

# TTK4225 - Systems Theory, Autumn 2020

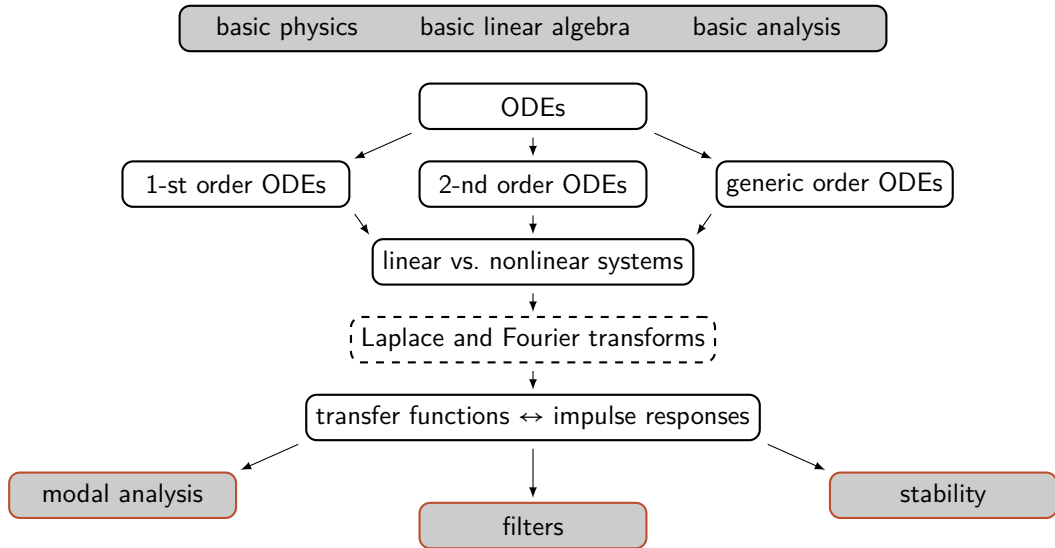
Damiano Varagnolo



# Transfer functions

*Discussion:* what did Laplace transforms enable us to do?

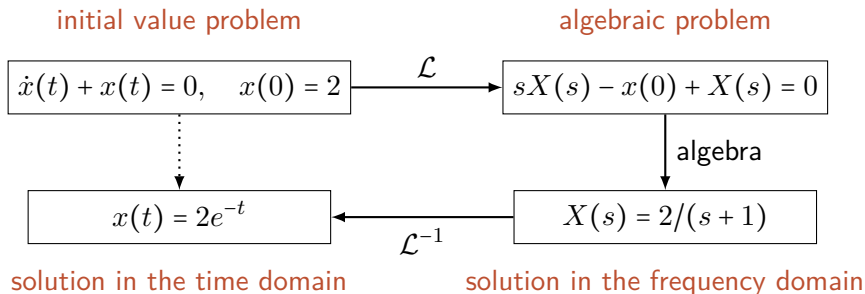
# Summary / Roadmap of TTK4225



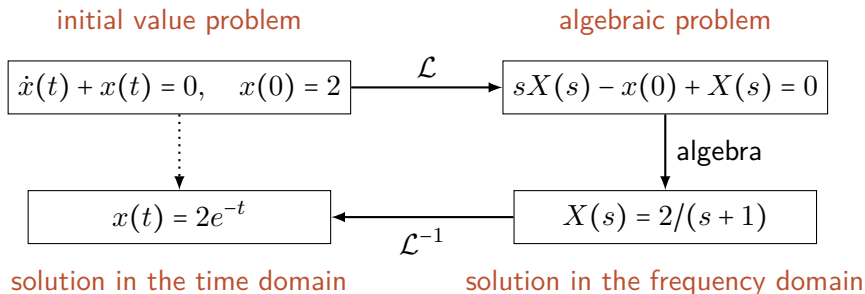
# Roadmap

- definition of transfer function
- connections with impulse responses
- transfer functions of generic ARMA models
- examples

# Laplace transforms: not only a way of solving dynamics



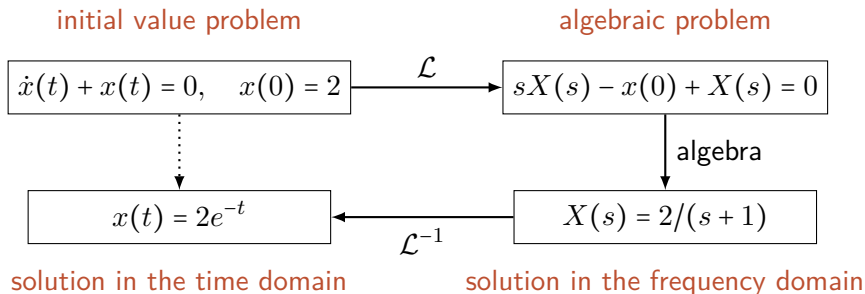
# Laplace transforms: not only a way of solving dynamics



**This unit = transfer functions**

i.e., complete description of the behavior of a LTI system in terms of a Laplace-object

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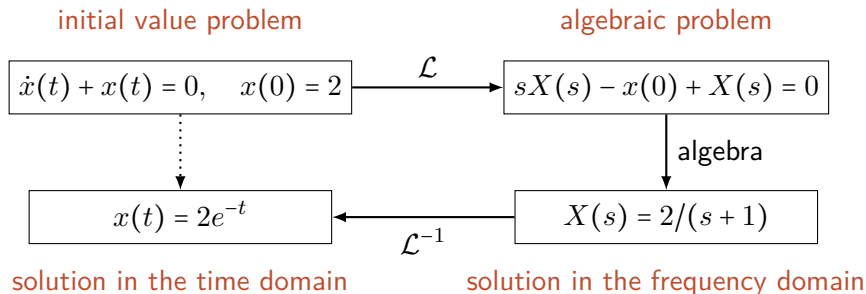
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*Discussion:* which other object was a complete description of a LTI system?



