State-Space

ELEC 3004: **Systems**: Signals & Controls

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Lecture 22

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Today in Linear Systems…

Week	Date	Lecture Title
1	27-Feb	Introduction
	1-Mar	Systems Overview
2	6-Mar	Signals & Signal Models
	8-Mar	System Models
3	13-Mar	Linear Dynamical Systems
	15-Mar	Sampling & Data Acquisition
4	20-Mar	Time Domain Analysis of Continuous Time Systems
	22-Mar	System Behaviour & Stability
5	27-Mar	Signal Representation
	29-Mar	Holiday
6	10-Apr	Frequency Response
	12-Apr	z-Transform
7	17-Apr	Noise & Filtering
	19-Apr	Analog Filters
8	24-Apr	Discrete-Time Signals
	26-Apr	Discrete-Time Systems
9	1-May	Digital Filters & IIR/FIR Systems
	3-May	Fourier Transform & DTFT
10	8-May	Introduction to Digital Control
	10-May	Stability of Digital Systems
11	15-May	PID & Computer Control
	17-May	Applications in Industry
12	22-May	State-Space
	24-May	Controllability & Observability
13	29-May	Information Theory/Communications & Review
	31-May	Summary and Course Review

Goals for the Week

Today:

- State-Space
- Compensator Design

Friday:

- Controllability
- Observability

Or more aptly…

Welcome to

State-Space!

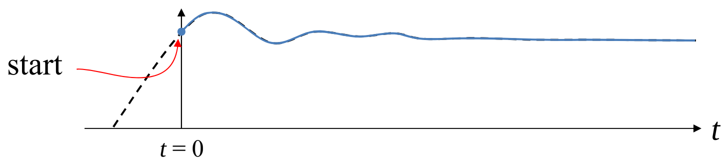
(It be stated -- Hallelujah !)

- More general mathematical model
  - MIMO, time-varying, nonlinear
- Matrix notation (think LAPACK ➔ MATLAB)
- Good for discrete systems
- More design tools!

Affairs of state

- Introductory brain-teaser:
  - If you have a dynamic system model with history (ie. integration) how do you represent the instantaneous state of the plant?

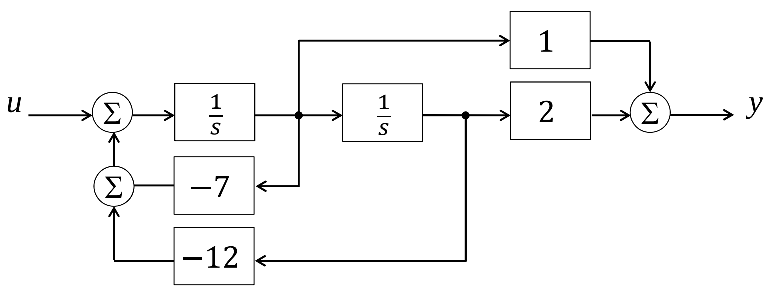
Eg. how would you setup a simulation of a step response, mid-step?



Introduction to state-space

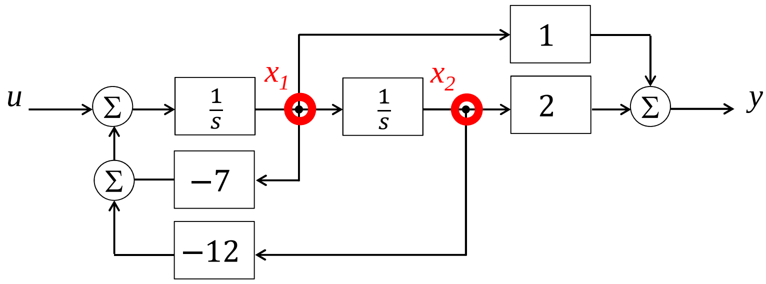
- Linear systems can be written as networks of simple dynamic elements:

$$H = \frac{s+2}{s^2+7s+12} = \frac{2}{s+4} + \frac{-1}{s+3}$$



Introduction to state-space

- We can identify the nodes in the system
  - These nodes contain the integrated time-history values of the system response
  - We call them "states"



Linear system equations

- We can represent the dynamic relationship between the states with a linear system:

$$
\begin{aligned}
\dot{x_1} &= -7x_1 - 12x_2 + u \\
\dot{x_2} &= x_1 + 0x_2 + 0u \\
y &= x_1 + 2x_2 + 0u
\end{aligned}
$$

State-space representation

- We can write linear systems in matrix form:

$$\dot{\boldsymbol{x}} = \begin{bmatrix} -7 & 12 \\ 1 & 0 \end{bmatrix} \boldsymbol{x} + \begin{bmatrix} 1 \\ 0 \end{bmatrix} u$$

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

Or, more generally:

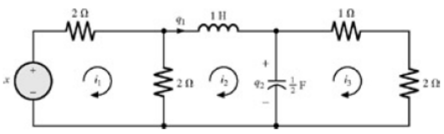
$$\dot{\boldsymbol{x}} = \mathbf{A}\boldsymbol{x} + \mathbf{B}u$$
$$y = \mathbf{C}\boldsymbol{x} + Du$$

"State-space equations"

A Procedure for Determining State Equations in **Electrical Circuits**

1. Choose all independent capacitor voltages and inductor currents to be the state variables.
2. Choose a set of loop currents; express the state variables and their first derivatives in terms of these loop currents.
3. Write loop equations, and eliminate all variables other than state variables (and their first derivatives) from the equations derived in steps 2 and 3.

