

UNIST
Department of Mechanical Engineering

MEN 573: Advanced Control Systems I

Spring, 2016

Homework #1

Assigned: Saturday, March 12, 2016

Solution

Due: Monday, March 21, 2016 (in class)

Problem 1.

1) (i) $f(t) = \int_0^t e^{-5\tau} \sin(3\tau) d\tau$

Let $g(\tau) = e^{-5\tau} \sin(3\tau)$, then $f(t) = \int_0^t g(\tau) d\tau$

From the property of Laplace Transform ($\mathcal{L}\{\int_0^t f(\tau) d\tau\} = \frac{F(s)}{s}$),

$$\mathcal{L}\{f(t)\} = \mathcal{L}\left\{\int_0^t g(\tau) d\tau\right\} = \frac{G(s)}{s}$$

$$G(s) = \mathcal{L}\{g(t)\} = \mathcal{L}\{e^{-5t} \sin(3t)\} = \frac{3}{(s+5)^2 + 9} \quad (\because \mathcal{L}\{e^{-at} f(t)\} = F(s+a))$$

$$\therefore \mathcal{L}\left\{\int_0^t e^{-5\tau} \sin(3\tau) d\tau\right\} = \frac{3}{s((s+5)^2 + 9)} \checkmark$$

(ii) $f(t) = t^2 e^{-2t}$.

From the property of L.T. ($\mathcal{L}\{e^{-at} f(t)\} = F(s+a)$),

$$\mathcal{L}\{t^2 e^{-2t}\} = \frac{2}{(s+2)^3} \checkmark$$

(iii) $f(t) = \begin{cases} e^{at} & \text{for } 0 \leq t \leq T \\ 0 & \text{for } t \geq T \end{cases}$

$$\mathcal{L}\{f(t)\} = \int_0^\infty f(t) e^{-st} dt = \int_0^T e^{at} e^{-st} dt = \frac{1}{a-s} e^{(a-s)t} \Big|_0^T = \frac{e^{(a-s)T} - 1}{a-s}$$

(iv) $f(k) = \begin{cases} 1 & \text{for even } k (k=0, 2, 4, \dots) \\ 0 & \text{for odd } k (k=1, 3, 5, \dots) \end{cases}$

$$\mathcal{Z}\{f(k)\} = \sum_{k=0}^{\infty} f(k) z^{-k} = 1 \cdot z^0 + 0 \cdot z^{-1} + 1 \cdot z^{-2} + 0 \cdot z^{-3} + \dots$$

$$= 1 + z^{-2} + z^{-4} + \dots = \frac{1}{1 - z^{-2}} = \frac{z^2}{z^2 - 1}$$

$$(v) f(k) = f(k - N); \text{ where } \{f(j) | 0 \leq j < N\}$$

$$\begin{aligned} \mathcal{Z}\{f(k)\} &= \sum_{k=0}^{\infty} f(k)z^{-k} = f(0)z^0 + f(1)z^{-1} + f(2)z^{-2} + \dots + f(N)z^{-N} + f(N+1)z^{-(N+1)} + \dots \\ &= f(0)z^0 + f(1)z^{-1} + \dots + f(0)z^{-N} + f(1)z^{-(N+1)} + \dots \\ &= (f(0)z^0 + f(1)z^{-1} + \dots + f(N-1)z^{-(N+1)}) + z^{-N}(f(0)z^0 + f(1)z^{-1} + \dots + \\ &\quad f(N-1)z^{-(N+1)}) + z^{-2N}(f(0)z^0 + f(1)z^{-1} + \dots + f(N-1)z^{-(N+1)}) + \dots \\ &= \left(\sum_{k=0}^{N-1} f(k)z^{-k}\right) \left(\frac{1}{1-z^{-N}}\right) \vee \end{aligned}$$

$$(vi) \mathcal{Z}\{f(k)\} = F(z)$$

$$g(k) = \begin{cases} f(k) & \text{for } k = 4k', k' = 0, 1, 2, \dots \\ 0 & \text{for } k \neq 4k', k' = 0, 1, 2, \dots \end{cases}$$

