Sharif University of Technology

FACULTY Computer Engineering



Signals & Systems

Computer Assignment 5

Laplace & Z Transform

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1 Introduction

If any argument is an array, then ilaplace acts element-wise on all elements of the array.

If the first argument contains a symbolic function, then the second argument must be a scalar.

To compute the direct Laplace transform, use laplace.

For a signal f(t), computing the Laplace transform (laplace) and then the inverse Laplace transform (ilaplace) of the result may not return the original signal for $t \neq 0$. This is because the definition of laplace uses the unilateral transform. This definition assumes that the signal f(t) is only defined for all real numbers t 0. Therefore, the inverse result does not make sense for $t \neq 0$ and may not match the original signal for negative t. One way to correct the problem is to multiply the result of ilaplace by a Heaviside step function. For example, both of these code blocks:

2 Laplace transform

2.1 a

```
syms t
f1 = t*heaviside(t-1);
f2 = sin(t)*exp(-4*t) * heaviside(t);
f3 = 2*t*cos(3*t)*heaviside(t);
flaplace(f1)
laplace(f2)
laplace(f3)

1)
```

$$f_1(t) = tu(t-1)$$

$$\mathcal{L}\{u(t-1)\} = e^{-s} \frac{1}{s} \implies \mathcal{L}\{f_1\} = -\frac{\partial e^{-s} \frac{1}{s}}{\partial s} = \frac{e^{-s}}{s} + \frac{e^{-s}}{s^2}$$

matlab result:

$$\frac{\mathrm{e}^{-s}}{s} + \frac{\mathrm{e}^{-s}}{s^2} \checkmark$$

2)

$$f_2(t) = sint(t)e^{-4t}u(t)$$

$$\mathcal{L}\{sint(t)u(t)\} = \frac{1}{s^2 + 1} \implies \mathcal{L}\{f_2\} = \frac{1}{(s+4)^2 + 1}$$

matlab result:

$$\frac{1}{\left(s+4\right)^2+1}\checkmark$$

3)

$$f_3(t) = 2t\cos(3t)u(t)$$

$$F'(s) = \mathcal{L}\{\cos(3t)u(t)\} = \frac{s}{s^2 + 9} \implies \mathcal{L}\{f_3\} = -2\frac{\partial \frac{s}{s^2 + 9}}{\partial s} = \frac{2s^2 - 18}{(S^2 + 9)^2}$$

matlab result:

$$\frac{4s^2}{(s^2+9)^2} - \frac{2}{s^2+9} = \frac{2s^2-18}{(s^2+9)^2} \checkmark$$

2.2 b

1)

$$F1(s) = e^{-3s} \frac{1}{s(s+1)} = e^{-3s} (\frac{1}{s} - \frac{1}{s+1})$$

$$\mathcal{L}^{-1} \{\frac{1}{s} - \frac{1}{s+1}\} = (1 - e^{-t})u(t) \implies \mathcal{L}^{-1} \{F1\} = (1 - e^{-(t-3)})u(t-3)$$

matlab result:

-heaviside
$$(t-3) (e^{3-t}-1) \checkmark$$

2)

$$F2(s) = \frac{4}{s(s^2+4)} = 4(\frac{-s}{s^2+4} + \frac{1}{s})$$
$$\mathcal{L}^{-1}\{F2\} = 4(1 - \cos(2t))u(t)$$

matlab result:

$$1 - \cos(2t) \checkmark$$

3)

$$F3(t) = \frac{1}{(s + \frac{3}{2})^2 + (\frac{\sqrt{5}j}{2})^2} =$$

$$\mathcal{L}^{-1}\left\{\frac{1}{(s)^2 + (\frac{\sqrt{5}j}{2})^2}\right\} = \frac{2\sqrt{5}}{5}\sinh(\frac{\sqrt{5}}{2}t)u(t) \implies \mathcal{L}^{-1}\left\{F2\right\} = \frac{2\sqrt{5}}{5}e^{-\frac{3}{2}t}\sinh(\frac{\sqrt{5}}{2}t)u(t)$$

matlab result:

$$\frac{2\sqrt{5}e^{-\frac{3t}{2}}\sinh\left(\frac{\sqrt{5}t}{2}\right)}{5}\checkmark$$

2.3 c

$$G(s) = \frac{8}{s^2 + s + 4} = 8\frac{2}{\sqrt{15}} \frac{\frac{\sqrt{15}}{2}}{(s + \frac{1}{2})^2 + (\frac{\sqrt{15}}{2})^2}$$
$$g(t) = \mathcal{L}^{-1}\{G\} = \frac{16}{\sqrt{15}} e^{-\frac{1}{2}t} u(t) \sin(\frac{\sqrt{15}}{2}t)$$

