## 8. Analysis using Laplace transform

- the transfer function
- block diagrams and stability
- frequency response
- introduction to feedback system design


## Transfer function

the transfer function of an LTI system is the Laplace transform of the impulse response $h(t)$ :

$$
H(s)=\int_{-\infty}^{\infty} h(\tau) e^{-s \tau} d \tau
$$

- the response of an LTIC system $h(t)$ to an exponential $x(t)=e^{s t}$ is

$$
y(t)=h(t) * e^{s t}=\int_{-\infty}^{\infty} h(\tau) e^{s(t-\tau)} d \tau=H(s) e^{s t}
$$

- for LTI system with input $x(t)=e^{s t}$, output is of the same form $y(t)=H(s) e^{s t}$; such input is called eigenfunction
- an alternate definition of the transfer function $H(s)$ of an LTI system , is

$$
H(s)=\left.\frac{\text { output signal }}{\text { input signal }}\right|_{\text {input }=e^{s t}}
$$

## Zero-state response

taking Laplace transform of $y(t)=x(t) * h(t)$, we have

$$
Y(s)=X(s) H(s)
$$

- $H(s)$ is called transfer function because it describes in the $s$ domain how the system "transfers" the excitation to the response
- if we know $H(s)$ and $X(s)$, then

$$
y(t)=\mathcal{L}^{-1}[X(s) H(s)]
$$

## Transfer function of LTI differential system

$$
Q(D) y(t)=P(D) x(t)
$$

or

$$
\begin{aligned}
& \left(D^{N}+a_{1} D^{N-1}+\cdots+a_{N-1} D+a_{N}\right) y(t) \\
& =\left(b_{0} D^{N}+b_{1} D^{N-1}+\cdots+b_{N-1} D+b_{N}\right) x(t)
\end{aligned}
$$

- the transfer function for this system is

$$
H(s)=\frac{P(s)}{Q(s)}
$$

- for an LTI differential system, the transfer function is simple to obtain


## Example 8.1

consider an LTIC system described by the equation

$$
\frac{d^{2} y(t)}{d t^{2}}+5 \frac{d y(t)}{d t}+6 y(t)=\frac{d x(t)}{d t}+x(t)
$$

find the transfer function and the zero-state response if the input $x(t)=3 e^{-5 t} u(t)$

Solution: the system equation is

$$
\underbrace{\left(D^{2}+5 D+6\right)}_{Q(D)} y(t)=\underbrace{(D+1)}_{P(D)} x(t)
$$

therefore,

$$
H(s)=\frac{P(s)}{Q(s)}=\frac{s+1}{s^{2}+5 s+6}
$$

since

$$
X(s)=\mathcal{L}\left[3 e^{-5 t} u(t)\right]=\frac{3}{s+5}
$$

we have

$$
Y(s)=X(s) H(s)=\frac{3(s+1)}{(s+5)\left(s^{2}+5 s+6\right)}=\frac{-2}{s+5}-\frac{1}{s+2}+\frac{3}{s+3}
$$

the inverse Laplace transform of this equation is

$$
y(t)=\left(-2 e^{-5 t}-e^{-2 t}+3 e^{-3 t}\right) u(t)
$$

## Example 8.2

show that the transfer function of:
(a) an ideal delay of $T$ seconds is $e^{-s T}$
(b) an ideal differentiator is $s$
(c) an ideal integrator is $1 / s$

## Solution:

(a) for an ideal delay of $T$ seconds, the input $x(t)$ and output $y(t)$ are related by

$$
y(t)=x(t-T) \quad \text { and } \quad Y(s)=X(s) e^{-s T}
$$

therefore,

$$
H(s)=\frac{Y(s)}{X(s)}=e^{-s T}
$$

(b) for an ideal differentiator, the input $x(t)$ and the output $y(t)$ are related by

$$
y(t)=\frac{d x(t)}{d t}
$$

the Laplace transform of this equation is

$$
Y(s)=s X(s) \quad\left[x\left(0^{-}\right)=0 \text { for a causal signal }\right]
$$

hence

$$
H(s)=\frac{Y(s)}{X(s)}=s
$$

(c) for an ideal integrator with zero initial state, $y\left(0^{-}\right)=0$,

$$
y(t)=\int_{0}^{t} x(\tau) d \tau \quad \text { and } \quad Y(s)=\frac{1}{s} X(s)
$$

therefore,

$$
H(s)=\frac{1}{s}
$$

## Example 8.3


find the transfer function relating the capacitor voltage, $V_{C}(s)$, to the input voltage, $V(s)$ without writing a differential equation