$$G(z) = \mathcal{Z}\{g(k)\} = \sum_{k=0}^{\infty} g(k)z^{-k} = g(0)z^0 + g(1)z^{-1} + g(2)z^{-2} + \dots = f(0) + f(4)z^{-4} + f(8)z^{-8} \dots$$

$$F(z) = f(0) + f(1)z^{-1} + f(2)z^{-2} + \dots$$

$$F(\alpha z) = f(0) + f(1)(\alpha z)^{-1} + f(2)(\alpha z)^{-2} + \dots \quad \rightarrow F(z) + F(\alpha z) + F(\beta z) + F(\gamma z) = 4G(z)$$

$$F(\beta z) = f(0) + f(1)(\beta z)^{-1} + f(2)(\beta z)^{-2} + \dots$$

$$F(\alpha z) = f(0) + f(1)(\gamma z)^{-1} + f(2)(\gamma z)^{-2} + \dots$$

$$\Rightarrow 1 + \alpha^{-1} + \beta^{-1} + \gamma^{-1} = 0$$

$$1 + \alpha^{-2} + \beta^{-2} + \gamma^{-2} = 0 \quad \rightarrow \alpha = -1, \beta = j, \gamma = -j$$

$$1 + \alpha^{-3} + \beta^{-3} + \gamma^{-3} = 0$$

$$\therefore G(z) = \frac{1}{4} \{F(z) + F(-z) + F(jz) + F(-jz)\} \vee$$

Problem 2.

$$F(s) = \frac{(K_1 - K_2 \tau)s + (K_1 - K_2)}{s(\tau s + 1)(s + 1)}$$

(a) Assume that $f(0^+) = \lim_{t \rightarrow 0^+} f(t)$ and $\lim_{t \rightarrow \infty} f(t)$ exist, so we can use initial value theorem and final value theorem.

For a negative initial slope, $\left. \frac{df}{dt} \right|_{t=0} < 0$

Using initial value theorem ($\lim_{t \rightarrow \infty} f(t) = f(0^+) = \lim_{s \rightarrow 0} sF(s)$),

$$\begin{aligned} \left. \frac{df}{dt} \right|_{t=0} &= \lim_{t \rightarrow 0} \dot{f}(t) = \lim_{s \rightarrow \infty} s(sF(s) - f(0)) = \lim_{s \rightarrow \infty} (s^2 F(s) - sf(0)) \\ &= \lim_{s \rightarrow \infty} \frac{(K_1 - K_2 \tau)s^2 + (K_1 - K_2)s}{(\tau s + 1)(s + 1)} \quad (\because f(0) = \lim_{s \rightarrow 0} sF(s) = \lim_{s \rightarrow \infty} \frac{(K_1 - K_2 \tau)s + (K_1 - K_2)}{(\tau s + 1)(s + 1)} = 0 \\ &\quad \text{from initial value theorem.}) \\ &= \frac{K_1 - K_2 \tau}{\tau} = \frac{K_1}{\tau} - K_2 < 0 \rightarrow \frac{K_1}{\tau} < K_2 \dots (1) \end{aligned}$$

For a positive final value, $\lim_{t \rightarrow \infty} f(t) > 0$

Using final value theorem,

$$\lim_{t \rightarrow \infty} f(t) = \lim_{s \rightarrow 0} sF(s) = \lim_{s \rightarrow 0} \frac{(K_1 - K_2 \tau)s + (K_1 - K_2)}{(\tau s + 1)(s + 1)} = K_1 - K_2 > 0 \rightarrow K_1 > K_2 \dots (2)$$