1) delta response:

$$g(t) = \frac{16}{\sqrt{15}}e^{-\frac{1}{2}t}\sin(\frac{\sqrt{15}}{2}t)u(t)$$

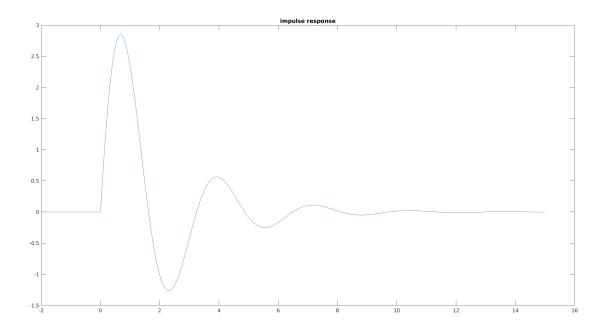


Figure 1: delta response

step response:

$$U(t) = \mathcal{L}^{-1}\left\{\frac{G(s)}{s}\right\} = g(t) * u(t) = \int_{0}^{t} \frac{16}{\sqrt{15}} e^{-\frac{1}{2}T} \sin(\frac{\sqrt{15}}{2}T) dT = \frac{16\left(\frac{\sqrt{15}}{8} - \frac{e^{-\frac{t}{2}}\left(\sin\left(\frac{\sqrt{15}t}{2}\right) + \sqrt{15}\cos\left(\frac{\sqrt{15}t}{2}\right)\right)}{8}\right)}{\sqrt{15}} u(t) = \frac{2 - 2e^{-\frac{t}{2}}\left(\cos\left(\frac{\sqrt{15}t}{2}\right) + \frac{\sqrt{15}\sin\left(\frac{\sqrt{15}t}{2}\right)}{15}\right) u(t)}{15}$$

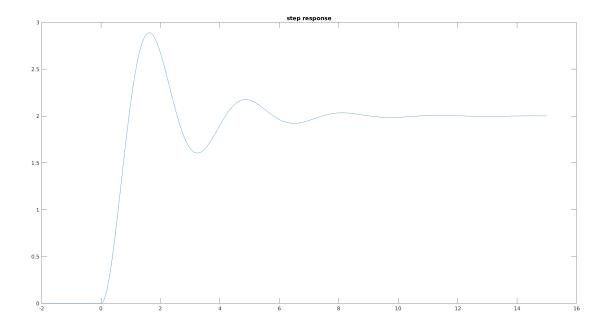


Figure 2: step response

2)

$$G(s) = \frac{8}{s^2 + s + 4} = 8 \frac{1}{s^2 + 2 \cdot 2 \cdot \frac{1}{4}s + 2^2}$$
$$\zeta = \frac{1}{4} \implies under - dampped$$

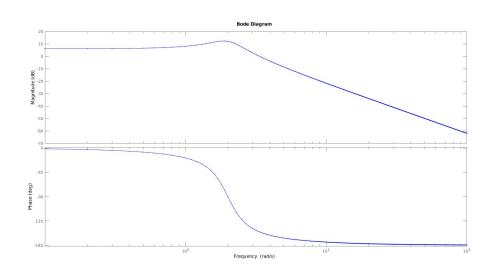


Figure 3: step response

2.4 d

$$G(s) = \frac{2s+1}{s^2 + as + 7} = \frac{2s+1}{\left(s + \frac{a}{2}\right)^2 + \left(\sqrt{7 - \frac{a^2}{4}}\right)^2}$$
(1)

$$\begin{cases} 7 - \frac{a^2}{4} > 0 & \propto e^{-\frac{a}{2}t} (\alpha \cos(\sqrt{7 - \frac{a^2}{4}t}) + \beta \sin(\sqrt{7 - \frac{a^2}{4}t})) \\ 7 - \frac{a^2}{4} < 0 & \propto e^{-\frac{a}{2}t} (\alpha \cosh(\sqrt{7 - \frac{a^2}{4}t}) + \beta \sinh(\sqrt{7 - \frac{a^2}{4}t})) \end{cases}$$
(2)

