

# BIBO Stability (Boundary Input Boundary output)

## Input Output Stability of LTI Systems

## Stability

**Theorem (BIBO Stability).** A LTI system with proper rational transfer matrix  $G(s) = [G_{ij}(s)]$  is BIBO stable if and only if every pole of every entry  $G_{ij}(s)$  of  $G(s)$  has negative real part.

\* This type of stability study to stability of the system under the effect of input  $u(t)$

BIBO stability  $\leftarrow \begin{matrix} \text{stable} \\ \text{unstable} \end{matrix} \begin{matrix} u(t) \\ \text{sys} \end{matrix} \rightarrow x(t)?$

Ex:-

$$\dot{x} = \begin{bmatrix} 0 & 1 \\ 1 & 2 \end{bmatrix} x + \begin{bmatrix} 0 \\ 1 \end{bmatrix} u$$

$$y = \begin{bmatrix} 1 & 0 \end{bmatrix} x$$

study to BIBO stability

$$G(s) = C(sI - A)^{-1}B + D$$

$$(sI - A) = \begin{bmatrix} s & 0 \\ 0 & s \end{bmatrix} - \begin{bmatrix} 0 & 1 \\ 1 & 2 \end{bmatrix} = \begin{bmatrix} s & -1 \\ -1 & s-2 \end{bmatrix}$$

$$(sI - A)^{-1} = \begin{bmatrix} s-2 & 1 \\ 1 & s \end{bmatrix} \frac{1}{s^2 - 2s - 1}$$

$$C(sI - A)^{-1}B = \begin{bmatrix} 1 & 0 \end{bmatrix} \begin{bmatrix} s-2 & 1 \\ 1 & s \end{bmatrix} \frac{1}{\Delta} = \begin{bmatrix} \frac{s-2}{\Delta} & \frac{1}{\Delta} \end{bmatrix}$$

1x2      2x2      2x1

$$C(SI - A)^{-1} = \begin{bmatrix} \frac{s-2}{\Delta} & \frac{1}{\Delta} \end{bmatrix}$$

$$C(SI - A)^{-1}B = \begin{bmatrix} \frac{s-2}{\Delta} & \frac{1}{\Delta} \end{bmatrix} \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

$1 \times 2 \quad 2 \times 1$

$$= \frac{1}{\Delta} = \frac{1}{s^2 - 2s - 1}$$

$$s^2 - 2s - 1 = 0 \quad \begin{cases} s_1 = -0.4142 \\ s_2 = 2.4142 \end{cases}$$

unstable in the sense of BIBO stability

Transfer matrix

$$G(s) = \begin{bmatrix} \frac{1}{(s-2)(s+2)} & \frac{1}{s(s+1)} \\ \frac{1}{(s+10)} & \frac{1}{(s+3)} \end{bmatrix}$$

$s_1 = 2$

$g_{11} < s_2 = -2$

$g_{12} = -1$

$g_{21} = -1$

$g_{22} = -3$

Based on that the sys is unstable in the sense of BIBO stability.

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**Theorem (BIBO Stability).** A LTI system with proper rational transfer matrix  $\mathbf{G}(s) = [\mathbf{G}_{ij}(s)]$  is BIBO stable if and only if every pole of every entry  $\mathbf{G}_{ij}(s)$  of  $\mathbf{G}(s)$  has negative real part.

**BIBO stability of state equations.** When the system is represented by state equations

$$\begin{aligned}\dot{\mathbf{x}}(t) &= \mathbf{A}\mathbf{x}(t) + \mathbf{B}\mathbf{u}(t) \\ \mathbf{y}(t) &= \mathbf{C}\mathbf{x}(t) + \mathbf{D}\mathbf{u}(t)\end{aligned}$$

the BIBO stability will depend on the eigenvalues of the matrix  $\mathbf{A}$ , since every pole of  $\mathbf{G}(s)$  is an eigenvalue of  $\mathbf{A}$ .

Handwritten notes:

$$\begin{aligned}\lambda_1 &= -2 \\ \lambda_2 &= -3 \\ \lambda_u &= -2 \pm 3j\end{aligned}$$

Stable

## Input Output Stability of LTI Systems

Note that **not every eigenvalue of  $\mathbf{A}$  is a pole of  $\mathbf{G}(s)$** , since there may be pole-zero cancellations while computing  $\mathbf{G}(s)$ . Thus, a state equation may be BIBO stable even when some eigenvalues of  $\mathbf{A}$  do not have negative real part.

## Input Output Stability of LTI Systems

Note that **not every eigenvalue of  $\mathbf{A}$  is a pole of  $\mathbf{G}(s)$** , since there may be pole-zero cancellations while computing  $\mathbf{G}(s)$ . Thus, a state equation may be BIBO stable even when some eigenvalues of  $\mathbf{A}$  do not have negative real part.