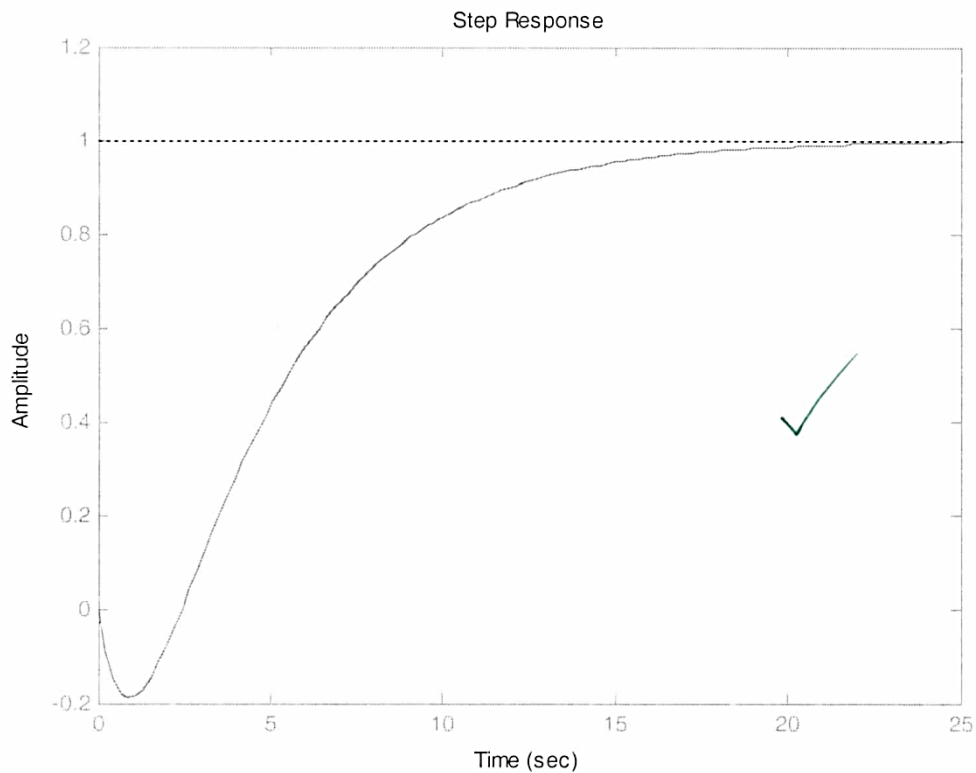
From (1), (2), $K_1 > K_2 > \frac{K_1}{\tau} \checkmark$

$$(b) G(s) = \frac{(K_1 - K_2 \tau)s + (K_1 - K_2)}{(\tau s + 1)(s + 1)} \quad K_1 = 2, K_2 = 1, \tau = 4.$$

MATLAB code

```
% hw1, prob 2.(b)
num = [ 1/2 ]; % (s-1/2)
den = [ -1/4 -1 ]; % (s+1/4)(s+1)
f = zpk( num, den, -1/2 ); % transfer function with gain -1/2
step( f ) % put step input
```

MATLAB graph



$$(c) F(s) = \frac{(K_1 - K_2\tau)s + (K_1 - K_2)}{s(\tau s + 1)(s + 1)} \quad (K_1 = 2, K_2 = 1, \tau = 4)$$

$$= \frac{-2s + 1}{s(4s + 1)(s + 1)} = \frac{A}{s} + \frac{B}{4s + 1} + \frac{C}{s + 1} = \frac{1}{s} - \frac{2}{s + \frac{1}{4}} + \frac{1}{s + 1}$$

$$\begin{aligned} A(4s + 1)(s + 1) &= A(4s^2 + 5s + 1) \\ \therefore B(s + 1)s &= B(s^2 + s) \Rightarrow (4A + B + 4C)s^2 + (5A + B + C)s + A \\ C(4s + 1)s &= C(4s^2 + s) \Rightarrow -2s + 1 \end{aligned}$$

