$$z^{-1} = e^{-Ts}$$

$$z^{-1} = e^{-Ts}$$

$$E(z) = Z[e^{*}(t)] = E^{*}(s)\Big|_{z=e^{Ts}} = \sum_{n=0}^{\infty} e(kT) \cdot z^{-k}$$

7.4.2 Methods of z-Transform

By the definition.

Partial fraction expansion.

Properties of z-Transform

1. linear property
$$Z[a \cdot e_1^*(t) \pm b \cdot e_2^*(t)] = a \cdot E_1(z) \pm b \cdot E_2(z)$$

$$\begin{cases} \text{Lag } Z[e(t-nT)] = z^{-n}E(z) \\ \text{Lead } Z[e(t+nT)] = z^{n} \left[E(z) - \sum_{k=0}^{n-1} e(kT) \cdot z^{-k} \right] \end{cases}$$

3. Complex shifting theorem

$$Z[e(t)\cdot e^{\mp at}] = E(z\cdot e^{\pm aT})$$

4. Initial-value theorem

$$\lim_{n\to 0} e(nT) = \lim_{z\to \infty} E(z)$$

5. Final-value theorem

$$\lim_{n\to\infty}e(nT)=\lim_{z\to 1}(z-1)\cdot E(z)$$

6. Convolution theorem

$$c^*(t) = e^*(t) * g^*(t) \implies C(z) = E(z) \cdot G(z)$$

7.4.4 Inverse z-Transform

$$Z^{-1}[X(z)] = x(nT)$$

Tips: $Z^{-1}[X(z)] = x(nT)$ Inverse Z-transform can only provide discrete-time signal $x^*(t)$, instead of continuous signal x(t).

$$\begin{cases} \text{Long Division (长除法)} \\ \text{Partial-Fraction expansion} \end{cases} \quad \text{Expansion of } \frac{E(z)}{z} \\ \text{Residue (留数法)} \qquad e(nT) = \sum_{i=1}^{\infty} \text{Res} [E(z) \cdot z^{n-1}] \end{cases}$$

Chapter 7 Analysis and Design of Linear Discrete-Time System (Sampled-data System)

- 7.1 Introduction
- 7.2 The Sampling Process and Sampling Theorem
- 7.3 Signal Recovery and Zero-Order Hold
- 7.4 Z-Transform and Inverse Z Transform
- 7.5 Mathematical Models of Discrete-Time Systems
- 7.6 Performance Analysis of Discrete-Time Systems
- 7.7 Digital Control Design for Discrete-Time Systems

7.5 Mathematical Models of Discrete-Time Systems

- Difference Equation
- Impulse Transfer function

7.5.1 Linear Time-Invariant Difference Equations

(1) Definition of difference e(kT) = e(k)

$$\dot{e}(t) = \frac{\mathrm{d}e(t)}{\mathrm{d}t} = \lim_{T \to 0} \frac{\Delta e(k)}{T} \approx \frac{\Delta e(k)}{T}$$

Backward difference
$$\begin{cases} \text{First-order} & \nabla e(k) = e(k) - e(k-1) \\ \text{Second-order} & \nabla^2 e(k) = \nabla e(k) - \nabla e(k-1) \\ \vdots & = e(k) - 2e(k-1) + e(k-2) \\ \text{inth-order} & \nabla^n e(k) = \nabla^{n-1} e(k) - \nabla^{n-1} e(k-1) \end{cases}$$

$$\dot{e}(t) = \frac{\mathrm{d}e(t)}{\mathrm{d}t} = \lim_{T \to 0} \frac{\nabla e(k)}{T} \approx \frac{\nabla e(k)}{T}$$

(2) Difference equation

The equation of the input, output and their higher order differences.

