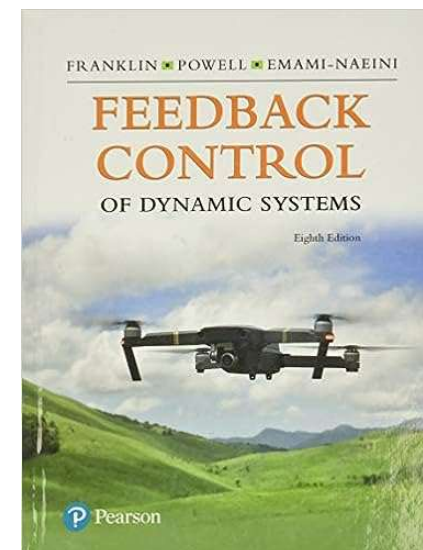
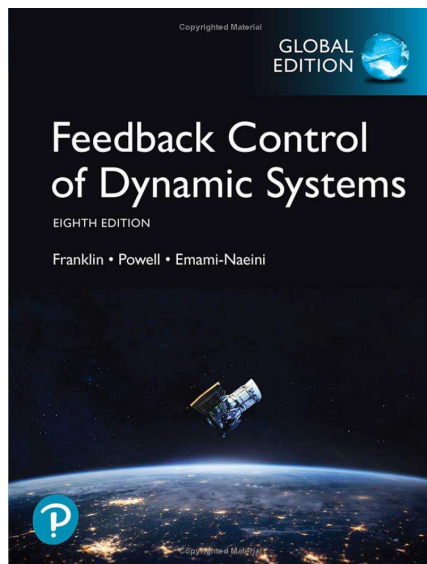




PME320701

Feedback Control of Systems

Lecture 2~4 (Chapter 2 & 3)

Instructor :

Cheng-Hsien Liu

劉承賢

助教：李千侑
王淳弘
蘇建翰



Chapter 1: An Overview and Brief History of Feedback Control

⇒ Chapter 2: Dynamic Models

Chapter 3: Dynamic Response

Chapter 4: A First Analysis of Feedback

Chapter 5: The Root-locus Design Method

Chapter 6: The Frequency-response Design Method

Chapter 7: State-space Design

Chapter 8: Digital Control

Chapter 9: Nonlinear Systems

Chapter 10: Control Systems Design: Principles and Case Studies

Appendix A: Laplace Transforms

Appendix B: Solutions to the Review Questions

Appendix C: MATLAB Commands

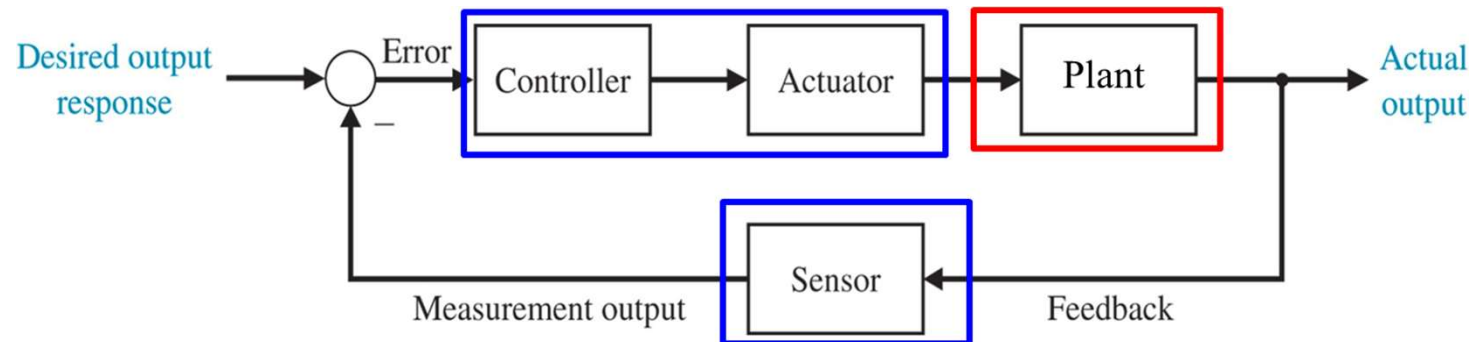
Appendix WA: A Review of Complex Variables

Appendix WB: Summary of Matrix Theory

Appendix WC: Controllability and Observability

Appendix WD: Ackermann's Formula for Pole Placement

Appendix W2.1.4: Complex Mechanical Systems



Dynamic Modeling

- {

① Mechanical System

② Electrical System

① $F = ma \quad \leftarrow$

② $Torque = I \alpha \quad \leftarrow$
 - {

Kirchhoff's voltage law

Kirchhoff's current law
- 機電整合系統 (Mechatronics/ Electro Mechanical Systems...)

Figure 2.1
Cruise control model

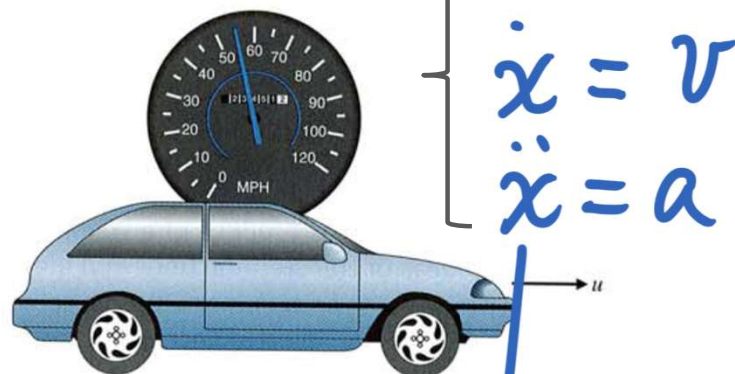
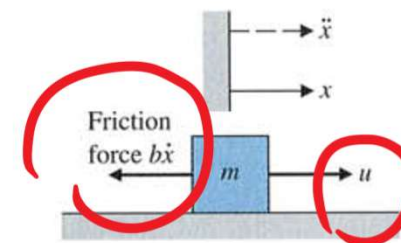


Figure 2.2
Free-body diagram for cruise control



$$u - b\dot{x} = m\ddot{x},$$

(2.2)

$$\frac{dx}{dt}$$

(2.7)

time

transfer function

$$\frac{V(s)}{U(s)} = \frac{\frac{1}{m}}{s + \frac{b}{m}}.$$

阻尼 damper
避震器

<1> 訂座標 (方向)
<2> 寫平衡方程式

$$x(t=0) = 0$$

$$\dot{x}(t=0) = 0$$

Figure 2.4
Automobile suspension

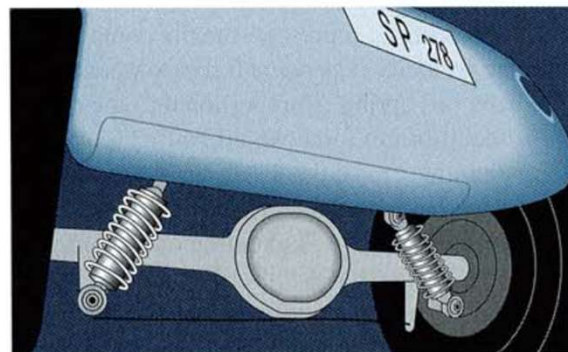
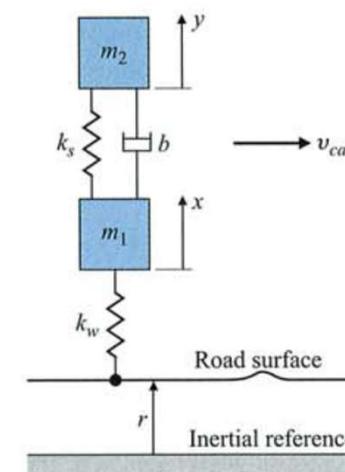
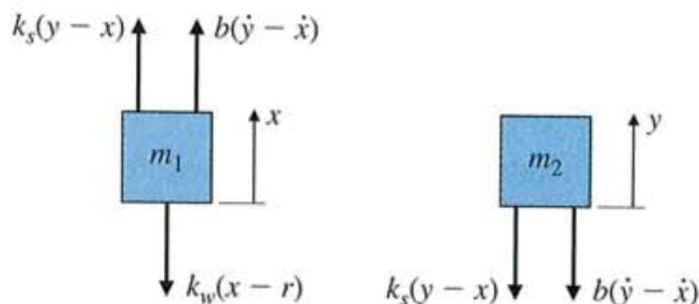


Figure 2.5
The quarter-car model



Degrees of Freedom (自由度) - 系統中可以自由運動不受拘束的維度(dimension)。

Free-Body Diagram- diagram showing the relative magnitude and direction of all forces acting upon an object in a given situation.



Equation of Motion

$$b(\dot{y} - \dot{x}) + k_s(y - x) - k_w(x - r) = m_1 \ddot{x}, \quad (2.8)$$

$$-k_s(y - x) - b(\dot{y} - \dot{x}) = m_2 \ddot{y}. \quad (2.9)$$

$$\ddot{x} + \frac{b}{m_1}(\dot{x} - \dot{y}) + \frac{k_s}{m_1}(x - y) + \frac{k_w}{m_1}x = \frac{k_w}{m_1}r, \quad (2.10)$$

$$\ddot{y} + \frac{b}{m_2}(\dot{y} - \dot{x}) + \frac{k_s}{m_2}(y - x) = 0. \quad (2.11)$$

$$\begin{cases} \ddot{x} + \frac{b}{m_1}(\dot{x} - \dot{y}) + \frac{k_s}{m_1}(x - y) + \frac{k_w}{m_1}x = \frac{k_w}{m_1}r, \\ \ddot{y} + \frac{b}{m_2}(\dot{y} - \dot{x}) + \frac{k_s}{m_2}(y - x) = 0. \end{cases} \quad (2.10)$$

(2.11)

Laplace → 把微分方程式 轉成代數方程式

inverse Laplace → 代數 → 微分方程式

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

Transfer function

output

$Y(s)$

$R(s)$

input

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

3.1 Review of Laplace Transforms

Chapter 2 Dynamic Models **Time response:** The dynamics of a system can be prescribed to MATLAB in terms of row vectors containing the coefficients of the polynomials describing the numerator and denominator of its transfer function. The transfer function for this problem is that given in part (a). In this case, the numerator (called num) is simply one number since there are no powers of s , so that $\text{num} = 1/m = 1/1000$. The denominator (called den) contains the coefficients of the polynomial $s + b/m$, which are

$$\text{den} = \begin{bmatrix} 1 & \frac{b}{m} \end{bmatrix} = \begin{bmatrix} 1 & \frac{50}{1000} \end{bmatrix}.$$

The step function in MATLAB calculates the time response of a linear system to a unit step input. Because the system is linear, the output for this case can be multiplied by the magnitude of the input step to derive a step response of any amplitude. Equivalently, num can be multiplied by the magnitude of the input step.

The statements

```
num = 1/1000;           % 1/m
den = [1 50/1000];      % s + b/m
sys = tf(num*500, den); % step gives unit step response, so num*500
                        % gives u = 500.
step(sys);              % plots the step response
```

Step response with
MATLAB

Skip / 跳过
Matlab and Simulink

Figure 2.17
The SIMULINK block diagram representing the nonlinear equation (2.27)

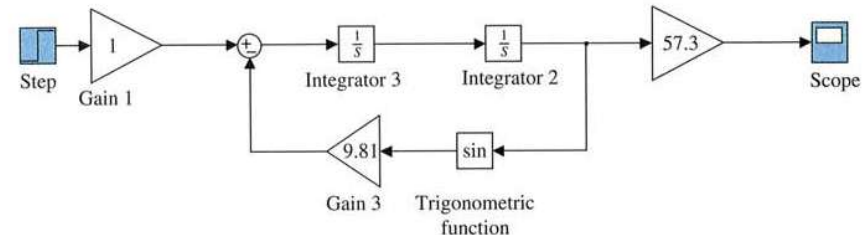
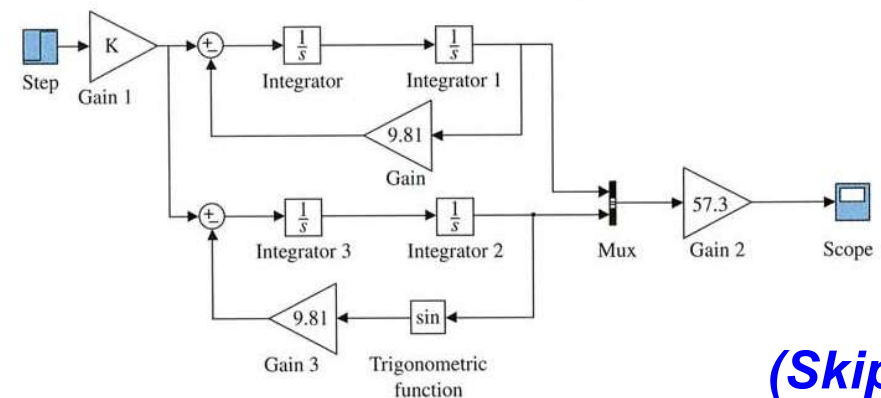
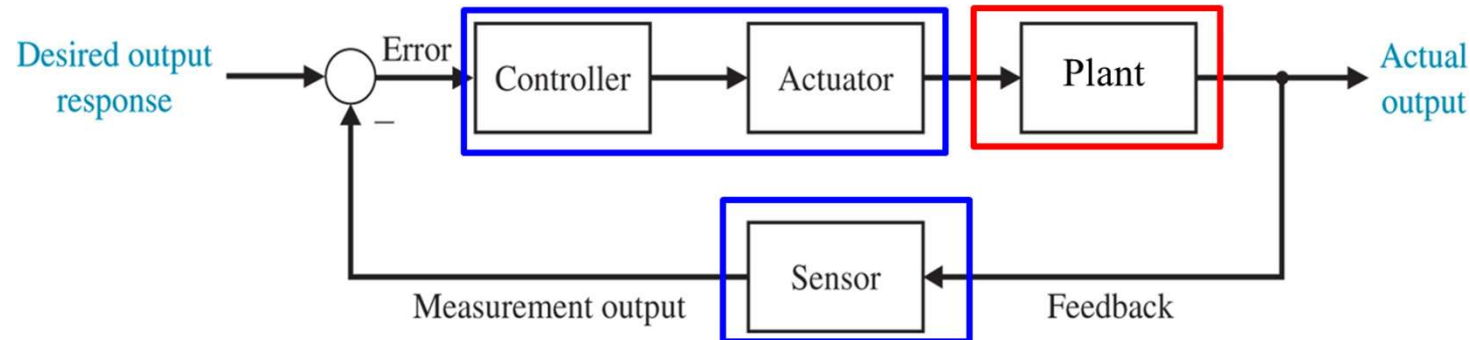


Figure 2.18
Block diagram of the pendulum for both the linear and nonlinear models





Dynamic Modeling

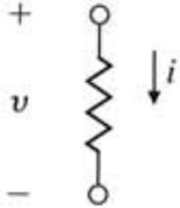
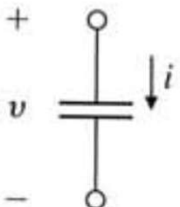
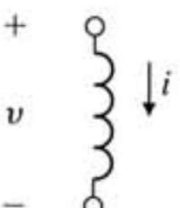
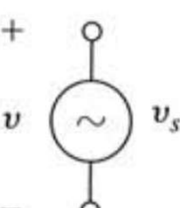
① Mechanical System $\left\{ \begin{array}{l} \textcircled{1} F = m a \quad \leftarrow \\ \textcircled{2} \text{Torque} = I \alpha \quad \leftarrow \end{array} \right.$

② Electrical System $\left\{ \begin{array}{l} \text{Kirchhoff's voltage law} \\ \text{Kirchhoff's current law} \end{array} \right.$

③ 機電整合系統 (Mechatronics/ Electro Mechanical Systems...)

2.2 Models of Electric Circuits

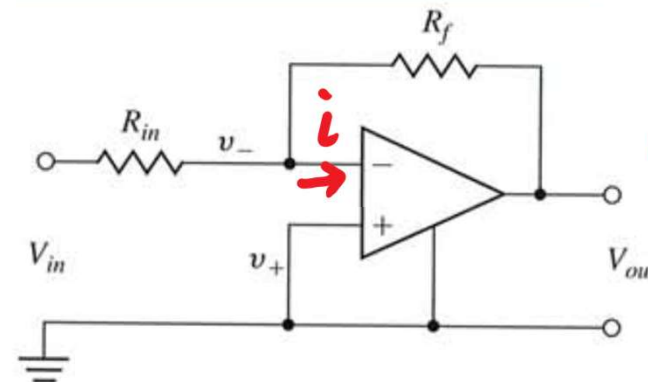
Circuit Components

	Symbol	Equation
Resistor		$v = Ri$
Capacitor		$i = C \frac{dv}{dt}$
Inductor		$v = L \frac{di}{dt}$
Voltage source		$v = v_s$

Kirchhoff's current law (KCL)

Kirchhoff's voltage law (KVL)

Operational Amplifier

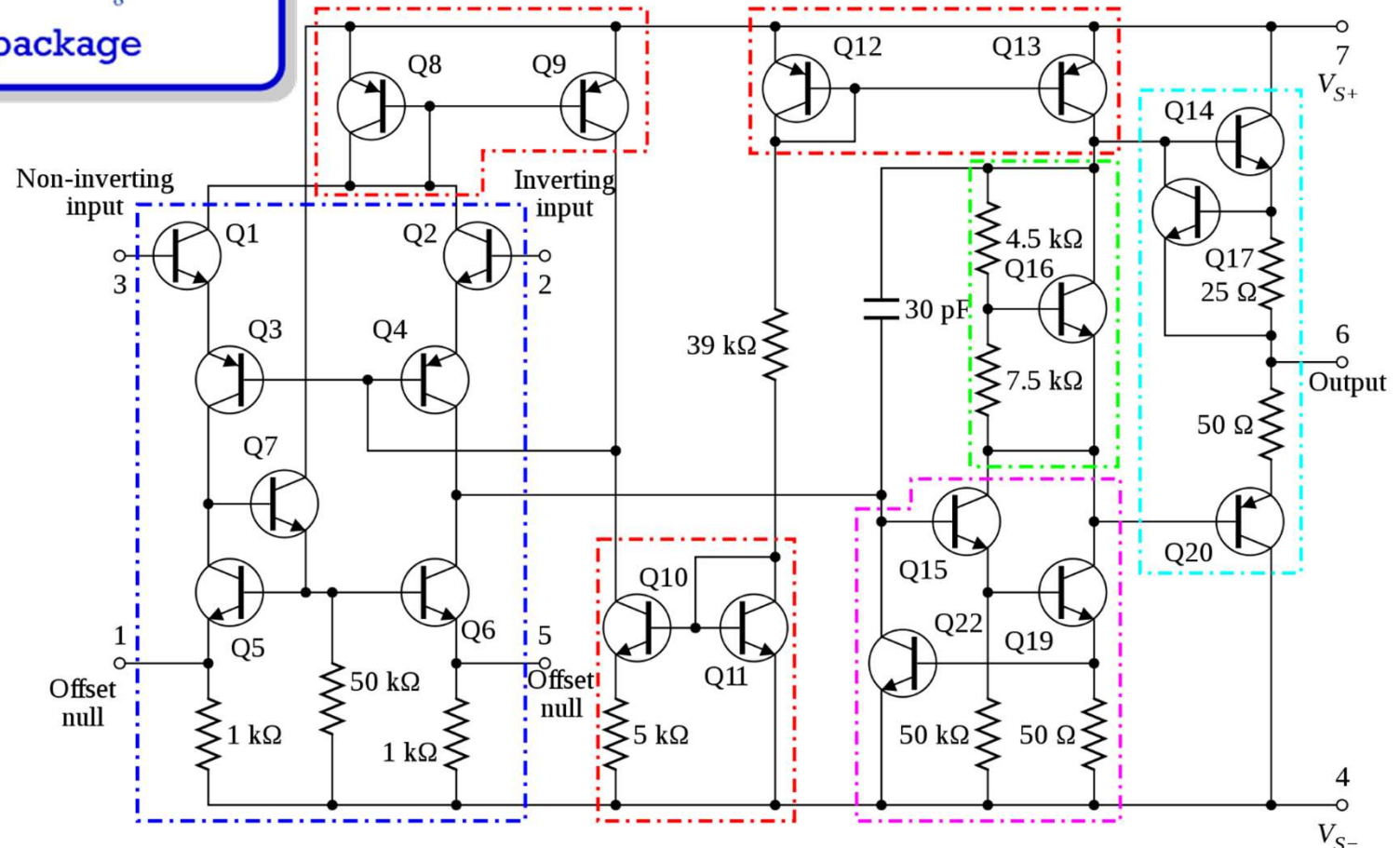
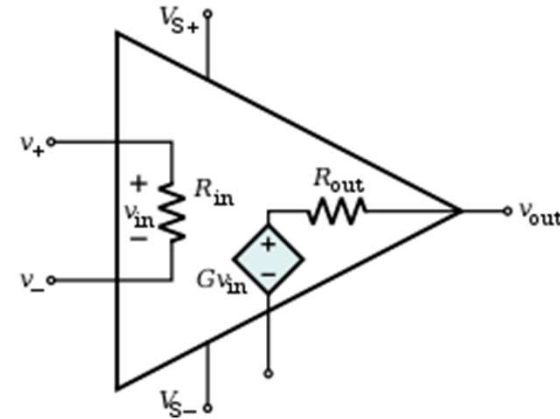
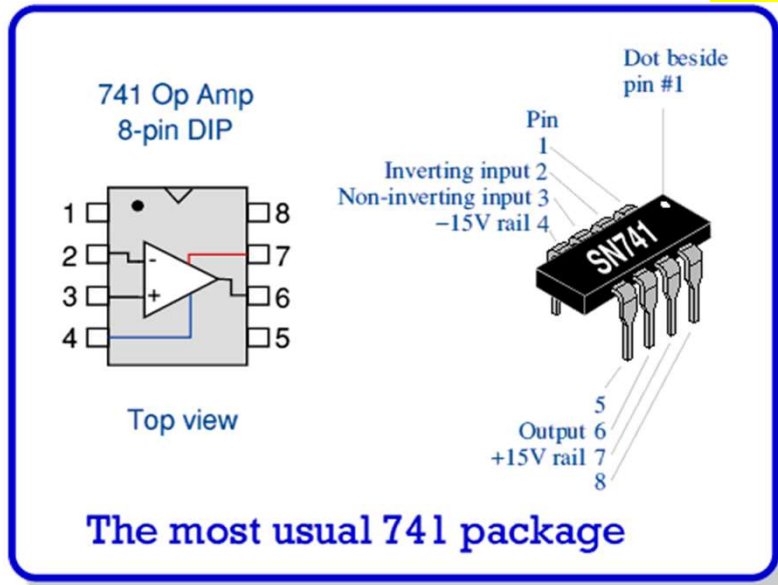


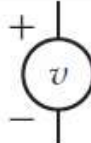
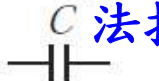
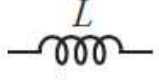
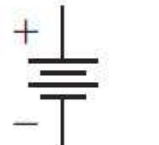
① $V_- = V_+$
 ② $i = 0$

$$\left\{ \begin{array}{l} \frac{V_- - V_{in}}{R_{in}} = \frac{V_{out} - V_-}{R_f} \\ V_- = V_+ = 0 \end{array} \right.$$

$$\frac{V_{out}}{V_{in}} = - \frac{R_f}{R_{in}}$$

Reference-不考



Quantity	Units	Circuit symbol
Voltage	volt (V)	Voltage Source 
Charge	coulomb (C)	
Current	ampere (A) = Q/s	Current Source 
Resistance	ohm (Ω) = V/A	
Capacitance	farad (F) = Q/V	
Inductance	henry (H) = V · s/A	
Battery	—	
Ground	—	

庫倫

法拉

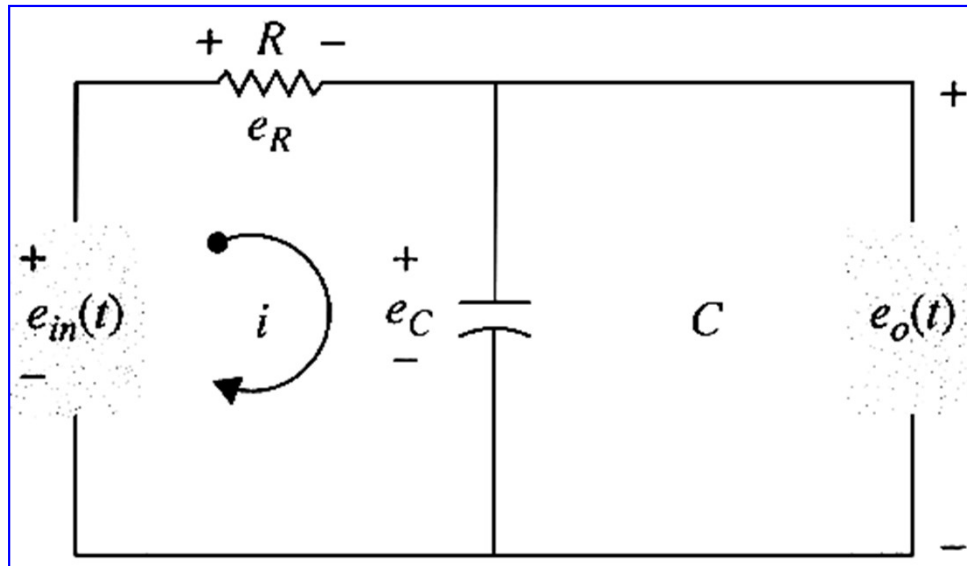
法拉

$$L \frac{dI}{dt} = V$$

$$C \frac{dV}{dt} = I$$

Find the differential equation of the system.

Simple electrical RC circuit.



$$e_{in}(t) = e_R(t) + e_C(t) \quad \leftarrow$$

$$e_R = iR \quad \leftarrow$$

$$e_C(t) = \frac{1}{C} \int i dt$$

$$e_o(t) = \frac{1}{C} \int i dt = e_C(t)$$

$$\frac{i}{C} = \frac{d e_o(t)}{dt}$$

$$C \dot{e}_o(t) = i \quad \leftarrow$$

$$e_{in}(t) = RC \dot{e}_o(t) + e_o(t)$$

$$\frac{E_o(s)}{E_{in}(s)} = \frac{1}{RCs + 1}$$



3.1 Review of Laplace Transforms

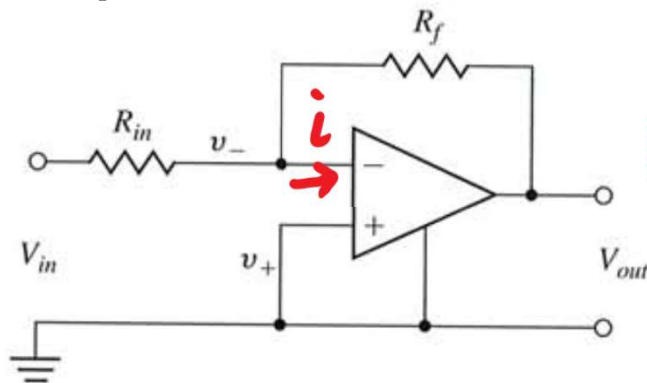
(Skip)

(2) Electrical System

- ① K.V Kirchhoff's voltage law
- ② K.C. Kirchhoff's current law

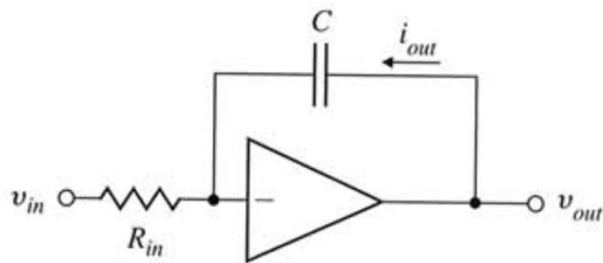
2.2 Models of Electric Circuits

Operational Amplifier



$$\begin{aligned} \textcircled{1} \quad v_- &= v_+ \\ \textcircled{2} \quad i &= 0 \end{aligned}$$

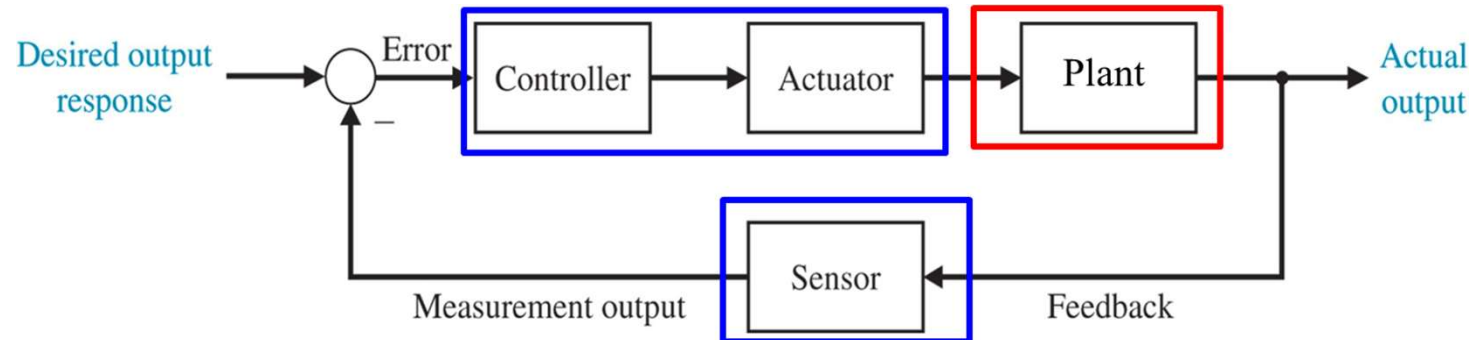
$$\begin{cases} \frac{v_- - V_{in}}{R_{in}} = \frac{V_{out} - v_-}{R_f} \\ v_- = v_+ = 0 \end{cases} \quad \frac{V_{out}}{V_{in}} = -\frac{R_f}{R_{in}}$$



$$\frac{V_{in} - 0}{R_{in}} = C \frac{d(0 - V_{out})}{dt}$$

$$V_{out}(s) = -\frac{1}{s} \frac{V_{in}(s)}{R_{in}C}$$

3.1 Review of Laplace Transforms



Dynamic Modeling

1) Mechanical System { $\textcircled{1} F = ma \quad \leftarrow$
 $\textcircled{2} \text{Torque} = I\alpha \quad \leftarrow$

2) Electrical System { Kirchhoff's voltage law
 Kirchhoff's current law

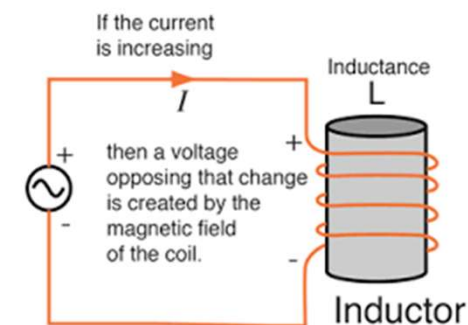
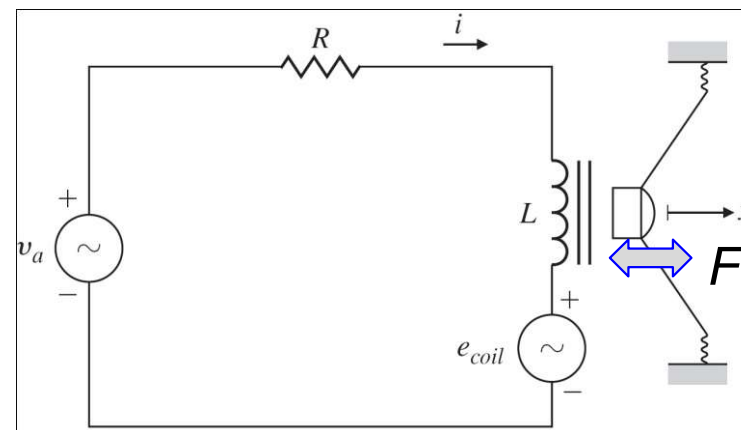
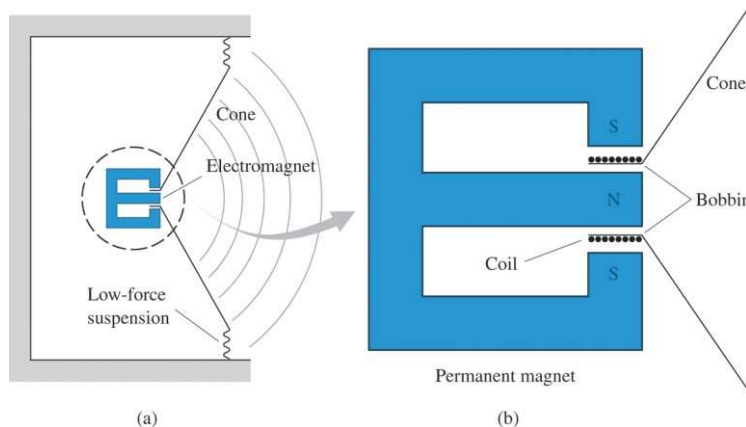


機電整合系統 (Mechatronics/ Electro Mechanical Systems...)