$$s^2: 4A + B + 4C = 0 \quad A = 1$$

$$s: 5A + B + C = -2 \Rightarrow B = -8$$

$$s^0: A = 1 \quad C = 1$$

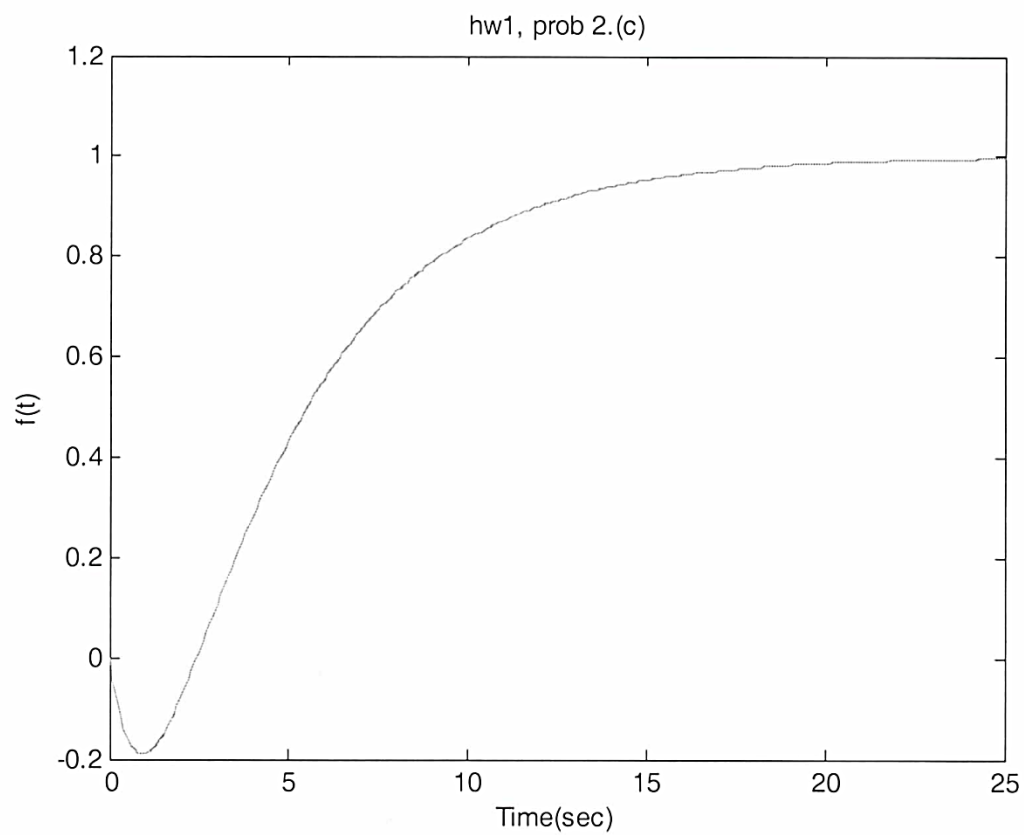
$$f(t) = L^{-1}\{F(s)\} = L^{-1}\left\{\frac{1}{s} - \frac{2}{s + \frac{1}{4}} + \frac{1}{s + 1}\right\} = 1(t) - 2e^{-\frac{1}{4}t} + e^{-t} \checkmark$$

MATLAB code

```
t = [ 0 : 0.1 : 25 ] ; % time range  
y = 1 - 2*exp(-t/4) + exp( -t ) ; % f(t)  
plot( t, y )
```

```
xlabel( 'Time(sec)' ) ; ylabel( 'f(t)' ) ; title( 'hw1, prob 2.(c)' ) ;
```

MATLAB graph



Problem 3.

$$X(z) = \frac{z^{-1}}{(1 - z^{-1})(1 - 1.4z^{-1} + 0.48z^{-2})}$$

By initial value theorem, $X(0) = \lim_{z \rightarrow \infty} X(z) = \lim_{z \rightarrow \infty} \frac{z^{-1}}{(1 - z^{-1})(1 - 1.4z^{-1} + 0.48z^{-2})} = 0.$

