

**COURSE TITLE:**

Introduction to Non-Linear Systems

**COURSE CODE:**

EEE 566

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**Introduction to Frequency-  
Domain/Harmonic  
Linearization : The  
Describing Function**

- After the lecture, you should be able to:
  - understand the necessity for harmonic linearization of nonlinear systems and its merits and demerits as compared with time-domain linearization;
  - derive an expression for the describing function of a generalized nonlinearity;
  - use Fourier Series and the special characteristics of odd functions and half-wave-symmetric functions to get a simplified route to the derivation of describing functions for the generalized common nonlinearity; and
  - specifically derive the describing function of the well-known nonlinearities.

# Limitation of Time-Domain Linearization

## **There is a little problem, however!**

- While these methods are extremely effective in developing linear models for otherwise nonlinear systems, their effectiveness is limited to nonlinear functions that are differentiable everywhere.
- In situations where there are problems of discontinuities or “non-differentiability”, time-domain linearization becomes ineffective or of restricted applicability.

# Why Frequency-Domain Linearization?

## **Because of the aforementioned limitations,**

- linearization in the frequency domain becomes an alternative to time-domain linearization.
- The technique used to achieve linearization in the frequency-domain is often called **HARMONIC LINEARIZATION**.
- It involves the use of a sinusoidal input in a system and a number of assumptions to validate the truncation of the components of the output that have "higher harmonics" of the input frequency, hence the name.

# “Time-Domain” vs. “Frequency-Domain”?

## The following points must be noted:

- Time-domain and frequency-domain linearization techniques are not competitive but complementary;
- Both techniques have their merits and demerits.
- For example, while time-domain linearization is restricted to analytic functions, harmonic linearization is restricted to systems with only sine-wave inputs.
- Harmonic Linearization is also based on a number of assumptions that may not always hold in practice.
- Therefore, both have their limitations as well as their well-documented strong points.
- There is however no such method as a **perfect method** applicable for all situations to solve all problems of nonlinear control.

# Introduction to Frequency-Domain Linearization

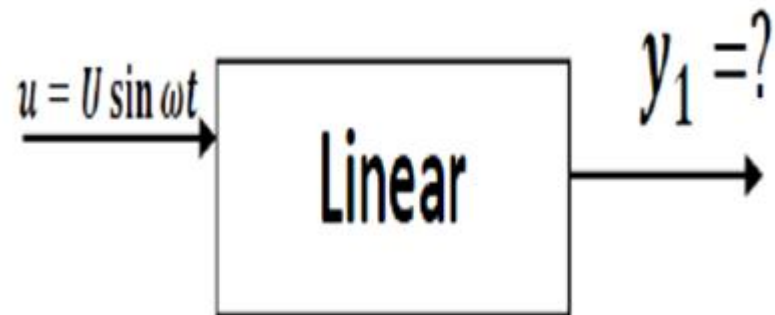
## Comparison of Responses of Linear and Nonlinear Systems to same Sinusoidal Input

- From elementary control theory that the output  $y_1$  of the linear system will possess a transient part  $y_{1t}$  (which dies out with time) and a steady-state part  $y_{1ss}$

$$y_1(t) = y_{1t}(t) + y_{1ss}(t)$$

- The steady-state part is a sinusoidal signal that is different in magnitude from the input signal  $u$  and displaced in phase by an angle  $\phi$ .

$$y_{1ss}(t) = Y_1 \sin(\omega t + \phi)$$



- The output  $y_1(t)$  can be written as
$$y_1(t) = y_{1t}(t) + Y_1 \sin(\omega t + \phi)$$
- The plots of  $\frac{Y_1}{U}$  against  $\omega$ , on one hand, and  $\phi$  against  $\omega$ , on the other, respectively give the magnitude and phase plots in Bode and Nyquist diagrams that we are familiar with.

# Introduction to Frequency-Domain Linearization

## Comparison of Responses of Linear and Nonlinear Systems to same Sinusoidal Input

- For a nonlinear system, however, the expression may be both input-magnitude-dependent and input-frequency dependent

$$\begin{aligned} y_2(t) &= y_{2transient}(t, U, \omega) + a_0(t, U, \omega) \\ &+ y_{2ssfund-freq}(t, U, \omega) \\ &+ y_{2higher-harmonics}(t, U, \omega) \\ &+ y_{2sub-harmonics}(t, U, \omega) \end{aligned}$$



• \

- $y_{2transient}$  is the transient component of the output;
- $a_0$  is the dc (non-sinusoidal) component of the output,
- $y_{2ssfund-freq}$  is the steady-state fundamental-frequency component of the output,
- $y_{2higher-harmonics}$  is the component of the output containing terms with integral multiples of the input frequency.



# Introduction to Frequency-Domain

## Linearization

### Comparison of Responses of Linear and Nonlinear Systems to same Sinusoidal Input

- Assuming time invariance, we can write

$$y_{2ssfund-freq}(t, U, \omega) = Y_2(U, \omega)(\sin(\omega t + \phi(U, \omega)));$$

$$y_{2higher-harmonics}(t, U, \omega) = \sum_{i=2}^{\infty} (A_i \cos i\omega t + B_i \sin i\omega t)$$

- $y_2(t)$  can then be re-written as

$$y_2(t) = y_{2t}(U, \omega) + a_0 + Y_2(U, \omega)(\sin(\omega t + \phi(U, \omega))) + \sum_{i=2}^{\infty} (A_i \cos i\omega t + B_i \sin i\omega t) + y_{2sub-harmonics}$$



- Clearly, the nonlinear expression is a more complicated expression than the linear one.
- There has to be some form of **justifiable** reduction of the nonlinear expression into a form that can be analyzed more easily.

# Introduction to Frequency-Domain Linearization

## Assumptions for Harmonic Linearization

- The sub-harmonics component  $y_{2sub-harmonics}$  is assumed to be absent.
- The dc component of the output is also assumed to be  $0$ .
- The nonlinear element is in a feedback set-up with at least a linear element in it (the linear element/elements acts/act as low-pass filter/filters to filter out the high-frequency components of the output).



- With these assumptions, the new expression becomes
$$y_2(t) \approx Y_2(U, \omega)(\sin(\omega t + \phi(U, \omega)))$$
- The expression above can be written as
$$y_2(t) \approx A_1 \cos \omega t + B_1 \sin \omega t$$

# Introduction to Frequency-Domain Linearization

Relating “ $A_1 \cos \omega t + B_1 \sin \omega t$ ” and “ $Y_2(U, \omega)(\sin(\omega t + \phi(U, \omega)))$ ”

- Let  $A_1 \cos \omega t + B_1 \sin \omega t = C_1 \sin(\omega t + \phi)$   
 $A_1 \cos \omega t + B_1 \sin \omega t = C_1[\sin(\omega t) \cos \phi + \cos(\omega t) \sin \phi]$   
 $A_1 \cos \omega t + B_1 \sin \omega t = [C_1 \sin \phi] \cos(\omega t) + [C_1 \cos \phi] \sin(\omega t)$

- Therefore,

$$A_1 = C_1 \sin \phi; B_1 = C_1 \cos \phi;$$

- Squaring both sides of the two equations above and add the results, we get

$$C_1^2 \sin^2 \phi + C_1^2 \cos^2 \phi = A_1^2 + B_1^2$$

$$C_1^2 [\sin^2 \phi + \cos^2 \phi] = A_1^2 + B_1^2$$

$$C_1^2 = A_1^2 + B_1^2$$

$$C_1 = \sqrt{A_1^2 + B_1^2}$$

- Dividing the first equation by the second equation above gives

$$\frac{C_1 \sin \phi}{C_1 \cos \phi} = \frac{A_1}{B_1} \Rightarrow \frac{\sin \phi}{\cos \phi} = \frac{A_1}{B_1} \Rightarrow \tan \phi = \frac{A_1}{B_1} \Rightarrow \phi = \tan^{-1} \left( \frac{A_1}{B_1} \right)$$

# Introduction to Frequency-Domain Linearization

Relating “ $A_1 \cos \omega t + B_1 \sin \omega t$ ” and “ $Y_2(U, \omega)(\sin(\omega t + \phi(U, \omega)))$ ”

- Therefore, if we put  $C_1 = Y_2(U, \omega)$ ,

$$A_1 \cos \omega t + B_1 \sin \omega t = C_1(\sin(\omega t + \phi))$$

$$A_1 \cos \omega t + B_1 \sin \omega t = \sqrt{A_1^2 + B_1^2} \left( \sin \left( \omega t + \tan^{-1} \left( \frac{A_1}{B_1} \right) \right) \right)$$

- Using phasor representation,

$$A_1 \cos \omega t + B_1 \sin \omega t = C_1 \angle \phi = \sqrt{A_1^2 + B_1^2} \angle \left[ \tan^{-1} \left( \frac{A_1}{B_1} \right) \right]$$

- The describing function, written as  $N(U, j\omega)$ , is simply the phasor ratio of the output and input sinusoids

$$N(U, j\omega) = \frac{C_1}{U} \angle (\phi - 0) = \frac{\sqrt{A_1^2 + B_1^2}}{U} \angle \left[ \tan^{-1} \left( \frac{A_1}{B_1} \right) \right]$$

- The main task in getting the describing function, therefore, is to find  $A_1$  and  $B_1$  from the output  $y_2(t)$  of the nonlinearity and then use the above equation to calculate the describing function.

# Introduction to Frequency-Domain Linearization

## About the Describing Function

- It is called a describing function because it gives a description of the frequency-domain performance of a nonlinear system in a feedback system that comprises at least a linear element.
- It does not quite merit the tag “transfer function”. However, as the transfer function gives frequency-response information (and hence stability information) for a linear system, so does the describing function of a nonlinear element of a feedback system.
- We will demonstrate the use of the describing function for stability analysis of feedback systems comprising nonlinear elements later.

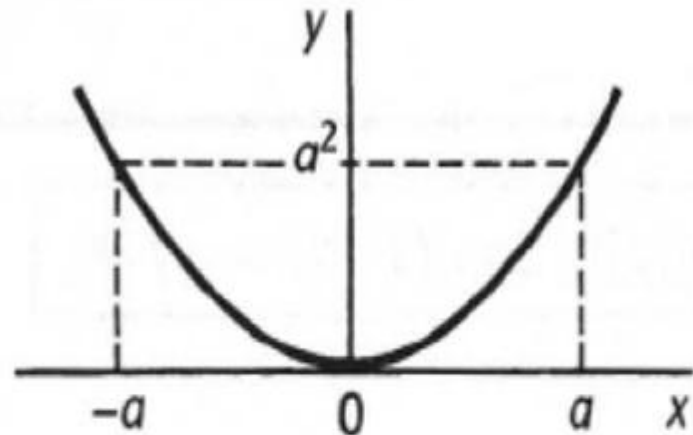
# Even Functions

## What is an even function?

- For two variables  $u$  and  $y$ , a function  $y = y(u)$  is said to be EVEN if

$$y(u) = y(-u)$$

- In other words, the function value for a particular negative value of  $u$  is the same as that for the corresponding positive value of  $u$
- The function  $y = y(x) = x^2$  is an example of an even function

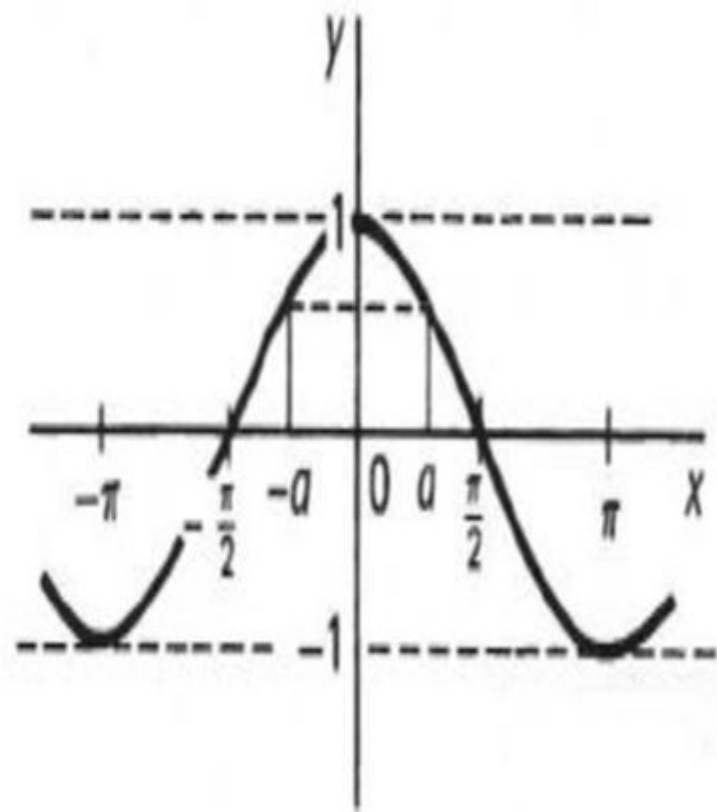


- For  $y = y(x) = x^2$  above, we see that:
  - \* when
$$x = a,$$
$$y = a^2$$
  - \* when
$$x = -a,$$
$$y = (-a)^2 = a^2$$

# Even Functions (contd.)

## Another even function...

- The function  $y = y(x) = \cos x$  is another example of an even function.
- For  $y = y(x) = \cos x$ , we see that:
  - \* when  
 $x = \pi$ ,  
 $y = \cos(\pi) = -1$
  - \* when  
 $x = -\pi$ ,  
 $y = \cos(-\pi) = \cos(\pi) = -1$



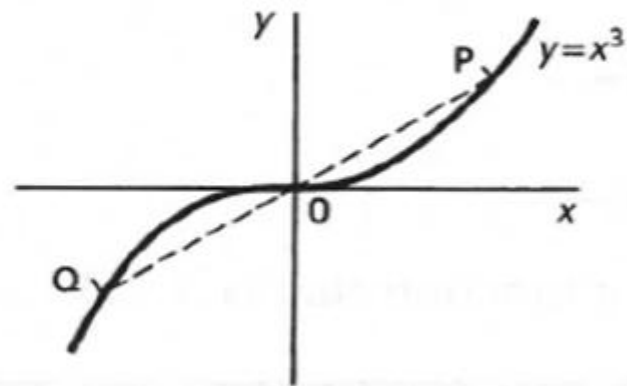
# Odd Functions

## What is an odd function?

- For two variables  $u$  and  $y$ , a function  $y = y(u)$  is said to be ODD if

$$y(u) = -y(-u)$$

- In other words, the function value for a particular negative value of  $u$  is numerically equal to that for the corresponding positive value of  $u$ , but is opposite in sign.
- The function  $y = y(x) = x^3$  is an example of an odd function.



