

# Background - Transfer Function (4A)

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# Valid Interval of ZIR & ZSR IVPs

$$y'' + P(x)y' + Q(x)y = f(x)$$

$$y(0^-) = y_0$$

$$y'(0^-) = y_1$$

$$y = y_h + y_p$$

$$0^- < t < \infty$$

$$y(0^-) = y_h(0^-) + y_p(0^-) = y_0 + 0 = y_0$$

$$y'(0^-) = y_h'(0^-) + y_p'(0^-) = y_1 + 0 = y_1$$

$$y'' + P(x)y' + Q(x)y = 0$$

$$y(0^-) = y_0$$

$$y'(0^-) = y_1$$

$$y_h$$

**Nonzero Initial Conditions**

**Zero Input Response**  
Response due to the  
initial conditions

$$y'' + P(x)y' + Q(x)y = f(x)$$

$$y(0^-) = 0$$

$$y'(0^-) = 0$$

$$y_h + y_p$$

**Zero Initial Conditions**

**Zero State Response**  
Response due to the  
forcing function  $f$

# ZIR & ZSR

$$y'' + 3y' + 2y = x(t) \quad y(0^-) = k_1, \quad y'(0^-) = k_2$$

$$[s^2 Y(s) - sy(0^-) - y'(0^-)] + 3[sY(s) - y(0^-)] + 2Y(s) = X(s)$$

$$(s^2 + 3s + 2)Y(s) = k_1 s + k_2 + 3k_1 + X(s)$$

$$Y(s) = \frac{k_1 s + k_2 + 3k_1}{(s+1)(s+2)} + \frac{X(s)}{(s+1)(s+2)}$$

## Zero Input Response

$$x(t) = 0$$

$$Y(s) = \frac{s+5}{(s+1)(s+2)}$$

$$= +4 \frac{1}{(s+1)} - 3 \frac{1}{(s+2)}$$

$$\longleftrightarrow y = 4e^{-t} - 3e^{-2t}$$

## Zero State Response

$$y(0^-) = 0, \quad y'(0^-) = 0$$

$$Y(s) = \frac{X(s)}{(s+1)(s+2)} \quad x(t) = e^{+t}$$

$$= +\frac{1}{3} \frac{1}{(s+2)} - \frac{1}{2} \frac{1}{(s+1)} + \frac{1}{6} \frac{1}{(s-1)}$$

$$\longleftrightarrow y = -\frac{1}{2}e^{-t} + \frac{1}{3}e^{-2t} + \frac{1}{6}e^{+t}$$

# Transfer Function

$$y'' + 3y' + 2y = x(t) \quad y(0^-) = k_1, \quad y'(0^-) = k_2$$

$$[s^2 Y(s) - s y(0^-) - y'(0^-)] + 3[s Y(s) - y(0^-)] + 2 Y(s) = X(s)$$

$$(s^2 + 3s + 2)Y(s) = k_1 s + k_2 + 3k_1 + X(s)$$

$$Y(s) = \frac{k_1 s + k_2 + 3k_1}{(s+1)(s+2)} + \frac{X(s)}{(s+1)(s+2)}$$

## Zero State Response

$$y(0^-) = 0, \quad y'(0^-) = 0$$

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

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

## Transfer Function

# Transfer Function & Impulse Response

$$y'' + 3y' + 2y = x(t) \quad y(0^-) = k_1, \quad y'(0^-) = k_2$$

$$[s^2 Y(s) - s y(0^-) - y'(0^-)] + 3[s Y(s) - y(0^-)] + 2 Y(s) = X(s)$$

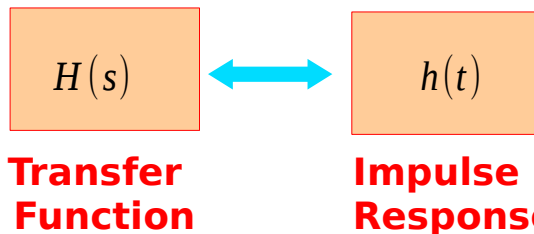
$$(s^2 + 3s + 2)Y(s) = k_1 s + k_2 + 3k_1 + X(s)$$

$$Y(s) = \frac{k_1 s + k_2 + 3k_1}{(s+1)(s+2)} + \frac{X(s)}{(s+1)(s+2)}$$

## Transfer Function

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

$$Y(s) = H(s) X(s) \quad \longleftrightarrow \quad y(t) = h(t) * x(t)$$



## Zero State Response

$$y(0^-) = 0, \quad y'(0^-) = 0$$

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

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

## Transfer Function

# Transfer Function and an ODE

$$\frac{d^N y(t)}{dt^N} + \mathbf{a}_1 \frac{d^{N-1} y(t)}{dt^{N-1}} + \cdots + \mathbf{a}_{N-1} \frac{dy(t)}{dt} + \mathbf{a}_N y(t) = \mathbf{b}_0 \frac{d^M x(t)}{dt^M} + \mathbf{b}_1 \frac{d^{M-1} x(t)}{dt^{M-1}} + \cdots + \mathbf{b}_{N-1} \frac{dx(t)}{dt} + \mathbf{b}_N x(t)$$

$$(s^N + \mathbf{a}_1 s^{N-1} + \cdots + \mathbf{a}_{N-1} s + \mathbf{a}_N) \cdot Y(s) = (\mathbf{b}_0 s^M + \mathbf{b}_1 s^{M-1} + \cdots + \mathbf{b}_{N-1} s + \mathbf{b}_N) \cdot X(s)$$

$$H(s) = \frac{Y(s)}{X(s)} = \frac{(\mathbf{b}_0 s^M + \mathbf{b}_1 s^{M-1} + \cdots + \mathbf{b}_{N-1} s + \mathbf{b}_N)}{(s^N + \mathbf{a}_1 s^{N-1} + \cdots + \mathbf{a}_{N-1} s + \mathbf{a}_N)}$$

$$(D^N + \mathbf{a}_1 D^{N-1} + \cdots + \mathbf{a}_{N-1} D + \mathbf{a}_N) \cdot y(t) = (\mathbf{b}_0 D^M + \mathbf{b}_1 D^{M-1} + \cdots + \mathbf{b}_{N-1} D + \mathbf{b}_N) \cdot x(t)$$

$$Q(D) = (D^N + \mathbf{a}_1 D^{N-1} + \cdots + \mathbf{a}_{N-1} D + \mathbf{a}_N)$$

$$Q(s) = (s^N + \mathbf{a}_1 s^{N-1} + \cdots + \mathbf{a}_{N-1} s + \mathbf{a}_N)$$

$$P(D) = (\mathbf{b}_0 D^M + \mathbf{b}_1 D^{M-1} + \cdots + \mathbf{b}_{N-1} D + \mathbf{b}_N)$$

$$P(s) = (\mathbf{b}_0 s^M + \mathbf{b}_1 s^{M-1} + \cdots + \mathbf{b}_{N-1} s + \mathbf{b}_N)$$

$$Q(s) \cdot Y(s) = P(s) \cdot X(s)$$

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

- 
- Everlasting Exponential Inputs
  - Causal Exponential Inputs



# Exponential and Sinusoid Functions

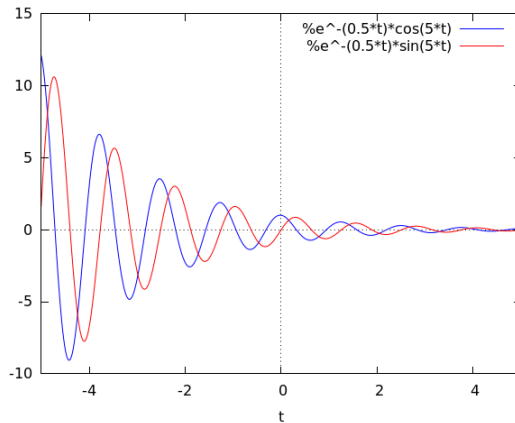
## exponential function

$$e^{st} = e^{\sigma t + i\omega t} \quad (s = \sigma + i\omega)$$
$$= e^{\sigma t}(\cos(\omega t) + i\sin(\omega t))$$

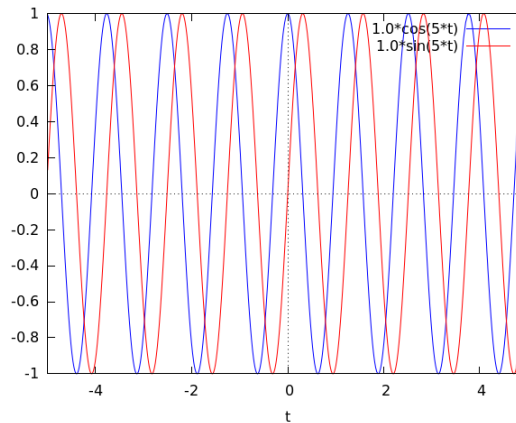
## sinusoid function

$$e^{\zeta t} = e^{i\omega t} \quad (\zeta = i\omega)$$

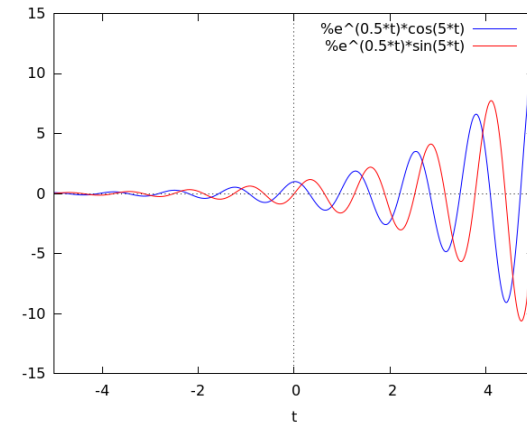
$\Re\{s\} < 0$  ( $\sigma < 0$ )