Assume that $\lim_{k \rightarrow \infty} X(k)$ exists, by final value theorem

$$\begin{aligned} \lim_{k \rightarrow \infty} X(k) &= \lim_{z \rightarrow 1} (z - 1)X(z) = \lim_{z \rightarrow 1} \frac{(z - 1)z^{-1}}{(1 - z^{-1})(1 - 1.4z^{-1} + 0.48z^{-2})} \left(\frac{z}{z}\right) \\ &= \lim_{z \rightarrow 1} \frac{(z - 1) \cdot 1}{(z - 1)(1 - 1.4z^{-1} + 0.48z^{-2})} = \frac{1}{1 - 1.4 - 0.48} = 12.5 \end{aligned}$$

$$\begin{aligned} \text{(a) } X(z) &= \frac{z^{-1}}{(1 - z^{-1})(1 - 0.6z^{-1})(1 - 0.8z^{-1})} = \frac{A}{(1 - z^{-1})} + \frac{B}{(1 - 0.6z^{-1})} + \frac{C}{(1 - 0.8z^{-1})} \\ A(1 - 0.6z^{-1})(1 - 0.8z^{-1}) &= A(1 - 1.4z^{-1} + 0.48z^{-2}) \quad (A + B + C) - (1.4A + 1.8B + 1.6C)z^{-1} \\ B(1 - z^{-1})(1 - 0.8z^{-1}) &= B(1 - 1.8z^{-1} + 0.8z^{-2}) \quad \rightarrow \quad + (0.48A + 0.8B + 0.6C)z^{-2} \\ C(1 - z^{-1})(1 - 0.6z^{-1}) &= C(1 - 1.6z^{-1} + 0.6z^{-2}) \quad = z^{-1} \\ A + B + C &= 0 \quad A = 12.5 \\ \rightarrow 1.4A + 1.8B + 1.6C &= -1 \rightarrow B = 7.5 \\ 0.48A + 0.8B + 0.6C &= 0 \quad C = -20 \\ &= \frac{12.5}{(1 - z^{-1})} + \frac{7.5}{(1 - 0.6z^{-1})} - \frac{20}{(1 - 0.8z^{-1})} \\ \therefore X(k) &= Z^{-1}\{X(z)\} = 12.5 \cdot 1(k) + 7.5 \cdot (0.6)^k - 20 \cdot (0.8)^k. \checkmark \end{aligned}$$

3. (b)

MATLAB code

```
num = [ 0 1 ];
den1 = [ 1 -1 ]; den2 = [ 1 -1.4 0.48 ]; den = conv( den1, den2 );
[ R, P, K ] = residuez( num, den )
```

MATLAB Result

```
R =
    12.5000
   -20.0000
```

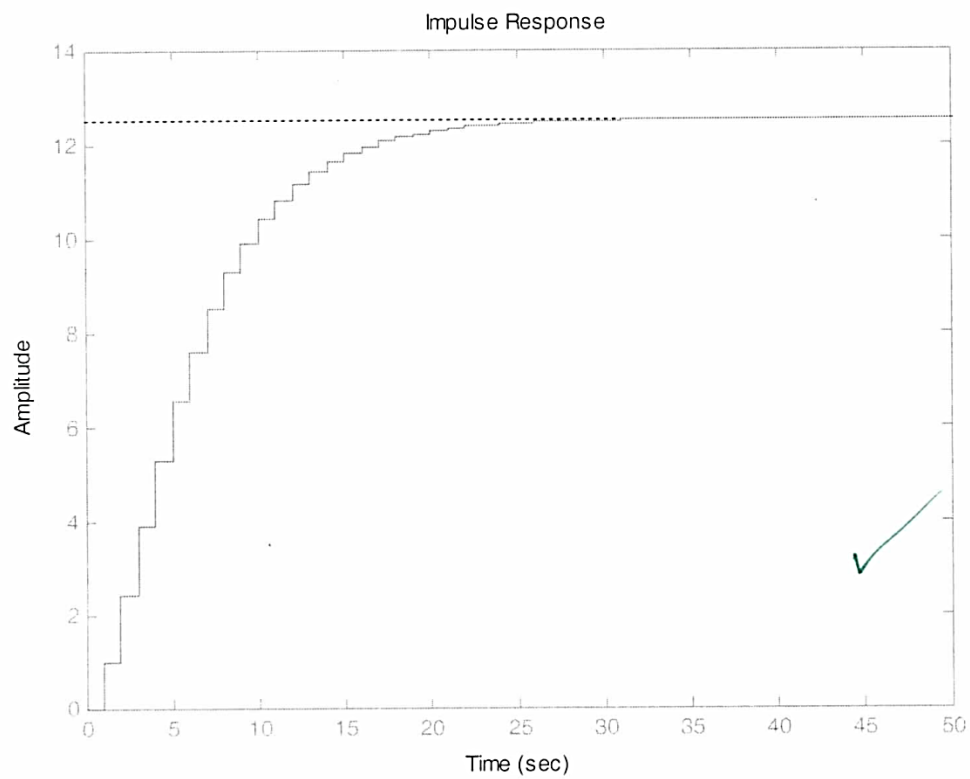
```
7.5000
P =
1.0000
0.8000
0.6000
K =
[]
```