The (forward) difference equation of nth-order linear time-invariant discrete system.

$$c(k+n) + a_1c(k+n-1) + a_2c(k+n-2) + \dots + a_{n-1}c(k+1) + a_nc(k)$$

$$= b_0r(k+m) + b_1r(k+m-1) + \dots + b_{m-1}r(k+1) + b_mr(k)$$

or
$$c(k+n) = -\sum_{i=1}^{n} a_i c(k+n-i) + \sum_{j=0}^{m} b_j r(k+m-j)$$

The (backward) differential equation of n-order linear time-invariant discrete system.

$$c(k) + a_1 c(k-1) + a_2 c(k-2) + \dots + a_{n-1} c(k-n+1) + a_n c(k-n)$$

$$= b_0 r(k-n+m) + b_1 r(k-n+m-1) + \dots + b_{m-1} r(k-n+1) + b_m r(k-n)$$

or
$$c(k) = -\sum_{i=1}^{n} a_i c(k-i) + \sum_{j=0}^{m} b_j r(k-j)$$

(3) To solve difference equations: { Iteration method (迭代) Z-transform method

Example 1 The differential equation of a continuous system is:
$$\begin{cases} \ddot{e}(t) - 4\dot{e}(t) + 3e(t) = r(t) = 1(t) \\ e(t) = 0 \qquad (t \le 0) \end{cases}$$

Obtain the corresponding forward difference equation and its solution.

Solution.

$$\dot{e}(t) \approx \frac{\Delta e(k)}{T} = \frac{e(k+1) - e(k)}{T} = e(k+1) - e(k)$$

$$\ddot{e}(t) \approx \frac{\Delta^2 e(k)}{T^2} = \frac{\Delta e(k+1) / T - \Delta e(k) / T}{T} = e(k+2) - 2e(k+1) + e(k)$$

$$e(k+2)-2e(k+1)+e(k)$$

$$-4[e(k+1)-e(k)]$$

$$+3[e(k+2)-6e(k+1)+8e(k)=1(k)$$

$$e(k+2)-6e(k+1)+8e(k)=1(k)$$

Solution I of the difference equation —— Iteration method

$$\begin{cases} e(k+2) - 6e(k+1) + 8e(k) = 1(k) \\ e(k) = 0 & (k \le 0) \end{cases}$$
Solution
$$e(k+2) = 6e(k+1) - 8e(k) + 1(k)$$

$$k = -1: \quad e(1) = 6e(0) - 8e(-1) + 1(-1) = 0$$

$$k = 0: \quad e(2) = 6e(1) - 8e(0) + 1(0) = 0 - 0 + 1 = 1$$

$$k = 1: \quad e(3) = 6e(2) - 8e(1) + 1(1) = 6 - 0 + 1 = 7$$

$$k = 2: \quad e(4) = 6e(3) - 8e(2) + 1(2) = 6 \times 7 - 8 \times 1 + 1 = 35$$

$$\vdots \qquad \vdots$$

$$e^*(t) = \delta(t-2) + 7\delta(t-3) + 35\delta(t-4) + \cdots$$

Solution II of difference equation — Z-transform method

$$e(k+2)-6e(k+1)+8e(k) = 1(k)$$

$$Z: z^{2} [E(z)-e(0)z^{0}-e(1)z^{-1}] \begin{cases} e(k+2)-6e(k+1)+8e(k) = 1(k) \\ e(k) = 0 \end{cases} (k \le 0)$$

$$-6 \cdot z [E(z)-e(0)z^{0}]$$

$$+ 8 [E(z)]$$

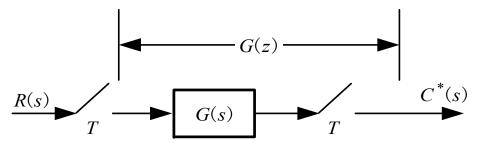
$$(z^{2}-6z+8)E(z) = Z[1(k)] = \frac{z}{z-1} \qquad E(z) = \frac{z}{(z-1)(z-2)(z-4)}$$

$$Z^{-1}: e(n) = \sum_{z\to 1} \text{Res} \left[E(z) \cdot z^{n-1}\right]$$

$$= \lim_{z\to 1} \frac{z \cdot z^{n-1}}{(z-2)(z-4)} + \lim_{z\to 2} \frac{z \cdot z^{n-1}}{(z-1)(z-4)} + \lim_{z\to 4} \frac{z \cdot z^{n-1}}{(z-1)(z-2)} = \frac{1}{3} - \frac{2^{n}}{2} + \frac{4^{n}}{6}$$