- For  $y = y(x) = x^3$  above, we see that:
  - \* when
$$x = a,$$
$$y = a^3$$
  - \* when
$$x = -a,$$
$$y = (-a)^3 = -a^3$$



# Odd Functions (contd.)

## Another odd function...

- The function  $y = y(x) = \sin x$  is another example of an odd function

- For  $y = y(x) = \sin x$ , we see that:

\* when

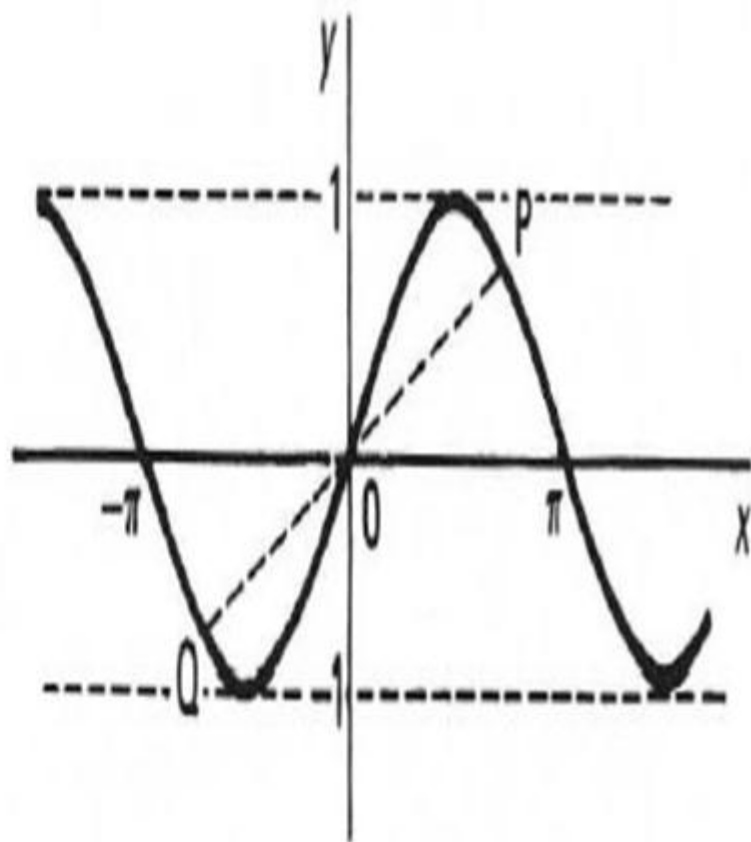
$$x = \frac{\pi}{2},$$

$$y = \sin\left(\frac{\pi}{2}\right) = 1$$

\* when

$$x = -\frac{\pi}{2},$$

$$y = \sin\left(-\frac{\pi}{2}\right) = -\sin\left(\frac{\pi}{2}\right) = -1$$



# Half-Wave Symmetry

## What is “half-wave symmetry”?

- A periodic function of time

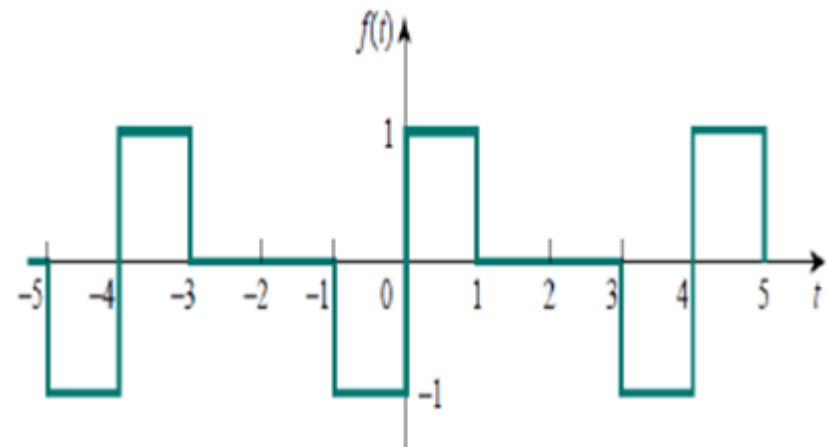
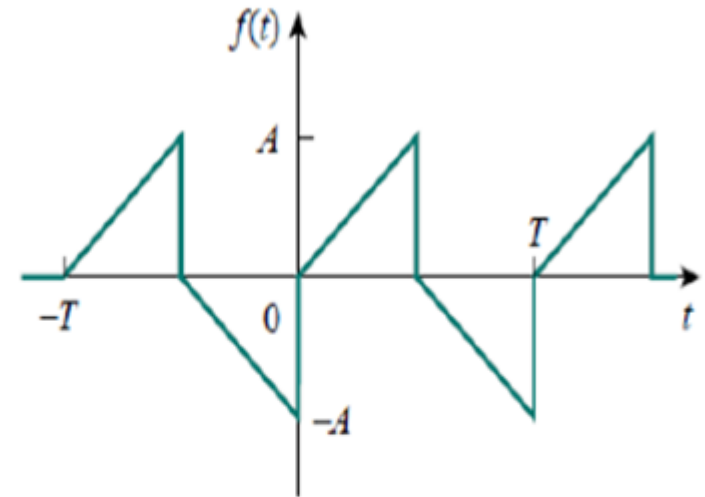
$$y = y(t)$$

exhibits half-wave symmetry if

$$y(t) = -y\left(t + \frac{T}{2}\right)$$

where  $T$  is the period of the waveform

- In words, each half-cycle is a mirror-image of the next half-cycle
- The functions on the right are half-wave-symmetrical functions



# Half-Wave Symmetry

## What is “half-wave symmetry”?

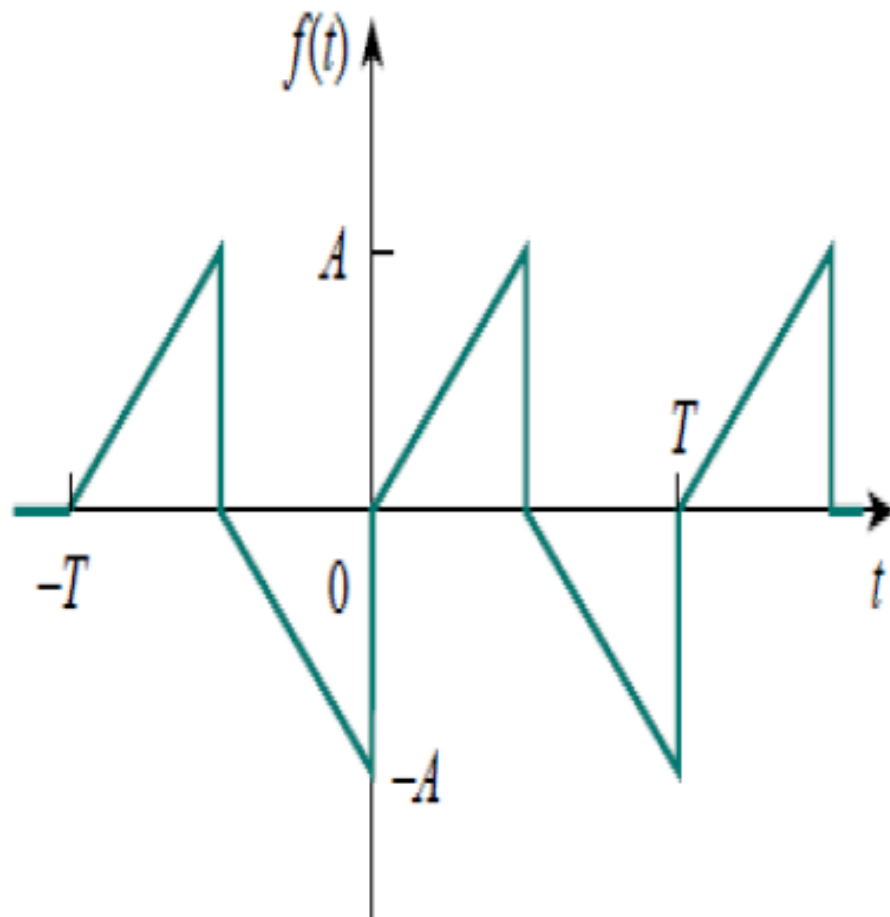
- Taking the first of the two periodic functions, we have

$$f(t) = \frac{2A}{T}t, 0 \leq t < \frac{T}{2}$$

$$f(t) = -\frac{2A}{T}t + A, -\frac{T}{2} \leq t < T$$

- Let us take  $t = \frac{T}{4}$

$$f(t)|_{t=\frac{T}{4}} = \frac{2A}{T} \left( \frac{T}{4} \right) = \frac{A}{2}$$



# Half-Wave Symmetry

$$f\left(t + \frac{T}{2}\right) \Big|_{t=\frac{T}{4}} = f\left(\frac{T}{4} + \frac{T}{2}\right)$$

$$f\left(t + \frac{T}{2}\right) \Big|_{t=\frac{T}{4}} = f\left(\frac{3T}{4}\right)$$

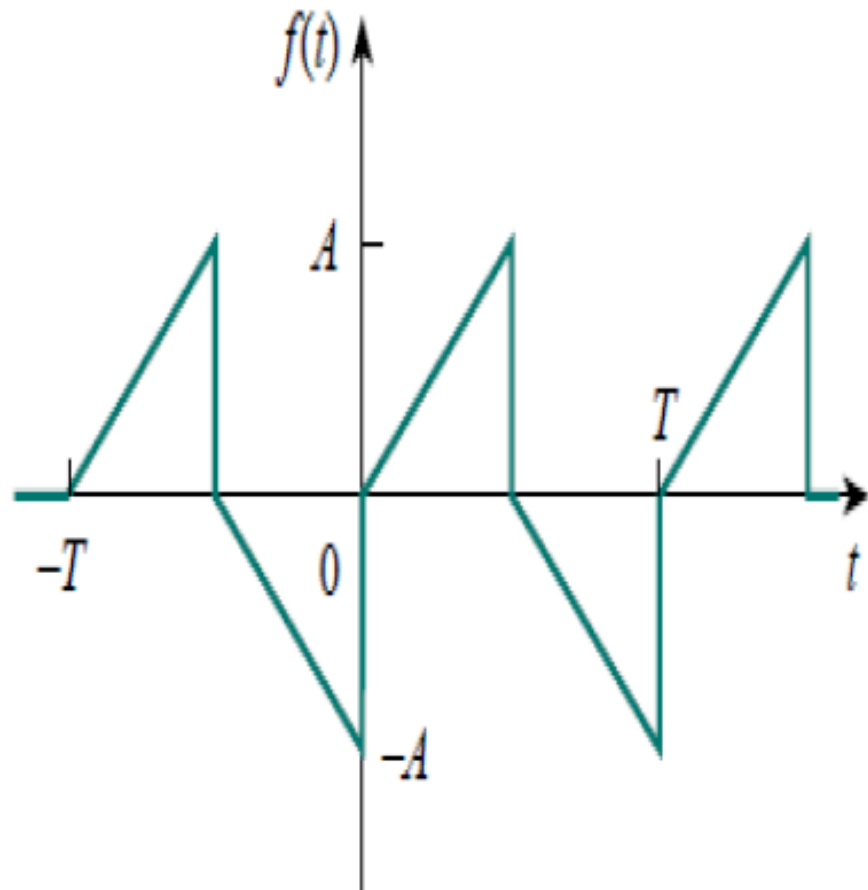
$$f\left(t + \frac{T}{2}\right) \Big|_{t=\frac{T}{4}} = -\frac{2A}{T} \left(\frac{3T}{4}\right) + A$$

$$f\left(t + \frac{T}{2}\right) \Big|_{t=\frac{T}{4}} = -\frac{3A}{2} + A = -\frac{A}{2}$$

- Thus

$$f(t) = -f\left(t + \frac{T}{2}\right)$$

- The periodic function is therefore half-wave symmetrical.



# Significance of Oddness and Half-Wave Symmetry

## **Why all these discussions on odd, even, and half-wave symmetrical functions?**

- We are about to use Fourier Series expansion to determine the values of  $A_1$  and  $B_1$  so as to be able to calculate the describing functions of common nonlinearities.
- The expressions, from good old Fourier Series, tend to cover full periods of oscillation of periodic signals.
- The significance of oddness of a nonlinearity is in the fact that one only needs to consider half of a full period in the calculation and then multiply the result by 2.
- The significance of half-wave symmetry is that we can even go further and calculate only for a quarter of a wavelength and then multiply the result by 4.

# Significance of Oddness and Half-Wave Symmetry

## Why all these discussions on odd, even, and half-wave symmetrical functions? (contd.)

- It therefore greatly simplifies our calculations to use the knowledge of oddness and half-wave symmetry (where they apply) to calculate the describing functions of nonlinearities.
- Let us now go into the mathematical details of the determination of  $A_1$  and  $B_1$  for the calculation of the describing function.

# Describing Function Calculation Using Fourier Series Approximation

- Recall from Elementary Circuit Analysis that a function

$$y = y(t)$$

can be expanded into the form

$$y(t) = A_0 + \sum_{n=1}^{\infty} (A_n \cos n\omega t + B_n \sin n\omega t)$$

Where

$$A_n = \frac{2}{T} \int_0^T y(t) \cos n\omega t dt$$

and

$$B_n = \frac{2}{T} \int_0^T y(t) \sin n\omega t dt$$

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## Describing Function Calculation Using Fourier Series Approximation (contd.)

- If we decide to integrate with respect to  $\omega t$  instead of  $t$  and to make the period of oscillation to be such that

$$\omega T = 2\pi$$

then,

$$d(\omega t) = \omega dt$$

$$dt = \frac{1}{\omega} d(\omega t)$$

and

$$T = \frac{2\pi}{\omega}$$

- Therefore, we have

$$A_n = \frac{2}{T} \int_{t=0}^{t=T} y(t) \cos n\omega t dt;$$

$$A_n = \frac{2}{\left(\frac{2\pi}{\omega}\right)} \int_{\omega t=0}^{\omega t=2\pi} y(t) \cos n\omega t \left[\frac{1}{\omega} d(\omega t)\right]$$

$$A_n = \frac{2\omega}{2\pi} \frac{1}{\omega} \int_{\omega t=0}^{\omega t=2\pi} y(t) \cos n\omega t [d(\omega t)];$$

$$A_n = \frac{1}{\pi} \int_0^{2\pi} y(t) \cos n\omega t [d(\omega t)]$$



## Describing Function Calculation Using Fourier Series Approximation (contd.)

- In a similar manner, we have, for  $B_n$ :

$$B_n = \frac{2}{T} \int_{t=0}^{t=T} y(t) \sin n\omega t dt;$$

$$B_n = \frac{2}{\left(\frac{2\pi}{\omega}\right)} \int_{\omega t=0}^{\omega t=2\pi} y(t) \sin n\omega t \left[\frac{1}{\omega} d(\omega t)\right];$$

$$B_n = \frac{2\omega}{2\pi} \frac{1}{\omega} \int_{\omega t=0}^{\omega t=2\pi} y(t) \sin n\omega t [d(\omega t)];$$

$$B_n = \frac{1}{\pi} \int_0^{2\pi} y(t) \sin n\omega t [d(\omega t)]$$

- Putting together our expressions, with the variable of integration changed to  $\omega t$ , gives

$$A_n = \frac{1}{\pi} \int_0^{2\pi} y(t) \cos n\omega t [d(\omega t)]$$

$$B_n = \frac{1}{\pi} \int_0^{2\pi} y(t) \sin n\omega t [d(\omega t)]$$

- The preference for  $\omega t$  is because of the need to work with angles more than time in the integration.

# Odd Functions and Describing Function Calculation

- We recall from Fourier Series analysis that for odd functions,

$$A_n = 0 \text{ for all } n \in \mathbf{I}$$

- We also recall that for odd functions,

$$B_n \neq 0 \text{ for all } n \in \mathbf{I}$$

- Since almost all the common nonlinearities (ideal relay, saturation, relay with dead-band, saturation with dead-band, etc.) are odd functions, then the above equations hold for them.
- Also, since  $n$  in the above equations includes  $0$ , then  $A_0 = 0$  and the assumption of zero dc-component is therefore valid for the common nonlinearities.

## A Small Point on Even Functions ...

- I believe we know that

$$A_n \neq \mathbf{0} \text{ for all } n \in \mathbf{I}$$

and

$$B_n = \mathbf{0} \text{ for all } n \in \mathbf{I}$$

- We will not deal with even functions to any great extent because our common nonlinearities are mostly odd functions

# Back to Odd Functions and Describing Function Calculation...

- Another important point for odd nonlinearities is that it is not necessary to integrate over a complete period.