Solution: the Laplace circuit is

(a) Mesh analysis: writing a mesh equation using the impedances as we would use resistor values in a purely resistive circuit, we obtain

$$
\left(L s+R+\frac{1}{C s}\right) I(s)=V(s)
$$

solving for $I(s) / V(s)$,

$$
\frac{I(s)}{V(s)}=\frac{1}{L s+R+\frac{1}{C s}}
$$

but the voltage across the capacitor, $V_{C}(s)$, is the product of the current and the impedance of the capacitor; thus,

$$
V_{C}(s)=I(s) \frac{1}{C s}
$$

solving yields

$$
\frac{V_{C}(s)}{V(s)}=\frac{1 / L C}{s^{2}+\frac{R}{L} s+\frac{1}{L C}}
$$

(b) Nodal analysis: the currents consist of the current through the capacitor and the current flowing through the series resistor and inductor:

$$
\frac{V_{C}(s)}{1 / C s}+\frac{V_{C}(s)-V(s)}{R+L s}=0
$$

solving for the transfer function, $V_{C}(s) / V(s)$, we arrive at the same result as before
(c) Voltage division: the voltage across the capacitor is some proportion of the input voltage, namely the impedance of the capacitor divided by the sum of the impedances; thus,

$$
V_{C}(s)=\frac{1 / C s}{\left(L s+R+\frac{1}{C s}\right)} V(s)
$$

solving for the transfer function, $V_{C}(s) / V(s)$, yields the same result as before

## Example 8.4 (Complex Circuits via Nodal Analysis)

find the transfer function, $V_{C}(s) / V(s)$, for the circuit using nodal analysis

recall that the admittance, $Y(s)$ is the reciprocal of impedance:

$$
Y(s)=\frac{1}{Z(s)}=\frac{I(s)}{V(s)}
$$

when writing nodal equations, it can be more convenient to represent circuit elements by their admittance

Solution: for this problem, we sum currents at the nodes rather than sum voltages around the meshes; the sum of currents flowing from the nodes marked $V_{L}(s)$ and $V_{C}(s)$ are

$$
\begin{array}{r}
\frac{V_{L}(s)-V(s)}{R_{1}}+\frac{V_{L}(s)}{L s}+\frac{V_{L}(s)-V_{C}(s)}{R_{2}}=0 \\
C s V_{C}(s)+\frac{V_{C}(s)-V_{L}(s)}{R_{2}}=0
\end{array}
$$

rearranging and expressing the resistances as conductances, $G_{1}=1 / R_{1}$ and $G_{2}=1 / R_{2}$, we obtain,

$$
\begin{aligned}
\left(G_{1}+G_{2}+\frac{1}{L s}\right) V_{L}(s) \quad-G_{2} V_{C}(s) & =V(s) G_{1} \\
-G_{2} V_{L}(s)+\left(G_{2}+C s\right) V_{C}(s) & =0
\end{aligned}
$$

solving for the transfer function, $V_{C}(s) / V(s)$, yields

$$
\frac{V_{C}(s)}{V(s)}=\frac{\frac{G_{1} G_{2}}{C} s}{\left(G_{1}+G_{2}\right) s^{2}+\frac{G_{1} G_{2} L+C}{L C} s+\frac{G_{2}}{L C}}
$$

## Exercise


derive the numerical expression for the transfer function $V_{o} / I_{g}$ for the circuit shown

Answer: $H(s)=10(s+2) /\left(s^{2}+2 s+10\right)$

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- introduction to feedback system design


## Block diagrams

we can represent an LTI system using its transfer function using block diagrams


- $Y(s)=X(s) H(s)$
- large systems may consist of an enormous number of components or elements and conveniently represented by block diagrams