A Quick Example



1. The inductor current q_1 and the capacitor voltage $q2$ as the state variables.

2. $q_1 = i_2$
   $\frac{1}{2}\dot{q}_2 = i_2 - i_3$

3. $4i_1 - 2i_2 = x$
   $2(i_2 - i_1) + \dot{q}_1 + q_2 = 0$
   $-q_2 + 3i_3 = 0$

$\Rightarrow$

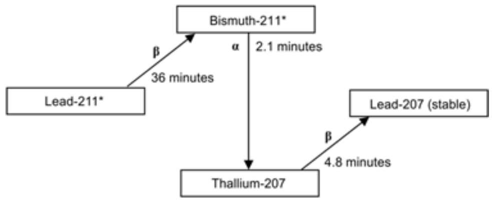
$$\dot{q}_1 = 2(i_1 - i_2) - q_2$$

$$\dot{q}_1 = -q_1 - q_2 + \tfrac{1}{2}x$$

$$\dot{q}_2 = 2q_1 - \tfrac{2}{3}q_2$$

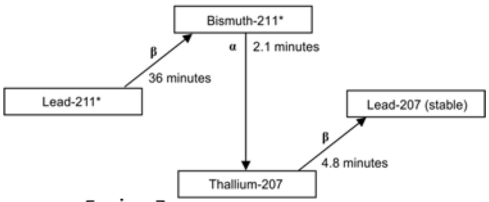
$$\begin{bmatrix}\dot{q}_1\\ \dot{q}_2\end{bmatrix} = \begin{bmatrix}-1 & -1\\ 2 & -\frac{2}{3}\end{bmatrix}\begin{bmatrix}q_1\\ q_2\end{bmatrix} + \begin{bmatrix}\frac{1}{2}\\ 0\end{bmatrix}x$$

Another Example



- $\frac{dN1(t)}{dt} = -\lambda_1 N1(t)$
- $\frac{dN2(t)}{dt} = -\lambda_2 N2(t) + \lambda_1 N1(t)$
- $\frac{dN3(t)}{dt} = -\lambda_3 N3(t) + \lambda_2 N2(t)$
- $\frac{dN4(t)}{dt} = \lambda_3 N3(t)$

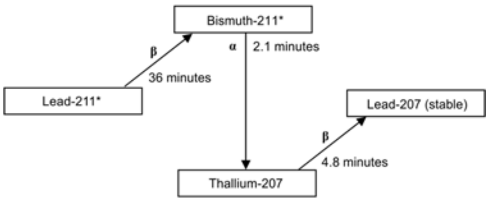
Another Example



$$X = \begin{bmatrix} N_1 \\ N_2 \\ N_3 \\ N_4 \end{bmatrix} \rightarrow \dot{X} = \begin{bmatrix} \dot{N}_1 \\ \dot{N}_2 \\ \dot{N}_3 \\ \dot{N}_4 \end{bmatrix}$$

$$\dot{X} = FX \rightarrow \begin{bmatrix} \dot{N}_1 \\ \dot{N}_2 \\ \dot{N}_3 \\ \dot{N}_4 \end{bmatrix} = \begin{bmatrix} -\lambda_1 & 0 & 0 & 0 \\ \lambda_1 & -\lambda_2 & 0 & 0 \\ 0 & \lambda_2 & -\lambda_3 & 0 \\ 0 & 0 & \lambda_3 & 0 \end{bmatrix} \begin{bmatrix} N_1 \\ N_2 \\ N_3 \\ N_4 \end{bmatrix}$$

Another Example



- $N_1(t)=N_1(0)\exp(-\lambda_1 t)$
- $N2(t) = N2(0)exp(-\lambda_2 t) - N1(0)\frac{\lambda_1}{\lambda_2-\lambda_1}(exp(-\lambda_2 t) - exp(-\lambda_1 t))$
- $N3(t) = \lambda_1\lambda_2 N1(0)\left[\frac{exp(-\lambda_1 t)}{(\lambda_2-\lambda_1)(\lambda_3-\lambda_1)} + \frac{exp(-\lambda_2 t)}{(\lambda_1-\lambda_2)(\lambda_3-\lambda_2)} + \frac{exp(-\lambda_3 t)}{(\lambda_1-\lambda_3)(\lambda_2-\lambda_3)}\right]$
- $N4(t) = \lambda_1\lambda_2\lambda_3 N1(0)\left[\frac{exp(-\lambda_1 t)}{(\lambda_2-\lambda_1)(\lambda_3-\lambda_1)(-\lambda_1)} + \frac{exp(-\lambda_2 t)}{(\lambda_1-\lambda_2)(\lambda_3-\lambda_2)(-\lambda_2)} + \frac{exp(-\lambda_3 t)}{(\lambda_1-\lambda_3)(\lambda_2-\lambda_3)(-\lambda_3)} + \frac{1}{(\lambda_1\lambda_2\lambda_3)}\right]$

State-space representation

- State-space matrices are not necessarily a unique representation of a system
  - There are two common forms
- <u>Control canonical form</u>
  - Each node – each entry in $\boldsymbol{x}$ – represents a state of the system (each order of s maps to a state)
- <u>Modal form</u>
  - Diagonals of the state matrix **A** are the poles (“modes”) of the transfer function

Control canonical form

- CCF matrix representations have the following structure:

$$\begin{bmatrix} -a_1 & -a_1 & \cdots & -a_{n-2} & -a_{n-1} & -a_n \\ 1 & 0 & & 0 & 0 & 0 \\ 0 & 1 & & & & \\ \vdots & & \ddots & & & \vdots \\ & & & 1 & 0 & 0 \\ 0 & 0 & \cdots & 0 & 1 & 0 \end{bmatrix}$$

Pretty diagonal!

State variable transformation

- Important note!
  - The states of a control canonical form system are not the same as the modal states
  - They represent the same dynamics, and give the same output, but the vector values are different!

