



Systems Theory: Linear Differential Systems

ELEC 3004: Systems: Signals & Controls

Dr. Surya Singh

Lecture 4

elec3004@itee.uq.edu.au

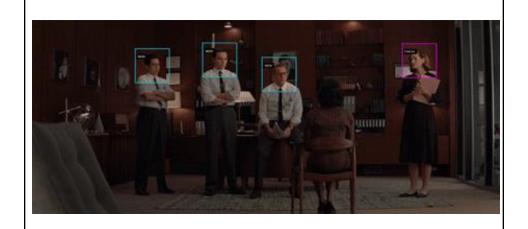
http://robotics.itee.uq.edu.au/~elec3004/

March 9, 2017

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2017 School of Information Technology and Electrical Engineering at The University of Queensland

Yesterday: UN International Women's Day 2017



ELEC 3004: Systems

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2-MarSystems Overview	
7-MarSystems as Maps & Signals as Vectors	
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12 25-May/Digital Control Systems: Snaping the Dynamic Response 25-May/Applications in Industry	
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13 1-JunSummary and Course Review	

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

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Linear Differential Systems

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Linearity: Linear Equations

• Consider system of linear equations:

$$\begin{array}{rclcrcrcr} y_1 & = & a_{11}x_1 & + & a_{12}x_2 & + \cdots + & a_{1n}x_n \\ y_2 & = & a_{21}x_1 & + & a_{22}x_2 & + \cdots + & a_{2n}x_n \\ & \vdots & & & & & & \\ y_m & = & a_{m1}x_1 & + & a_{m2}x_2 & + \cdots + & a_{mn}x_n \end{array}$$

• This can be written in a matrix form as y = Ax, where

$$y = \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_m \end{bmatrix} \quad A = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & & \ddots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix} \quad x = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}$$

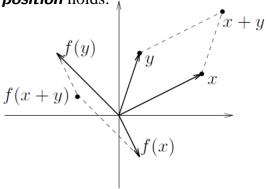
Source: Boyd, EE263, Slide 2-2

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Linearity: Linear Functions

- A function $f \mathbb{R}^n \to \mathbb{R}^m$ 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:



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Linearity: Linear functions and Matrix Multiplication

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

As matrix multiplication function if f is <u>linear</u>, we may now say:

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

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Linearity: Interpretations

- 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 x is the state and the u is the action done by the controller
- A function/transformation that maps $x \in \mathbb{R}^n$ into $y \in \mathbb{R}^m$
- \rightarrow of A (or a_{ij}):
- a_{ij} is a gain factor from j^{th} input (x_j) to i^{th} output (y_i) i^{th} row of A concerns i^{th} **output** ("row-out to sea") j^{th} column of A concerns j^{th} **input** ("col-in to land")

- $a_{34} = 0$ means 3rd output (y_3) doesn't depend on 4th input (x_4)
- $|a_{34}| \gg |a_{3j}|$ for $j \neq 4$ means y_3 depends mainly on x_4
- |a₃₄| » |a_{i4}| for i ≠ 3 means x₄ affects mainly y₃
 If A is diagonal, then ith output depends only on ith input
- If A is lower triangular [i.e., $a_{ij} = 0$ for i < j], then the y_i only depends on x_1, \dots, x_i
- → Nothing tells you something:
- The sparsity pattern of A [i.e, zero/nonzero entries], shows which x_i affect which y_i
- Matlab: spy(A) [or just try spy]

ELEC 3004: **Systems**

Linear Dynamic [Differential] System

≡ LTI systems for which the input & output are linear ODEs

$$a_0y + a_1\frac{dy}{dt} + \dots + a_n\frac{d^ny}{dt^n} = b_0x + b_1\frac{dx}{dt} + \dots + b_m\frac{d^mx}{dt^m}$$

$$a_0Y(s) + a_1sY(s) + \dots + a_ns^nY(s) = b_0X(s) + b_1sX(s) + \dots + b_ms^mX(s)$$

 $A(s)Y(s) = B(s)X(s)$

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

Initial conditions

External Input



Linear Systems and ODE's

• Linear system described by differential equation

$$a_0 y + a_1 \frac{dy}{dt} + \dots + a_n \frac{d^n y}{dt^n} = b_0 x + b_1 \frac{dx}{dt} + \dots + b_m \frac{d^m x}{dt^m}$$