## Cascade and parallel connections

## Cascade interconnection



$$
\frac{Y(s)}{X(s)}=\frac{W(s)}{X(s)} \frac{Y(s)}{W(s)}=H_{1}(s) H_{2}(s)
$$

Parallel interconnection


## Inverse systems

if $H(s)$ is the transfer function of a system $\mathcal{S}$, then the transfer function of its inverse system $\mathcal{S}_{i}$ is

$$
H_{i}(s)=\frac{1}{H(s)}
$$

- this follows from the fact the cascade of $\mathcal{S}$ with its inverse system $\mathcal{S}_{i}$ is an identity system, $h(t) * h_{i}(t)=\delta(t)$, implying $H(s) H_{i}(s)=1$
- for example, an ideal integrator and its inverse, an ideal differentiator, have transfer functions $1 / s$ and $s$, respectively, leading to $H(s) H_{i}(s)=1$


## BIBO Stability

if $H(s)=P(s) / Q(s)$ then the LTI system

- system is BIBO-stable if the poles of $H(s)$ are in LHP (excluding $\omega$-axis)
- system is BIBO-unstable if at least one pole of $H(s)$ is not in LHP
- if $M>N(H(s)$ is strictly improper), then the system is BIBO-unstable
- this is because, using long division, we obtain $H(s)=R(s)+H_{p}(s)$, where $R(s)$ is an $(M-N)$ th-order polynomial and $H_{p}(s)$ is a proper transfer function
- for example,

$$
H(s)=\frac{s^{3}+4 s^{2}+4 s+5}{s^{2}+3 s+2}=s+\frac{s^{2}+2 s+5}{s^{2}+3 s+2}
$$

the term $s$ is the transfer function of an ideal differentiator

- if we apply step function (bounded input) to this system, the output will contain an impulse (unbounded output)


## Asymptotic (internal) stability

if $H(s)=P(s) / Q(s)$ and $P(s)$ and $Q(s)$ have no common factors, then the LTI system is

1. asymptotically stable if and only if all the poles of its transfer function $H(s)$ are in the LHP; the poles may be simple or repeated
2. marginally stable if and only if there are no poles of $H(s)$ in the RHP and some unrepeated poles on the imaginary axis
3. unstable if and only if either one or both of the following conditions exist:
(i) at least one pole of $H(s)$ is in the RHP;
(ii) there are repeated poles of $H(s)$ on the imaginary axis

## Example 8.5


determine the BIBO and asymptotic stability of the composite (cascade) system
Solution: if the impulse responses of $\mathcal{S}_{1}$ and $\mathcal{S}_{2}$ are $h_{1}(t)$ and $h_{2}(t)$, then the impulse response of the cascade system is $h(t)=h_{1}(t) * h_{2}(t)$; hence,

$$
H(s)=H_{1}(s) H_{2}(s)=\left(\frac{1}{s-1}\right)\left(\frac{s-1}{s+1}\right)=\frac{1}{s+1}
$$

thus, the system is BIBO-stable since all poles are in LHP
the transfer function of the system is $1 /(s+1)$, without any hint of the fact that the system is housing an unstable system

to determine the asymptotic stability,

- note that $\mathcal{S}_{1}$ has one characteristic root at 1 , and $\mathcal{S}_{2}$ also has one root at -1
- hence, the composite system has two characteristic roots, located at $\pm 1$, and the system is asymptotically unstable


## Exercises

- consider an LTIC system with transfer function

$$
H(s)=\frac{s+5}{s^{2}+4 s+3}
$$

(a) describe the differential equation relating the input $x(t)$ and output $y(t)$
(b) find the system response $y(t)$ to the input $x(t)=e^{-2 t} u(t)$ if the system is initially in zero state
(c) determine the BIBO and asymptotic stability of this system

## Answers:

(a) $\frac{d^{2} y(t)}{d t^{2}}+4 \frac{d y(t)}{d t}+3 y(t)=\frac{d x(t)}{d t}+5 x(t)$
(b) $y(t)=\left(2 e^{-t}-3 e^{-2 t}+e^{-3 t}\right) u(t)$

- show that an ideal integrator is marginally stable but BIBO-unstable


## Feedback interconnection



$$
\frac{Y(s)}{X(s)}=\frac{G(s)}{1+G(s) H(s)}
$$

## Example 8.6

consider the feedback system with $G(s)=K /(s(s+8))$ and $H(s)=1$; determine the transfer function and BIBO stability of the feedback system for each of the following cases: (a) $K=7$; (b) $K=16$; (c) $K=80$