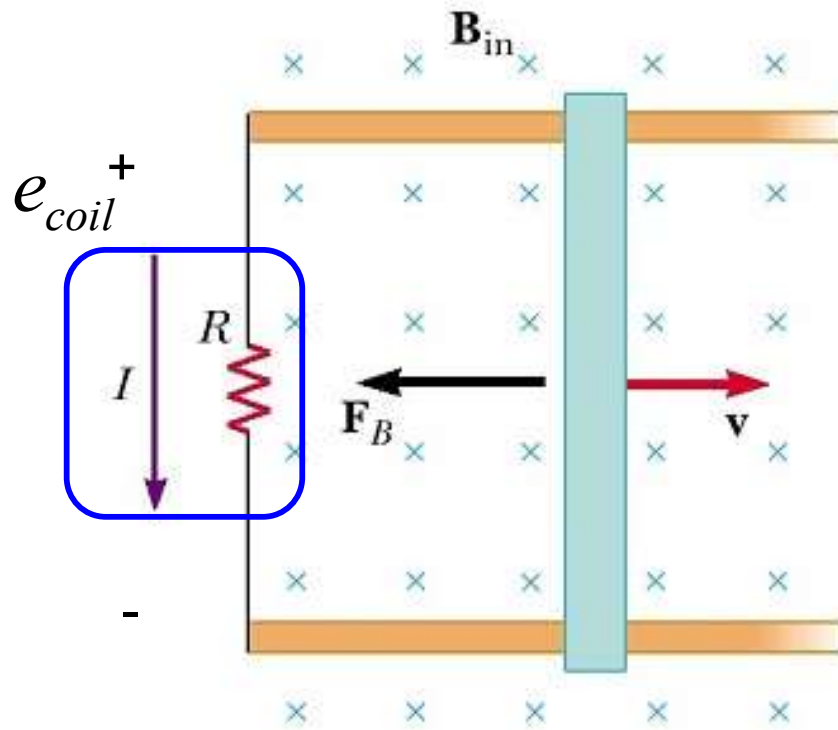
機電整合系統 (Mechatronics)

2.3 Models of Electromechanical Systems

EXAMPLE 2.11 Loudspeaker



Lenz's Law



$$F_B = i \vec{l} \times \vec{B}$$

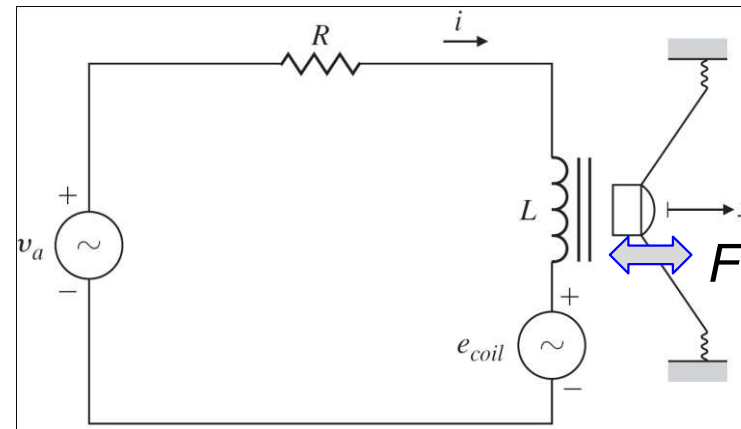
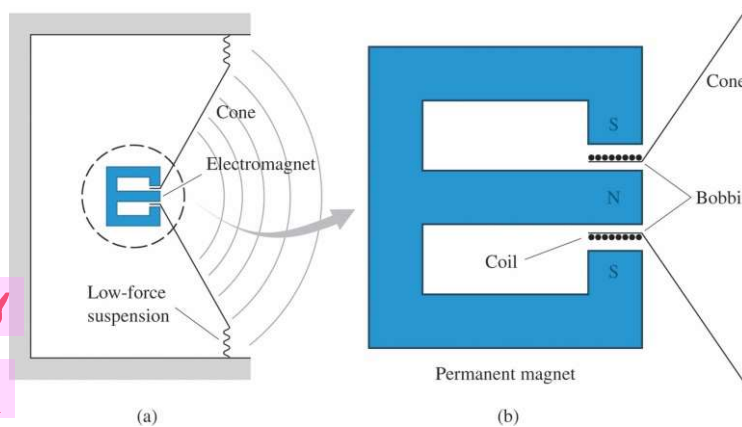
back electro-motive force

$$e_{coil} = -\frac{d\Phi}{dt} = -\frac{d(Blx)}{dt} = -Bl\dot{x}$$

機電整合系統 (Mechatronics)

2.3 Models of Electromechanical Systems

EXAMPLE 2.11 Loudspeaker



magnet establishes a uniform field B of 0.5 tesla and the bobbin has 20 turns at a 2-cm diameter.

$$l = 20 \times \frac{2\pi}{100} m = 1.26 m$$

$$F = 0.5 \times 1.26 \times i = 0.63i \text{ N} \quad \leftarrow \underline{l} \underline{i} \underline{B}$$

law of generators.

a voltage across the coil $e_{coil} = \underline{Bl\dot{x}} = 0.63\dot{x}$

$$\begin{cases} M\ddot{x} + b\dot{x} = 0.63i, \\ L\frac{di}{dt} + Ri = v_a - 0.63\dot{x} \end{cases}$$

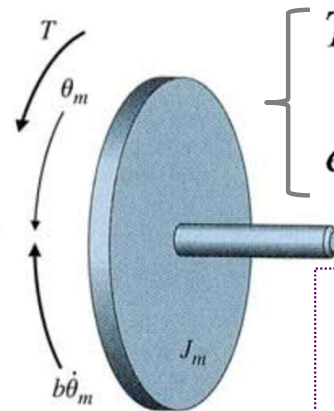
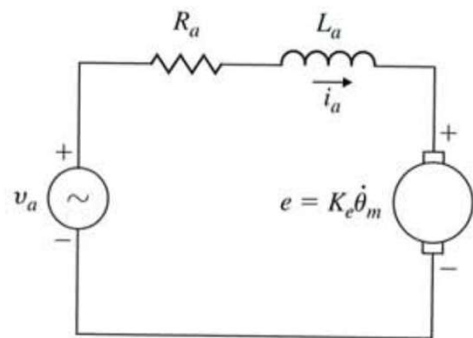
$$\underline{M\ddot{x}} = 0.63i - b\dot{x}$$

$$\frac{X(s)}{V_a(s)} = \frac{0.63}{s[(Ms + b)(Ls + R) + (0.63)^2]} \quad (2.49)$$

3.1 Review of Laplace Transforms

EXAMPLE 2.13

Modeling a DC Motor



$$T_m(t) = K_t i_a(t)$$

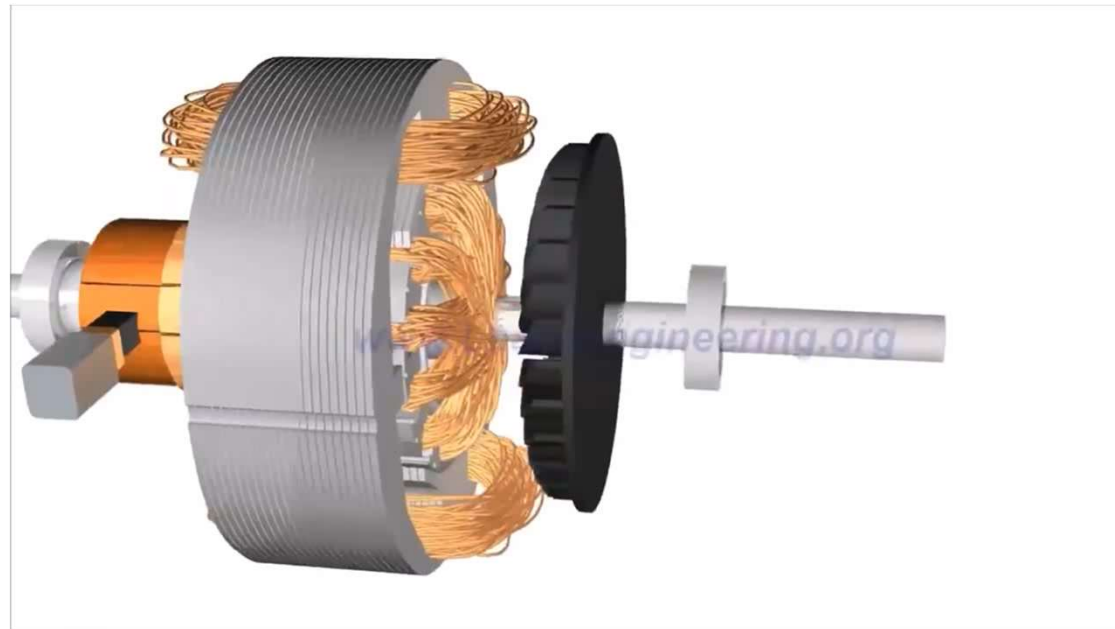
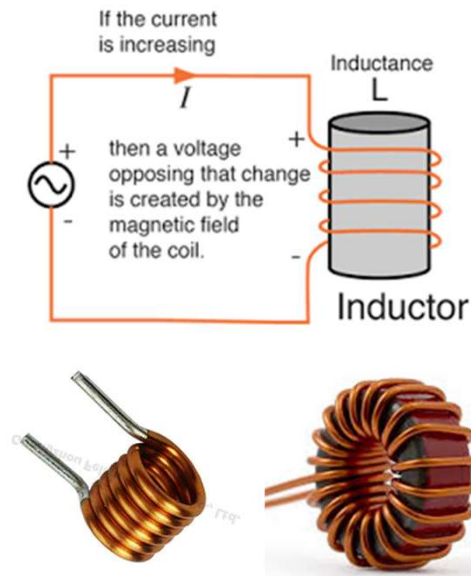
$$e_m(t) = K_e \frac{d\theta_m(t)}{dt} = K_e \omega_m(t)$$

K_t : torque constant

K_e : back-emf constant

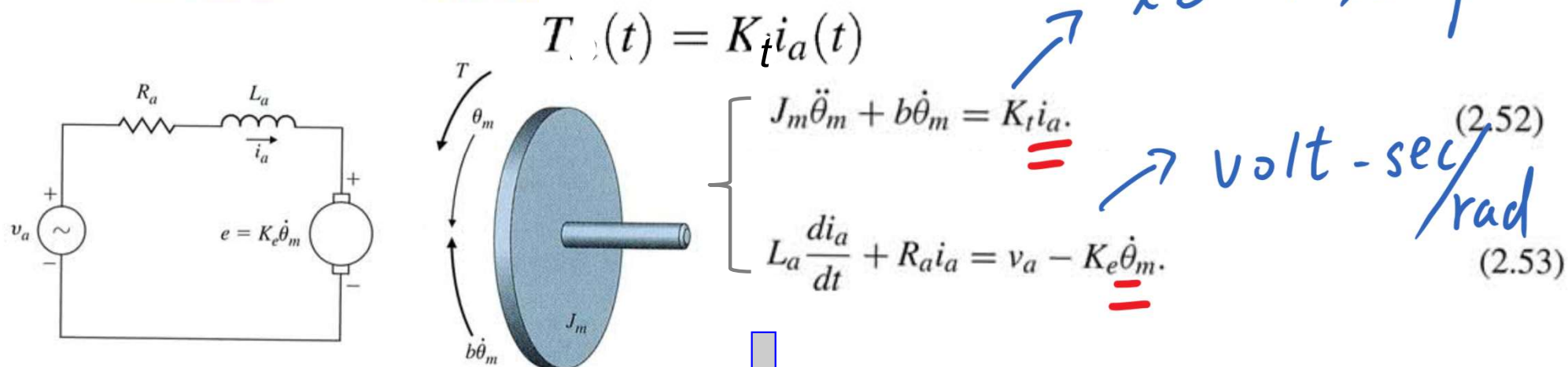
$$\leftarrow F_B = i \vec{l} \times \vec{B}$$

$$\leftarrow e_{coil} = -\frac{d\Phi}{dt} = -Bl\dot{x}$$



EXAMPLE 2.13

Modeling a DC Motor



$$e(t) = K_e \frac{d\theta_m(t)}{dt} = K_e \omega_m(t)$$

K_t : torque constant

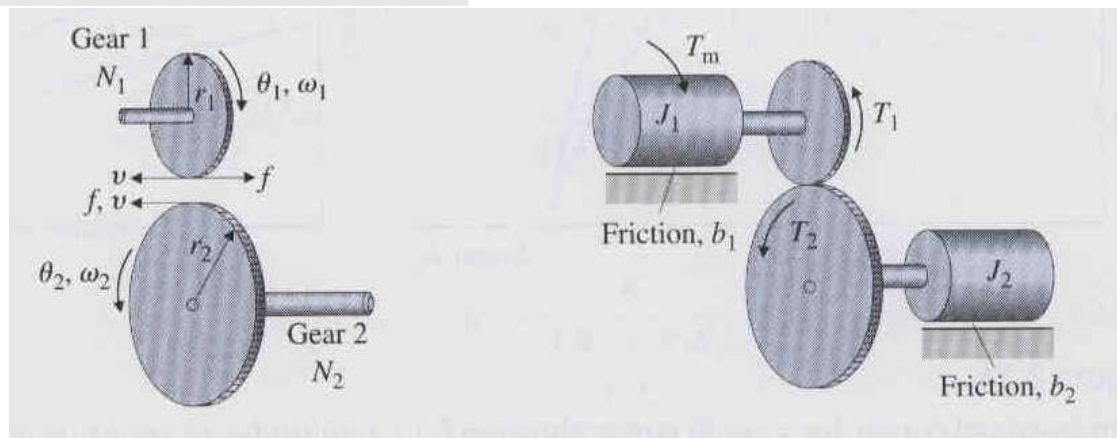
K_e : back-emf constant

$$\frac{\Theta_m(s)}{V_a(s)} = \frac{K_t}{s[(J_m s + b)(L_a s + R_a) + K_t K_e]} \quad (2.54)$$

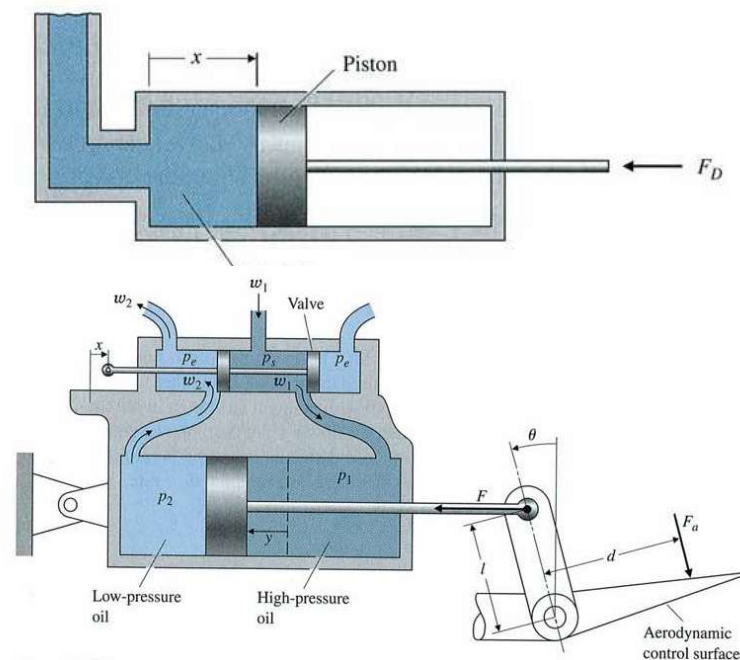
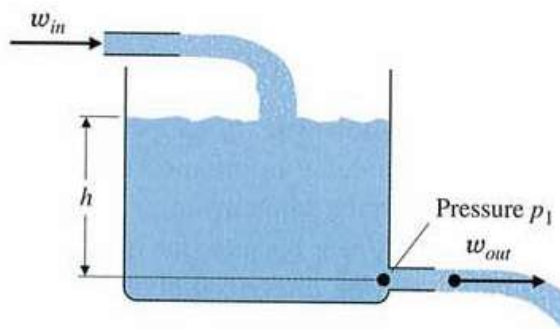
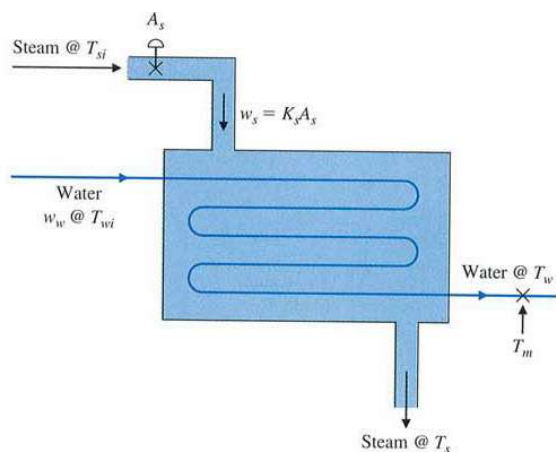
3.1 Review of Laplace Transforms

Not covered in our class/ 跳過

△ 2.3.3 Gears



△ 2.4 Heat and Fluid-Flow Models



(Skip)

Chapter 1: An Overview and Brief History of Feedback Control

Chapter 2: Dynamic Models

⇒ Chapter 3: Dynamic Response

Chapter 4: A First Analysis of Feedback

Chapter 5: The Root-locus Design Method

Chapter 6: The Frequency-response Design Method

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Appendix B: Solutions to the Review Questions

Appendix C: MATLAB Commands

Appendix WA: A Review of Complex Variables

Appendix WB: Summary of Matrix Theory

Appendix WC: Controllability and Observability

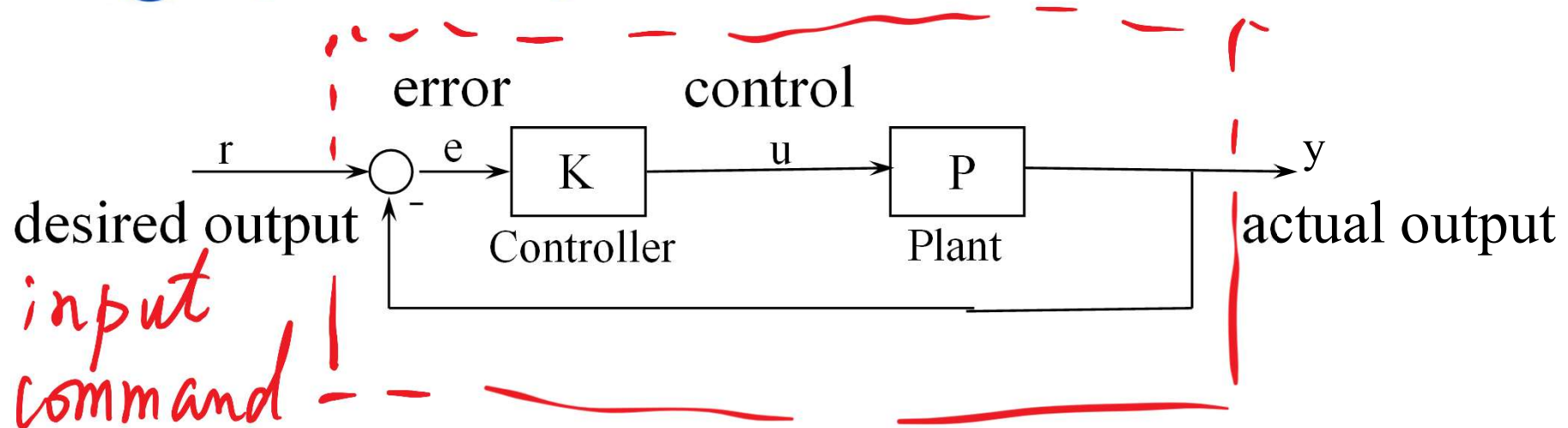
Appendix WD: Ackermann's Formula for Pole Placement

Appendix W2.1.4: Complex Mechanical Systems

Chapter 3

Dynamic Response

3 Dynamic Response



3.1 Review of Laplace Transforms

3.2.1 The Block Diagram

3.3 Effect of Pole Locations

3.4 Time-Domain Specifications

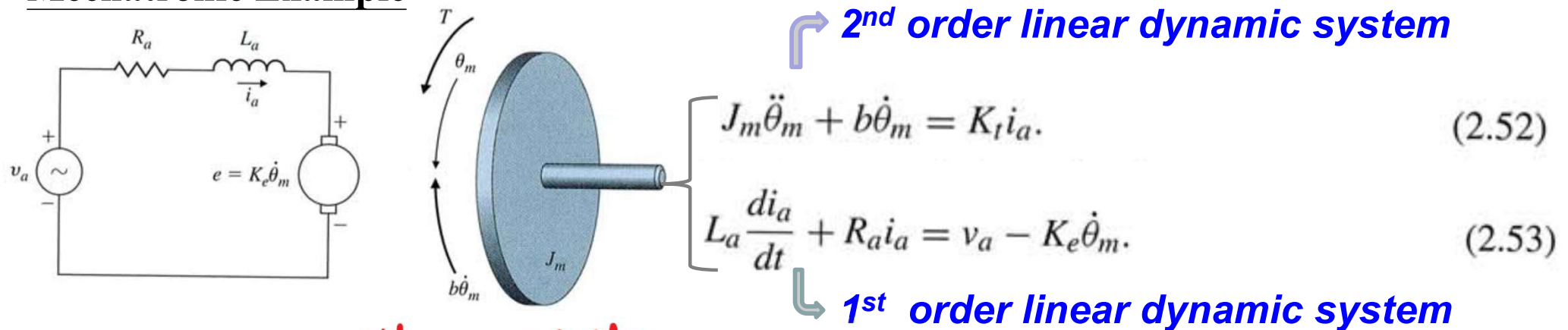
3.5 Effects of Zeros and Additional Poles

3.6.3 Routh's Stability Criterion

3.1 Review of Laplace Transforms

Linear Time Invariant Dynamic System

Mechatronic Example



n 階 系統

For a general nth order linear dynamic system, represented by

parameter
variable

$$\left\{ \begin{aligned} & \frac{d^n y(t)}{dt^n} + a_{n-1} \frac{d^{n-1} y(t)}{dt^{n-1}} + a_{n-2} \frac{d^{n-2} y(t)}{dt^{n-2}} + \cdots + a_1 \frac{dy(t)}{dt} + a_0 y(t) \\ & = b_m \frac{d^m f(t)}{dt^m} + b_{m-1} \frac{d^{m-1} f(t)}{dt^{m-1}} + \cdots + b_1 \frac{df(t)}{dt} + b_0 f(t) \end{aligned} \right.$$

the coefficients $a_i, i = 0, 1, 2, \dots, n-1$, and $b_i, i = 0, 1, 2, \dots, m$, are assumed to be constant, which indicates that the given system is time invariant.

Linear Dynamic System

For a general n th order linear dynamic system, represented by

$$\left\{ \begin{aligned} \frac{d^n y(t)}{dt^n} + a_{n-1} \frac{d^{n-1} y(t)}{dt^{n-1}} + a_{n-2} \frac{d^{n-2} y(t)}{dt^{n-2}} + \dots + a_1 \frac{dy(t)}{dt} + a_0 y(t) \\ = b_m \frac{d^m f(t)}{dt^m} + b_{m-1} \frac{d^{m-1} f(t)}{dt^{m-1}} + \dots + b_1 \frac{df(t)}{dt} + b_0 f(t) \end{aligned} \right.$$

parameter
variable

y : 因變數
 t : 自變數

⇒ 線性方程式

Linear Time variant Dynamic System

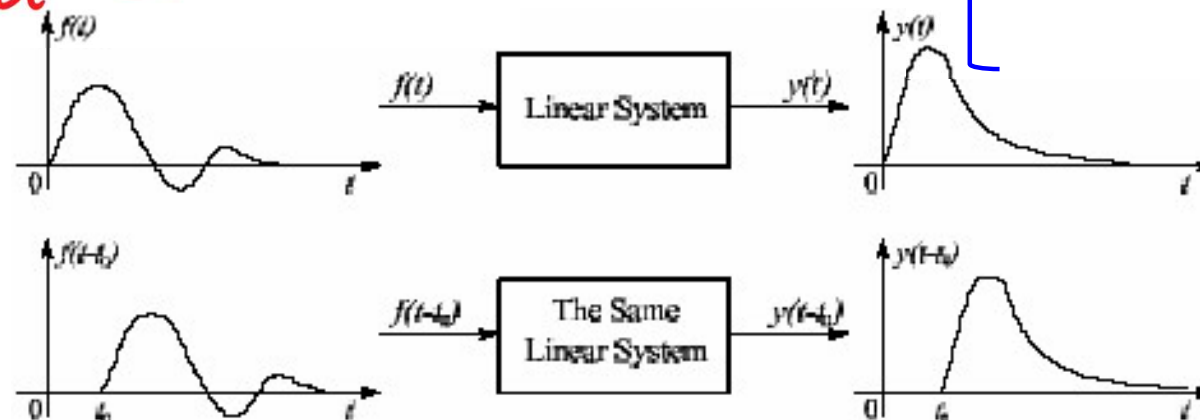
$a_i(t)$ →

LTI Dynamic System

Linear Time Invariant Dynamic System

$a_i = \text{constant}$ →

⇒ 因變數不自乘 (1)
不相乘 (2)
不在 sin
cos
log } (內) (3)



Graphical representation of system time invariance

Transfer Functions

轉移函數

LTI Dynamic System

$$\Rightarrow T.F. \quad G(s) = \frac{Y(s)}{F(s)} = \frac{b_m s^m + b_{m-1} s^{m-1} + \cdots + b_1 s + b_0}{s^n + a_{n-1} s^{n-1} + \cdots + a_1 s + a_0}$$

$$= K \frac{(s + z_1)(s + z_2) \cdots (s + z_m)}{(s + p_1)(s + p_2) \cdots (s + p_n)}$$

Def.:

1. $G(s)$ is said to be **proper** if $G(\infty)$ is a finite constant $\rightarrow n \geq m$
2. $G(s)$ is said to be **strictly proper** if $G(\infty) = 0 \rightarrow n > m$
3. **Relative order** : $n-m$
4. The **order of system**: n
5. **Poles**: $-p_1, -p_2, \dots, -p_n$
6. **Zeros**: $-z_1, -z_2, \dots, -z_n$

極點 零點

Note: { T.F. is to describe the relationship between input and output
 T.F. is independent to the input and initial condition

The $\mathcal{L}_-$ Laplace Transform

Inverse Laplace Transform

Laplace transform of $f(t)$, denoted by $\mathcal{L}_-\{f(t)\} = F(s)$ $s = \sigma + j\omega$,

$$\begin{cases} F(s) \triangleq \int_{0^-}^{\infty} f(t)e^{-st} dt, \\ f(t) = \frac{1}{2\pi j} \int_{\sigma_c - j\infty}^{\sigma_c + j\infty} F(s)e^{st} ds, \end{cases}$$

(3.24) *Laplace*

(3.25) *inverse Laplace*

The $\mathcal{L}$ - Laplace Transform

Inverse Laplace Transform

TABLE A.1

Properties of Laplace Transforms

Number	Laplace Transform	Time Function	Comment
—	$F(s)$	$f(t)$	Transform pair
1	$\alpha F_1(s) + \beta F_2(s)$	$\alpha f_1(t) + \beta f_2(t)$	Superposition
2	$F(s)e^{-s\lambda}$	$f(t - \lambda)$	Time delay ($\lambda \geq 0$)
3	$\frac{1}{ a } F\left(\frac{s}{a}\right)$	$f(at)$	Time scaling
4	$F(s + a)$	$e^{-at}f(t)$	Shift in frequency
5	$s^m F(s) - s^{m-1}f(0) - s^{m-2}\dot{f}(0) - \dots - f^{(m-1)}(0)$	$f^{(m)}(t)$	Differentiation
6	$\frac{1}{s} F(s)$	$\int_0^t f(\zeta) d\zeta$	Integration
7	$F_1(s)F_2(s)$	$f_1(t) * f_2(t)$	Convolution
8	$\lim_{s \rightarrow \infty} sF(s)$	$f(0^+)$	Initial Value Theorem
9	$\lim_{s \rightarrow 0} sF(s)$	$\lim_{t \rightarrow \infty} f(t)$	Final Value Theorem
10	$\frac{1}{2\pi j} \int_{\sigma_c - j\infty}^{\sigma_c + j\infty} F_1(\zeta)F_2(s - \zeta)d\zeta$	$f_1(t)f_2(t)$	Time product
11	$\frac{1}{2\pi} \int_{-j\infty}^{+j\infty} Y(-j\omega)U(j\omega) d\omega$	$\int_0^\infty y(t)u(t) dt$	Parseval's Theorem
12	$-\frac{d}{ds} F(s)$	$tf(t)$	Multiplication by time

TABLE A.2

Table of Laplace Transforms		
Number	$F(s)$	$f(t), t \geq 0$
1	1	$\delta(t)$
2	$1/s$	$1(t)$
3	$1/s^2$	t
4	$2!/s^3$	t^2
5	$3!/s^4$	t^3
6	$m!/s^{m+1}$	t^m
7	$\frac{1}{s+a}$	e^{-at}
8	$\frac{1}{(s+a)^2}$	te^{-at}
9	$\frac{1}{(s+a)^3}$	$\frac{1}{2!}t^2e^{-at}$
10	$\frac{1}{(s+a)^m}$	$\frac{1}{(m-1)!}t^{m-1}e^{-at}$
11	$\frac{a}{s(s+a)}$	$1 - e^{-at}$
12	$\frac{a}{s^2(s+a)}$	$\frac{1}{a}(at - 1 + e^{-at})$
13	$\frac{b-a}{(s+a)(s+b)}$	$e^{-at} - e^{-bt}$
14	$\frac{s}{(s+a)^2}$	$(1-at)e^{-at}$
15	$\frac{a^2}{s(s+a)^2}$	$1 - e^{-at}(1+at)$
16	$\frac{(b-a)s}{(s+a)(s+b)}$	$be^{-bt} - ae^{-at}$
17	$\frac{a}{s^2+a^2}$	$\sin at$
18	$\frac{s}{s^2+a^2}$	$\cos at$
19	$\frac{s+a}{(s+a)^2+b^2}$	$e^{-at} \cos bt$
20	$\frac{b}{(s+a)^2+b^2}$	$e^{-at} \sin bt$
21	$\frac{a^2+b^2}{s[(s+a)^2+b^2]}$	$1 - e^{-at} \left(\cos bt + \frac{a}{b} \sin bt \right)$

The $\mathcal{L}$ - Laplace Transform

Inverse Laplace Transform

Laplace transform of $f(t)$, denoted by $\mathcal{L}\{f(t)\} = F(s)$ $s = \sigma + j\omega$,


$$\left\{ \begin{array}{l} F(s) \triangleq \int_{0^-}^{\infty} f(t)e^{-st} dt, \\ f(t) = \frac{1}{2\pi j} \int_{\sigma_c - j\infty}^{\sigma_c + j\infty} F(s)e^{st} ds, \end{array} \right.$$

$$(3.24) \quad \text{Laplace}$$

$$(3.25) \quad \text{inverse Laplace}$$



Joseph-Louis Lagrange

Italian 1736-1813

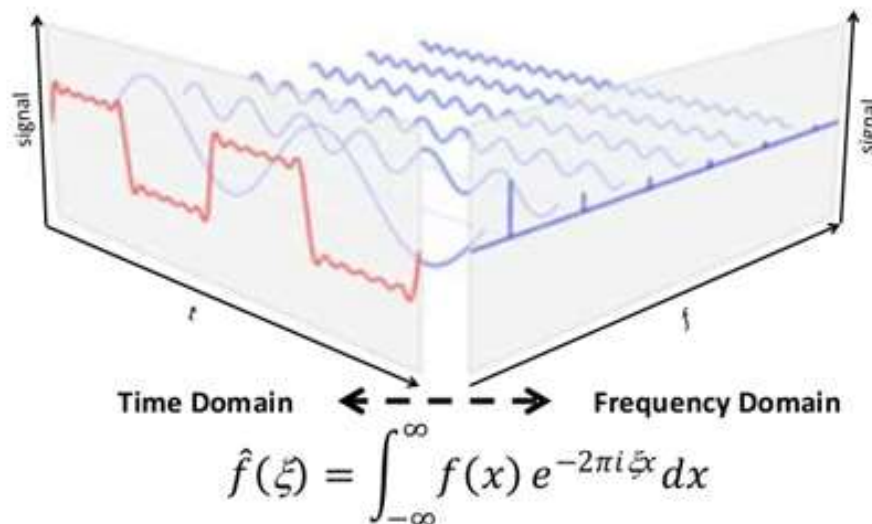
Pierre-Simon Laplace

French 1749-1827

Any periodic function can be rewritten as a weighted sum of **Sines** and **Cosines** of different frequencies

任何函數都可以展開為三角級數

Fourier Transform - Review



Fourier transform for functions f

$$f(x) = \sum_{n=-\infty}^{\infty} c_n e^{2\pi i (n/T)x} = \sum_{n=-\infty}^{\infty} \hat{f}(\xi_n) e^{2\pi i \xi_n x} \Delta \xi,$$

$$\begin{cases} c_n = \frac{1}{T} \int_{-T/2}^{T/2} f(x) e^{-2\pi i (n/T)x} dx. \\ c_n = (1/T) \hat{f}(n/T) \end{cases}$$

$$F(s) \triangleq \int_{0^-}^{\infty} f(t)e^{-st} dt.$$

$$f(t) = \frac{1}{2\pi j} \int_{\sigma_c - j\infty}^{\sigma_c + j\infty} F(s)e^{st} ds,$$

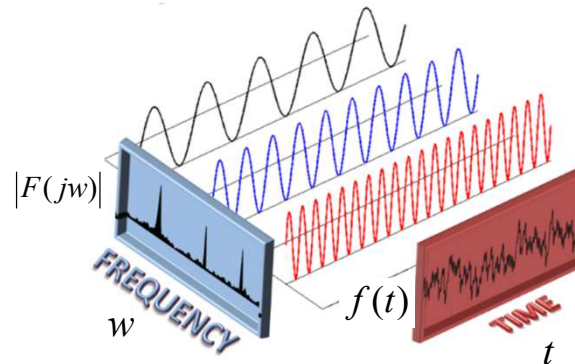
Laplace
inverse Laplace

$s = j2\pi\xi$

Fourier Transform

$$F(\xi) = \int_{-\infty}^{\infty} f(x)e^{-j2\pi\xi x} dx$$

$$f(x) = \int_{-\infty}^{\infty} F(\xi)e^{j2\pi\xi x} d\xi$$

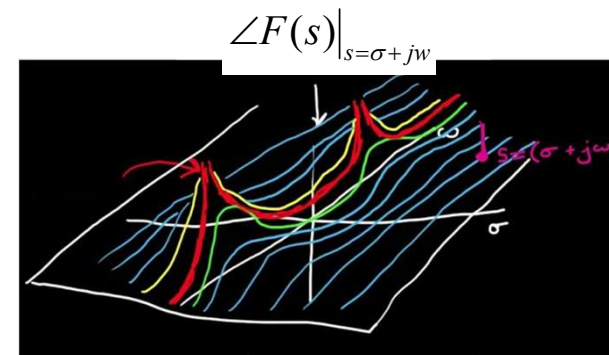
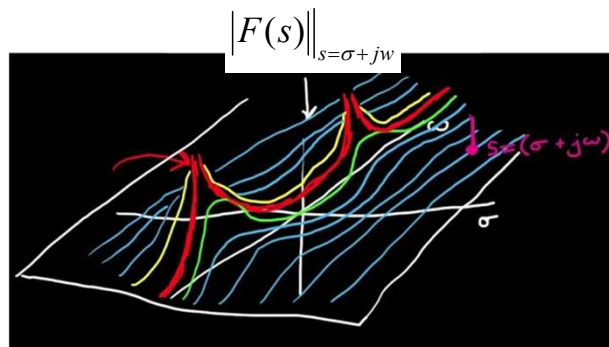