# Laplace transforms: not only a way of solving dynamics



**This unit = transfer functions**

i.e., complete description of the behavior of a LTI system in terms of a Laplace-object

*Discussion:* which other object was a complete description of a LTI system? *impulse responses and transfer functions need to be connected somehow (and now we will see how)*

## Towards the formal definition of transfer functions

$$\ddot{x} = a_1 \dot{x} + a_0 x = u(t), \quad x(0) = x_0, \quad \dot{x}(0) = x_1$$

↓

$$s^2 X - sx(0) - \dot{x}(0) = a_1 (sX - x(0)) + a_0 X + U$$

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$$(s^2 - a_1 s - a_0) X = (s - a_1)x(0) + \dot{x}(0) + U$$

## Towards the formal definition of transfer functions

$$\begin{aligned}\ddot{x} &= a_1 \dot{x} + a_0 x = u(t), & x(0) &= x_0, & \dot{x}(0) &= x_1 \\ &\downarrow \\ s^2 X - s x(0) - \dot{x}(0) &= a_1 (s X - x(0)) + a_0 X + U \\ &\downarrow \\ (s^2 - a_1 s - a_0) X &= (s - a_1) x(0) + \dot{x}(0) + U \\ &\downarrow \\ X(s) &= \underbrace{\frac{1}{s^2 - a_1 s - a_0}}_{H(s)} \left( \underbrace{(s - a_1) x(0) + \dot{x}(0)}_{M(s)} + U(s) \right)\end{aligned}$$

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$$X(s) = \underbrace{\frac{1}{s^2 - a_1 s - a_0}}_{H(s)} \left( \underbrace{(s - a_1)x(0) + \dot{x}(0)}_{M(s)} + U(s) \right)$$

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$$X(s) = H(s)M(s) + H(s)U(s)$$

# Towards the formal definition of transfer functions

What are the roles of the objects here?

$$X(s) = H(s)M(s) + H(s)U(s)$$

- $H(s)$  = response of the system, the actual *transfer function*
- $M(s)$  = effect of the initial conditions, its combination with  $H(s)$  gives the free evolution
- $U(s)$  = input, its combination with  $H(s)$  gives the forced response

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*this is another viewpoint that confirms the superposition of the effects*

## Connecting transfer functions with impulse responses

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*Discussion:* what about  $M(s) = 0$ ,  $U(s) = 1$ ? Answer:  $X(s) = H(s)$

but  $U(s) = 1$  implies  $u$  a Dirac delta, so  $X(s) = H(s)$   
must be the Laplace transform of the impulse response  $h(t)$

$$X(s) = H(s)M(s) + H(s)U(s)$$

$$x(t) = x_0h(t) + h * u(t)$$

remember: “multiplication in frequency = convolution in time”

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implication: knowing  $H(s)$  means knowing everything about the system

Are there alternative ways to compute  $H(s)$ ?

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$$\implies H(s) = \frac{X(s)}{U(s)}$$

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and, if we choose  $u(t) = \delta(t)$  so that  $U(s) = 1$ ,

$$\implies H(s) = X(s)$$

## Computing $H(s)$ in the generic ARMA case

$$x^{(n)} = a_{n-1}x^{(n-1)} + \dots + a_0x + b_mu^{(m)} + \dots + b_0u$$

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Moreover since  $U(s) = 1$  this means

$$(s^n - a_{n-1}s^{n-1} - \dots - a_0)X = b_ms^m + \dots + b_0$$

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Thus, since  $H(s) = X(s)$ ,

$$H = \frac{b_ms^m + \dots + b_0}{s^n - a_{n-1}s^{n-1} - \dots - a_0}$$

How is knowing  $H(s)$  simplify our life w.r.t. knowing  $h(t)$ ?

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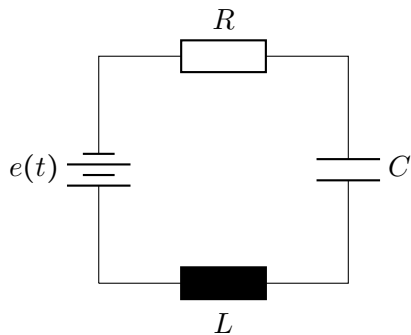
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$$H = \frac{b_m s^m + \dots + b_1 s + b_0}{s^n - a_{n-1} s^{n-1} - \dots - a_1 s - a_0}$$

- simpler analysis of the stability properties
- simpler analysis of the natural modes of the system  
(*and thus its oscillatory behaviors*)
- simpler analysis of the time constants of the system