$\Re\{s\} = 0$  ( $\sigma = 0$ )



$\Re\{s\} > 0$  ( $\sigma > 0$ )



# Everlasting & Causal Function

- **exponential** function

$$(s = \sigma + i\omega)$$

- **everlasting** exponential function

applied at  $t = -\infty$

$$e^{st}$$

- **causal** exponential function

applied at  $t = 0$       applied at  $t = 0$

$$e^{st} u(t)$$

- **sinusoid** function

$$(\zeta = i\omega)$$

- **everlasting** sinusoid function

applied at  $t = -\infty$

$$e^{\zeta t}$$

- **causal** sinusoid function

$$e^{\zeta t} u(t)$$

# Sinusoidal Inputs and States

- **everlasting sinusoid function**

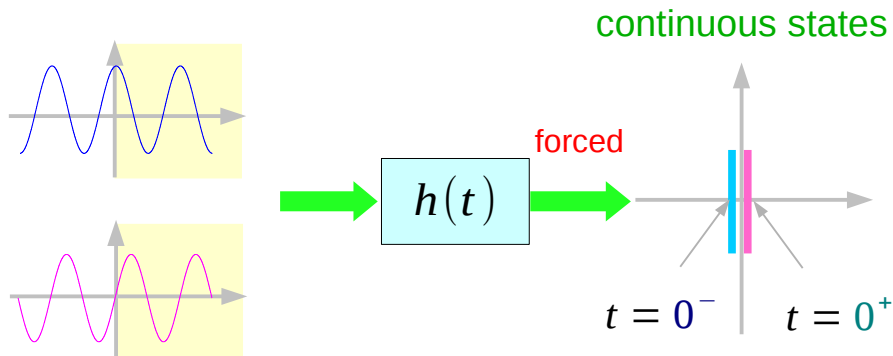
state at  $t = 0^-$  = state at  $t = 0^+$

