## Systems Theory: Linear Differential Systems

ELEC 3004: Systems: Signals \& Controls
Dr. Surya Singh
Lecture 4
elec3004@itee.uq.edu.au
http://robotics.itee.uq.edu.au/~elec3004/

Yesterday: UN International Women's Day 2017


[^0] 9 March 2017 -

## Lecture Schedule:

| Week | Date | Lecture Title |
| :---: | :---: | :---: |
| 1 | 28-FebI | Introduction |
|  | 2-MarS | Systems Overview |
| 2 | 7-Mars | Systems as Maps \& Signals as Vectors |
|  | 9-Mar | Systems: Linear Differential Systems |
| 3 | 14-Mar | Sampling Theory \& Data Acquisition |
|  | 16-Mar | Antialiasing Filters |
| 4 | 21-MarD | Discrete System Analysis |
|  | 23-Mar | Convolution Review |
| 5 | 28-Mar | Frequency Response |
|  | 30-Mar | Filter Analysis |
| 5 | 4-AprD | Digital Filters (IIR) |
|  | 6-AprD | Digital Windows |
| 6 | 11-AprD | Digital Filter (FIR) |
|  | 13-Apr |  |
|  | 18-Apr | Holiday |
|  | 20-Apr |  |
|  | $25-\mathrm{Apr}$ |  |
| 7 | 27-Apr | Active Filters \& Estimation |
| 8 | 2-May | Introduction to Feedback Control |
|  | 4-May | Servoregulation/PID |
| 10 | 9-May | Introduction to (Digital) Control |
|  | 11-May | Digitial Control |
| 11 | 16-May | Digital Control Design |
|  | 18-May | Stability |
| 12 | 23-May | Digital Control Systems: Shaping the Dynamic Response |
|  | 25-May | Applications in Industry |
| 13 | 30-May | System Identification \& Information Theory |
|  | 1-JunS | Summary and Course Review |

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Follow Along Reading:

B. P. Lathi

Signal processing and linear systems
1998
TK5102.9.L38 1998

- Chapter 2:

Time-Domain Analysis of Continuous-Time Systems

- § 2.1 Introduction
- § 2.3 The Unit Impulse Response
- § 2.6 System Stability
- § 2.7 Intuitive Insights into System Behaviour
- § 2.9 Summary


## Linear Differential Systems

## Linearity: Linear Equations

- Consider system of linear equations:

$$
\begin{aligned}
y_{1} & =a_{11} x_{1}+a_{12} x_{2}+\cdots+a_{1 n} x_{n} \\
y_{2} & =a_{21} x_{1}+a_{22} x_{2}+\cdots+a_{2 n} x_{n} \\
& \vdots \\
y_{m} & =a_{m 1} x_{1}+a_{m 2} x_{2}+\cdots+a_{m n} x_{n}
\end{aligned}
$$

- This can be written in a matrix form as $y=A x$, where

$$
y=\left[\begin{array}{c}
y_{1} \\
y_{2} \\
\vdots \\
y_{m}
\end{array}\right] \quad A=\left[\begin{array}{cccc}
a_{11} & a_{12} & \cdots & a_{1 n} \\
a_{21} & a_{22} & \cdots & a_{2 n} \\
\vdots & & \ddots & \vdots \\
a_{m 1} & a_{m 2} & \cdots & a_{m n}
\end{array}\right] \quad x=\left[\begin{array}{c}
x_{1} \\
x_{2} \\
\vdots \\
x_{n}
\end{array}\right]
$$

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## Linearity: Linear Functions

- A function $\mathrm{f} \mathbb{R}^{n} \rightarrow \mathbb{R}^{m}$ is linear if:
- $f(x+y)=f(x)+f(y), \forall x, y \in \mathbf{R}^{n}$
- $f(\alpha x)=\alpha f(x), \forall x \in \mathbf{R}^{n} \forall \alpha \in \mathbf{R}$
- That is, Superposition holds:



## Linearity: Linear functions and Matrix Multiplication

Consider a $f: \mathbb{R}^{n} \rightarrow \mathbb{R}^{m}$
given by $f(x)=A x$, where $A \in \mathbb{R}^{m \times n}$

As matrix multiplication function if $\boldsymbol{f}$ is linear, we may now say:

- converse is true: any linear function $f: \mathbb{R}^{n} \rightarrow \mathbb{R}^{m}$ can be written as $f(x)=A x$, for dome $A \in \mathbb{R}^{m \times n}$
- Representation via matrix multiplication is unique:
for any linear function $\hat{\boldsymbol{f}}$ there is only one matrix $\widehat{A}$ for which $\hat{f}(x)=\hat{A} x$ for all $x$
- $y=A x$ is a concrete representation of a generic linear function


## Linearity: Interpretations <br> $\rightarrow$ of $y=A x$ :

- $y$ is measurement or observation; $x$ is unknown to be determined
- $x$ is an "input" or "stated action"; $y$ is "output" or "result"
- In controls this " $x$ " is sometimes "separated" into $x$ and $u$ such that $\boldsymbol{x}$ is the state and the $\boldsymbol{u}$ is the action done by the controller
- A function/transformation that maps $\boldsymbol{x} \in \mathbb{R}^{n}$ into $\boldsymbol{y} \in \mathbb{R}^{m}$
$\rightarrow$ of $A\left(\right.$ or $\left.a_{i j}\right)$ :
- $a_{i j}$ is a gain factor from $j^{t h}$ input $\left(x_{j}\right)$ to $i^{\text {th }}$ output $\left(y_{i}\right)$
- $i^{\text {th }}$ row of A concerns $i^{\text {th }}$ output ("row-out to sea")
- $j^{\text {th }}$ column of A concerns $j^{\text {th }}$ input ("col-in to land")
- $a_{34}=0$ means $3^{\text {rd }}$ output $\left(y_{3}\right)$ doesn't depend on $4^{\text {th }}$ input $\left(x_{4}\right)$
- $\left|a_{34}\right| \gg\left|a_{3 j}\right|$ for $\boldsymbol{j} \neq 4$ means $\boldsymbol{y}_{3}$ depends mainly on $x_{4}$
- $\left|a_{34}\right| \gg\left|a_{i 4}\right|$ for $i \neq 3$ means $x_{4}$ affects mainly $y_{3}$
- If $A$ is diagonal, then $i^{\text {th }}$ output depends only on $i^{\text {th }}$ input
- If A is lower triangular [i.e., $a_{i j}=0$ for $i<j$ ], then the $y_{i}$ only depends on $x_{1}, \ldots, x_{i}$
$\rightarrow$ Nothing tells you something:
- The sparsity pattern of A [i.e, zero/nonzero entries], shows which $x_{j}$ affect which $y_{i}$
- Mat lab: spy(A) [or just try spy]

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## Linear Dynamic [Differential] System

$\equiv$ LTI systems for which the input \& output are linear ODEs

$$
a_{0} y+a_{1} \frac{d y}{d t}+\cdots+a_{n} \frac{d^{n} y}{d t^{n}}=b_{0} x+b_{1} \frac{d x}{d t}+\cdots+b_{m} \frac{d^{m} x}{d t^{m}}
$$

Laplace:

$$
\begin{aligned}
& a_{0} Y(s)+a_{1} s Y(s)+\cdots+a_{n} s^{n} Y(s)=b_{0} X(s)+b_{1} s X(s)+\cdots+b_{m} s^{m} X(s) \\
& A(s) Y(s)=B(s) X(s)
\end{aligned}
$$

- Total response $=$ Zero-input response + Zero-state response


## Linear Systems and ODE's

- Linear system described by differential equation

$$
a_{0} y+a_{1} \frac{d y}{d t}+\cdots+a_{n} \frac{d^{n} y}{d t^{n}}=b_{0} x+b_{1} \frac{d x}{d t}+\cdots+b_{m} \frac{d^{m} x}{d t^{m}}
$$