- However we can convert between them:
  - Consider state representations, $\boldsymbol{x}$ and $\boldsymbol{q}$ where

$$\boldsymbol{x} = \mathbf{T}\boldsymbol{q}$$

T is a "transformation matrix"

State variable transformation

- Two homologous representations:

$$\begin{aligned} \dot{\boldsymbol{x}} &= \mathbf{A}\boldsymbol{x} + \mathbf{B}u \\ y &= \mathbf{C}\boldsymbol{x} + Du \end{aligned} \quad \text{and} \quad \begin{aligned} \dot{\boldsymbol{q}} &= \mathbf{F}\boldsymbol{q} + \mathbf{G}u \\ y &= \mathbf{H}\boldsymbol{q} + Ju \end{aligned}$$

We can write:

$$\dot{\boldsymbol{x}} = \mathbf{T}\dot{\boldsymbol{q}} = \mathbf{A}\mathbf{T}\boldsymbol{z} + \mathbf{B}u$$
$$\dot{\boldsymbol{q}} = \mathbf{T}^{-1}\mathbf{A}\mathbf{T}\boldsymbol{z} + \mathbf{T}^{-1}\mathbf{B}u$$

Therefore, $\mathbf{F} = \mathbf{T}^{-1}\mathbf{A}\mathbf{T}$ and $\mathbf{G} = \mathbf{T}^{-1}\mathbf{B}$

Similarly, $\mathbf{C} = \mathbf{H}\mathbf{T}$ and $D = J$

Controllability matrix

- To convert an arbitrary state representation in **F**, **G**, **H** and *J* to control canonical form **A**, **B**, **C** and *D*, the "controllability matrix"

$$\mathcal{C} = [\mathbf{G} \quad \mathbf{FG} \quad \mathbf{F}^2\mathbf{G} \quad \cdots \quad \mathbf{F}^{n-1}\mathbf{G}]$$

must be nonsingular.

Why is it called the "controllability" matrix?

Controllability matrix

- If you can write it in CCF, then the system equations must be linearly independent.
- Transformation by any nonsingular matrix preserves the controllability of the system.
- Thus, a nonsingular controllability matrix means $\boldsymbol{x}$ can be driven to any value.

Why is this "Kind of awesome"?

- The controllability of a system depends on the particular set of states you chose
- You can't tell just from a transfer function whether all the states of $\boldsymbol{x}$ are controllable
- The poles of the system are the Eigenvalues of $\mathbf{F}$, (p_i).

State evolution

- Consider the system matrix relation:

$$\dot{\boldsymbol{x}} = \mathbf{F}\boldsymbol{x} + \mathbf{G}u$$
$$y = \mathbf{H}\boldsymbol{x} + Ju$$

The time solution of this system is:

$$\boldsymbol{x}(t) = e^{\mathbf{F}(t-t_0)}\,\boldsymbol{x}(t_0) + \int_{t_0}^{t} = e^{\mathbf{F}(t-\tau)}\,\mathbf{G}u(\tau)d\tau$$

If you didn't know, the matrix exponential is:

$$e^{\mathbf{K}t} = \mathbf{I} + \mathbf{K}t + \frac{1}{2!}\mathbf{K}^2t^2 + \frac{1}{3!}\mathbf{K}^3t^3 + \cdots$$

Stability

- We can solve for the natural response to initial conditions $\boldsymbol{x_0}$:

$$\boldsymbol{x}(t) = e^{p_i t}\boldsymbol{x}_0$$
$$\therefore \dot{\boldsymbol{x}}(t) = p_i e^{p_i t}\boldsymbol{x}_0 = \mathbf{F}e^{p_i t}\boldsymbol{x}_0$$

Clearly, a system will be stable provided
$\text{eig}(\mathbf{F}) < 0$

Characteristic polynomial

- From this, we can see $\mathbf{F}\boldsymbol{x}_0 = p_i\boldsymbol{x}_0$

or, $(p_i\mathrm{I} - \mathbf{F})\boldsymbol{x}_0 = 0$

which is true only when $\det(p_i\mathrm{I} - \mathbf{F})\boldsymbol{x}_0 = 0$

Aka. the characteristic equation!

- We can reconstruct the CP in s by writing:

$$\det(s\mathrm{I} - \mathbf{F})\boldsymbol{x}_0 = 0$$

Great, so how about control?

- Given $\dot{\boldsymbol{x}} = \mathbf{F}\boldsymbol{x} + \mathbf{G}u$, if we know $\mathbf{F}$ and $\mathbf{G}$, we can design a controller $u = -\mathbf{K}\boldsymbol{x}$ such that

$$\text{eig}(\mathbf{F} - \mathbf{GK}) < 0$$

- In fact, if we have full measurement and control of the states of $\boldsymbol{x}$, we can position the poles of the system in arbitrary locations!

(Of course, that never happens in reality.)

Example: PID control

- Consider a system parameterised by three states:
  - x_1, x_2, x_3
  - where $x_2 = \dot{x}_1$ and $x_3 = \dot{x}_2$

$$\dot{\boldsymbol{x}} = \begin{bmatrix} 1 & & \\ & 1 & \\ & & -2 \end{bmatrix} \boldsymbol{x} - \mathbf{K}u$$

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

x_2 is the output state of the system;
x_1 is the value of the integral;
x_3 is the velocity.

- We can choose **K** to move the eigenvalues of the system as desired:

$$\det\begin{bmatrix} 1-K_1 & & \\ & 1-K_2 & \\ & & -2-K_3 \end{bmatrix} = \mathbf{0}$$

All of these eigenvalues must be positive.

It's straightforward to see how adding derivative gain K_3 can stabilise the system.

Just scratching the surface

- There is a lot of stuff to state-space control
- One lecture (or even two) can't possibly cover it all in depth

Go play with Matlab and check it out!

Discretisation FTW!

- We can use the time-domain representation to produce difference equations!

$$\boldsymbol{x}(kT+T) = e^{\mathbf{F}T}\,\boldsymbol{x}(kT) + \int_{kT}^{kT+T} e^{\mathbf{F}(kT+T-\tau)}\mathbf{G}u(\tau)d\tau$$

Notice $\boldsymbol{u}(\tau)$ is not based on a discrete ZOH input, but rather an integrated time-series.

We can structure this by using the form:

$$u(\tau) = u(kT), \qquad kT \le \tau \le kT+T$$

Discretisation FTW!