- Thus, we can simply integrate over half of a period and then multiply the result by 2.

- Thus, we have

$$A_n = 0$$

and

$$B_n = \frac{2}{\pi} \int_0^{\pi} y(t) \sin n\omega t d\omega t \neq 0$$

- Thus, if  $n = 1$ , we have

$$A_1 = 0$$

and

$$B_1 = \frac{2}{\pi} \int_0^{\pi} y(t) \sin \omega t d\omega t \neq 0$$

- We are only interested in  $A_1$  and  $B_1$  (and hence  $B_1$  since  $A_1$  is zero).

- Thus  $N(U, j\omega) =$

$$\frac{\sqrt{A_1^2 + B_1^2}}{U} \langle \tan^{-1} \left( \frac{A_1}{B_1} \right) \rangle$$

$$N(U, j\omega) = \frac{\sqrt{0 + B_1^2}}{U} \langle \tan^{-1} \left( \frac{0}{B_1} \right) \rangle$$

$$N(U, j\omega) = \frac{B_1}{U} \langle 0 \rangle$$

# On Odd Functions and Describing Function...

- For an odd nonlinearity, the describing function is given by

$$N(U, j\omega) = \frac{B_1}{U} \langle \mathbf{0}^0 \rangle$$

where  $B_1$  is given by

$$B_1 = \frac{2}{\pi} \int_0^{\pi} y(t) \sin \omega t d\omega t \neq 0$$

- We will see shortly that for the function  $y(t)$  that exhibits half-wave symmetry, there is a further simplification of the above definite integral.

# Half-Wave Symmetry and Describing Function Calculation

- If an oddly symmetric nonlinearity (input-output relationship) leads to a half-wave symmetric output-time relationship (more on this later), then the integration for the determination of  $B_n$  can be done over a quarter of a period rather than half of the period as was done for odd symmetry.
- Thus,  $B_n$  can be calculated by integrating over a quarter of a period and multiplying the result by 4.

- Thus,  $B_n$  becomes

$$B_n = 2 \cdot \frac{2}{\pi} \int_0^{\frac{\pi}{2}} y(t) \sin n\omega t d(\omega t)$$
$$= \frac{4}{\pi} \int_0^{\frac{\pi}{2}} y(t) \sin n\omega t d(\omega t)$$

and by implication,

$$B_1 = \frac{4}{\pi} \int_0^{\frac{\pi}{2}} y(t) \sin \omega t d(\omega t)$$

- Covering only a quarter of a period hugely simplifies the describing function calculation for functions exhibiting half-wave symmetry.

## On Half-Wave-Symmetrical Functions and Describing Function...

- For an odd function/nonlinearity that yields a half-wave symmetric output as a function of time, the describing function is given by

$$N(U, j\omega) = \frac{B_1}{U} \langle \mathbf{0}^0 \rangle$$

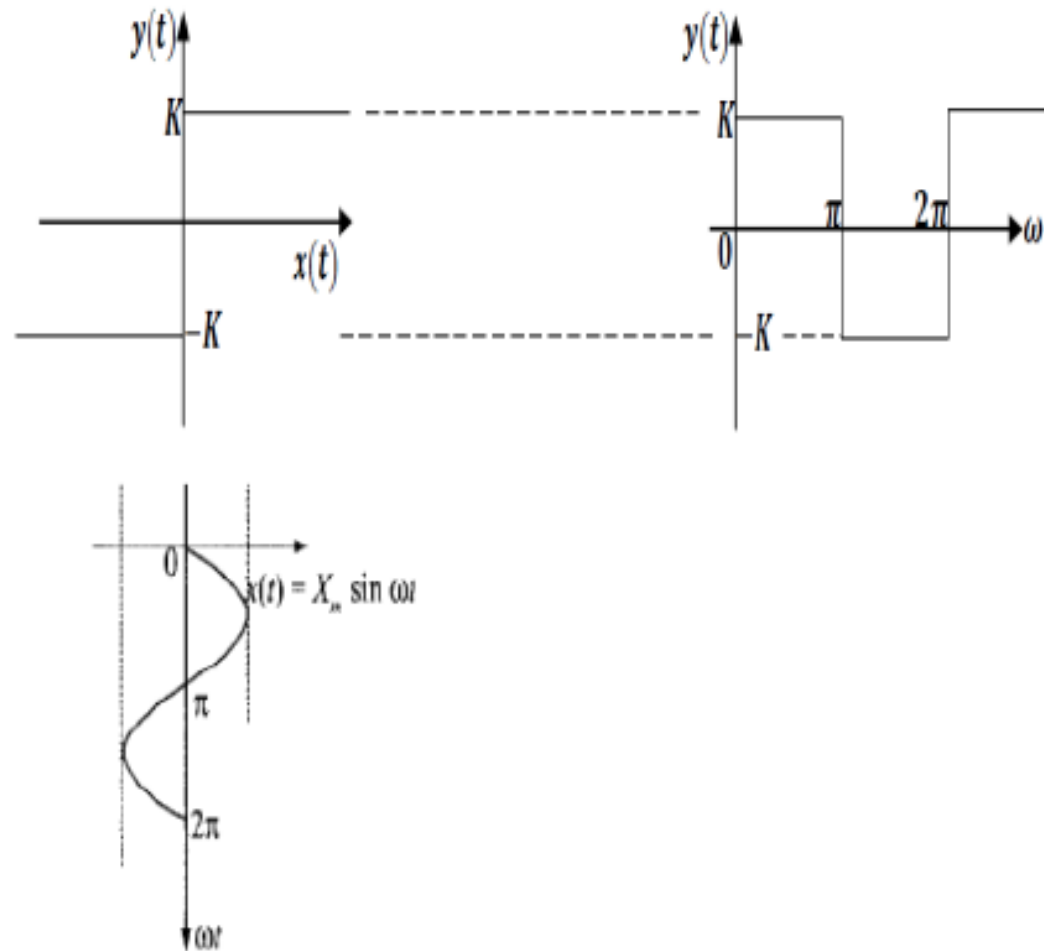
where  $B_1$  is given by

$$B_1 = \frac{4}{\pi} \int_0^{\frac{\pi}{2}} y(t) \sin \omega t d\omega t \neq 0$$

- This, as we will see, is a simpler procedure than integration over the full period of a periodic function representing a nonlinear system.

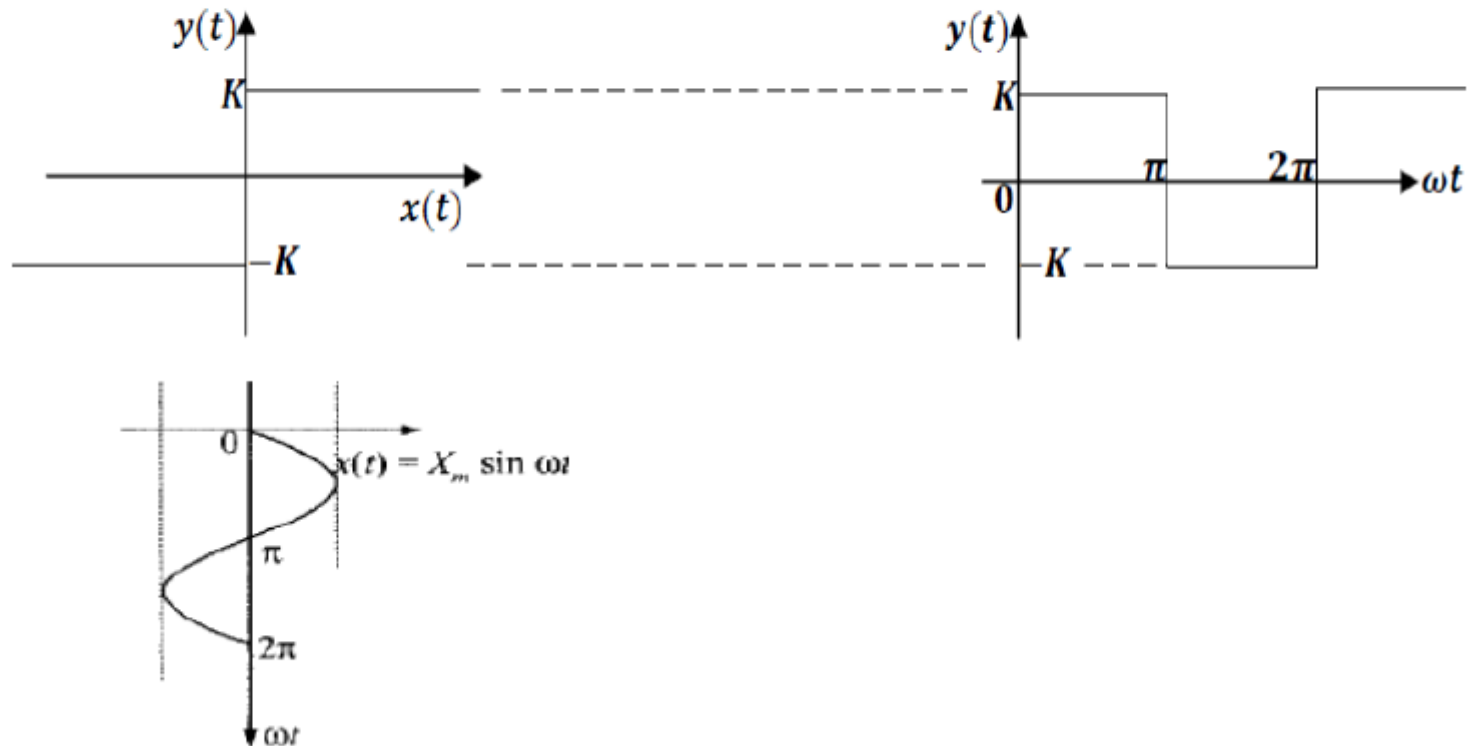
# Procedure for Describing Function Calculation

- **Step 1:** Position the nonlinearity (input-output relationship,  $y$  as a function of  $u$ ) on the **top left** part of the page, and the sinusoidal input (input-time relationship,  $u$  as a function of  $\omega t$ ) in the **bottom left** part of the page. These two plots can then be combined to draw the output waveform (output-time relationship,  $y$  as a function of  $\omega t$ ) on the **top right** part of the page.





# Bigger Image of Diagram for Step 1 of Describing Function Analysis



## Procedure for Describing Function Calculation (contd.)

- **Step 2:** Write out the output-time equation based on the graphical plot and the mathematical relationships given.
- **Step 3:** Inspect the graphs and equations for odd symmetry and half-wave symmetry. If both exist, use

$$B_1 = \frac{4}{\pi} \int_0^{\frac{\pi}{2}} y(t) \sin \omega t d\omega t \neq 0$$

to get the expression for  $B_1$ . If not, integrate over a full period and calculate  $A_1$  and  $B_1$

## Procedure for Describing Function Calculation (contd.)

- **Step 4:** For odd nonlinearity and half-wave symmetrical output, use

$$N(U, j\omega) = \frac{B_1}{U} \langle \mathbf{0}^0 \rangle$$

to calculate the describing function.

For non-odd functions, use

$$N(U, j\omega) = \frac{\sqrt{A_1^2 + B_1^2}}{U} \langle \tan^{-1} \left( \frac{A_1}{B_1} \right) \rangle$$

for the calculation.

## Example 1 on Describing Function Calculation

- Calculate the describing function  $N(X, j\omega)$  for the Ideal Relay described by the equation

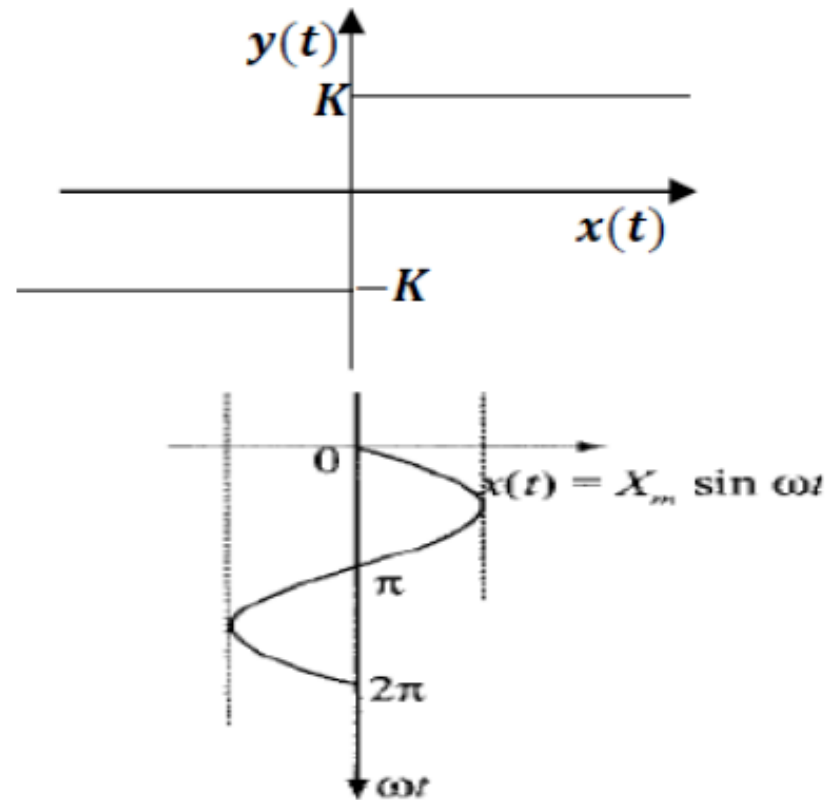
$$\left. \begin{aligned} y(t) &= -K, \quad x < 0 \\ y(t) &= K, \quad x \geq 0 \end{aligned} \right\}$$

if the input to the nonlinear element is a sinusoidal input given by

$$x = X_m \sin \omega t$$

- **Step 1:**

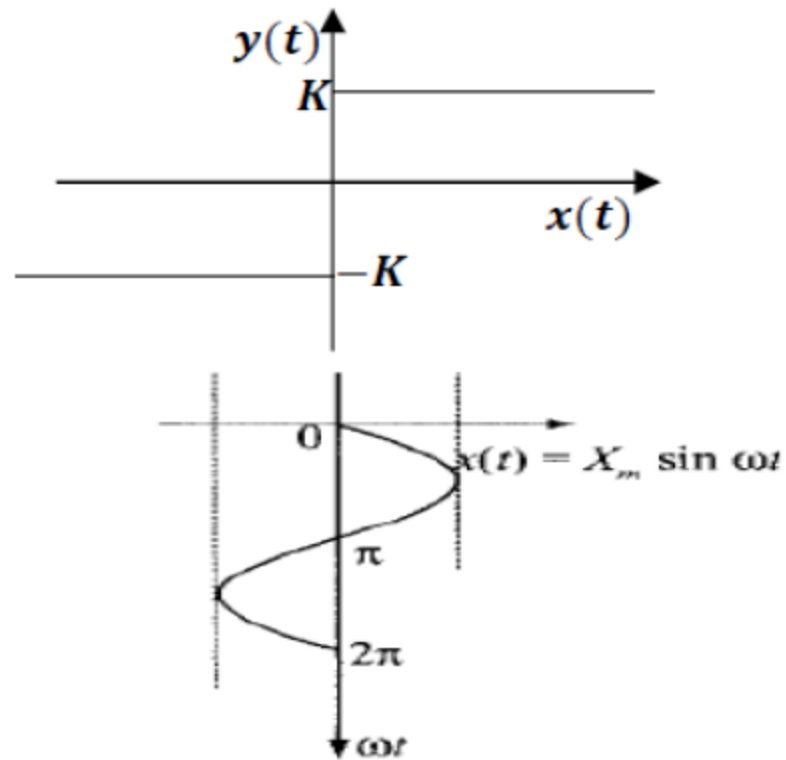
We start by drawing  $y(t)$  vs  $x(t)$  (the nonlinearity) on the top left and  $x(t)$  vs  $t$  directly below it (i.e. at the bottom left) as shown in the diagram on the right.