continuous state between  $t = 0^-$  &  $0^+$

- **causal sinusoid function**

zero state at  $t = 0^-$

non-zero state at  $t = 0^+$



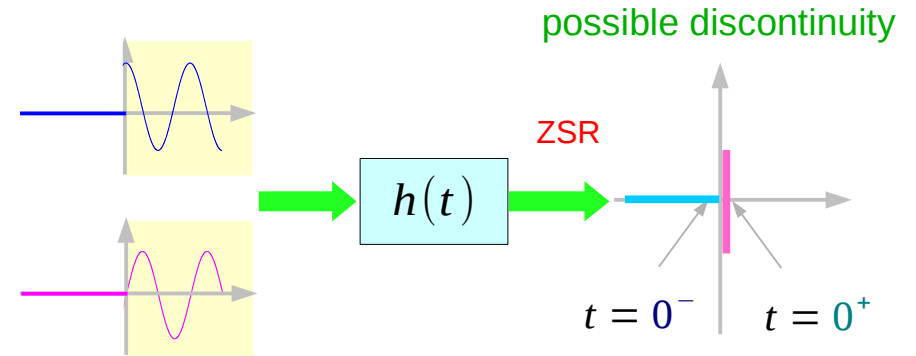
non-causal

ZIR + ZSR

natural + forced

input applied  
at  $t = -\infty$

$$\lim_{t \rightarrow \infty} y_p$$



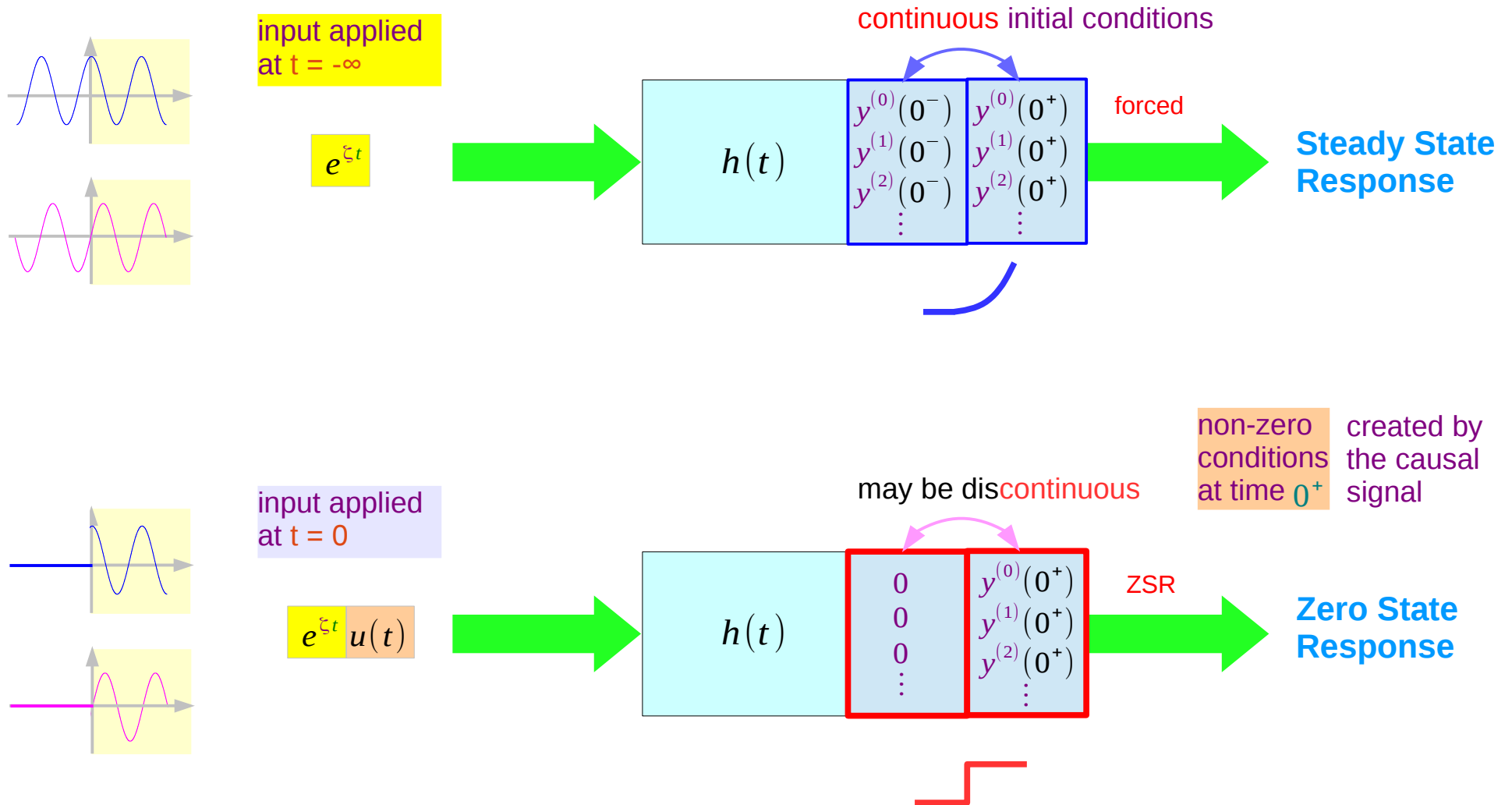
ZIR + ZSR

natural + forced

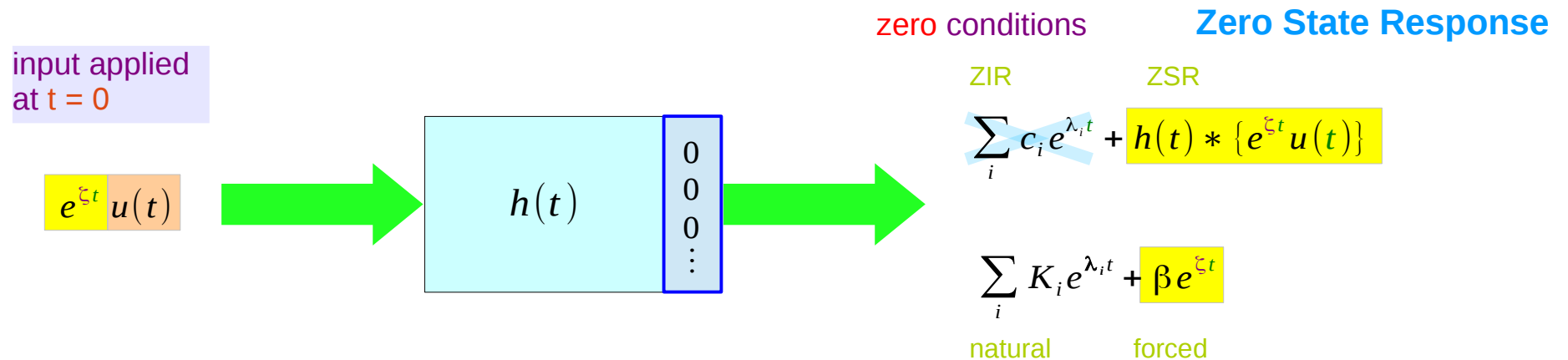
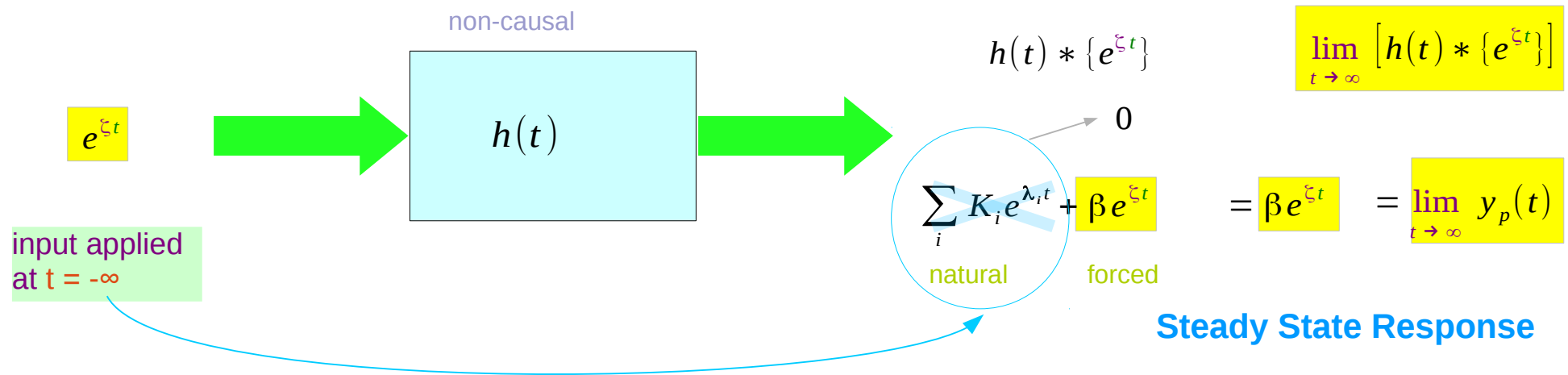
input applied  
at  $t = 0$

$$h(t) * \{e^{\zeta t} u(t)\}$$

# States at $t=0^+$ and $t=0^-$



# Steady State and Zero State Responses



# Steady State Responses

$$h(t) * \{e^{\zeta t}\}$$

$$\lim_{t \rightarrow \infty} [h(t) * \{e^{\zeta t}\}]$$

$$\sum_i K_i e^{\lambda_i t} + \beta e^{\zeta t} = \beta e^{\zeta t} = \lim_{t \rightarrow \infty} y_p(t)$$

natural      forced

**Steady State Response**

$$\lim_{t \rightarrow \infty} [h(t) * \{e^{\zeta t}\}]$$

$$\lim_{t \rightarrow \infty} \beta e^{\zeta t} = \beta e^{\zeta t} = \lim_{t \rightarrow \infty} y_p(t)$$

zero conditions

**Zero State Response**

*h(t)* can contain mode terms which approach to zero

$$\sum_i c_i e^{\lambda_i t} + h(t) * \{e^{\zeta t} u(t)\}$$

ZIR      ZSR

$$\lim_{t \rightarrow \infty} [h(t) * \{e^{\zeta t} u(t)\}]$$

$$\sum_i K_i e^{\lambda_i t} + \beta e^{\zeta t}$$

natural      forced

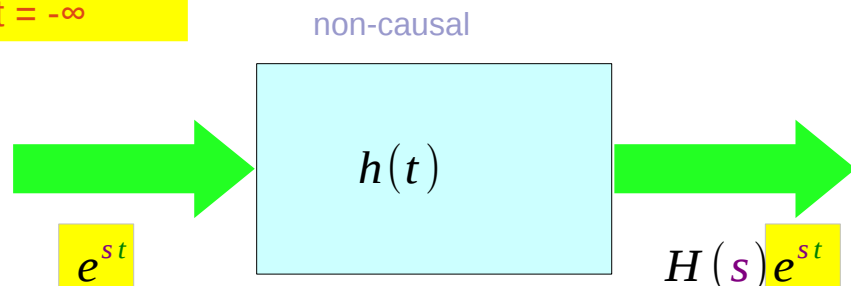
$$\lim_{t \rightarrow \infty} \left[ \sum_i K_i e^{\lambda_i t} + \beta e^{\zeta t} \right] = \beta e^{\zeta t} = \lim_{t \rightarrow \infty} y_p(t)$$

natural      forced

for a pure imaginary  $\zeta$

# Total Response to an everlasting exponential input

input applied  
at  $t = -\infty$



$$\begin{aligned}y(t) &= h(t) * e^{st} \\&= \int_{-\infty}^{+\infty} h(\tau) e^{s(t-\tau)} d\tau \\&= e^{st} \cdot \int_{-\infty}^{+\infty} h(\tau) e^{-s\tau} d\tau \quad \begin{matrix} h(t) = 0 \\ (t < 0) \end{matrix} \\&= e^{st} \cdot H(s)\end{aligned}$$

convolution works for  
non-causal input  $x(t)$  also

But causal system is assumed

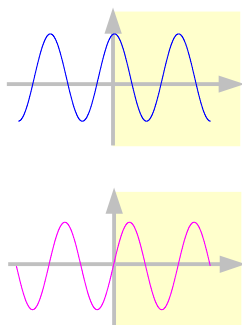
$$H(s) = \int_0^{+\infty} h(\tau) e^{-s\tau} d\tau$$

$$h(t) \longleftrightarrow H(s)$$

# Total Response to an everlasting exponential input

$$(b_0, b_1, \dots, b_{N-1}, b_N)$$

$$(1, a_1, \dots, a_{N-1}, a_N)$$



$$Q(D)y(t) = P(D)x(t)$$
$$Q(D)[h(t) * x(t)] = P(D)x(t)$$

$$Q(D)[e^{st}H(s)] = P(D)e^{st}$$
$$H(s)Q(D)e^{st} = P(D)e^{st}$$

$$D^r e^{st} = \frac{d^r}{dt^r} e^{st} = s^r e^{st}$$

$$Q(D)e^{st} = Q(s)e^{st}$$

$$P(D)e^{st} = P(s)e^{st}$$

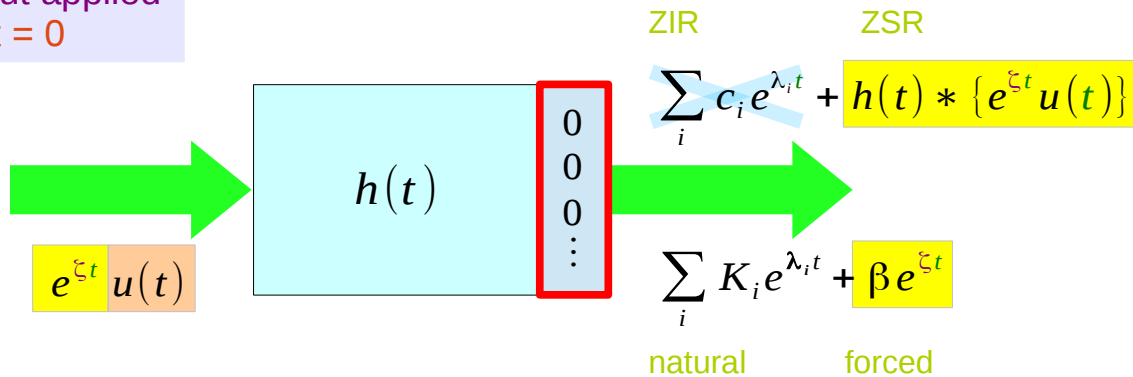
$$H(s)Q(s)e^{st} = P(s)e^{st}$$

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



# Forced Response to a causal exponential input

input applied  
at  $t = 0$



$$y(t) = \sum_i K_i e^{\lambda_i t} + \beta e^{\zeta t} \quad (t > 0)$$

$$Y(s) = \sum_i \frac{K_i}{(s - \lambda_i)} + H(\zeta) X(\zeta)$$

## Steady State Response

$$\lim_{t \rightarrow \infty} y_p(t) = \beta e^{\zeta t}$$

## Transient Response

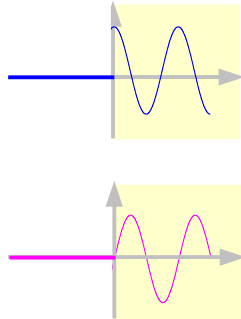
$$\{y(t) - \lim_{t \rightarrow \infty} y_p(t)\} = \sum_i K_i e^{\lambda_i t}$$

For a forced response    any complex  $\zeta$   
 For a steady response    a pure imaginary  $\zeta$

