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Digital Signal Processing

EE3900: Linear Systems and Signal Processing Indian Institute of Technology Hyderabad

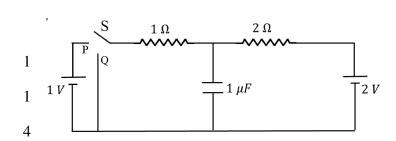
Circuits and Transforms

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- 2 Laplace Transform
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5 Fig. 2.1.

1. Definitions

1. The unit step function is

$$u(t) = \begin{cases} 1 & t > 0 \\ \frac{1}{2} & t = 0 \\ 0 & t < 0 \end{cases}$$
 (1.1) 1V

2. The Laplace transform of g(t) is defined as

$$G(s) = \int_{-\infty}^{\infty} g(t)e^{-st} dt$$
 (1.2)

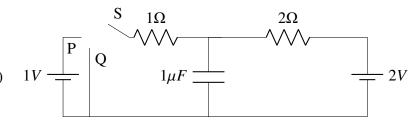


Fig. 2.2. Given Circuit

2. Laplace Transform

- 1. In the circuit, the switch S is connected to position P for a long time so that the charge on the capacitor becomes $q_1 \mu C$. Then S is switched to position Q. After a long time, the charge on the capacitor is $q_2 \mu C$.
- 2. Draw the circuit using latex-tikz.

Solution: The following code yields Fig.2.2

wget https://raw.githubusercontent.com/ LokeshBadisa/EE3900-Linear-Systemsand-Signal-Processing/main/Circuits/ Tikz Circuits/2.2.tex

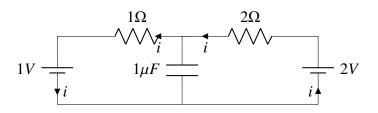


Fig. 2.3. Before switching S to Q

3. Find q_1 .

Solution: Before switching S to Q: Calculating

current,

$$2 - 2i - i - 1 = 0 \tag{2.1}$$

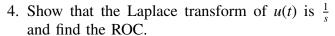
$$\Rightarrow i = \frac{1}{3} \tag{2.2}$$

Potential Difference between capacitor at steady state is

$$V_c = 2 - \left(\frac{2}{3}\right) = \frac{4}{3} \tag{2.3}$$

$$q_1 = \frac{4}{3} \cdot 1 \tag{2.4}$$

$$=\frac{4}{3}\mu C\tag{2.5}$$



Solution: We know that from definition of Laplace Transform,

$$F(s) = \int_0^\infty f(t)e^{-st} dt U(s) = \int_0^\infty u(t)e^{-st} dt$$
(2.6)

Using (1.1),

$$U(s) = \int_0^\infty u(t)e^{-st} dt \qquad (2.7)$$

$$= \int_0^\infty e^{-st} \, dt \tag{2.8}$$

$$= -\left(0 - \frac{1}{s}\right) \tag{2.9}$$

$$=\frac{1}{s} \tag{2.10}$$

ROC is Re(s) > 0 since $e^{-st} < \infty$ for $t \to \infty$ The following command plots the ROC of above Laplace Transform.

wget https://raw.githubusercontent.com/ LokeshBadisa/EE3900-Linear-Systemsand-Signal-Processing/main/Circuits/ codes/2.4.py python3 2.4.py

5. Show that

$$e^{-at}u(t) \stackrel{\mathcal{L}}{\longleftrightarrow} \frac{1}{s+a}, \quad a > 0$$
 (2.11)

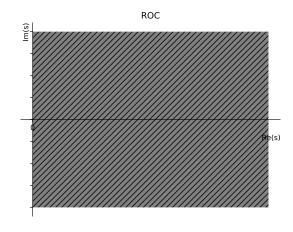


Fig. 2.4.

and find the ROC. **Solution:** From (2.6),

$$F(s) = \int_0^\infty u(t)e^{-at}e^{-st} dt$$
 (2.12)

$$= \int_0^\infty u(t)e^{-(s+a)t} \, dt$$
 (2.13)

$$= \int_0^\infty e^{-(s+a)t} dt \tag{2.14}$$

$$= -\left(0 - \frac{1}{s+a}\right) \tag{2.15}$$

$$=\frac{1}{s+a}\tag{2.16}$$

ROC is

$$s + a > 0 \Rightarrow s > -a \tag{2.17}$$

The following command plots the ROC of above Laplace Transform.

wget https://raw.githubusercontent.com/ LokeshBadisa/EE3900-Linear-Systemsand-Signal-Processing/main/Circuits/ codes/2.5.py python3 2.5.py

6. Now consider the following resistive circuit transformed from Fig. 2.8 where

$$u(t) \stackrel{\mathcal{L}}{\longleftrightarrow} V_1(s)$$
 (2.18)

$$2u(t) \stackrel{\mathcal{L}}{\longleftrightarrow} V_2(s)$$
 (2.19)

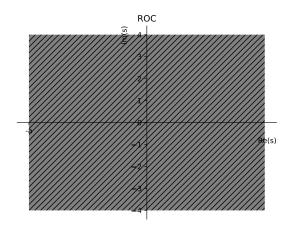


Fig. 2.5.