- **Step 1 (contd):**

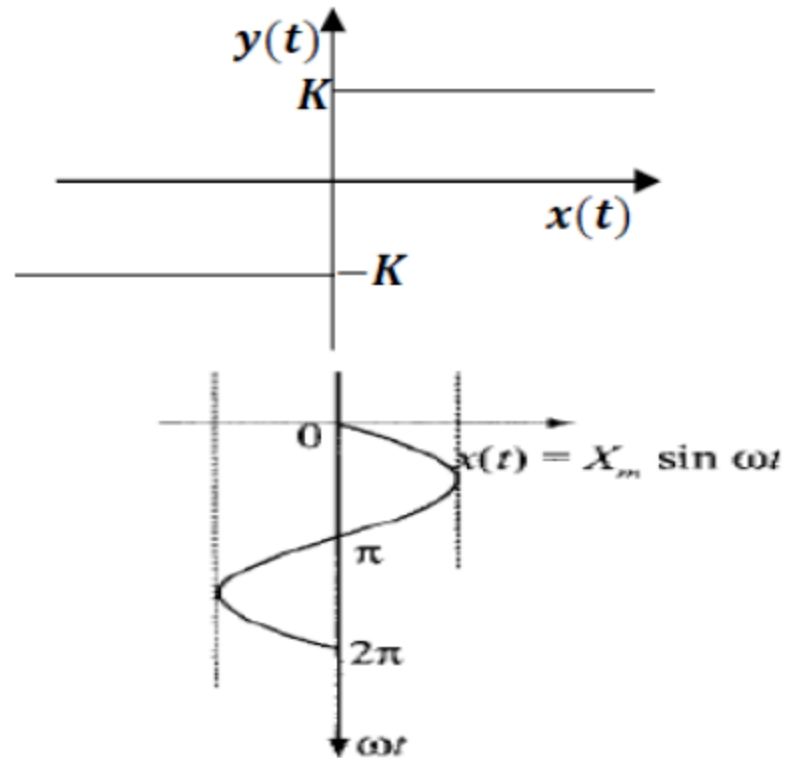
The next thing we do is to draw out the output waveform using the two plots in the previous slide.

This process involves "travelling" along the plot of  $x(t)$  vs  $\omega t$  and looking at the corresponding situations on the plot of  $y(t)$  vs  $x(t)$ .



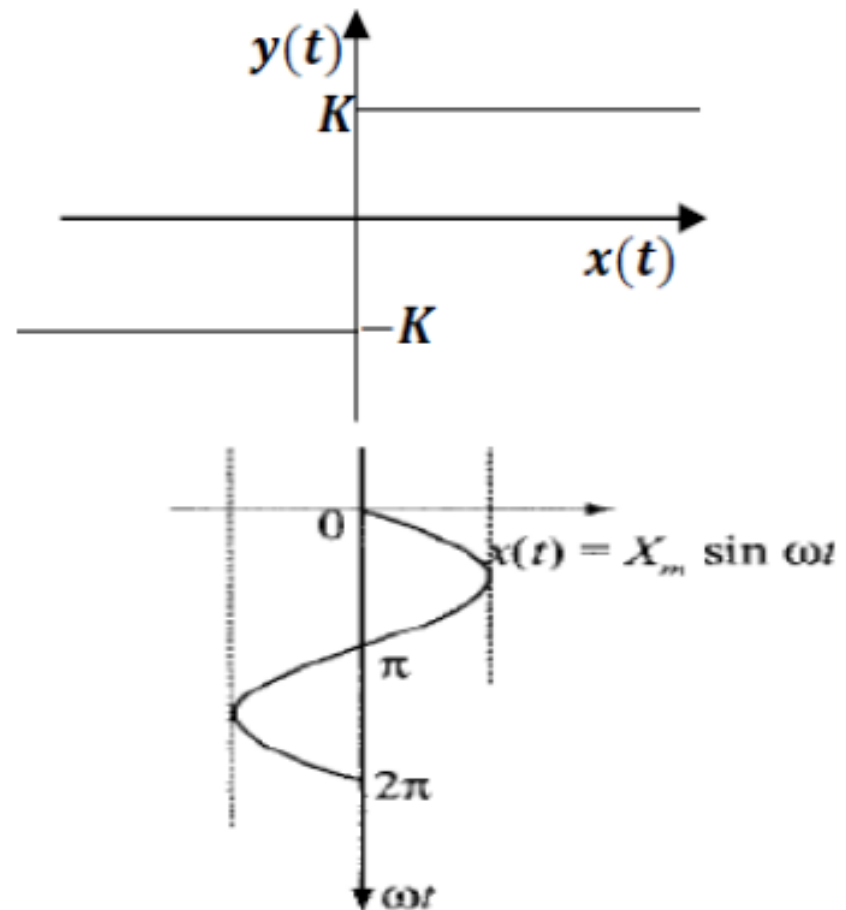
### Step 1 (contd):

- The idea is to use the  $x(t)$  vs  $\omega t$  to know how  $\omega t$  changes and how  $x(t)$  changes with it.
- This variation of  $x(t)$  is then used together with the plot of  $y(t)$  vs  $x(t)$  to know how  $y(t)$  changes with respect to  $\omega t$ .



## Step 1 (contd):

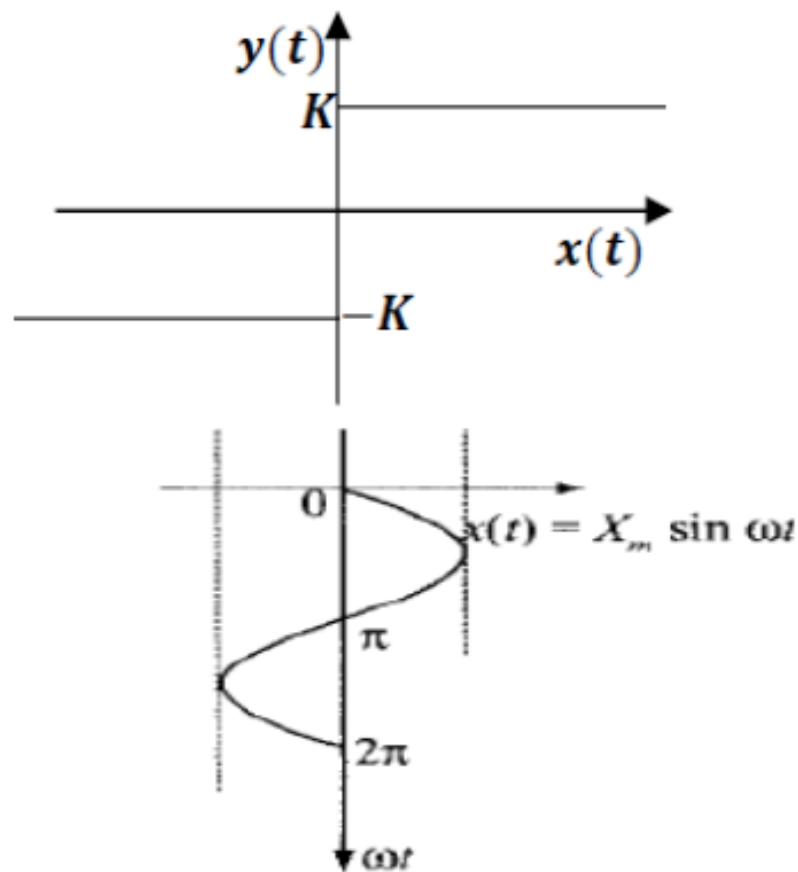
- When  $\omega t$  changes from  $0$  to  $\pi$ ,  $x(t)$  increases sinusoidally from  $0$  to  $X_m$  and then decreases back to  $0$ .
- For the entire time that  $x(t)$  is increasing to  $X_m$  and then decreasing to  $0$ ,  $y(t)$  stays at a constant value of  $K$ .
- Therefore, the graph of  $y$  vs  $\omega t$  (for  $\omega t$  changing from  $0$  to  $\pi$ ) is simply a constant of value  $K$ .

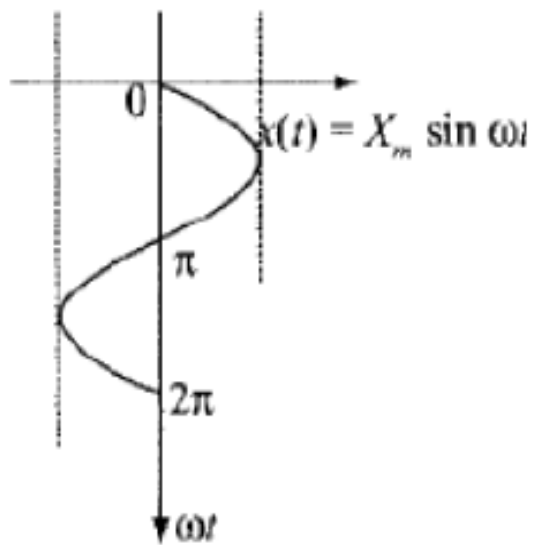
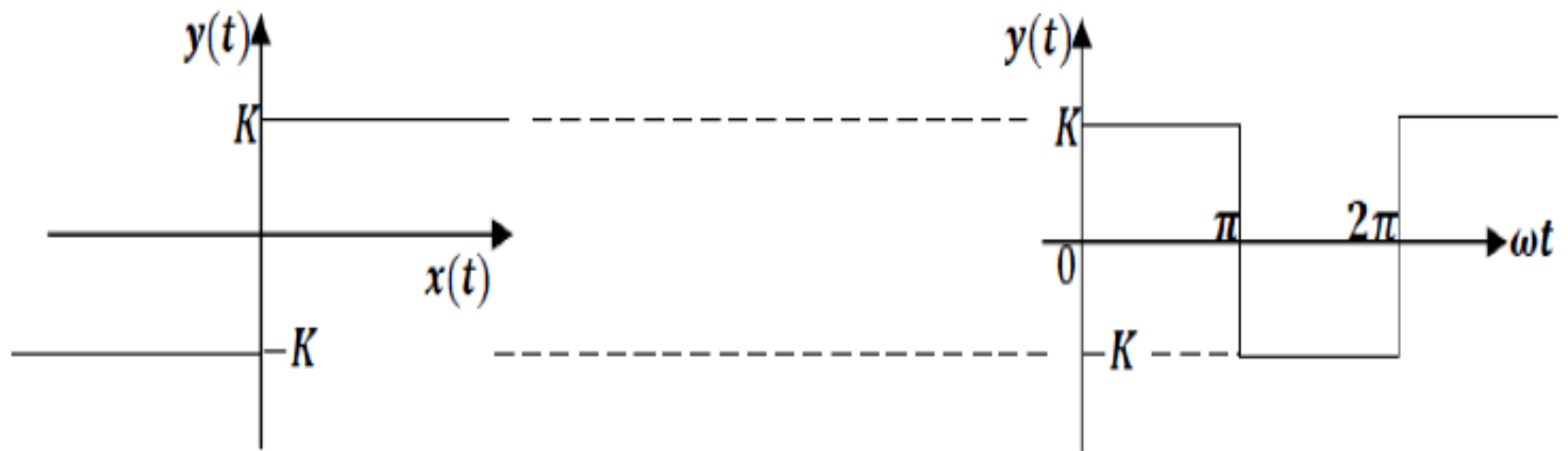




## Step 1 (contd):

- When  $\omega t$  changes from  $\pi$  to  $2\pi$ ,  $x(t)$  decreases sinusoidally from  $0$  to  $-X_m$  and then increases back to  $0$ .
- For the entire time that  $x(t)$  is decreasing to  $-X_m$  and then increasing to  $0$ ,  $y(t)$  again stays at another constant value of  $-K$ .
- Therefore, the graph of  $y$  vs  $\omega t$  (for  $\omega t$  changing from  $\pi$  to  $2\pi$ ) is simply a constant of value  $-K$ .





- **Step 2:**

We now write out the mathematical relationship between  $y(t)$  and  $\omega t$  using the  $y(t)$  vs  $\omega t$  plot in the top right corner of the figure in the previous slide.

- The relationship between  $y(t)$  and  $\omega t$  for a full period (from  $\omega t = 0$  to  $\omega t = 2\pi$ ) is given by

$$y(t) = K, \quad 0 \leq \omega t < \pi$$

$$y(t) = -K, \quad \pi \leq \omega t < 2\pi$$

- **Step 3:**

We now check for odd symmetry (in the  $y(t)$  v  $x(t)$  plot) and half-wave symmetry (in the  $y(t)$  v  $\omega t$  plot)

- **Odd Symmetry Check**

As seen from the Ideal relay equations and the figures for  $y$  against  $x$ , the nonlinearity is oddly symmetric since

$$y(x) = -y(-x)$$

- **Half-Wave Symmetry Check**

Also, examining the plot of  $y(t)$  v  $\omega t$ , we find by inspection that the waveform exhibits half-wave symmetry.

- **Step 3 (contd.):**

$$B_1 = \frac{4}{\pi} \int_0^{\frac{\pi}{2}} y(t) \sin \omega t d\omega t \neq 0$$

- From  $\omega t = 0$  to  $\omega t = \frac{\pi}{2}$ ,  $y(t) = K$ .
- Therefore,

$$B_1 = \frac{4}{\pi} \int_0^{\frac{\pi}{2}} K \sin \omega t d\omega t$$
$$B_1 = \frac{4}{\pi} [-K \cos \omega t] \Big|_{\omega t=0}^{\omega t=\frac{\pi}{2}}$$
$$B_1 = \frac{-4K}{\pi} \left[ \cos \frac{\pi}{2} - \cos 0 \right]$$
$$B_1 = \frac{4K}{\pi}$$

- **Step 4 (contd.):**

Calculate the describing function of the nonlinearity using

$$N(U, j\omega) = \frac{B_1}{U} \langle \mathbf{0}^0 \rangle$$

In this case,

$$U = X$$

Therefore,

$$N(U, j\omega) = \frac{B_1}{U} \langle \mathbf{0}^0 \rangle$$

$$N(X, j\omega) = \frac{4K}{\pi X} \langle \mathbf{0}^0 \rangle$$

# Example 2 on Describing Function Calculation

- A nonlinear element in a feedback system has the following input-output equations for a sinusoidal input  $x = X_m \sin \omega t$

$$\begin{aligned}y &= -K, & x < -d \\ &= \frac{K}{d-b}(x + b), & -d < x < -b \\ &= 0, & -b < x < b \\ &= \frac{K}{d-b}(x - b), & b < x < d \\ &= K, & x > d\end{aligned}$$

- Identify this nonlinearity
- With all diagrams and illustrations as appropriate, and assuming that  $b < X_m < d$ , derive the describing function, given that all the conditions for the validity of the describing function are satisfied.

# Solution to Example 2

- We go again according to the specified steps
- However, because the nonlinearity is given in equations, it has to be identified first.
- Let us take the nonlinearity in segments.

**Segment 1:**  $y = -K, x < -d$

- This is straightforward to sketch

**Segment 2:**  $y = \frac{K}{d-b}(x + b), -d < x < -b$

- This is not straightforward to sketch. We'll come back to this.

**Segment 3:**  $y = 0, -b < x < b$

- This is also straightforward.

**Segment 4:**  $y = \frac{K}{d-b}(x - b), b < x < d$

This is not straightforward to sketch. We'll also come back to this.