· Which using Laplace Transforms can be written as

$$a_0Y(s) + a_1sY(s) + \dots + a_ns^nY(s) = b_0X(s) + b_1sX(s) + \dots + b_ms^mX(s)$$

 $A(s)Y(s) = B(s)X(s)$

where A(s) and B(s) are polynomials in s







- δ (t): Impulsive excitation
- h(t): characteristic mode terms

 $\left(D^2 + 3D + 2\right)y(t) = Dx(t)$

This is a second-order system (N = 2) having the characteristic polynomial $\left(\lambda^2+3\lambda+2\right)=(\lambda+1)(\lambda+2)$

(2.26a)

Differentiation of this equation yields

 $\dot{y}_n(t) = -c_1 e^{-t} - 2c_2 e^{-2t}$

The initial conditions are [see Eq. (2.24b) for N = 2] $\dot{y}_{a}(0) = 1$ and $y_{a}(0) = 0$

 $1 = -c_1 - 2c_2$

Solution of these two simultaneous equations yields $c_1=1$ and $c_2=-1$

Moreover, according to Eq. (2.25), P(D) = D, so that $P(D)y_{\rm R}(t) = Dy_{\rm R}(t) = \dot{y}_{\rm R}(t) = -e^{-t} + 2e^{-2t}$

Also in this case, b_0 = 0 [the second-order term is absorbed] $h(t) = [P(D)y_s(t)]u(t) = (-e^{-t} + 2e^{-2t})u(t)$



First Order Systems

First order systems

$$ay' + by = 0$$
 (with $a \neq 0$)

righthand side is zero:

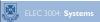
- called autonomous system
- solution is called *natural* or *unforced response*

can be expressed as

$$Ty' + y = 0 \quad \text{or} \quad y' + ry = 0$$

where

- T = a/b is a time (units: seconds)
- r = b/a = 1/T is a rate (units: 1/sec)



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First Order Systems

Solution by Laplace transform

take Laplace transform of Ty' + y = 0 to get

$$T(\underbrace{sY(s)-y(0)}_{\mathcal{L}(y')})+Y(s)=0$$

solve for Y(s) (algebra!)

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

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

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First Order Systems

solution of Ty' + y = 0: $y(t) = y(0)e^{-t/T}$

if T > 0, y decays exponentially

- \bullet T gives time to decay by $e^{-1} \approx 0.37$
- 0.693T gives time to decay by half $(0.693 = \log 2)$
- 4.6T 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

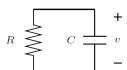


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First Order Systems

Examples

simple RC circuit:



circuit equation: RCv'+v=0

solution: $v(t) = v(0)e^{-t/(RC)}$

population dynamics:

- y(t) is population of some bacteria at time t
- \bullet growth (or decay if negative) rate is y'=by-dy 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)

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Second Order Systems

Second order systems

$$ay'' + by' + cy = 0$$

assume a > 0 (otherwise multiply equation by -1)

solution by Laplace transform:

$$a(\underbrace{s^2Y(s)-sy(0)-y'(0)}_{\mathcal{L}(y'')})+b(\underbrace{sY(s)-y(0)}_{\mathcal{L}(y')})+cY(s)=0$$

solve for Y (just algebra!)

$$Y(s) = \frac{asy(0) + ay'(0) + by(0)}{as^2 + bs + c} = \frac{\alpha s + \beta}{as^2 + bs + c}$$

where $\alpha = ay(0)$ and $\beta = ay'(0) + by(0)$



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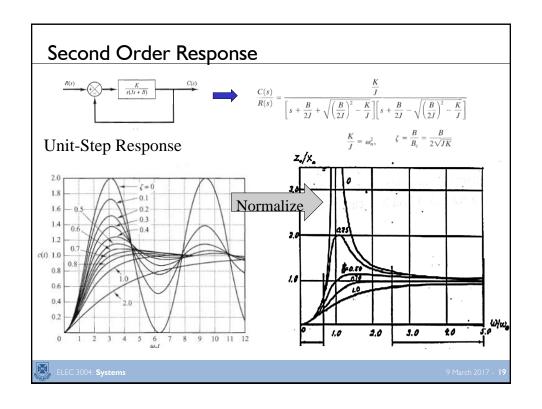
Second Order Systems