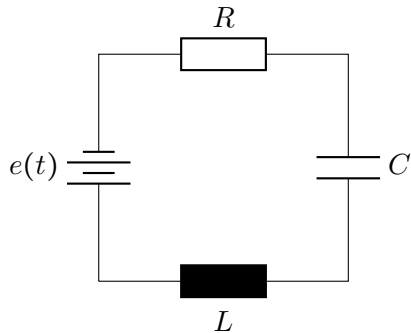


## Example: RCL circuits



$$L\ddot{x} + R\dot{x} + \frac{1}{C}x = \dot{e}(t), \quad e(t) = \delta(t) \implies H(s) = X(s), \quad E(s) = 1 \quad (1)$$

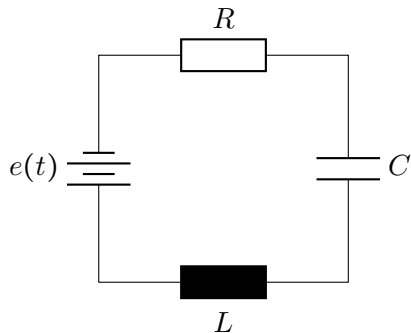
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$$(Ls^2 + Rs + 1/C)X(s) = s \quad \mapsto \quad H(s) = \frac{s}{20s^2 + 160s + 500} \quad (2)$$

## Connecting transfer functions and impulse responses, take 2

$$H(s) = \frac{s}{20s^2 + 160s + 500} = \frac{1}{20} \frac{s}{s^2 + 8s + 25}$$

*Discussion:* how do we find the impulse response  $h(t)$ ?

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$$H(s) = \frac{s}{20s^2 + 160s + 500} = \frac{1}{20} \frac{s}{s^2 + 8s + 25}$$

*Discussion:* how do we find the impulse response  $h(t)$ ? Solution: inverse-transform  $H(s)$  using a partial fraction expansion  $\implies$  we need to understand how the denominator looks like!

$$\begin{aligned} s^2 + 8s + 25 = 0 &\implies s^2 + 8s = -25 \\ s^2 + 2 \cdot 4s &= -25 \\ s^2 + 2 \cdot 4s + 4^2 &= -25 + 4^2 \\ \mapsto (s + 4)^2 + 9 &= 0 \end{aligned} \tag{3}$$

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*Discussion:* may the impulse response be an oscillatory one?

## Laplace-transforms of oscillatory behaviors = **the second most useful formulas that you may remember**

$$\mathcal{L}\{e^{at} \sin \omega t\} = \frac{\omega}{(s-a)^2 + \omega^2}$$

$$\mathcal{L}\{e^{at} \cos \omega t\} = \frac{s-a}{(s-a)^2 + \omega^2}$$

with limit case  $a = 0$ , so that

$$\mathcal{L}\{\sin \omega t\} = \frac{\omega}{s^2 + \omega^2}$$

$$\mathcal{L}\{\cos \omega t\} = \frac{s}{s^2 + \omega^2}$$

## Continuing the example above

$$H(s) = \frac{1}{20} \frac{s}{s^2 + 8s + 25} = \frac{1}{20} \frac{(s + 4) - 4}{(s + 4)^2 + 9}$$



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$$h(t) = \frac{1}{20} e^{-4t} \cos 3t - \frac{4}{20} e^{-4t} \sin 3t$$

?

Representing rational transfer functions through gain, zeros, and poles

# Roadmap

- checking that not all the transfer functions are rational
- decomposition of rational transfer functions into gain, zeros, and poles

## Computing transfer functions from differential equations

$$\ddot{y} = a_1\dot{y} + a_2y + b_0\ddot{u} + b_1\dot{u} + b_2u \quad \text{initial conditions} = 0$$

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$$\mathcal{L} \{ \ddot{y} - a_1 \dot{y} - a_2 y \} = \mathcal{L} \{ b_0 \ddot{u} + b_1 \dot{u} + b_2 u \}$$

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$$\mathcal{L}\{\ddot{y} - a_1 \dot{y} - a_2 y\} = \mathcal{L}\{b_0 \ddot{u} + b_1 \dot{u} + b_2 u\}$$

↓

$$\mathcal{L}\{\ddot{y}\} - a_1 \mathcal{L}\{\dot{y}\} - a_2 \mathcal{L}\{y\} = b_0 \mathcal{L}\{\ddot{u}\} + b_1 \mathcal{L}\{\dot{u}\} + b_2 \mathcal{L}\{u\}$$

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$$s^2Y(s) - a_1sY(s) - a_2Y(s) = b_0s^2U(s) + b_1sU(s) + b_2U(s)$$



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$$s^2Y(s) - a_1sY(s) - a_2Y(s) = b_0s^2U(s) + b_1sU(s) + b_2U(s)$$

↓

$$Y(s) = \frac{b_0s^2 + b_1s + b_2}{s^2 - a_1s - a_2}U(s)$$

## Computing transfer functions from differential equations

$$\ddot{y} = a_1\dot{y} + a_2y + b_0\ddot{u} + b_1\dot{u} + b_2u \quad \text{initial conditions} = 0$$

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$$s^2Y(s) - a_1sY(s) - a_2Y(s) = b_0s^2U(s) + b_1sU(s) + b_2U(s)$$

↓

$$Y(s) = \frac{b_0s^2 + b_1s + b_2}{s^2 - a_1s - a_2}U(s)$$

problem: rational means finite polynomials; but not all the TFs are rational!