# Forced Response to a causal exponential input

$$(\mathbf{b}_0, \mathbf{b}_1, \dots, \mathbf{b}_{N-1}, \mathbf{b}_N)$$

$$(\mathbf{1}, \mathbf{a}_1, \dots, \mathbf{a}_{N-1}, \mathbf{a}_N)$$



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

$$Q(D)[\beta e^{\zeta t}] = P(D)e^{\zeta t}$$

$$\beta Q(D)e^{\zeta t} = P(D)e^{\zeta t}$$

$$D^r e^{\zeta t} = \frac{d^r}{dt^r} e^{\zeta t} = \zeta^r e^{\zeta t}$$

$$Q(D)e^{\zeta t} = Q(\zeta)e^{\zeta t}$$

$$P(D)e^{\zeta t} = P(\zeta)e^{\zeta t}$$

$\zeta$  : **NOT** a characteristic mode

$$\beta = \frac{P(\zeta)}{Q(\zeta)}$$

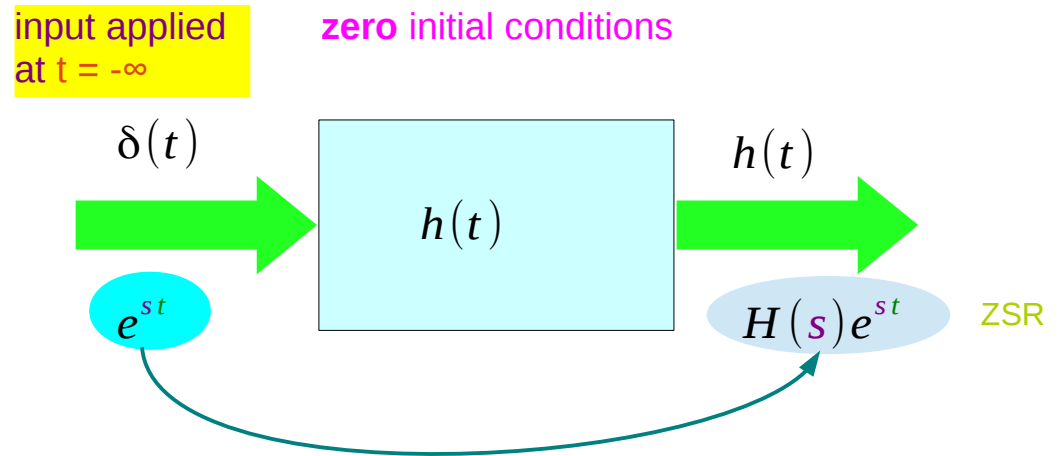
# Transfer Function Definitions

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

ZSR

$$Q(s) \cdot Y(s) = P(s) \cdot X(s)$$

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



Transfer function (s-domain)

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

Transfer function (t-domain)

$$H(s) = \left[ \frac{y(t)}{x(t)} \right]_{x(t)=e^{st}}$$

Polynomials of Differential Equation

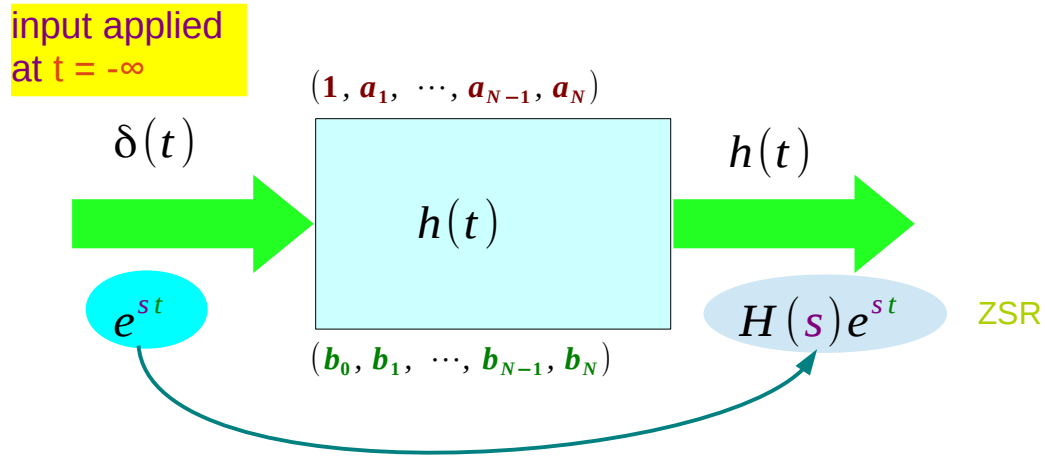
$$H(s) = \frac{P(s)}{Q(s)} \quad (b_0, b_1, \dots, b_{N-1}, b_N)$$

$$(1, a_1, \dots, a_{N-1}, a_N)$$

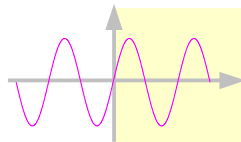
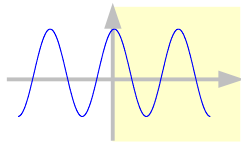
Laplace Transform of  $h(t)$

$$H(s) = \int_0^{+\infty} h(\tau) e^{-s\tau} d\tau$$

# Everlasting Exponential Total Response



for a given  $s = \zeta$

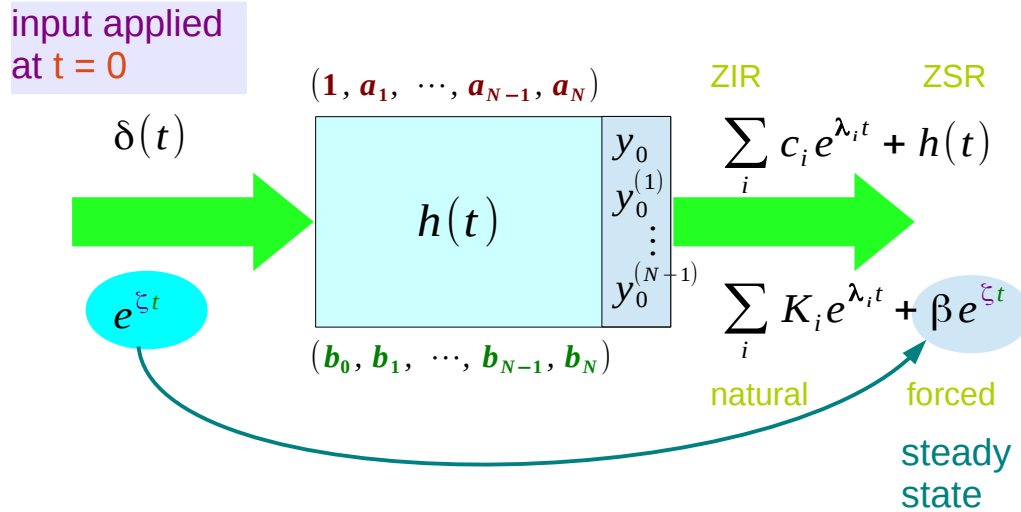


$$y(t) = \overset{\text{ZSR}}{H(\zeta)} e^{\zeta t} \quad -\infty < t < +\infty$$

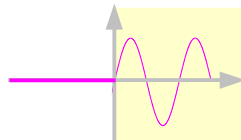
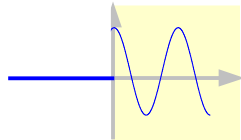
$$y(t) = H(\zeta)x(t) \quad x(t) = e^{\zeta t}$$

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

# Causal Exponential Total Response



for a given  $s = \zeta$



$$y(t) = \sum_i K_i e^{\lambda_i t} + H(\zeta) e^{\zeta t} \quad t \geq 0$$

natural                  forced

$$y(t) = \sum_i K_i e^{\lambda_i t} + H(\zeta) x(t) \quad x(t) = e^{\zeta t}$$

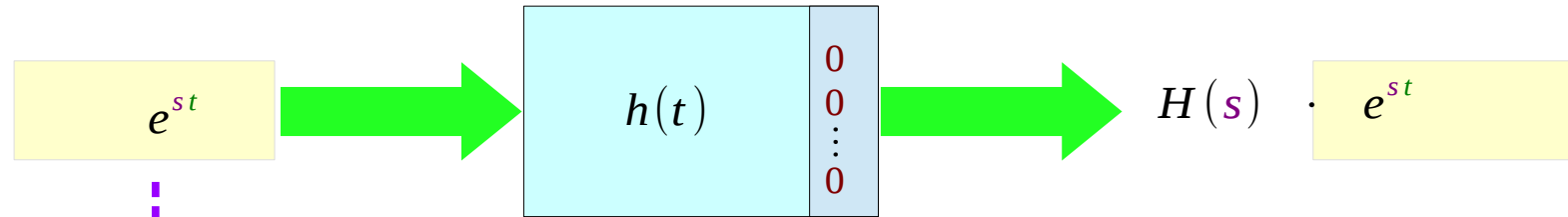
$$Y(s) = \sum_i \frac{K_i}{(s - \lambda_i)} + H(s) X(s)$$