- Which using Laplace Transforms can be written as
$a_{0} Y(s)+a_{1} s Y(s)+\cdots+a_{n} s^{n} Y(s)=b_{0} X(s)+b_{1} s X(s)+\cdots+b_{m} s^{m} X(s)$ $A(s) Y(s)=B(s) X(s)$
where $A(s)$ and $B(s)$ are polynomials in $s$


## Unit Impulse Response



- $\boldsymbol{\delta}(\mathrm{t})$ : Impulsive excitation
- $\mathrm{h}(\mathrm{t})$ : characteristic mode terms


## Ex:

Determine the unit impulse response $h(t)$ for a system specified by the equation
$\left(D^{2}+3 D+2\right) y(t)=D x(t)$
(2.25)

This is a second-arder system $(N=2)$ having the characteristic polynomial
$\left(\lambda^{2}+3 \lambda+2\right)=(\lambda+1)(\lambda+2)$
The characteristic roots of this system are $\lambda=-1$ and $\lambda=-2$. Therefore
$y_{n}(t)=c_{1} e^{-t}+c_{2} e^{-2 t}$
Differentiation of this equation yields
$\dot{y}_{n}(t)=-c_{1} e^{-t}-2 c_{2} e^{-2}$

Setting $t=0$ in Eqs. (2.26a) and $(226 \mathrm{~b})$, and substituting the intial conditions just given, we obtain $0=c_{1}+c_{2}$
$1=-c_{1}-2 c_{2}$
Solution of theso two simultaneous equations yiolds
$c_{1}=1$
and
Therefore
Therefore
$y_{n}(t)=e^{-t}-e^{-2}$
Moreover, according to Eq. (2.25). $P(D)=0$, so that
(D)). 1 ) ) 1 )

Also in this case, $b_{0}=0$ the second-order term is absent in P(DI) Therefore
$h(t)=\left[P(D) y_{q}(t)\right] u(t)=\left(-e^{-1}+2 e^{-2 z}\right) u(t)$

## First Order Systems

First order systems

$$
a y^{\prime}+b y=0 \quad(\text { with } a \neq 0)
$$

righthand side is zero

- called autonomous system
- solution is called natural or unforced response
can be expressed as

$$
T y^{\prime}+y=0 \quad \text { or } \quad y^{\prime}+r y=0
$$

where

- $T=a / b$ is a time (units: seconds)
- $r=b / a=1 / T$ is a rate (units: $1 / \mathrm{sec}$ )


## First Order Systems

## Solution by Laplace transform

take Laplace transform of $T y^{\prime}+y=0$ to get

$$
T(\underbrace{s Y(s)-y(0)}_{\mathcal{L}\left(y^{\prime}\right)})+Y(s)=0
$$

solve for $Y(s)$ (algebra!)

$$
Y(s)=\frac{T y(0)}{s T+1}=\frac{y(0)}{s+1 / T}
$$

and so $y(t)=y(0) e^{-t / T}$

## First Order Systems

solution of $T y^{\prime}+y=0: y(t)=y(0) e^{-t / T}$
if $T>0, y$ decays exponentially

- $T$ gives time to decay by $e^{-1} \approx 0.37$
- $0.693 T$ gives time to decay by half $(0.693=\log 2)$
- $4.6 T$ gives time to decay by $0.01(4.6=\log 100)$
if $T<0, y$ grows exponentially
- $|T|$ gives time to grow by $e \approx 2.72$;
- $0.693|T|$ gives time to double
- $4.6|T|$ gives time to grow by 100


## First Order Systems

## Examples

simple RC circuit:


$$
\begin{aligned}
& \text { circuit equation: } R C v^{\prime}+v=0 \\
& \text { solution: } v(t)=v(0) e^{-t /(R C)}
\end{aligned}
$$

population dynamics:

- $y(t)$ is population of some bacteria at time $t$
- growth (or decay if negative) rate is $y^{\prime}=b y-d y$ where $b$ is birth rate, $d$ is death rate
- $y(t)=y(0) e^{(b-d) t}$ (grows if $b>d$; decays if $b<d$ )


## Second Order Systems

## Second order systems

$$
a y^{\prime \prime}+b y^{\prime}+c y=0
$$

assume $a>0$ (otherwise multiply equation by -1 )
solution by Laplace transform:

$$
a(\underbrace{s^{2} Y(s)-s y(0)-y^{\prime}(0)}_{\mathcal{L}\left(y^{\prime \prime}\right)})+b(\underbrace{s Y(s)-y(0)}_{\mathcal{L}\left(y^{\prime}\right)})+c Y(s)=0
$$

solve for $Y$ (just algebra!)

$$
Y(s)=\frac{a s y(0)+a y^{\prime}(0)+b y(0)}{a s^{2}+b s+c}=\frac{\alpha s+\beta}{a s^{2}+b s+c}
$$

where $\alpha=a y(0)$ and $\beta=a y^{\prime}(0)+b y(0)$

## Second Order Systems

so solution of $a y^{\prime \prime}+b y^{\prime}+c y=0$ is

$$
y(t)=\mathcal{L}^{-1}\left(\frac{\alpha s+\beta}{a s^{2}+b s+c}\right)
$$

- $\chi(s)=a s^{2}+b s+c$ is called characteristic polynomial of the system
- form of $y=\mathcal{L}^{-1}(Y)$ depends on roots of characteristic polynomial $\chi$
- coefficients of numerator $\alpha s+\beta$ come from initial conditions



## Second Order Response Envelope Curves



## Second Order Response Unit Step Response Terms



- Delay time, $\mathrm{t}_{\mathrm{d}}$ : The time required for the response to reach half the final value
- Rise time, $\mathrm{t}_{\mathrm{r}}$ : The time required for the response to rise from $10 \%$ to $90 \%$
- Peak time, $\mathrm{t}_{\mathrm{p}}$ :The time required for the response to reach the first peak of the overshoot
- Maximum (percent) overshoot, Mp:

$$
\text { Maximum percent overshoot }=\frac{c\left(t_{p}\right)-c(\infty)}{c(\infty)} \times 100 \%
$$

- Settling time, $\mathrm{t}_{\mathrm{s}}$ : The time to be within $2-5 \%$ of the final value


## Second Order Response Seeing this on the S-plane



Fig. 6.40 Contours of second-order system pole location for constant PO, constant $t_{e}$ and constant $t_{r}$ in $s$ plane.

[^1]
## Jecond Order Response

## The Case of Adding a Zero



- The addition of a zero (a s term) gives a system with a shorter rise time, a shorter peak time, and a larger overshoot


## Second Order Response The Case of Adding a Zero

$$
\xrightarrow{r} \frac{\omega_{n}^{2}}{s^{2}+2 \zeta \omega_{n} s+\omega_{n}^{2}} \xrightarrow{\frac{1}{\omega_{n}} s+1} \xrightarrow{y}
$$



- The addition of a pole (a $\mathbf{1} / \mathbf{s}$ term) slows down the system response and reduces the overshoot.