Solution: we have

$$
H_{\text {feedback }}(s)=\frac{G(s)}{1+G(s) H(s)}=\frac{K /(s(s+8))}{1+K /(s(s+8))}=\frac{K}{s^{2}+8 s+K}
$$

hence
(a) $H_{\text {feedback }}(s)=7 /\left(s^{2}+8 s+7\right)$, the poles are $s=-1,-7$ on LHP, hence stable
(b) $H_{\text {feedback }}(s)=7 /\left(s^{2}+8 s+16\right)$, the poles are $s=-4,-4$ on LHP, hence stable
(c) $H_{\text {feedback }}(s)=7 /\left(s^{2}+8 s+80\right)$, the poles are $s=-4 \pm 8 j$ on LHP, hence stable

## Matlab feedback function

consider the feedback system with $G(s)=K /(s(s+8))$ and $H(s)=1$; use MATLAB feedback function to determine the transfer function for each of the following cases: (a) $K=7$; (b) $K=16$; (c) $K=80$
(a) $\gg \mathrm{H}=\mathrm{tf}(1,1) ; \mathrm{K}=7 ; \mathrm{G}=\mathrm{tf}\left(\left[\begin{array}{lll}0 & 0 & \mathrm{~K}\end{array}\right],\left[\begin{array}{lll}1 & 8 & 0\end{array}\right]\right)$;
$\mathrm{TFa}=\mathrm{feedback}(\mathrm{G}, \mathrm{H})$
$\mathrm{Ha}=$
7
$s^{\wedge} 2+8 s+7$
(b) $\gg H=t f(1,1) ; \mathrm{K}=16 ; \mathrm{G}=\mathrm{tf}\left(\left[\begin{array}{lll}0 & 0 & \mathrm{~K}\end{array}\right],\left[\begin{array}{lll}1 & 8 & 0\end{array}\right]\right)$;
$\mathrm{TFb}=$ feedback $(\mathrm{G}, \mathrm{H})$
$\mathrm{Hb}=$
16
$s^{\wedge} 2+8 s+16$
(c) $\gg \mathrm{H}=\mathrm{tf}(1,1) ; \mathrm{K}=80 ; \mathrm{G}=\mathrm{tf}\left(\left[\begin{array}{lll}0 & 0 & \mathrm{~K}\end{array}\right],\left[\begin{array}{lll}1 & 8 & 0\end{array}\right]\right)$;
$\mathrm{TFc}=$ feedback $(\mathrm{G}, \mathrm{H})$
$\mathrm{Hc}=$
80
$s^{\wedge} 2+8 s+80$

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## Frequency response

Frequency response: the response of an LTI system $h(t)$ to complex sinusoid $x(t)=A_{x} e^{j \omega t}=\left|A_{x}\right| e^{j\left(\omega t+\angle A_{x}\right)}$ is

$$
\begin{aligned}
y(t)=\int_{-\infty}^{\infty} h(\tau) A_{x} e^{j \omega(t-\tau)} d \tau & =H(j \omega) A_{x} e^{j \omega t} \\
& =|H(j \omega)|\left|A_{x}\right| e^{j\left(\omega t+\angle A_{x}+\angle H(j \omega)\right)}
\end{aligned}
$$

- $H(j \omega)$ is called the frequency response of the system
- the amplitude of the output is $|H(j \omega)|$ times the input amplitude
- the phase of the output is shifted by $\angle H(j \omega)$ with respect to the input phase
- the frequency response allows us determine the system output to any sinusoidal input using
sinusoidal input: for input $\cos (\omega t+\theta)=\operatorname{Re}\left(e^{j(\omega t+\theta)}\right)$, system response is:

$$
y(t)=|H(j \omega)| \cos [\omega t+\theta+\angle H(j \omega)]
$$

## Amplitude and phase responses

## Amplitude response

- $|H(j \omega)|$ is the amplitude gain of the system called amplitude response or magnitude response
- a plot of $|H(j \omega)|$ versus $\omega$ shows the amplitude gain as a function of frequency $\omega$


## Phase response

- $\angle H(j \omega)$ is the phase response
- a plot of $\angle H(j \omega)$ versus $\omega$ shows how the system modifies or changes the phase of the input sinusoid