# Special cases of H(s)

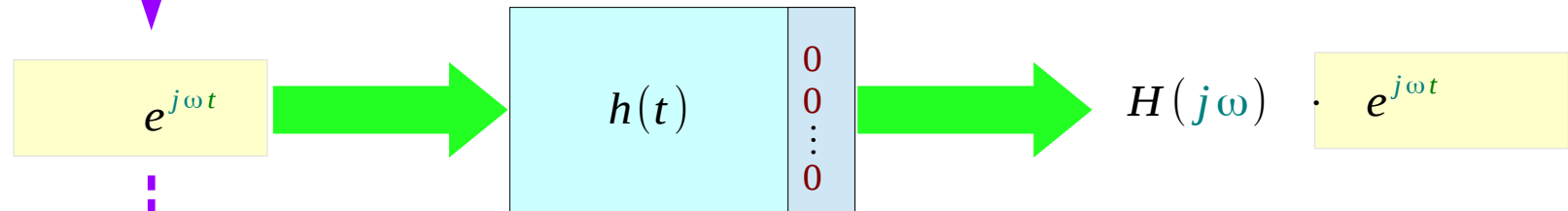
$$s = \sigma + j\omega$$

input applied  
at  $t = -\infty$

general  
cases

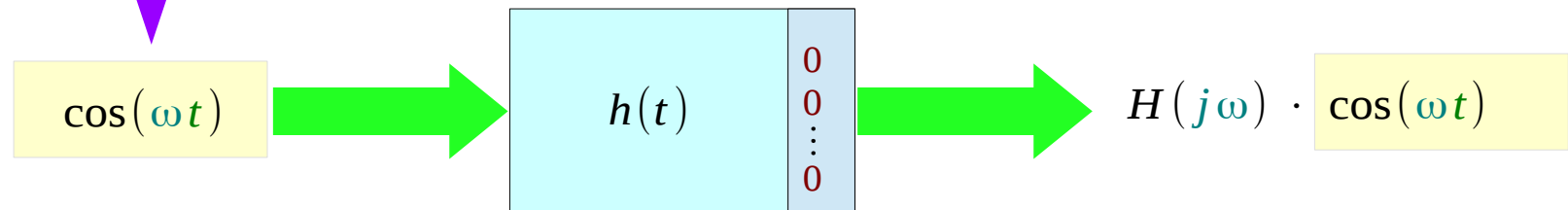


$$\sigma = 0$$



$$\Re \{ e^{j\omega t} \}$$

restricted  
cases



# Frequency Response

## Laplace Transform of $h(t)$

$$H(s) = \int_{-\infty}^{+\infty} h(\tau) e^{-s\tau} d\tau \quad s = \sigma + j\omega$$

## Polynomials of Differential Equation

$$H(s) = \frac{P(s)}{Q(s)} \quad s = \sigma + j\omega$$

## Transfer function (t-domain)

$$H(s) = \left[ \frac{y(t)}{x(t)} \right]_{x(t)=e^{st}} \quad s = \sigma + j\omega$$

## Transfer function (s-domain)

$$H(s) = \frac{Y(s)}{X(s)} \quad s = \sigma + j\omega$$

## Fourier Transform of $h(t)$

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

## Polynomials of Differential Equation

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

## Frequency response (t-domain)

$$H(j\omega) = \left[ \frac{y(t)}{x(t)} \right]_{x(t)=e^{j\omega t}} \quad s = j\omega$$

## Frequency response ( $\omega$ -domain)

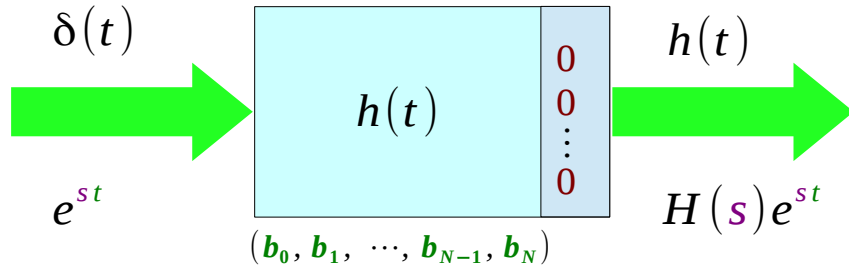
$$H(j\omega) = \frac{Y(j\omega)}{X(j\omega)} \quad s = j\omega$$

# Transfer Function & Frequency Response

input applied  
at  $t = -\infty$

zero initial conditions

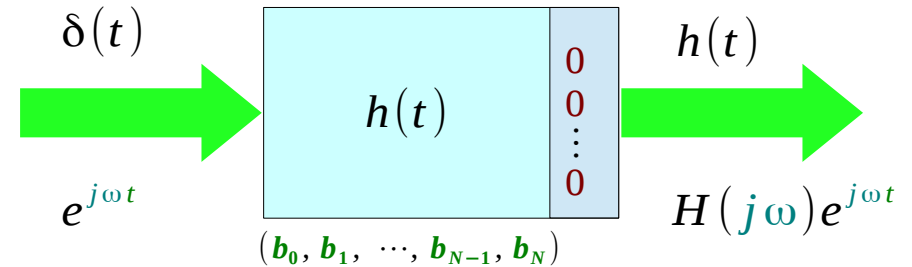
$(1, a_1, \dots, a_{N-1}, a_N)$



input applied  
at  $t = -\infty$

zero initial conditions

$(1, a_1, \dots, a_{N-1}, a_N)$



$$y(t) = h(t) * e^{st} \quad s = \sigma + j\omega$$

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

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

$$= e^{st} \cdot H(s)$$

$$h(t) = 0 \quad (t < 0)$$

$$H(s) = \int_0^{+\infty} h(\tau) e^{-s\tau} d\tau \quad \text{Transfer function}$$

$$y(t) = h(t) * e^{j\omega t} \quad s = j\omega$$

$$= \int_{-\infty}^{+\infty} h(\tau) e^{j\omega(t-\tau)} d\tau$$

$$= e^{j\omega t} \cdot \int_{-\infty}^{+\infty} h(\tau) e^{-j\omega\tau} d\tau$$

$$= e^{j\omega t} \cdot H(j\omega)$$

$$h(t) = 0 \quad (t < 0)$$

$$H(j\omega) = \int_{-\infty}^{+\infty} h(\tau) e^{-j\omega\tau} d\tau \quad \text{Frequency response}$$



# Total Response to everlasting sinusoidal inputs

$$e^{+j\omega t} \rightarrow \begin{array}{|c|} \hline h(t) \\ \hline 0 \\ \vdots \\ 0 \\ \hline \end{array} \rightarrow H(+j\omega) e^{+j\omega t} = |H(+j\omega)| e^{+j \arg\{H(+j\omega)\}} \cdot e^{+j\omega t}$$

$$e^{-j\omega t} \rightarrow \begin{array}{|c|} \hline h(t) \\ \hline 0 \\ \vdots \\ 0 \\ \hline \end{array} \rightarrow H(-j\omega) e^{-j\omega t} = |H(-j\omega)| e^{+j \arg\{H(-j\omega)\}} \cdot e^{-j\omega t}$$

$$e^{+j\omega t} + e^{-j\omega t} \rightarrow \begin{array}{|c|} \hline h(t) \\ \hline 0 \\ \vdots \\ 0 \\ \hline \end{array} \rightarrow |H(+j\omega)| e^{[+j\omega t + \arg\{H(+j\omega)\}]} + |H(-j\omega)| e^{[-j\omega t + \arg\{H(-j\omega)\}]} \\ = |H(+j\omega)| \{ e^{[+j\omega t + \arg\{H(+j\omega)\}]} + e^{[-j\omega t - \arg\{H(+j\omega)\}]} \}$$

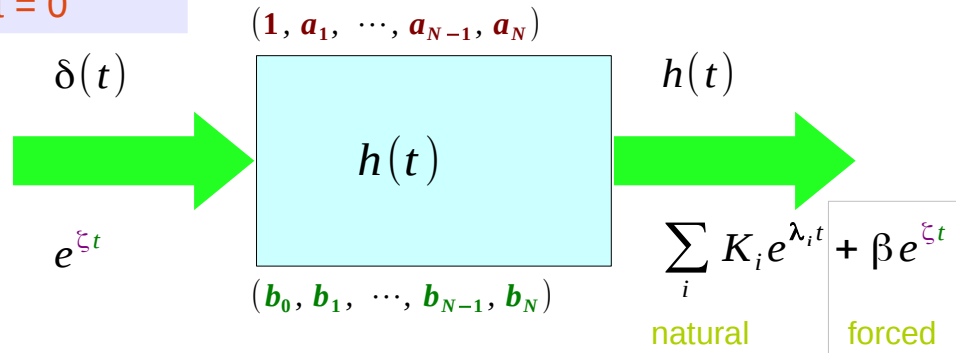
$$2 \cos(\omega t) \rightarrow \begin{array}{|c|} \hline h(t) \\ \hline 0 \\ \vdots \\ 0 \\ \hline \end{array} \rightarrow |H(j\omega)| 2 \cos(\omega t + \arg\{H(j\omega)\})$$

$$A \cos(\omega t + \alpha) \rightarrow \begin{array}{|c|} \hline h(t) \\ \hline 0 \\ \vdots \\ 0 \\ \hline \end{array} \rightarrow A |H(j\omega)| \cos(\omega t + \alpha + \arg\{H(j\omega)\})$$

$$A \sin(\omega t + \alpha) \rightarrow \begin{array}{|c|} \hline h(t) \\ \hline 0 \\ \vdots \\ 0 \\ \hline \end{array} \rightarrow A |H(j\omega)| \sin(\omega t + \alpha + \arg\{H(j\omega)\})$$