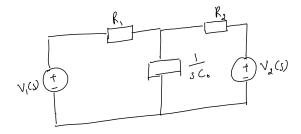


Fig. 2.6.

Find the voltage across the capacitor $V_{C_0}(s)$. Solution:

$$V_1(s) = \frac{1}{s} \tag{2.20}$$

$$V_2(s) = \frac{s}{s} {2.21}$$

By Kirchoff's junction law, we get

$$\frac{V_c - V_1}{R_1} + \frac{V_c - V_2}{R_2} + \frac{V_c - 0}{\frac{1}{sC_0}} = 0 \quad (2.22)$$

$$\Longrightarrow V_c \left(\frac{1}{R_1} + \frac{1}{R_2} + sC_0 \right) = \frac{V_1}{R_1} + \frac{V_2}{R_2} \quad (2.23)$$

$$\implies V_c(s) = \frac{\frac{1}{sR_1} + \frac{2}{sR_2}}{\frac{1}{R_1} + \frac{1}{R_2} + sC_0}$$
 (2.24)

$$= \frac{\frac{1}{R_1 C_0} + \frac{2}{R_2 C_0}}{s \left(s + \frac{1}{R_1 C_0} + \frac{1}{R_2 C_0}\right)}$$
(2.25)

7. Find $v_{C_0}(t)$. Plot using python. **Solution:** On performing partial fraction de-

composition

$$V_c(s) = \frac{\frac{1}{R_1 C_0} + \frac{2}{R_2 C_0}}{\frac{1}{R_1 C_0} + \frac{1}{R_2 C_0}} \left(\frac{1}{s} - \frac{1}{s + \frac{1}{R_1 C_0} + \frac{1}{R_2 C_0}} \right), \Re(s) > 0$$
(2.26)

On taking the inverse Laplace transform, we get

$$v_c(t) = \frac{2R_1 + R_2}{R_1 + R_2} \left(u(t) - e^{-\left(\frac{1}{R_1} + \frac{1}{R_2}\right)\frac{t}{C_0}} u(t) \right)$$

$$= \frac{2R_1 + R_2}{R_1 + R_2} \left(1 - e^{-\left(\frac{1}{R_1} + \frac{1}{R_2}\right)\frac{t}{C_0}} \right) u(t) \quad (2.28)$$

Substitute the values $R_1 = 1 \Omega$, $R_2 = 2 \Omega$, $C_0 = 1 \mu F$

$$v_c(t) = \frac{4}{3} \left(1 - e^{-\frac{3}{2} \times 10^6 t} \right) u(t) \,\mathrm{V} \tag{2.29}$$

The following command plots the above equation.

wget https://raw.githubusercontent.com/ LokeshBadisa/EE3900-Linear-Systemsand-Signal-Processing/main/Circuits/ codes/2.7.py python3 2.7.py

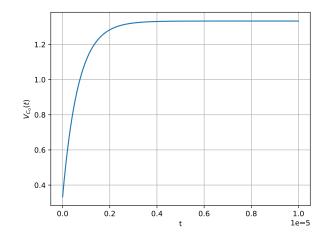


Fig. 2.7. Plot of $V_{C_0}(t)$

8. Verify your result using ngspice.

Solution: The following command plots the ROC of above Laplace Transform.

wget https://raw.githubusercontent.com/ LokeshBadisa/EE3900-Linear-Systemsand-Signal-Processing/main/Circuits/ codes/2.8.cir ngspice 2.8.cir python3 2.8.py

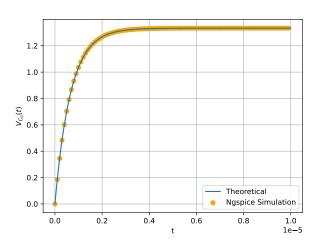


Fig. 2.8.

