmonic terms ($n > 1$) can be

![Figure 4.1: System configuration for Describing Function analysis](image-url)
CHAPTER 4. TOOLS FOR PREDICTING LIMIT CYCLES

4.1.2 Harmonic Balance

Harmonic balance method basically is the same as the describing function. In this method the periodic output $y$ is approximated not only by the fundamental Fourier component but with some harmonic terms in addition to the fundamental Fourier component.
4.2 Numerical Computation

4.2.1 Shooting Method

The periodic solution of the nonlinear systems $\dot{x} = f(x)$ is found by solving 2-points boundary value problem, in which the solutions are sought of

$$H(x, T) = \phi_T(x) - x = 0,$$  \hspace{1cm} (4.7)

where $T$ is the period of the periodic solution. Since (4.7) is a system of $n$ equations with $n + 1$ unknowns (the $n$ components of $x$ and period $T$) can not be solved directly. Instead, $y \equiv H(x, T)$ is linearized, to obtain

$$\Delta y \approx \frac{\delta H}{\delta x} \Delta x + \frac{\delta H}{\delta T} \Delta T = (\Phi_T(x) - I) \Delta x + f(\phi_T(x)) \Delta T$$ \hspace{1cm} (4.8)

where $\Phi_T(x)$ is the solution of the variational equation. To achieve $H \approx 0$, $\Delta x$ and $\Delta T$ are chosen such that $\Delta y = -H$. This value of $\Delta y$ is substituted to (4.8), yields

$$-H = (\Phi_T(x) - I) \Delta x + f(\phi_T(x)) \Delta T.$$ \hspace{1cm} (4.9)

In order to make this system solvable, a constraint is added, which restrict the state correction term $\Delta x$ to be orthogonal to $f(x)$, given by

$$f(x)^T \Delta x = 0.$$ \hspace{1cm} (4.10)

From (4.9) and (4.10), the following iterative scheme is assembled, with which zeros of $H$ can be found, using initial guesses $x^{(0)}$ and $T^{(0)}$.

$$\begin{bmatrix} \Phi_{T^{(0)}}(x^{(i)}) - I & f(\phi_{T^{(0)}}(x^{(i)})) \\ f(x^{(i)})^T & 0 \end{bmatrix} \begin{bmatrix} \Delta x^{(i)} \\ \Delta T^{(i)} \end{bmatrix} = \begin{bmatrix} x^{(i)} - \phi_{T^{(0)}}(x^{(i)}) \\ 0 \end{bmatrix}$$ \hspace{1cm} (4.11)

$$\begin{bmatrix} x^{(i+1)} \\ T^{(i+1)} \end{bmatrix} = \begin{bmatrix} x^{(i)} \\ T^{(i)} \end{bmatrix} + \begin{bmatrix} \Delta x^{(i)} \\ \Delta T^{(i)} \end{bmatrix}$$ \hspace{1cm} (4.12)

where the superscript indicates the iteration count. This scheme is reiterated until some convergence criteria is met. The algorithm is similar to the Newton-Raphson algorithm, and thus the same convergence property is applied. When the shooting method returns values $\hat{x}$ and $\hat{T}$, it should be tested whether $\hat{T}$ is the minimum period of the solution, since it could be a multiple of the actual period.
Chapter 5

Available Control Schemes

This chapter presents some available control schemes for eliminating, reducing amplitude, and controlling the amplitude and frequency of limit cycles. Most of the control schemes are designed for controlling limit cycles induced by a certain type of nonlinearity.

5.1 Compensation Techniques

In this section, we present some methods to eliminate or reduce the size of limit cycles by designing a compensator to eliminate the nonlinear element that induces the limit cycles.

5.1.1 Compensation for Backlash

Tao and Kokotovic [24] developed an adaptive backlash scheme and applied it to feedback control of a known linear plant and unknown backlash at its input. In this case, backlash as depicted in Figure 3.3 is modelled as

\[ u(t) = \begin{cases} 
  m\dot{\nu}(t) & \text{if } \dot{\nu}(t) > 0 \text{ and } u(t) = m(\nu(t) - c_r) \\
  0 & \text{if } \dot{\nu}(t) < 0 \text{ and } u(t) = m(\nu(t) + c_l) \\
  \text{otherwise} 
\end{cases}, \]

which is a time derivative of backlash model (3.1) in section 3.2.