Fourier Transform

$$\hat{f}(w) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x)e^{-iwx} dx.$$

$$f(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \hat{f}(w)e^{iwx} dw$$

$\Rightarrow$ Laplace transform of $f(t)$, denoted by $\mathcal{L}\{f(t)\} = F(s)$ $s = \sigma + j\omega$,



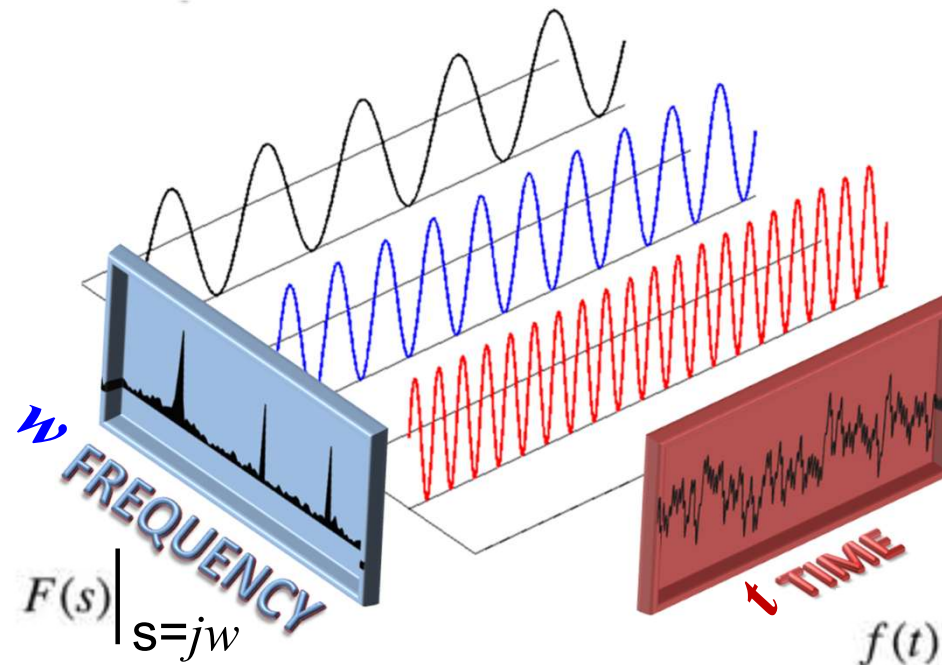
The $\mathcal{L}$ - Laplace Transform

Inverse Laplace Transform

Laplace transform of $f(t)$, denoted by $\mathcal{L}\{f(t)\} = F(s)$ $s = \sigma + j\omega$

$$\rightarrow \left\{ \begin{array}{l} F(s) \triangleq \int_{0^-}^{\infty} f(t)e^{-st} dt, \end{array} \right. \quad (3.24) \quad \text{Laplace}$$

$$\left\{ \begin{array}{l} f(t) = \frac{1}{2\pi j} \int_{\sigma_c - j\infty}^{\sigma_c + j\infty} F(s)e^{st} ds, \end{array} \right. \quad (3.25) \quad \text{inverse Laplace}$$

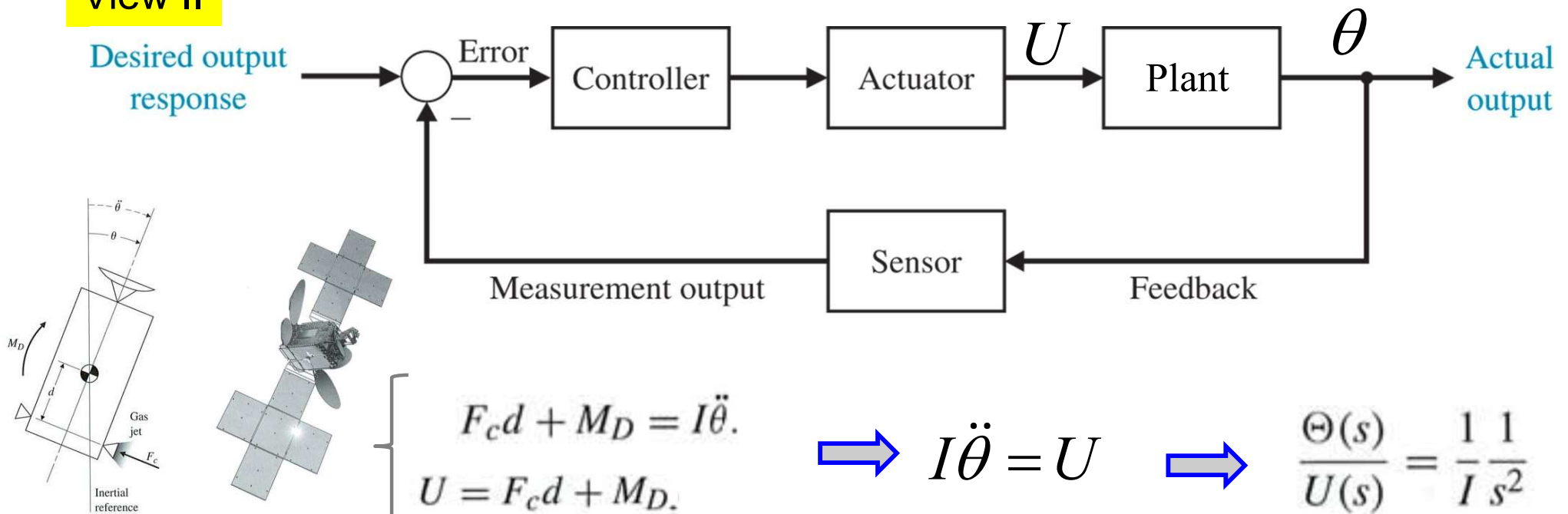


View I

$$\begin{cases} M\ddot{x} + b\dot{x} = 0.63i, \\ L\frac{di}{dt} + Ri = v_a - 0.63\dot{x} \end{cases} \Rightarrow \begin{cases} 2\ddot{x} + 3\dot{x} = 0.63i \\ 4\dot{i} + 5i = 6\sin(2t) - 0.63\dot{x} \end{cases}$$

$$\Rightarrow \begin{cases} 2s^2 X + 3sX = 0.63I \\ 4sI + 5I = 6\frac{2}{s^2 + 4} - 0.63sX \end{cases} \Rightarrow$$

View II

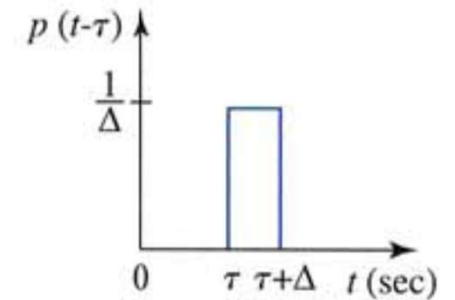
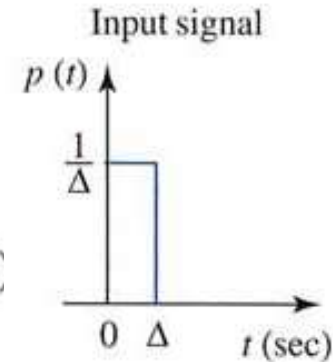


Def: 1**EXAMPLE 3.7***Impulse Function Transform*

$$p_{\Delta}(t) = \begin{cases} \frac{1}{\Delta}, & 0 \leq t \leq \Delta \\ 0, & \text{elsewhere} \end{cases}$$

$$\lim_{\Delta \rightarrow 0} p_{\Delta}(t) = \delta(t), \quad \text{impulse.}$$

(3.3)



(3.5)

$$\delta(t) = 0 \quad t \neq 0,$$

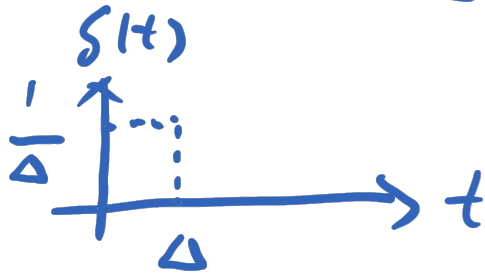
(3.8)

A hand-drawn red diagram representing the Dirac delta function $\delta(t-5)$. It shows a horizontal axis labeled t and a vertical axis. A vertical arrow points upwards from the horizontal axis at the point $t=5$.

$$\Rightarrow \int_{-\infty}^{\infty} \delta(t) dt = 1. \quad (3.9)$$

$$\Rightarrow \int_{-\infty}^{\infty} f(\tau) \delta(t - \tau) d\tau = f(t). \quad (3.10)$$

$$\textcircled{2} \quad \int_{-\infty}^{\infty} \delta(t) dt = \lim_{\Delta \rightarrow 0} \int_0^{\Delta} \frac{1}{\Delta} dt = \lim_{\Delta \rightarrow 0} 1 = 1$$

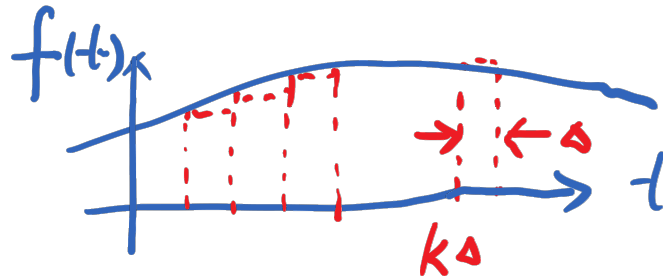


$$\textcircled{1} \quad \int_{-\infty}^{\infty} f(\tau) \delta(t - \tau) d\tau = f(t)$$

$$\delta(t) = \begin{cases} \frac{1}{\Delta} & 0 < t < \Delta \\ 0 & \text{elsewhere} \end{cases}$$

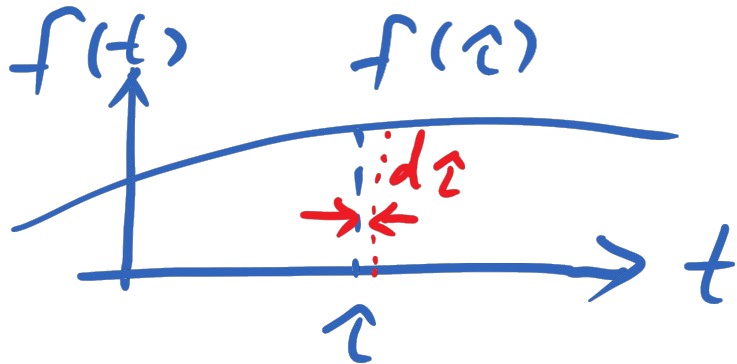
$$\delta(t - k\Delta) = \begin{cases} \frac{1}{\Delta} & k\Delta < t < (k+1)\Delta \\ 0 & \text{elsewhere} \end{cases}$$

Proof:



$$\hat{f}(t) = \sum_{k=-\infty}^{\infty} f(k\Delta) \underbrace{\delta(t - k\Delta) \cdot \Delta}$$

$$(\delta(t - k\Delta) \cdot \Delta = 1)$$



$$f(t) = \int_{-\infty}^{\infty} f(\tau) \delta(t - \tau) d\tau$$

$$\delta(t) \Rightarrow \textcircled{1} \int_{-\infty}^{\infty} \delta(t-a) dt = 1$$

$$\Rightarrow \textcircled{2} \int_b^c \delta(t-a) dt = \begin{cases} 1 & a \in [b, c] \\ 0 & a \notin [b, c] \end{cases}$$

$$\Rightarrow \textcircled{3} \int_{-\infty}^{\infty} \delta(t-a) f(t) dt = f(a)$$

$$\Rightarrow \textcircled{4} \int_b^c \delta(t-a) f(t) dt = \begin{cases} f(a) & a \in [b, c] \\ 0 & a \notin [b, c] \end{cases}$$

$$\mathcal{L}[\delta(t)] = \int_0^{\infty} \delta(t) e^{-st} dt$$

$$\Rightarrow \int_{-\infty}^{\infty} f(\tau) \delta(t - \tau) d\tau = f(t).$$

$$\int_{-\infty}^{\infty} f(\tau) \delta(\tau - t) d\tau = f(t)$$

$$= \int_0^{\infty} e^{-s\tau} \delta(\tau - 0) d\tau$$

$$= e^{-s \cdot 0} = 1$$

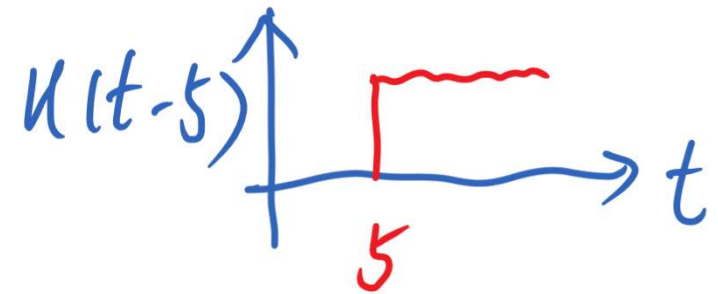
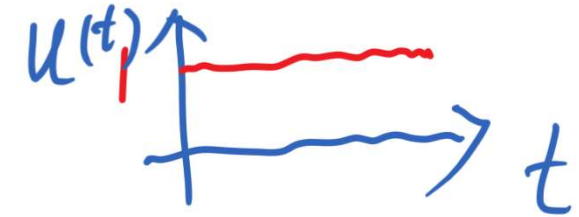
$$\Rightarrow \mathcal{L}[\delta(t)] = 1$$

Def 2 unit step function $u(t) \leftrightarrow 1(t)$

$$u_s(t) = \begin{cases} 1 & t \geq 0 \\ 0 & t < 0 \end{cases}$$

$$\Rightarrow u_s(t-a) = \begin{cases} 1 & t \geq a \\ 0 & t < a \end{cases}$$

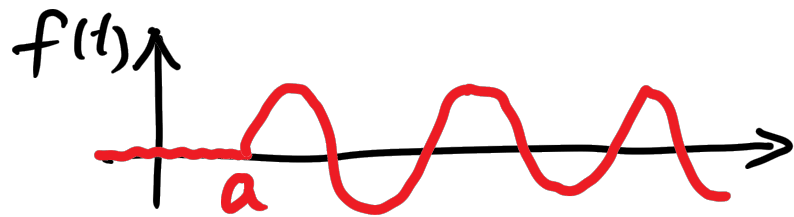
$$\Rightarrow \delta(t) = \frac{d}{dt} u_s(t)$$



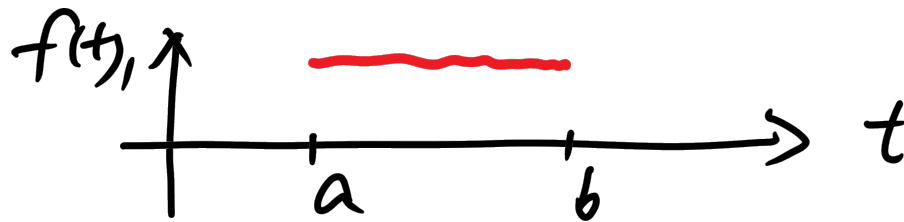
$$\odot f(t) = u(t) = \begin{cases} 0 & t < 0 \\ 1 & t \geq 0 \end{cases}$$

$$\begin{aligned} \mathcal{L}[u(t)] &= \mathcal{L}[1] \\ &= \int_0^{\infty} e^{-st} dt \\ &= -\frac{e^{-st}}{s} \Big|_0^{\infty} = \frac{1}{s} \quad \leftarrow \end{aligned}$$

② Unit function 具選段功能



$$\Rightarrow f(t) = \sin(t-a) \times u(t-a)$$



$$\Rightarrow f(t) = u(t-a) - u(t-b)$$

$$u'(t) = \delta(t)$$

$$\Rightarrow \begin{cases} \mathcal{L}[u(t)] = \frac{1}{s} \\ \mathcal{L}[\delta(t)] = \int_0^{\infty} e^{-st} \delta(t) dt = e^{-st} \Big|_0 = 1 \end{cases}$$

$$\Rightarrow \begin{cases} \mathcal{L}^{-1}[1] = \delta(t) \\ \mathcal{L}^{-1}\left[\frac{1}{s}\right] = u(t) \end{cases} \quad \begin{matrix} \nwarrow \text{1st} \\ \nearrow \text{1st} \end{matrix} \quad \longleftrightarrow \begin{cases} \mathcal{L}^{-1}[s] = \delta'(t) \\ \mathcal{L}^{-1}[s^n] = \delta^n(t) \end{cases}$$

$$\Rightarrow \mathcal{L}[\delta(t-a)] = e^{-sa}$$

$$\begin{aligned}\int_{-\infty}^{\infty} \delta'(t) f(t) dt &= \delta(t) \checkmark f(t) \Big|_{-\infty}^{\infty} \\ &\quad - \int_{-\infty}^{\infty} \delta(t) f'(t) dt \\ &= (-1) f'(t) \Big|_{t=0}\end{aligned}$$

$$\Rightarrow \int_{-\infty}^{\infty} \delta^{(n)}(t-a) f(t) dt = (-1)^n f^{(n)}(t) \Big|_{t=a}$$

$$\begin{aligned}
 \mathcal{L}[t^a] &= \int_0^{\infty} e^{-st} t^a dt \\
 &\quad \left(\begin{array}{l} \text{Let } st = y \Rightarrow dt = dy/s \\ \downarrow \end{array} \right. \\
 &= \int_0^{\infty} \frac{y^a}{s^a} e^{-y} \frac{dy}{s} = \frac{1}{s^{a+1}} \int_0^{\infty} y^a e^{-y} dy \\
 &= \frac{1}{s^{a+1}} \left[-y^a e^{-y} \Big|_0^{\infty} + (a) \int_0^{\infty} y^{a-1} e^{-y} dy \right] \\
 &= \frac{a}{s^{a+1}} \int_0^{\infty} y^{a-1} e^{-y} dy \\
 &= \dots = \frac{a!}{s^{a+1}} \int_0^{\infty} e^{-y} dy
 \end{aligned}$$

$$= \frac{a!}{s^{a+1}} \left[-e^{-y} \middle| \infty \right]_0$$

$$= \frac{a!}{s^{a+1}} [-0 + 1] = \frac{a!}{s^{a+1}} \quad \text{16}$$

$$\begin{cases} \mathcal{L}[\sin \omega t] \\ \mathcal{L}[\cos \omega t] \end{cases} \begin{matrix} \searrow \\ \nearrow \end{matrix} e^{i\omega t} = \cos \omega t + i \sin \omega t$$

$$\Rightarrow \mathcal{L}[e^{i\omega t}] = \int_0^{\infty} [e^{i\omega t} e^{-st}] dt$$

$$= \int_0^{\infty} e^{(i\omega - s)t} dt = \frac{1}{i\omega - s} e^{(i\omega - s)t} \Big|_0^{\infty}$$

$$= \dots = \frac{s + i\omega}{s^2 + \omega^2}$$

$$\Rightarrow \begin{cases} \mathcal{L}[\sin \omega t] = \frac{\omega}{s^2 + \omega^2} \\ \mathcal{L}[\cos \omega t] = \frac{s}{s^2 + \omega^2} \end{cases}$$

$$\begin{aligned}\mathcal{L}[e^{at}] &= \int_0^{\infty} e^{at} e^{-st} dt = \left. \frac{-e^{-(s-a)t}}{s-a} \right|_0^{\infty} \\ &= \frac{1}{s-a} \quad \text{OK} \quad \text{OK}\end{aligned}$$

TABLE A.2

Table of Laplace Transforms

Mentioned So far!

Number	$F(s)$	$f(t), t \geq 0$
1	1	$\delta(t)$ ← p. 20
2	$1/s$	$1(t)$ ← p. 22/ p. 28
3	$1/s^2$	t ← p. 25-26
4	$2!/s^3$	t^2 ← p. 25-26
5	$3!/s^4$	t^3 ← p. 25-26
6	$m!/s^{m+1}$	t^m ← p. 25-26
7	$\frac{1}{s+a}$	e^{-at} ← p. 28
8	$\frac{1}{(s+a)^2}$	te^{-at}
9	$\frac{1}{(s+a)^3}$	$\frac{1}{2!}t^2e^{-at}$
10	$\frac{1}{(s+a)^m}$	$\frac{1}{(m-1)!}t^{m-1}e^{-at}$
11	$\frac{a}{s(s+a)}$	$1 - e^{-at}$
12	$\frac{a}{s^2(s+a)}$	$\frac{1}{a}(at - 1 + e^{-at})$
13	$\frac{b-a}{(s+a)(s+b)}$	$e^{-at} - e^{-bt}$
14	$\frac{s}{(s+a)^2}$	$(1-at)e^{-at}$
15	$\frac{a^2}{s(s+a)^2}$	$1 - e^{-at}(1+at)$
16	$\frac{(b-a)s}{(s+a)(s+b)}$	$be^{-bt} - ae^{-at}$
17	$\frac{a}{s^2+a^2}$	$\sin at$ ← p. 27
18	$\frac{s}{s^2+a^2}$	$\cos at$ ← p. 27
19	$\frac{s+a}{(s+a)^2+b^2}$	$e^{-at} \cos bt$
20	$\frac{b}{(s+a)^2+b^2}$	$e^{-at} \sin bt$
21	$\frac{a^2+b^2}{s[(s+a)^2+b^2]}$	$1 - e^{-at} \left(\cos bt + \frac{a}{b} \sin bt \right)$

Appendix A Laplace Transforms

4. Shift in Frequency

Multiplication (modulation) of $f(t)$ by an exponential expression in the time domain corresponds to a shift in frequency:

$$F_1(s) = \int_0^{\infty} e^{-at} f(t) e^{-st} dt = \int_0^{\infty} f(t) e^{-(s+a)t} dt = F(s+a). \quad (\text{A.9})$$

TABLE A.2

Table of Laplace Transforms

Mentioned So far!

Number	$F(s)$	$f(t), t \geq 0$	
1	1	$\delta(t)$	← p. 20
2	$1/s$	$1(t)$	← p. 22/ p. 28
3	$1/s^2$	t	← p. 25-26
4	$2!/s^3$	t^2	← p. 25-26
5	$3!/s^4$	t^3	← p. 25-26
6	$m!/s^{m+1}$	t^m	← p. 25-26
7	$\frac{1}{s+a}$	e^{-at}	← p. 28
8	$\frac{1}{(s+a)^2}$	te^{-at}	← p. 28 + p. 25-26
9	$\frac{1}{(s+a)^3}$	$\frac{1}{2!}t^2e^{-at}$	← p. 28 + p. 25-26
10	$\frac{1}{(s+a)^m}$	$\frac{1}{(m-1)!}t^{m-1}e^{-at}$	← p. 28 + p. 25-26
11	$\frac{a}{s(s+a)}$	$1 - e^{-at}$	
12	$\frac{a}{s^2(s+a)}$	$\frac{1}{a}(at - 1 + e^{-at})$	
13	$\frac{b-a}{(s+a)(s+b)}$	$e^{-at} - e^{-bt}$	
14	$\frac{s}{(s+a)^2}$	$(1-at)e^{-at}$	
15	$\frac{a^2}{s(s+a)^2}$	$1 - e^{-at}(1+at)$	
16	$\frac{(b-a)s}{(s+a)(s+b)}$	$be^{-bt} - ae^{-at}$	
17	$\frac{a}{s^2+a^2}$	$\sin at$	← p. 27
18	$\frac{s}{s^2+a^2}$	$\cos at$	← p. 27
19	$\frac{s+a}{(s+a)^2+b^2}$	$e^{-at} \cos bt$	← p. 28 + p.27
20	$\frac{b}{(s+a)^2+b^2}$	$e^{-at} \sin bt$	← p. 28 + p.27
21	$\frac{a^2+b^2}{s[(s+a)^2+b^2]}$	$1 - e^{-at} \left(\cos bt + \frac{a}{b} \sin bt \right)$	

$$\int_0^\infty e^{-at} f(t) e^{-st} dt = \int_0^\infty f(t) e^{-(s+a)t} dt = F(s+a)$$

$$\int_0^\infty e^{-at} f(t) e^{-st} dt = \int_0^\infty f(t) e^{-(s+a)t} dt = F(s+a)$$

The $\mathcal{L}$ - Laplace Transform Laplace transform of $f(t)$, denoted by $\mathcal{L}\{f(t)\} = F(s)$

$$F(s) \triangleq \int_{0^-}^{\infty} f(t) e^{-st} dt$$

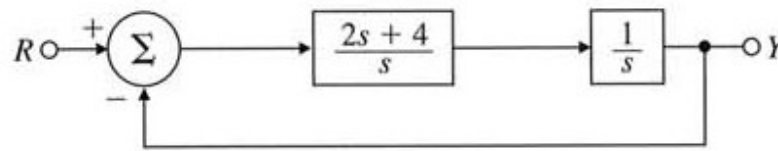
Inverse Laplace Transform

$$f(t) = \frac{1}{2\pi j} \int_{\sigma_c - j\infty}^{\sigma_c + j\infty} F(s) e^{st} ds$$

$$\begin{aligned} \Rightarrow \mathcal{L}\{y'(t)\} &= \int_0^{\infty} y'(t) e^{-st} dt = [y(t) e^{-st}]_0^{\infty} - \int_0^{\infty} y(t) e^{-st} dt \\ &= 0 - y(0^-) + s \int_0^{\infty} y(t) e^{-st} dt \\ &= s Y(s) - y(0^-) \end{aligned}$$

$$\Rightarrow \mathcal{L}\left\{\frac{df}{dt}\right\} = \int_{0^-}^{\infty} \left(\frac{df}{dt}\right) e^{-st} dt = -f(0^-) + sF(s)$$

$$\begin{aligned} \Rightarrow \mathcal{L}\{\ddot{f}\} &= s^2 F(s) - sf(0^-) - \dot{f}(0^-) \\ \mathcal{L}\{f^{(m)}(t)\} &= s^m F(s) - s^{m-1}f(0^-) - s^{m-2}\dot{f}(0^-) - \dots - f^{(m-1)}(0^-) \end{aligned}$$



Convolution

$$\mathcal{L}\{f_1(t)\} = F_1(s) \text{ and } \mathcal{L}\{f_2(t)\} = F_2(s)$$

$$\Rightarrow \mathcal{L}\{f_1(t) * f_2(t)\} = \int_0^{\infty} f_1(t) * f_2(t) e^{-st} dt = \int_0^{\infty} \left[\int_0^t f_1(\tau) f_2(t - \tau) d\tau \right] e^{-st} dt$$

$$= \int_0^{\infty} \int_{\tau}^{\infty} f_1(\tau) f_2(t - \tau) e^{-st} dt d\tau$$

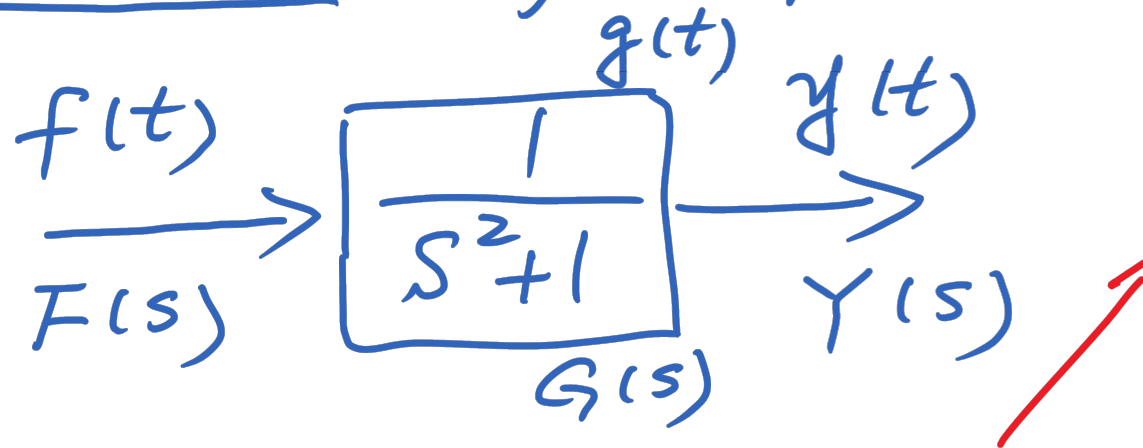
Multiplying by $e^{-s\tau} e^{s\tau}$

$$= \int_0^{\infty} f_1(\tau) e^{-s\tau} \left[\int_{\tau}^{\infty} f_2(t - \tau) e^{-s(t-\tau)} dt \right] d\tau$$

change variables $t' \triangleq t - \tau$

$$= \int_0^{\infty} f_1(\tau) e^{-s\tau} d\tau \int_0^{\infty} f_2(t') e^{-st'} dt' = F_1(s) F_2(s)$$

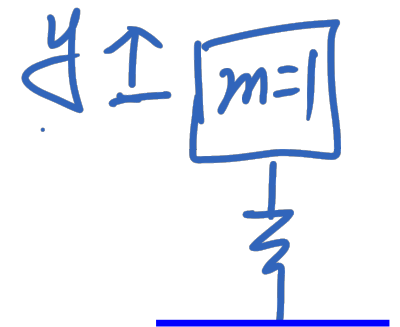
$$\Rightarrow \mathcal{L}^{-1}\{F_1(s) F_2(s)\} = f_1(t) * f_2(t)$$

Convolution (My viewpoint)

$$S^2 Y + Y = F$$

方程式

$$\begin{cases} \ddot{y} + y = f(t) \\ F \cdot \frac{1}{s^2 + 1} = Y \end{cases}$$

物理系統

Initial Condition

$$\begin{cases} y(t=0) = 0 \\ y'(t=0) = 0 \end{cases}$$

$$\Rightarrow f(t) * g(t) = y(t)$$

↓
convolution

$$\ddot{y} + y = \delta(t)$$

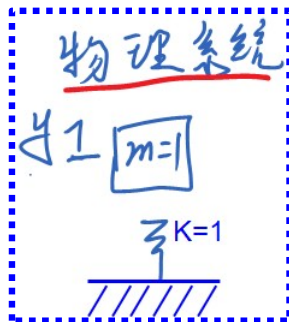
↓ Laplace

$$s^2 Y + Y = 1$$

$$Y = \frac{1}{s^2 + 1}$$

↓ Laplace⁻¹

$$y = \sin t$$



$$\mathcal{L}[\delta(t)] = \int_0^{\infty} \delta(t) e^{-st} dt$$

$$\Rightarrow \int_{-\infty}^{\infty} f(\tau) \delta(t - \tau) d\tau = f(t).$$

$$\Leftrightarrow \int_{-\infty}^{\infty} f(\tau) \delta(\tau - t) d\tau = f(t)$$

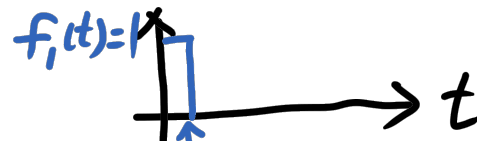
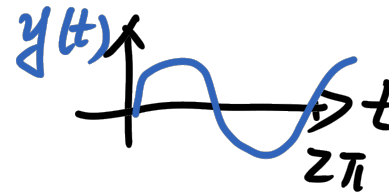
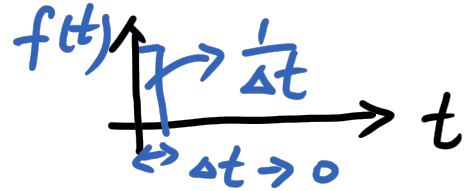
$$= \int_0^{\infty} e^{-s\tau} \delta(\tau - 0) d\tau$$

$$= e^{-s \cdot 0} = 1$$

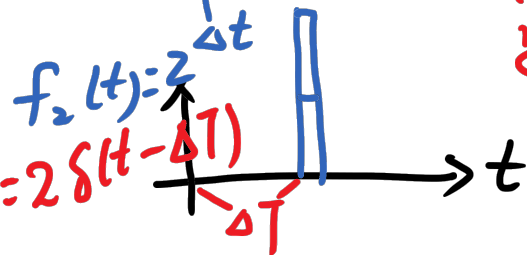
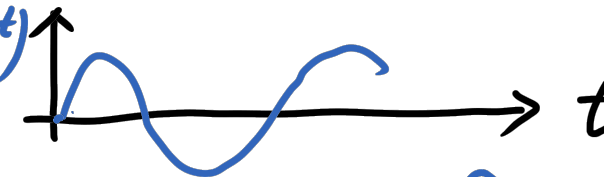
$$\Rightarrow \mathcal{L}[\delta(t)] = 1$$

$$\ddot{y} + y = f(t)$$

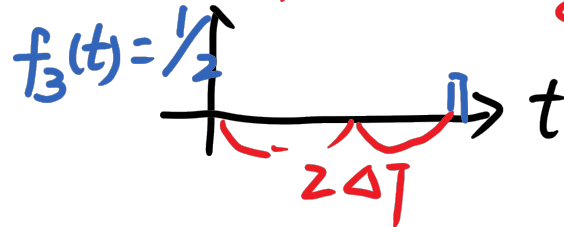
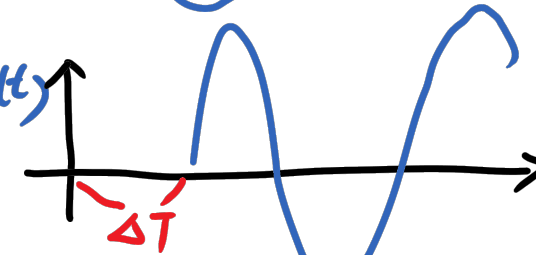
→ Assume $f(t) = \delta(t) \longleftrightarrow y(t) = g(t) = \sin t$