## Example 8.7

an LTIC system is described by the differential equation

$$
\frac{d^{2} y(t)}{d t^{2}}+3000 \frac{d y(t)}{d t}+2 \times 10^{6} y(t)=2 \times 10^{6} x(t)
$$

(a) find its transfer function
(b) find $y(t)$ if $x(t)=3 e^{j \pi / 2} e^{j 400 \pi t}$
(c) find $y(t)$ if $x(t)=8 \cos (200 \pi t)$

## Solution:

(a) the transfer function is

$$
H(s)=\frac{2 \times 10^{6}}{s^{2}+3000 s+2 \times 10^{6}}
$$

(b) the frequency response is

$$
H(j \omega)=\frac{2 \times 10^{6}}{(j \omega)^{2}+3000(j \omega)+2 \times 10^{6}}=\frac{2 \times 10^{6}}{2 \times 10^{6}-\omega^{2}+j 3000 \omega}
$$

using $\omega=400 \pi$, we have $H(j 400 \pi)=0.5272 e^{-j 1.46}$, hence

$$
y(t)=(|H(j 400 \pi)| \times 3) e^{j(\angle H(j 400 \pi)+\pi / 2)} e^{j 400 \pi t}=1.582 e^{j(400 \pi t+0.1112)}
$$

(c) we have

$$
\begin{aligned}
y(t) & =|H(j 200 \pi)| \times 8 \cos (200 \pi t+\angle H(j 200 \pi)) \\
& =0.8078 \times 8 \cos (200 \pi t-0.8654)=6.4625 \cos (200 \pi t-0.8654)
\end{aligned}
$$

## Example 8.8

find the frequency response (amplitude and phase responses) of a system whose transfer function is

$$
H(s)=\frac{s+0.1}{s+5}
$$

also, find the system response $y(t)$ if the input $x(t)$ is
(a) $\cos 2 t$
(b) $\cos \left(10 t-50^{\circ}\right)$

## Solution:

$$
H(j \omega)=\frac{j \omega+0.1}{j \omega+5}
$$

therefore,

$$
|H(j \omega)|=\frac{\sqrt{\omega^{2}+0.01}}{\sqrt{\omega^{2}+25}} \quad \text { and } \quad \angle H(j \omega)=\tan ^{-1}\left(\frac{\omega}{0.1}\right)-\tan ^{-1}\left(\frac{\omega}{5}\right)
$$



(a) for the input $x(t)=\cos 2 t, \omega=2$, and

$$
\begin{aligned}
& |H(j 2)|=\frac{\sqrt{(2)^{2}+0.01}}{\sqrt{(2)^{2}+25}}=0.372 \\
& \angle H(j 2)=\tan ^{-1}\left(\frac{2}{0.1}\right)-\tan ^{-1}\left(\frac{2}{5}\right)=87.1^{\circ}-21.8^{\circ}=65.3^{\circ}
\end{aligned}
$$

thus, the system response to the input $\cos 2 t$ is

$$
y(t)=0.372 \cos \left(2 t+65.3^{\circ}\right)
$$


(b) for the input $\cos \left(10 t-50^{\circ}\right)$, we have

$$
|H(j 10)|=0.894 \quad \text { and } \quad \angle H(j 10)=26^{\circ}
$$

therefore, the system response $y(t)$ is

$$
y(t)=0.894 \cos \left(10 t-50^{\circ}+26^{\circ}\right)=0.894 \cos \left(10 t-24^{\circ}\right)
$$

the frequency response plots show that the system has highpass filtering characteristics; it responds well to sinusoids of higher frequencies ( $\omega$ well above 5), and suppresses sinusoids of lower frequencies ( $\omega$ well below 5)

## Plotting frequency response using MATLAB

method I: use anonymous function to define the transfer function $H(s)$ and then obtain the frequency response plots by substituting $j \omega$ for $s$

```
>> H = @(s) (s+0.1)./(s+5); omega = 0:.01:20;
>> subplot(1,2,1); plot(omega,abs(H(1j*omega)),'k-');
>> subplot(1,2,2); plot(omega,angle(H(1j*omega))*180/pi,'k-');
```

method II: we define vectors that contain the numerator and denominator coefficients of $H(s)$ and then use the freqs command to compute frequency response

```
>> B = [1 0.1]; A = [1 5]; omega = 0:.01:20; H = freqs(B,A,omega);
>> subplot(1,2,1); plot(omega,abs(H),'k-');
>> subplot(1,2,2); plot(omega,angle(H)*180/pi,'k-');
```

both approaches generate plots that match the previous example

## Example 8.9

find the steady-state expression for $v_{o}$ given that the input voltage is sinusoidal $v_{g}=120 \cos \left(5000 t+30^{\circ}\right) \mathrm{V}$