The desired function of a backlash inverse is to cancel the damaging effects of backlash on system performance: the delay corresponding to time needed to traverse an inner segment of \(B(\cdot)\) and the information loss occurring on an inner segment when the output \(u(t)\) remains constant while the input \(\nu(t)\) continues to change. That is, given a desired signal \(u_d(t)\) for \(u(t)\), a backlash inverse \(BI(\cdot)\) is such that \(u_d(t) = B(BI(u_d(t)))\), see Figure 5.1.

\[ u_d \xrightarrow{BI(\cdot)} \nu \xrightarrow{B(\cdot)} u = u_d \]

Figure 5.1: Backlash inverse for compensation
CHAPTER 5. AVAILABLE CONTROL SCHEMES

The following mapping $BI(\cdot) = BI(m, c_r, c_l; \cdot)$ from $u_d(t)$ to $v(t)$ defines such a backlash inverse:

$$\dot{v}(t) = \begin{cases} \frac{1}{m} \ddot{u}_d(t) & \text{if } \dot{u}_d(t) > 0 \text{ and } v(t) = \frac{u_d(t)}{m} + c_r \\ \frac{1}{m} \ddot{u}_d(t) & \text{or } \dot{u}_d(t) < 0 \text{ and } v(t) = \frac{u_d(t)}{m} + c_l \\ 0 & \text{if } \dot{u}_d(t) = 0 \\ g(t, t) & \text{if } \dot{u}_d(t) > 0 \text{ and } v(t) = \frac{u_d(t)}{m} + c_l \\ -g(t, t) & \text{if } \dot{u}_d(t) < 0 \text{ and } v(t) = \frac{u_d(t)}{m} + c_r \end{cases} \quad (5.2)$$

where $g(\tau, t) = \delta(\tau - t)(c_r - c_l)$ with $\delta(t)$ being the Dirac $\delta$-function. In this definition the inverse of a horizontal segment of the backlash characteristic is a vertical jump of a distance $c_r - c_l$.

When the exact backlash parameters are unknown, we use their estimates $\hat{m}(t), \hat{c}_r(t), \hat{c}_l(t)$ to design an adaptive backlash inverse $\hat{BI}(\cdot) \equiv \hat{BI}(\hat{m}, \hat{c}_r, \hat{c}_l; \cdot)$, which is graphically depicted in Figure 5.2 by two parallel straight lines and instantaneous vertical transitions between this two lines. The instantaneous vertical transitions take place whenever $\dot{u}_d(t)$ changes its sign.

5.1.2 Disturbance Observer

Shahruz and Rajarama [22] designed disturbance observers to suppress limit cycles in a class of nonlinear feedback systems. The class of nonlinear feedback systems is those that can be decomposed into a linear plant, $P$, and a nonlinearity, $N$, which are shown in Figure 5.3.

The nonlinear systems in Figure 5.3 is called $S(N, P)$ systems, which consist of the plant $P$ represents a (possibly unstable) SISO linear time-invariant system, the nonlinearity $N$ represents a SISO nonlinear time-varying system that can be decomposed as

$$N = H + \Phi \quad (5.3)$$

where $H$ is a stable SISO linear time-invariant system, and $\Phi$ is a SISO time-varying nonlinearity, whose output is given by

$$d(t) := (\Phi u)(t) = \phi(u(t), t). \quad (5.4)$$

It is assumed that $d$ is bounded for any bounded input $u$. The $G$ in Figure 5.3 is a SISO linear or nonlinear controller that at least achieves the BIBO stability of the system $S(N, P)$.

By equations (5.3) and (5.4), the output of the nonlinearity $N$ is the summation of the output of a stable linear time-invariant system and a bounded function of time, i.e.

$$\eta(t) = (Nu)(t) = (Hu)(t) + d(t). \quad (5.5)$$
CHAPTER 5. AVAILABLE CONTROL SCHEMES

Figure 5.3: Nonlinear feedback system $S(N, P)$

Figure 5.4: The equivalent feedback system $S(H, P)$

Under the above decomposition the $S(N, P)$ system can be transformed into $S(H, P)$ system, which is an equivalent from the input-output point of view. The controlled $S(H, P)$ system is depicted in Figure 5.4.