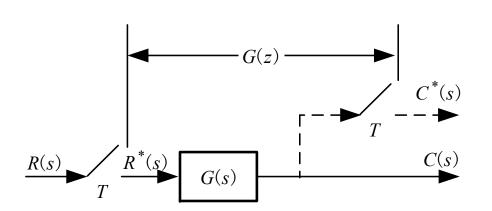
$$e^{*}(t) = \sum_{n=0}^{\infty} e(nT) \cdot \delta(t-nT) = \sum_{n=0}^{\infty} \left(\frac{1}{3} - \frac{2^{n}}{2} + \frac{4^{n}}{6}\right) \cdot \delta(t-nT)$$

7.5.2 Mathematical Models in Complex Domain — Impulse Transfer Function(脉冲传递函数)

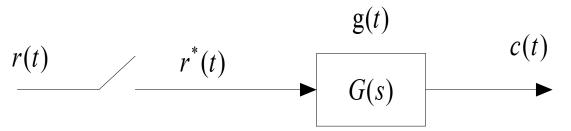


1. Definition

The ratio of the z-T. of the output to the z-T. of the input under zero initial condition.



$$G(z) = \frac{C(z)}{R(z)} = \frac{\sum_{k=0}^{\infty} c(kT)z^{-k}}{\sum_{k=0}^{\infty} r(kT)z^{-k}}$$



for a LTI system:

if
$$: r(nT) = \delta(nT)$$
, then $: c(nT) = g(nT)$
if $: r(nT) = \delta[(n-k)T]$, then $: c(nT) = g[(n-k)T]$ Sequence

Thus:

$$r^{*}(t) = \sum_{n=0}^{\infty} r(nT)\delta(t-nT)$$

$$= r(0)\delta(t) + r(T)\delta(t-T) + \dots + r(nT)\delta(t-nT) + \dots$$

$$c(t) = r(0)g(t) + r(T)g[t-T] + \dots + r(nT)g[t-nT] + \dots$$

$$c(kT) = r(0)g(kT) + r(T)g[(k-1)T] + \dots + r(nT)g[(k-n)T] + \dots$$

$$= \sum_{n=0}^{\infty} r(nT)g[(k-n)T]$$

$$c(kT) = \sum_{n=0}^{\infty} r(nT)g[(k-n)T]$$

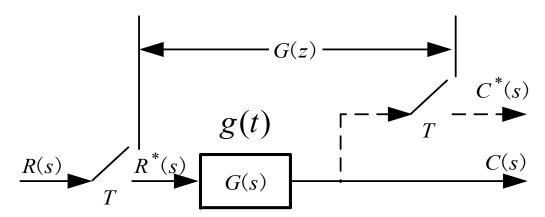
$$C(z) = \sum_{k=0}^{\infty} c(kT)z^{-k} = \sum_{k=0}^{\infty} \sum_{n=0}^{\infty} r(nT)g[(k-n)T]z^{-k}$$

$$= \sum_{n=0}^{\infty} r(nT)z^{-n} \sum_{k=0}^{\infty} g[(k-n)T]z^{-(k-n)}$$

The z-transform of unity impulse response sequence

$$\therefore G(z) = \frac{C(z)}{R(z)} = \sum_{k=n}^{\infty} g[(k-n)T]z^{-(k-n)} = \sum_{j=0}^{\infty} g(jT)z^{-j}$$

G(Z)=Z[g(t)]=Z[G(s)]



For a difference equation:

$$c(kT) + a_1c(kT - T) + \dots + a_{n-1}c(kT - (n-1)T) + a_nc(kT - nT)$$

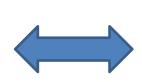
= $b_0r(kT - (n-m)T) + \dots + b_{m-1}r(kT - (n-1)T) + b_mr(kT - nT)$



$$c(kT) = -\sum_{i=1}^{n} a_i c[(k-i)T] + \sum_{j=0}^{m} b_j r[(k-j)T]$$



$$C(z) = -\sum_{i=1}^{n} a_i C(z) z^{-i} + \sum_{i=0}^{m} b_i R(z) z^{-i}$$



$$c(kT) = -\sum_{i=1}^{n} a_{i}c[(k-i)T] + \sum_{j=0}^{m} b_{j}r[(k-j)T]$$

$$C(z) = -\sum_{i=1}^{n} a_{i}C(z)z^{-i} + \sum_{j=0}^{m} b_{j}R(z)z^{-j}$$

$$G(z) = \frac{C(z)}{R(z)} = \frac{\sum_{j=0}^{m} b_{j}z^{-j}}{1 + \sum_{i=1}^{n} a_{i}z^{-i}}$$