Solution: computing the transfer function using circuit analysis:

$$
H(s)=\frac{V_{o}(s)}{V_{g}(s)}=\frac{1000(s+5000)}{s^{2}+6000 s+25 * 10^{6}}
$$

the frequency of the voltage source is $5000 \mathrm{rad} / \mathrm{s}$ and

$$
\begin{aligned}
H(j 5000) & =\frac{1000(5000+j 5000)}{-25 * 10^{6}+j 5000(6000)+25 \times 10^{6}} \\
& =\frac{1+j 1}{j 6}=\frac{1-j 1}{6}=\frac{\sqrt{2}}{6} \angle-45^{\circ}
\end{aligned}
$$

thus

$$
\begin{aligned}
v_{o_{s s}} & =\frac{(120) \sqrt{2}}{6} \cos \left(5000 t+30^{\circ}-45^{\circ}\right) \\
& =20 \sqrt{2} \cos \left(5000 t-15^{\circ}\right) \mathrm{V}
\end{aligned}
$$

(note that we can reverse the process; instead of using $H(s)$ to find $H(j \omega)$, we use $H(j \omega)$ to find $H(s)$; once we know $H(s)$, we can find the response to other excitation sources)

## Ideal delay frequency response

ideal delay of $T$ seconds $H(s)=e^{-s T}$ :

$$
|H(j \omega)|=1 \quad \text { and } \quad \angle H(j \omega)=-\omega T
$$




- if the input is $\cos \omega t$, the output is $\cos \omega(t-T)$
- the amplitude response (gain) is unity for all frequencies
- the phase response is linearly proportional to the frequency $\omega$ with a slope $-T$


## Ideal differentiator frequency response

ideal differentiator $H(s)=s$ :

$$
|H(j \omega)|=\omega \quad \text { and } \quad \angle H(j \omega)=\frac{\pi}{2}
$$




- for input $\cos \omega t$, the output is $-\omega \sin \omega t=\omega \cos [\omega t+(\pi / 2)]$
- the amplitude response (gain) increases linearly with frequency $\omega$
- the output sinusoid undergoes a phase shift $\pi / 2$ with respect to the input $\cos \omega t$; thus, the phase response is constant $(\pi / 2)$ with frequency
- since $|H(j \omega)|=\omega$, higher-frequency components are enhanced
- a differentiator can increase the noise is a signal, which is undesirable


## Ideal integrator frequency response

an ideal integrator $H(s)=\frac{1}{s}$ :

$$
|H(j \omega)|=\frac{1}{\omega} \quad \text { and } \quad \angle H(j \omega)=-\frac{\pi}{2}
$$




- if the input is $\cos \omega t$, the output is $(1 / \omega) \sin \omega t=(1 / \omega) \cos [\omega t-(\pi / 2)]$
- the amplitude response is inversely proportional to $\omega$, and the phase response is constant $(-\pi / 2)$ with frequency
- because $|H(j \omega)|=1 / \omega$, the ideal integrator suppresses higher-frequency components but enhances lower-frequency components with $\omega$
- rapidly varying noise signals are suppressed (smoothed out) by an integrator


## Steady-state response to causal sinusoidal inputs

for the input $x(t)=e^{j \omega t} u(t)$, we have

$$
Y(s)=X(s) H(s)=X(s) \frac{P(s)}{Q(s)}=\frac{P(s)}{\left(s-\lambda_{1}\right)\left(s-\lambda_{2}\right) \cdots\left(s-\lambda_{N}\right)(s-j \omega)}
$$

using partial fraction expansion, we can rewrite $Y(s)$ as

$$
Y(s)=\sum_{i=1}^{n} \frac{k_{i}}{s-\lambda_{i}}+\frac{H(j \omega)}{s-j \omega}
$$

for some constants $k_{i}$; taking inverse Laplace transform:

$$
y(t)=\underbrace{\sum_{i=1}^{n} k_{i} e^{\lambda_{i} t} u(t)}_{\text {transient component } y_{\mathrm{tr}}(t)}+\underbrace{H(j \omega) e^{j \omega t} u(t)}_{\text {steady-state component } y_{\mathrm{ss}}(t)}
$$