The disturbance observer is designed to suppress the effect of the bounded disturbance $d$ in the $S(H, P)$ system, which is depicted in Figure 5.5. In Figure 5.5, $H_n(s)$ and $P_n(s)$ represent the nominal transfer function of $H(s)$ and $P(s)$ respectively, and $Q(s)$ is a low-pass filter with the unity DC-gain. A typical form of $Q(s)$ is

$$Q(s) = \frac{\sum_{k=1}^{m-\rho} a_k (\tau s)^k + 1}{\sum_{k=1}^{m} a_k (\tau s)^k + 1}$$  \hspace{1cm} (5.6)$$

where $\rho$ is at least equal to the summation of the relative degrees of $H_n(s)$ and $P_n(s)$, and $a_k$ and $\tau$ are positive real numbers. A realizable implementation of the disturbance observer for the system $S(N, P)$ (equivalently $S(H, P)$) is shown in Figure 5.5. [22] showed that the disturbance observer successfully eliminates the backlash induced limit cycles.
5.2 Variable Structure Controller (VSC)

[3] applied the VSC, expressed by the following equation, to a 2R manipulator.

\[
\tau = \begin{cases} 
\tau_{\text{max}} & \text{if } \sigma \geq \tau_{\text{max}}/K \\
K\sigma & \text{if } |\sigma| < \tau_{\text{max}}/K \\
-\tau_{\text{max}} & \text{if } \sigma \geq \tau_{\text{max}}/K
\end{cases} \quad (5.7)
\]

The VSC becomes of first order, First Order Model (FOM) VSC, if the sliding surface \( \sigma \) obeys the expression:

\[
\sigma = \dot{q}_e + cq_e 
\]

where the parameter \( c \) is the corresponding eigenvalue, \( q_e \) is the input to the VSC and \( \tau \) is the respective output. For a second order model (SOM) VSC, the sliding surface \( \sigma \) is given by

\[
\sigma = \dot{q}_e + 2\zeta\omega_n q_e + \omega_n^2 q_e 
\]

where \( \zeta \) is the damping ratio. The block diagram of the VSC is shown in Figure 5.6.

[3] showed that the VSC can eliminate the friction induced limit cycle with the cost of a small steady-state error but does not succeed to eliminate backlash induced limit cycle.

5.3 Fractional Derivative (FD) controller

FD controller is a proportional derivative (PD) controller like where the term derivative, \( \frac{d}{dt} \), is replaced by fractional derivative which is defined as follows. The fractional derivative of order \( \alpha \), \( D^\alpha \):

\[
D^\alpha x(t) = \lim_{h \to 0} \frac{1}{h^\alpha} \sum_{k=0}^{\infty} (-1)^k \frac{\Gamma(\alpha + 1)}{\Gamma(k + 1)\Gamma(\alpha - k + 1)} x(t - kh) 
\]

\( \Gamma(\alpha + 1) \) is the Gamma function.
where $\Gamma$ is the gamma function and $h$ is the time increment. Therefore, for a discrete-time control algorithm, with sampling period $T$, this formula can be approximated through a $r$-th order truncated series, resulting the following equation in $z$-domain:

$$Z \{D^\alpha x(t)\} \approx \left\{ \frac{1}{T^\alpha} \sum_{k=0}^{r} (-1)^k \frac{\Gamma(\alpha + 1)z^{-k}}{k!\Gamma(\alpha - k + 1)} \right\} X(z). \quad (5.11)$$

In order to have a good approximations, we must have a large number of terms and a small sampling period.

[14] compared the performance of the FD controller and the VSC controller in stabilizing a 2R manipulator having backlash, friction, and flexibility in the joints, which can exhibits limit cycling. It turns out that the FD controller outperforms the VSC controller in suppressing limit cycles.
Chapter 6

Bifurcation of Limit Cycles

Bifurcation theory is concerned with the qualitative changes in the phase portrait of a system as a result of the birth or the disappearance of limit sets and their corresponding basins. Since limit cycle is one of these limit sets, the birth, and the disappearance of the limit cycles causes bifurcations in the dynamics of a system. Bifurcations of limit cycles refer to any qualitative changes with respect to limit cycles, i.e. the birth, the disappearance, the multiplicity, and the change of stability of the limit cycles.