Example 1 Consider the discrete system shown in the figure with

$$G(s) = \frac{1}{s(0.1s+1)}$$

Obtain the impulse-transfer function G(z).

General Ideas: $G(s) \implies g(kT) \implies G(z)$

Solution:

Method I. The impulse response is:

$$G(s) = \frac{1}{s(0.1s+1)} \implies g(t) = (1 - e^{-10t})$$

$$g(kT) = 1 - e^{-10kT}$$
(t > 0)

Then the impulse tranfer function is:

$$G(z) = \sum_{k=0}^{+\infty} g(kT)z^{-k} = \sum_{k=0}^{+\infty} \left(1 - e^{-10kT}\right)z^{-k}$$

$$= \frac{z}{z - 1} - \frac{z}{z - e^{-10T}} = \frac{z(1 - e^{-10T})}{(z - 1)(z - e^{-10T})}$$

Method II. Because
$$G(s) = \frac{1}{s} - \frac{1}{s+10}$$

Then by G(Z)=Z[g(t)]=Z[G(s)], it derives

$$G(z) = \frac{z}{z - 1} - \frac{z}{z - e^{-10T}} = \frac{z(1 - e^{-10T})}{(z - 1)(z - e^{-10T})}$$

The properties of impulse transfer function:

- (1) G(z) is a complex function of complex variable z;
- (2) G(z) depends only on the structure and parameters of the system;
 - (3) G(z) has a relation with the difference equation of the system;
 - (4) G(z) is equal to $Z[k^*(t)]$;
 - (5) $G(z) \sim zero-pole location in z plane.$

The limitation of impulse-transfer functions

- (1) It can not reflect the full information of the system response under non-zero initial conditions;
 - (2) It is only for SISO discrete systems;
 - (3) It is only for LTI (linear time-invariant) difference equations;

Example 2 Consider the discrete system shown in the figure (T=1). Obtain

- (1) Impulse-transfer function of the system
- (2) Zero-poles location in z plane;
- (3) Difference equation of the system.

$$\frac{\mathbf{r}}{\mathbf{s}} = \frac{\mathbf{r}}{\mathbf{s}} + \frac{\mathbf{r}}{\mathbf{s}} = \frac{\mathbf{r}}{\mathbf{s}}$$

Solution. (1)
$$G(z) = \frac{C(z)}{R(z)} = Z \left[\frac{K}{s(s+1)} \right] = K \cdot Z \left[\frac{1}{s} - \frac{1}{s+1} \right]$$

$$= K \left[\frac{z}{z-1} - \frac{z}{z-e^{-T}} \right] = \frac{(1-e^{-T})Kz}{(z-1)(z-e^{-T})} = \frac{(1-e^{-T})Kz}{z^2 - (1+e^{-T})z + e^{-T}}$$

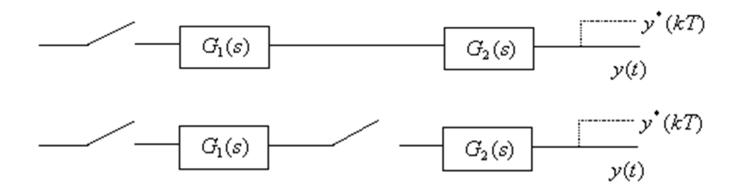
$$= \frac{0.632Kz^{-1}}{1 - 1.368z^{-1} + 0.368z^{-2}}$$