- Put this in the form of a new variable:

$$\eta = kT + T - \tau$$

Then:

$$\boldsymbol{x}(kT+T) = e^{\boldsymbol{F}T}\boldsymbol{x}(kT) + \left(\int_{kT}^{kT+T} e^{\boldsymbol{F}\eta}d\eta\right)\boldsymbol{G}u(kT)$$

Let's rename $\mathbf{\Phi} = e^{\boldsymbol{F}T}$ and $\mathbf{\Gamma} = \left(\int_{kT}^{kT+T} e^{\boldsymbol{F}\eta}d\eta\right)\boldsymbol{G}$

Discrete state matrices

So,

$$\boldsymbol{x}(k+1) = \boldsymbol{\Phi}\boldsymbol{x}(k) + \boldsymbol{\Gamma}u(k)$$
$$y(k) = \mathbf{H}\boldsymbol{x}(k) + \mathbf{J}\boldsymbol{u}(k)$$

Again, $\boldsymbol{x}(k+1)$ is shorthand for $\boldsymbol{x}(kT+T)$

Note that we can also write $\boldsymbol{\Phi}$ as:

$$\boldsymbol{\Phi} = \mathbf{I} + \mathbf{F}T\boldsymbol{\Psi}$$

where

$$\boldsymbol{\Psi} = \mathbf{I} + \frac{\mathbf{F}T}{2!} + \frac{\mathbf{F}^2T^2}{3!} + \cdots$$

Simplifying calculation

- We can also use $\boldsymbol{\Psi}$ to calculate $\boldsymbol{\Gamma}$
  - Note that:

$$\Gamma = \sum_{k=0}^{\infty} \frac{\mathbf{F}^k T^k}{(k+1)!} T\mathbf{G}$$
$$= \boldsymbol{\Psi}T\mathbf{G}$$

$\boldsymbol{\Psi}$ itself can be evaluated with the series:

$$\boldsymbol{\Psi} \cong \mathbf{I} + \frac{\mathbf{F}T}{2}\left\{\mathbf{I} + \frac{\mathbf{F}T}{3}\left[\mathbf{I} + \cdots \frac{\mathbf{F}T}{n-1}\left(\mathbf{I} + \frac{\mathbf{F}T}{n}\right)\right]\right\}$$

State-space z-transform

We can apply the z-transform to our system:

$$(z\mathbf{I} - \mathbf{\Phi})\boldsymbol{X}(z) = \mathbf{\Gamma}U(k)$$
$$Y(z) = \mathbf{H}\boldsymbol{X}(z)$$

which yields the transfer function:

$$\frac{Y(z)}{\boldsymbol{X}(z)} = G(z) = \mathbf{H}(z\mathbf{I} - \mathbf{\Phi})^{-1}\mathbf{\Gamma}$$

State-space control design

- Design for discrete state-space systems is just like the continuous case.
  - Apply linear state-variable feedback:

$$u = -\mathbf{K}\boldsymbol{x}$$

such that $\det(z\mathbf{I} - \mathbf{\Phi} + \mathbf{\Gamma}\mathbf{K}) = \alpha_c(z)$

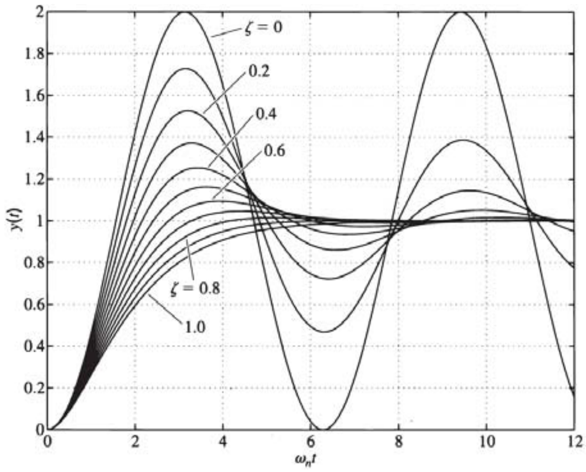
where $\alpha_c(z)$ is the desired control characteristic equation

Predictably, this requires the system controllability matrix $\boldsymbol{\mathcal{C}} = [\mathbf{\Gamma} \quad \mathbf{\Phi}\mathbf{\Gamma} \quad \mathbf{\Phi}^2\mathbf{\Gamma} \quad \cdots \quad \mathbf{\Phi}^{n-1}\mathbf{\Gamma}]$ to be full-rank.

2^{nd} Order System Response

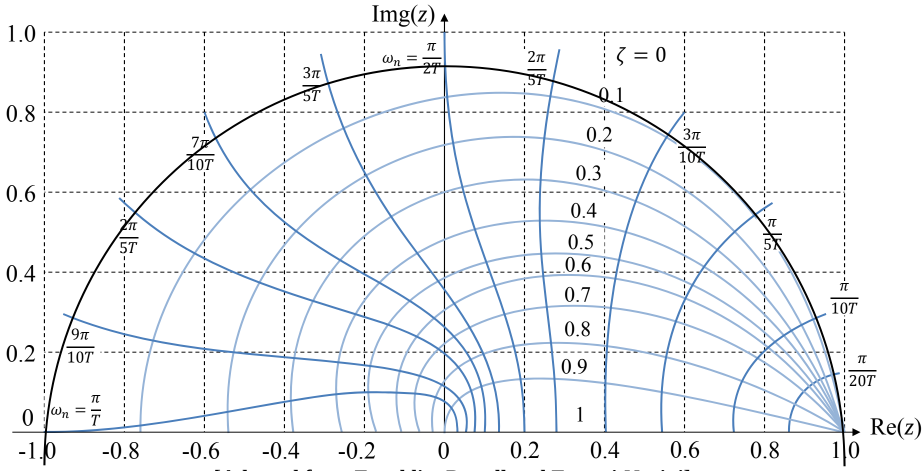
2^{nd} Order System Response

- Response of a 2^{nd} order system to increasing levels of damping:



Damping and natural frequency

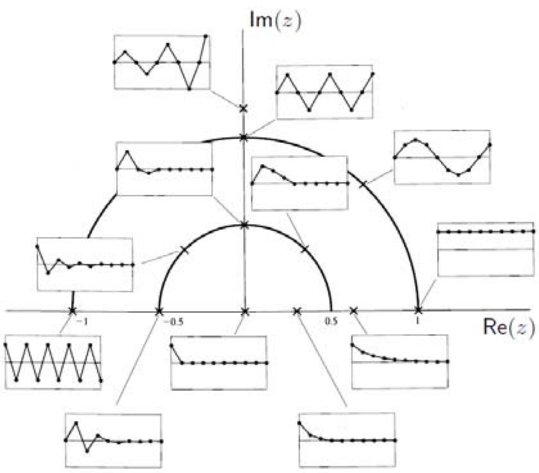
$$z = e^{sT} \text{ where } s = -\zeta\omega_n \pm j\omega_n\sqrt{1-\zeta^2}$$



[Adapted from Franklin, Powell and Emami-Naeini]

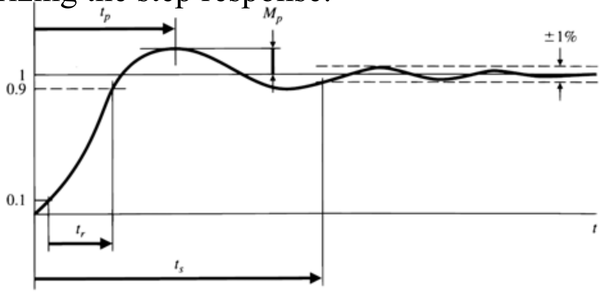
Pole positions in the z-plane

- Poles inside the unit circle are **stable**
- Poles outside the unit circle **unstable**
- Poles on the unit circle are oscillatory
- Real poles at 0 < z < 1 give exponential response
- Higher frequency of oscillation for larger
- Lower apparent damping for larer and r



2nd Order System Specifications

Characterizing the step response:

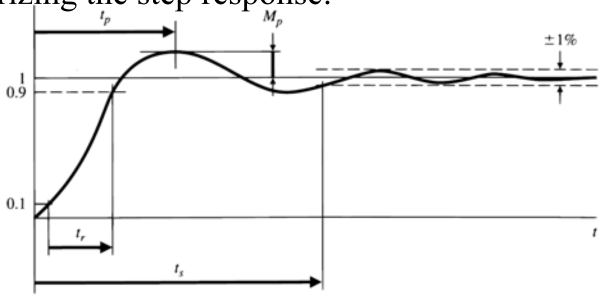


- Rise time (10% → 90%): $t_r \approx \frac{1.8}{\omega_0}$
- Overshoot: $M_p \approx \frac{e^{-\pi\zeta}}{\sqrt{1-\zeta^2}}$
- Settling time (to 1%): $t_s = \frac{4.6}{\zeta\omega_0}$
- Steady state error to unit step: e_{ss}
- Phase margin:

$$\phi_{PM} \approx 100\zeta$$

2nd Order System Specifications

Characterizing the step response:



- Rise time (10% → 90%) & Overshoot:
  t_r, M_p → ζ, ω_0 : Locations of dominant poles
- Settling time (to 1%):
  t_s → radius of poles: $|z| < 0.01^{\frac{T}{t_s}}$
- Steady state error to unit step:
  e_{ss} → final value theorem $e_{ss} = \lim_{z \to 1} \{(z-1)F(z)\}$

Ex: System Specifications → Control Design [1/4]

Design a controller for a system with:

- A continuous transfer function: $G(s) = \frac{0.1}{s(s+0.1)}$
- A discrete ZOH sampler
- Sampling time (T_s): $T_s = 1$s
- Controller:

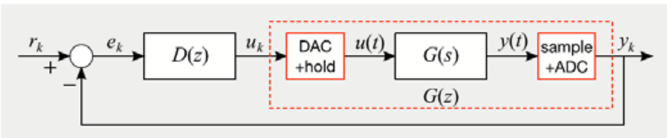
$$u_k = -0.5u_{k-1} + 13\left(e_k - 0.88e_{k-1}\right)$$

The closed loop system is required to have:

- $M_p < 16\%$
- $t_s < 10$ s
- $e_{ss} < 1$

Ex: System Specifications → Control Design [2/4]

1. (a) Find the pulse transfer function of $G(s)$ plus the ZOH



$$G(z) = (1 - z^{-1})\mathcal{Z}\left\{\frac{G(s)}{s}\right\} = \frac{(z-1)}{z}\mathcal{Z}\left\{\frac{0.1}{s^2(s+0.1)}\right\}$$

e.g. look up $\mathcal{Z}\{a/s^2(s+a)\}$ in tables:

$$G(z) = \frac{(z-1)}{z}\frac{z\left((0.1 - 1 + e^{-0.1})z + (1 - e^{-0.1} - 0.1e^{-0.1})\right)}{0.1(z-1)^2(z-e^{-0.1})}$$
$$= \frac{0.0484(z+0.9672)}{(z-1)(z-0.9048)}$$

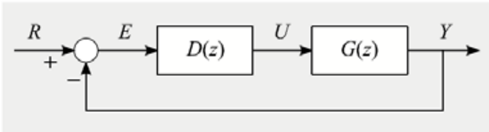
(b) Find the controller transfer function (using z = shift operator):

$$\frac{U(z)}{E(z)} = D(z) = 13\frac{(1-0.88z^{-1})}{(1+0.5z^{-1})} = 13\frac{(z-0.88)}{(z+0.5)}$$

Ex: System Specifications → Control Design [3/4]