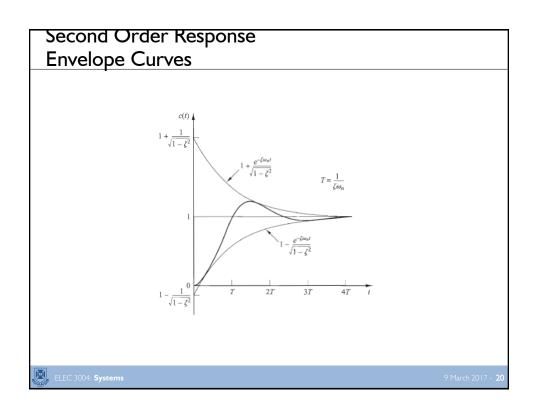
so solution of ay'' + by' + cy = 0 is

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

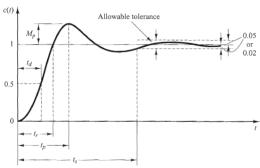
- $\chi(s) = as^2 + bs + c$ is called *characteristic polynomial* of the system
- \bullet form of $y=\mathcal{L}^{-1}(Y)$ depends on roots of characteristic polynomial χ
- ullet coefficients of numerator lpha s + eta come from initial conditions

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Second Order Response Unit Step Response Terms

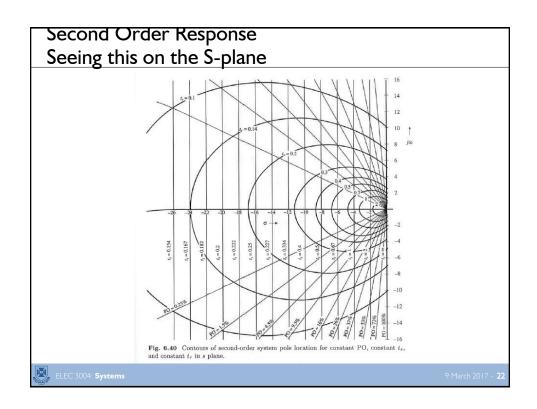


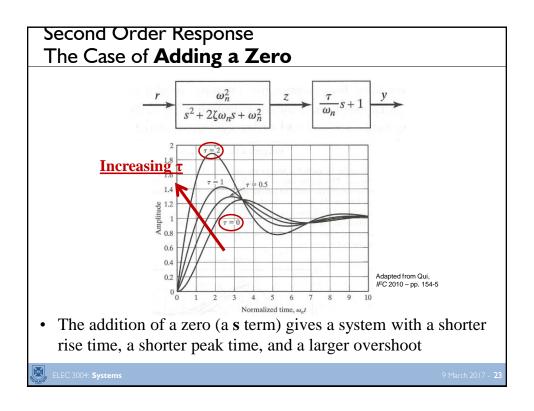
- Delay time, t_d: The time required for the response to reach half the final value
- Rise time, t_r: The time required for the response to rise from 10% to 90%
- Peak time, t_p : The time required for the response to reach the first peak of the overshoot
- Maximum (percent) overshoot, Mp:

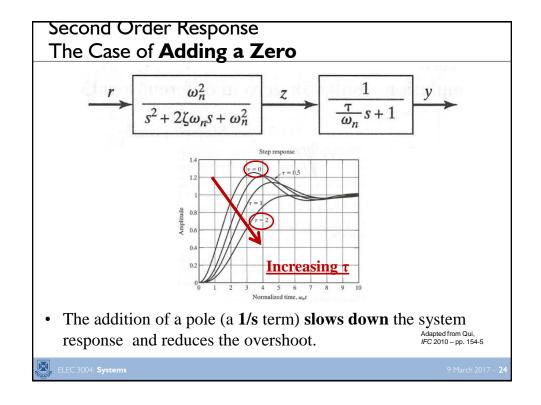
$$\text{Maximum percent overshoot} = \frac{c(t_p) - c(\infty)}{c(\infty)} \times 100\%$$