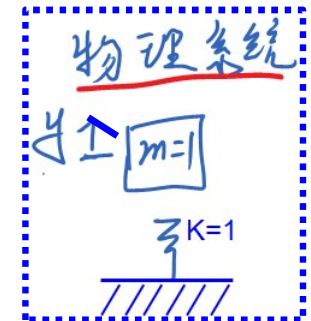
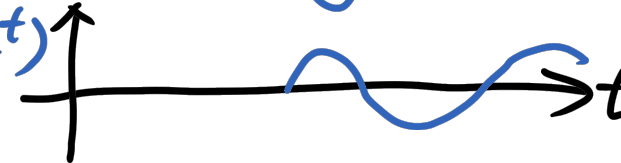
$$\ddot{y}_1 + y_1 = f_1$$



$$\ddot{y}_2 + y_2 = f_2$$



$$\ddot{y}_3 + y_3 = f_3$$



$$\ddot{y} + y = \delta$$

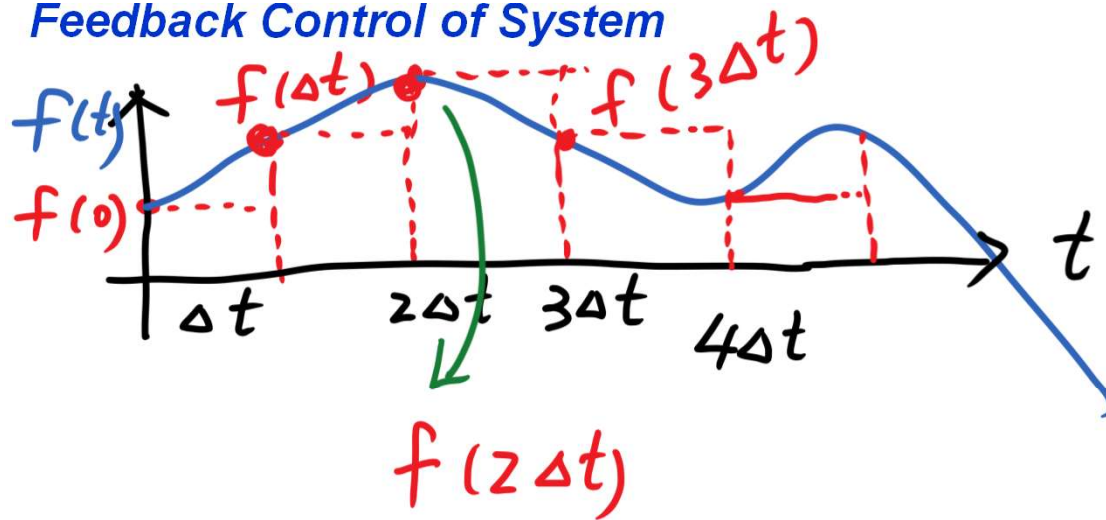
Laplace

$$s^2 Y + Y = 1$$

$$Y = \frac{1}{s^2 + 1}$$

Laplace⁻¹

$$y = \sin t$$



Assume $\Delta t \rightarrow 0$

$$\Rightarrow f(t) = \sum_{n=0}^{(t/\Delta t - 1)} f(n\Delta t)$$

$$\Rightarrow y(t) = f(0) \sin t + f(\Delta t) \sin(t - \Delta t) + f(2\Delta t) \sin(t - 2\Delta t)$$

$$+ \dots$$

$$= \sum_{n=0}^{N-1} f(n\Delta t) \sin(t - n\Delta t)$$

$$= \sum_{n=0}^{N-1} f(n\Delta t) \cdot g(t - n\Delta t)$$

as $\Delta t \rightarrow 0$

$$\Rightarrow y(t) = \int_0^t f(\tau) g(t - \tau) d\tau$$

$$= f(t) * g(t) \quad \text{convolution}$$

物理系統

$$\frac{1}{s^2 + 1}$$

$\sum_{k=1}^N$

$$\ddot{y} + y = \delta$$

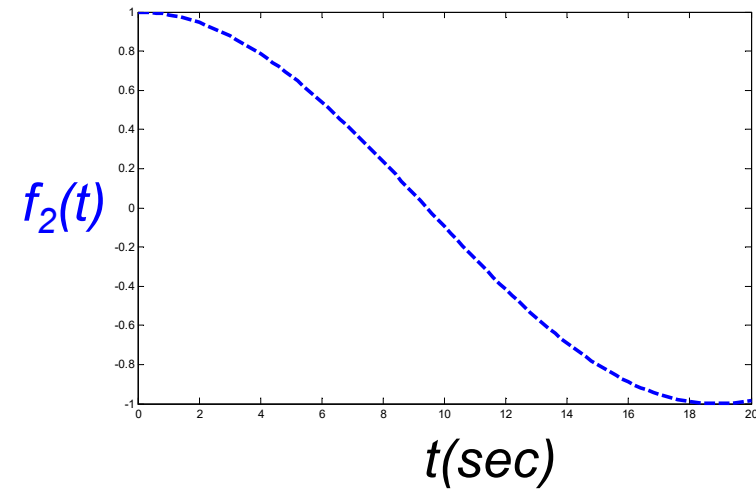
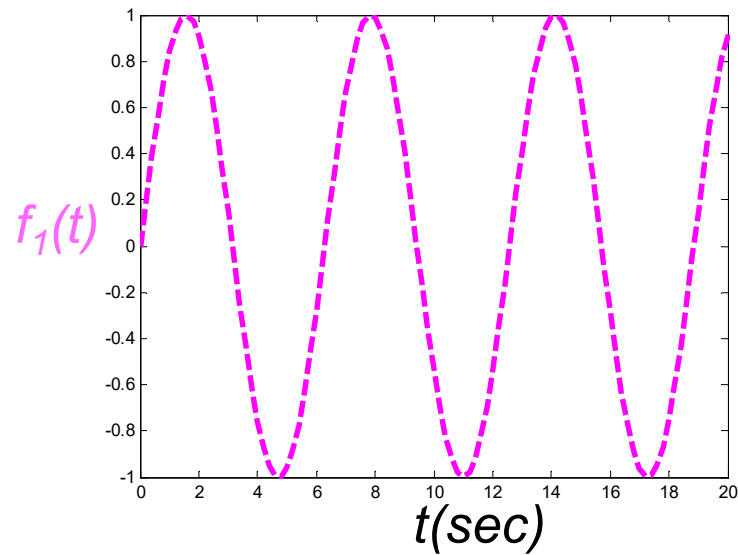
Laplace

$$s^2 Y + Y = 1$$

$$Y = \frac{1}{s^2 + 1}$$

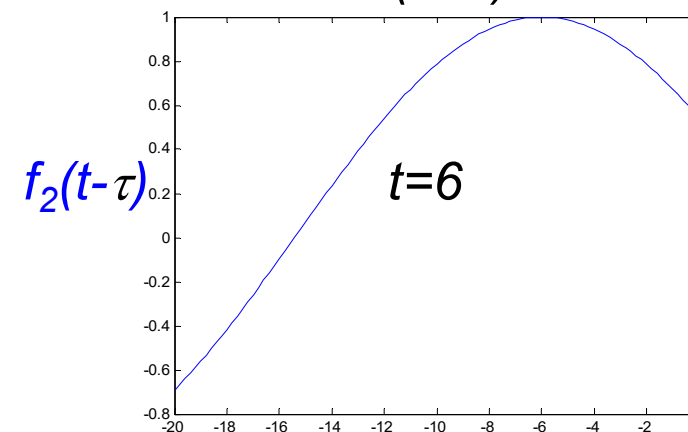
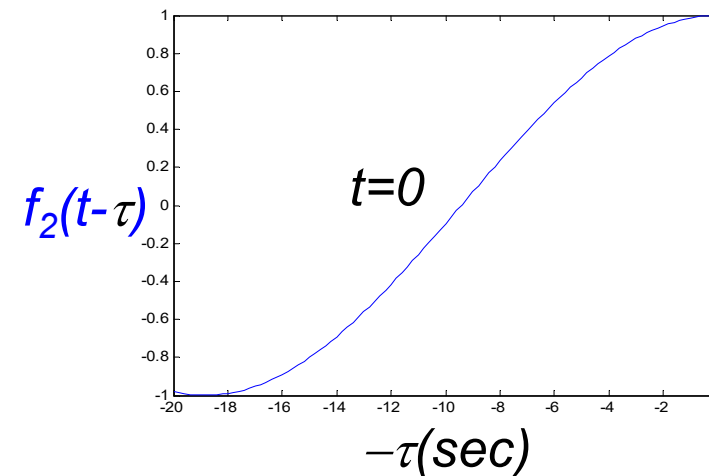
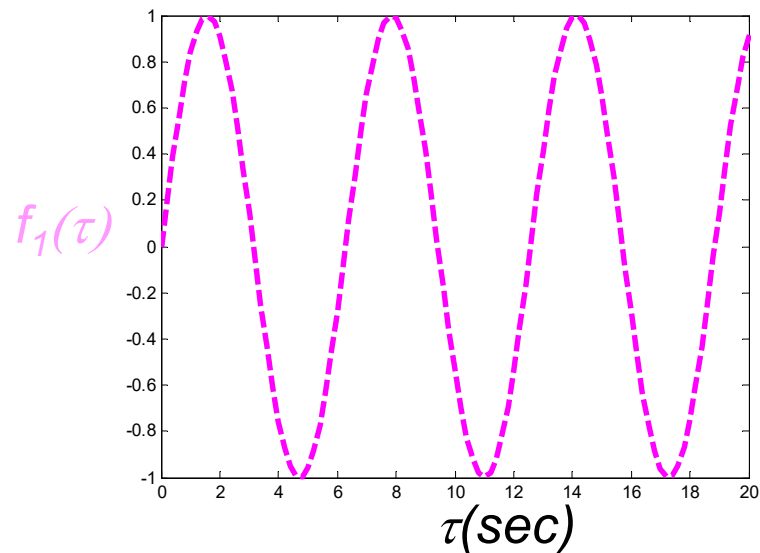
Laplace⁻¹

$$y = \sin t$$



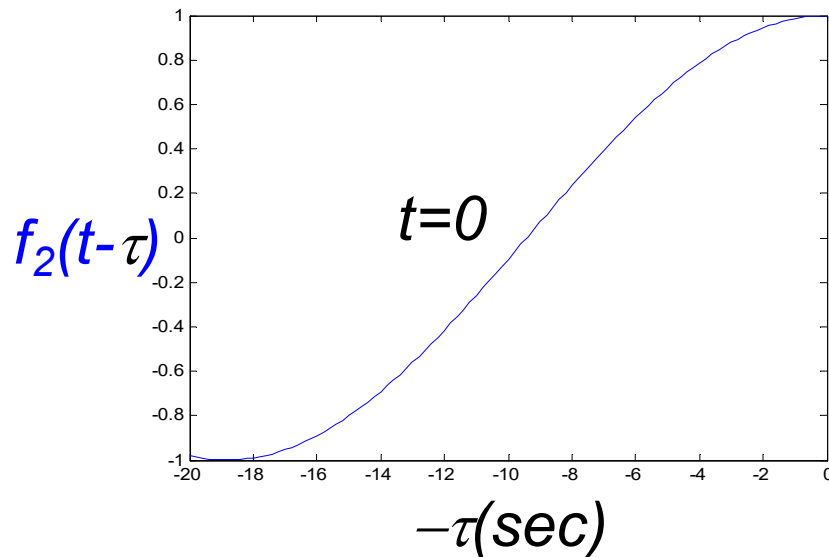
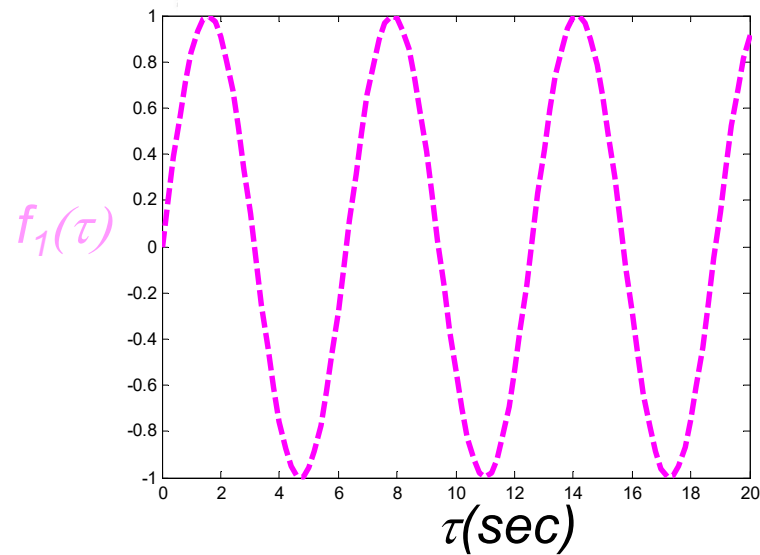
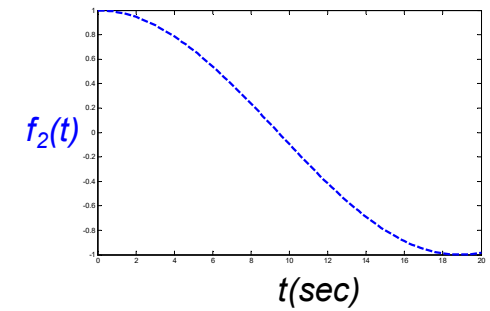
Convolution

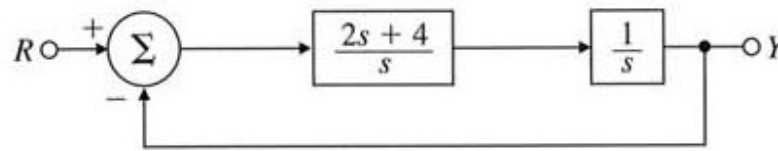
$$f_1(t) * f_2(t) = \int_0^t f_1(\tau) f_2(t - \tau) d\tau$$



Convolution

→ $f_1(t) * f_2(t) = \int_0^t f_1(\tau) f_2(t - \tau) d\tau$





Convolution

$$\mathcal{L}\{f_1(t)\} = F_1(s) \text{ and } \mathcal{L}\{f_2(t)\} = F_2(s)$$

$$\Rightarrow \mathcal{L}\{f_1(t) * f_2(t)\} = \int_0^{\infty} f_1(t) * f_2(t) e^{-st} dt = \int_0^{\infty} \left[\int_0^t f_1(\tau) f_2(t - \tau) d\tau \right] e^{-st} dt$$

$$= \int_0^{\infty} \int_{\tau}^{\infty} f_1(\tau) f_2(t - \tau) e^{-st} dt d\tau$$

Multiplying by $e^{-s\tau} e^{s\tau}$

$$= \int_0^{\infty} f_1(\tau) e^{-s\tau} \left[\int_{\tau}^{\infty} f_2(t - \tau) e^{-s(t-\tau)} dt \right] d\tau$$

change variables $t' \triangleq t - \tau$

$$= \int_0^{\infty} f_1(\tau) e^{-s\tau} d\tau \int_0^{\infty} f_2(t') e^{-st'} dt' = F_1(s) F_2(s)$$

$$\Rightarrow \mathcal{L}^{-1}\{F_1(s) F_2(s)\} = f_1(t) * f_2(t)$$

Inverse Laplace Transform by Partial-Fraction Expansion

$$m < n$$

$$F(s) = \frac{b_1 s^m + b_2 s^{m-1} + \cdots + b_{m+1}}{s^n + a_1 s^{n-1} + \cdots + a_n} = \frac{C_1}{s - p_1} + \frac{C_2}{s - p_2} + \cdots + \frac{C_n}{s - p_n}. \quad (3.43)$$

$$(s - p_1)F(s) = C_1 + \frac{s - p_1}{s - p_2} C_2 + \cdots + \frac{(s - p_1)C_n}{s - p_n}. \quad (3.44)$$

$$C_1 = (s - p_1)F(s)|_{s=p_1} \quad C_i = (s - p_i)F(s)|_{s=p_i}$$

EXAMPLE 3.9

$$Y(s) = \frac{(s+2)(s+4)}{s(s+1)(s+3)} \quad \text{Find } y(t)$$

$$Y(s) = \frac{C_1}{s} + \frac{C_2}{s+1} + \frac{C_3}{s+3}$$

$$\left\{ \begin{array}{l} C_1 = \frac{(s+2)(s+4)}{(s+1)(s+3)} \Big|_{s=0} = \frac{8}{3} \\ C_2 = \frac{(s+2)(s+4)}{s(s+3)} \Big|_{s=-1} = -\frac{3}{2} \\ C_3 = \frac{(s+2)(s+4)}{s(s+1)} \Big|_{s=-3} = -\frac{1}{6} \end{array} \right.$$

$$\Rightarrow Y = \frac{8}{3} \frac{1}{s} + \frac{(-\frac{3}{2})}{s+1} + \frac{(-\frac{1}{6})}{s+3}$$

$$\Rightarrow y(t) = \frac{8}{3} 1(t) - \frac{3}{2} e^{-t} 1(t) - \frac{1}{6} e^{-3t} 1(t)$$

Ex $F(s) = \frac{s^5 + 1}{(s+1)(s+2)(s+3)^3}$

$$= 1 + \left(\frac{A}{s+1} + \frac{B}{s+2} + \frac{C}{(s+3)^3} + \frac{D}{(s+3)^2} + \frac{E}{(s+3)} \right)$$

⇒ 解 A, B, C, D, E .

$$\left\{ \begin{array}{l} A = \lim_{s \rightarrow (-1)} F \cdot (s+1) \end{array} \right.$$

$$\left\{ \begin{array}{l} B = \lim_{s \rightarrow (-2)} F \cdot (s+2) \end{array} \right.$$

$$\left\{ \begin{array}{l} C = \lim_{s \rightarrow (-3)} F \cdot (s+3)^3 = \lim_{s \rightarrow (-3)} \left[(s+3)^3 + A \frac{(s+3)^3}{s+1} + B \frac{(s+3)^3}{s+2} + C + D(s+3) + E(s+3)^2 \right] \end{array} \right.$$

$$\begin{cases} D = \lim_{s \rightarrow (-3)} \frac{1}{1!} \frac{d}{ds} [F \cdot (s+3)^3] \\ E = \lim_{s \rightarrow (-3)} \frac{1}{2!} \frac{d}{ds} [F \cdot (s+3)^3] \end{cases}$$

for E only $\Rightarrow \lim_{s \rightarrow \infty} s \cdot \underline{[F(s) - 1]}$

$$= \lim_{s \rightarrow \infty} s \cdot \frac{s^5 + 1 - (s^5 + 12s^4 + 56s^3 + 126s^2 + 135s + 54)}{(s+1)(s+2)(s+3)^3}$$

$$= -12 = A + B + \textcircled{E}$$

Summary

The $\mathcal{L}_-$ Laplace Transform

Inverse Laplace Transform

Laplace transform of $f(t)$, denoted by $\mathcal{L}_-\{f(t)\} = F(s)$ $s = \sigma + j\omega$,

$$F(s) \triangleq \int_{0^-}^{\infty} f(t) e^{-st} dt. \quad (3.24)$$

$$f(t) = \frac{1}{2\pi j} \int_{\sigma_c - j\infty}^{\sigma_c + j\infty} F(s) e^{st} ds, \quad (3.25)$$

Basic properties of impulse (δ) function and step (u) function!

$$\begin{cases} \mathcal{L}^{-1}[1] = \delta(t) \\ \mathcal{L}^{-1}\left[\frac{1}{s}\right] = u(t) \end{cases} \longleftrightarrow \begin{cases} \mathcal{L}^{-1}[s] = \delta'(t) \\ \mathcal{L}^{-1}[s^n] = \delta^n(t) \end{cases}$$

$$\begin{aligned} \mathcal{L}[t^a] &= \int_0^{\infty} e^{-st} t^a dt \\ &\quad \left(\begin{array}{l} \text{Let } st = y \Rightarrow dt = dy/s \\ \downarrow \end{array} \right) \\ &= \int_0^{\infty} \frac{y^a}{s^a} e^{-y} \frac{dy}{s} = \frac{1}{s^{a+1}} \int_0^{\infty} y^a e^{-y} dy \\ &= \frac{1}{s^{a+1}} \left[-y^a e^{-y} \Big|_0^{\infty} + (a) \int_0^{\infty} y^{a-1} e^{-y} dy \right] \\ &= \frac{a}{s^{a+1}} \int_0^{\infty} y^{a-1} e^{-y} dy \\ &= \dots = \frac{a!}{s^{a+1}} \int_0^{\infty} e^{-y} dy \\ &= \frac{a!}{s^{a+1}} \left[-e^{-y} \Big|_0^{\infty} \right] \\ &= \frac{a!}{s^{a+1}} [-0 + 1] = \frac{a!}{s^{a+1}} \end{aligned}$$

$$\Rightarrow \begin{cases} \mathcal{L}[\sin \omega t] = \frac{\omega}{s^2 + \omega^2} \\ \mathcal{L}[\cos \omega t] = \frac{s}{s^2 + \omega^2} \end{cases}$$

$$\begin{aligned} \mathcal{L}[e^{at}] &= \int_0^{\infty} e^{at} e^{-st} dt = \left. \frac{-e^{-(s-a)t}}{s-a} \right|_0^{\infty} \\ &= \frac{1}{s-a} \end{aligned}$$

背

Superposition

$$\mathcal{L}\{\alpha f(t)\} = \alpha F(s)$$

$$\mathcal{L}\{\alpha f_1(t) + \beta f_2(t)\} = \alpha F_1(s) + \beta F_2(s). \quad (3.28)$$

背

Time Scaling

$$F_1(s) = \int_0^\infty f(at)e^{-st} dt = \frac{1}{|a|} F\left(\frac{s}{a}\right). \quad (3.31)$$

Time Delay

$$F_1(s) = \int_0^\infty f(t - \lambda)e^{-st} dt = e^{-s\lambda} F(s). \quad (3.30)$$

背

Shift in Frequency

$$F_1(s) = \int_0^\infty e^{-at} f(t) e^{-st} dt = F(s + a). \quad (3.32)$$

背

Differentiation

$$\mathcal{L}\left\{\frac{df}{dt}\right\} = \int_{0^-}^\infty \left(\frac{df}{dt}\right) e^{-st} dt = -f(0^-) + sF(s). \quad (3.33)$$

$$\mathcal{L}\{\ddot{f}\} = s^2 F(s) - sf(0^-) - \dot{f}(0^-)$$

$$\mathcal{L}\{f^m(t)\} = s^m F(s) - s^{m-1}f(0^-) - s^{m-2}\dot{f}(0^-) - \dots - f^{(m-1)}(0^-), \quad (3.35)$$

背

Integration

$$F_1(s) = \mathcal{L}\left\{\int_0^t f(\xi) d\xi\right\} = \frac{1}{s} F(s), \quad (3.36)$$

Multiplication by Time

$$\mathcal{L}\{tf(t)\} = -\frac{d}{ds} F(s). \quad (3.40)$$

Homework

Reference Hint

$$\textcircled{1} \frac{d}{dt}(e^{-st}) = -s e^{-st}$$

$$\textcircled{2} \int_0^{\infty} u' v dt = [u v]_0^{\infty} - \int_0^{\infty} u v' dt$$

$$\textcircled{3} F(s) = \int_0^{\infty} f(t) e^{-st} dt \Rightarrow \alpha F(s) = \int_0^{\infty} \alpha f(t) e^{-st} dt$$

$$\textcircled{4} \alpha F_1(s) + \beta F_2(s) = \int_0^{\infty} (\alpha f_1(t) + \beta f_2(t)) e^{-st} dt$$

$$\begin{aligned} \textcircled{5} \mathcal{L}[y'(t)] &= \int_0^{\infty} y'(t) e^{-st} dt = [y(t) e^{-st}]_0^{\infty} - \int_0^{\infty} y(t) (-s) e^{-st} dt \\ &= 0 - y(0) + s \int_0^{\infty} y(t) e^{-st} dt \\ &= s Y(s) - y(0) \end{aligned}$$

The Final Value Theorem

终值定理

背

If all poles of $sY(s)$ are in the left half of the s -plane, then

$$\Rightarrow \lim_{t \rightarrow \infty} y(t) = \lim_{s \rightarrow 0} sY(s). \quad (3.46)$$

EXAMPLE 3.10

$$Y(s) = \frac{3(s+2)}{s(s^2+2s+10)}$$

$$y(\infty) = sY(s)|_{s=0} = \frac{3 \cdot 2}{10} = 0.6.$$

A.1.3 The Initial Value Theorem

起始值定理

背

For any Laplace transform pair,

$$\Rightarrow \lim_{s \rightarrow \infty} sF(s) = f(0^+). \quad (A.27)$$

Proof: Textbook pp 836(877) (A.1.3)~838(879) (A.1.4)

Homework

Partial Expansion 整理

<1> 先化為真分式

<2> 分解後，一次分母項先解

<3> $\frac{A}{(s+a)^m} + \frac{B}{(s+a)^{m-1}} + \dots + \frac{Z}{(s+a)}$

<i> 消去 $(s+a)^m$ 後代 $(-a)$ 解 A

<ii> 代極限值 $s \frac{F(s)}{\text{真分式}} \big|_{s \rightarrow \infty}$ 解 Z

<iii> $B = \frac{1}{1!} \frac{d}{ds} [\dots]$

$C = \frac{1}{2!} \frac{d^2}{ds^2} [\dots]$

<4> 分母二次式 $\frac{ps+q}{(s+a)^2+b^2} = p \frac{(s+a)}{(s+a)^2+b^2} + \frac{m \cdot b}{(s+a)^2+b^2}$

$\mathcal{L}^{-1} \Rightarrow p e^{-at} \cos bt + m e^{-at} \sin bt$

The $\mathcal{L}$ - Laplace Transform

Inverse Laplace Transform

TABLE A.1

Properties of Laplace Transforms

Mentioned so far

Number	Laplace Transform	Time Function	Comment
—	$F(s)$	$f(t)$	Transform pair
1	$\alpha F_1(s) + \beta F_2(s)$	$\alpha f_1(t) + \beta f_2(t)$	Superposition
2	$F(s)e^{-s\lambda}$	$f(t - \lambda)$	Time delay ($\lambda \geq 0$)
3	$\frac{1}{ a } F\left(\frac{s}{a}\right)$	$f(at)$	Time scaling
4	$F(s + a)$	$e^{-at}f(t)$	Shift in frequency
5	$s^m F(s) - s^{m-1}f(0) - s^{m-2}\dot{f}(0) - \dots - f^{(m-1)}(0)$	$f^{(m)}(t)$	Differentiation
6	$\frac{1}{s} F(s)$	$\int_0^t f(\zeta) d\zeta$	Integration
7	$F_1(s)F_2(s)$	$f_1(t) * f_2(t)$	Convolution
8	$\lim_{s \rightarrow \infty} sF(s)$	$f(0^+)$	Initial Value Theorem
9	$\lim_{s \rightarrow 0} sF(s)$	$\lim_{t \rightarrow \infty} f(t)$	Final Value Theorem
10	$\frac{1}{2\pi j} \int_{\sigma_c - j\infty}^{\sigma_c + j\infty} F_1(\zeta)F_2(s - \zeta)d\zeta$	$f_1(t)f_2(t)$	Time product
11	$\frac{1}{2\pi} \int_{-j\infty}^{+j\infty} Y(-j\omega)U(j\omega) d\omega$	$\int_0^\infty y(t)u(t) dt$	Parseval's Theorem
12	$-\frac{d}{ds} F(s)$	$tf(t)$	Multiplication by time

TABLE A.2

Table of Laplace Transforms

Number	$F(s)$	$f(t), t \geq 0$			
1	1	$\delta(t)$	←	←	p. 20 背
2	$1/s$	$1(t)$	←	←	p. 22/ p. 28 背
3	$1/s^2$	t	←	←	p. 25-26
4	$2!/s^3$	t^2	←	←	p. 25-26
5	$3!/s^4$	t^3	←	←	p. 25-26
6	$m!/s^{m+1}$	t^m	←	←	p. 25-26 背
7	$\frac{1}{s+a}$	e^{-at}	←	←	p. 28 背
8	$\frac{1}{(s+a)^2}$	te^{-at}	←	←	p. 28 + p. 25-26
9	$\frac{1}{(s+a)^3}$	$\frac{1}{2!}t^2e^{-at}$	←	←	p. 28 + p. 25-26
10	$\frac{1}{(s+a)^m}$	$\frac{1}{(m-1)!}t^{m-1}e^{-at}$	←	←	p. 28 + p. 25-26
11	$\frac{a}{s(s+a)}$	$1 - e^{-at}$	←	←	
12	$\frac{a}{s^2(s+a)}$	$\frac{1}{a}(at - 1 + e^{-at})$	←	←	
13	$\frac{b-a}{(s+a)(s+b)}$	$e^{-at} - e^{-bt}$	←	←	
14	$\frac{s}{(s+a)^2}$	$(1-at)e^{-at}$	←	←	
15	$\frac{a^2}{s(s+a)^2}$	$1 - e^{-at}(1+at)$	←	←	
16	$\frac{(b-a)s}{(s+a)(s+b)}$	$be^{-bt} - ae^{-at}$	←	←	
17	$\frac{a}{s^2+a^2}$	$\sin at$	←	←	p. 27 背
18	$\frac{s}{s^2+a^2}$	$\cos at$	←	←	p. 27 背
19	$\frac{s+a}{(s+a)^2+b^2}$	$e^{-at} \cos bt$	←	←	p. 28 + p.27
20	$\frac{b}{(s+a)^2+b^2}$	$e^{-at} \sin bt$	←	←	p. 28 + p.27
21	$\frac{a^2+b^2}{s[(s+a)^2+b^2]}$	$1 - e^{-at} \left(\cos bt + \frac{a}{b} \sin bt \right)$	←	←	

EXAMPLE 3.14 *Forced Differential Equation Solution*

$$\ddot{y}(t) + 5\dot{y}(t) + 4y(t) = 3, \text{ where } y(0) = \alpha, \quad \dot{y}(0) = \beta$$

$$s^2 Y(s) - s\alpha - \beta + 5[sY(s) - \alpha] + 4Y(s) = \frac{3}{s} \quad Y(s) = \frac{s(s\alpha + \beta + 5\alpha) + 3}{s(s+1)(s+4)}$$

$$Y(s) = \frac{\frac{3}{4}}{s} - \frac{\frac{3-\beta-4\alpha}{3}}{s+1} + \frac{\frac{3-4\alpha-4\beta}{12}}{s+4} \quad \Rightarrow \quad y(t) = \left(\frac{3}{4} + \frac{-3+\beta+4\alpha}{3}e^{-t} + \frac{3-4\alpha-4\beta}{12}e^{-4t} \right) 1(t).$$

$u(t)$
↓
 $1(t)$

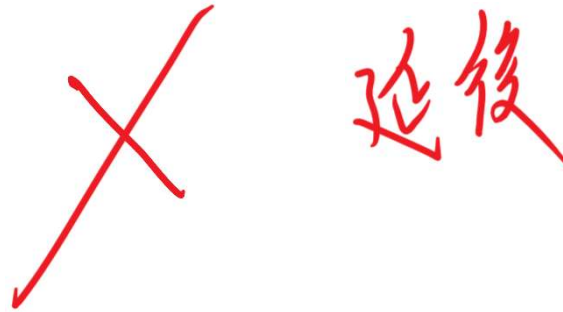
EXAMPLE 3.15 *Forced Equation Solution with Zero Initial Conditions*

$$\ddot{y}(t) + 5\dot{y}(t) + 4y(t) = u(t), y(0) = 0, \dot{y}(0) = 0, u(t) = 2e^{-2t}1(t)$$

$$s^2 Y(s) + 5sY(s) + 4Y(s) = \frac{2}{s+2} \quad Y(s) = \frac{2}{(s+2)(s+1)(s+4)}$$

$$Y(s) = -\frac{1}{s+2} + \frac{\frac{2}{3}}{s+1} + \frac{\frac{1}{3}}{s+4} \quad \Rightarrow \quad y(t) = \left(-1e^{-2t} + \frac{2}{3}e^{-t} + \frac{1}{3}e^{-4t} \right) 1(t)$$

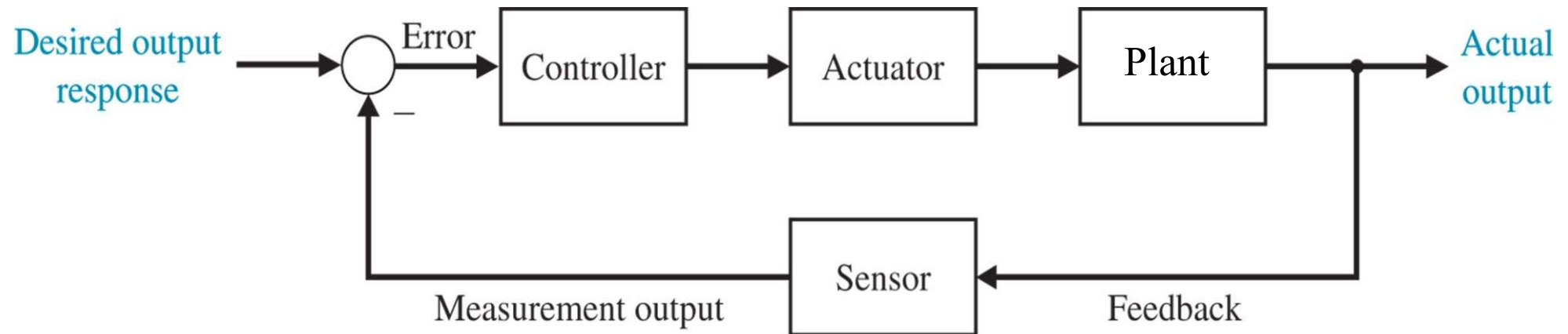
$u(t)$
↓
 $1(t)$

EXAMPLE 3.5*Frequency Response***3.1.9 Linear System Analysis Using MATLAB**

```
numb=[0 0 100];      % form numerator
denb=[1 10.1 101];    % form denominator
sysb=tf(numb,denb);   % define system by its numerator and denominator
t=0:0.01:5;           % form time vector
y=step(sysb,t)         % compute step response;
plot(t,y)              % plot step response
```



3 Dynamic Response



3.1 Review of Laplace Transforms

3.2.1 The Block Diagram

3.3 Effect of Pole Locations

3.4 Time-Domain Specifications

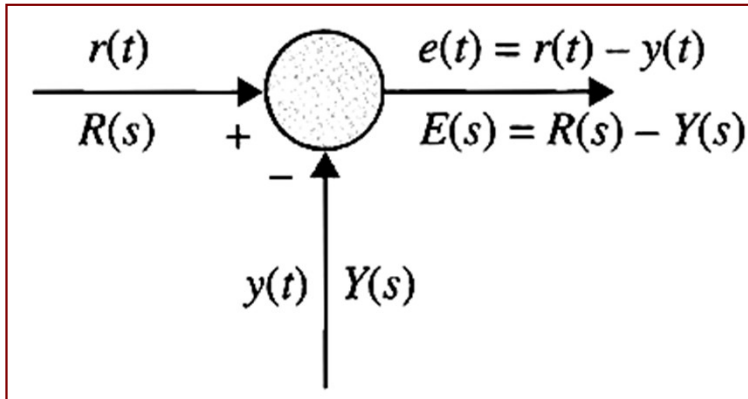
3.5 Effects of Zeros and Additional Poles

3.6.3 Routh's Stability Criterion

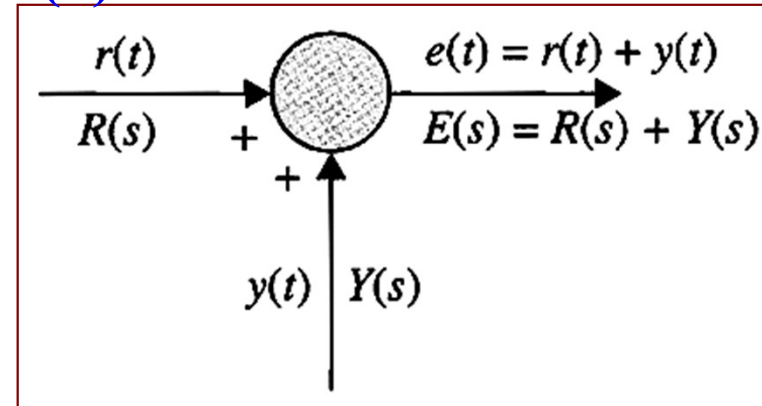
1. To study **block diagrams**, their components, and their underlying mathematics.
2. To obtain **transfer function** of systems through block diagram manipulation and reduction.