# Delays

Remember: time shifting in Laplace transforms:

$$\mathcal{L}\{y(t-\tau)H(t-\tau)\} = e^{-\tau s}Y(s)$$

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Remember: time shifting in Laplace transforms:

$$\mathcal{L}\{y(t-\tau)H(t-\tau)\} = e^{-\tau s}Y(s)$$

example:  $\mathcal{L}\{\delta t - \tau\} = ?$  Solution:  $e^{-\tau s}$

$$h(t) \quad \mapsto \quad h(t - \tau)$$

$$H(s) \quad \mapsto \quad e^{-\tau s} H(s) = \frac{1}{e^{\tau s}} H(s)$$

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Problem:  $e^{\tau s} = \sum_{n=0}^{+\infty} \frac{(\tau s)^n}{n!} :$

$$\frac{b_0 s^2 + b_1 s + b_2}{e^{\tau s} (s^2 - a_1 s - a_2)}$$

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$$\frac{b_0 s^2 + b_1 s + b_2}{e^{\tau s} (s^2 - a_1 s - a_2)}$$

*Discussion:* if  $H(s)$  is rational, is  $e^{-\tau s} H(s)$  rational too?



## Partially solving the issue: Padé approximations

*definition of Padé approximant:* the “best” approximation of a function by a rational function of given order (*thus a concept applicable to any function*)

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explicit formulas a bit boring:

[https://mathoverflow.net/questions/41226/  
pade-approximant-to-exponential-function](https://mathoverflow.net/questions/41226/pade-approximant-to-exponential-function)

# ZPK decompositions

Assumption:

$$H(s) = \frac{b_0 s^m + b_1 s^{m-1} + \dots + b_m}{s^n - a_1 s^{n-1} - \dots - a_n}$$

# ZPK decompositions

Assumption:

$$H(s) = \frac{b_0 s^m + b_1 s^{m-1} + \dots + b_m}{s^n - a_1 s^{n-1} - \dots - a_n}$$

then

$$H(s) = K \frac{\prod_{i=1}^m (s - z_i)}{\prod_{j=1}^n (s - p_j)}$$

with

- $z_1, \dots, z_m$  =: zeros of  $H(s)$
- $p_1, \dots, p_n$  =: poles of  $H(s)$
- $K$  =: gain of  $H(s)$

## How do we find ZPK representations?

I.e., how do we go from  $\frac{b_0 s^m + b_1 s^{m-1} + \dots + b_m}{s^n - a_1 s^{n-1} - \dots - a_n}$  to  $K \frac{\prod_{i=1}^m (s - z_i)}{\prod_{j=1}^n (s - p_j)}$  ?

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know from the fundamental theorem of algebra<sup>1</sup> that that  $z_i$  and  $p_j$  exist; but how to find them, if we also know from Abel's impossibility theorem that there is no solution in radicals to general polynomial equations of degree five or higher with *arbitrary* coefficients?

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<sup>1</sup>Every non-zero, single-variable, degree  $n$  polynomial with complex coefficients has, counted with multiplicity, exactly  $n$  complex roots.

## Solution = rely on numerical aids

Solving the “polynomial roots” problem:

Matlab: `r = roots(p)`

Python: `r = numpy.roots(p)`

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Finding ZPK representations:

Matlab: `zpksys = zpk(sys)`

Python: `zkpsys = tf2zpk(b, a)` (*requires the “python-control” package*)



Ok, and so what?

$$H(s) = K \frac{\prod_{i=1}^m (s - z_i)}{\prod_{j=1}^n (s - p_j)}$$

Spoiler alert:

- $p_j$ 's = poles = natural modes of the system
- $z_i$ 's = zeros = complex exponentials that are killed by  $H(s)$ , but also factors modulating the amplitudes of the modes
- $K$  = gain = how the system asymptotically responds to a step-input

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in other words, ZPK representations are interpretable

?

What are the poles of a system?

# Roadmap

- partial fraction expansions
- differences between single and multiple poles
- examples

## Physical meaning of a pole (*partial fraction expansion*)

$$\begin{aligned} H(s) = K \frac{\prod (s - z_i)}{\prod (s - p_j)} = & \frac{\kappa_{1,1}}{s - p_1} + \frac{\kappa_{1,2}}{(s - p_1)^2} + \frac{\kappa_{1,3}}{(s - p_1)^3} + \dots \\ & + \frac{\kappa_{2,1}}{s - p_2} + \frac{\kappa_{2,2}}{(s - p_2)^2} + \dots \\ & + \dots \end{aligned}$$

## Physical meaning of a pole (*partial fraction expansion*)

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Thanks to the linearity of  $\mathcal{L}$  and  $\mathcal{L}^{-1}$ ,

$$\begin{aligned} H(s) &= H_{1,1}(s) + H_{1,2}(s) + \dots \\ &\quad \Updownarrow \\ h(t) &= h_{1,1}(t) + h_{1,2}(t) + \dots \end{aligned}$$

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In words,  $h(t)$  = sum of *all* the impulse responses relative to the various poles in the partial fraction expansion



