Stability Analysis of Linear Systems Using the Routh-Hurwitz Criterion: Theory and Applications

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ABSTRACT

Stability is a crucial factor in ensuring the reliable operation of linear systems, especially in fields like control engineering, signal processing, and mechanical design. This paper provides an in-depth look at the Routh-Hurwitz Criterion, an algebraic method that enables stability analysis without the need for direct calculation of eigenvalues. By constructing a Routh array from the system's characteristic polynomial, we can assess stability through a straightforward inspection of coefficient patterns. We explore the theoretical basis of the Routh-Hurwitz Criterion and tackle some common challenges, such as dealing with zeros in critical positions within the array. Real-world applications demonstrate the criterion's effectiveness in fields ranging from feedback control to oscillatory systems, showcasing how this approach offers both efficiency and insight. This work serves as a practical guide for researchers and engineers who seek a robust, accessible tool for analyzing the stability of linear systems.

Keywords: Routh-Hurwitz Criterion, Stability Analysis, Linear Systems.

INTRODUCTION

In the realm of linear ordinary differential equations, the Routh-Hurwitz Criterion stands out as a powerful tool for determining the stability of linear time-invariant systems by analyzing their characteristic polynomials. Developed in the 19th centuryby Edward John Routh and Adolf Hurwitz independently, this method systematically evaluates whether the roots of the polynomial lie in the left half of the complex plane, an essential condition for system stability. By providing a clear structure for assessing root positions without requiring root calculations, the criterion makes stability analysis both efficient and precise [1, 2]. The Routh-Hurwitz Criterion offers a streamlined approach to assessing system stability, cleverly sidestepping the intricate task of calculating eigenvalues. By arranging a system's characteristic polynomial coefficients into a Routh array—a simple, organized table—it reveals stability insights through algebraic patterns alone. This method's elegance and accessibility make it a valuable tool for engineers, scientists, and mathematicians, allowing for quick, reliable stability assessments across a range of linear systems. With its clarity and efficiency, the Routh-Hurwitz Criterion has become a trusted method, balancing mathematical rigor with practical ease. The Routh test, proposed by English mathematician Edward John Routh in 1876, is a powerful recursive algorithm for determining if all roots of a linear system's characteristic polynomial have negative real parts, thus confirming stability [1] and in the year 1895, German mathematician Adolf Hurwitz independently developed a method to assess stability by arranging a polynomial's coefficients into a structure known as the Hurwitz matrix. He demonstrated that the polynomial is stable if and only if all the determinants of its principal submatrices are positive, providing a direct and systematic way to check for stability [2]. The Routh test and the Hurwitz matrix method are equivalent approaches for determining stability, with the Routh test offering a more efficient way to compute the Hurwitz determinants (Δ_i) than calculating them directly. A polynomial that meets the Routh-Hurwitz criterion is known as a Hurwitz polynomial. Year 2008, A.E. Matouk studied the dynamical behaviors of the Liu system by applying the Routh-Hurwitz criterion, the center manifold theorem, and the Hopf bifurcation theorem [3].After 2-3 years, M. Sami Fadali and Antonio Visioli further developed the analysis by applying and extending stability criteria, including the Routh-Hurwitz criterion, to investigate various dynamic behaviors in control systems [4]. Year 2021, Alexander S. Poznyak contributed to the field of stability analysis, particularly in systems and control theory. His

work delves into advanced stability criteria, such as the Routh-Hurwitz criterion, Lyapunov functions, and other mathematical techniques [5].

The Routh-Hurwitz Criterion

The Routh-Hurwitz Criterion provides a way to determine the stability of a system based on these polynomial coefficients, without needing to compute the actual roots. It does so by constructing a Routh array from the coefficients, which allows us to observe the behavior of the roots indirectly.

a) Stability in Linear Systems

In the context of linear systems, stability generally refers to how a system's state behaves over time, especially when subject to disturbances or initial conditions. For a system to be stable, all solutions to its differential equations should tend toward zero as time progresses, meaning that any deviations from equilibrium do not grow unbounded.

Consider a linear system represented by its characteristic equation: $p(s) = a_0 s^n + a_1 s^{n-1} + a_2 s^{n-2} + \dots + a_n + a_n = 0$

where, a_0 , a_1 , a_2 ,...., a_n are the coefficients of the characteristic polynomial. For the system to be stable, all roots of p(s) must have negative real parts (i.e., they must lie in the left half of the complex plane). Here For the system to be stable, all roots of p(s) = 0 must have negative real parts.

b) Initialize the First Two Rows

- **Row 1**: List the coefficients of the polynomial's terms with even powers of s, starting from a_0, a_2, a_4, \dots
- Row 2: List the coefficients of the polynomial's terms with odd powers of sss, starting from a_1, a_3, a_5, \dots

If there are missing terms, treat the missing coefficients as zero.

c) Calculate Subsequent Rows

- For the next rows, use the elements in the previous two rows to calculate each element. Let's denote an element in the array as b_{ii} , where *i* is the row number and *j* is the column number.
- Use the formula for constructing a new row: $b_{ij} = \frac{b_{i-2,1} \cdot b_{i-1,j+1} b_{i-2,j+1} \cdot b_{i-1,1}}{b_{i-1,j+1} b_{i-2,j+1} \cdot b_{i-1,j+1}}$ • $b_{i-1,1}$
- Repeat this process until all rows are filled down to the last element in the first column.