2. Check the steady state error e_{ss} when r_k = unit ramp

$$e_{ss} = \lim_{k\to\infty} e_k = \lim_{z\to 1}(z-1)E(z)$$



$$\frac{E(z)}{R(z)} = \frac{1}{1+D(z)G(z)}$$

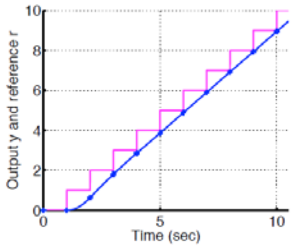
$$R(z) = \frac{Tz}{(z-1)^2}$$

so $$e_{ss} = \lim_{z\to 1}\left\{(z-1)\frac{Tz}{(z-1)^2}\frac{1}{1+D(z)G(z)}\right\} = \lim_{z\to 1}\frac{T}{(z-1)D(z)G(z)}$$

$$= \lim_{z\to 1}\frac{T}{(z-1)\dfrac{0.0484(z+0.9672)}{(z-1)(z-0.9048)}D(1)}$$

$$= \frac{1-0.9048}{0.0484(1+0.9672)D(1)} = 0.96$$

$\Longrightarrow\ e_{ss} < 1$ (as required)



Ex: System Specifications → Control Design [4/4]

3. Step response: overshoot $M_p < 16\% \implies \zeta > 0.5$

settling time $t_s < 10 \implies |z| < 0.01^{1/10} = 0.63$

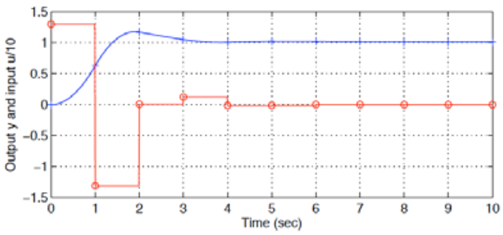
The closed loop poles are the roots of $1 + D(z)G(z) = 0$, i.e.

$$1 + 13\frac{(z-0.88)}{(z+0.5)}\frac{0.0484(z+0.9672)}{(z-1)(z-0.9048)} = 0$$

$$\implies z = 0.88,\ -0.050 \pm j0.304$$

But the pole at $z = 0.88$ is cancelled by controller zero at $z = 0.88$, and

$$z = -0.050 \pm j0.304 = re^{\pm j\theta} \implies \begin{cases} r = 0.31,\ \theta = 1.73 \\ \zeta = 0.56 \end{cases}$$



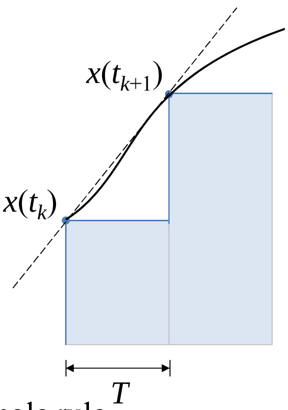
all specs satisfied!

Approximation Methods

Euler's method*

- Dynamic systems can be approximated† by recognising that:

$$\dot{x} \cong \frac{x(k+1) - x(k)}{T}$$



- As $T \rightarrow 0$, approximation error approaches 0

*Also known as the forward rectangle rule
†Just an approximation – more on this later

Euler's method

- Euler approximation can produce a system z-transform directly
- Use the substitution:

$$s^n = \left(\frac{z-1}{T}\right)^n$$

Tustin's method

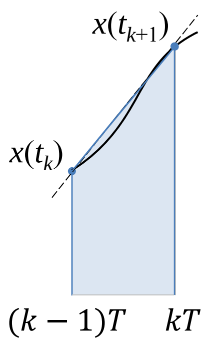
- Tustin uses a trapezoidal integration approximation (compare Euler's rectangles)
- Integral between two samples treated as a straight line:

$$u(kT) = \frac{T}{2}\left[x(k-1) + x(k)\right]$$

Taking the derivative, then z-transform yields:

$$s = \frac{2}{T}\frac{z-1}{z+1}$$

which can be substituted into continuous models



Matched pole-zero

- If $z = e^{sT}$, why can't we just make a direct substitution and go home?

$$\frac{Y(s)}{X(s)} = \frac{s+a}{s+b} \Rightarrow \frac{Y(z)}{X(z)} = \frac{z-e^{-aT}}{z-e^{-bT}}$$

- Kind of!
  - Still an approximation
  - Produces quasi-causal system (hard to compute)
  - Fortunately, also very easy to calculate.

Matched pole-zero

- The process:
  1. Replace continuous poles and zeros with discrete equivalents:

$$(s + a) \Rightarrow (z - e^{-aT})$$

  2. Scale the discrete system DC gain to match the continuous system DC gain

  3. If the order of the denominator is higher than the enumerator, multiply the numerator by $(z + 1)$ until they are of equal order*

* This introduces an averaging effect like Tustin's method

Modified matched pole-zero

- We're prefer it if we didn't require instant calculations to produce timely outputs

- Modify step 2 to leave the dynamic order of the numerator one less than the denominator
  - Can work with slower sample times, and at higher frequencies

Approximation comparison

- We've been making a lot of approximations
  - Just how goods are these approximations?
  - As you might expect, it depends on how closely T matches the bandwidth of the system
  - Also varies by order of the approximation