3. Initial Conditions

1. Find q_2 in Fig. 2.8.

Solution: At steady state, $V_{C_0} = V_{1\Omega}$

$$V_{C_0} = \frac{q_2}{C} = V_{1\Omega} = \frac{2}{1+2} = \frac{2}{3}$$

 $q_2 = \frac{2}{3}\mu C$

2. Draw the equivalent s-domain resistive circuit when S is switched to position Q. Use variables R_1, R_2, C_0 for the passive elements. Use latextikz.

Solution: The following command downloads tex file of circuit.

wget https://raw.githubusercontent.com/ LokeshBadisa/EE3900-Linear-Systemsand-Signal-Processing/main/Circuits/ Tikz Circuits/3.2.tex

3. $V_{C_0}(s) = ?$

Solution: Using KCL at node in Fig. 3.1

$$\frac{V-0}{R_1} + \frac{V-\frac{2}{s}}{R_2} + sC_0\left(V - \frac{4}{3s}\right) = 0$$
 (3.1)
$$\Longrightarrow V_{C_0}(s) = \frac{\frac{2}{sR_2} + \frac{4C_0}{3}}{\frac{1}{R_1} + \frac{2}{R_2} + sC_0}$$
 (3.2)

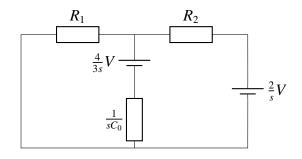


Fig. 3.1. After switching S to Q

4. $v_{C_0}(t) = ?$ Plot using python. **Solution:** From (3.2),

$$V_{C_0}(s) = \frac{4}{3} \left(\frac{1}{\frac{1}{C_0} \left(\frac{1}{R_1} + \frac{1}{R_2} \right) + s} \right) + \frac{2}{R_2 \left(\frac{1}{R_1} + \frac{1}{R_2} \right)} \left(\frac{1}{s} - \frac{1}{\frac{1}{C_0} \left(\frac{1}{R_1} + \frac{1}{R_2} \right) + s} \right)$$
(3.3)

Taking an inverse Laplace Transform,

$$v_{C_0}(t) = \frac{4}{3}e^{-\left(\frac{1}{R_1} + \frac{1}{R_2}\right)\frac{t}{C_0}}u(t) + \frac{2}{R_2\left(\frac{1}{R_1} + \frac{1}{R_2}\right)}\left(1 - e^{-\left(\frac{1}{R_1} + \frac{1}{R_2}\right)\frac{t}{C_0}}\right)u(t)$$
(3.4)

Substituting values gives

$$v_{C_0}(t) = \frac{2}{3} \left(1 + e^{-(1.5 \times 10^6)t} \right) u(t)$$
 (3.5)

The following command plots the above equation.

wget https://raw.githubusercontent.com/ LokeshBadisa/EE3900-Linear-Systemsand-Signal-Processing/main/Circuits/ codes/3.4.py python3 3.4.py

5. Verify your result using ngspice. **Solution:** The following com-

python3 3.5.py

Solution: The following command plots Fig.3.3

wget https://raw.githubusercontent.com/ LokeshBadisa/EE3900-Linear-Systemsand-Signal-Processing/main/Circuits/ codes/3.5.cir ngspice 3.5.cir

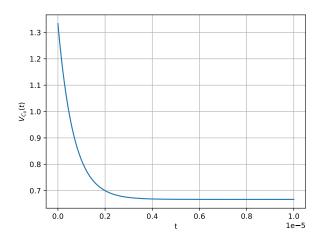


Fig. 3.2. Plot of $V_{C_0}(t)$

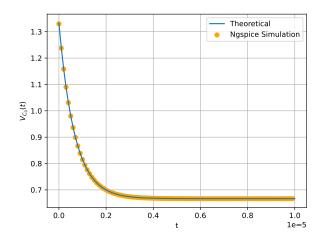


Fig. 3.3.

6. Find $v_{C_0}(0-)$, $v_{C_0}(0+)$ and $v_{C_0}(\infty)$. **Solution:** From the initial conditions,

$$v_{C_0}(0-) = \frac{q_1}{C} = \frac{4}{3}V \tag{3.6}$$

Using (3.5),

$$v_{C_0}(0+) = \lim_{t \to 0+} v_{C_0}(t) = \frac{4}{3}V$$
 (3.7)

$$v_{C_0}(\infty) = \lim_{t \to \infty} v_{C_0}(t) = \frac{2}{3}V$$
 (3.8)