**Segment 5:**  $y = K, x > d$

This is also straightforward.



**Segment 2:**  $y = \frac{K}{d-b}(x + b), \quad -d < x < -b$

- Using the equation  $y = mx + c$ , we have

$$m = \frac{K}{d-b}; c = \frac{Kb}{d-b}$$

- When  $y = 0$ ,  $0 = \frac{K}{d-b}(x + b) \Rightarrow \frac{K}{d-b}x = -\frac{Kb}{d-b} \Rightarrow x = -b$
- Since  $b < d$  from the question  $d - b$  is positive and therefore  $m = \frac{K}{d-b}$  and  $c = \frac{Kb}{d-b}$  are both positive.
- The line of the segment has a positive gradient  $\frac{K}{d-b}$  and passes through the point  $x = -b$  (when  $y = 0$ )

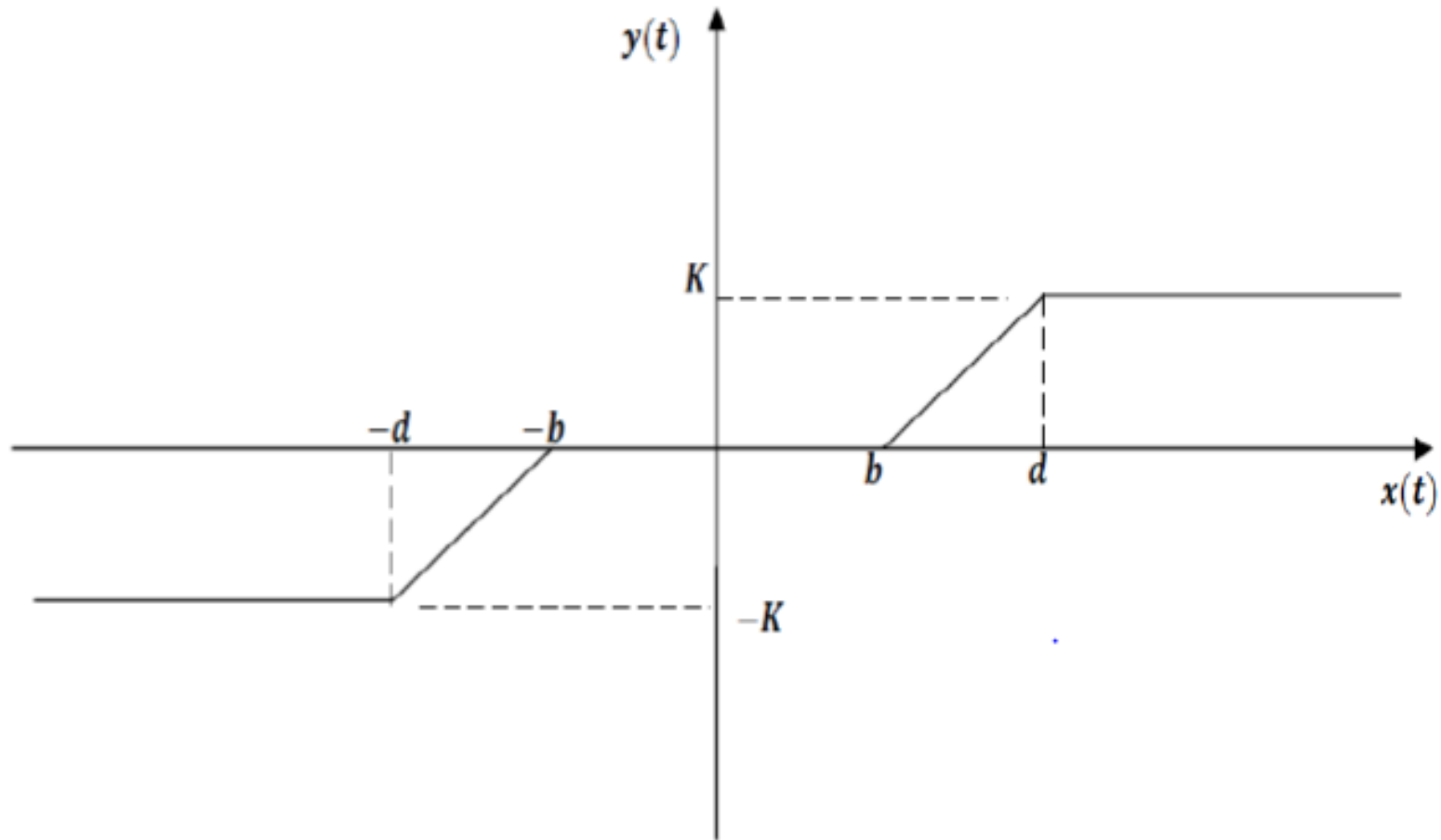
**Segment 4:**  $y = \frac{K}{d-b}(x - b)$ ,  $b < x < d$

- Using the equation  $y = mx + c$ , we have

$$m = \frac{K}{d-b}; c = \frac{-Kb}{d-b}$$

- When  $y = 0$ ,  $0 = \frac{K}{d-b}(x - b) \Rightarrow \frac{K}{d-b}x = \frac{Kb}{d-b} \Rightarrow x = b$
- Since  $b < d$  from the question  $d - b$  is positive.
- Therefore  $m = \frac{K}{d-b}$  **is positive** and  $c = -\frac{Kb}{d-b}$  is negative.
- The line of the segment has a positive gradient  $\frac{K}{d-b}$  and passes through the point  $x = b$  (when  $y = 0$ )

**Putting the information together, we have a SATURATION-WITH DEADBAND NONLINEARITY.**

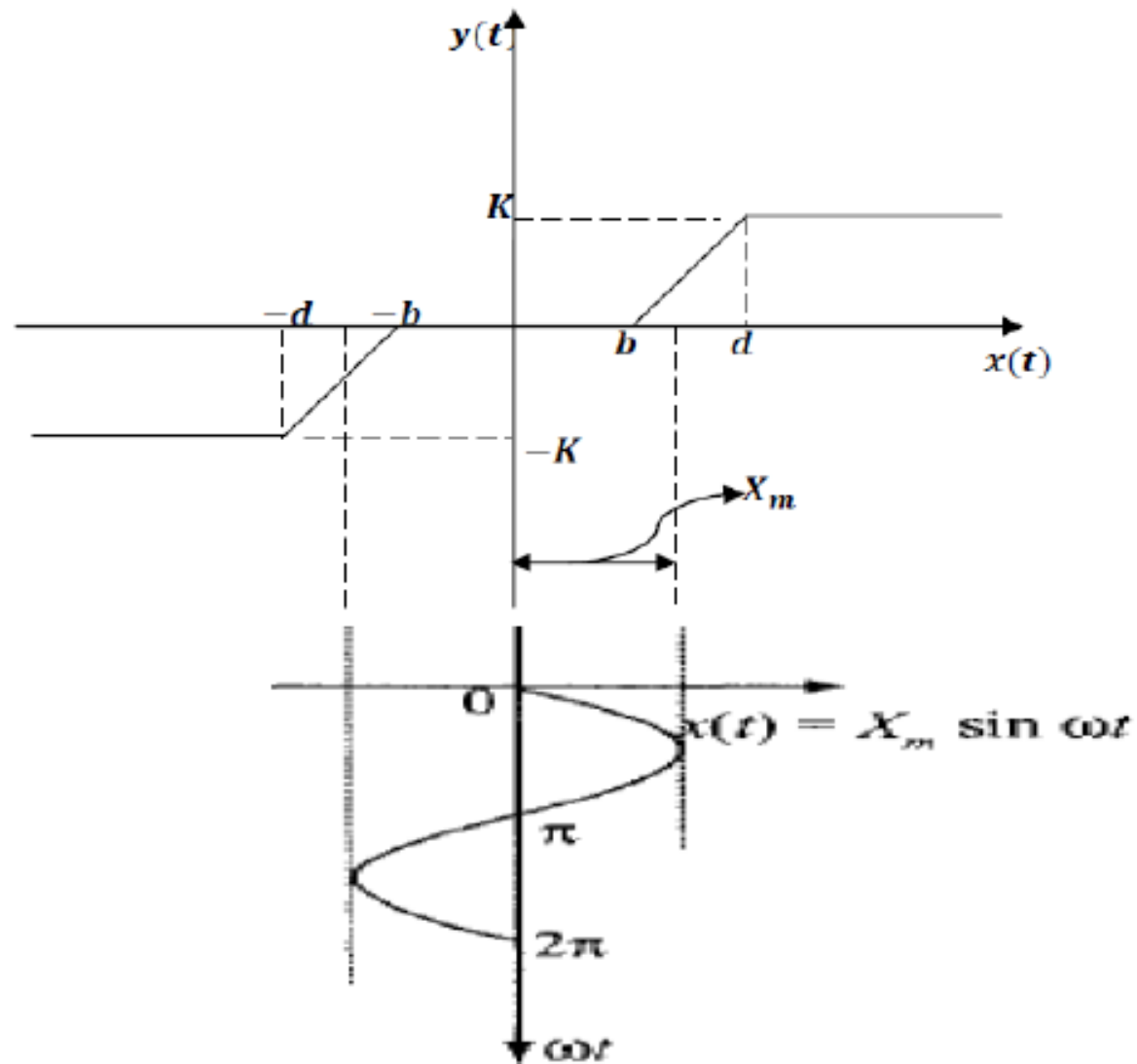


- **Step 1:**

- ❖ Again, we start by drawing  $y(t)$  v  $x(t)$  (the nonlinearity) on the top left and  $x(t)$  v  $t$  directly below it (i.e. at the bottom left) as shown in the diagram on the right.

- ❖ We recall that we are given that  $b < X_m < d$ .

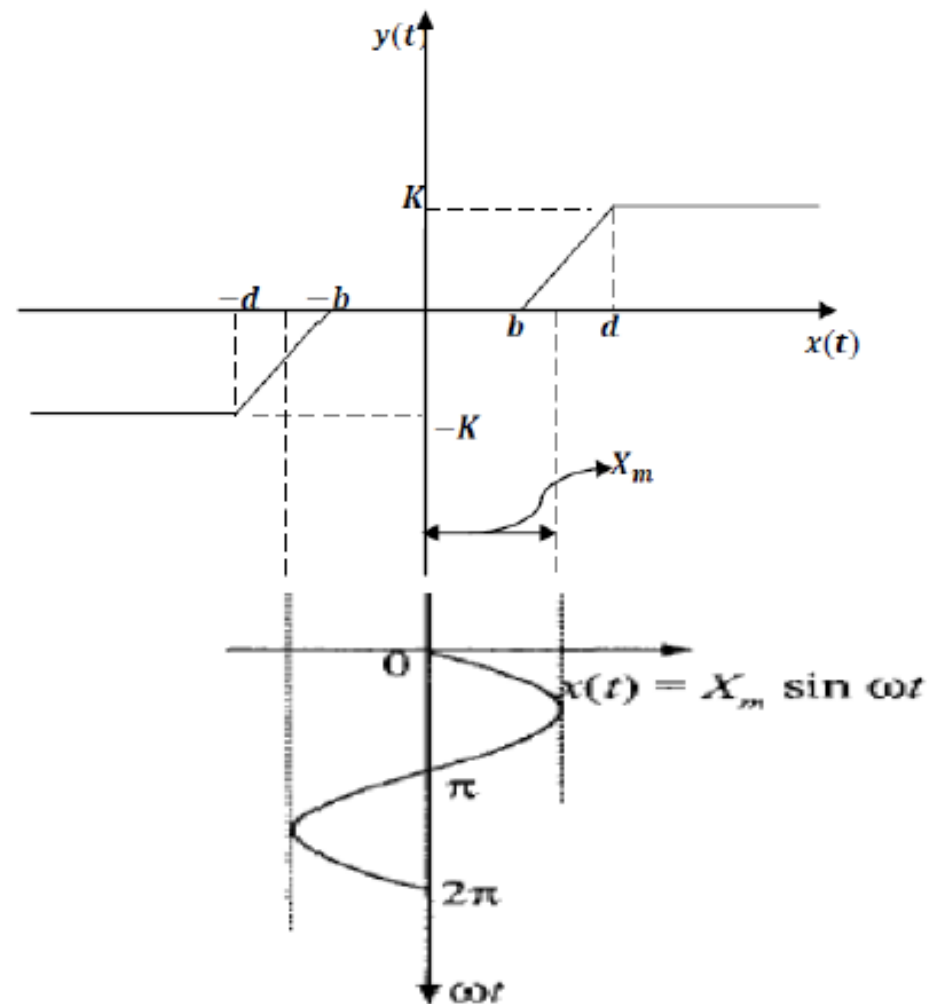
- ❖ The implication of this is that the maximum value of the input sinusoid (i.e.  $X_m$ ) lies between  $b$  and  $d$



## Solution to Example 2 (contd.)

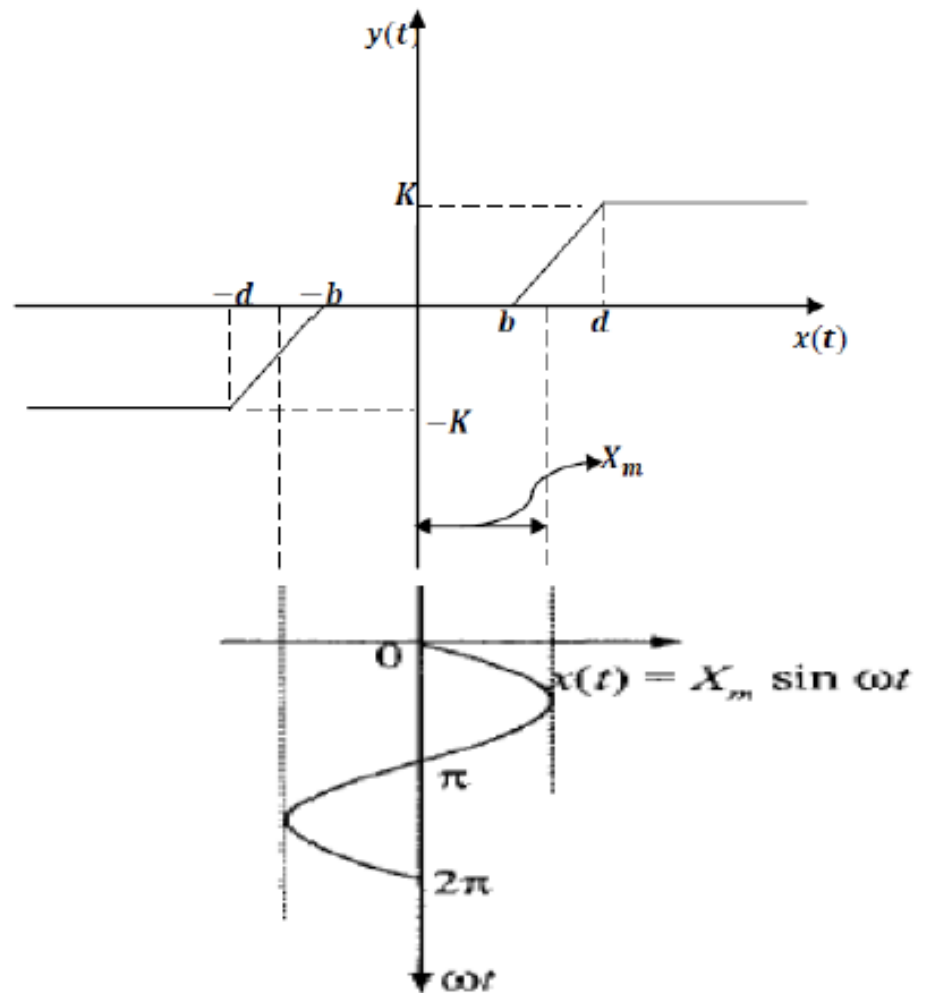
### Step 1 (contd):

- When  $\omega t$  changes from  $0$  to  $\pi$ ,  $x(t)$  increases sinusoidally from  $0$  to  $X_m$  and then decreases back to  $0$ .
- As  $x(t)$  is increasing from  $0$  initially,  $y(t)$  initially stays "dead" i.e. at  $y = 0$  until we reach  $x = b$ .
- Therefore, the graph of  $y$  vs  $\omega t$  (for  $x(t)$  changing from  $0$  to  $b$  initially) is simply  $0$ .