## Example of 2 ${ }^{\text {nd }}$ Order: RLC Circuits



- KCL:

$$
\frac{V_{s}(t)-V_{c}(t)}{R_{1}}=C \frac{d}{d t} V_{c}(t)+i(t)
$$

- KVL:

$$
V_{c}(t)=L \frac{d}{d t} i(t)+R_{2} i(t)
$$

- Combining:

$$
V_{s}(t)=R_{1} L C \frac{d^{2}}{d t^{2}} i(t)+\left(L+R_{1} R_{2} C\right) \frac{d}{d t} i(t)+\left(R_{1}+R_{2}\right) i(t)
$$

## BREAK

## Multi-Domain-sional Nature of Multidimensional Signals \& Systems

## Equivalence Across Domains

| System | Variable <br> Through Element | Integrated <br> Through- <br> Variable | Variable Across Element | Integrated AcrossVariable |
| :---: | :---: | :---: | :---: | :---: |
| Electrical | Current, $i$ | Charge, $q$ | Voltage difference, $v_{21}$ | Flux linkage, $\lambda_{21}$ |
| Mechanical translational | Force, $F$ | Translational momentum, $P$ | Velocity difference, $v_{21}$ | Displacement difference, $y_{21}$ |
| Mechanical rotational | Torque, $T$ | Angular momentum, $h$ | Angular velocity difference, $\omega_{21}$ | Angular displacement difference, $\theta_{21}$ |
| Fluid | Fluid volumetric rate of flow, $Q$ | Volume, V | Pressure difference, $P_{21}$ | Pressure momentum, $\gamma_{21}$ |
| Thermal | Heat flow rate, $q$ | Heat energy, H | Temperature difference, $\mathscr{T}_{21}$ |  |


| Type of Element | Physical <br> Element | Governing <br> Equation | Energy $E$ or Power 9 | Symbol |
| :---: | :---: | :---: | :---: | :---: |
| Inductive storage | ( Electrical inductance | $v_{21}=L \frac{d i}{d t}$ | $E=\frac{1}{2} L i^{2}$ | $v_{2} \ldots \mathrm{~m}_{n}^{i}$ |
|  | Translational spring | $v_{21}=\frac{1}{k} \frac{d F}{d t}$ | $E=\frac{1}{2} \frac{F^{2}}{k}$ |  |
|  | Rotational spring | $\omega_{21}=\frac{1}{k} \frac{d T}{d t}$ | $E=\frac{1}{2} \frac{T^{2}}{k}$ | $\underset{\omega_{2} a \sim}{\stackrel{k}{m}} \stackrel{\omega_{0}}{\omega_{1}} T$ |
|  | Fluid inertia | $P_{21}=I \frac{d Q}{d t}$ | $E=\frac{1}{2} I Q^{2}$ | $P_{2} \circ \overbrace{n}^{I} \stackrel{Q}{\rightarrow-} P_{1}$ |
| Capacitive storage | (Electrical capacitance | $i=c \frac{d v_{21}}{d t}$ | $E=\frac{1}{2} C v_{21}{ }^{2}$ | $v_{2} \circ \stackrel{i}{\longrightarrow} \\|^{C} v_{1}$ |
|  | Translational mass | $F=M \frac{d v_{2}}{d t}$ | $E=\frac{1}{2} M v_{2}{ }^{2}$ | $F \rightarrow \underset{v_{2}}{\circ} \underset{\substack{v_{1} \\ \text { constant }}}{\circ}$ |
|  | Rotational mass | $T=J \frac{d \omega_{2}}{d t}$ | $E=\frac{1}{2} J \omega_{2}^{2}$ | $T \rightarrow \omega_{\omega_{2}} \underset{\substack{\omega_{1} \\ \text { constant }}}{\substack{0}}$ |
|  | Fluid capacitance | $Q=C_{f} \frac{d P_{21}}{d t}$ | $E=\frac{1}{2} C_{f} P_{21}^{2}$ | $Q \rightarrow P_{P_{2}}-C_{1} \multimap P_{1}$ |
|  | Thermal capacitance | $q=C_{t} \frac{d \widetilde{J}_{2}}{d t}$ | $E=C_{r} \mathscr{T}_{2}$ | $q \underset{g_{2}}{\rightarrow-C_{1}-g_{1}}=$ |
| Energy dissipators | ( Electrical resistance | $i=\frac{1}{R} v_{21}$ | $\mathscr{P}=\frac{1}{R} v_{21}^{2}$ | $v_{2} \circ \underbrace{R} \underbrace{i} \circ v_{1}$ |
|  | Translational damper | $F=b v_{21}$ | $\mathscr{P}=b v_{21}{ }^{2}$ | $\left.F \rightarrow \operatorname{vin}_{2}\right]_{b} \longrightarrow v_{1}$ |
|  | Rotational damper | $T=b \omega_{21}$ | $\mathscr{P}=b \omega_{21}{ }^{2}$ | $\left.T \rightarrow \omega_{\omega_{2}}^{\infty}\right]_{b} \circ \omega_{1}$ |
|  | Fluid resistance | $Q=\frac{1}{R_{f}} P_{21}$ | $\mathscr{P}=\frac{1}{R_{f}} P_{21}^{2}$ | $P_{2} \circ \overbrace{}^{R_{f}} \xrightarrow{Q} \circ P_{1}$ |
|  | Thermal resistance | $q=\frac{1}{R_{t}} \mathscr{F}_{21}$ | $\mathscr{F}=\frac{1}{R_{\mathrm{f}}} \mathscr{F}_{21}$ | $g_{2} \circ \underbrace{R_{1}}{ }^{q} \circ \mathscr{J}_{1}$ |