## The cover-up method

if  $H(s) = K \frac{\prod_i (s - z_i)}{\prod_j (s - p_j)}$  does not have multiple poles then

$$H(s) = \sum_j \frac{\kappa_j}{(s - p_j)}$$

with

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Example:

$$H(s) = \frac{3}{(s+1)(s+2)} \implies h(t) = \dots?$$

## Physical meaning of a pole - What is $h_{j,\beta}(t)$ ?

$$H(s) = H_{1,1}(s) + H_{1,2}(s) + \dots$$



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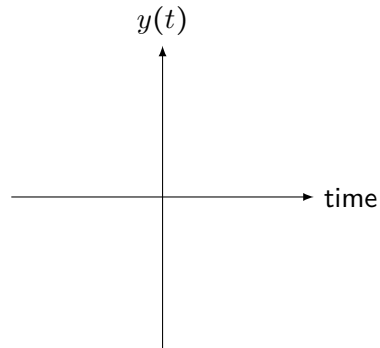
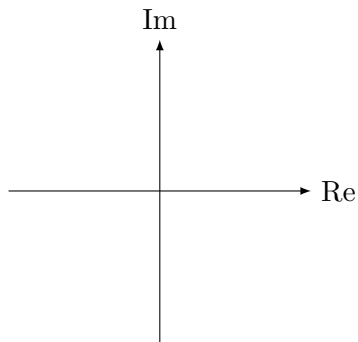
$$H_{j,1}(s) = \frac{\kappa_{j,1}}{s - p_j} \quad \Longrightarrow \quad h_{j,1}(t) \propto e^{p_j t}$$

multiple root:

$$H_{j,\beta}(s) = \frac{\kappa_{j,\beta}}{(s - p_j)^\beta} \quad \Longrightarrow \quad h_{j,\beta}(t) \propto t^{\beta-1} e^{p_j t}$$

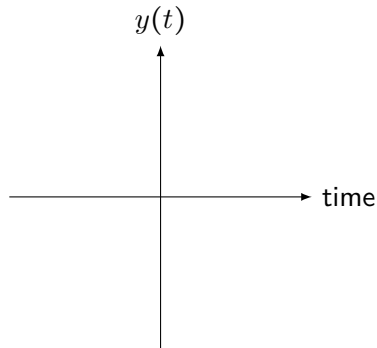
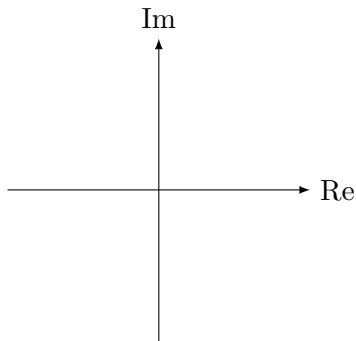
What is  $h_{j,1}(t)$ ? (i.e., when the roots are simple)

$$\text{if } H(s) = K \frac{\prod (s - z_i)}{\prod (s - p_j)} = \sum_j \frac{\kappa_{j,1}}{s - p_j} \quad \text{then} \quad \frac{\kappa_{j,1}}{s - p_j} \mapsto h_{j,1}(t) \propto e^{p_j t}$$



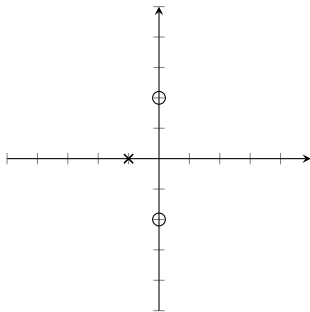
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## Physical meaning of a pole - Example

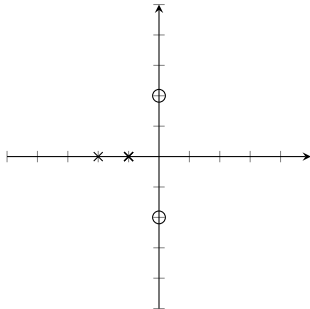
$$H(s) = K \frac{s^2 + 4}{s^3 + 3s^2 + 3s + 1} = K \frac{(s + 2j)(s - 2j)}{(s + 1)^3} \quad \Rightarrow \quad h(t) = \kappa_1 e^{-t} + \kappa_2 t e^{-t} + \kappa_3 t^2 e^{-t}$$





## Physical meaning of a pole - Example

$$H(s) = K \frac{(s + 2j)(s - 2j)}{(s + 1)^3(s + 2)} \implies h(t) = \dots??$$



?

What are the zeros of a system?

# Roadmap

- generic definition
- definition for the LTI systems case
- examples of the effects of choosing different zeros

## Definition (Zero of a function)

$$z_i = \text{zero of } H(\cdot) \text{ if } H(z_i) = 0$$

## Physical meaning of a zero of a transfer function

$$H \text{ LTI: } u(t) = e^{\bar{s}t} \implies y(t) = H(\bar{s})e^{\bar{s}t}$$

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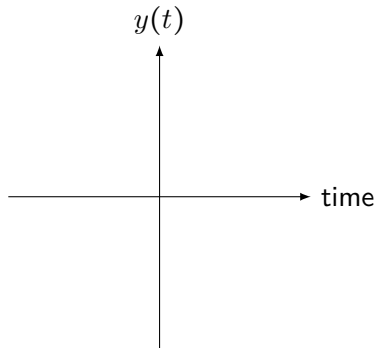
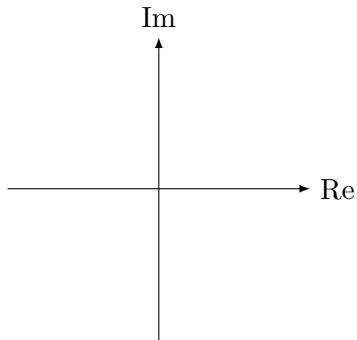
What is  $e^{z_i t}$ ? Euler's formulae ( $t \in \mathbb{R}$ ,  $z_i \in \mathbb{C}$ ):