# Sinusoidal Steady State Response (1)

input applied  
at  $t = 0$



total response

$$y(t) = \sum_i K_i e^{\lambda_i t} + H(\zeta) e^{\zeta t} \quad t \geq 0$$

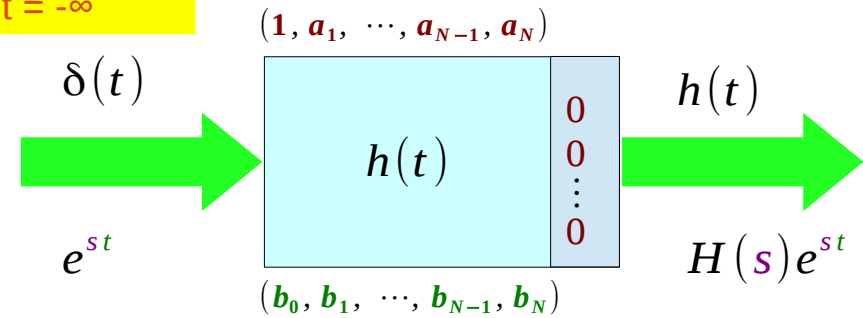
natural                  forced

$$y(t) = \sum_i K_i e^{\lambda_i t} + H(\zeta) x(t) \quad x(t) = e^{\zeta t}$$

$$Y(s) = \sum_i \frac{K_i}{(s - \lambda_i)} + H(s) X(s)$$

input applied  
at  $t = -\infty$

zero initial conditions



steady state response

$$y_{ss}(t) = H(\zeta) e^{\zeta t} \quad t \rightarrow \infty$$

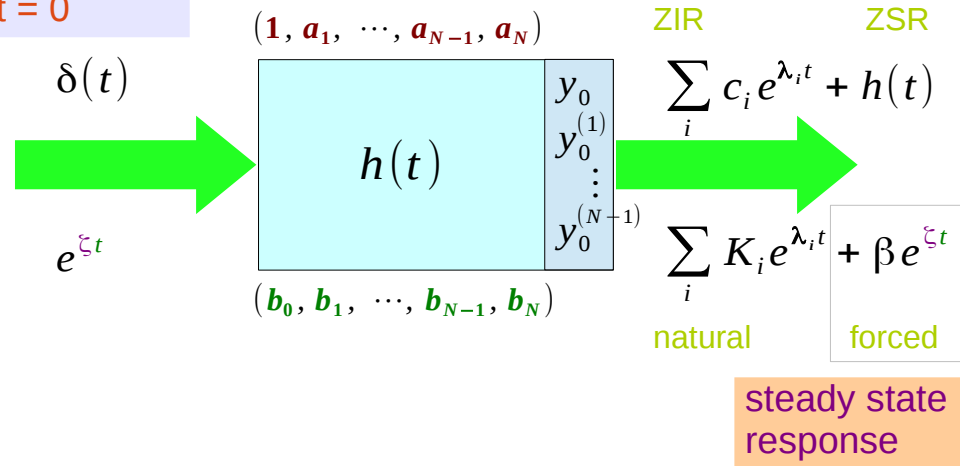
forced

$$y_{ss}(t) = H(\zeta) x(t) \quad x(t) = e^{\zeta t}$$

$$Y_{ss}(s) = H(s) X(s)$$

# Sinusoidal Steady State Response (2)

input applied  
at  $t = 0$

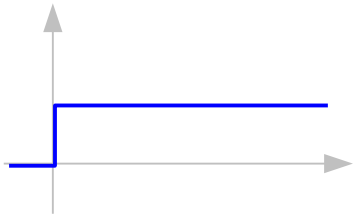


$$\begin{array}{|l} x(t) = A \\ \xi = 0 \end{array} \rightarrow \begin{array}{|l} h(t) \\ y_0 \\ y_0^{(1)} \\ \vdots \\ y_0^{(N-1)} \end{array} \rightarrow \begin{array}{|l} y_{ss}(t) = H(0) \cdot A e^{0t} \\ = A \cdot H(0) \end{array}$$

$$\begin{array}{|l} x(t) = A e^{j\omega t} \\ \xi = j\omega \end{array} \rightarrow \begin{array}{|l} h(t) \\ y_0 \\ y_0^{(1)} \\ \vdots \\ y_0^{(N-1)} \end{array} \rightarrow \begin{array}{|l} y_{ss}(t) = H(j\omega) \cdot A e^{j\omega t} \\ = A \cdot H(j\omega) e^{j\omega t} \end{array}$$

$$\begin{array}{|l} x(t) = A \cos(\omega t) \\ \xi = j\omega \end{array} \rightarrow \begin{array}{|l} h(t) \\ y_0 \\ y_0^{(1)} \\ \vdots \\ y_0^{(N-1)} \end{array} \rightarrow \begin{array}{|l} y_{ss}(t) = H(j\omega) \cdot A \cos(\omega t) \\ = A \cdot H(j\omega) \cos(\omega t) \end{array}$$

# Sinusoidal Steady State Response (3)



$$y_{ss}(t) = H(0) \cdot A e^{0t} = A \cdot H(0)$$

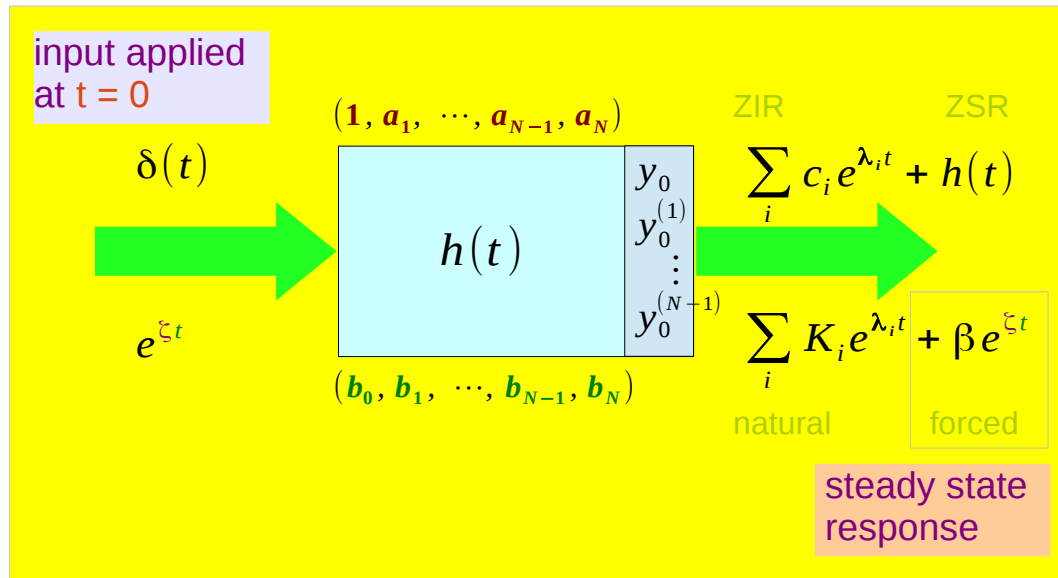
$$x(t) = A$$

$$\xi = 0$$



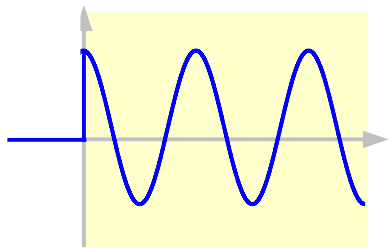
steady state response

Forced response



Forced response

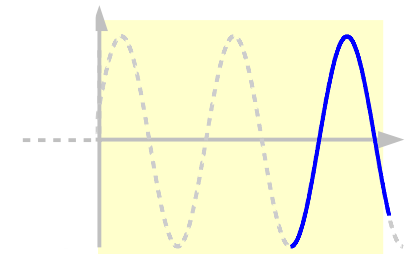
steady state response



$$y_{ss}(t) = H(j\omega) \cdot A \cos(\omega t) = A \cdot H(j\omega) \cos(\omega t)$$