There are four kinds of bifurcations of limit cycles, which will be presented in the following sections.

6.1 Hopf Bifurcation

In the Hopf bifurcation of limit cycles is born from equilibrium (stationary solutions) at the bifurcation point (Hopf point) because the equilibrium after the bifurcation point becomes unstable. The scenarios of this type of bifurcation can be seen in Figure 6.1.

In Figure 6.1a, the branch of stationary solutions extends beyond $X_0$, but it is unstable for $\lambda > \lambda_0$. The Jacobian at a Hopf bifurcation has a pair of purely imaginary eigenvalues $\pm i\beta$. Here a branch of periodic orbits is born. It is also noticed in the Figure 6.1a, that for $\lambda > \lambda_0$, $\lambda \rightarrow \lambda_0$ the periodic solutions merge into the stationary branch, the amplitude vanishes. The bifurcation is vertical and the amplitude locally behaves like $\sqrt{|\lambda - \lambda_0|}$.

The situation in of Figure 6.1a and Figure 6.1b depicts a transition without jump: passing $\lambda_0$ when increasing $\lambda$ one experience a soft loss of stability of the stationary state; the bifurcation is supercritical. Figure 6.1c illustrates a subcritical situation where locally no stable exists for $\lambda > \lambda_0$. Globally, this local scenario often extends to a different situations, see Figure 6.1d.

In Figure 6.1d the branch of unstable periodic orbits bends back, gaining stability at a turning-point-like situation. Consequently, when we increase $\lambda$ beyond the critical Hopf parameter value $\lambda_0$ a jump occurs. For $\lambda > \lambda_0$, there are no neighboring small-amplitude periodic solutions, and the dynamics is immediately attracted by a large-amplitude limit cycles. This large jump is the hard loss of stability.

6.2 Fold Bifurcation

Fold bifurcation occurs if a branch of stable limit cycles and a branch of unstable limit cycles collide and disappear at the bifurcation point. Figure 6.2 shows that for bifurcation parameter $\alpha < 0$ the system has two limit cycles; a stable limit cycle $L_1$ and an unstable limit cycle $L_2$. As the bifurcation parameter $\alpha$ increases, at the bifurcation point $\alpha = 0$ the
CHAPTER 6. BIFURCATION OF LIMIT CYCLES

Figure 6.1: Scenario of Hopf bifurcation of limit cycle
two limit cycles merge and form a semi-stable limit cycle $L_0$. For $\alpha > 0$, the limit cycle $L_0$ disappears, thus the system has stationary solutions.

### 6.3 Flip Bifurcation

In a flip bifurcation (also called period doubling), a cycle of period two (a stable limit cycle) appears and the current branch of limit cycle loses stability. This situation can be seen in Figure 6.3.

Dynamically, the flip bifurcation is the following scenario (see Figure 6.4): Assume a branch of periodic solutions (limit cycles) parameterized by $\lambda$ with stable orbits on one side of (say, $\lambda < \lambda_0$) and a multiplier crossing the unit circle with $\mu(\lambda_0) = -1$. Then, locally, there are periodic orbits with the double period near $\lambda_0$. These double-periodic orbits form a new branch that emerges at $\lambda_0$. Note that the periods vary with $\lambda$, and the factor 2 of period doubling holds only asymptotically for $\lambda \to \lambda_0$. The situation typically is as in the left part of Figure 6.4, for $\lambda_0 = \lambda_1$. The new branch of the double period can experience a period doubling too, and forms a cascade of period doubling as shown in Figure 6.4. In the supercritical case, the stability is exchanged to the branches of the double period. After some period doublings the period has become so large that the orbit looks irregular. It has been shown that the bifurcation values satisfy a universal scaling law,

$$\lim_{v \to \infty} \frac{\lambda_{v+1} - \lambda_v}{\lambda_v - \lambda_{v-1}} = 0.2144169...$$

This scaling law, named after Feigenbaum, has a remarkable consequence: There is an accumulation point $\lambda_\infty$ of the sequence of period doubling bifurcations. Passing $\lambda_\infty$ means that the "period" has reached infinity. The resulting solution is fully aperiodic, and is chaotic. It is well known that a cascade of period doubling is one of the important routes to chaos.
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Figure 6.3: Flip bifurcation of limit cycles