Let's consider the system

$$\boldsymbol{H(s) = \frac{10}{(s+2)(s+10)}}$$

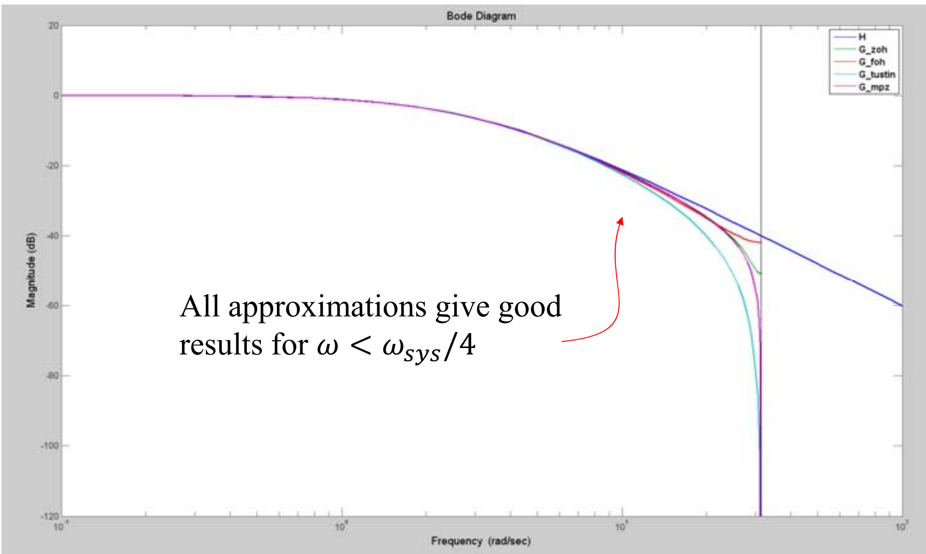
sampled at 10 Hz

Approximation comparison

- $G_{ZTF}(z) = \dfrac{0.07132z}{(z-0.8187)\,(z-0.6065)}$
- $G_{ZOH}(z) = \dfrac{0.039803\,(z+0.7919)}{(z-0.8187)\,(z-0.6065)}$
- $G_{FOH}(z) = \dfrac{0.014049\,(z+3.148)\,(z+0.2239)}{(z-0.8187)\,(z-0.6065)}$
- $G_{Tustin}(z) = \dfrac{0.018182\,(z+1)^2}{(z-0.8182)\,(z-0.6)}$
- $G_{MPZ}(z) = \dfrac{0.035662\,(z+1)}{(z-0.8187)\,(z-0.6065)}$

*FOH: First Order Hold ‘triangle approximation’

Approximation comparison



∴ Effect of ZOH delay

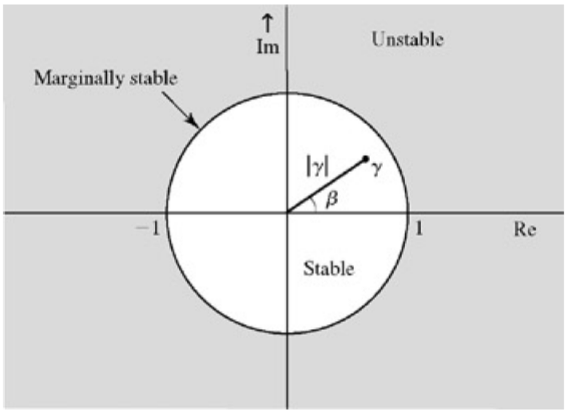
- Recall the intrinsic time-delay associated with ZOH? What about that?
- This is the discrete domain; we can model the delay exactly:

$$G(z) = \left(\frac{z}{z+1}\right) \mathcal{Z}\left\{\frac{G(s)}{s}\right\}$$

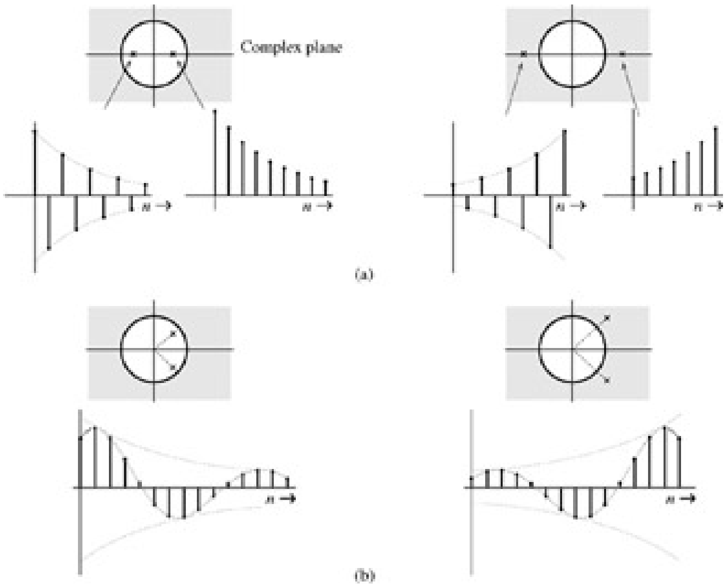
This can be thought of a as a step input, followed by an immediate negative step one sample time later