(2) Zero-poles location in z plane

(3)
$$(1-1.368z^{-1}+0.368z^{-2})C(z) = 0.632Kz^{-1}R(z)$$

 $c(k)-1.368c(k-1)+0.368c(k-2) = 0.632Kr(k-1)$

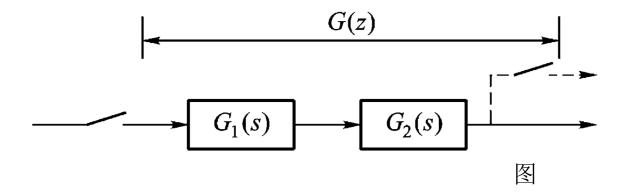
7.5.3 Impulse transfer function of Open-Loop Systems



(1) There is no sampler/switch between two components

$$G(s) = G_1(s)G_2(s)$$

$$G(z) = Z[G_1(s)G_2(s)] = G_1G_2(z)$$



Example 3 Consider the discrete system shown in the above figure, where

$$G_1(s) = \frac{1}{s+a}$$
 $G_2(s) = \frac{1}{s+b}$

Obtain the open-loop impulse transfer function.

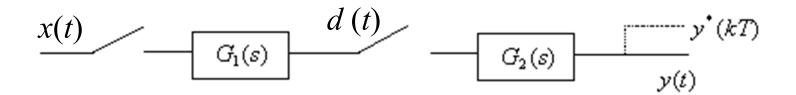
solution:

$$G_{1}(s)G_{2}(s) = \frac{1}{b-a} \left[\frac{1}{s+a} - \frac{1}{s+b} \right]$$

$$G(z) = G_{1}G_{2}(z)$$

$$= \frac{1}{b-a} \left[\frac{z(e^{-aT} - e^{-bT})}{(z-e^{-aT})(z-e^{-bT})} \right]$$

(2) There is a sampler/switch between two components



$$D(z) = G_1(z)X(z)$$

$$Y(z) = G_2(z)D(z) = G_1(z)G_2(z)R(z)$$

$$\therefore G(z) = G_1(z)G_2(z)$$

注
$$G_1(z)G_2(z) \neq G_1G_2(z)$$

(1) Switch between factors

$$G(z) = G_1(z) G_2(z) = Z \left[\frac{K}{s} \right] \cdot Z \left[\frac{1}{s+1} \right]$$

$$= \frac{Kz}{z-1} \cdot \frac{z}{z-e^{-T}} = \frac{Kz^2}{(z-1)(z-e^{-T})}$$

$$G(z) = G_1(z) G_2(z) \longrightarrow G_$$

(2) No switch between factors

$$G(z) = Z[G_1(s) \cdot G_2(s)] = G_1G_2(z)$$

$$= K\left[\frac{z}{z-1} - \frac{z}{z-e^{-T}}\right] = \frac{(1-e^{-T})Kz}{(z-1)(z-e^{-T})}$$

Note: the zeros of G(z), the poles of G(z).

Exercise: Consider
$$G_1(s) = \frac{1}{s}$$
, $G_2(s) = \frac{10}{s+10}$, obtain $G(z)$.

Solution:

If there is no switch between the components,

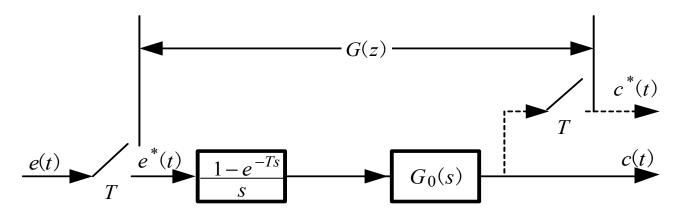
$$G(z) = G_1 G_2(z) = Z\left[\frac{10}{s(s+10)}\right] = \frac{z(1-e^{-10T})}{(z-1)(z-e^{-10T})}$$