d) Analyze the First Column for Stability

- The Routh-Hurwitz Criterion states that for the system to be stable, all elements in the first column must be positive.
- If any element in the first column is negative or if there's a sign change, it indicates instability. The number of sign changes corresponds to the number of roots with positive real parts, meaning they lie in the right half of the complex plane.

e) Special Cases

Certain conditions may arise in the construction of the Routh array that require special handling:

- **Zero in the First Column**: If a zero appears in the first column but not the entire row, replace the zero with a small positive number, proceed with the array construction, and then take the limit as this small number approaches zero. This workaround helps avoid division by zero in calculations.
- Entire Row of Zeros: An entire row of zeros suggests the presence of purely imaginary roots or • multiple roots on the imaginary axis. To handle this, create an **auxiliary polynomial** using the row above the row of zeros. The auxiliary polynomial is differentiated with respect to sss, and the resulting polynomial's coefficients replace the row of zeros.

Examples of Routh-Hurwitz Criterion

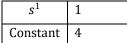
The Routh-Hurwitz Criterion is used to analyze the stability of dynamic systems based on the characteristic equation of the system, which is typically derived from a differential equation. For a system to have a meaningful characteristic equation (and thus for the Routh-Hurwitz criterion to be applicable), it needs to have some form of dynamics (e.g., involving time derivatives like s, s^2 , etc.). Starting from the zero order system, but for the zeroth order system has a problem because in a zero-order system has no time dependence or differential components. As a result, there is no characteristic equation that involves s terms (or derivatives), and consequently, the Routh-Hurwitz array cannot be formed. The absence of dynamics means there's no way to analyze the system's behavior in the time domain.

First-order System

A first-order system is one where the characteristic equation is of degree1, such as:

s + a = 0

Where *a* is a constant. For a first-order system, we don't need the full Routh-Hurwitz array, because the stability can be directly determined by analyzing the sign of the coefficient in the characteristic equation. Consider the following characteristic equation for a first-order system: s + 5 = 0. Here the coefficients of *s* or (s^1) is 1 and the constant term 5. The Routh-Hurwitz array is much simpler compared to higher-order systems because there is only one equation. The Routh array is just the coefficients of the characteristic equation.

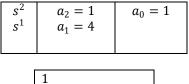


Both elements are positive. Since there are no sign changes and all elements are positive, the system is stable. If the characteristic equation is s + a = 0, where a > 0, the system is stable. If a < 0, the system is unstable. This simple example shows that for a first-order system, the Routh-Hurwitz criterion essentially boils down to directly analyzing the sign of the coefficient in the characteristic equation.

Second-order System

A second-order system is one whose characteristic equation is a second-degree polynomial. Consider the characteristic equation: $s^2 + 4s + 3 = 0$.

The coefficients are, $a_0 = 3$, $a_1 = 4$, $a_2 = 1$. For a second-order system, the Routh array is simple and has only two rows:



The first column is

All elements in the first column are positive. Therefore, there are no sign changes in the first column. Since all the elements in the first column are positive, the system is stable. This means all roots of the characteristic equation have negative real parts.

Another Second order system, Consider the characteristic equation: $s^2 - 2s + 1 = 0$.

1-2

 $\frac{1}{0}$

4

The coefficients are, $a_0 = 1$, $a_1 = -2$, $a_2 = 1$. For a second-order system, the Routh array is simple and has only two rows:

$$\begin{vmatrix} s^2 \\ s^1 \\ a_1 = -2 \end{vmatrix} \qquad a_0 = 1$$

The first column is

All elements in the first column are not positive or sign changes from 1 to -2. The sign change in the first column indicates that the system is unstable. This means at least one root of the characteristic equation has a positive real part.

Another Second order system, Consider the characteristic equation: $s^2 + 4 = 0$.

The coefficients are, $a_0 = 4$, $a_1 = 0$, $a_2 = 1$. For a second-order system, the Routh array is simple and has only two rows:

$$\begin{bmatrix} s^2 \\ s^1 \end{bmatrix} \begin{bmatrix} a_2 = 1 \\ a_1 = 0 \end{bmatrix} = \begin{bmatrix} a_0 = 4 \\ a_0 = 4 \end{bmatrix}$$

The first column is

Since one of the elements in the first column is0, the Routh-Hurwitz criterion indicates a marginally stable system. Now the root of the equation $s^2 + 4 = 0$ is

$$s = \pm j 2$$

Here, *j* is the imaginary unit. The roots are purely imaginary, confirming the system is marginally stable.