LTID Stability

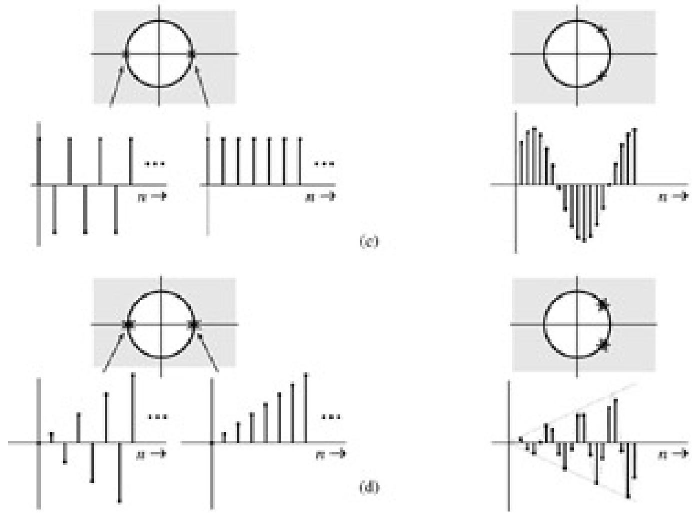
LTID Stability



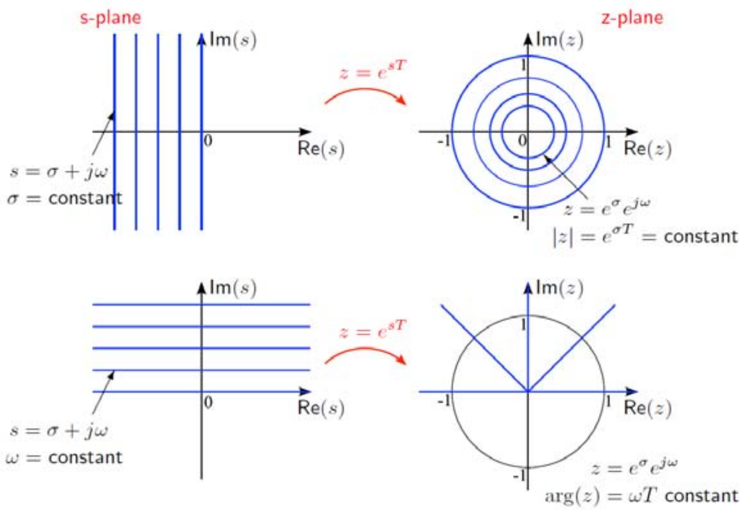
Characteristic roots location and the corresponding characteristic modes [1/2]



Characteristic roots location and the corresponding characteristic modes [2/2]



S-Plane to z-Plane [1/2]



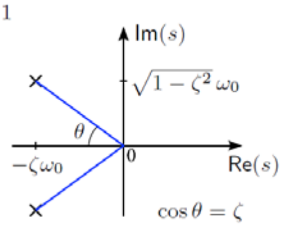
S-Plane to z-Plane [2/2]

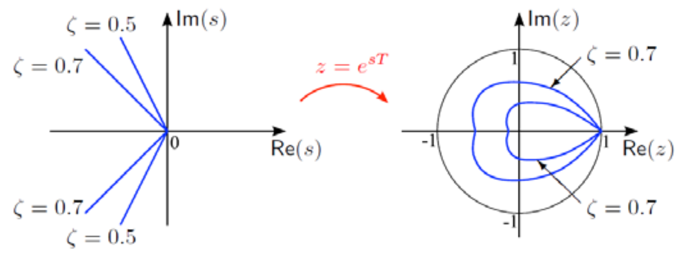
Pole locations for constant damping ratio $\zeta < 1$

$$s^2 + \zeta\omega_0 s + \omega_0^2 = 0$$

$$\Downarrow$$

$$s = -\zeta\omega_0 \pm j\sqrt{1-\zeta^2}\,\omega_0$$





$s = -\zeta\omega_0 + j\sqrt{1-\zeta^2}\,\omega_0$: $\zeta =$ constant $\qquad z = e^{-\zeta\omega_0 T} e^{-j\sqrt{1-\zeta^2}\omega_0 T}$

Relationship with s-plane poles and z-plane transforms

If $F(s)$ has a pole at $s = a$

then $F(z)$ has a pole at $z = e^{aT}$

$\uparrow$

consistent with $z = e^{sT}$

What about transfer functions?

$$G(z) = (1 - z^{-1})\mathcal{Z}\left\{\frac{G(s)}{s}\right\}$$

$\downarrow$

If $G(s)$ has poles $s = a_i$

then $G(z)$ has poles $z = e^{a_i T}$

but the zeros are unrelated

$\mathcal{F}(s)$	$f(kT)$	$F(z)$
$\frac{1}{s}$	$1(kT)$	$\frac{z}{z-1}$
$\frac{1}{s^2}$	kT	$\frac{Tz}{(z-1)^2}$
$\frac{1}{s+a}$	e^{-akT}	$\frac{z}{z-e^{-aT}}$
$\frac{1}{(s+a)^2}$	kTe^{-akT}	$\frac{Tze^{-aT}}{(z-e^{-aT})^2}$
$\frac{a}{s(s+a)}$	$1-e^{-akT}$	$\frac{z(1-e^{-aT})}{(z-1)(z-e^{-aT})}$
$\frac{b-1}{(s+a)(s+b)}$	$e^{-akT}-e^{-bkT}$	$\frac{(e^{-aT}-e^{-bT})z}{(z-e^{-aT})(z-e^{-bT})}$
$\frac{a}{s^2+a^2}$	$\sin akT$	$\frac{z\sin aT}{z^2-(2\cos aT)z+1}$
$\frac{b}{(s+a)^2+b^2}$	$e^{-akT}\sin bkT$	$\frac{ze^{-aT}\sin bT}{z^2-2e^{-aT}(\cos bT)z+e^{-2aT}}$

Announcements:

- Final Exam:
  ➔Saturday, June 15 at 9:30 AM (sorry!)

ELEC3004	Signals, Systems & Control	15/06/2013	9:30 AM		Agarwal, Atu - Vasuian, Fab	UQ Union Complex (21) - Innes Room
					Vermeulen, Nat - Zulkarnain, Moh	UQ Union Complex (21) - Heath Room

- Problem Set 2 is due this Friday!

Next Time in Linear Systems ….

1	27-Feb	Introduction
	1-Mar	Systems Overview
2	6-Mar	Signals & Signal Models
	8-Mar	System Models
3	13-Mar	Linear Dynamical Systems
	15-Mar	Sampling & Data Acquisition
4	20-Mar	Time Domain Analysis of Continuous Time Systems
	22-Mar	System Behaviour & Stability
5	27-Mar	Signal Representation
	29-Mar	Holiday
6	10-Apr	Frequency Response
	12-Apr	z-Transform
7	17-Apr	Noise & Filtering
	19-Apr	Analog Filters
8	24-Apr	Discrete-Time Signals
	26-Apr	Discrete-Time Systems
9	1-May	Digital Filters & IIR/FIR Systems
	3-May	Fourier Transform & DTFT
10	8-May	Introduction to Digital Control
	10-May	Stability of Digital Systems
11	15-May	PID & Computer Control
	17-May	Applications in Industry
12	22-May	State-Space
	24-May	Controllability & Observability
13	29-May	Information Theory/Communications & Review
	31-May	Summary and Course Review

- AKA: I can see that. Yes, I can control that!