• Settling time, t_s : The time to be within 2-5% of the final value

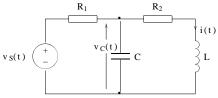








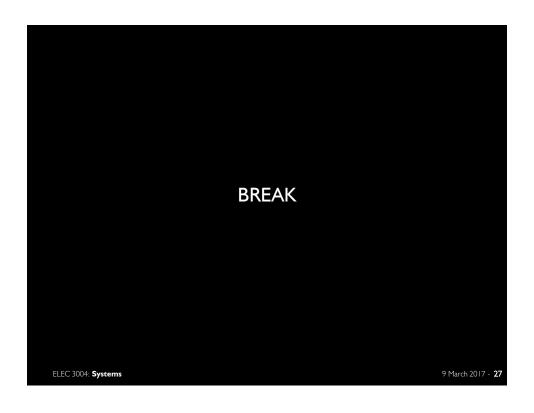
Example of 2nd Order: RLC Circuits



- KCL: $\frac{V_s(t) V_c(t)}{R_1} = C\frac{d}{dt}V_c(t) + i(t)$
- KVL: $V_{c}(t) = L\frac{d}{dt}i(t) + R_{2}i(t)$
- Combining:

$$V_s(t) = R_1 L C \frac{d^2}{dt^2} i(t) + (L + R_1 R_2 C) \frac{d}{dt} i(t) + (R_1 + R_2) i(t)$$

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Multi-Domain-sional Nature of Multidimensional Signals & Systems

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Equivalence Across Domains

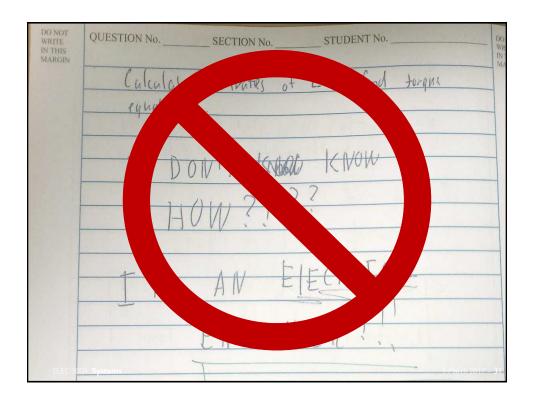
Table 2.1 Summary of Through- and Across-Variables for Physical Systems

System	Variable Through Element	Integrated Through- Variable	Variable Across Element	Integrated Across- Variable
Electrical	Current, i	Charge, q	Voltage difference, v_{21}	Flux linkage, λ_{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, ω_{21}	Angular displacement difference, θ_{21}
Fluid	Fluid volumetric rate of flow, O	Volume, V	Pressure difference, P ₂₁	Pressure momentum, γ_{21}
Thermal	Heat flow rate, q	Heat energy, H	Temperature difference, \mathcal{T}_{21}	