- $e^{z_i t} = e^{(\sigma + j\omega)t} = e^{\sigma t} \left( \cos(\omega t) + j \sin(\omega t) \right)$
- $\cos(\omega t) = \frac{1}{2} \left( e^{j\omega t} + e^{-j\omega t} \right)$



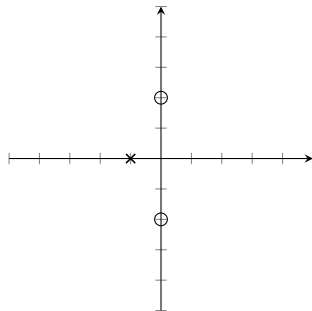
## What is $e^{z_it}$ ?

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## Physical meaning of a zero - Example

$$H(s) = K \frac{s^2 + 4}{s^3 + 3s^2 + 3s + 1} = K \frac{(s + 2j)(s - 2j)}{(s + 1)^3}$$



$$\text{Thus } u(t) = 2 \cos(2t) = \left( e^{j2t} + e^{-j2t} \right) \implies y(t) = H(2j)e^{2jt} + H(-2j)e^{-2jt} = 0$$

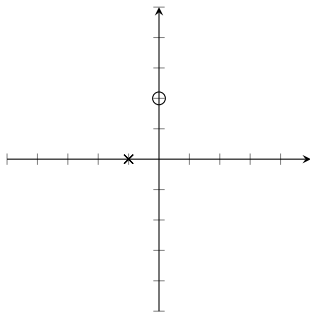
## Discussion

Is it that

$$H(s) = K \frac{(s - 2j)}{(s + 1)^3}$$

implies

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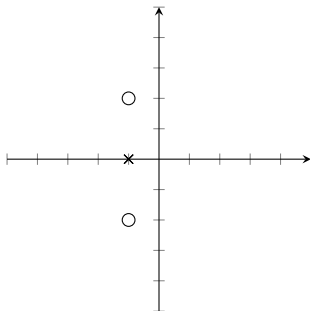
## Discussion

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implies

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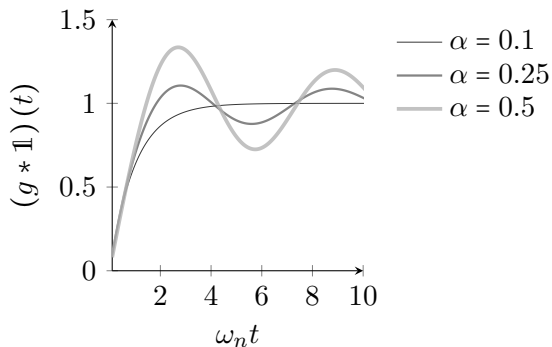
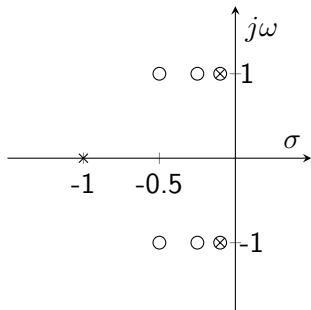


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What is the gain of a system?



# Roadmap

- definition from an intuitive perspective
- final value theorem
- examples

## Gain, in generic terms

Concept, intuitively:

- I use an unitary step as the input
- I check what is the output at the end of the times

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*Discussion:* does this hold also for nonlinear systems?

## How to compute the gain associated to a transfer function

Tool to be used: *final value theorem* (but remember the caveats on its validity<sup>2</sup>).

---

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*Discussion:* what is the gain associated to  $\frac{10}{s+20}$ ?

---

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For the sake of completeness ...

Final value theorem:

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*Discussion:* why  $s \rightarrow \infty$  and not  $s \rightarrow +\infty$ ?

## Final value theorem – proof

$$\lim_{s \rightarrow 0} sF(s) = \lim_{s \rightarrow 0} (\mathcal{L}\{\dot{f}(t)\} + f(0))$$

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## Final value theorem - example of how to use it correctly

$$X(s) = \frac{1}{s} \cdot \frac{6}{s+2} \quad \lim_{t \rightarrow +\infty} x(t) = ?$$

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true? *no!*  $\lim_{t \rightarrow +\infty} x(t)$  must exist and be finite!

*no stability, no party!*



?

## Connections with step responses

# Roadmap

- definition of step response
- properties for first order systems
- other important examples

## Definition: step response

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

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*Discussion:* may we easily implement step responses in real systems? What are the limitations?

## Step responses for first order systems

Example:  $\dot{x}(t) = ax(t) + bu(t)$ , with  $u(t) = H(t)$ , implies

$$sX(s) - x_0 = aX(s) + bU(s) \quad \Longrightarrow \quad X(s) = \frac{1}{s-a}x_0 + \frac{b}{s(s-a)}$$

and thus  $x(t) = e^{at}x_0 + \frac{b}{a}(e^{at} - H(t))$ .

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$\kappa(H(t) - e^{at})$  = generic step response of first order systems



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### Discussion:

- does the system converge somewhere?
- may the system response pass this value?