## Example: $2^{\text {nd }}$ Order Active RC Filter (Sallen-Key)

- $2^{\text {nd }}$ Order System Sallen-Key Low-Pass Topology:


Build this for Real in
ELEC 4403

- KCL: $\quad \frac{v_{\text {in }}-v_{x}}{R_{1}}=C_{1} s\left(\bar{v}_{x}-v_{\text {out }}\right)+\frac{v_{x}-v_{\text {out }}}{R_{2}}$
- Combined with Op-Amp Law:

$$
\frac{v_{\text {in }}-v_{\text {out }}\left(C_{2} s R_{2}+1\right)}{R_{1}}=C_{1} s v_{\text {out }}\left(C_{2} s R_{2}+1\right)-v_{\text {out }}+\frac{v_{\text {out }}\left(C_{2} s R_{2}+1\right)-v_{\text {out }}}{R_{2}}
$$

- Solving for Gives a $2^{\text {nd }}$ order System:

$$
\frac{v_{o u t}}{v_{i n}}=\frac{1}{C_{1} C_{2} R_{1} R_{2} s^{2}+C_{2}\left(R_{1}+R_{2}\right) s+1}
$$

## Motors

5. DC motor, field-controlled, rotational actuator


$$
\frac{\theta(s)}{V_{f}(s)}=\frac{K_{m}}{s(J s+b)\left(L_{f} s+R_{f}\right)}
$$

7. AC motor, two-phase control field, rotational actuator


$$
\begin{aligned}
\frac{\theta(s)}{V_{c}(s)} & =\frac{K_{m}}{s(\tau s+1)} \\
\tau & =J /(b-m) \\
m & =\begin{array}{l}
\text { slope of linearized torque-speed } \\
\\
\\
\text { curve (normally negative) }
\end{array}
\end{aligned}
$$

## Mechanical Systems

15. Accelerometer, acceleration sensor

$x_{\mathrm{o}}(t)=y(t)-x_{\mathrm{in}}(t)$,
$\frac{X_{\mathrm{o}}(s)}{X_{\text {in }}(s)}=\frac{-s^{2}}{s^{2}+(b / M) s+k / M}$
For low-frequency oscillations, where $\omega<\omega_{n}$,
$\frac{X_{\mathrm{o}}(j \omega)}{X_{\text {in }}(j \omega)} \simeq \frac{\omega^{2}}{k / M}$