Source: Dorf & Bishop, Modern Control Systems, 12^{th} Ed., p. 73

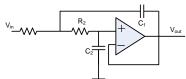
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Type of Element	Physical Element	Governing Equation	Energy E or Power ℱ	Symbol
Inductive storage	Electrical inductance	$v_{21} = L \frac{di}{dt}$	$E = \frac{1}{2}Li^2$	$v_2 \circ \overset{L}{\longleftarrow} \circ v_1$
	Translational spring	$v_{21} = \frac{1}{k} \frac{dF}{dt}$	$E = \frac{1}{2} \frac{F^2}{k}$	$v_2 \circ \bigcap^k \circ F$
	Rotational spring			$\omega_2 \circ \bigcap^k \circ \bigcap^{\omega_1} T$
	Fluid inertia			$P_2 \circ \bigcap_{P_1} Q \circ P_1$
	Electrical capacitance	$i = C \frac{dv_{21}}{dt}$	$E = \frac{1}{2}Cv_{21}^2$	$v_2 \circ \stackrel{i}{\longrightarrow} \stackrel{C}{\longrightarrow} v_1$
Capacitive storage	Translational mass	$F = M \frac{dv_2}{dt}$	$E = \frac{1}{2}Mv_2^2$	$F \longrightarrow 0$ $v_1 = constant$
	Rotational mass	$T=J\frac{d\omega_2}{dt}$	$E = \frac{1}{2}J\omega_2^2$	$T \xrightarrow{\bullet \circ}_{\omega_2} \overline{J} \xrightarrow{\omega_1}_{\circ} =$ constant
	Fluid capacitance	$Q = C_f \frac{dP_{21}}{dt}$	$E = \frac{1}{2} C_f P_{21}{}^2$	$Q \longrightarrow Q \longrightarrow$
	Thermal capacitance	$q = C_t \frac{d\mathcal{I}_2}{dt}$	$E=C_t\mathcal{I}_2$	$q \xrightarrow{\mathcal{G}_l} \overset{\circ}{\mathcal{G}_l} = \overset{\circ}{\mathcal{G}_l} = \overset{\circ}{\mathcal{G}_l}$
Energy dissipators	Electrical resistance	$i = \frac{1}{R}v_{21}$		$v_2 \circ \stackrel{R}{\longrightarrow} i \circ v_1$
	Translational damper	$F = bv_{21}$	$\mathcal{P}=b{v_{21}}^2$	$F \xrightarrow{v_2} \overline{\bigcup_b} v_1$
	Rotational damper	$T = b\omega_{21}$	$\mathcal{P}=b\omega_{21}{}^2$	$T \xrightarrow{\omega_2} b \circ \omega_1$
	Fluid resistance	$Q = \frac{1}{R_f} P_{21}$	$\mathcal{P} = \frac{1}{R_f} P_{21}^2$	$P_2 \circ \longrightarrow P_1$
	Thermal resistance	$q = \frac{1}{R_t} \mathcal{T}_{21}$	$\mathcal{P}=\frac{1}{R_t}\mathcal{T}_{21}$	$\mathcal{T}_2 \circ \overset{R_l}{\longrightarrow} q \circ \mathcal{T}_1$
			Source	ce: Dorf & Bishop, Modern Control Systems,



Example: 2nd Order Active RC Filter (Sallen–Key)

• 2nd Order System Sallen–Key Low-Pass Topology:



Build this for Real in **ELEC 4403**

- KCL: $\frac{v_{\text{in}} v_x}{R_1} = C_1 s \left(\overline{v_x} v_{\text{out}}\right) + \frac{v_x v_{\text{out}}}{R_2}$
- Combined with Op-Amp Law: $\frac{v_{\text{in}}-v_{\text{out}}(C_2sR_2+1)}{R_1} = C_1sv_{\text{out}}(C_2sR_2+1) v_{\text{out}} + \frac{v_{\text{out}}(C_2sR_2+1)-v_{\text{out}}}{R_2}$
- Solving for Gives a 2nd order System:

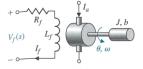
$$\frac{v_{out}}{v_{in}} = \frac{1}{C_1 C_2 R_1 R_2 s^2 + C_2 (R_1 + R_2) s + 1}$$

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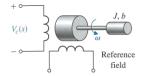
Motors

5. DC motor, field-controlled, rotational actuator



$$\frac{\theta(s)}{V_f(s)} = \frac{K_m}{s(Js+b)(L_fs+R_f)}$$

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



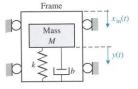
$$\frac{\theta(s)}{V_c(s)} = \frac{K_m}{s(\tau s + 1)}$$
$$\tau = J/(b - m)$$

m = slope of linearized torque-speed curve (normally negative)

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Mechanical Systems

15. Accelerometer, acceleration sensor



$$\begin{aligned} x_{o}(t) &= y(t) - x_{in}(t), \\ \frac{X_{o}(s)}{X_{in}(s)} &= \frac{-s^2}{s^2 + (b/M)s + k/M} \end{aligned}$$

For low-frequency oscillations, where

$$\omega < \omega_n$$
,

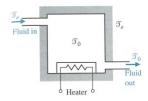
$$\frac{X_{\rm o}(j\omega)}{X_{\rm in}(j\omega)} \simeq \frac{\omega^2}{k/M}$$

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Thermal Systems

16. Thermal heating system



$$\frac{\mathcal{I}(s)}{q(s)} = \frac{1}{C_t s + (QS + 1/R_t)}, \text{ where}$$

 $\mathcal{T} = \mathcal{T}_{o} - \mathcal{T}_{e} = \text{temperature difference} \\ \text{due to thermal process}$