Block-Diagram Elements of Comparators

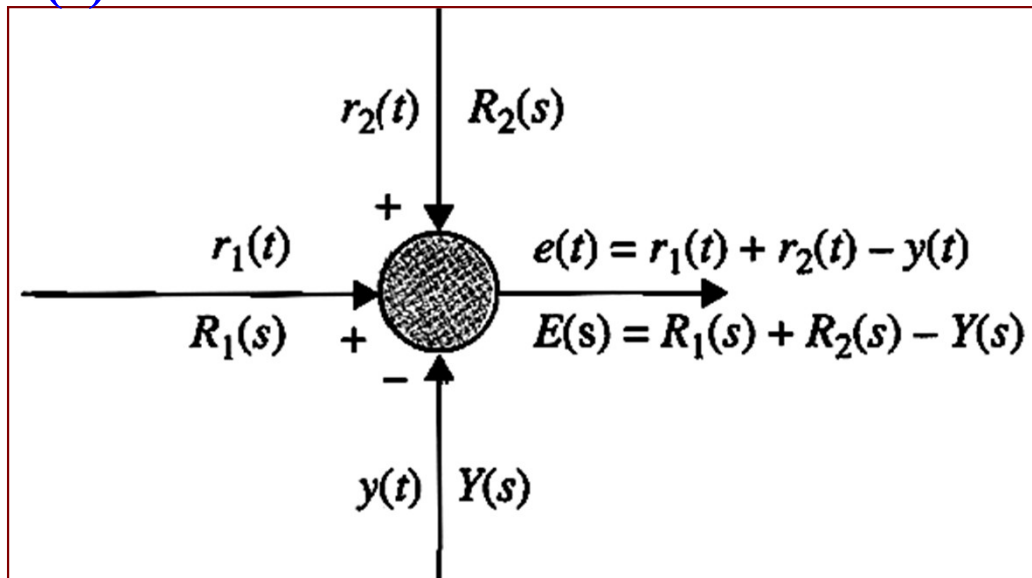
(a) Subtraction



(b) Addition



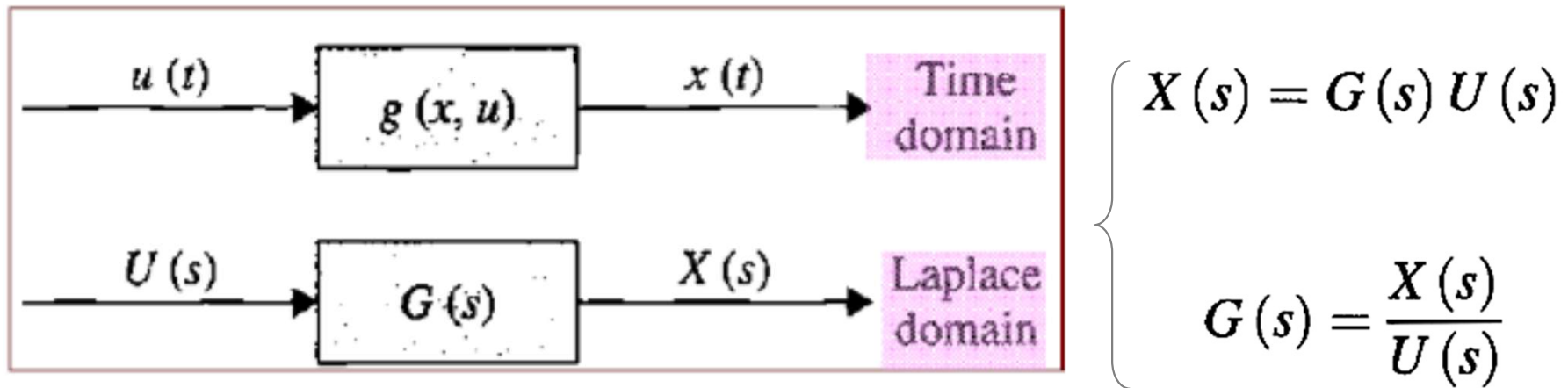
(c) Addition and subtraction



Block diagram elements of control systems.

Time & Laplace Domain Block Diagrams

Convolution



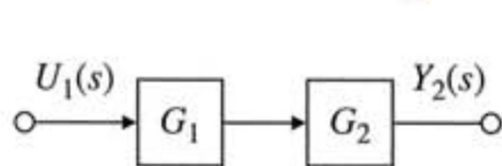
Convolution

$$x(t) = \int_0^{\infty} u(\tau) g(t - \tau) d\tau$$

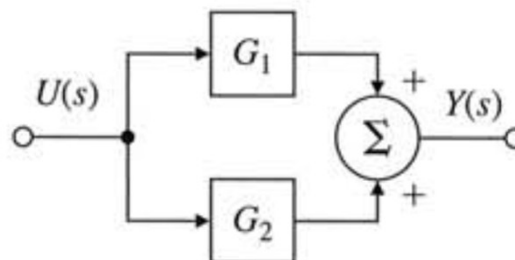
3.2 System Modeling Diagrams

3.2.1 The Block Diagram

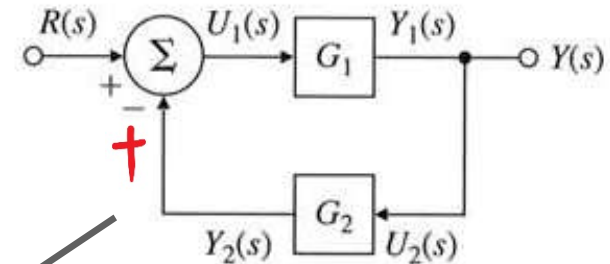
G_1 : gain 增益



$$\frac{Y_2(s)}{U_1(s)} = G_1 G_2$$



$$\frac{Y(s)}{U(s)} = G_1 + G_2$$



$$\frac{Y(s)}{R(s)} = \frac{G_1}{1 + G_1 G_2}$$

negative feedback

$$\begin{cases} U_1(s) = R(s) - Y_2(s), \\ Y_2(s) = G_2(s)G_1(s)U_1(s) \\ Y_1(s) = G_1(s)U_1(s), \end{cases}$$

feedback control 反馈控制

$$\begin{aligned} U_1 &= R - G_2 G_1 U_1 \\ R &= (1 + G_2 G_1) U_1 \\ U_1 &= \frac{1}{1 + G_1 G_2} R \end{aligned}$$

$$Y_1(s) = \frac{G_1(s)}{1 + G_1(s)G_2(s)} R(s).$$

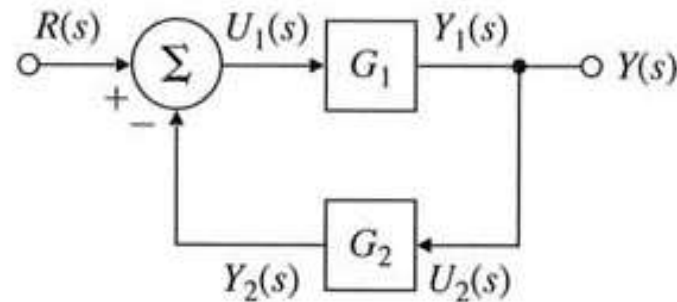
➡ The gain of a single-loop negative feedback system is given by the forward gain divided by the sum of 1 plus the loop gain.

$$\begin{cases} \text{Negative feedback: } Y_1(s) = \frac{G_1(s)}{1 + G_1(s)G_2(s)} R(s). \\ \text{Positive feedback: } Y_1(s) = \frac{G_1(s)}{1 - G_1(s)G_2(s)} R(s). \end{cases}$$

unity feedback system $G_2=1$

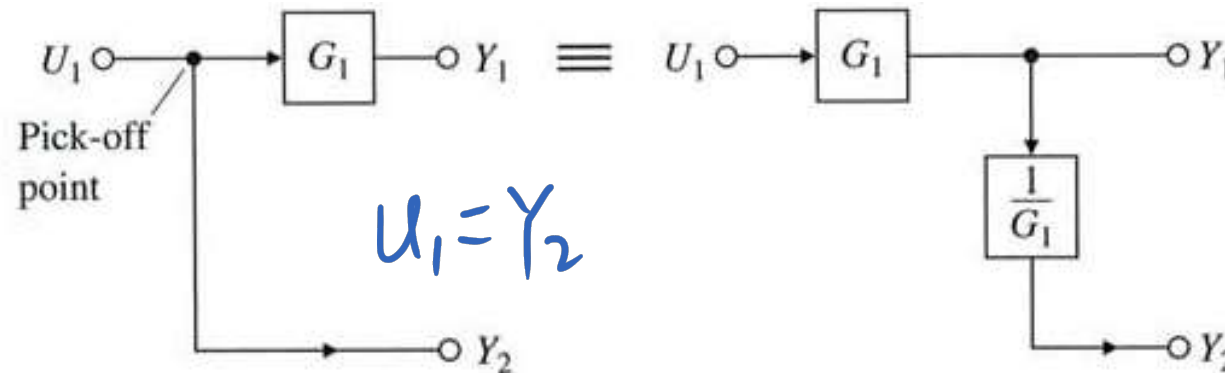
Rules for Block Diagram Manipulation

➡ Rule 1:

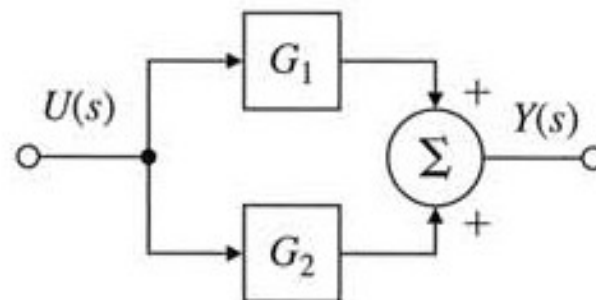


$$\frac{Y(s)}{R(s)} = \frac{G_1}{1 + G_1 G_2}$$

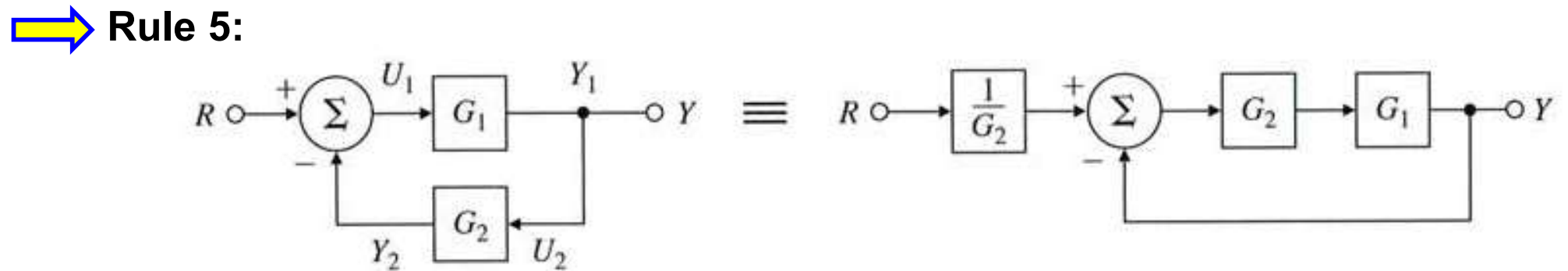
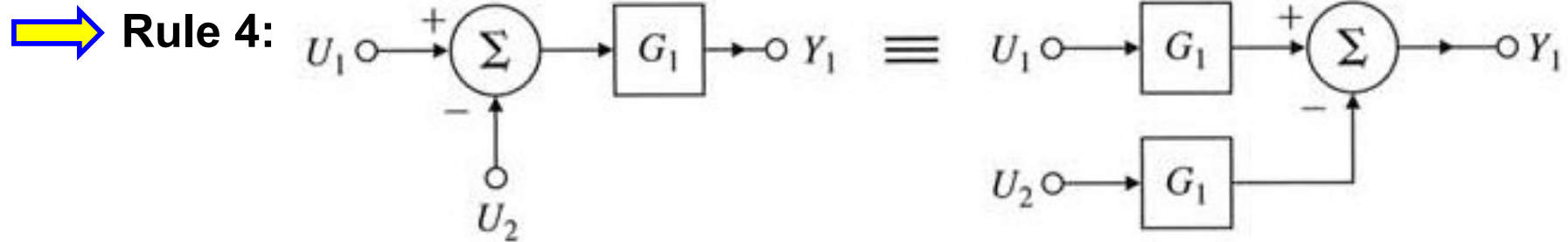
➡ Rule 2:



➡ Rule 3:



$$\frac{Y(s)}{U(s)} = G_1 + G_2$$

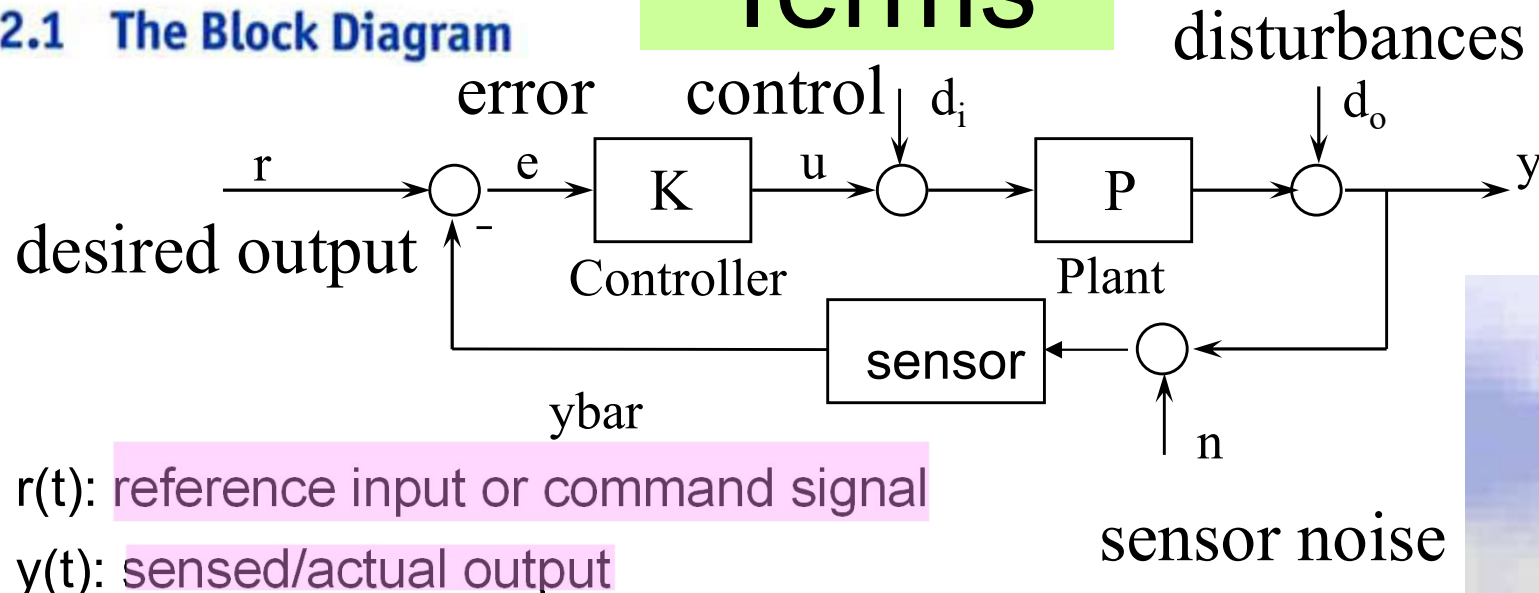


$$\frac{Y}{R} = \frac{G_1}{1 + G_1 G_2}$$

$$\frac{Y}{R \frac{1}{G_2}} = \frac{G_1 G_2}{1 + G_1 G_2}$$

Terms

3.2.1 The Block Diagram



$r(t)$: reference input or command signal

$y(t)$: sensed/actual output

$e(t) = r(t) - ybar(t)$

$u(t)$: control input

Plant P

$ybar$: estimate of y

Purpose: find compensator/controller

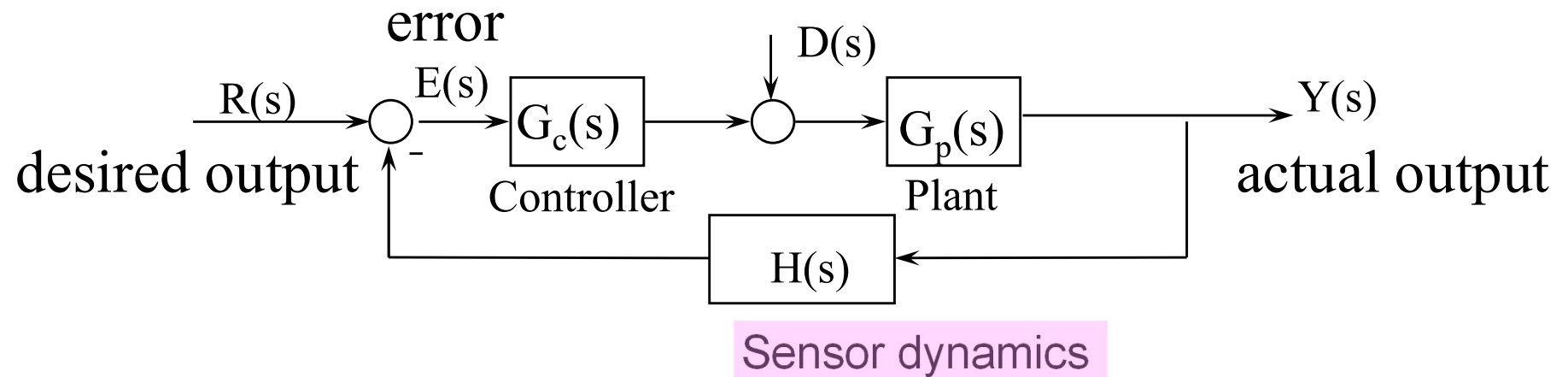
- error is "small"
- stability is "good"

If $r(t)$ is a constant $\rightarrow$ "regulator" problem

If $r(t)$ = function of time $\rightarrow$ "servo" or "tracking" problem

伺服 追踪

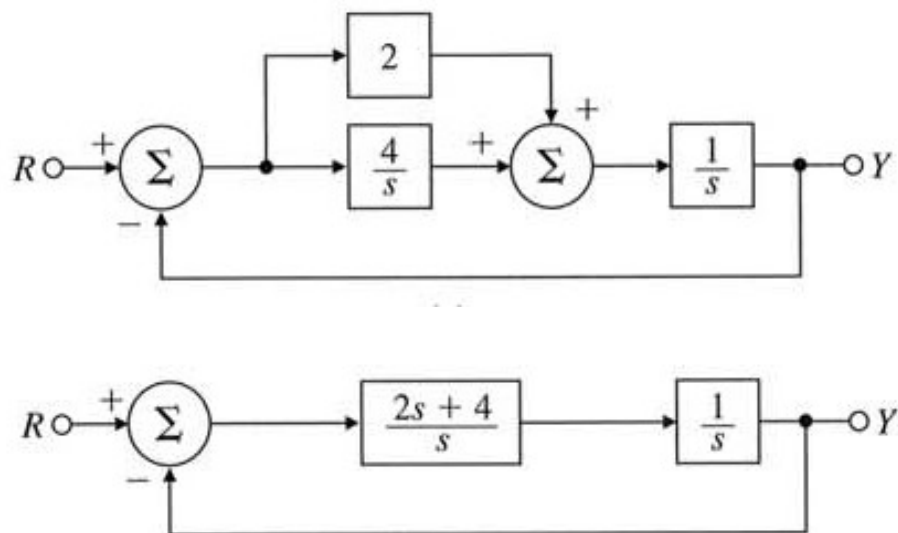
3.2.1 The Block Diagram

(1) Assume $d(t)=0$

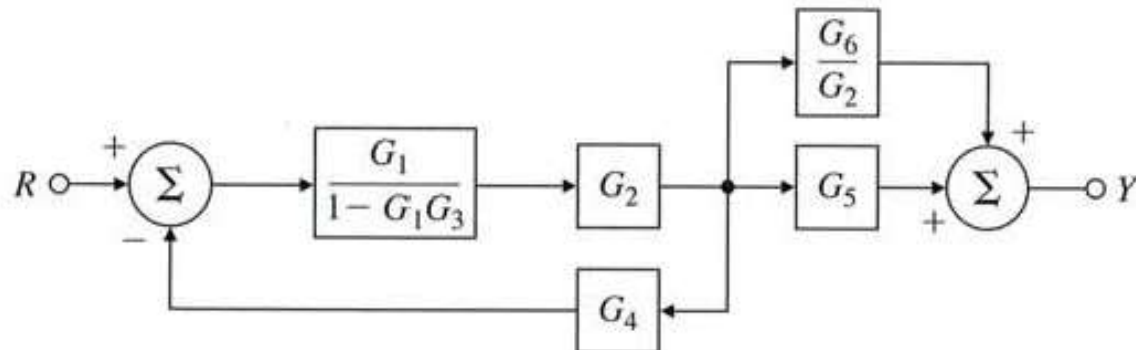
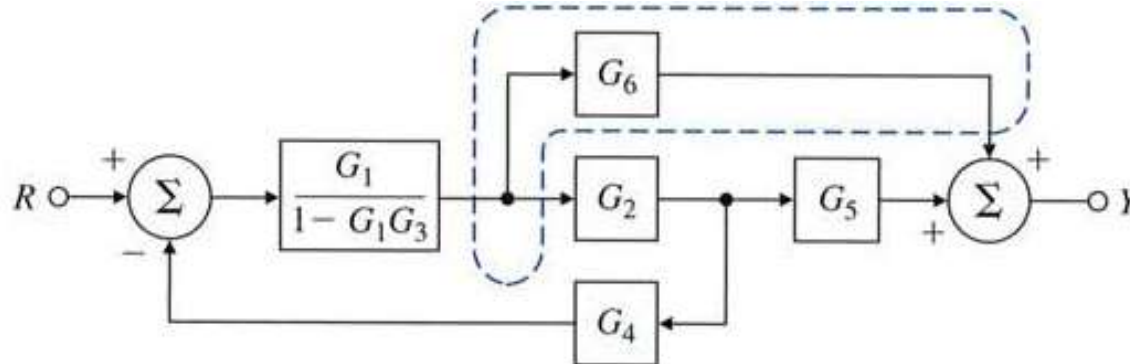
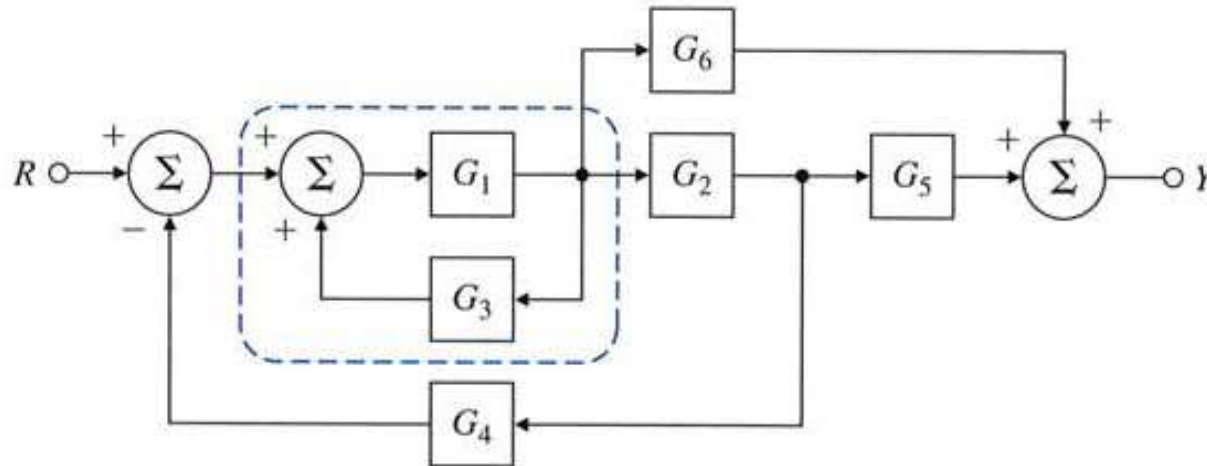
$$\frac{Y}{R} = \frac{G_c G_p}{1 + G_c \cdot G_p \cdot H}$$

(2) Assume $r(t)=0$

$$\frac{Y}{D} = \frac{G_p}{1 + G_c \cdot G_p \cdot H}$$

EXAMPLE 3.20*Transfer Function from a Simple Block Diagram*

$$T(s) = \frac{Y(s)}{R(s)} = \frac{\frac{2s+4}{s^2}}{1 + \frac{2s+4}{s^2}} = \frac{2s+4}{s^2 + 2s + 4}$$

EXAMPLE 3.21*Transfer Function from the Block Diagram*

$$\begin{aligned}
 T(s) &= \frac{Y(s)}{R(s)} = \frac{\frac{G_1 G_2}{1 - G_1 G_3}}{1 + \frac{G_1 G_2 G_4}{1 - G_1 G_3}} \left(G_5 + \frac{G_6}{G_2} \right) \\
 &= \frac{G_1 G_2 G_5 + G_1 G_6}{1 - G_1 G_3 + G_1 G_2 G_4}.
 \end{aligned}$$

Mason's Rule for Complicated Block Diagram

See Appendix W3.2.3 at www.fpe7e.com

3.2.2 Block Diagram Reduction Using MATLAB

Chapter 1: An Overview and Brief History of Feedback Control

Chapter 2: Dynamic Models

⇒ Chapter 3: Dynamic Response

Chapter 4: A First Analysis of Feedback

Chapter 5: The Root-locus Design Method

Chapter 6: The Frequency-response Design Method

Chapter 7: State-space Design

Chapter 8: Digital Control

Chapter 9: Nonlinear Systems

Chapter 10: Control Systems Design: Principles and Case Studies

Appendix A: Laplace Transforms

Appendix B: Solutions to the Review Questions

Appendix C: MATLAB Commands

Appendix WA: A Review of Complex Variables

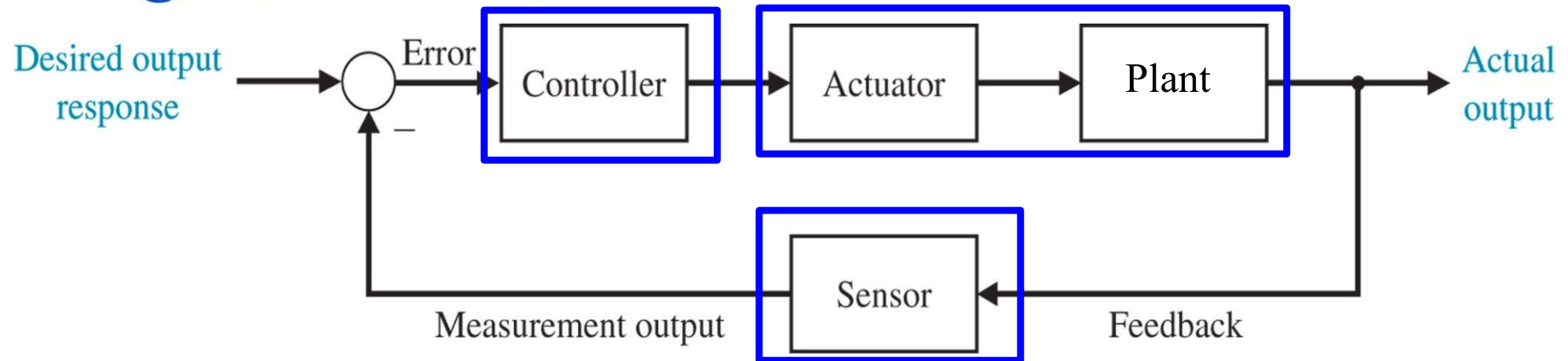
Appendix WB: Summary of Matrix Theory

Appendix WC: Controllability and Observability

Appendix WD: Ackermann's Formula for Pole Placement

Appendix W2.1.4: Complex Mechanical Systems

3 Dynamic Response



3.1 Review of Laplace Transforms

3.2.1 The Block Diagram

3.3 Effect of Pole Locations

3.4 Time-Domain Specifications

3.5 Effects of Zeros and Additional Poles

3.6.3 Routh's Stability Criterion

$$T.F. \quad G(s) = \frac{Y(s)}{R(s)} = \frac{b_m s^m + b_{m-1} s^{m-1} + \cdots + b_1 s + b_0}{s^n + a_{n-1} s^{n-1} + \cdots + a_1 s + a_0}$$

$$= K \frac{(s+z_1)(s+z_2)\cdots(s+z_m)}{(s+p_1)(s+p_2)\cdots(s+p_n)}$$

$$\frac{Y}{R} = \frac{N(s)}{D(s)} = \frac{b_1}{s+a_1} + \frac{b_2}{s+a_2} + \cdots$$

$$+ \frac{p_1 s + q_1}{(s+c_1)^2 + d_1} + \frac{p_2 s + q_2}{(s+c_2)^2 + d_2} + \cdots$$

Transfer Functions

轉移函數

LTI Dynamic System

$$\Rightarrow T.F. \quad G(s) = \frac{Y(s)}{F(s)} = \frac{b_m s^m + b_{m-1} s^{m-1} + \cdots + b_1 s + b_0}{s^n + a_{n-1} s^{n-1} + \cdots + a_1 s + a_0}$$

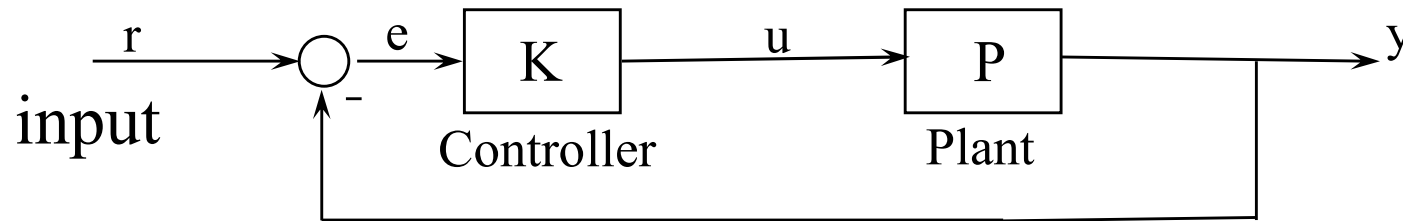
$$= K \frac{(s + z_1)(s + z_2) \cdots (s + z_m)}{(s + p_1)(s + p_2) \cdots (s + p_n)}$$

Def.:

1. $G(s)$ is said to be **proper** if $G(\infty)$ is a finite constant $\rightarrow n \geq m$
2. $G(s)$ is said to be **strictly proper** if $G(\infty) = 0 \rightarrow n > m$
3. **Relative order** : $n-m$
4. The **order of system**: n
5. **Poles**: $-p_1, -p_2, \dots, -p_n$
6. **Zeros**: $-z_1, -z_2, \dots, -z_n$

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Note: { T.F. is to describe the relationship between input and output
 T.F. is independent to the input and initial condition



LTI Dynamic System

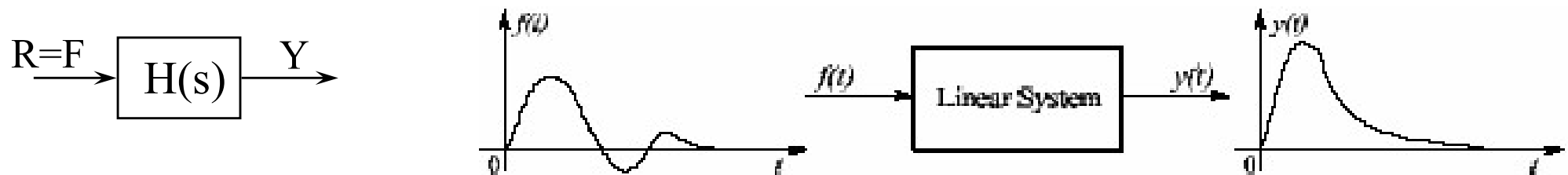
$$T.F. \quad G(s) = \frac{Y(s)}{R(s)} = \frac{b_m s^m + b_{m-1} s^{m-1} + \dots + b_1 s + b_0}{s^n + a_{n-1} s^{n-1} + \dots + a_1 s + a_0}$$

$$= K \frac{(s + z_1)(s + z_2) \cdots (s + z_m)}{(s + p_1)(s + p_2) \cdots (s + p_n)}$$

$$\Rightarrow \frac{Y}{R} = \frac{N(s)}{D(s)} = \frac{b_1}{s + a_1} + \frac{b_2}{s + a_2} + \dots$$

$$+ \frac{P_1 s + Q_1}{(s + c_1)^2 + d_1} + \frac{P_2 s + Q_2}{(s + c_2)^2 + d_2} + \dots$$

