

Topic of the Lecture

- Transfer Functions
- From State Space Model to Transfer Function
- Stability and Asymptotic Stability
- Solution for an ODE

Transfer Functions

The relationship between the input X(t) and the output Y(t) for an analog signal system is called a transfer function Y(t) = F[X(t)].

Transfer Function Representation (1/2)

Consider the following ODE:

$$3\ddot{x} + 56\dot{x} - 7x = u \quad \Leftrightarrow \quad 3\frac{d^2}{dt^2}x + 56\frac{d}{dt}x - 7x = u$$

We can introduce differentiation operator $p = \frac{d}{dt}$:

$$3p^2x + 56px - 7x = u$$

Transfer Function Representation (2/2)

Next we have:

$$(3p^2 + 56p - 7)x = u \Rightarrow x = \frac{1}{3p^2 + 56p - 7}u$$

If we denote
$$W(p) = \frac{1}{3p^2 + 56p - 7}$$
, then we have:

$$x = W(p) \cdot u$$
 (transfer function representation)

Another Example

$$\ddot{x} - 2\dot{x} + 3x = -2\dot{u} + 3u$$

$$p^{2}x - 2px + 3x = -2pu + 3u$$

$$(p^{2} - 2p + 3)x = (-2p + 3)u$$

$$x = \frac{-2p + 3}{p^{2} - 2p + 3}u$$

Transfer function:

$$W(p) = \frac{-2p+3}{p^2 - 2p + 3}$$

From State Space Model to Transfer Function

$$\begin{cases} \dot{x} = Ax + Bu \\ y = Cx \end{cases}$$

$$\begin{cases} px = Ax + Bu \\ y = Cx \end{cases}$$

$$\begin{cases} (Ip - A)x = Bu \\ y = Cx \end{cases}$$

$$\begin{cases} x = (Ip - A)^{-1}Bu \\ y = Cx \end{cases}$$

$$y = C(Ip - A)^{-1}Bu$$

Transfer function:

$$W(p) = C(Ip - A)^{-1}B$$

Why Do We Need to Know Transfer Functions?

- All textbooks have them.
- A lot of **old methods** use them.
- Many scientists prefer to "talk in" transfer functions rather than ODEs or State-Space.
- Easy to make visual representations of Transfer Function.
- If you don't have computer but know Laplace transformations, you can solve linear ODEs, and that is done in the way closely related to Transfer Function.
- If you don't have computer and eig(), you can still access stability of the system knowing its TF.
- Frequency response of a SISO is easier to study with Transfer Functions.
- Your lecturer and all your TAs studied them in their college years, now they want to share the experience.

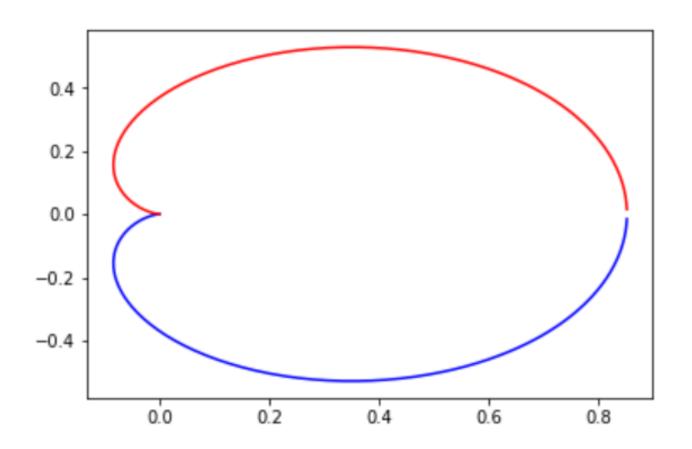
Reasons to Avoid Transfer Functions

- Transfer Functions only work for very simple systems, State-Space works for everything.
- Old methods based on Transfer Functions are replaced with numeric tools: eig(), ode45(), lqr(). All of them are better, faster, and easier to use.
- A lot of important details and restrictions that you need to know before using them, otherwise you will make a mistake sooner or later.

Nyquist Diagram

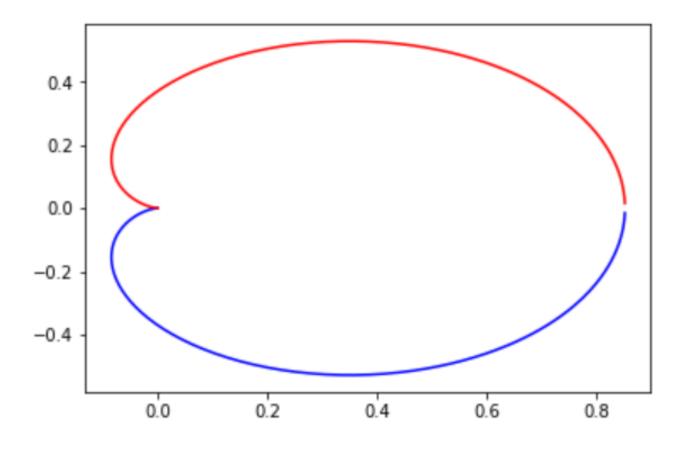
Nyquist diagram is:

- 1. take TF W(p)
- 2. substitute $j\omega$ for p: $W(j\omega)$
- 3. plot the curve $W(j\omega)$ on complex plane, varying ω



Nyquist Diagram and Bode Plot (1/3)

Nyquist diagram is obtained by substituting ωj instead of s into the transfer function of the system, and then plotting the real and imaginary parts of the resulting complex number as a parametric curve given by ω .



Nyquist Diagram and Bode Plot (2/3)

There are other plots, besides Nyquist. Bode is one of them. Unlike Nyquist, it is two real-valued plots, where as Nyquist is complex-valued. To understand their connection, you can think of it this way. Let $Z(\omega)$ be a Nyquist plot. Then phase plot is given as:

$$\varphi(\omega) = \arg(Z(\omega))$$

and the amplitude plot is:

$$A(\omega) = |Z(\omega)|$$

In case of Bode plot, we have phase plot $H(\omega)$, and magnitude plot $B(\omega)$ in decibels. Phase plot $H(\omega) = \varphi(\omega) = \arg(Z(\omega))$, and magnitude plot:

$$B(\omega) = 20 \log_{10} |Z(\omega)|$$

$$B(\omega) = 20 \log_{10} A(\omega)$$

Nyquist Diagram and Bode Plot (3/3)