3. (c)

MATLAB code

```
num = [ 1 0 0 ];
den1 = [ 1 -1 ]; den2 = [ 1 -1.4 0.48 ]; den = conv( den1, den2 );
f = tf( num, den, -1 );
impulse( f )
```

MATLAB graph



Problem 4.

$$y(k) = g(k) * u(k) = \sum_{j=0}^k g(k-j)u(j)$$

$$Y(z) = G(z)U(z)$$

$$\begin{aligned} \text{(a)} \quad G(z) &= \frac{0.8(z-1)}{z^2 + 0.2z - 0.15} = \frac{0.8(z-1)}{(z+0.5)(z-0.3)} = \frac{A}{z+0.5} + \frac{B}{z-0.3} \\ A(z-0.3) + B(z+0.5) &= (A+B)z + (-0.3A + 0.5B) = 0.8z - 0.8 \\ \rightarrow \begin{cases} A+B=0.8 \\ -0.3A+0.5B=-0.8 \end{cases} &\rightarrow \begin{cases} A=1.5 \\ B=-0.7 \end{cases} \\ &= \frac{1.5}{z+0.5} - \frac{0.7}{z-0.3} = z^{-1} \frac{1.5z}{z+0.5} - z^{-1} \frac{0.7z}{z-0.3} \end{aligned}$$

From the property of z -transform ($\mathcal{Z}\{f(k-1)\} = z^{-1}F(z)$),

$$g(k) = 1.5(-0.5)^{k-1} - 0.7(0.3)^{k-1} \quad (\text{for } k \geq 1)$$

To find $g(0)$, use initial value theorem.

$$g(0) = \lim_{z \rightarrow \infty} G(z) = 0$$

$$\therefore g(k) = \begin{cases} 0 & \text{for } k = 0 \\ 1.5(-0.5)^{k-1} - 0.7(0.3)^{k-1} & \text{for } k \geq 1 \end{cases}^{\vee}$$

$$\text{(b)} \quad p(k) = \sum_{j=0}^k g(j)$$

$$\begin{aligned} P(z) &= \sum_{k=0}^{\infty} p(k)z^{-k} = \sum_{k=0}^{\infty} \left(\sum_{j=0}^k g(j) \right) z^{-k} \\ &= (g(0))z^0 + (g(0) + g(1))z^{-1} + (g(0) + g(1) + g(2))z^{-2} + \dots \\ &= (g(0) + g(1)z^{-1} + g(2)z^{-2} + \dots) + z^{-1}(g(0) + g(1)z^{-1} + g(2)z^{-2} + \dots) \\ &\quad + z^{-2}(g(0) + g(1)z^{-1} + g(2)z^{-2} + \dots) + \dots \\ &= (1 + z^{-1} + z^{-2} + \dots)G(z) = \frac{1}{1 - z^{-1}} G(z) \end{aligned}$$

From final value theorem,

$$\begin{aligned} p_{ss} &= \lim_{k \rightarrow \infty} p(k) = \lim_{z \rightarrow 1} (z-1)P(z) = \lim_{z \rightarrow 1} (z-1) \frac{zG(z)}{(z-1)} = \lim_{z \rightarrow 1} \frac{0.8(z^2 - z)}{z^2 + 0.2z - 0.15} \\ &= 0 \end{aligned}$$