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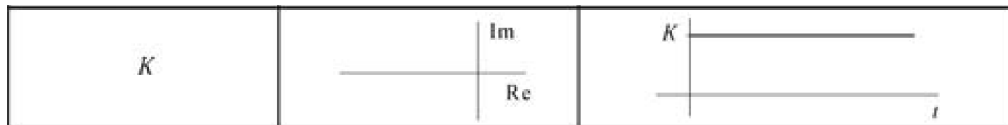
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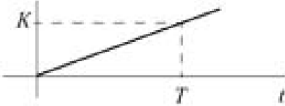
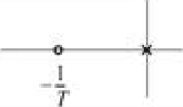
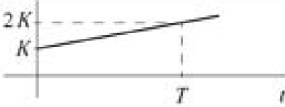

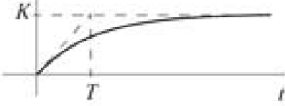

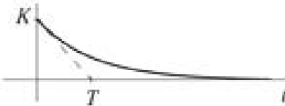
### Discussion:

- does the system converge somewhere?
- may the system response pass this value?
- may we compute the time constant of the system in this case?

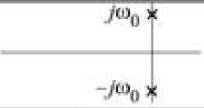
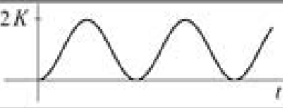


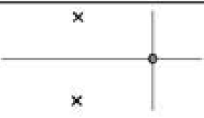
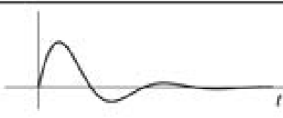
## Examples for zeroth order systems



## Examples for first order systems

$K \frac{1}{Ts}$		
$K \frac{1+Ts}{Ts}$		
$K \frac{1}{1+Ts}$		
$K \frac{Ts}{1+Ts}$		

## Examples for second order systems

$\frac{K}{1 + \left(\frac{s}{\omega_0}\right)^2}$		
$\frac{K}{1 + 2\zeta\frac{s}{\omega_0} + \left(\frac{s}{\omega_0}\right)^2}$		
$\frac{Ks}{1 + 2\zeta\frac{s}{\omega_0} + \left(\frac{s}{\omega_0}\right)^2}$		

## Important message

if the input is  $\dot{u}$  then the step response gives the impulse response  
that we would get if the input were  $u$ , instead

## Discussion

What about  $\frac{K(s+a)}{1 + 2\xi\frac{s}{\omega} + \left(\frac{s}{\omega}\right)^2}$  ?



?

# Block diagrams

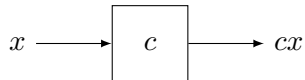
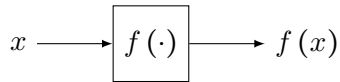
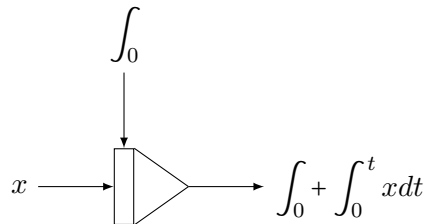
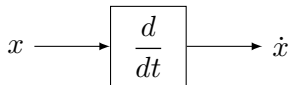
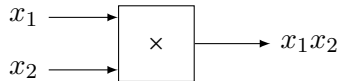
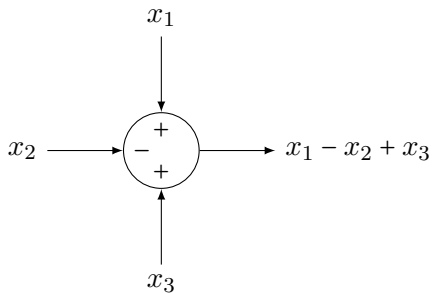
# Roadmap

- recap of the diagrams in the time domain
- recap of the diagrams in the frequency domain
- rules for how to transform the diagrams
- examples

## Block diagrams - why?

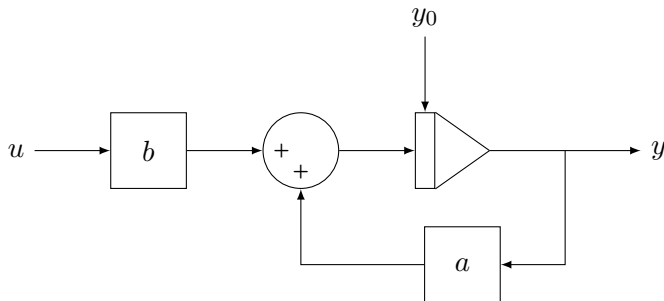
- used very often in companies
- aid visualization (*until a certain complexity is reached...*)
- enable “drag & drop” way of programming
- here primarily used for interpretations

## Most common block diagrams in the time domain



## Representing a first order DE with a block scheme

$$\dot{y} = ay + bu$$

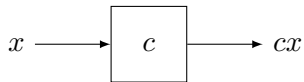
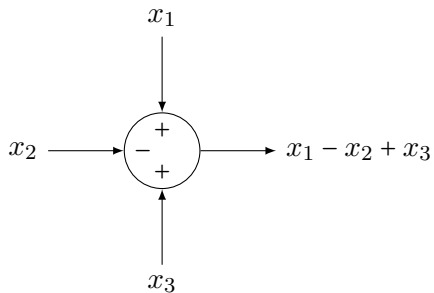


Discussion: how do we represent  $\ddot{x} + \frac{f}{m}\dot{x} + \frac{k}{m}x = \frac{1}{m}u$ ?