 C_t = thermal capacitance

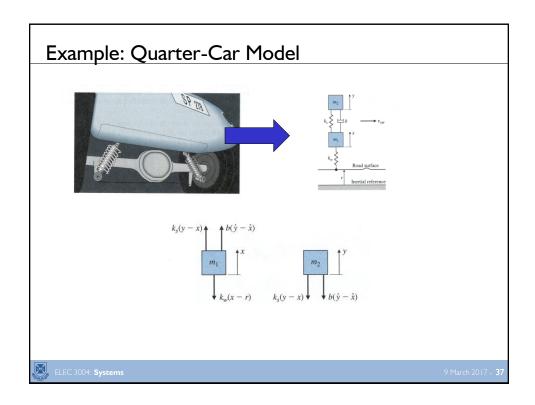
Q =fluid flow rate = constant

S = specific heat of water

 R_t = thermal resistance of insulation

q(s) = transform of rate of heat flow of heating element

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Example: Quarter-Car Model (2)

$$\begin{split} \ddot{x} + \frac{b}{m_1}(\dot{x} - \dot{y}) + \frac{k_s}{m_1}(x - y) + \frac{k_w}{m_1}x &= \frac{k_w}{m_1}r, \\ \ddot{y} + \frac{b}{m_2}(\dot{y} - \dot{x}) + \frac{k_s}{m_2}(y - x) &= 0. \end{split}$$

$$\begin{split} s^2X(s) + s\frac{b}{m_1}(X(s) - Y(s)) + \frac{k_s}{m_1}(X(s) - Y(s)) + \frac{k_w}{m_1}X(s) &= \frac{k_w}{m_1}R(s), \\ s^2Y(s) + s\frac{b}{m_2}(Y(s) - X(s)) + \frac{k_s}{m_2}(Y(s) - X(s)) &= 0, \end{split}$$

$$\frac{Y(s)}{R(s)} = \frac{\frac{k_w b}{m_1 m_2} \left(s + \frac{k_s}{b}\right)}{s^4 + \left(\frac{b}{m_1} + \frac{b}{m_2}\right) s^3 + \left(\frac{k_s}{m_1} + \frac{k_s}{m_2} + \frac{k_w}{m_1}\right) s^2 + \left(\frac{k_w b}{m_1 m_2}\right) s + \frac{k_w k_s}{m_1 m_2}}.$$

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Economics: Cost of Production

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

- x_i : price per unit of production input j
- a_{ij} : input j required to manufacture one unit of product i
- y_i : production cost per unit of product i
- For y = Ax:
 - o i^{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_i is total quantity of production input j needed
- $\therefore r = A^T q$
- & Total production cost is:

$$r^T x = (A^T q)^T x = q^T A x$$

Source: Boyd, EE263, Slide 2-18

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Estimation (or inversion)



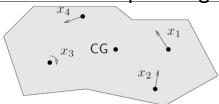
$$y = Ax$$

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

Source: Boyd, EE263, Slide 2-26



Mechanics: Total force/torque on rigid body



- \bullet x_j is external force/torque applied at some point/direction/axis
- $y \in \mathbf{R}^6$ is resulting total force & torque on body $(y_1, y_2, y_3 \text{ are } \mathbf{x}$ -, \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)
- ullet we have y=Ax
- A depends on geometry (of applied forces and torques with respect to center of gravity CG)
- ullet jth column gives resulting force & torque for unit force/torque j

Source: Boyd, EE263, Slide 2-9

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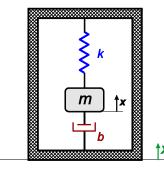
Another 2nd Order System: Accelerometer or Mass Spring Damper (MSD)