$$x(t) = A \cos(\omega t)$$

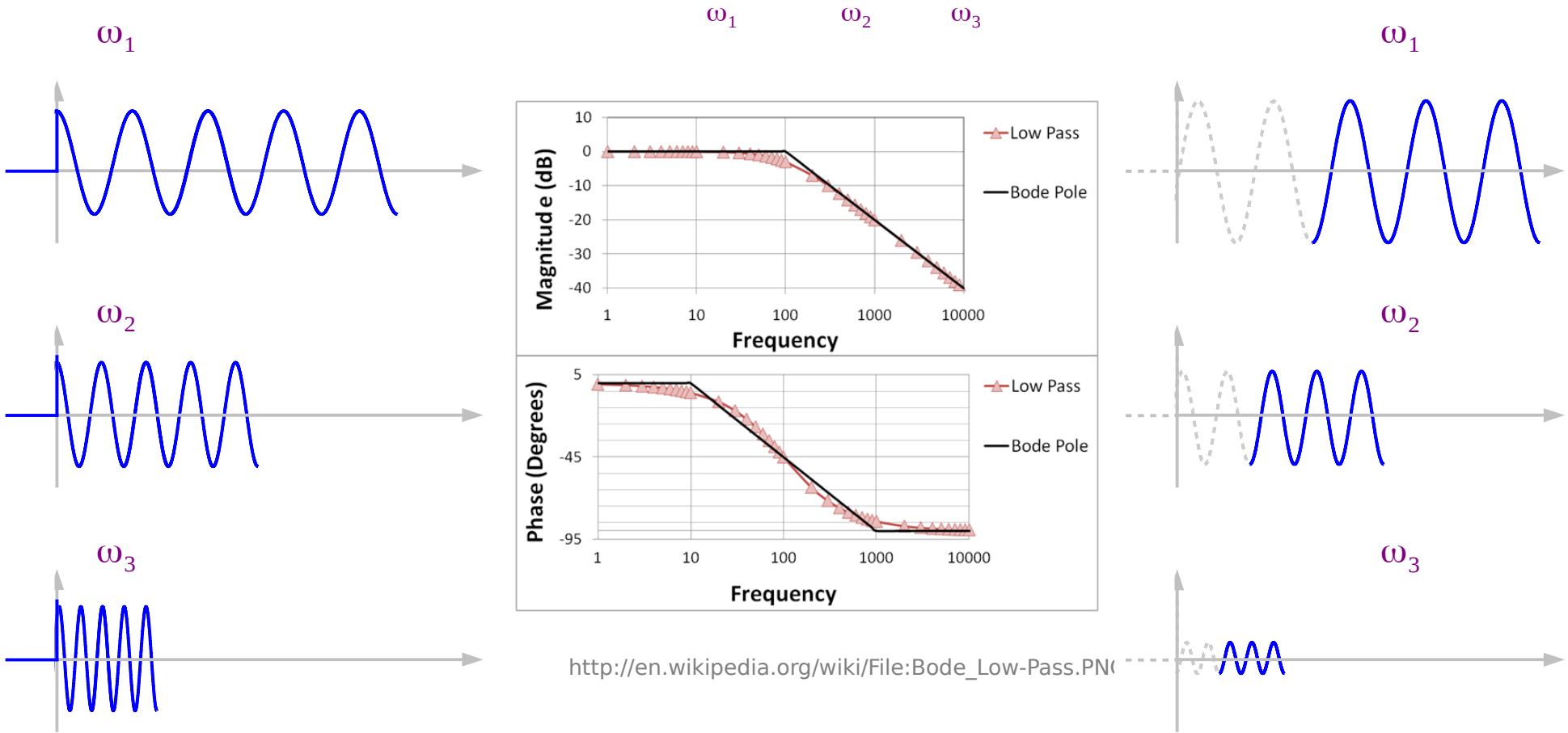
$$\xi = j\omega$$



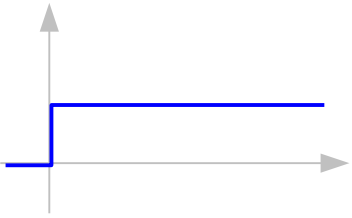
# Frequency Response

$$y_{ss}(t) = H(j\omega) \cdot A \cos(\omega t) = A \cdot H(j\omega) \cos(\omega t)$$

$$x(t) = A \cos(\omega t) \quad \xi = j\omega$$

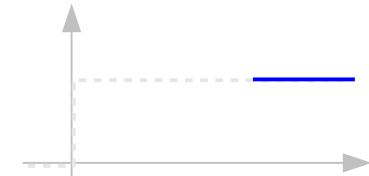


# Transient Response



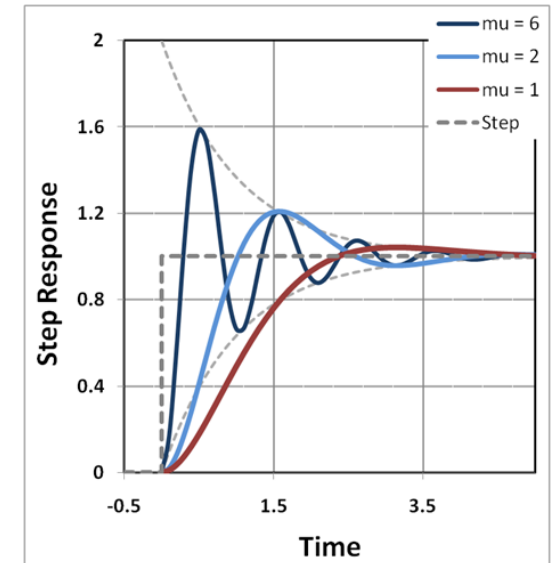
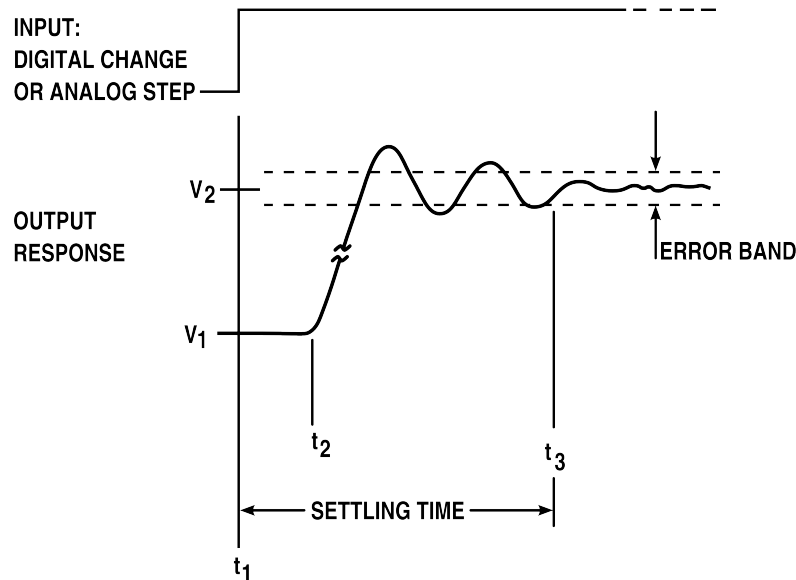
$$y_{ss}(t) = H(0) \cdot A e^{0t} \\ = A \cdot H(0)$$

$$x(t) = A \\ \xi = 0$$



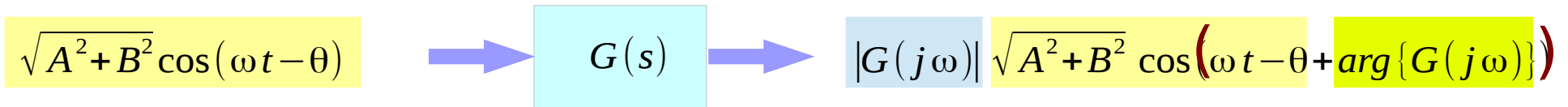
Natural + Forced response

transient response



[http://en.wikipedia.org/wiki/File:High\\_accuracy\\_settling\\_time\\_measurements\\_figure\\_1.png](http://en.wikipedia.org/wiki/File:High_accuracy_settling_time_measurements_figure_1.png)  
[http://en.wikipedia.org/wiki/File:Step\\_response\\_for\\_two-pole\\_feedback\\_amplifier.PNG](http://en.wikipedia.org/wiki/File:Step_response_for_two-pole_feedback_amplifier.PNG)

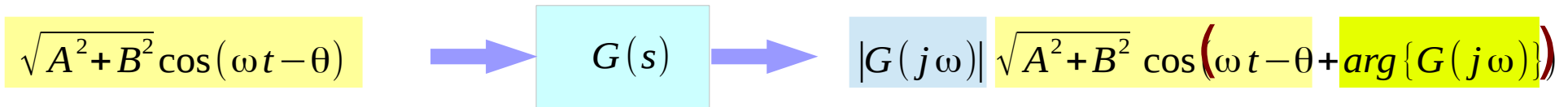
# Frequency Response in Control Theory (1)



$$\begin{aligned} & A \cos(\omega t) + B \sin(\omega t) \\ &= \sqrt{A^2+B^2} \left[ \frac{A}{\sqrt{A^2+B^2}} \cos(\omega t) + \frac{B}{\sqrt{A^2+B^2}} \sin(\omega t) \right] \\ &= \sqrt{A^2+B^2} [\cos(\theta) \cos(\omega t) + \sin(\theta) \sin(\omega t)] \\ &= \sqrt{A^2+B^2} \cos(\theta - \omega t) \\ &= \sqrt{A^2+B^2} \cos(\omega t - \theta) \end{aligned}$$

$$\begin{aligned} & A \cos(\omega t) + B \sin(\omega t) \\ &= \sqrt{A^2+B^2} \cos(\omega t - \theta) \end{aligned}$$
$$\cos(\theta) = \frac{A}{\sqrt{A^2+B^2}}$$
$$\sin(\theta) = \frac{B}{\sqrt{A^2+B^2}}$$

# Frequency Response in Control Theory (2)



$$\begin{aligned}
 & A \cos(\omega t) + B \sin(\omega t) \\
 &= \sqrt{A^2+B^2} \cos(\omega t - \theta)
 \end{aligned}
 \longleftrightarrow
 \begin{aligned}
 & \frac{As+B\omega}{s^2+\omega^2} + \frac{B\omega}{s^2+\omega^2} = \frac{As+B\omega}{s^2+\omega^2}
 \end{aligned}$$