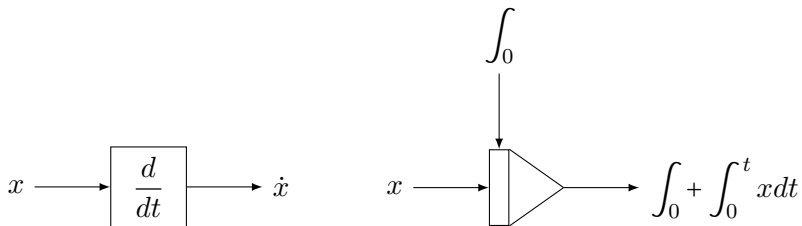
?



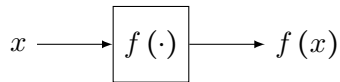
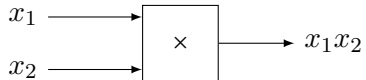
## Block diagrams that are equal in both time and frequency domains



Block diagrams that are logically the same in both time and frequency domains



## Block diagrams that do not exist in the frequency domain



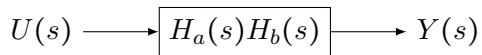
*Discussion:* why?

rules for manipulating block diagrams in the frequency domain

## Series of transfer functions



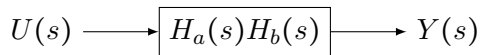
is equivalent to



## Series of transfer functions

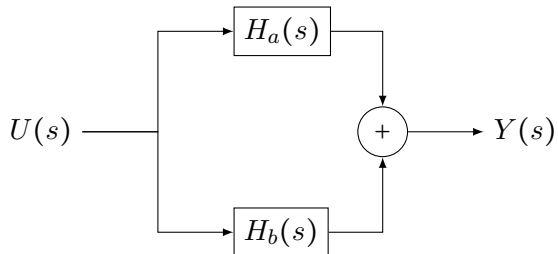


is equivalent to

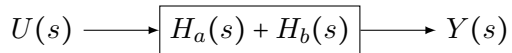


*Discussion:* why?

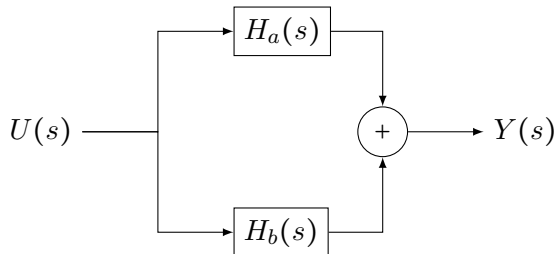
## Parallel of transfer functions



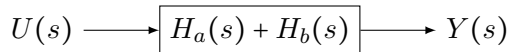
is equivalent to



## Parallel of transfer functions



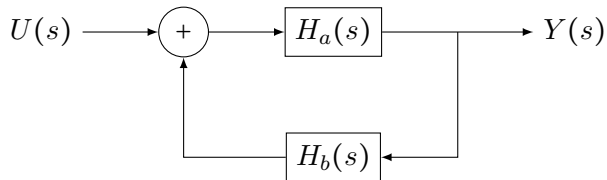
is equivalent to



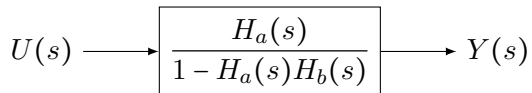
*Discussion:* why?



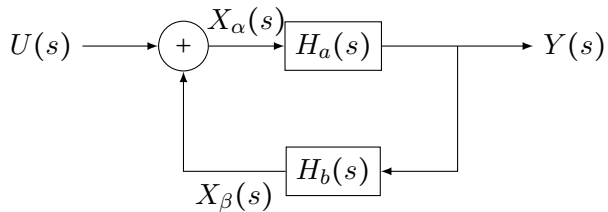
## Elimination of feedback loops



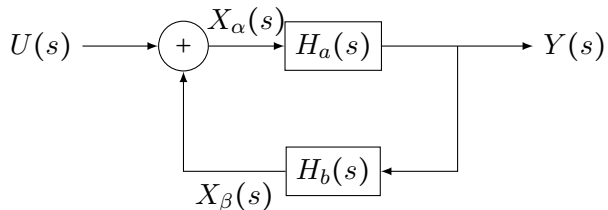
is equivalent to



## Elimination of feedback loops: how to remember the formula

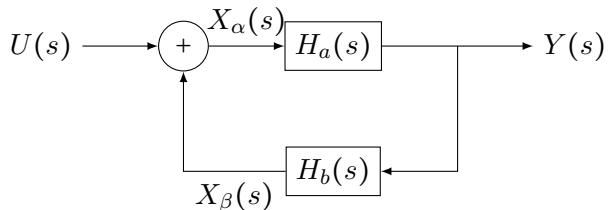


## Elimination of feedback loops: how to remember the formula



- $Y = H_a X_\alpha$
- $X_\alpha = U + X_\beta$
- $X_\beta = H_b Y$

## Elimination of feedback loops: how to remember the formula



- $Y = H_a X_\alpha$
- $X_\alpha = U + X_\beta$
- $X_\beta = H_b Y$
- $\implies Y = H_a (U + H_b Y)$