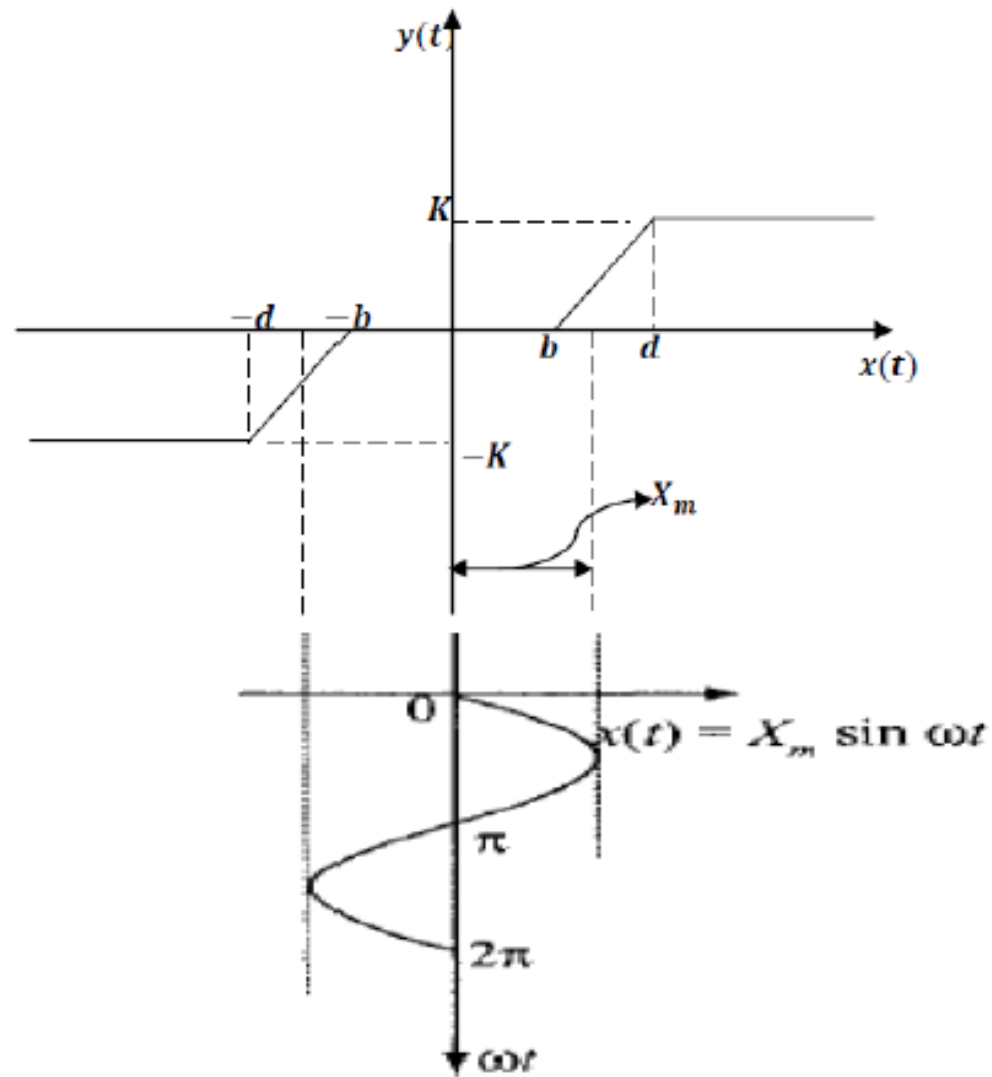
## Step 1 (contd):

- When  $x(t)$  goes from  $x = b$  to  $x = X_m$  (at  $\omega t = \frac{\pi}{2}$ ), we notice by looking at the  $y(t)$  vs  $x(t)$  plot that the  $x(t)$  sinusoid is simply scaled by the linear part of the nonlinearity.
- Therefore, the  $y(t)$  vs  $\omega t$  plot will be sinusoidal in this region, starting from a value  $y(t) = 0$  at  $x = b$ .



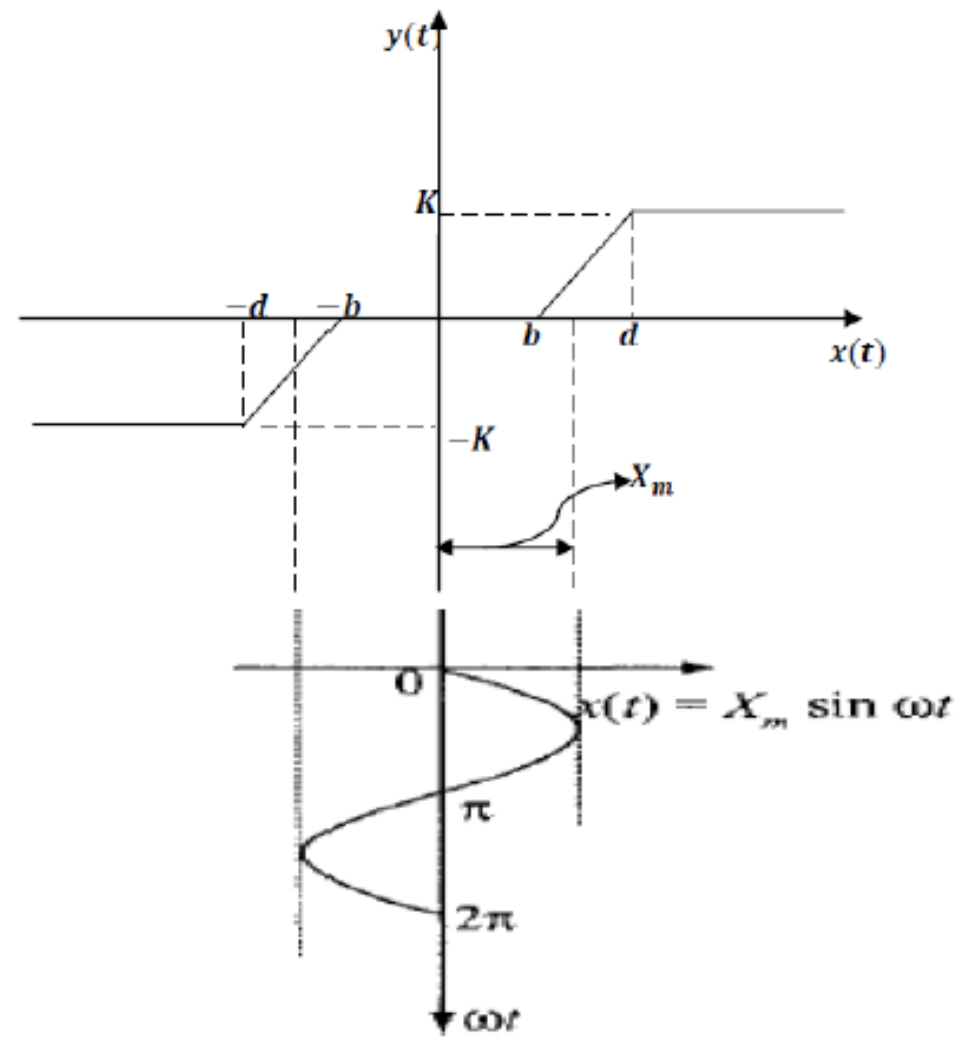
### Step 1 (contd):

- When  $x(t)$  goes from  $x = X_m$  (at  $\omega t = \frac{\pi}{2}$ ) to  $x = b$  in the direction of increasing  $\omega t$  along the input sinusoid, the  $x(t)$  sinusoid remains scaled by the linear part of the nonlinearity.
- Therefore, the  $y(t)$  vs  $\omega t$  plot remains sinusoidal in this region.



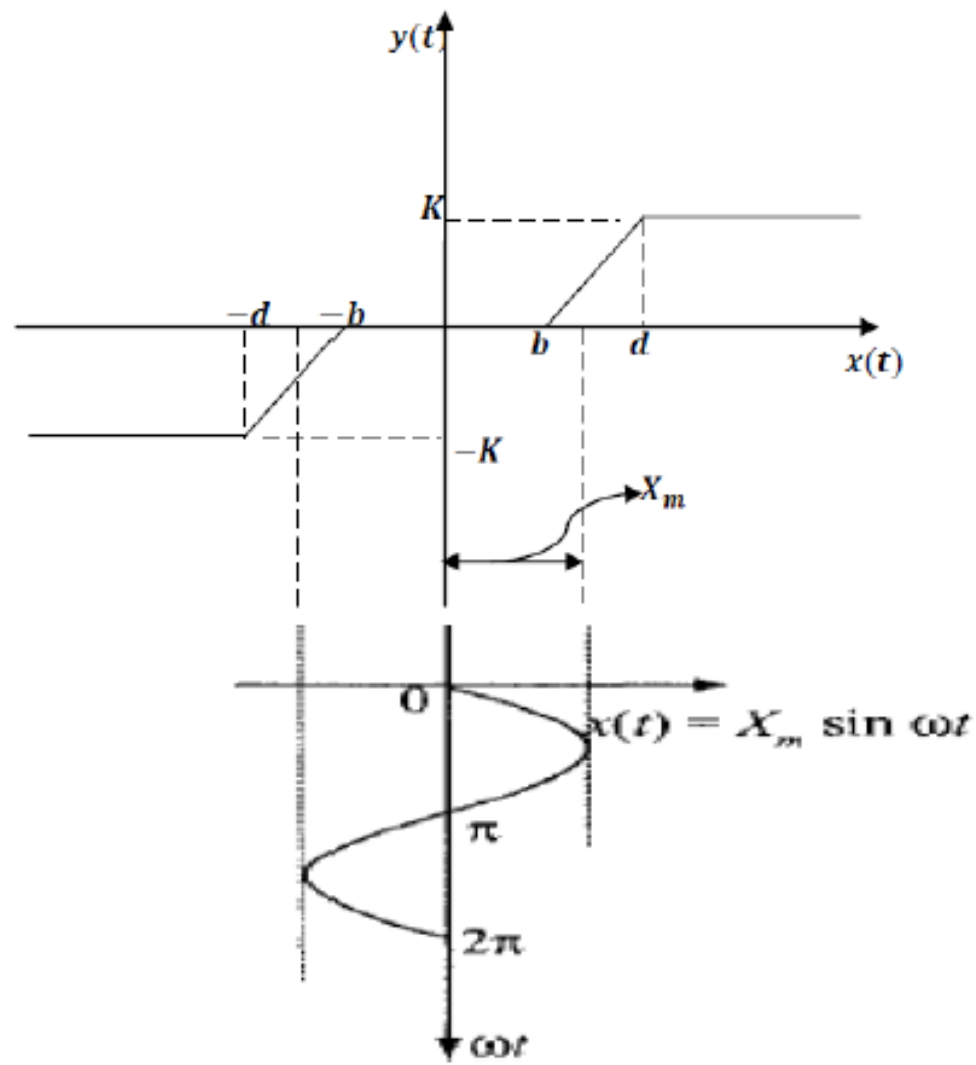
## Step 1 (contd):

- When  $x(t)$  goes below  $x = b$ , the corresponding value of  $y$  becomes "dead" again i.e. 0.
- Therefore, the  $y(t)$  vs  $\omega t$  plot changes to 0.
- This remains the case as  $x(t)$  goes from  $x = b$  through  $x = 0$  (at  $\omega t = \pi$ ) to  $x = -b$  along the input sinusoid.