If there is a sampler between the components,,

$$G(z) = G_1(z)G_2(z) = Z\left[\frac{1}{s}\right]Z\left[\frac{10}{s+10}\right]$$

$$= \frac{z}{z-1}\frac{10z}{z-e^{10T}} = \frac{10z^2}{(z-1)(z-e^{-10T})}$$

(3) **ZOH** in the system



$$C(z) = Z \left[\frac{1 - e^{-Ts}}{s} G_0(s) \right] R(z) = Z \left[\frac{1}{s} G_0(s) - \frac{e^{-Ts}}{s} G_0(s) \right] R(z)$$

$$Z\left[\frac{e^{-Ts}}{s}G_0(s)\right] = z^{-1}Z\left[\frac{G_0(s)}{s}\right] \qquad C(z) = (1-z^{-1})Z\left[\frac{G_0(s)}{s}\right]R(z)$$

$$G(z) = \frac{C(z)}{R(z)} = (1 - z^{-1})Z\left[\frac{G_0(s)}{s}\right]$$

Example 4 Consider the discrete system shown in the following figure, obtain its impulse transfer function.

$$G(z) = Z \left[\frac{1 - e^{-Ts}}{s} \cdot \frac{K}{s(s+1)} \right]$$

$$= K(1 - z^{-1})Z \left[\frac{1}{s^2(s+1)} \right]$$

$$= K \frac{z - 1}{z} Z \left[\frac{1}{s^2} - \frac{1}{s} + \frac{1}{s+1} \right]$$

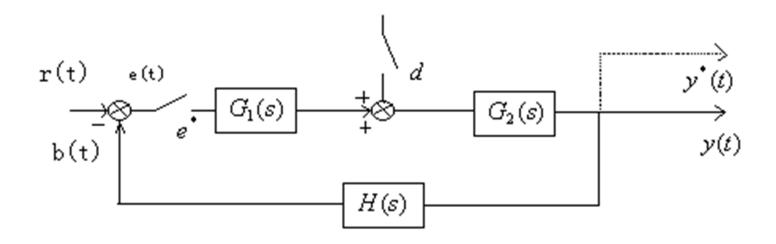
$$= K \frac{z - 1}{z} \left[\frac{Tz}{(z-1)^2} - \frac{z}{z-1} + \frac{z}{z-e^{-T}} \right]$$

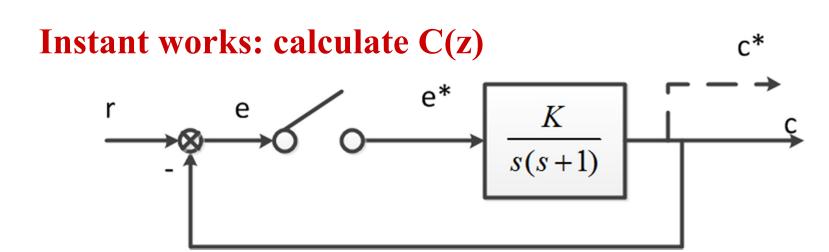
$$= K \left[\frac{T}{z-1} - 1 + \frac{z - 1}{z-e^{-T}} \right]$$

$$= K \frac{(T - 1 + e^{-T})z + (1 - Te^{-T} - e^{-T})}{(z - 1)(z - e^{-T})}$$

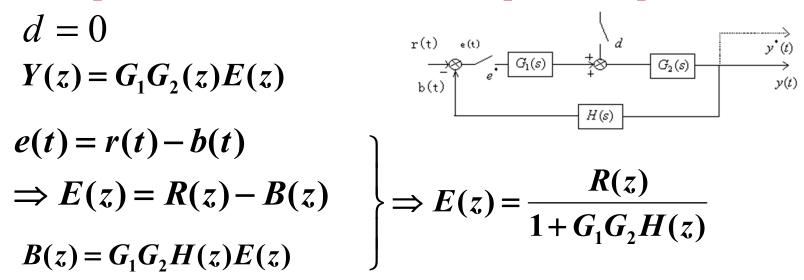
ZOH does not change the system order and O.-L. poles but changes the O.-L. zeros₅