7. Obtain Fig. 3.2 using the equivalent differential equation

Solution: Using Kirchoff's junction law

$$\frac{v_c(t) - 0}{R_1} + \frac{v_c(t) - v_2(t)}{R_2} + \frac{\mathrm{d}q}{\mathrm{d}t} = 0 \tag{3.9}$$

where q(t) is the charge on the capacitor On taking the Laplace transform on both sides of this equation

$$\frac{V_c(s) - 0}{R_1} + \frac{V_c(s) - V_2(s)}{R_2} + (sQ(s) - q(0^-)) = 0$$
(3.10)

But $q(0^-) = \frac{4}{3}C_0$ and

$$q(t) = C_0 v_c(t)$$
 (3.11)

$$\implies Q(s) = C_0 V_c(s)$$
 (3.12)

Thus

$$\frac{V_c(s) - 0}{R_1} + \frac{V_c(s) - V_2(s)}{R_2} + \left(sC_0V_c(s) - \frac{4}{3}C_0\right) = 0$$
(3.13)

$$\Longrightarrow \frac{V_c(s) - 0}{R_1} + \frac{V_c(s) - V_2(s)}{R_2} + \frac{V_c(s) - \frac{4}{3s}}{\frac{1}{sC_0}} = 0$$
(3.14)

which is the same equation as the one we obtained from Fig. 3.2

4. BILINEAR TRANSFORM

4.1. In Fig. 2.8, consider the case when *S* is switched to *Q* right in the beginning. Formulate the differential equation

Solution: The differential equation is the same as before

$$\frac{v_c(t) - 0}{R_1} + \frac{v_c(t) - v_2(t)}{R_2} + \frac{\mathrm{d}q}{\mathrm{d}t} = 0 \quad (4.1)$$

i.e.,
$$\frac{v_c(t)}{R_1} + \frac{v_c(t) - v_2(t)}{R_2} + C_0 \frac{dv_c}{dt} = 0$$
 (4.2)

$$q(0^{-}) = q(0) = 0 (4.3)$$

4.2. Find H(s) considering the outure voltage at the capacitor

Solution: On taking the Laplace transform on both sides of this equation

$$\frac{V_c(s)}{R_1} + \frac{V_c(s) - V_2(s)}{R_2} + sQ(s) - 0 = 0$$
(4.4)

$$\Longrightarrow V_c(s)\left(\frac{1}{R_1} + \frac{1}{R_2}\right) + sC_0V_c(s) = \frac{V_2(s)}{R_2}$$
(4.5)

$$\implies \frac{V_c(s)}{V_2(s)} = \frac{\frac{1}{R_2}}{\frac{1}{R_1} + \frac{1}{R_2} + sC_0}$$
 (4.6)

$$H(s) = \frac{V_c(s)}{V_2(s)} = \frac{\frac{1}{R_2 C_0}}{s + \frac{1}{R_1 C_0} + \frac{1}{R_2 C_0}}$$
(4.7)

$$H(s) = \frac{5 \times 10^5}{s + 1.5 \times 10^6} \tag{4.8}$$

4.3. Plot H(s). What kind of filter is it? **Solution:** Download the following Python code that plots Fig. 4.1

https://raw.githubusercontent.com/ LokeshBadisa/EE3900-Linear-Systemsand-Signal-Processing/main/cktsig/codes /4.3.py python 4.3.py

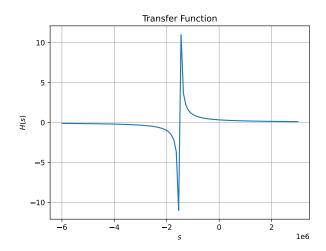


Fig. 4.1. Plot of H(s)

$$H(j\omega) = \frac{5 \times 10^5}{j\omega + 1.5 \times 10^6}$$
 (4.9)

$$\implies |H(j\omega)| = \frac{5 \times 10^5}{\sqrt{\omega^2 + 2.25 \times 10^{12}}} \quad (4.10)$$

As ω increases, $|H(j\omega)|$ decreases.

In other words, the amplitude of highfrequency signals gets diminished and they get filtered out.

Therefore, this is a low-pass filter.

4.4. Using trapezoidal rule for integration, formulate the difference equation by considering

$$y(n) = y(t)|_{t=n}$$
 (4.11)

Solution:

$$\frac{v_c(t)}{R_1} + \frac{v_c(t) - v_2(t)}{R_2} + C_0 \frac{dv_c}{dt} = 0 \quad (4.12)$$

$$\implies C_0 \frac{dv_c}{dt} = \frac{2u(t) - v_c(t)}{R_2} - \frac{v_c(t)}{R_1} \qquad (4.13)$$

$$\implies v_c(t)|_{t=n}^{n+1} = \int_n^{n+1} \left(\frac{2u(t) - v_c(t)}{R_2 C_0} - \frac{v_c(t)}{R_1 C_0}\right) dt$$