Dynamic Response



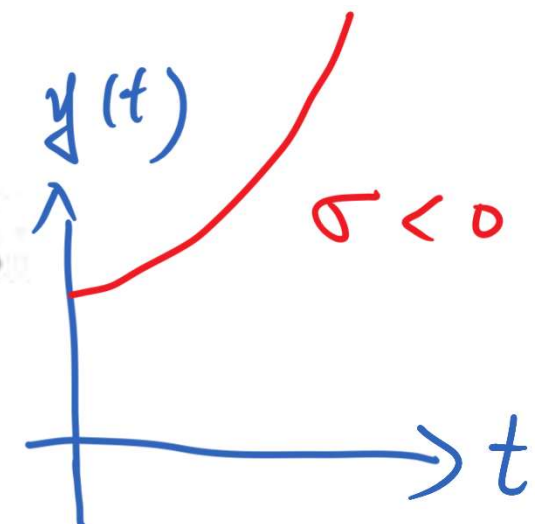
3.3 Effect of Pole Locations (1) First order system

→ impulse response

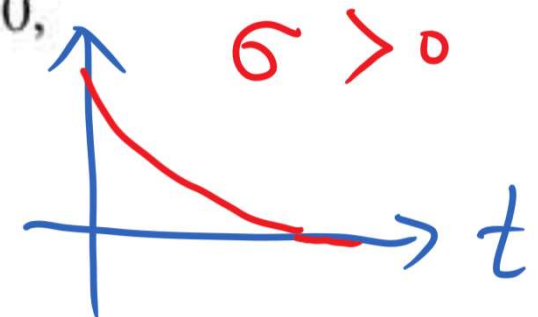
$$\dot{y} + \sigma y = \delta(t) \rightarrow H(s) = \frac{1}{s + \sigma}$$

$$\rightarrow y(t) = e^{-\sigma t} u(t) \rightarrow$$

If $\sigma < 0$,



When $\sigma > 0$,



(1) First order system

$$\dot{y} + \sigma y = \delta(t) \quad H(s) = \frac{1}{s + \sigma}$$

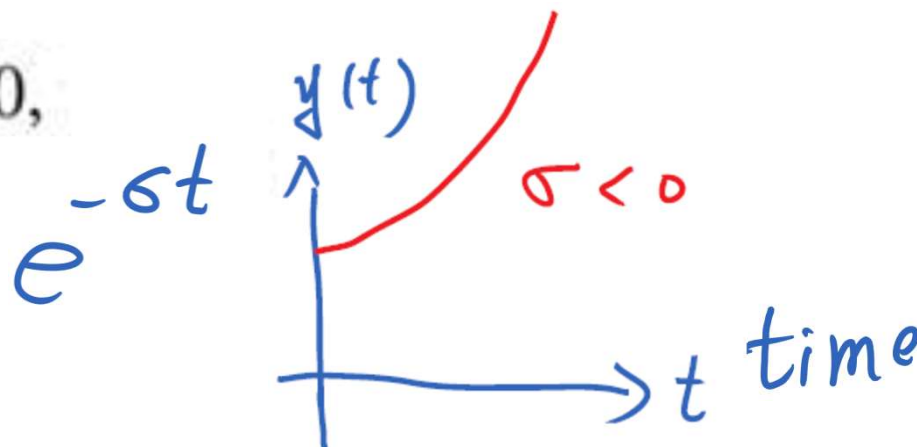
$$h(t) = e^{-\sigma t} 1(t)$$

✓ 實數部

→ 看 system 穩定 / 不穩定 $\Rightarrow$ 只看 pole 的正負號
(stable) (unstable) $\downarrow$ 極點

→ If $\sigma < 0$, the exponential expression here grows with time:
the impulse response is **unstable**

→ If $\sigma < 0$,



$$\dot{y} + \sigma y = \delta(t)$$

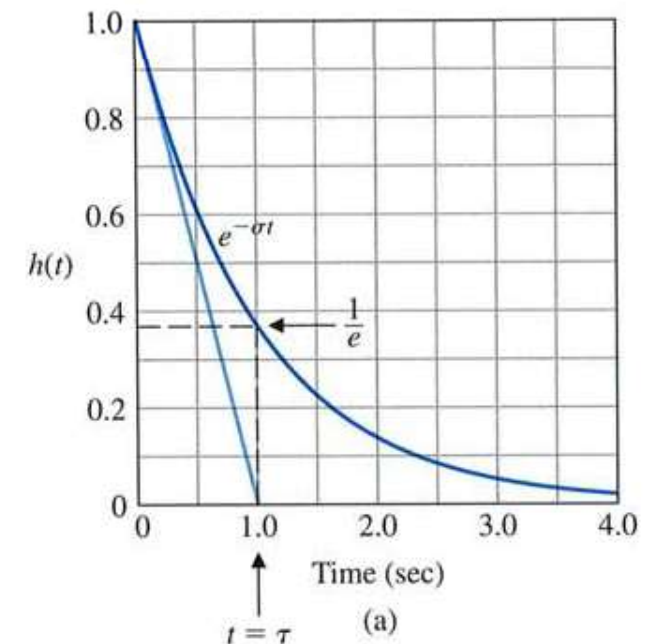
$$\Rightarrow y(t) = h(t) = e^{-\sigma t} u(t)$$

↓
1

→ When $\sigma > 0$, the pole is located at $s < 0$, the exponential expression decay the impulse response is stable. *穩定*

Figure 3.13

First-order system response: (a) impulse response; (b) impulse response and step response using MATLAB®



→ time constant $\tau = 1/\sigma$

$$\xrightarrow{k=1} \dot{y} + ky = u(t)$$

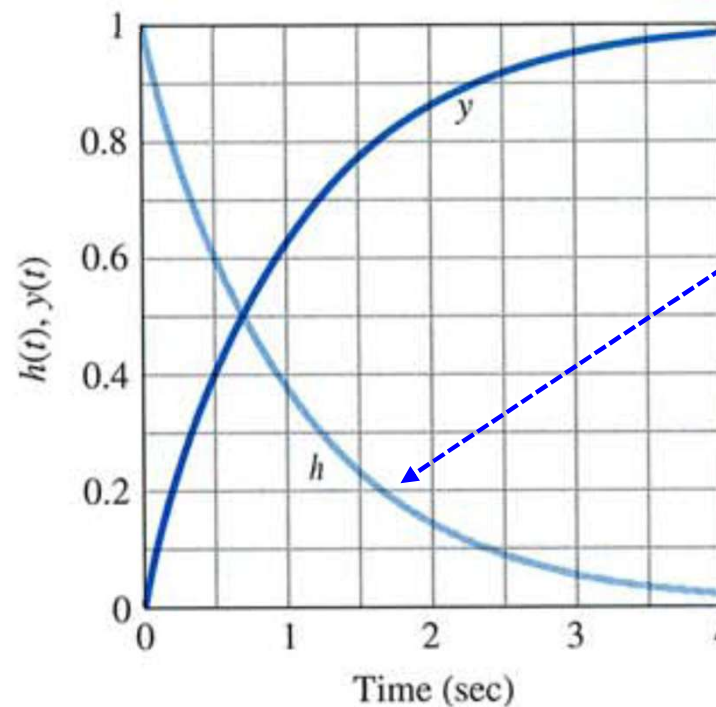
(unit) step response

$$\mathcal{L} \rightarrow sY + Y = \frac{1}{s} \Rightarrow Y = \frac{1}{s(s+1)} = \frac{1}{s} - \frac{1}{s+1} \Rightarrow y = u(t)$$

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

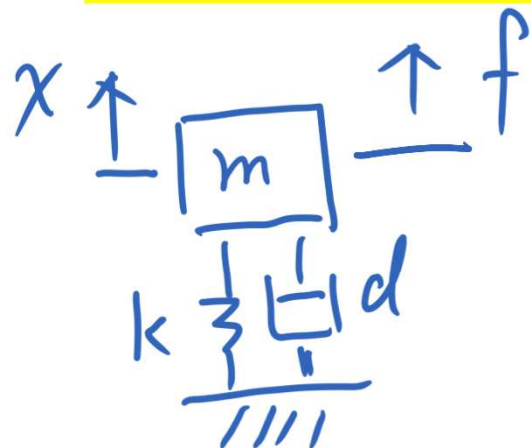
Figure 3.13

First-order system response: (a) impulse response; (b) impulse response and step response using MATLAB®



(b)

(2) Standard second order system

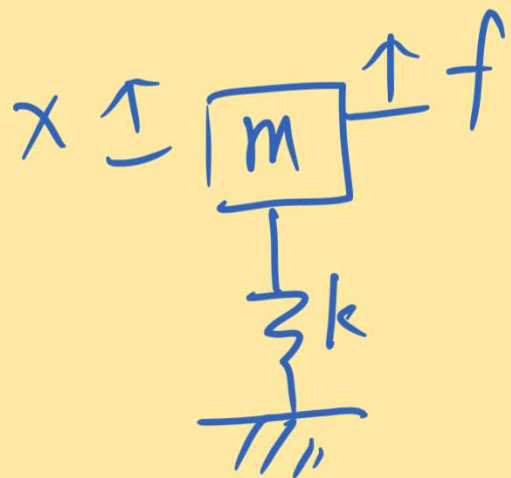


$$m\ddot{x} + d\dot{x} + kx = f \quad \frac{X}{F} = \frac{1}{ms^2 + ds + k}$$

spring constant

damping coefficient

如 $d=0$



$$m\ddot{x} + kx = f \Rightarrow \ddot{x} + \left(\frac{k}{m}\right)x = \frac{f}{m}$$

$$\left(\frac{1}{2\lambda}\right)\sqrt{\frac{k}{m}} \Rightarrow \text{共振频率}$$

$$\ddot{x} + \omega_n^2 x = e^t$$

$$x = c_1 \sin(\omega_n t) + c_2 \cos(\omega_n t) + Ae^t$$

$$= c \cos(\omega_n t + \Phi) + Ae^t$$

$$\left\{ \begin{array}{l} \cos(\alpha \pm \beta) = \cos \alpha \cos \beta \mp \sin \alpha \sin \beta \\ A \sin(\alpha) + B \cos(\alpha) = C \cos(\alpha - \beta) \\ C = \sqrt{A^2 + B^2} \\ \beta = \tan^{-1} \left(\frac{A}{B} \right) \end{array} \right.$$

(2) Standard second order system (a good approximation to behavior of many real systems)

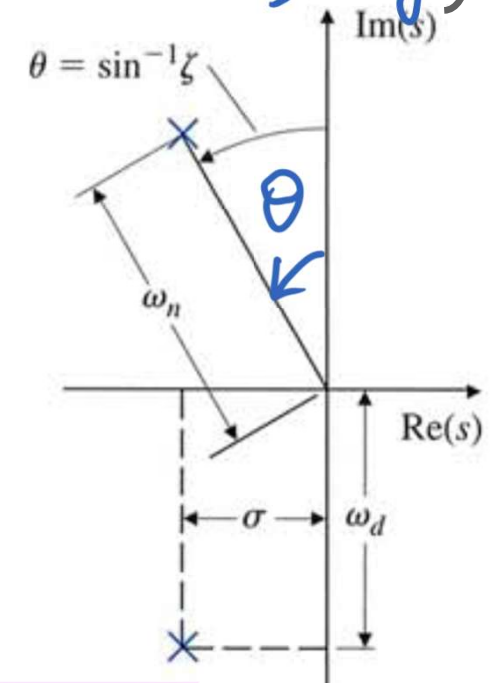
$$\Rightarrow \frac{Y(s)}{R(s)} = H(s) = \frac{\omega_n^2}{s^2 + 2\zeta\omega_n s + \omega_n^2} \stackrel{=0}{\Rightarrow} s = -\sigma \pm j\omega_d$$

$$\left\{ \begin{aligned} (s + \underbrace{\sigma - j\omega_d}_A)(s + \underbrace{\sigma + j\omega_d}_B) &= (s + \sigma)^2 + \omega_d^2 \\ &= -\zeta\omega_n \pm \sqrt{\zeta^2\omega_n^2 - \omega_n^2} \\ &= -\zeta\omega_n \pm \omega_n \sqrt{1 - \zeta^2} j \end{aligned} \right\}$$

$\downarrow = A+B$

Figure 3.17

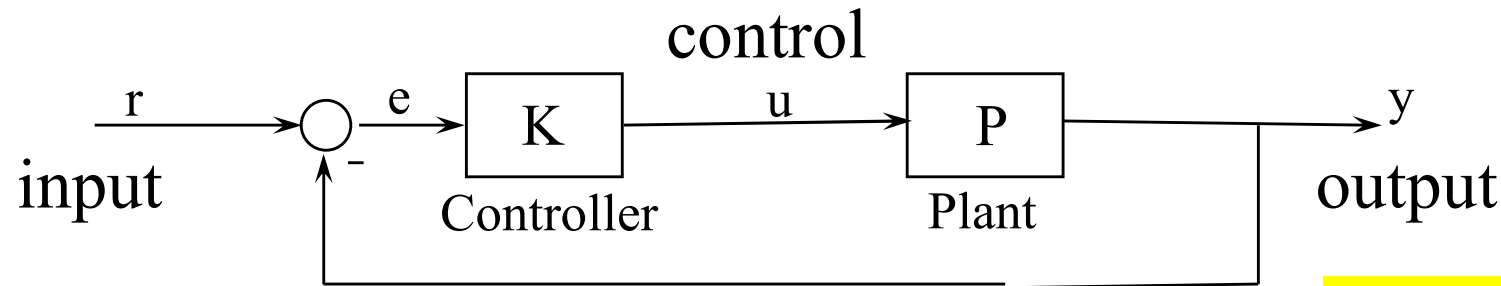
s-plane plot for a pair of complex poles



$$\Rightarrow \sigma = \zeta\omega_n \quad \text{and} \quad \omega_d = \omega_n\sqrt{1 - \zeta^2},$$

- ζ is the **damping ratio**
- ω_n is the **undamped natural frequency**
- ω_d **damped natural frequency**

$\Rightarrow \zeta = 0$, we have no damping, $\theta = 0$, and the damped **natural frequency** $\omega_d = \omega_n$



$$0 \leq \xi < 1$$

$$\frac{Y(s)}{R(s)} = H(s) = \frac{\omega_n^2}{s^2 + 2\xi\omega_n s + \omega_n^2} = \frac{\omega_n^2}{(s + \xi\omega_n)^2 + \omega_n^2(1 - \xi^2)}$$

$$\rightarrow (\omega_n \sqrt{1 - \xi^2})^2$$

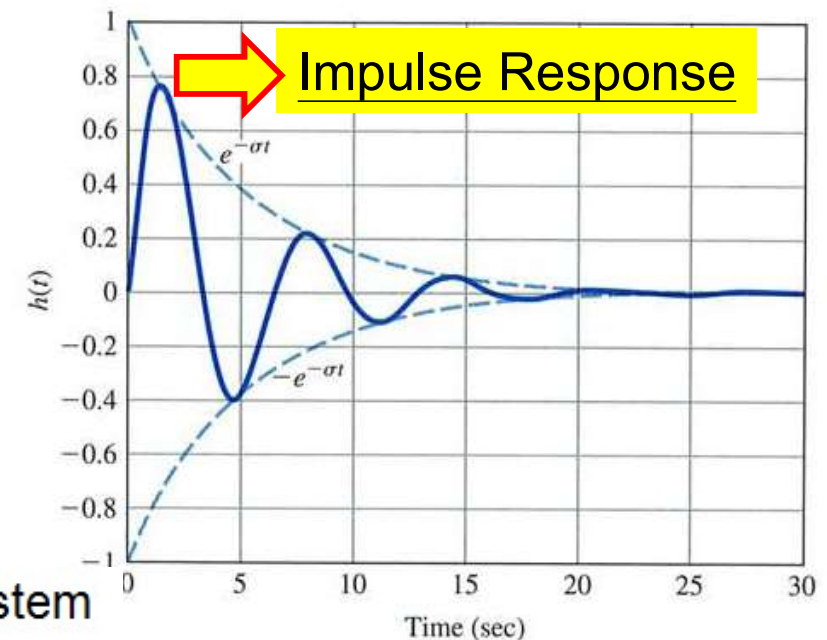
$$\begin{cases} R=1 \\ r=\delta(t) \end{cases} \rightarrow h(t) = \frac{\omega_n}{\sqrt{1 - \xi^2}} e^{-\sigma t} (\sin \omega_d t) 1(t).$$

Figure 3.20

Second-order system response with an exponential envelope

$$\rightarrow \left\{ \sigma = \xi \omega_n \quad \text{and} \quad \omega_d = \omega_n \sqrt{1 - \xi^2} \right\}$$

(σ, ω_d) or (ξ, ω_n) define the behavior of dynamic system



$$\frac{Y(s)}{R(s)} = H(s) = \frac{\omega_n^2}{s^2 + 2\zeta\omega_n s + \omega_n^2} = \frac{\omega_n^2}{(s + \zeta\omega_n)^2 + \omega_n^2(1 - \zeta^2)}$$

$$\begin{cases} R=1 \\ r=\delta(t) \end{cases}$$

$$\Rightarrow h(t) = \frac{\omega_n}{\sqrt{1 - \zeta^2}} e^{-\sigma t} (\sin \omega_d t) 1(t).$$

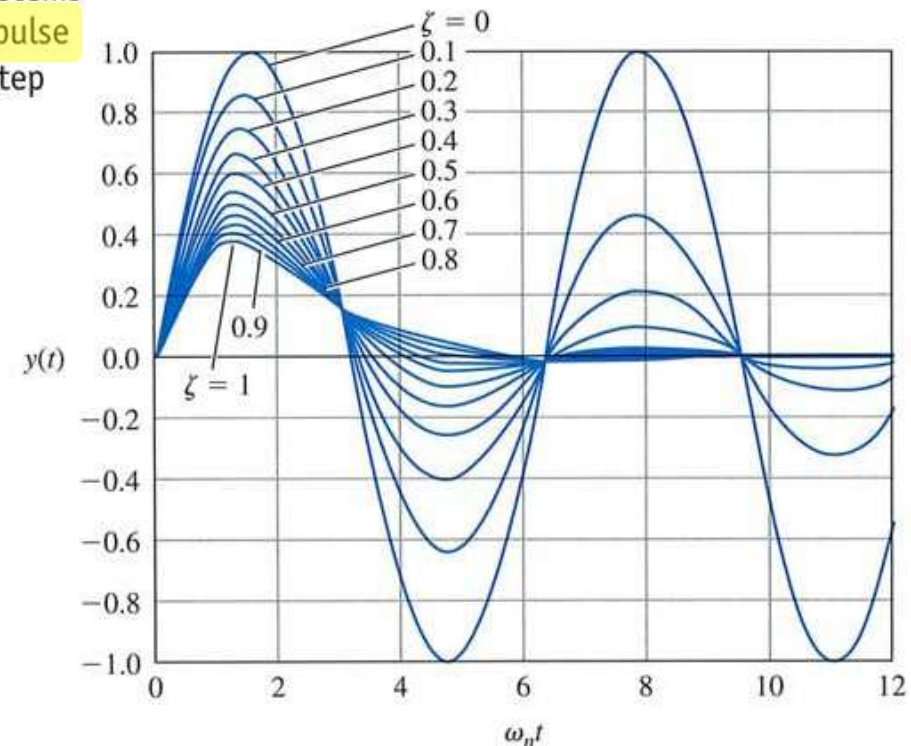
$$0 \leq \zeta < 1$$

$$\left\{ \sigma = \zeta\omega_n \quad \text{and} \quad \omega_d = \omega_n \sqrt{1 - \zeta^2} \right\}$$

$$\begin{cases} y(0) = 0 \\ y'(0) = \omega_n^2 \end{cases}$$

Figure 3.18

Responses of second-order systems versus ζ : (a) impulse responses; (b) step responses



$$\begin{cases} R=1 \rightarrow r(t)=\delta(t) \\ \Rightarrow y(t) \text{ impulse response} \\ R=\frac{1}{s} \rightarrow r(t)=u(t) \\ \Rightarrow y(t) \text{ step response} \end{cases}$$

$$\begin{cases} y(0) = 0 \\ y'(0) = 0 \end{cases}$$

$$\frac{Y(s)}{R(s)} = H(s) = \frac{\omega_n^2}{s^2 + 2\xi\omega_n s + \omega_n^2} = \frac{\omega_n^2}{(s + \xi\omega_n)^2 + \omega_n^2(1 - \xi^2)}$$

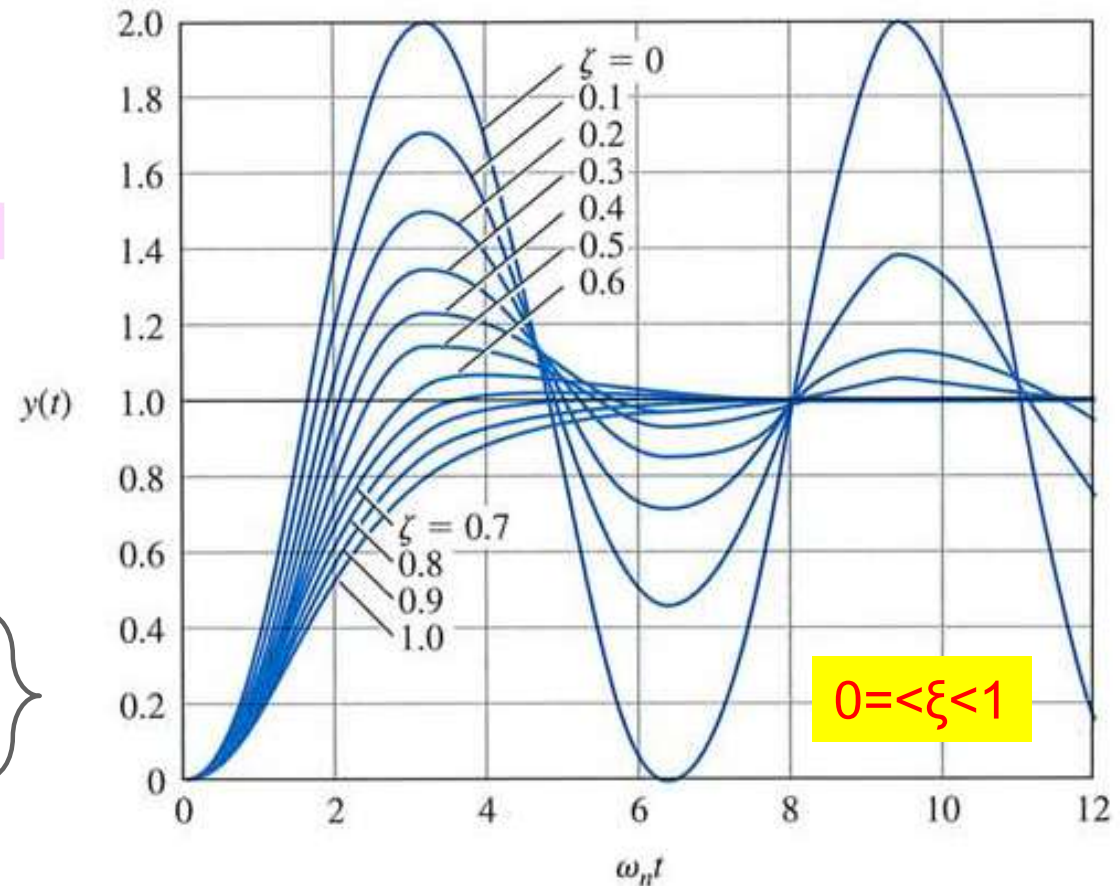
$$Y = (H(s)) \frac{1}{s}$$

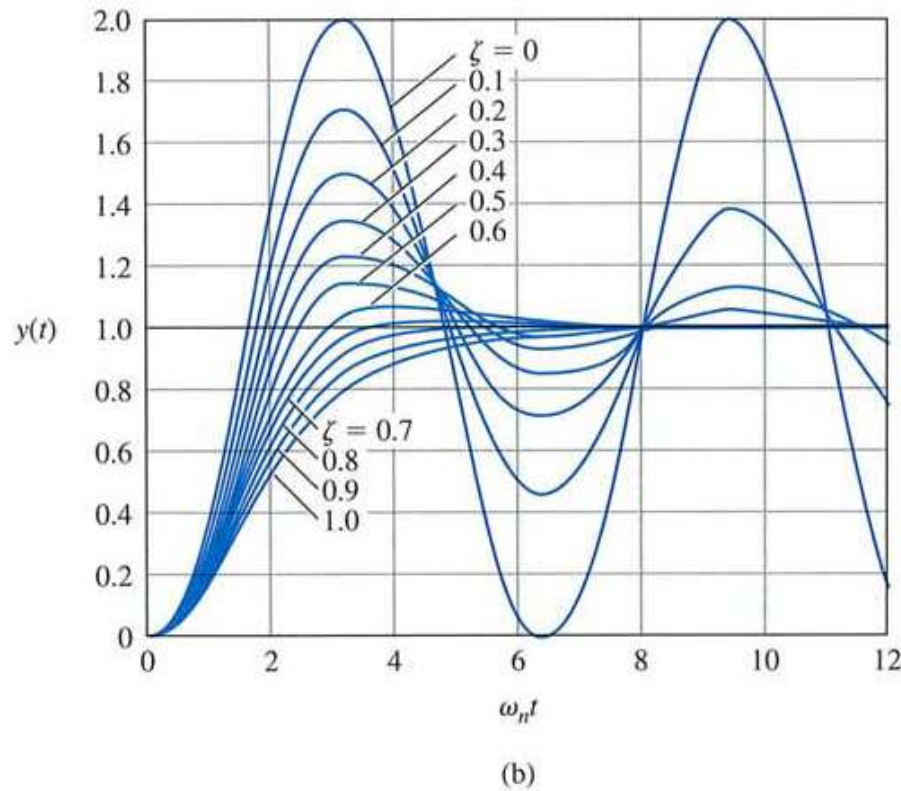
$$0 < \xi < 1$$

→ (b) step responses $y(t) = 1 - e^{-\sigma t} \left(\cos \omega_d t + \frac{\sigma}{\omega_d} \sin \omega_d t \right)$, $\mathcal{L}^{-1} \Rightarrow$

- (1) $\xi=0 \rightarrow$ undamped system
- (2) $0 < \xi < 1 \rightarrow$ under damped system
- (3) $\xi=1 \rightarrow$ critical damped system
- (4) $\xi > 1 \rightarrow$ over damped system

$$\left\{ \begin{array}{l} 0 < \xi < 1 \\ \sigma = \xi\omega_n \quad \text{and} \quad \omega_d = \omega_n\sqrt{1 - \xi^2} \end{array} \right\}$$





$$\left\{ \sigma = \zeta \omega_n \quad \text{and} \quad \omega_d = \omega_n \sqrt{1 - \zeta^2} \right\}$$

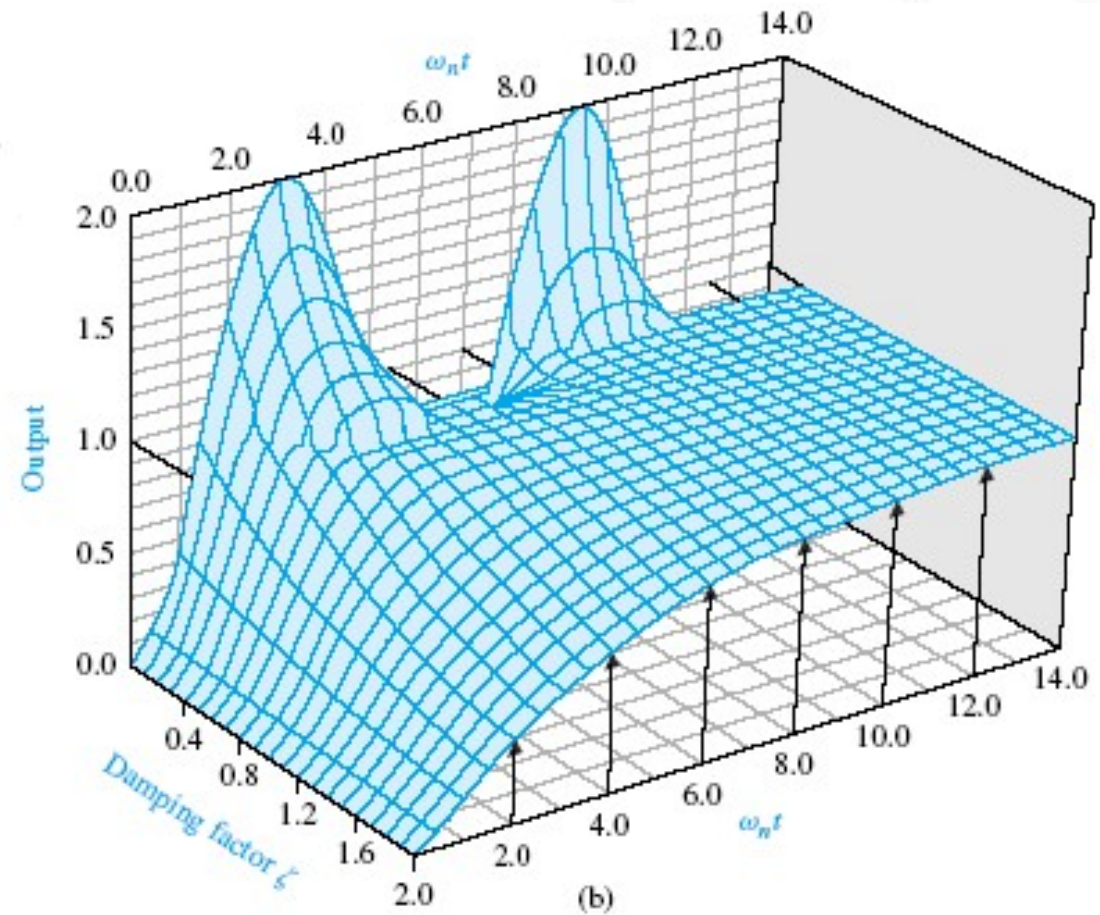
$$y(0) = 0 \quad y'(0) = 0$$

$$\frac{Y(s)}{R(s)} = H(s) = \frac{\omega_n^2}{s^2 + 2\zeta\omega_n s + \omega_n^2}$$

Step Response

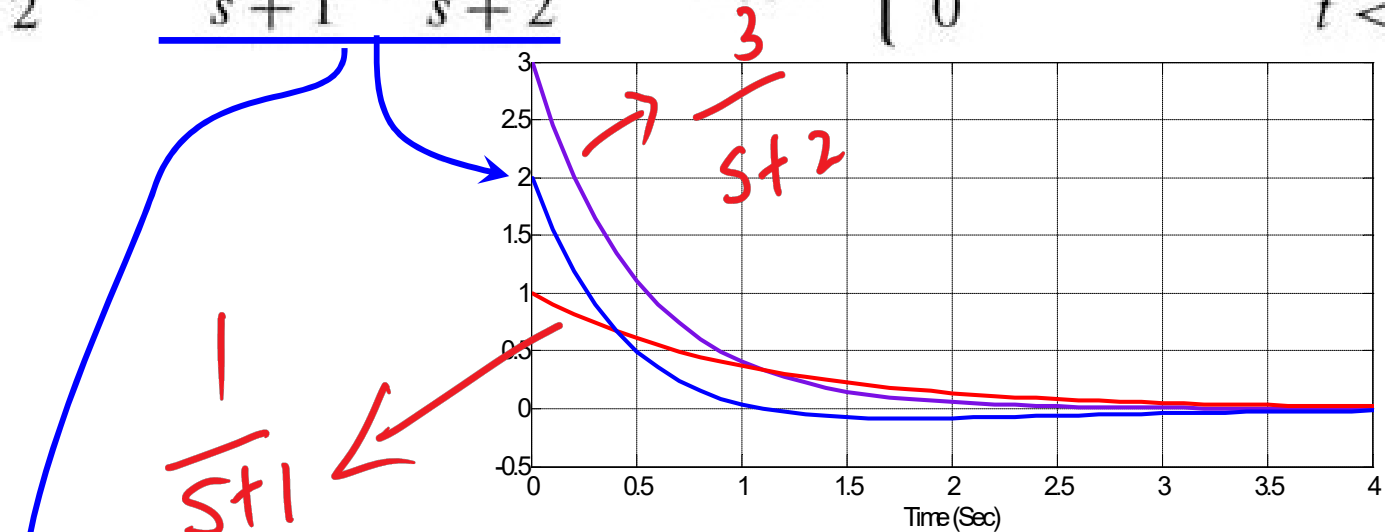
$$0 < \zeta < 1$$

$$\Rightarrow y(t) = 1 - e^{-\sigma t} \left(\cos \omega_d t + \frac{\sigma}{\omega_d} \sin \omega_d t \right)$$



EXAMPLE 3.25 *Response versus Pole Locations, Real Roots*

$$H(s) = \frac{2s + 1}{s^2 + 3s + 2} = -\frac{1}{s + 1} + \frac{3}{s + 2} \quad \Rightarrow \quad h(t) = \begin{cases} -e^{-t} + 3e^{-2t} & t \geq 0, \\ 0 & t < 0. \end{cases}$$

 $\xi > 1$ **Figure 3.16**

Impulse response of
Example 3.23
[Eq. (3.52)]