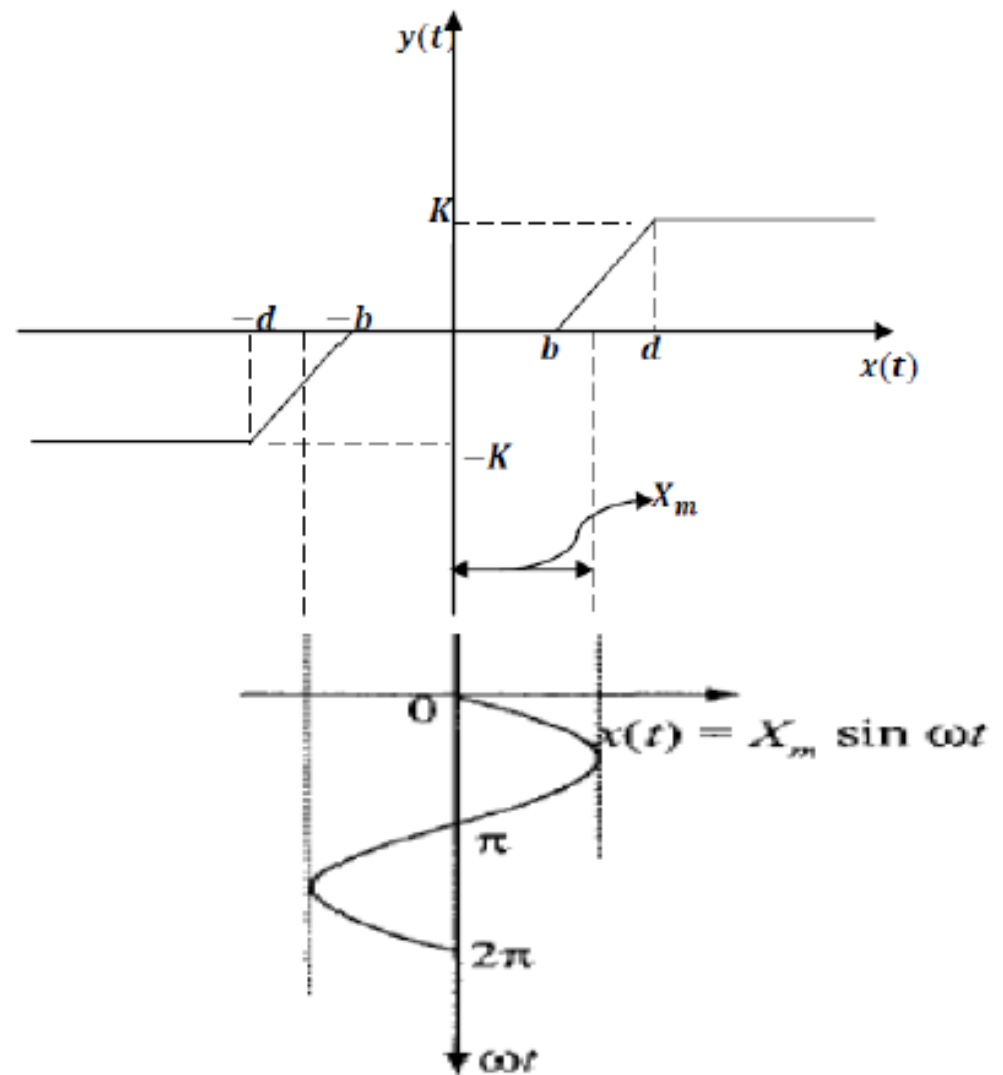


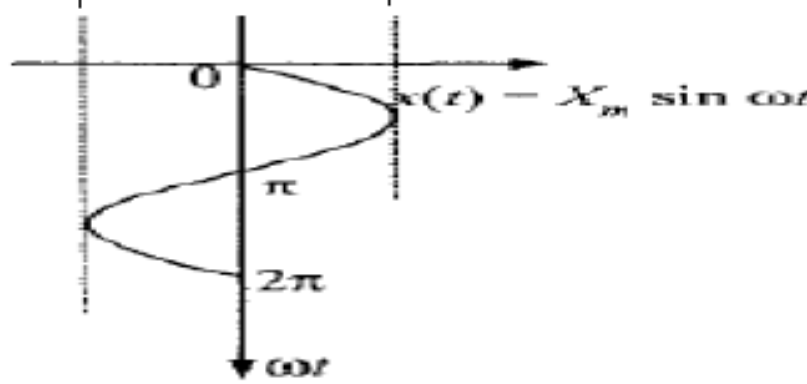
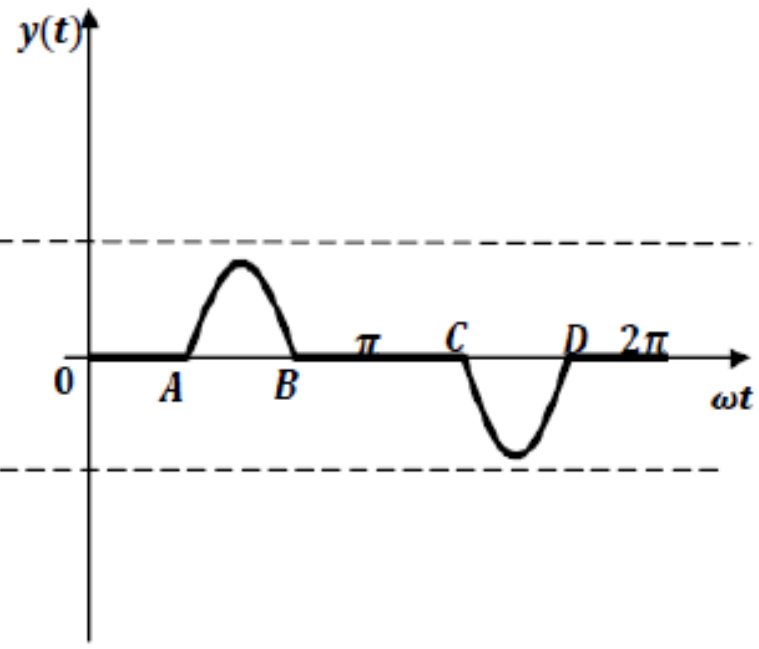
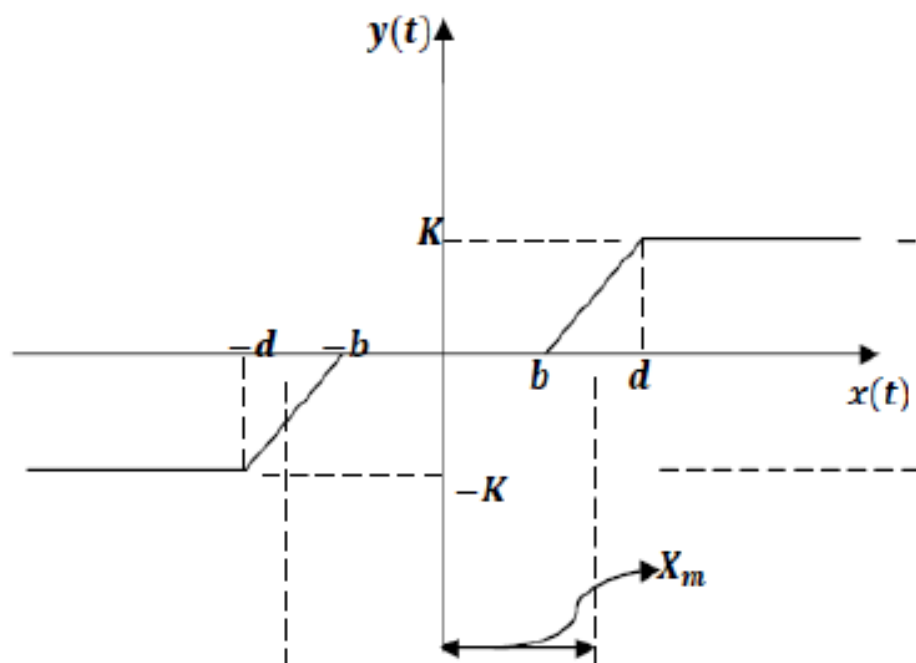


- When  $x(t)$  goes from  $x = -b$  through  $x = -X_m$  (at  $\omega t = \frac{3\pi}{2}$ ) and back to  $x = -b$ , we again have a scaling of the  $x(t)$  sinusoid.
- Therefore, the  $y(t)$  vs  $\omega t$  plot will be sinusoidal in this region.



- Finally, when  $x(t)$  goes from  $x = -b$  to  $x = 0$  (at  $\omega t = 2\pi$ ), the corresponding value of  $y$  becomes "dead" again i.e. 0.
- Therefore, the  $y(t)$  vs  $\omega t$  plot changes to 0.
- The  $y$  vs  $\omega t$  plot ( $\omega t$  from 0 to  $2\pi$ ) is clearly different from that of the Ideal Relay.





A is the point  $x = b$   $\left(0 < \omega t < \frac{\pi}{2}\right)$

B is the point  $x = b$   $\left(\frac{\pi}{2} < \omega t < \pi\right)$

C is the point  $x = -b$   $\left(\pi < \omega t < \frac{3\pi}{2}\right)$

D is the point  $x = -b$   $\left(\frac{3\pi}{2} < \omega t < 2\pi\right)$

- **Step 2:**

We now write out the mathematical relationship between  $\mathbf{y}(t)$  and  $\omega t$  using the  $\mathbf{y}(t)$  vs  $\omega t$  plot in the top right corner of the figure in the previous slide.

- Before writing the relationship, let us simplify our calculations by writing

$$M = \frac{K}{d - b}$$

- The relationship between  $\mathbf{y}(t)$  and  $\omega t$  for a full period (from  $\omega t = 0$  to  $\omega t = 2\pi$ ) is therefore given by:

$$\begin{array}{ll} \mathbf{y}(t) = 0, & 0 \leq \omega t < \alpha_1 \\ \mathbf{y}(t) = M(X \sin \omega t - b), & \alpha_1 < \omega t < \alpha_2 \\ \mathbf{y}(t) = 0, & \alpha_2 < \omega t < \alpha_3 \\ \mathbf{y}(t) = M(X \sin \omega t + b), & \alpha_3 < \omega t < \alpha_4 \\ \mathbf{y}(t) = 0, & \alpha_4 < \omega t < 2\pi \end{array}$$

- where  $\alpha_1$ ,  $\alpha_2$ ,  $\alpha_3$ , and  $\alpha_4$  are the  $\omega t$  values corresponding to the points A, B, C, and D in the figure.

- **Step 3:**

We now check for odd symmetry (in the  $y(t)$  v  $x(t)$  plot) and half-wave symmetry (in the  $y(t)$  v  $\omega t$  plot)

- **Odd Symmetry Check**

As seen from the Ideal relay equations and the figures for  $y$  against  $x$ , the nonlinearity is oddly symmetric since

$$y(x) = -y(-x)$$

- **Half-Wave Symmetry Check**

Also, examining the plot of  $y(t)$  v  $\omega t$ , we find by inspection that the waveform exhibits half-wave symmetry.

- Step 3 (contd.):

$$B_1 = \frac{4}{\pi} \int_0^{\frac{\pi}{2}} y(t) \sin \omega t d\omega t \neq 0$$

- The point  $\omega t = \frac{\pi}{2}$  lies between points A and B.

- Therefore,

$$\begin{aligned} y(t) &= 0, 0 \leq \omega t < \alpha_1 \\ &= M(X_m \sin \omega t - b), \quad \alpha_1 < \omega t < \frac{\pi}{2} \end{aligned}$$

- Thus,  $B_1$  becomes: ,

$$B_1 = \frac{4}{\pi} \int_0^{\frac{\pi}{2}} y(t) \sin \omega t d\omega t$$

$$B_1 = \frac{4}{\pi} \left[ \int_0^{\alpha_1} 0 \sin \omega t d\omega t + \int_{\alpha_1}^{\frac{\pi}{2}} (M(X_m \sin \omega t - b)) \sin \omega t d\omega t \right]$$

$$B_1 = \frac{4}{\pi} \left[ \int_{\alpha_1}^{\frac{\pi}{2}} (MX_m \sin^2 \omega t - Mb \sin \omega t) d\omega t \right]$$

We recall from Compound Angle Formulae

$$\cos 2\theta = 1 - 2 \sin^2 \theta \Rightarrow \sin^2 \theta = \frac{1 - \cos 2\theta}{2}$$

- Therefore, making appropriate substitutions gives

$$B_1 = \frac{4}{\pi} \int_{\alpha_1}^{\frac{\pi}{2}} (MX_m \left[ \frac{1 - \cos 2\omega t}{2} \right] - Mb \sin \omega t) d\omega t$$

$$B_1 = \frac{4}{\pi} \int_{\alpha_1}^{\frac{\pi}{2}} \left( \frac{MX_m}{2} [1 - \cos 2\omega t] - Mb \sin \omega t \right) d\omega t$$

$$B_1 = \frac{2MX_m}{\pi} \left[ \omega t - \frac{\sin 2\omega t}{2} \right] \Big|_{\omega t = \alpha_1}^{\omega t = \frac{\pi}{2}} - \frac{4Mb}{\pi} [-\cos \omega t] \Big|_{\omega t = \alpha_1}^{\omega t = \frac{\pi}{2}}$$

$$B_1 = \frac{2MX_m}{\pi} \left[ \frac{\pi}{2} - \frac{\sin 2\left(\frac{\pi}{2}\right)}{2} - \alpha_1 + \frac{\sin 2\alpha_1}{2} \right] + \frac{4Mb}{\pi} \left[ \cos \frac{\pi}{2} - \cos \alpha_1 \right]$$

$$B_1 = \frac{2MX_m}{\pi} \left[ \frac{\pi}{2} - \frac{\sin \pi}{2} - \alpha_1 + \frac{\sin 2\alpha_1}{2} \right] - \frac{4Mb}{\pi} \cos \alpha_1$$

$$B_1 = \frac{2MX}{\pi} \left[ \frac{\pi}{2} - \alpha_1 + \frac{\sin 2\alpha_1}{2} \right] - \frac{4Mb}{\pi} \cos \alpha_1$$

$$B_1 = MX_m - \frac{2MX_m \alpha_1}{\pi} + \frac{MX_m \sin 2\alpha_1}{\pi} - \frac{4Mb}{\pi} \cos \alpha_1$$

- Now, defining  $\alpha_1$

$$x = b, \omega t = \alpha_1$$

$$x = X_m \sin \omega t$$

$$b = X_m \sin \alpha_1$$

$$\alpha_1 = \sin^{-1} \left( \frac{b}{X_m} \right)$$

- But we know that

$$\sin^2 \theta + \cos^2 \theta = 1$$

- Therefore, we have

$$\cos \theta = \sqrt{1 - \sin^2 \theta}$$

$$\cos \alpha_1 = \sqrt{1 - \sin^2 \alpha_1}$$

$$\cos \alpha_1 = \sqrt{1 - \left( \frac{b}{X_m} \right)^2}$$

$$\cos \alpha_1 = \frac{\sqrt{X_m^2 - b^2}}{X_m}$$



- Substituting for  $\cos \alpha_1$  in the expression for  $B_1$ :

$$B_1 = MX_m - \frac{2MX_m\alpha_1}{\pi} + \frac{MX_m \sin 2\alpha_1}{\pi} - \frac{4Mb \sqrt{X_m^2 - b^2}}{\pi X_m}$$

- The describing function is therefore given by

$$N(X_m, j\omega) = \frac{B_1}{X_m} \langle 0^0 \rangle$$

$$N(X_m, j\omega) = \frac{1}{X_m} \left[ MX_m - \frac{2MX_m\alpha_1}{\pi} + \frac{MX_m \sin 2\alpha_1}{\pi} - \frac{4Mb \sqrt{X_m^2 - b^2}}{\pi X_m} \right] \langle 0^0 \rangle$$

$$N(X_m, j\omega) = \left[ M - \frac{2M\alpha_1}{\pi} + \frac{M \sin 2\alpha_1}{\pi} - \frac{4Mb \sqrt{X_m^2 - b^2}}{\pi X_m^2} \right] \langle 0^0 \rangle$$

- Now, we can re-write  $\frac{4Mb \sqrt{X_m^2 - b^2}}{\pi X_m^2}$  as

$$\frac{4Mb \sqrt{X_m^2 - b^2}}{\pi X_m^2} = \frac{4M}{\pi} \cdot \frac{b}{X_m} \cdot \frac{\sqrt{X_m^2 - b^2}}{X_m} = \frac{4M}{\pi} \cdot \sin \alpha_1 \cdot \cos \alpha_1$$

- We know from elementary trigonometry that

$$\sin 2\alpha_1 = 2 \sin \alpha_1 \cdot \cos \alpha_1$$

- Then

$$\frac{4Mb}{\pi} \frac{\sqrt{X_m^2 - b^2}}{X_m^2} = \frac{2M}{\pi} \cdot 2 \sin \alpha_1 \cdot \cos \alpha_1 = \frac{2M \sin 2\alpha_1}{\pi}$$

- Therefore, replacing  $\frac{4Mb}{\pi} \frac{\sqrt{X_m^2 - b^2}}{X_m^2}$  with  $\frac{2M \sin 2\alpha_1}{\pi}$  in the expression for  $N(X_m, j\omega)$ :

$$N(X_m, j\omega) = \left[ M - \frac{2M\alpha_1}{\pi} + \frac{M \sin 2\alpha_1}{\pi} - \frac{2M \sin 2\alpha_1}{\pi} \right] \langle 0^0$$

$$N(X_m, j\omega) = \left[ M - \frac{2M\alpha_1}{\pi} - \frac{M \sin 2\alpha_1}{\pi} \right] \langle 0^0$$

$$N(X_m, j\omega) = \frac{2M}{\pi} \left[ \frac{\pi}{2} - \alpha_1 - \frac{\sin 2\alpha_1}{2} \right] \langle 0^0$$

- The student is left to verify that if

$$X_m > d$$

then the describing function is given by

$$N(X_m, j\omega) = \frac{2M}{\pi} \left[ \beta - \alpha_1 - \frac{\sin 2\alpha_1 - \sin 2\beta}{2} \right] \angle 0^\circ$$

where

$$\alpha_1 = \sin^{-1} \left( \frac{b}{X_m} \right)$$

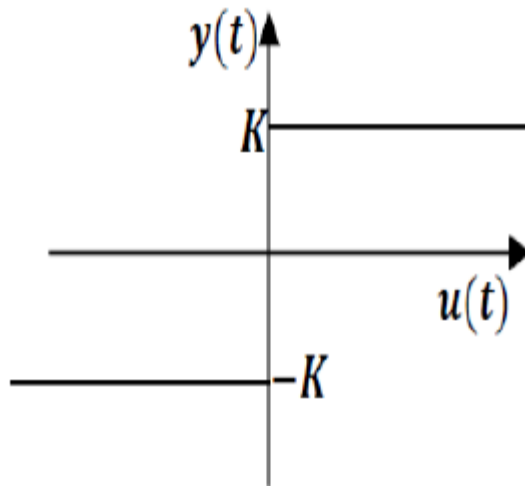
and

$$\beta = \sin^{-1} \left( \frac{d}{X_m} \right)$$

# Describing Functions of Some Common Nonlinearities

The following are the describing functions of some of the common nonlinearities:

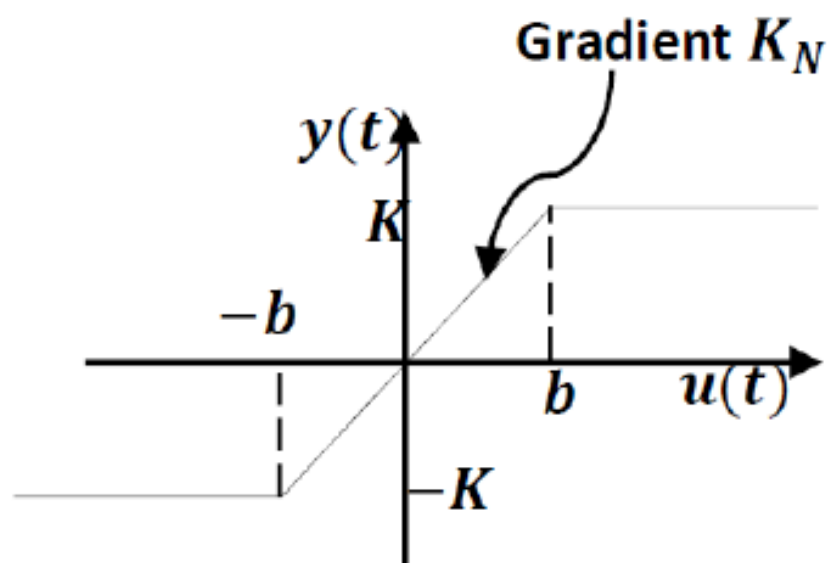
- **Nonlinearity 1:**  
Ideal Relay Nonlinearity



- The describing function for the Ideal-Relay nonlinearity is given by

$$N(U, j\omega) = \frac{4K}{\pi U} \langle 0^0 \rangle$$

- **Nonlinearity 2:**  
Saturation/Limitation



- The describing function for the Saturation/Limitation nonlinearity is given by

$$N(U, j\omega) = K_N \langle \mathbf{0}^0 \rangle \quad \text{if } U < b$$

$$N(U, j\omega) = \frac{2K_N}{\pi} \left[ \alpha_1 + \frac{\sin 2\alpha_1}{2} \right] \langle \mathbf{0}^0 \rangle \quad \text{if } U > b$$

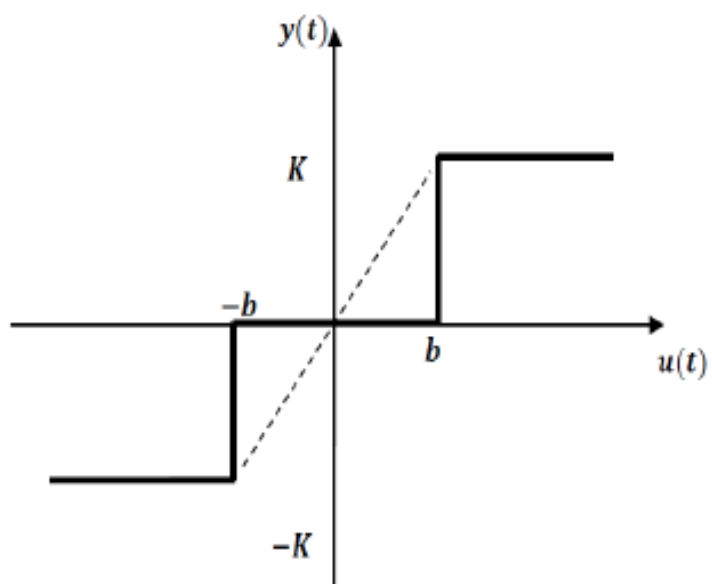
where

$$\alpha_1 = \sin^{-1} \left( \frac{b}{U} \right)$$

and the gradient  $K_N$  is given by

$$K_N = \frac{K}{b}$$

- **Nonlinearity 3:**  
Three-Position Relay  
with Dead Band



- The describing function for the Saturation/Limitation nonlinearity is given by

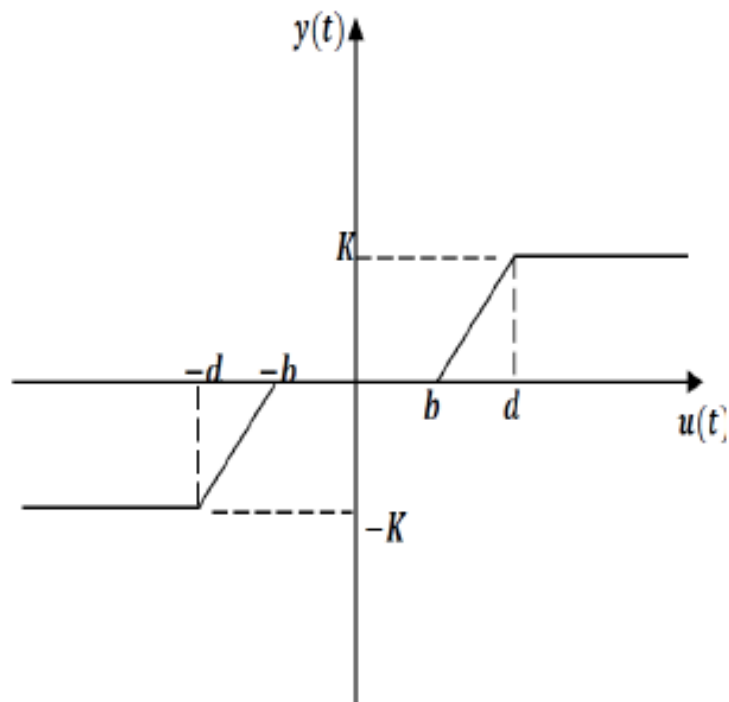
$$N(U, j\omega) = \mathbf{0} \langle \mathbf{0}^0 \quad \text{if } U < b$$

$$N(U, j\omega) = \frac{4K}{\pi U} \sqrt{\left[1 - \left[\frac{b}{U}\right]^2\right]} \langle \mathbf{0}^0 \quad \text{if } U > b$$

where

$$\alpha_1 = \sin^{-1} \left( \frac{b}{U} \right)$$

- Nonlinearity 4:**  
Saturation with Dead Band



- The describing function for the Saturation-with-Dead-Band nonlinearity is given by

$$N(U, j\omega) = \mathbf{0} \langle \mathbf{0}^0 \text{ if } U < b;$$

$$N(U, j\omega) = \frac{2K_N}{\pi} \left[ \frac{\pi}{2} - \alpha - \frac{\sin 2\alpha}{2} \right] \langle \mathbf{0}^0 \text{ if } b < U < d$$

$$N(U, j\omega) = \frac{2K_N}{\pi} \left[ \beta - \alpha - \frac{\sin 2\alpha - \sin 2\beta}{2} \right] \langle \mathbf{0}^0 \text{ if } U > d$$

where  $\alpha$  and  $\beta$  are respectively given by

$$\alpha = \sin^{-1} \left( \frac{b}{U} \right)$$

and

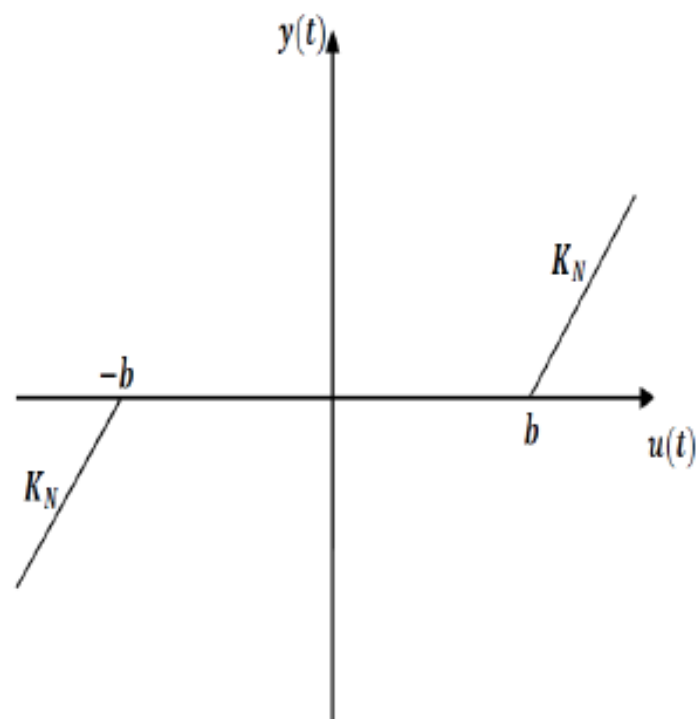
$$\beta = \sin^{-1} \left( \frac{d}{U} \right)$$

and the gradient  $K_N$  is given by

$$K_N = \frac{K}{d - b}$$

- **Nonlinearity 5:**

Dead Band I/Dead Zone I/Threshold I



- The describing function for the Dead-Band-I/Dead-Zone-I/Threshold-I nonlinearity is given by

$$N(U, j\omega) = 0 \langle 0^0 \quad \text{if } U < b$$

$$N(U, j\omega) = \frac{2K_N}{\pi} \left[ \frac{\pi}{2} - \alpha - \frac{\sin 2\alpha}{2} \right] \langle 0^0 \quad \text{if } U > b$$

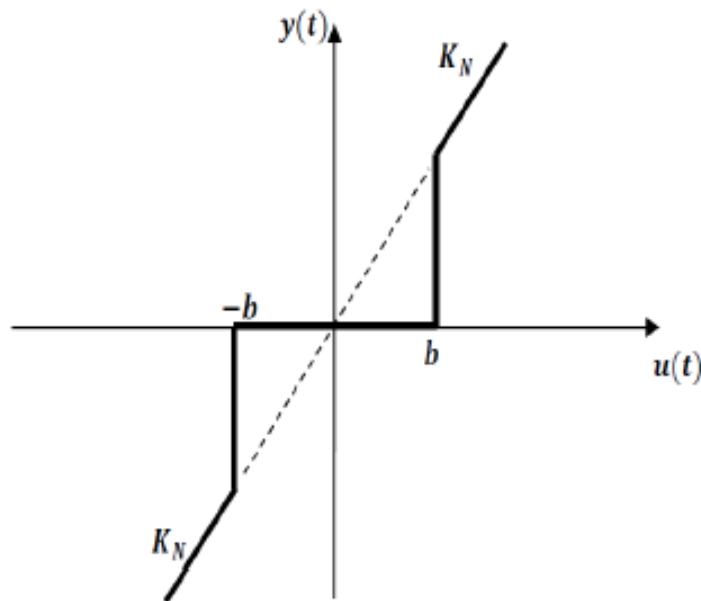
where  $\alpha$  is given by

$$\alpha = \sin^{-1} \left( \frac{b}{U} \right)$$



- **Nonlinearity 6:**

Dead Band II/Dead Zone II/Threshold II



- The describing function for the Dead-Band-II/Dead-Zone-II/Threshold-II nonlinearity is given by

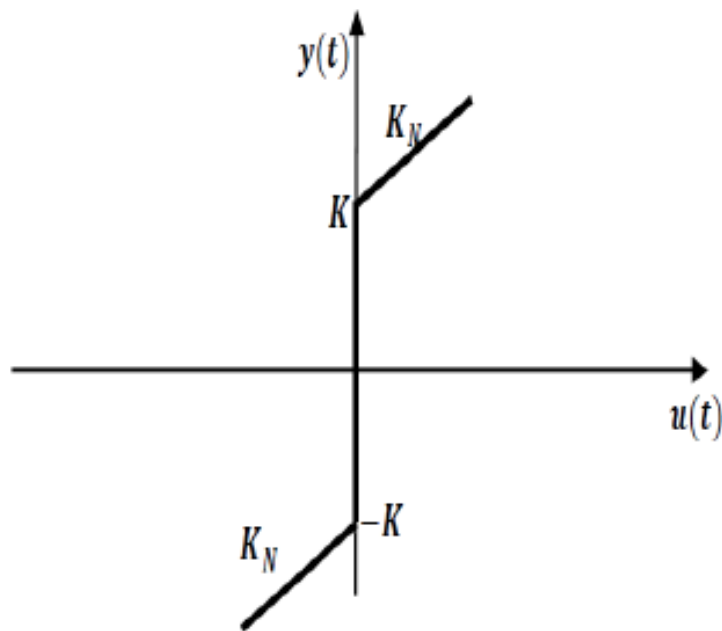
$$N(U, j\omega) = \mathbf{0} \langle \mathbf{0}^0 \rangle \quad \text{if } U < b$$

$$N(U, j\omega) = \frac{2K_N}{\pi} \left[ \frac{\pi}{2} - \alpha + \frac{\sin 2\alpha}{2} \right] \langle \mathbf{0}^0 \rangle \quad \text{if } U > b$$

where  $\alpha$  is given by

$$\alpha = \sin^{-1} \left( \frac{b}{U} \right)$$

- **Nonlinearity 7:**  
Negative Deficiency

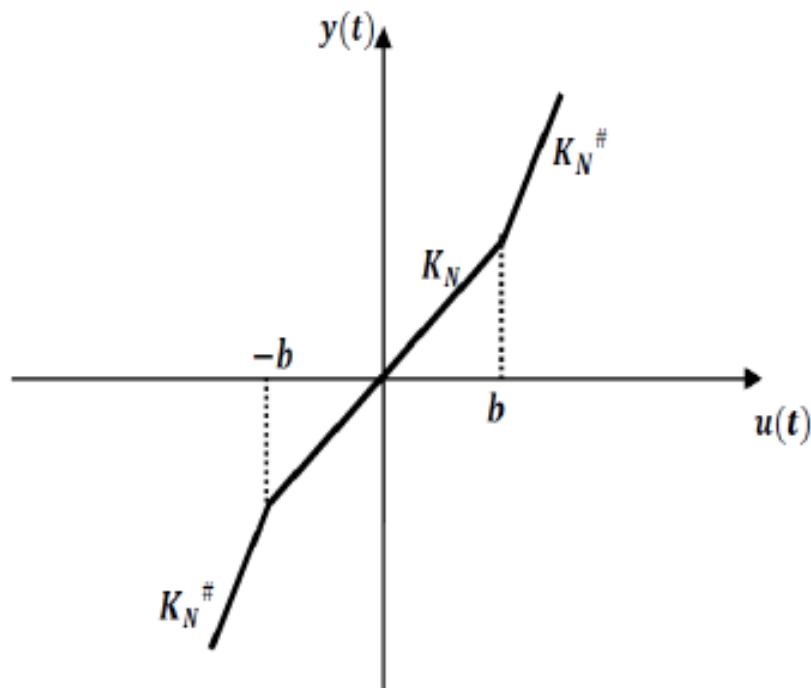


- The describing function for the Negative-Deficiency nonlinearity is given by

$$N(U, j\omega) = \left[ \frac{4K}{\pi U} + K_N \right] \langle \mathbf{0}^0 \rangle$$

for all possible values of  $U$

- **Nonlinearity 8:**  
Variable Gain



- The describing function for the Variable-Gain nonlinearity is given by

$$N(U, j\omega) = K_N \langle 0^0 \quad \text{if } U < b$$

$$N(U, j\omega) = \left( \frac{2}{\pi} (K_N^\# - K_N) \left( \alpha + \frac{\sin 2\alpha}{2} \right) \right) \langle 0^0 \quad \text{if } U > b$$

where  $\alpha$  is given by

$$\alpha = \sin^{-1} \left( \frac{b}{U} \right)$$