- for an asymptotically stable system, the characteristic mode terms $e^{\lambda_{i} t}$ decay with time
- the last term $H(j \omega) e^{j \omega t}$ persists forever, and is the steady-state component of the response given by

$$
y_{\mathrm{ss}}(t)=H(j \omega) e^{j \omega t} u(t)
$$

- for a causal sinusoidal input $\cos \omega t$, the steady-state response is

$$
y_{\mathrm{ss}}(t)=|H(j \omega)| \cos [\omega t+\angle H(j \omega)] u(t)
$$

Exercise: find the steady-state response of an LTIC system specified by

$$
\frac{d^{2} y(t)}{d t^{2}}+3 \frac{d y(t)}{d t}+2 y(t)=\frac{d x(t)}{d t}+5 x(t)
$$

if the input is a causal sinusoid $20 \sin \left(3 t+35^{\circ}\right) u(t)$

Answer: $10.23 \sin \left(3 t-61.91^{\circ}\right)$

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## System design

systems aim to produce a specific output $y(t)$ for an input $x(t)$


- open-loop systems should yield the desired output but may change due to aging, component replacement, or environment
- these variations can alter the output, requiring corrections at the input
- the needed input correction is the difference between actual and desired output
- feedback of the output or its function to the input may counteract variations


## Feedback



- feedback systems address problems from disturbances like noise signals or environmental changes
- they aim to meet objectives within tolerances, adapting to system and environmental changes
- feedback allows supervision and self-correction against parameter variations and disturbances


## Example: negative feedback amplifier



- forward amplifier gain $G=10,000$, with $H=0.01$ feedback, gives:

$$
T=\frac{G}{1+G H}=\frac{10,000}{1+100}=99.01
$$

- if $G$ changes to 20,000 , the new gain is:

$$
T=\frac{20,000}{1+200}=99.5
$$

- shows reduced sensitivity to forward gain $G$ variations (changing $G$ by $100 \%$ changes $T$ by $0.5 \%$ )


## Example: positive feedback amplifier

$$
T=\frac{G}{1-G H}
$$

- for $G=10,000$ and $H=0.9 \times 10^{-4}$, gain $T$ is:

$$
T=\frac{10,000}{1-0.9\left(10^{4}\right)\left(10^{-4}\right)}=100,000
$$

- with $G=11,000$, new gain is:

$$
T=\frac{11,000}{1-0.9(11,000)\left(10^{-4}\right)}=1,100,000
$$

- highlights sensitivity to forward gain $G$ changes
- positive feedback increases system gain but also sensitivity to parameter changes, leading to potential instability
- for $G=111,111, G H=1$ results in $T=\infty$ and system instability


## Automatic position system


the system controls the angular position of heavy objects like tracking antennas or gun mounts

- input $\theta_{i}$ is the desired angular position
- actual position $\theta_{o}$ measured by a potentiometer
- difference $\theta_{i}-\theta_{o}$ amplified and applied to motor input
- motor stops if $\theta_{i}-\theta_{o}=0$, moves if $\theta_{o} \neq \theta_{i}$
- system controls remote object's angular position by setting input potentiometer


## Block diagram of automatic position system



- amplifier gain is $K$ (adjustable)
- motor transfer function $G(s)$ relates output angle $\theta_{o}$ to input voltage
- system transfer function $T(s)=\frac{K G(s)}{1+K G(s)}$
- next, we examine behavior for step and ramp inputs