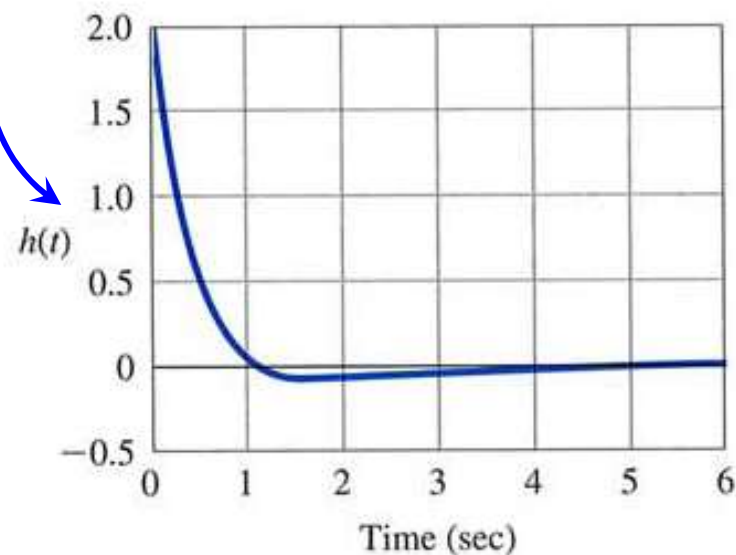
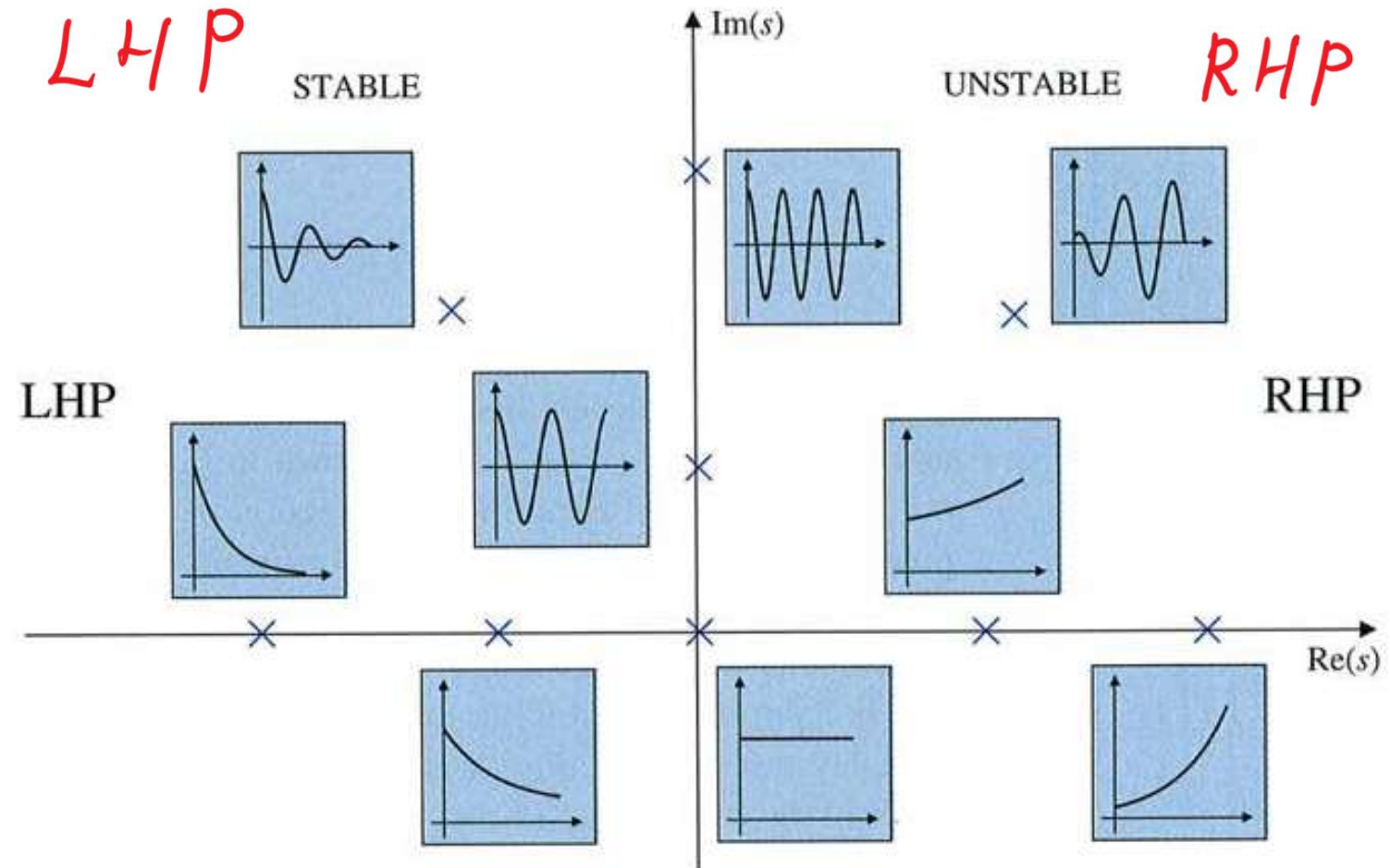


Figure 3.15

Time functions associated with points in the s -plane (LHP, left half-plane; RHP, right half-plane)



$$0 < \xi < 1$$

$$\frac{Y(s)}{R(s)} = H(s) = \frac{\omega_n^2}{s^2 + 2\xi\omega_n s + \omega_n^2} = \frac{\omega_n^2}{(s + \xi\omega_n)^2 + \omega_n^2(1 - \xi^2)} \cdot \begin{cases} s = -\sigma \pm j\omega_d \\ = -\xi\omega_n \pm \sqrt{\xi^2\omega_n^2 - \omega_n^2} \\ = -\xi\omega_n \pm \omega_n\sqrt{1 - \xi^2}j \end{cases}$$

$$\Rightarrow h(t) = \frac{\omega_n}{\sqrt{1 - \xi^2}} e^{-\sigma t} (\sin \omega_d t) 1(t).$$

$$\left\{ \sigma = \xi\omega_n \quad \text{and} \quad \omega_d = \omega_n\sqrt{1 - \xi^2} \right\}$$

EXAMPLE 3.26 Oscillatory Time Response

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

find the exact impulse response.

$$= \frac{s^2 + 2\zeta\omega_n s + \omega_n^2}{s^2 + 2\zeta\omega_n s + \omega_n^2}$$

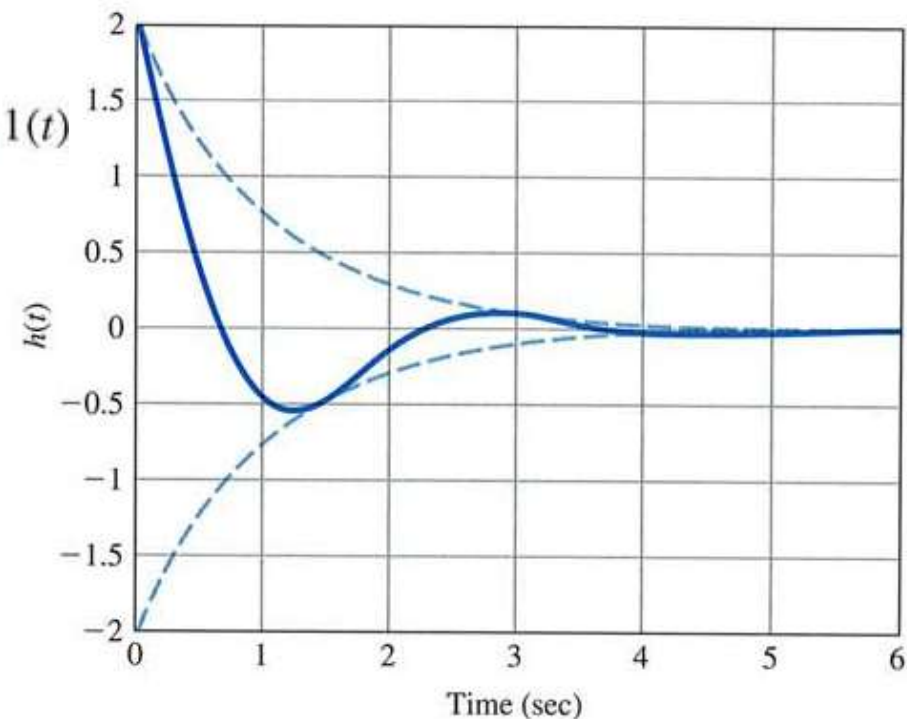
$$\Rightarrow \omega_n^2 = 5 \Rightarrow \omega_n = \sqrt{5} = 2.24 \text{ rad/sec}$$

$$2\zeta\omega_n = 2 \Rightarrow \zeta = \frac{1}{\sqrt{5}} = 0.447.$$

$$\Rightarrow H(s) = \frac{2s + 1}{(s + 1)^2 + 2^2} = 2 \frac{s + 1}{(s + 1)^2 + 2^2} - \frac{1}{2} \frac{2}{(s + 1)^2 + 2^2}$$

the impulse response is

$$\Rightarrow h(t) = \left(2e^{-t} \cos 2t - \frac{1}{2}e^{-t} \sin 2t \right) 1(t)$$



$$F(s) = \frac{b_1 s^m + b_2 s^{m-1} + \cdots + b_{m+1}}{s^n + a_1 s^{n-1} + \cdots + a_n} = \frac{C_1}{s - p_1} + \frac{C_2}{s - p_2} + \cdots + \frac{C_n}{s - p_n}.$$

$$\Rightarrow (s - p_1)F(s) = C_1 + \frac{s - p_1}{s - p_2}C_2 + \cdots + \frac{(s - p_1)C_n}{s - p_n}.$$

EXAMPLE

$$Y(s) = \frac{(s+2)(s+4)}{s(s+1)(s+3)} \quad \text{Find } y(t)$$

Homework

$$Y(s) = \frac{C_1}{s} + \frac{C_2}{s+1} + \frac{C_3}{s+3}$$

$$\Rightarrow y(t) = \frac{8}{3}1(t) - \frac{3}{2}e^{-t}1(t) - \frac{1}{6}e^{-3t}1(t)$$

EXAMPLE 3.16 *Forced Differential Equation Solution*

$$\ddot{y}(t) + 5\dot{y}(t) + 4y(t) = 3, \text{ where } y(0) = \alpha, \quad \dot{y}(0) = \beta$$

$$s^2 Y(s) - s\alpha - \beta + 5[sY(s) - \alpha] + 4Y(s) = \frac{3}{s} \quad Y(s) = \frac{s(s\alpha + \beta + 5\alpha) + 3}{s(s+1)(s+4)}$$

$$Y(s) = \frac{\frac{3}{4}}{s} - \frac{\frac{3-\beta-4\alpha}{3}}{s+1} + \frac{\frac{3-4\alpha-4\beta}{12}}{s+4}$$

$$y(t) = \left(\frac{3}{4} + \frac{-3 + \beta + 4\alpha}{3} e^{-t} + \frac{3 - 4\alpha - 4\beta}{12} e^{-4t} \right) 1(t).$$

$u(t)$
↓
 $1(t)$

EXAMPLE 3.17 *Forced Equation Solution with Zero Initial Conditions*

$$\ddot{y}(t) + 5\dot{y}(t) + 4y(t) = u(t), y(0) = 0, \dot{y}(0) = 0, u(t) = 2e^{-2t} 1(t)$$

$$s^2 Y(s) + 5sY(s) + 4Y(s) = \frac{2}{s+2}$$

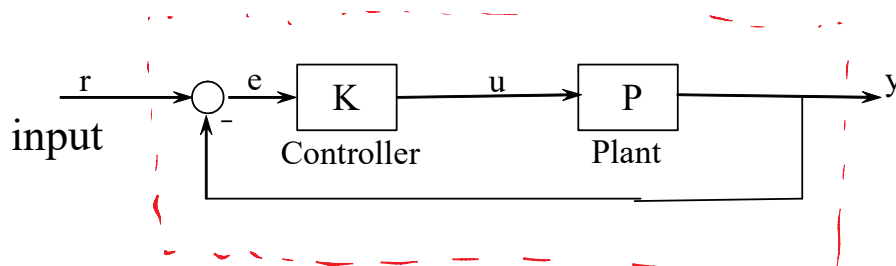
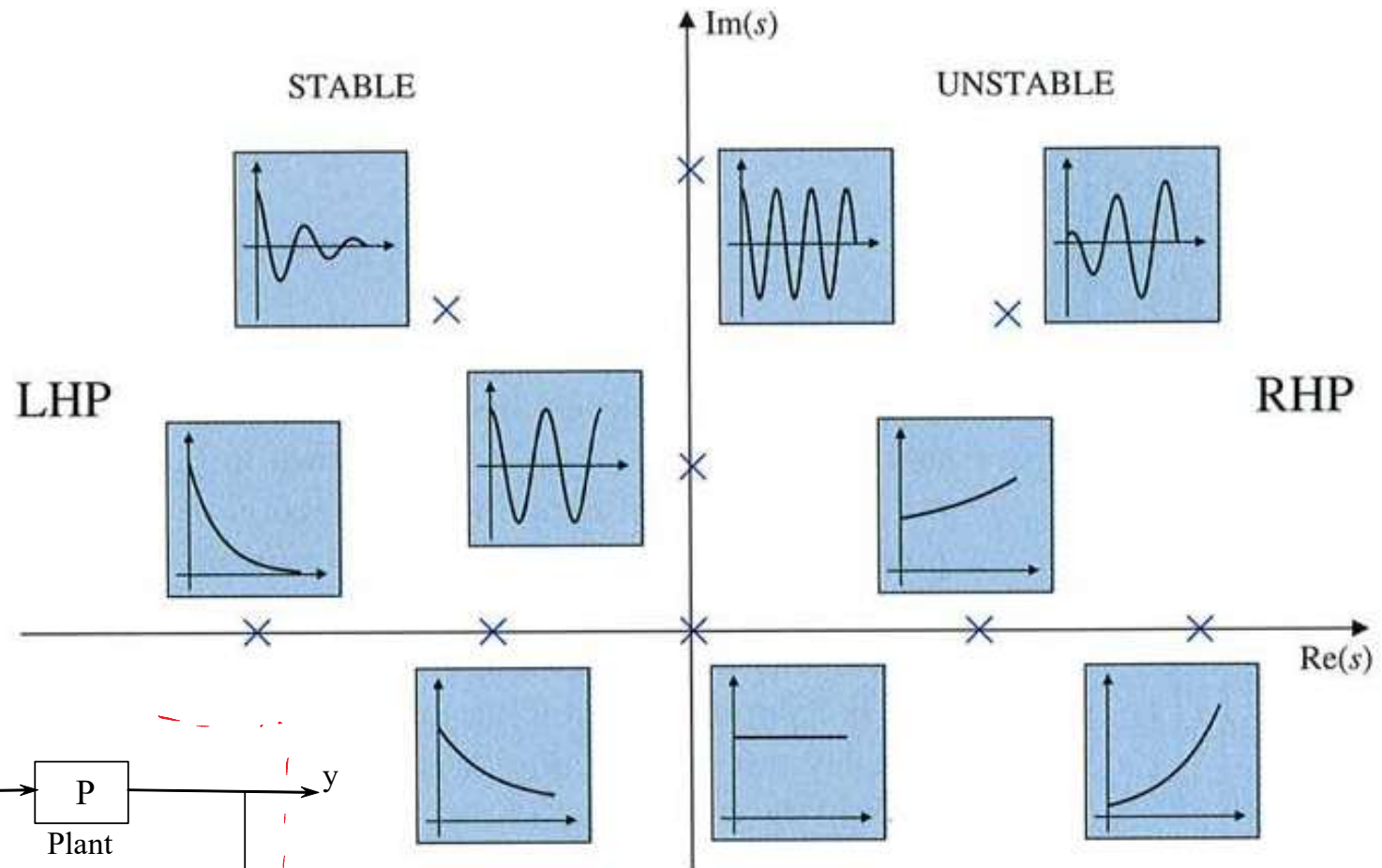
$$Y(s) = \frac{2}{(s+2)(s+1)(s+4)}$$

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

$$y(t) = \left(-1e^{-2t} + \frac{2}{3}e^{-t} + \frac{1}{3}e^{-4t} \right) 1(t)$$

Figure 3.15

Time functions associated with points in the s-plane (LHP, left half-plane; RHP, right half-plane)

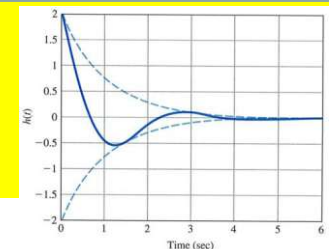


$$\frac{Y}{R} = \frac{N(s)}{D(s)} = \frac{b_1}{s+a_1} + \frac{b_2}{s+a_2} + \dots + \frac{P_1 s + Q_1}{(s+c_1)^2 + d_1} + \frac{P_2 s + Q_2}{(s+c_2)^2 + d_2} + \dots$$

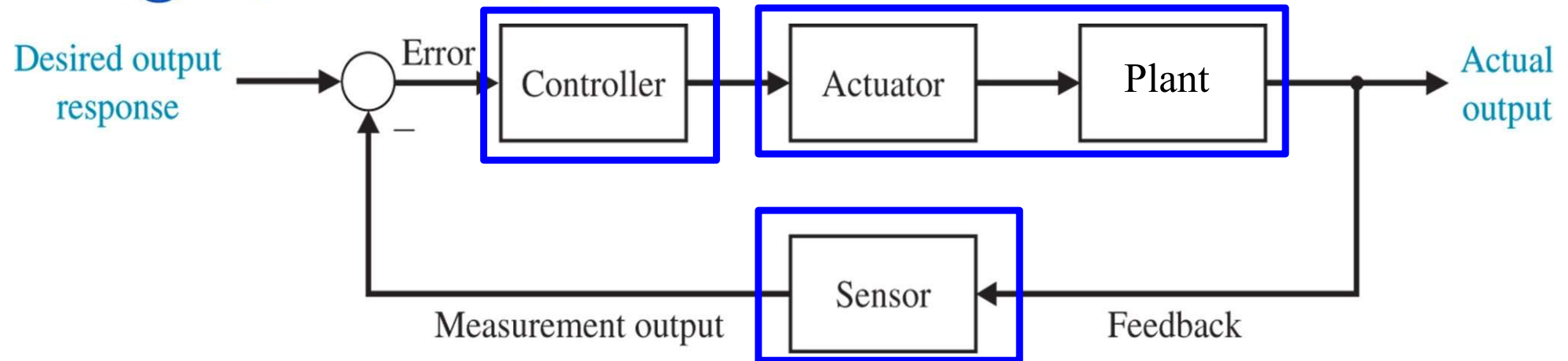
$$H(s) = \frac{2s + 1}{s^2 + 2s + 5}$$

the impulse response is

$$h(t) = \left(2e^{-t} \cos 2t - \frac{1}{2}e^{-t} \sin 2t \right) 1(t)$$



3 Dynamic Response



3.1 Review of Laplace Transforms

3.2.1 The Block Diagram

3.3 Effect of Pole Locations

3.4 Time-Domain Specifications

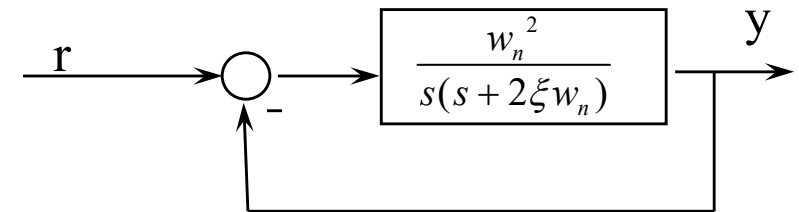
3.5 Effects of Zeros and Additional Poles

3.6.3 Routh's Stability Criterion

3.4 Time-Domain Specifications

Unity Feedback for a second order system

$$y(0) = 0 \quad y'(0) = 0$$



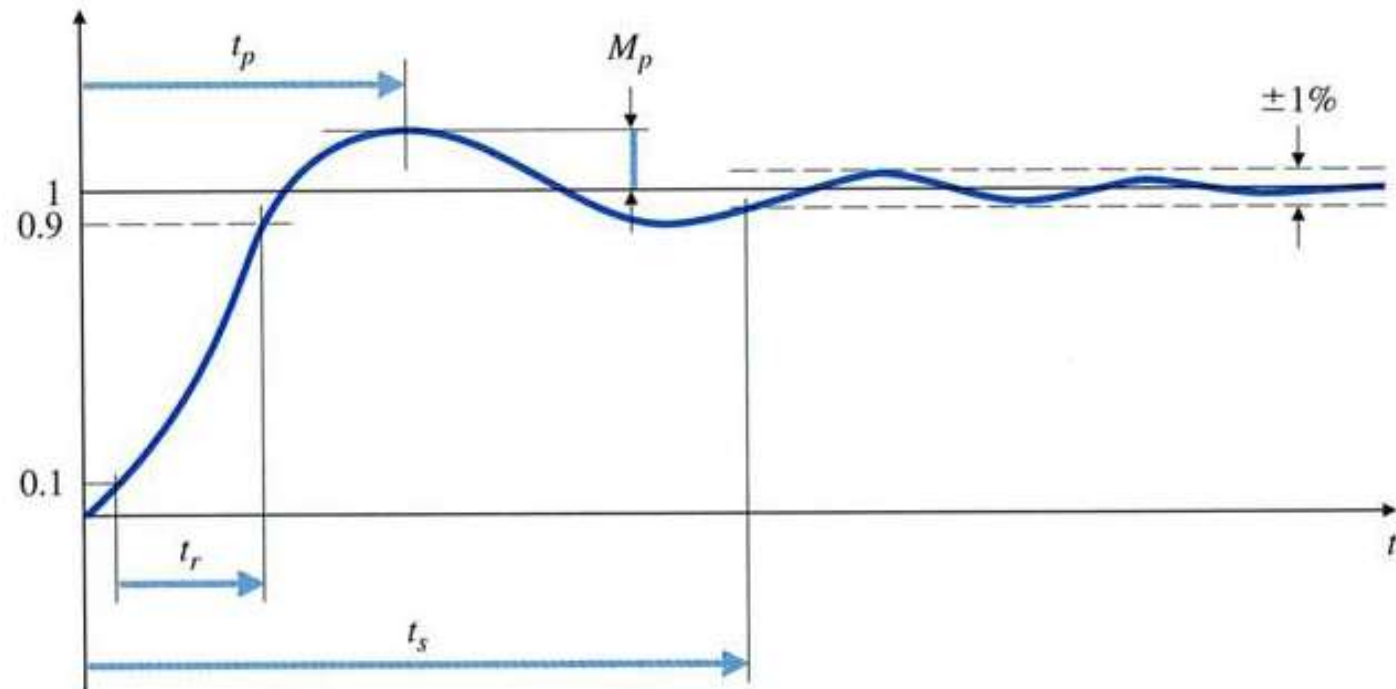
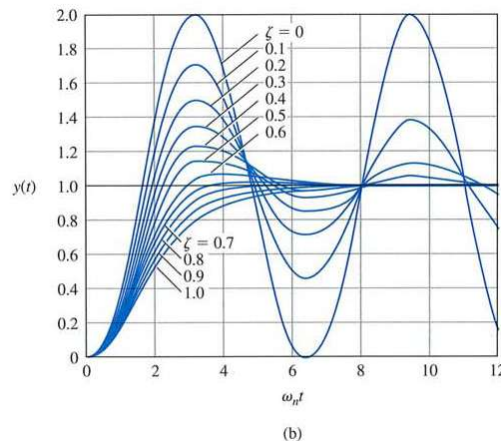
$$\frac{Y(s)}{R(s)} = H(s) = \frac{w_n^2}{s^2 + 2\xi w_n s + w_n^2} = \frac{\omega_n^2}{(s + \zeta \omega_n)^2 + \omega_n^2(1 - \zeta^2)}$$

(b) step responses

$$\Rightarrow y(t) = 1 - e^{-\sigma t} \left(\cos \omega_d t + \frac{\sigma}{\omega_d} \sin \omega_d t \right)$$

Figure 3.22

Definition of rise time t_r , settling time t_s , and overshoot M_p

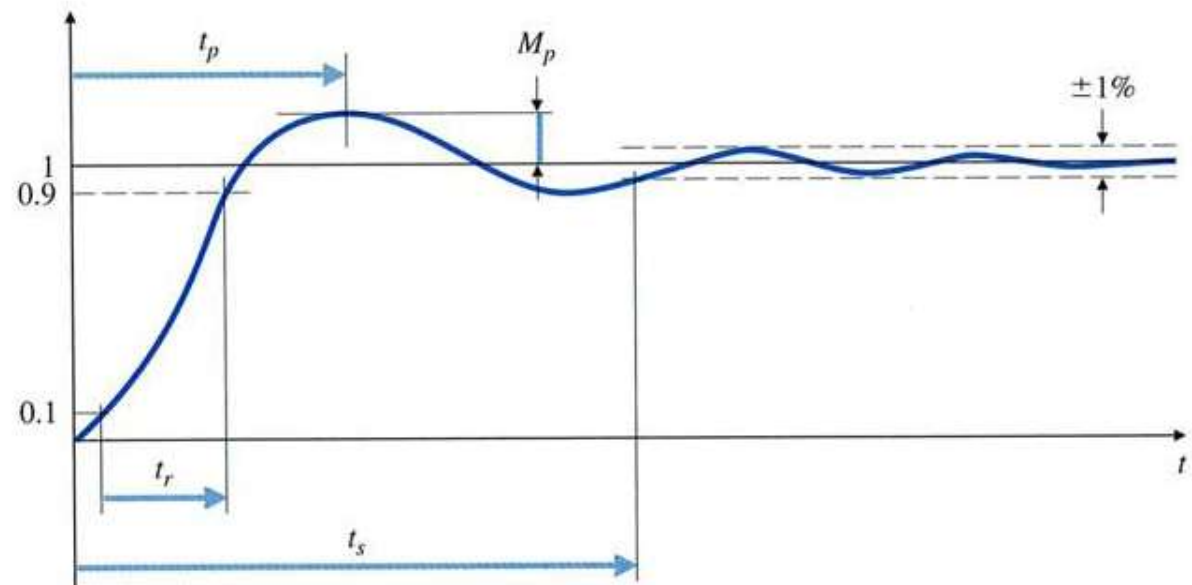


$$0 < \xi < 1$$

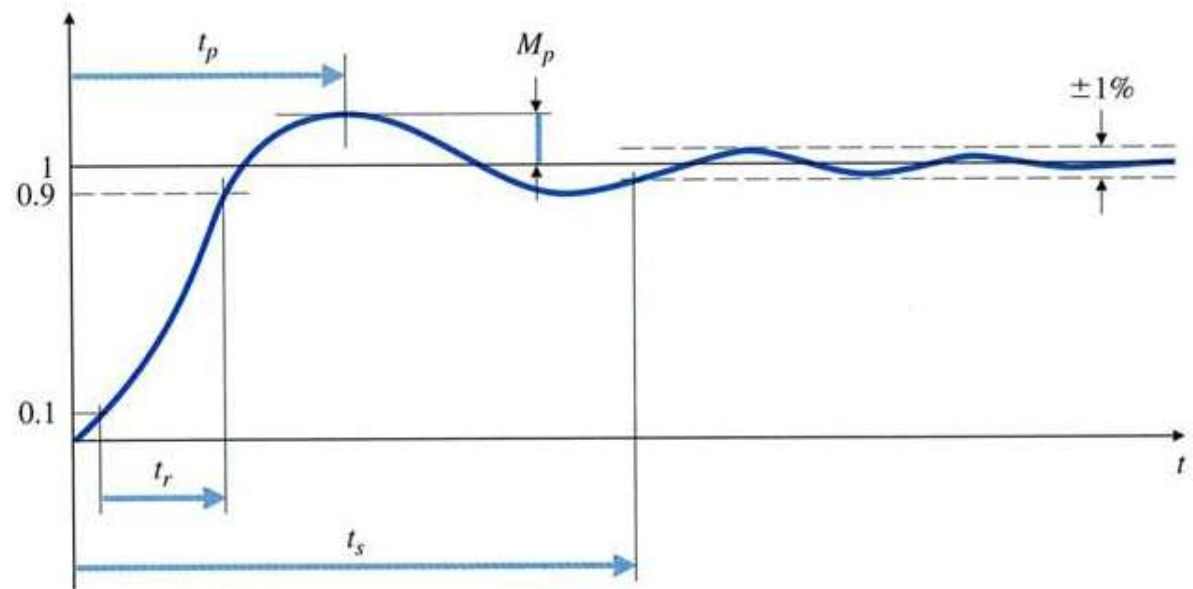
$$y(t) = 1 - e^{-\sigma t} \left(\cos \omega_d t + \frac{\sigma}{\omega_d} \sin \omega_d t \right), \quad \omega_d = \omega_n \sqrt{1 - \zeta^2} \text{ and } \sigma = \zeta \omega_n$$

$$\left\{ \begin{array}{l} \cos(\alpha \pm \beta) = \cos \alpha \cos \beta \mp \sin \alpha \sin \beta \\ A \sin(\alpha) + B \cos(\alpha) = C \cos(\alpha - \beta) \\ C = \sqrt{A^2 + B^2} = \frac{1}{\sqrt{1 - \zeta^2}} \end{array} \right. \quad \left\{ \begin{array}{l} A = \frac{\sigma}{\omega_d}, B = 1, \text{ and } \alpha = \omega_d t \\ \beta = \tan^{-1} \left(\frac{A}{B} \right) = \tan^{-1} \left(\frac{\zeta}{\sqrt{1 - \zeta^2}} \right) \end{array} \right.$$

$$\Rightarrow y(t) = 1 - \frac{e^{-\sigma t}}{\sqrt{1 - \zeta^2}} \cos(\omega_d t - \beta)$$



$$\Rightarrow y(t) = 1 - \frac{e^{-\sigma t}}{\sqrt{1 - \zeta^2}} \cos(\omega_d t - \beta).$$



rise time t_r

settling time t_s

overshoot M_p

peak time t_p

for $\zeta = 0.5$ $t_r \cong \frac{1.8}{\omega_n}.$

$$t_s = \frac{4.6}{\zeta \omega_n} = \frac{4.6}{\sigma},$$

$$M_p = e^{-\pi \zeta / \sqrt{1 - \zeta^2}}, \quad 0 \leq \zeta < 1,$$

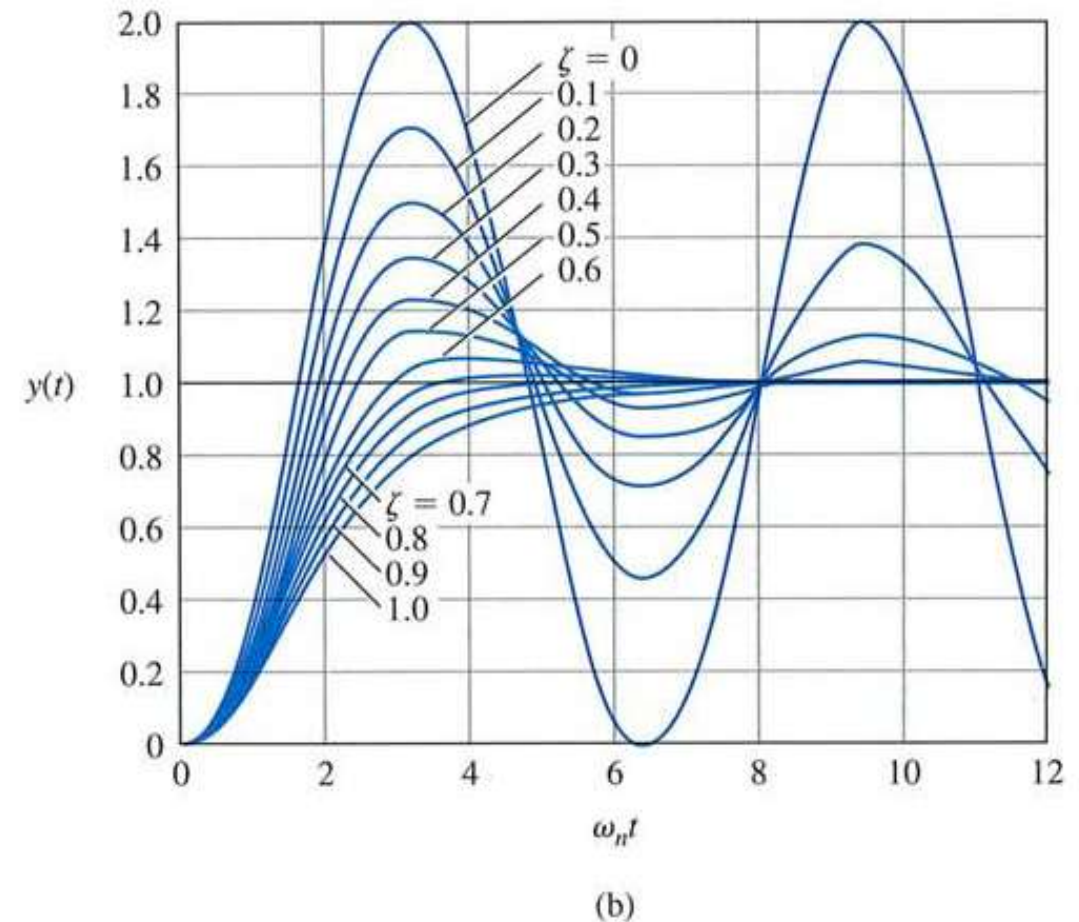
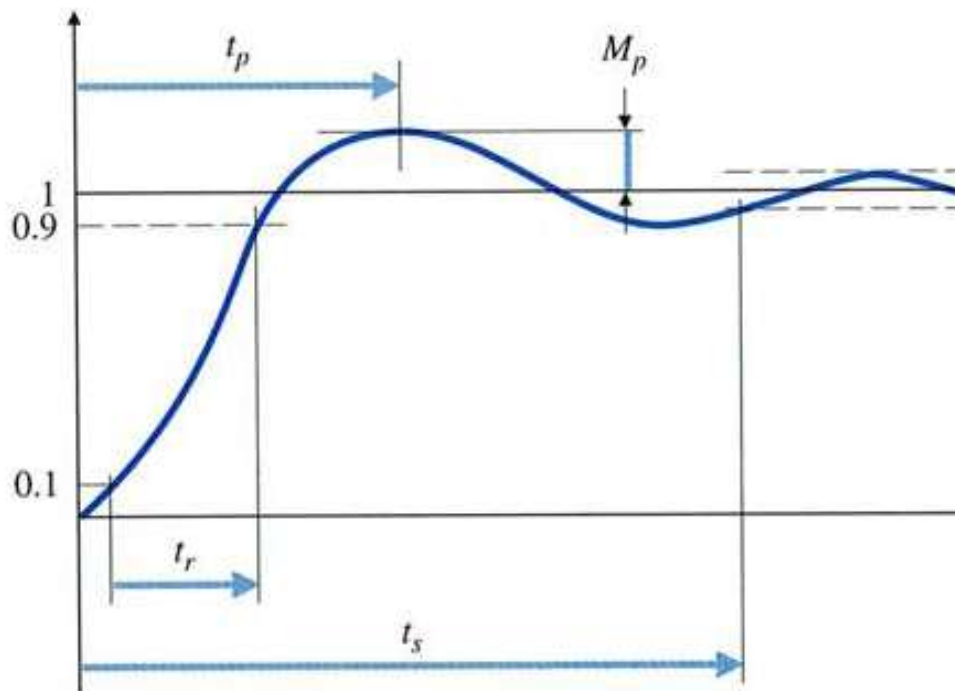
$$t_p = \frac{\pi}{\omega_d}.$$

$$y(t) = 1 - \frac{e^{-\sigma t}}{\sqrt{1 - \zeta^2}} \cos(\omega_d t - \beta).$$

$$\omega_d = \omega_n \sqrt{1 - \zeta^2} \text{ and } \sigma = \zeta \omega_n$$

→ rise time t_r for $\zeta = 0.5$

$$t_r \cong \frac{1.8}{\omega_n}.$$



3.4.2 Overshoot and Peak Time

$$0 \leq \zeta < 1$$

$$y(t) = 1 - e^{-\sigma t} \left(\cos \omega_d t + \frac{\sigma}{\omega_d} \sin \omega_d t \right), \quad \omega_d = \omega_n \sqrt{1 - \zeta^2} \text{ and } \sigma = \zeta \omega_n$$

$$\Rightarrow y(t) = 1 - \frac{e^{-\sigma t}}{\sqrt{1 - \zeta^2}} \cos(\omega_d t - \beta).$$