Third Order System

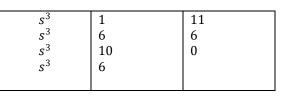
A third-order system is one whose characteristic equation is a third-degree polynomial. Consider the characteristic equation: $s^3 + 6s^2 + 11s + 6 = 0$. The coefficients are, $a_0 = 6$, $a_1 = 11$, $a_2 = 6$, $a_3 = 1$. For a third-order system,

The construction of first row: Coefficient of s^3 and s^1 ; $|a_3 = 1$, $a_1 = 11|$ The construction of second row: Coefficient of s^2 and s^0 ; $|a_2 = 6$, $a_0 = 6|$ The construction of third rows¹: $b_1 = \frac{a_2a_1 - a_3a_0}{a_0} = \frac{6*11 - 1*6}{6} = \frac{66 - 6}{6} = \frac{60}{6} = 10$

Now the s^1 row becomes: $|b_1 = 6, 0|$

The construction of fourth rows⁰: The constant term $a_0 = 6$

The Routh array rowsis :



The first column is

 $\begin{bmatrix} 6\\11\\ c \end{bmatrix}$. All entries in the first column are positive, meaning there are no sign

changes.Since there are no sign changes in the first column of the Routh array, the system is stable. All roots of the characteristic equation have negative real parts.

The examples presented illustrate the step-by-step application of the Routh-Hurwitz Criterion, showcasing its utility in determining system stability across different orders. Building upon this foundational understanding, we now turn our attention to its practical applications, where the criterion proves invaluable in analyzing and designing real-world systems across various disciplines.

Applications of Routh-Hurwitz Criterion

The Routh-Hurwitz Criterion is a mathematical tool used to determine the stability of linear systems, particularly in control theory and differential equations. It is widely applied in various fields, including engineering, physics, economics, biology, etc. [6-13]. Below are some of the applications of the Routh-Hurwitz criterion with references:

- 1. Control Systems Stability Analysis
- 2. Electrical Circuit Design
- 3. Mechanical Systems
- 4. Economic Models
- 5. Biological Systems
- 6. Aerospace Engineering
- 7. Mechanical and Structural Vibrations, etc.

Advantages of Routh-Hurwitz Criterion

The Routh-Hurwitz Criterion offers several clear advantages, making it a go-to method for stability analysis. It simplifies the complex process of determining stability by avoiding the need to compute polynomial roots directly, saving both time and effort. Its step-by-step procedure is straightforward and easy to follow, making it accessible to engineers and researchers alike. Additionally, the method provides valuable insights into system stability, such as identifying the number of unstable roots simply by analyzing changes in the first column of the Routh array. This combination of efficiency, clarity, and reliability ensures its continued relevance in both theoretical and practical applications.

- **1. Efficiency:**The Routh-Hurwitz Criterion avoids the need to explicitly calculate the roots of the characteristic polynomial, significantly reducing computational effort, especially for high-degree polynomials.
- **2. Algorithmic Simplicity:**The criterion provides a systematic procedure (via the Routh array) that is easy to implement manually or computationally, making it accessible for engineers and mathematicians.
- **3. Versatility**: It applies to a wide range of linear time-invariant (LTI) systems, from mechanical to electrical systems, ensuring robust stability analysis across disciplines.
- **4. Stability Insights**: The criterion gives qualitative insights, such as the number of unstable roots, based on the number of sign changes in the first column of the Routh array.

Limitations of Routh-Hurwitz Criterion

The Routh-Hurwitz Criterion is a powerful tool, but it does have its limits. It works only with linear systems that have real coefficients, which means it can't be directly applied to systems with complex coefficients. For cases of marginal stability, where roots lie on the imaginary axis, the criterion doesn't give a definitive answer. Special situations, like a zero appearing in the first column of the Routh array, also require extra steps to resolve. Moreover, its applicability is limited to linear systems and doesn't extend to nonlinear dynamics. Despite these drawbacks, its simplicity and efficiency ensure it remains a valuable method in stability analysis.

- **1.** Marginal Stability: The criterion does not directly handle cases where system stability is marginal, such as when roots lie on the imaginary axis ($s = \pm j\omega$).
- **2. Dependency on Real Coefficients**: It is restricted to polynomials with real coefficients. Polynomials with complex coefficients require alternative methods.
- **3.** Zero Leading Coefficients: Special cases, such as a zero in the first column of the Routh array, require additional techniques or modifications to resolve ambiguities.
- **4. Nonlinear Systems**: The criterion is designed for linear systems and does not extend directly to nonlinear stability analysis, limiting its scope in broader applications.
- **5. Parameter Dependence**:For systems with variable parameters, the criterion may need to be applied multiple times to assess stability for different parameter ranges, which can become labor-intensive.

CONCLUSION

The Routh-Hurwitz Criterion stands out as a fundamental tool for analyzing the stability of linear timeinvariant systems, offering a clear and efficient approach to assessing system behavior without directly solving for polynomial roots. Its algorithmic simplicity, computational efficiency, and ability to provide stability insights make it a cornerstone of control theory and system dynamics. Despite its limitations such as handling marginally stable systems, special cases, and nonlinear dynamics the method remains invaluable for engineers, scientists, and mathematicians. From theoretical foundations to practical applications, the Routh-Hurwitz Criterion bridges complex mathematical concepts with real-world problem-solving. By enabling a systematic assessment of system stability, it continues to play a pivotal role in the design, optimization, and understanding of dynamic systems across various fields.

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