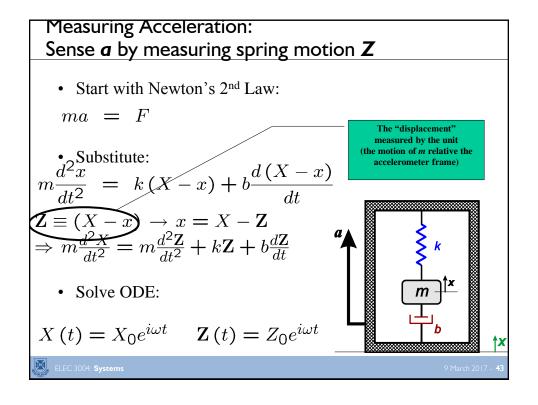


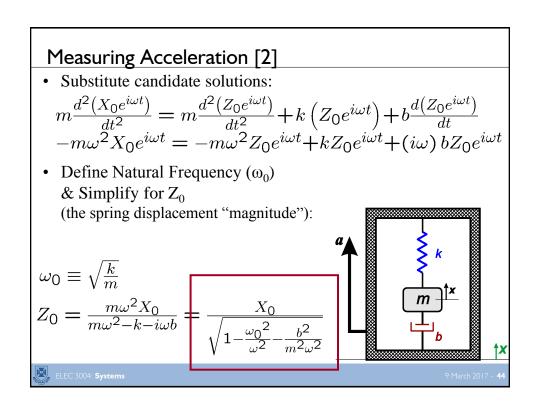


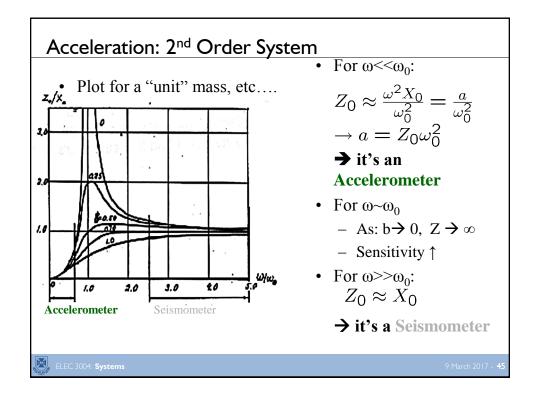
- General accelerometer:
 - Linear spring (k) (0th order w/r/t o)
 - Viscous damper (b) (1st order)
 - Proof mass (m) (2nd order)
- → Electrical system analogy:
 - resistor (R) : damper (b)
 - inductance (L): spring (k)
 - capacitance (C): mass (m)

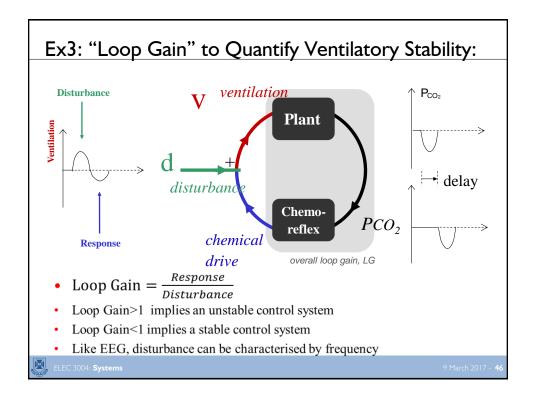


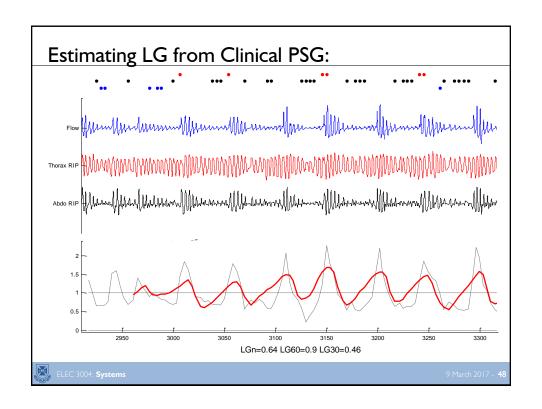


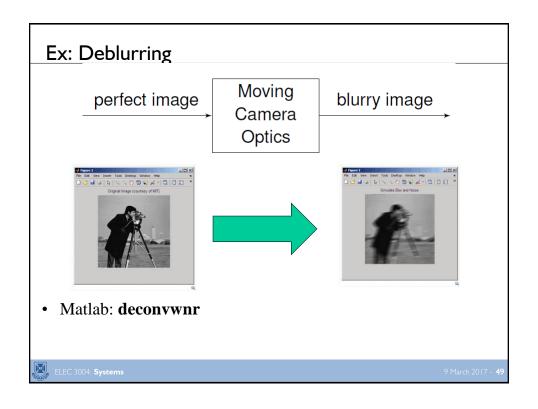












Next Time...



- We will talk about sampling
- Please complete the "practice assignment" **before** starting Problem Set 1
- Thank you!