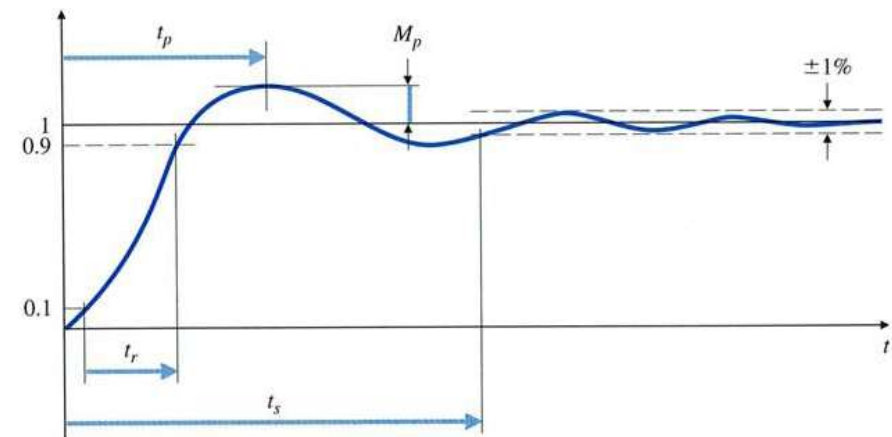
$$\dot{y}(t) = \sigma e^{-\sigma t} \left(\cos \omega_d t + \frac{\sigma}{\omega_d} \sin \omega_d t \right) - e^{-\sigma t} (-\omega_d \sin \omega_d t + \sigma \cos \omega_d t) = 0$$

$$= e^{-\sigma t} \left(\frac{\sigma^2}{\omega_d} + \omega_d \right) \sin \omega_d t = 0.$$

$$\Rightarrow t_p = \frac{\pi}{\omega_d}.$$

$$y(t_p) \triangleq 1 + M_p = 1 - e^{-\sigma \pi / \omega_d} \left(\cos \pi + \frac{\sigma}{\omega_d} \sin \pi \right) \\ = 1 + e^{-\sigma \pi / \omega_d}.$$

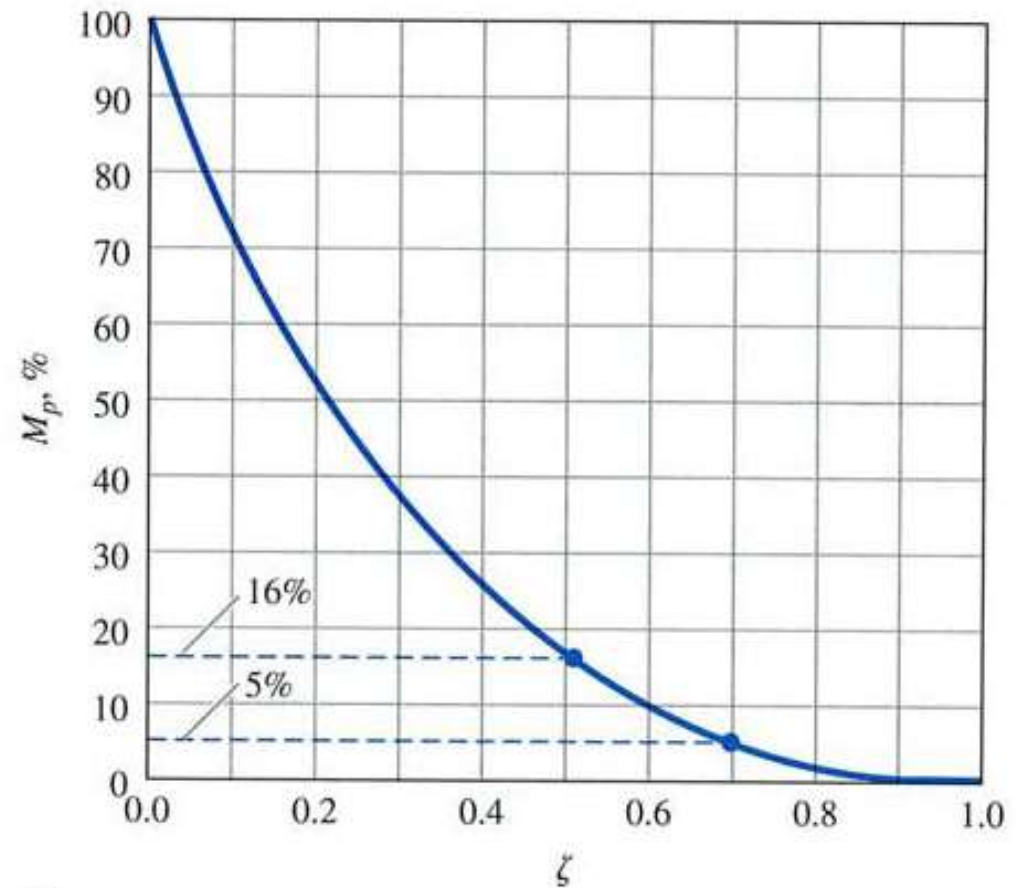
$$\Rightarrow M_p = e^{-\pi \zeta / \sqrt{1 - \zeta^2}}, \quad 0 \leq \zeta < 1,$$



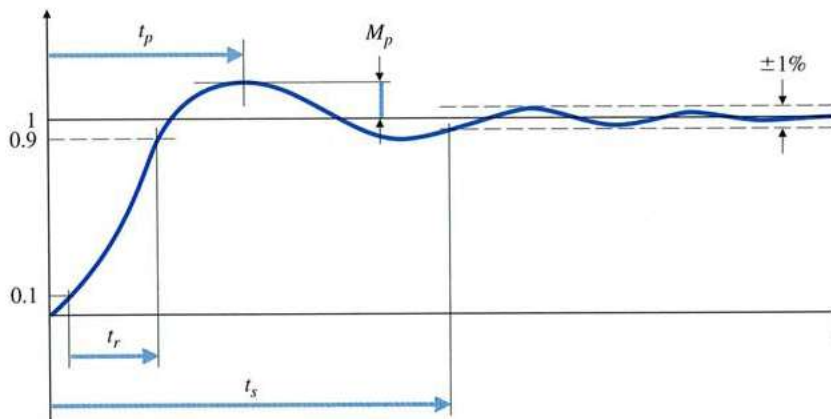
$$M_p = e^{-\pi\zeta/\sqrt{1-\zeta^2}}, \quad 0 \leq \zeta < 1,$$

Figure 3.23

Overshoot M_p versus damping ratio ζ for the second-order system



$$\frac{Y(s)}{R(s)} = H(s) = \frac{w_n^2}{s^2 + 2\xi w_n s + w_n^2}$$



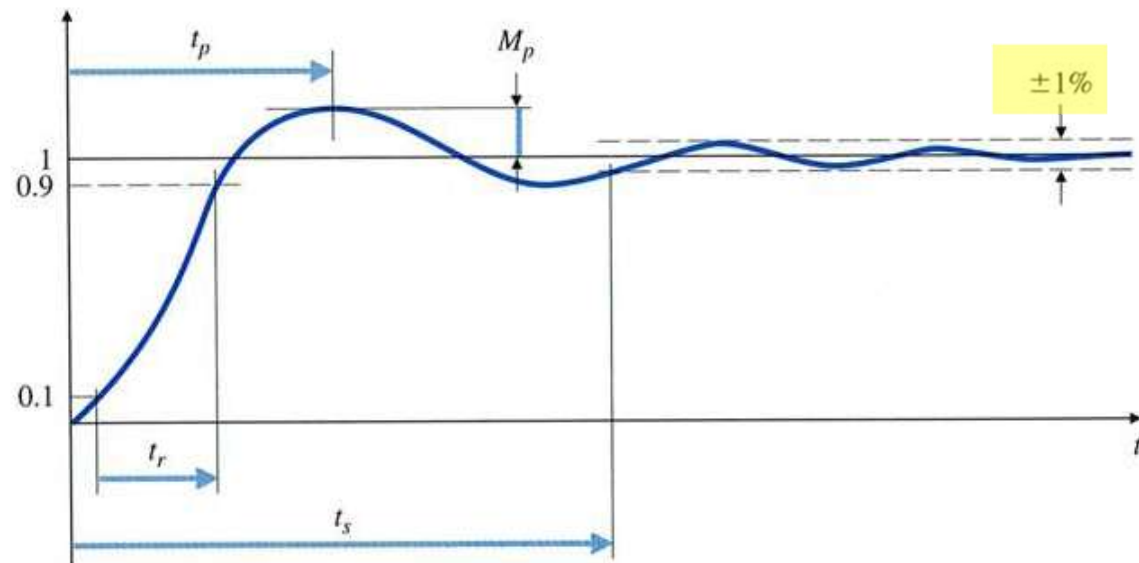
3.4.3 Settling Time

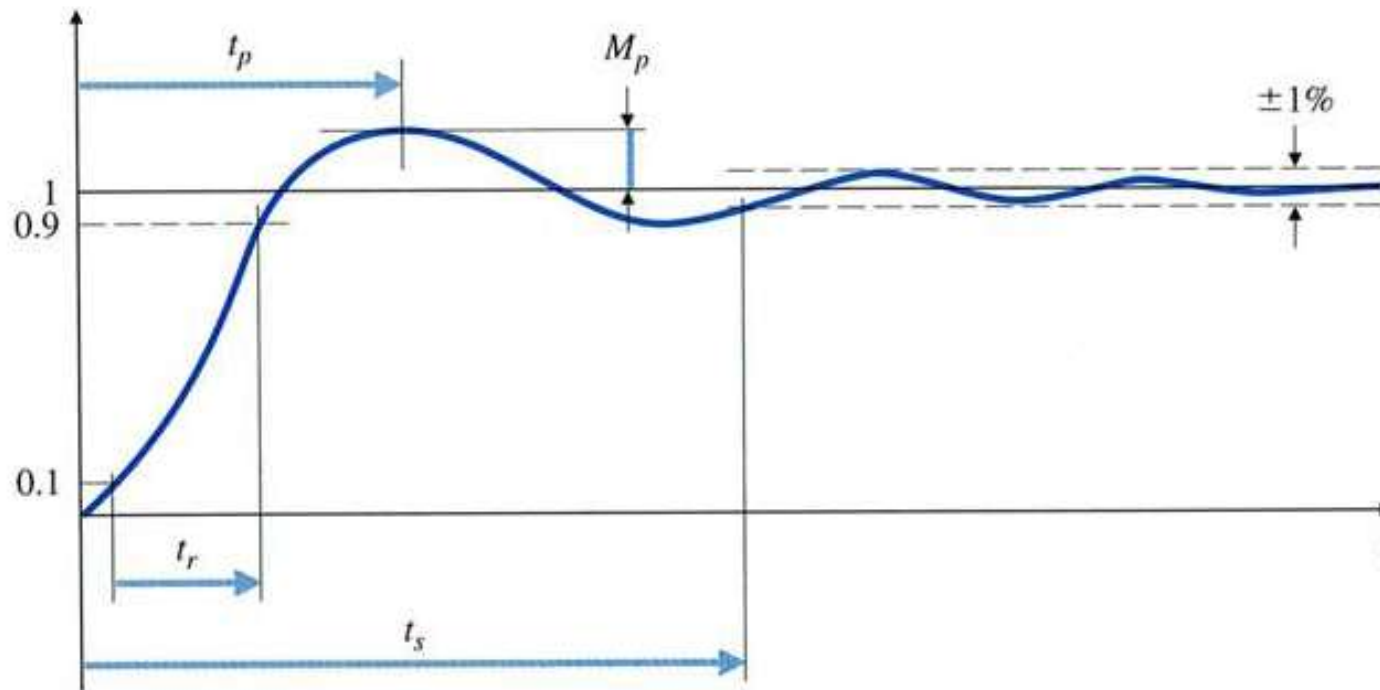
$$\omega_d = \omega_n \sqrt{1 - \zeta^2} \text{ and } \sigma = \zeta \omega_n$$

$$y(t) = 1 - e^{-\sigma t} \left(\cos \omega_d t + \frac{\sigma}{\omega_d} \sin \omega_d t \right),$$

$$\Rightarrow e^{-\zeta \omega_n t_s} = 0.01 \Rightarrow \zeta \omega_n t_s = 4.6$$

$$\Rightarrow t_s = \frac{4.6}{\zeta \omega_n} = \frac{4.6}{\sigma},$$





rise time t_r

for $\zeta = 0.5$

$$t_r \cong \frac{1.8}{\omega_n}.$$

✓ settling time t_s

$$t_s = \frac{4.6}{\zeta \omega_n} = \frac{4.6}{\sigma},$$

✓ overshoot M_p

$$M_p = e^{-\pi\zeta/\sqrt{1-\zeta^2}}, \quad 0 \leq \zeta < 1,$$

✓ peak time t_p

$$t_p = \frac{\pi}{\omega_d}.$$

3.4 Time-Domain Specifications Time-Domain Specs

Design synthesis

$$\left\{ \begin{array}{l} \omega_n \geq \frac{1.8}{t_r}, \\ \zeta \geq \zeta(M_p) \\ \sigma \geq \frac{4.6}{t_s} \end{array} \right.$$

$$\begin{aligned} T.F. \quad G(s) &= \frac{Y(s)}{F(s)} = \frac{b_m s^m + b_{m-1} s^{m-1} + \cdots + b_1 s + b_0}{s^n + a_{n-1} s^{n-1} + \cdots + a_1 s + a_0} \\ &= K \frac{(s + z_1)(s + z_2) \cdots (s + z_m)}{(s + p_1)(s + p_2) \cdots (s + p_n)} \end{aligned}$$

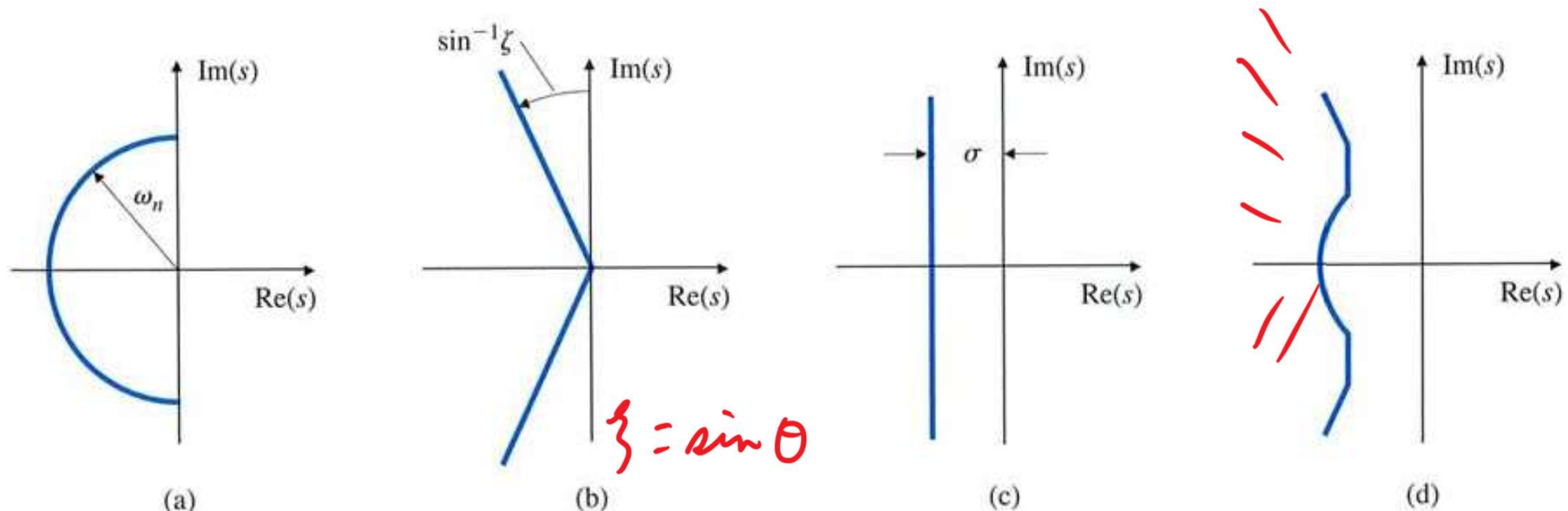


Figure 3.25

Graphs of regions in the s-plane delineated by certain transient requirements: (a) rise time; (b) overshoot; (c) settling time; (d) composite of all three requirements

(2) Standard second order system (a good approximation to behavior of many real systems)

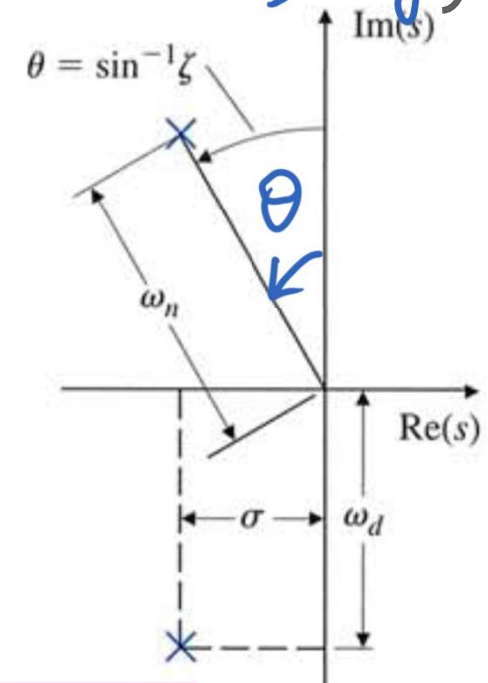
$$\Rightarrow \frac{Y(s)}{R(s)} = H(s) = \frac{\omega_n^2}{s^2 + 2\zeta\omega_n s + \omega_n^2} \stackrel{=0}{\Rightarrow} s = -\sigma \pm j\omega_d$$

$$\left\{ \begin{aligned} (s + \underbrace{\sigma - j\omega_d}_A)(s + \underbrace{\sigma + j\omega_d}_B) &= (s + \sigma)^2 + \omega_d^2 \\ &= -\zeta\omega_n \pm \sqrt{\zeta^2\omega_n^2 - \omega_n^2} \\ &= -\zeta\omega_n \pm \omega_n \sqrt{1 - \zeta^2} j \end{aligned} \right\}$$

$\downarrow = A+B$

Figure 3.17

s-plane plot for a pair of complex poles



$$\Rightarrow \sigma = \zeta\omega_n \quad \text{and} \quad \omega_d = \omega_n\sqrt{1 - \zeta^2},$$

- ζ is the **damping ratio**
- ω_n is the **undamped natural frequency**
- ω_d **damped natural frequency**

$\Rightarrow \zeta = 0$, we have no damping, $\theta = 0$, and the damped **natural frequency** $\omega_d = \omega_n$

3.4 Time-Domain Specifications Time-Domain Specs

Design synthesis

$$\left\{ \begin{array}{l} \omega_n \geq \frac{1.8}{t_r}, \\ \zeta \geq \zeta(M_p) \\ \sigma \geq \frac{4.6}{t_s} \end{array} \right.$$

$$\begin{aligned} T.F. \quad G(s) &= \frac{Y(s)}{F(s)} = \frac{b_m s^m + b_{m-1} s^{m-1} + \cdots + b_1 s + b_0}{s^n + a_{n-1} s^{n-1} + \cdots + a_1 s + a_0} \\ &= K \frac{(s + z_1)(s + z_2) \cdots (s + z_m)}{(s + p_1)(s + p_2) \cdots (s + p_n)} \end{aligned}$$

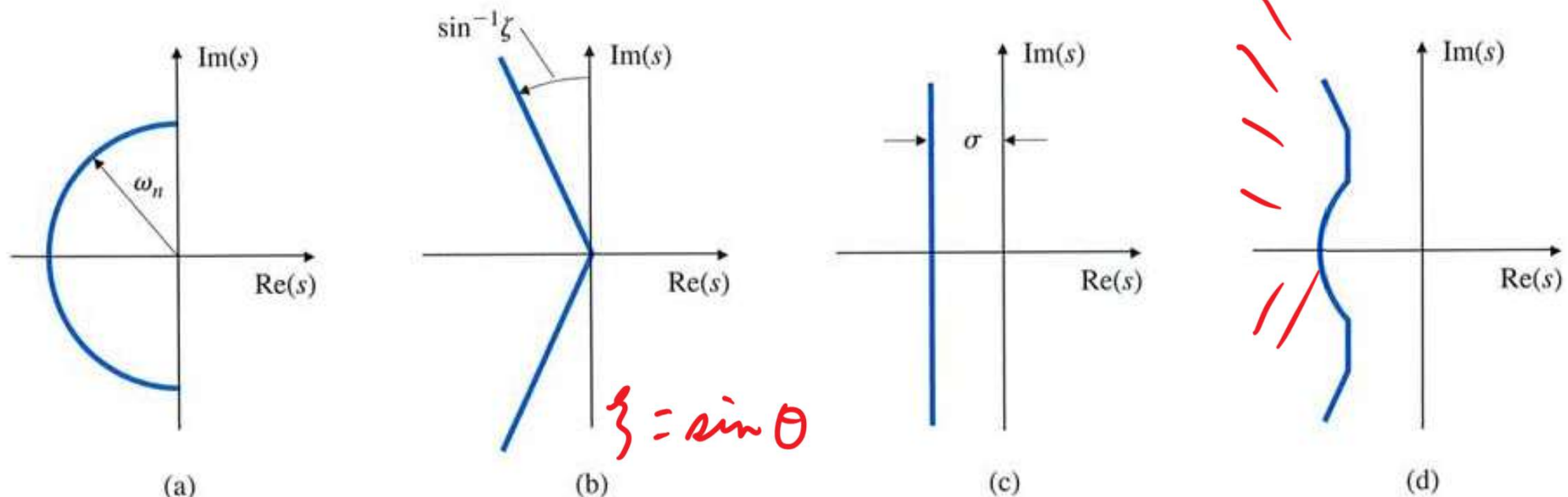
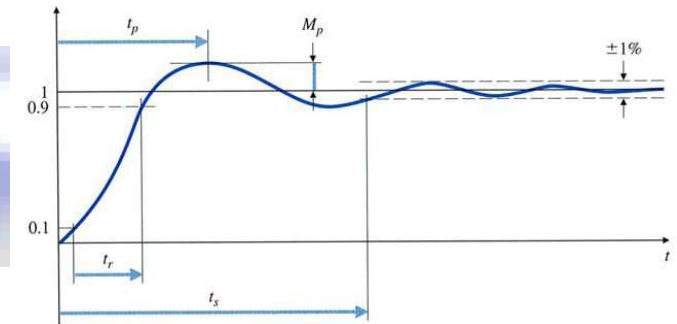
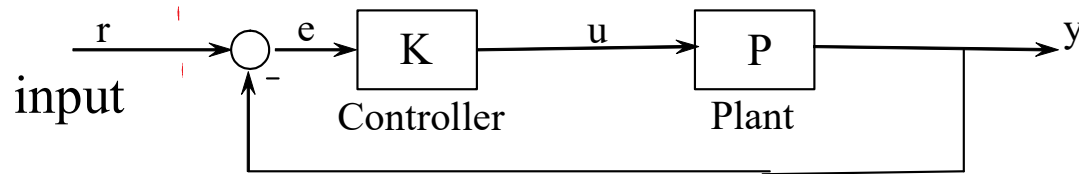


Figure 3.25

Graphs of regions in the s-plane delineated by certain transient requirements: (a) rise time; (b) overshoot; (c) settling time; (d) composite of all three requirements



EXAMPLE 3.27

Transformation of the Specifications to the s -Plane

the system response requirements are $t_r \leq 0.6$ sec, $M_p \leq 10\%$, and $t_s \leq 3$ sec.

$$\left\{ \begin{array}{l} \omega_n \geq \frac{1.8}{t_r}, \\ \zeta \geq \zeta(M_p) \\ \sigma \geq \frac{4.6}{t_s}. \end{array} \right.$$

→ $\omega_n \geq \frac{1.8}{t_r} = 3.0$ rad/sec

$\zeta \geq 0.6$ ← $M_p = e^{-\pi\zeta/\sqrt{1-\zeta^2}}, \quad 0 \leq \zeta < 1$

→ $\sigma \geq \frac{4.6}{3} = 1.5$ sec

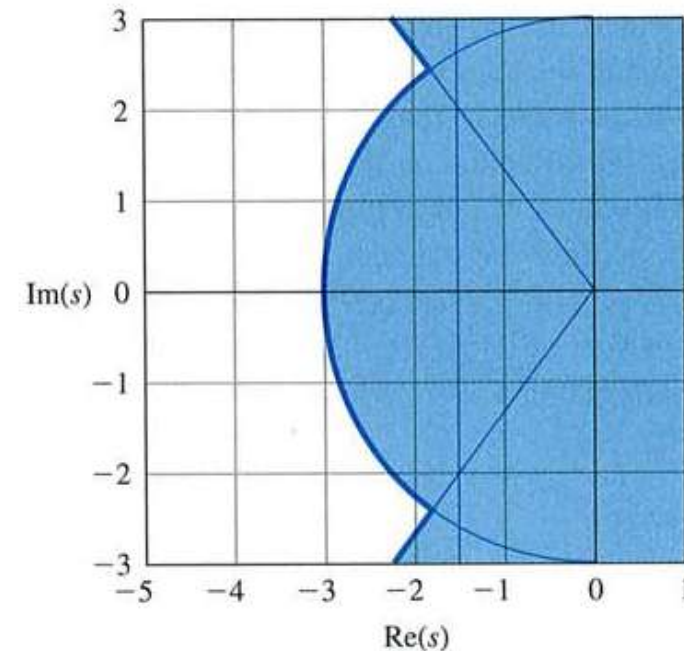
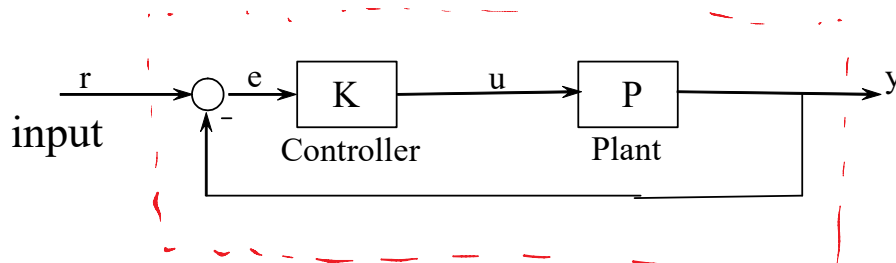
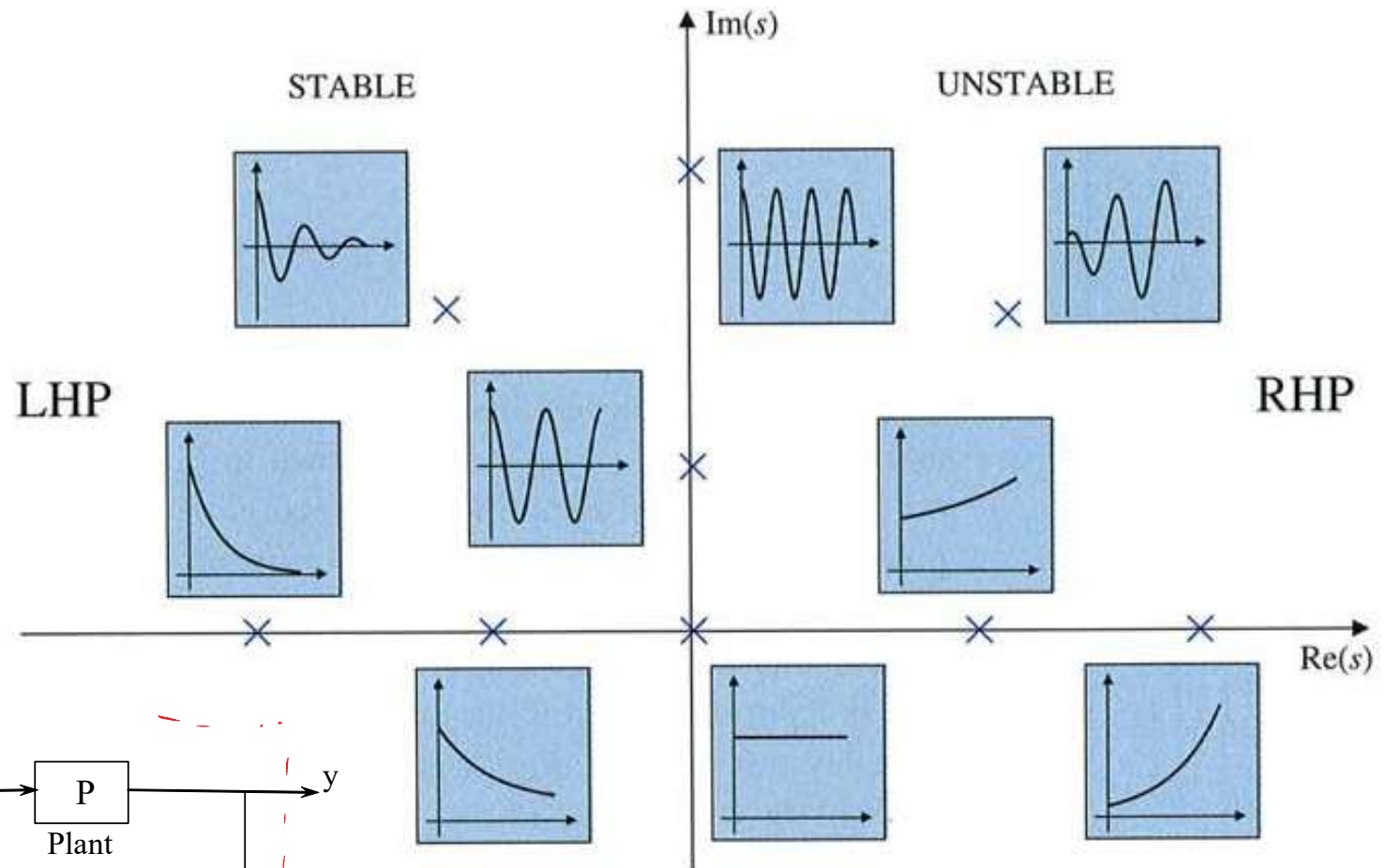


Figure 3.15

Time functions associated with points in the s-plane (LHP, left half-plane; RHP, right half-plane)

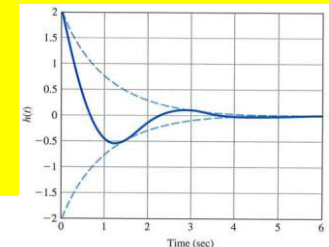


$$\frac{Y}{R} = \frac{N(s)}{D(s)} = \frac{b_1}{s+a_1} + \frac{b_2}{s+a_2} + \dots + \frac{P_1 s + Q_1}{(s+c_1)^2 + d_1} + \frac{P_2 s + Q_2}{(s+c_2)^2 + d_2} + \dots$$

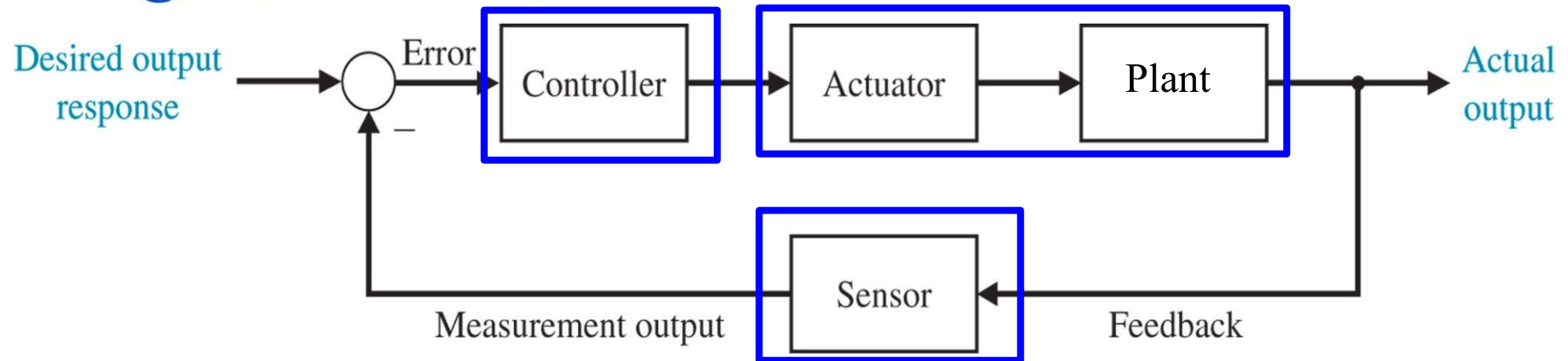
$$H(s) = \frac{2s + 1}{s^2 + 2s + 5}$$

the impulse response is

$$h(t) = \left(2e^{-t} \cos 2t - \frac{1}{2}e^{-t} \sin 2t \right) 1(t)$$



3 Dynamic Response



3.1 Review of Laplace Transforms

3.2.1 The Block Diagram

3.3 Effect of Pole Locations

3.4 Time-Domain Specifications

3.5 Effects of Zeros and Additional Poles

3.6.3 Routh's Stability Criterion

$$\frac{Y(s)}{F(s)} = \frac{b_m s^m + b_{m-1} s^{m-1} + \cdots + b_1 s + b_0}{s^n + a_{n-1} s^{n-1} + \cdots + a_1 s + a_0}$$

$$= K \frac{(s + z_1)(s + z_2) \cdots (s + z_m)}{(s + p_1)(s + p_2) \cdots (s + p_n)}$$