## Step input

- step input indicates instantaneous angle change
- we want to assess time to reach desired angle, whether it's reached smoothly or oscillates
- output $\theta_{o}(t)$ found for input $\theta_{i}(t)=u(t)$
- step input test reveals system's performance under various conditions
for step input $\theta_{i}(t)=u(t), \Theta_{i}(s)=\frac{1}{s}$,

$$
\Theta_{o}(s)=\frac{K G(s)}{s[1+K G(s)]}
$$

assuming $G(s)=\frac{1}{s(s+8)}$, investigate system behavior for different $K$ values

$$
\Theta_{o}(s)=\frac{\frac{K}{s(s+8)}}{s\left[1+\frac{K}{s(s+8)}\right]}=\frac{K}{s\left(s^{2}+8 s+K\right)}
$$

for $K=7$

$$
\theta_{o}(t)=\left(1-\frac{7}{6} e^{-t}+\frac{1}{6} e^{-7 t}\right) u(t)
$$

system reaches desired angle leisurely
for $K=80$,

$$
\theta_{o}(t)=\left[1+\frac{\sqrt{5}}{2} e^{-4 t} \cos \left(8 t+153^{\circ}\right)\right] u(t)
$$

response for $K=80$ reaches final position faster but with high overshoot/oscillations

- percent overshoot $(\mathrm{PO})$ is $21 \%$; peak time $t_{p}=0.393$, rise time $t_{r}=0.175$
- steady-state error is zero, settling time $t_{s} \approx 1$ second
- a good system has small overshoot, $t_{r}, t_{s}$, and steady-state error

to avoid oscillations in an automatic position system, choose real characteristic roots
- characteristic polynomial is $s^{2}+8 s+K$
- for $K>16$, roots are complex; for $K<16$, roots are real
- fastest response without oscillations at $K=16$
for $K=16$,

$$
\begin{aligned}
\Theta_{o}(s) & =\frac{16}{s\left(s^{2}+8 s+16\right)}=\frac{16}{s(s+4)^{2}} \\
& =\frac{1}{s}-\frac{1}{s+4}-\frac{4}{(s+4)^{2}} \\
\theta_{o}(t) & =\left[1-(4 t+1) e^{-4 t}\right] u(t)
\end{aligned}
$$

system is critically damped at $K=16$, underdamped ( $K>16$ ) or overdamped ( $K<16$ )

## Trade-off between overshoot and rise time in system response

- reducing overshoot increases rise time
- small overshoots may be acceptable for faster response
- overshoot and peak time not applicable for overdamped or critically damped cases
- adjust gain $K$ or use compensators for stringent specifications


## Ramp input

response of the system to a ramp input

$$
\theta_{i}(t)=t u(t)
$$

when $K=80$

$$
\begin{aligned}
& \Theta_{i}(s)=\frac{1}{s^{2}} \\
& \Theta_{o}(s)=\frac{80}{s^{2}\left(s^{2}+8 s+80\right)}=-\frac{0.1}{s}+\frac{1}{s^{2}}+\frac{0.1(s-2)}{s^{2}+8 s+80}
\end{aligned}
$$

$$
\theta_{o}(t)=\left[-0.1+t+\frac{1}{8} e^{-8 t} \cos \left(8 t+36.87^{\circ}\right)\right] u(t)
$$


response to a ramp input $\theta_{i}(t)=t u(t)$ with a steady-state error

- steady-state error $e_{r}=0.1$ radian may be tolerable
- zero error requires compensator addition


## Matlab example

using feedback system $G(s)=\frac{K}{s(s+8)}$ and $H(s)=1$, determine step response for $K=7,16,80$

- code for unit step response

```
H=tf(1,1); K = 7; G = tf([K], conv([1 0],[1 8])); Ha = feedback(G,H);
H=tf(1,1); K = 16; G = tf([K],conv([1 0],[1 8])); Hb = feedback(G,H);
H = tf(1,1); K = 80; G = tf([K],conv([1 0],[1 8])); Hc = feedback(G,H);
clf; step(Ha,'k-',Hb,'k--',Hc,'k-.');
legend('K = 7','K = 16','K = 80','Location','best');
```

- code for unit ramp response when $K=80$

```
t = 0:.001:1.5; Hd = series(Hc,tf([1],[1 0]));
step(Hd,'k-',t); title('Unit Ramp Response');
```


## Design specification

- transient specifications: overshoot, rise time, settling time for step input
- steady-state error: difference between desired and actual response in steady state
- sensitivity to system parameter variations or disturbances
- system stability under operating conditions


## References

## Reference:

- B.P. Lathi, Linear Systems and Signals, Oxford University Press, chapter 4 (4.3-4.8).

Further reading and practice exercises:

- Read section(s) 4.3, 4.5-4.6, 4.8 in the book.