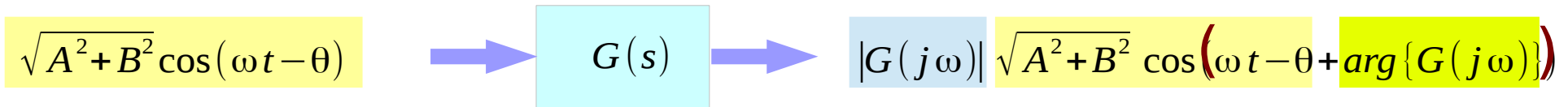
$$Y(s) = \frac{As+B\omega}{s^2+\omega^2} G(s) = \frac{As+B\omega}{(s+j\omega)(s-j\omega)} G(s) = \frac{K_1}{s+j\omega} + \frac{K_2}{s-j\omega} + F(s) \quad \text{Partial Fraction}$$

$$K_1 = \left[ \frac{As+B\omega}{s^2+\omega^2} (s+j\omega) G(s) \right]_{s=-j\omega} = \left[ \frac{As+B\omega}{(s-j\omega)} G(s) \right]_{s=-j\omega} = \frac{-Aj\omega+B\omega}{-2j\omega} G(-j\omega) = \frac{1}{2}(A+jB)G(-j\omega)$$

$$K_2 = \left[ \frac{As+B\omega}{s^2+\omega^2} (s-j\omega) G(s) \right]_{s=+j\omega} = \left[ \frac{As+B\omega}{(s+j\omega)} G(s) \right]_{s=+j\omega} = \frac{Aj\omega+B\omega}{+2j\omega} G(+j\omega) = \frac{1}{2}(A-jB)G(+j\omega)$$



# Frequency Response in Control Theory (3)



$$Y(s) = \frac{K_1}{s+j\omega} + \frac{K_2}{s-j\omega} + F(s) \quad K_1 = \frac{1}{2}(A+jB)G(-j\omega) \quad K_2 = \frac{1}{2}(A-jB)G(+j\omega)$$

$$\begin{aligned} A \pm jB &= \sqrt{A^2+B^2} \left[ \frac{A}{\sqrt{A^2+B^2}} \pm j \frac{B}{\sqrt{A^2+B^2}} \right] \\ &= \sqrt{A^2+B^2} [\cos\theta \pm j \sin\theta] \\ &= \sqrt{A^2+B^2} e^{\pm j\theta} \end{aligned}$$

*Stable System*

$$e^{p_i} \rightarrow 0 \quad e^{\sigma_i} \rightarrow 0$$

system modes  
 $p_i < 0, \sigma_i < 0$

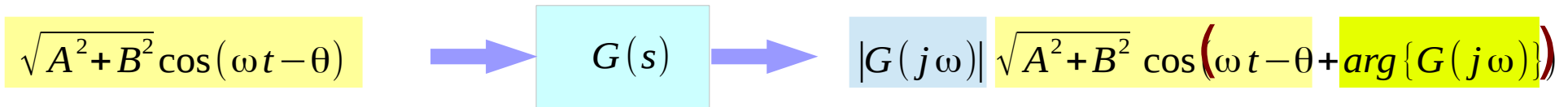
$$\lim_{t \rightarrow \infty} f(t) = 0$$

$$\lim_{s \rightarrow \infty} sF(s) = 0$$

*Ignore*  $F(s)$

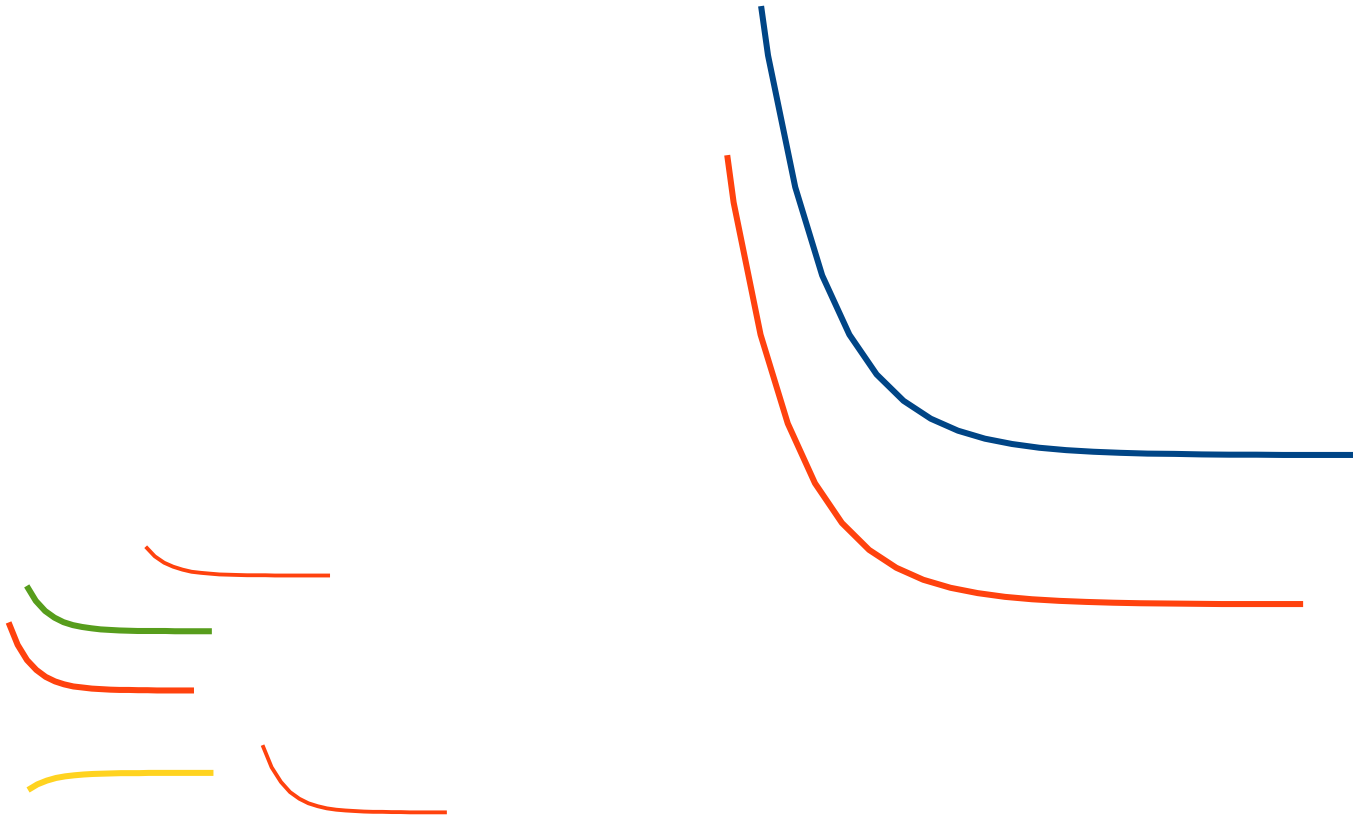
$$Y_{ss}(s) = \frac{K_1}{s+j\omega} + \frac{K_2}{s-j\omega} \quad K_1 = \frac{1}{2} \sqrt{A^2+B^2} e^{+j\theta} G(-j\omega) \quad K_2 = \frac{1}{2} \sqrt{A^2+B^2} e^{-j\theta} G(-j\omega)$$

# Frequency Response in Control Theory (4)



$$\begin{aligned}
 Y_{ss}(s) &= \frac{K_1}{s+j\omega} + \frac{K_2}{s-j\omega} \\
 &= \frac{1}{2} (A+jB) G(-j\omega) \frac{1}{s+j\omega} + \frac{1}{2} (A-jB) G(+j\omega) \frac{1}{s-j\omega} \\
 &= \frac{1}{2} \sqrt{A^2+B^2} e^{+j\theta} G(-j\omega) \frac{1}{s+j\omega} + \frac{1}{2} \sqrt{A^2+B^2} e^{-j\theta} G(+j\omega) \frac{1}{s-j\omega} \\
 \\ 
 y_{ss}(t) &= \frac{\sqrt{A^2+B^2}}{2} \left[ G(-j\omega) e^{-j\omega t} e^{+j\theta} + G(+j\omega) e^{+j\omega t} e^{-j\theta} \right] \\
 &= \frac{\sqrt{A^2+B^2}}{2} \left[ G(+j\omega) e^{-j(\omega t - \theta)} + G(+j\omega) e^{+j(\omega t - \theta)} \right] \\
 &= \sqrt{A^2+B^2} \Re \{ G(+j\omega) e^{+j(\omega t - \theta)} \} \\
 &= \sqrt{A^2+B^2} |G(+j\omega)| \cos(\omega t - \theta + \arg\{G(+j\omega)\})
 \end{aligned}$$

# Impulse Response $h(t)$



## References

- [1] <http://en.wikipedia.org/>
- [2] J.H. McClellan, et al., Signal Processing First, Pearson Prentice Hall, 2003
- [3] M. J. Roberts, Fundamentals of Signals and Systems
- [4] S. J. Orfanidis, Introduction to Signal Processing
- [5] B. P. Lathi, Signals and Systems