7.5.4. Impulse transfer function of Closed-Loop Systems





(1) Impulse Transfer Function for input to output



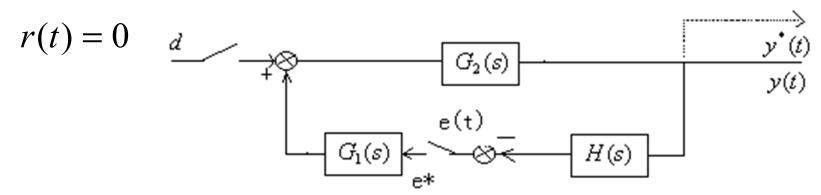
Error impulse transfer function (误差脉冲传递函数):

$$G_e(z) = \frac{E(z)}{R(z)} = \frac{1}{1 + G_1 G_2 H(z)}$$

$$\Rightarrow Y(z) = G_1 G_2(z) \frac{R(z)}{1 + G_1 G_2 H(z)}$$

$$\therefore \Phi(z) = \frac{Y(z)}{R(z)} = \frac{G_1 G_2(z)}{1 + G_1 G_2 H(z)}$$

(2) Impulse Transfer Function for disturbance to output



$$Y(z) = G_2(z)D(z) + G_1G_2(z)E(z)$$

$$E(z) = -[G_2H(z)D(z) + G_1G_2H(z)E(z)]$$

$$\Rightarrow E(z) = -\frac{G_2H(z)}{1 + G_1G_2H(z)}D(z)$$

$$E(z)$$
:

D(z) passing through $G_2(z)$;

Loop of E(z)itself.

$$\therefore Y(z) = G_2(z)D(z) - \frac{G_1G_2(z)G_2H(z)}{1 + G_1G_2H(z)}D(z)$$

$$\Rightarrow \Phi_d(z) = \frac{Y(z)}{D(z)} = G_2(z) - \frac{G_1 G_2(z) G_2 H(z)}{1 + G_1 G_2 H(z)}$$

There is no switch/sampler for the error signal e(t)

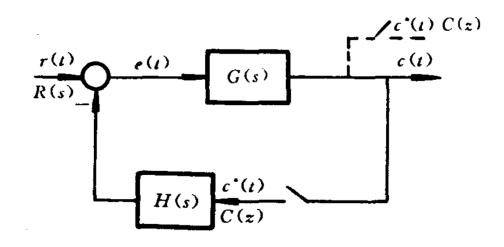


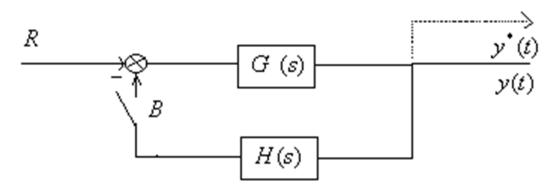
图 7-35 闭环离散系统

$$C(s) = G(s)R(s) - G(s)H(s)C^{*}(s)$$

$$C(z) = GR(z) - GH(z)C(z)$$
 $\Rightarrow C(z) = \frac{GR(z)}{1 + GH(z)}$

Then, for this system, there exists no impulse transfer function.

Example Consider the discrete-time system as shown in the figure, find the z-transform of the output y(t).



Solution:

$$Y(z) = GR(z) - G(z)B(z)$$

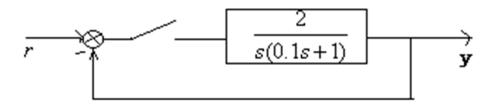
$$B(z) = GHR(z) - GH(z)B(z)$$

$$\therefore B(z) = \frac{GHR(z)}{1 + GH(z)}$$

$$\therefore Y(z) = GR(z) - \frac{G(z)GHR(z)}{1 + GH(z)}$$

There exists no impulse tranfer function.

Example Consider the discrete-time system as shown in the figure, for T=0.1, find the unit step response of the system.



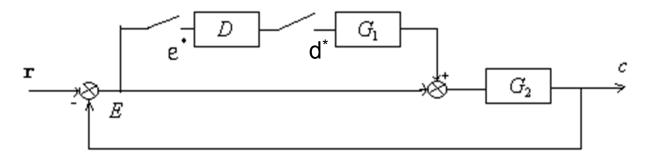
Solution:
$$G(z) = Z \left[\frac{2}{s(0.1s+1)} \right] = \frac{2z}{z-1} - \frac{2z}{1-e^{-10T}}$$
$$= \frac{2z - 0.736z}{(z-1)(z-0.368)} = \frac{1.264z}{z^2 - 1.368z + 0.368}$$