## Thermal Systems

16. Thermal heating system


$$
\begin{aligned}
& \frac{\mathscr{T}(s)}{q(s)}=\frac{1}{C_{t} s+\left(Q S+1 / R_{t}\right)}, \text { where } \\
& \mathscr{T}=\mathscr{F}_{\mathrm{o}}-\mathscr{T}_{\mathrm{e}}=\text { temperature difference } \\
& \quad \text { due to thermal process } \\
& C_{t}=\text { thermal capacitance } \\
& Q=\text { fluid flow rate }=\text { constant } \\
& S= \text { specific heat of water } \\
& R_{t}=\text { thermal resistance of insulation } \\
& q(s)= \text { transform of rate of heat flow of } \\
& \text { heating element }
\end{aligned}
$$

## Example: Quarter-Car Model



## Example: Quarter-Car Model (2)

$$
\begin{gathered}
\ddot{x}+\frac{b}{m_{1}}(\dot{x}-\dot{y})+\frac{k_{s}}{m_{1}}(x-y)+\frac{k_{w}}{m_{1}} x=\frac{k_{w}}{m_{1}} r \\
\ddot{y}+\frac{b}{m_{2}}(\dot{y}-\dot{x})+\frac{k_{s}}{m_{2}}(y-x)=0 \\
s^{2} X(s)+s \frac{b}{m_{1}}(X(s)-Y(s))+\frac{k_{s}}{m_{1}}(X(s)-Y(s))+\frac{k_{w}}{m_{1}} X(s)=\frac{k_{w}}{m_{1}} R(s) \\
s^{2} Y(s)+s \frac{b}{m_{2}}(Y(s)-X(s))+\frac{k_{s}}{m_{2}}(Y(s)-X(s))=0
\end{gathered}
$$

$$
\frac{Y(s)}{R(s)}=\frac{\frac{k_{w} b}{m_{1} m_{2}}\left(s+\frac{k_{s}}{b}\right)}{s^{4}+\left(\frac{b}{m_{1}}+\frac{b}{m_{2}}\right) s^{3}+\left(\frac{k_{s}}{m_{1}}+\frac{k_{s}}{m_{2}}+\frac{k_{w}}{m_{1}}\right) s^{2}+\left(\frac{k_{w} b}{m_{1} m_{2}}\right) s+\frac{k_{w} k_{s}}{m_{1} m_{2}}} .
$$

## Economics: Cost of Production

Materials, parts, labour, etc. (inputs) are combined to make a number of products (outputs):

- $x_{j}$ : price per unit of production input $j$
- $a_{i j}$ : input $j$ required to manufacture one unit of product $i$
- $y_{i}$ : production cost per unit of product $i$
- For $y=A x$ :
$\circ i^{\text {th }}$ row of $A$ is bill of materials for unit of product $i$
- Production inputs needed:
- $q_{i}$ is quantity of product $i$ to be produced
- $r_{j}$ is total quantity of production input $j$ needed
$\therefore r=A^{T} q$
\& Total production cost is:

$$
r^{T} x=\left(A^{T} q\right)^{T} x=q^{T} A x
$$

## Estimation (or inversion)



- $y_{i}$ is $i^{\text {th }}$ measurement or sensor reading (which we have)
- $x_{j}$ is $j^{\text {th }}$ parameter to be estimated or determined
- $a_{i j}$ is sensitivity of $i^{\text {th }}$ sensor to $j^{\text {th }}$ parameter
- sample problems:
- find $x$, given $y$
- find all $x$ 's that result in $y$ (i.e., all $x$ 's consistent with measurements)
$\circ$ if there is no x such that $y=A x$, find $x$ s.t. $y \approx A x$
(i.e., if the sensor readings are inconsistent, find x which is almost consistent)


## Mechanics: Total force/torque on rigid body



- $x_{j}$ is external force/torque applied at some point/direction/axis
- $y \in \mathbf{R}^{6}$ is resulting total force \& torque on body ( $y_{1}, y_{2}, y_{3}$ are $\mathbf{x}-, \mathbf{y}-, \mathbf{z}$ - components of total force, $y_{4}, y_{5}, y_{6}$ are $\mathbf{x}-, \mathbf{y}-, \mathbf{z}$ - components of total torque)
- we have $y=A x$
- $A$ depends on geometry (of applied forces and torques with respect to center of gravity CG)
- $j$ th column gives resulting force \& torque for unit force/torque $j$