**Example.** Although the system

$$\begin{aligned}\dot{\mathbf{x}}(t) &= \begin{bmatrix} -1 & 10 \\ 0 & 1 \end{bmatrix} \mathbf{x}(t) + \begin{bmatrix} -2 \\ 0 \end{bmatrix} \mathbf{u}(t) \\ \mathbf{y}(t) &= \begin{bmatrix} -2 & 3 \end{bmatrix} \mathbf{x}(t) - 2\mathbf{u}(t)\end{aligned}$$

has one eigenvalue with positive real part  $\lambda = 1$ , it is BIBO stable, since its transfer function

$$\mathbf{G}(s) = \mathbf{C}(s\mathbf{I} - \mathbf{A})^{-1}\mathbf{B} + \mathbf{D} = \frac{2(1-s)}{(s+1)}$$

has a single pole at  $s = -1$ .

□

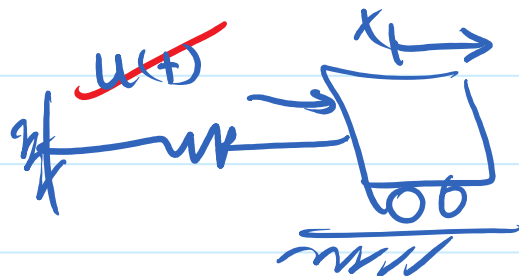
# Internal Stability & Lyapunov Stability

$$\begin{cases} \dot{x} = Ax + Bu \\ y = Cx + Du \end{cases} \quad \text{LTI}$$

study the stability under  $\boxed{\text{Sys}}$   
the effect of  $\delta C$   $x(0)$  when  $u(t) = 0$

$$\begin{cases} \dot{x} = Ax \\ y = Cx \end{cases} \quad u(t) = 0 \quad \frac{|\lambda I - A| = 0}{\text{unstable}}$$

Internal Stability



$$Z = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}$$

$$\begin{aligned} Z_1 &= x \\ Z_2 &= \dot{x} \end{aligned}$$

Asy. stable

Ex: Study the BIBO stability and the Lyapunov stability for the sys. shown below?

$$\dot{x}(t) = \begin{bmatrix} -1 & 10 \\ 0 & 1 \end{bmatrix} x(t) + \begin{bmatrix} -2 \\ 0 \end{bmatrix} u(t)$$

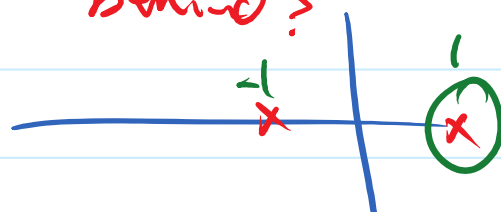
$$y(t) = \begin{bmatrix} -2 & 3 \end{bmatrix} x(t) - 2u(t)$$

x internal stability

$$|\lambda I - A| = \begin{vmatrix} \lambda + 1 & -10 \\ 0 & \lambda - 1 \end{vmatrix} = (\lambda + 1)(\lambda - 1) = 0$$

unstable

$$\begin{aligned} \lambda_1 &= 1 \\ \lambda_2 &= -1 \end{aligned}$$



# x in the sense of BIBO stability

$$\dot{x}(t) = \begin{bmatrix} -1 & 10 \\ 0 & 1 \end{bmatrix} x(t) + \begin{bmatrix} -2 \\ 0 \end{bmatrix} u(t)$$

$$y(t) = \begin{bmatrix} -2 & 3 \end{bmatrix} x(t) - 2u(t)$$

$$[sI - A] = \begin{bmatrix} s+1 & -10 \\ 0 & s-1 \end{bmatrix}$$

$$(sI - A)^{-1} = \begin{bmatrix} s-1 & 10 \\ 0 & s+1 \end{bmatrix} \frac{1}{s^2 - 1}$$

$$C(sI - A)^{-1} = \begin{bmatrix} -2 & 3 \end{bmatrix} \begin{bmatrix} \frac{s-1}{\Delta} & \frac{10}{\Delta} \\ \frac{0}{\Delta} & \frac{s+1}{\Delta} \end{bmatrix}$$

$$= \begin{bmatrix} \frac{-2(s-1)}{\Delta} & \frac{(3s-17)}{\Delta} \end{bmatrix}$$

$$C(sI - A)^{-1} B = \begin{bmatrix} \frac{-2(s-1)}{\Delta} & \frac{(3s-17)}{\Delta} \end{bmatrix} \begin{bmatrix} -2 \\ 0 \end{bmatrix}$$

$$= \frac{+4(s-1)}{s^2 - 1} = \frac{4(s-1)}{(s-1)(s+1)}$$

$s = -1$  (stable) in the sense of BIBO