$$\therefore \Phi(z) = \frac{G(z)}{1 + G(z)} = \frac{1.264z}{z^2 - 0.104z + 0.368}$$

$$Y(z) = \Phi(z)R(z) = \Phi(z)\frac{z}{z-1}$$
$$= 1.264z^{-1} + 1.396z^{-2} + 0.945z^{-3} + 0.849z^{-4} + \cdots$$

$$y^*(t) = 1.264\delta(t - 0.1) + 1.396\delta(t - 0.2) + \cdots$$

Example Consider the discrete-time system as shown in the figure, find the expression of the output c.



Solution: There exist both discrete and continuous signals, then employing L-Transform firstly,

$$C = G_1 G_2 \cdot D^* \cdot E^* + G_2 E = G_1 G_2 \cdot D^* \cdot (R - C)^* + G_2 (R - C)$$
$$= G_1 G_2 \cdot D^* \cdot (R^* - C^*) + G_2 (R - C)$$

$$C = \frac{G_2 R}{1 + G_2} + \frac{G_1 G_2}{1 + G_2} \cdot D^* \cdot R^* - \frac{G_1 G_2}{1 + G_2} \cdot D^* \cdot C^*$$

$$C = \frac{G_2 R}{1 + G_2} + \frac{G_1 G_2}{1 + G_2} \cdot D^* \cdot R^* - \frac{G_1 G_2}{1 + G_2} \cdot D^* \cdot C^*$$

Discretize C to C^* , then

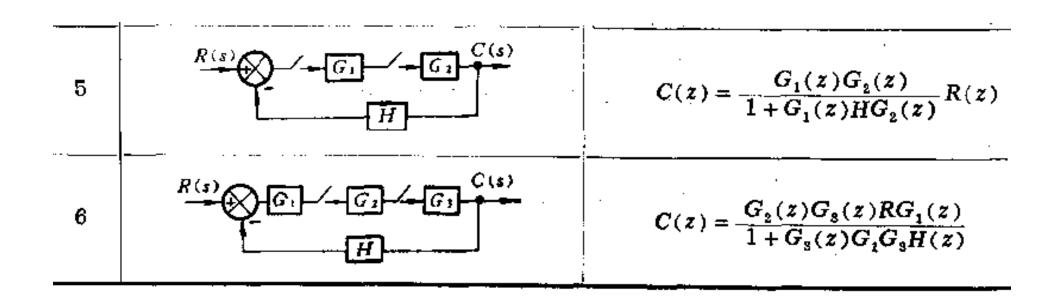
$$C^* = \left[\frac{G_2 R}{1 + G_2}\right] + \left[\frac{G_1 G_2}{1 + G_2}\right]^* \cdot D^* \cdot R^* - \left[\frac{G_1 G_2}{1 + G_2}\right]^* \cdot D^* \cdot C^*$$

$$PS: \left[G_1(s) \cdot G_2(s)^*\right]^* = G_1(s)^* \cdot G_2(s)^*$$

$$\therefore C^* = \frac{\left[\frac{G_2 R}{1 + G_2}\right]^* + \left[\frac{G_1 G_2}{1 + G_2}\right]^* D^* R^*}{1 + \left[\frac{G_1 G_2}{1 + G_2}\right]^* D^*}$$

Typical diagram of C.L.discrete-time systems

	系统方框图	C(z)
1	R(s) G $C(s)$ H	$C(z) = \frac{G(z)}{1 + HG(z)}R(z)$
2	$ \begin{array}{c c} R(s) & C(s) \\ \hline H \end{array} $	$C(z) = \frac{G(z)}{1 + G(z)H(z)}R(z)$
3	$ \begin{array}{c c} R(s) & G & C(s) \\ \hline H & I \end{array} $	$C(z) = \frac{RG(z)}{1 + HG(z)}$
4	$ \begin{array}{c c} R(s) & G_1 & G_2 \\ \hline & H \end{array} $	$C(z) = \frac{RG_1(z)G_2(s)}{1 + G_1G_2H(z)}$



作业: p256. 7-5, 7-8