Figure 6.4: Cascade of period doubling bifurcation
6.4 Neimark-Sacker Bifurcation

In Neimark-Sacker bifurcation some long-period cycles of difference stability appear on a two-dimensional invariance torus, as depicted in Figure 6.5. Its scenario is as follows. For the bifurcation parameter \( \alpha > 0 \), the system has a stable limit cycle \( L_0 \). As \( \alpha \) decreases until it reaches the bifurcation point at \( \alpha = 0 \) the system still has the stable limit cycle \( L_0 \). Then for \( \alpha < 0 \), the stable limit cycle \( L_0 \) becomes a two-dimensional invariant torus and some long-period cycles of difference stability appear in this torus.
Chapter 7

Bifurcation Control

Bifurcation control refers to the task of modifying certain bifurcative dynamical behavior of nonlinear systems that is desirable for intended application, by means of designing an appropriate controller. Typical objectives of the bifurcation control include delaying the occurrence of an inherent bifurcation, introducing a new bifurcation phenomena at a preferable time or parameter value, changing the parameter set or values of an existing bifurcation point, modifying the shape or type of a bifurcation chain, stabilizing a bifurcated solution or branch, monitoring the multiplicity, amplitude and/or frequency of some limit cycles emerging from a bifurcation mechanism, optimizing the system performance near a bifurcation point, or a combination of these objectives. In our case, the bifurcation control is intended to force the system to a limit cycle with smaller amplitude or eventually to the desired equilibrium point.

Genesio et. al. [9] gave analytical conditions for bifurcations of limit cycles in the describing function term of parameters for nonlinear feedback systems where the nonlinear element is the feedback loop, as depicted Figure 7.1. The analytical conditions are summarized in the following table.

![Diagram of nonlinear feedback systems](image)

Figure 7.1: Nonlinear Feedback Systems
## Figure 7.2: Summary of Limit Cycles Bifurcation Conditions

<table>
<thead>
<tr>
<th>Bifurcation</th>
<th>$PLC_1 y_1(t)$</th>
<th>Admissible Perturbation $\Delta y(t)$</th>
<th>Analytical Conditions</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. symmetry breaking</td>
<td>$B$ constant</td>
<td>$\epsilon$</td>
<td>$N'_2 + L^{-1}(\epsilon) = 0$</td>
</tr>
<tr>
<td>2. cyclic fold</td>
<td>$B$ constant</td>
<td>$\eta$ constant</td>
<td>$N'_2 + L^{-1}(j\omega) + \frac{1}{2} N'_2 = 0$</td>
</tr>
<tr>
<td>3. Neimark</td>
<td>$B$ constant</td>
<td>$\cos \omega t$, $\omega \neq \frac{\pi}{2}$</td>
<td>$N'_2 + L^{-1}(j\omega) = 0$</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>$\text{Im} [L^{-1}(j\omega)] = 0$</td>
</tr>
<tr>
<td>4. cyclic fold</td>
<td>$A + B$ cos $\omega t$</td>
<td>$\epsilon + \eta$ cos $\omega t$</td>
<td>$N'_2 + L^{-1}(0)$</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>$N'_2 + L^{-1}(j\omega) + \frac{1}{2} N'_2 = \frac{1}{2} N'_2^2$</td>
</tr>
<tr>
<td>5. Neimark</td>
<td>$A + B$ cos $\omega t$</td>
<td>$\cos \omega t + \eta \cos[(\omega - \omega')t + \phi]$</td>
<td>$N'_2 + L^{-1}(j\omega)$</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>$\text{arg} [N'_2 + L^{-1}(j\omega)] = \frac{1}{2} N'_2^2$</td>
</tr>
<tr>
<td>6. flip</td>
<td>$A + B$ cos $\omega t$</td>
<td>$\cos (\omega t + \theta)$, $\omega' = \frac{\pi}{2}$</td>
<td>$N'_2 + L^{-1}(j\omega) = \frac{1}{2} N'_2^2$</td>
</tr>
</tbody>
</table>

Figure 7.2: Summary of Limit Cycles Bifurcation Conditions
Bibliography


