Stability

Laplace Transform and Transfer Functions, Lecture 2

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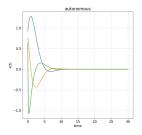
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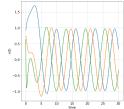
CONTENT

- ODE solutions
- Laplace Transform
- Laplace Transform of a derivative
- Derivative operator
- Transfer Function
 - Example
 - ➤ Interesting things done easy
- State-Space to Transfer Function conversion
- Read more

ODE SOLUTIONS

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \\ \dot{x}_3 \end{bmatrix} \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ -5 & -10 & -10 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ 10 \end{bmatrix} u \tag{1}$$





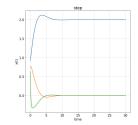


Figure 1: Autonomous ODE (u = 0)

Figure 2: reaction to sine wave (u = sin(t))

Figure 3: Reaction to step function (u = 1)

LAPLACE TRANSFORM

By definition, Laplace transform of a function f(t) is given as:

$$F(s) = \int_0^\infty f(t)e^{-st}dt \tag{2}$$

where F(s) is called an *image* of the function.

The study of Laplace transform is a separate mathematical field with applications in solving ODEs, which we won't cover. However, we will consider transform of one case of interest - transform of a derivative.

LAPLACE TRANSFORM OF A DERIVATIVE

Consider a derivative $\frac{dx}{dt}$ and its transform:

$$\mathcal{L}\left(\frac{dx}{dt}\right) = \int_0^\infty \frac{dx}{dt} e^{-st} dt \tag{3}$$

we will make use of the integration by parts formula:

Definition

$$\int v \frac{du}{dt} dt = vu - \int \frac{dv}{dt} u dt \tag{4}$$

In our case, $\frac{du}{dt} = \frac{dx}{dt}$, u = x, $v = e^{-st}$, $\frac{dv}{dt} = -se^{-st}$:

$$\mathcal{L}\left(\frac{dx}{dt}\right) = \left[xe^{-st}\right]_0^\infty - \int_0^\infty -se^{-st}xdt \tag{5}$$

$$\mathcal{L}\left(\frac{dx}{dt}\right) = x(0) + s\mathcal{L}(x) \tag{6}$$

DERIVATIVE OPERATOR

Thus, assuming that x(0) = 0, we can obtain a *derivative* operator:

$$\mathcal{L}\left(\frac{dx}{dt}\right) = s\mathcal{L}\left(x\right) \tag{7}$$

Please notice that (7) is only true when x(0) = 0; it generally does not look very elegant either. Introducing a big-time abuse of notation, we can denote $x(s) = \mathcal{L}(x)$ and then drop the brackets, leaving us with:

$$\frac{dx}{dt} \longrightarrow sx \tag{8}$$

This form of a derivative operator has a very strange notation in terms of the Laplace transform theory, but is very simple to use in practice.

TRANSFER FUNCTION

Consider the following ODE, where u is an input (function of time that influences the solution of the ODE):

$$\ddot{x} + a\dot{x} + bx = u \tag{9}$$

We can rewrite it using the derivative operator:

$$s^2x + asx + bx = u (10)$$

and then collect x on the left-hand-side:

$$x = \frac{1}{s^2 + as + b}u\tag{11}$$

At this point the mathematical meaning of this expression as an ODE is very vague, but it has a different direct use; this form is called a *transfer function*.

TRANSFER FUNCTION

Example

Example

Given ODE: $2\ddot{x} + 5\dot{x} - 40x = 10u$

The transfer function for it looks: $x = \frac{10}{2s^3 + 0s^2 + 5s - 40}u$

Example

Given ODE: $2\dot{x} + 4x = u$

The transfer function for it looks: $x = \frac{1}{2s+4}u$

Example

Given ODE: $3\ddot{x} + 4x = u$

The transfer function for it looks: $x = \frac{1}{3s^3+4}u$

TRANSFER FUNCTION

Interesting things done easy

Consider the following (strange) ODE:

$$2\ddot{x} + 3\dot{x} + 2x = 10\dot{u} - u \tag{12}$$

Using the differential equation:

$$2s^2x + 3sx + 2x = 10su - u (13)$$

...which is the same as:

$$(2s^2 + 3s + 2)x = (10s - 1)u (14)$$

The transfer function for it looks:

$$x = \frac{10s - 1}{2s^3 + 0s^2 + 5s - 40}u\tag{15}$$

STATE-SPACE TO TRANSFER FUNCTION CONVERSION

Transfer functions are being used to study the relation between the input and the output of the dynamical system.

Consider standard form state-space dynamical system:

$$\begin{cases} \dot{\mathbf{x}} = \mathbf{A}\mathbf{x} + \mathbf{B}\mathbf{u} \\ \mathbf{y} = \mathbf{C}\mathbf{x} + \mathbf{D}\mathbf{u} \end{cases}$$
 (16)

We can rewrite it using the derivative operator:

$$\begin{cases} s\mathbf{I}\mathbf{x} - \mathbf{A}\mathbf{x} = \mathbf{B}\mathbf{u} \\ \mathbf{y} = \mathbf{C}\mathbf{x} + \mathbf{D}\mathbf{u} \end{cases}$$
 (17)

and then collect \mathbf{x} on the left-hand-side: $\mathbf{x} = (s\mathbf{I} - \mathbf{A})^{-1}\mathbf{B}\mathbf{u}$ and finally, express \mathbf{y} out:

$$\mathbf{y} = \left(\mathbf{C}(s\mathbf{I} - \mathbf{A})^{-1}\mathbf{B} + \mathbf{D}\right)\mathbf{u} \tag{18}$$

READ MORE

■ Chapter 6 Transfer Functions

THANK YOU!

Lecture slides are available via Moodle.

You can help improve these slides at: github.com/SergeiSa/Control-Theory-Slides-Spring-2021

Check Moodle for additional links, videos, textbook suggestions.