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\section*{Another $2^{\text {no }}$ Order System: Accelerometer or Mass Spring Damper (MSD) <br> | $\nabla$ |
| :---: |
|  |  | <br> }

- General accelerometer:
- Linear spring ( $k$ ) ( $0^{\text {th }}$ order $\mathrm{w} / \mathrm{r} / \mathrm{t} \mathrm{o}$ )
- Viscous damper (b) (1 $1^{\text {st }}$ order)
- Proof mass (m) (2 $2^{\text {nd }}$ order)

Electrical system analogy:

- resistor (R) : damper (b)
- inductance (L) : spring (k)
- capacitance (C) : mass (m)



## Measuring Acceleration: <br> Sense $\boldsymbol{a}$ by measuring spring motion $\mathbf{Z}$

- Start with Newton's $2^{\text {nd }}$ Law:

$$
m a=F
$$



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## Measuring Acceleration [2]

- Substitute candidate solutions:

$$
\begin{aligned}
& m \frac{d^{2}\left(X_{0} e^{i \omega t}\right)}{d t^{2}}=m \frac{d^{2}\left(Z_{0} e^{i \omega t}\right)}{d t^{2}}+k\left(Z_{0} e^{i \omega t}\right)+b \frac{d\left(Z_{0} e^{i \omega t}\right)}{d t} \\
& -m \omega^{2} X_{0} e^{i \omega t}=-m \omega^{2} Z_{0} e^{i \omega t}+k Z_{0} e^{i \omega t}+(i \omega) b Z_{0} e^{i \omega t}
\end{aligned}
$$

- Define Natural Frequency $\left(\omega_{0}\right)$
\& Simplify for $\mathrm{Z}_{0}$
(the spring displacement "magnitude"):
$\omega_{0} \equiv \sqrt{\frac{k}{m}}$
$Z_{0}=\frac{m \omega^{2} X_{0}}{m \omega^{2}-k-i \omega b}=\frac{X_{0}}{\sqrt{1-\frac{\omega_{0}{ }^{2}}{\omega^{2}}-\frac{b^{2}}{m^{2} \omega^{2}}}}$

(1)

7. ELEC 3004: Systems

## Acceleration: $2^{\text {nd }}$ Order System

- For $\omega \ll \omega_{0}$ :

$Z_{0} \approx \frac{\omega^{2} X_{0}}{\omega_{0}^{2}}=\frac{a}{\omega_{0}^{2}}$
$\rightarrow a=Z_{0} \omega_{0}^{2}$


## $\rightarrow$ it's an

Accelerometer

- For $\omega \sim \omega_{0}$
- As: $\mathrm{b} \rightarrow 0, \mathrm{Z} \rightarrow \infty$
- Sensitivity $\uparrow$
- For $\omega \gg \omega_{0}$ :
$Z_{0} \approx X_{0}$
$\rightarrow$ it's a Seismometer

2. ELEC 3004: Systems

## Ex3: "Loop Gain" to Quantify Ventilatory Stability:



- Loop Gain $=\frac{\text { Response }}{\text { Disturbance }}$
- Loop Gain>1 implies an unstable control system
- Loop Gain<1 implies a stable control system
- Like EEG, disturbance can be characterised by frequency


## Estimating LG from Clinical PSG:



## ELEC 3004: Systems

## Ex: Deblurring



- Matlab: deconvwnr


## Next Time...

- We will talk about sampling

- Please complete the "practice assignment" before starting Problem Set 1
- Thank you!


[^0]:    骨) ELEC 3004: Systems

[^1]:    間
    ELEC 3004: Systems