By the trapezoidal rule of integration

$$\int_{a}^{b} f(t)dt \approx \frac{b-a}{2}(f(a) + f(b))$$
 (4.15)

Consider $y(t) = v_c(t)$

$$y(n+1) - y(n) = \frac{1}{R_2 C_0} (u(n) + u(n+1))$$
$$-\frac{1}{2} (y(n+1) + y(n)) \left(\frac{1}{R_1 C_0} + \frac{1}{R_2 C_0} \right)$$
(4.16)

Thus, the difference equation is

$$y(n+1)\left(1 + \frac{1}{2R_1C_0} + \frac{1}{2R_2C_0}\right)$$

$$= y(n)\left(1 - \frac{1}{2R_1C_0} - \frac{1}{2R_2C_0}\right)$$

$$+ \frac{1}{R_2C_0}\left(u(n) + u(n+1)\right) \quad (4.17)$$

4.5. Find H(z)

Solution: Let $\mathcal{Z}{y(n)} = Y(z)$

On taking the Z-transform on both sides of the difference equation

$$zY(z)\left(1 + \frac{1}{2R_1C_0} + \frac{1}{2R_2C_0}\right)$$

$$= Y(z)\left(1 - \frac{1}{2R_1C_0} - \frac{1}{2R_2C_0}\right)$$

$$+ \frac{1}{R_2C_0}\left(\frac{1}{1 - z^{-1}} + \frac{z}{1 - z^{-1}}\right) \quad (4.18)$$

$$Y(z)\left(z + \frac{z}{2R_1C_0} + \frac{z}{2R_2C_0} - 1 + \frac{1}{2R_1C_0} + \frac{1}{2R_2C_0}\right)$$
$$= \frac{1}{R_2C_0} \frac{1+z}{1-z^{-1}} \quad (4.19)$$

Also

$$v_2(t) = 2 \qquad \forall t \ge 0 \qquad (4.20)$$

$$\implies x(n) = 2u(n) \tag{4.21}$$

$$\implies X(z) = \frac{2}{1 - z^{-1}} \qquad |z| > 1 \qquad (4.22)$$

Thus, the transfer function in z-domain is

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

$$= \frac{\frac{1+z}{2R_2C_0}}{z + \frac{z}{2R_1C_0} + \frac{z}{2R_2C_0} - 1 + \frac{1}{2R_1C_0} + \frac{1}{2R_2C_0}}$$

$$= \frac{\frac{1+z^{-1}}{2R_2C_0}}{1 + \frac{1}{2R_1C_0} + \frac{1}{2R_2C_0} - z^{-1} + \frac{z^{-1}}{2R_1C_0} + \frac{z^{-1}}{2R_2C_0}}$$

$$(4.24)$$

On substituting the values

$$H(z) = \frac{2.5 \times 10^5 (1 + z^{-1})}{7.5 \times 10^5 + 1 + (7.5 \times 10^5 - 1)z^{-1}}$$
(4.26)

with the ROC being

$$|z| > \max\left(1, \left| \frac{7.5 \times 10^5 - 1}{7.5 \times 10^5 + 1} \right| \right)$$
 (4.27)
 $\implies |z| > 1$ (4.28)

4.6. How can you obtain H(z) from H(s)?

Solution: The Z-transform can be obtained from the Laplace transform by the substitution

$$s = \frac{2}{T} \frac{1 - z^{-1}}{1 + z^{-1}} \tag{4.29}$$

where T is the step size of the trapezoidal rule (1 in our case)

This is known as the bilinear transform Thus

$$H(z) = \frac{\frac{1}{R_2C_0}}{2\frac{1-z^{-1}}{1+z^{-1}} + \frac{1}{R_1C_0} + \frac{1}{R_2C_0}}$$

$$= \frac{\frac{\frac{1+z^{-1}}{2R_2C_0}}{1-z^{-1} + \left(\frac{1}{2R_1C_0} + \frac{1}{2R_2C_0}\right)(1+z^{-1})}$$

$$= \frac{\frac{\frac{1+z^{-1}}{2R_2C_0}}{1+\frac{1}{2R_1C_0} + \frac{1}{2R_2C_0} - z^{-1} + \frac{z^{-1}}{2R_1C_0} + \frac{z^{-1}}{2R_2C_0}}$$

$$= \frac{2.5 \times 10^5(1+z^{-1})}{7.5 \times 10^5 + 1 + (7.5 \times 10^5 - 1)z^{-1}}$$

$$(4.30)$$

which is the same as what we obtained earlier