a = 4

```
1 syms s
_2 G = (2*s+1)/(s^2 + 4*s + 7)
3 \text{ step\_res} = ilaplace(G*(1/s))
4 t = -1:0.001:10;
5 y2 = subs(step_res,t) .* (t>=0);
6 plot_fig(t,y2,"step response with a = 4")
7 clear t
8 syms t
9 \text{ step\_res} = \text{sym}(1/7) - (\exp((-2*t))*(\cos(\operatorname{sqrt}(\operatorname{sym}(3))*t) - 4*\operatorname{sqrt}
      (sym(3))*sin(sqrt(sym(3))*t)))/7
10 limit(step_res,t,Inf)
t = 0:0.001:2;
12 y = subs(step_res,t) .* (t>=0);
13 [val,index] = max(y);
14 display("maximum at = ");
display(t(index))
display("value of maximum is :")
17 display(double(val))
```

$$U(t) = \mathcal{L}^{-1}\left\{\frac{G_4(s)}{s}\right\} = \frac{1}{7} - \frac{e^{-2t}\left(\cos\left(\sqrt{3}t\right) - 4\sqrt{3}\sin\left(\sqrt{3}t\right)\right)}{7}u(t)$$

step response:

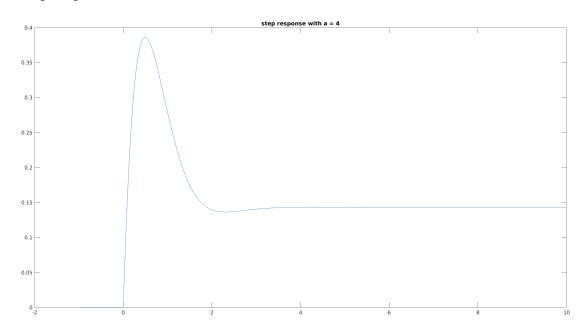


Figure 4: step response

limit to ∞ : $\frac{1}{7}$ maximum at 0.4950 with value : 0.3862 a=6

```
1 syms s
_2 G = (2*s+1)/(s^2 + 6*s + 7)
3 step_res = ilaplace(G*(1/s))
_{4} t = -1:0.001:10;
5 y2 = subs(step_res,t) .* (t>=0);
6 plot_fig(t,y2,"step response with a = 6")
7 b
8 clear t
9 syms t
10 step_res = sym(step_res);
11 limit(step_res,t,Inf)
12 t = 0:0.001:2;
y = subs(step_res,t) .* (t>=0);
14 [val,index] = max(y);
15 display("maximum at = ");
display(t(index))
17 display("value of maximum is :")
display(double(val))
```

$$U(t) = \mathcal{L}^{-1} \left\{ \frac{G_6(s)}{s} \right\} = \frac{1}{7} - \frac{e^{-3t} \left(\cosh\left(\sqrt{2}t\right) - \frac{11\sqrt{2}\sinh\left(\sqrt{2}t\right)}{2} \right)}{7} u(t)$$

step response:

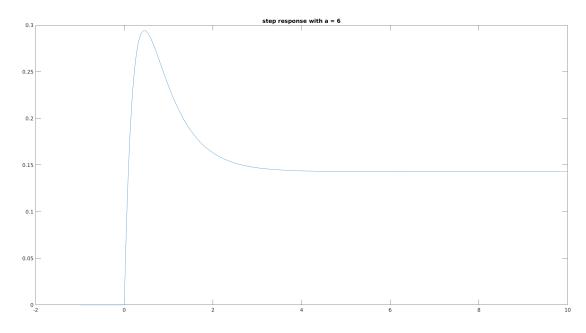


Figure 5: step response

limit to ∞ : $\frac{1}{7}$ maximum at 0.4530 with value: 0.2940

3 Z transform

3.1 a

1)

$$x[n] = (u[n+2] - u[n-1]) \times (-n+1) - (u[n-1] - u[n-3]) \times (n+1)$$
$$X(z) = \frac{2z - \frac{2}{z} - \frac{3}{z^2} + 3z^2 + 1}{z^2}$$

matlab results:

$$X(z) = \frac{2}{z} - \frac{\frac{z}{(z-1)^2} - \frac{3}{z-1} + \frac{2\left(\frac{1}{z-1}+1\right)}{z^3} + \frac{\frac{1}{z-1}+1}{z^5} - \frac{5z-4}{z^4(z-1)^2} - 3}{z^2} + 3$$

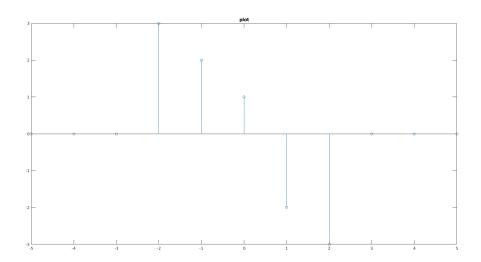


Figure 6: plot of function $(u[n+2]-u[n-1])\times (-n+1)-(u[n-1]-u[n-3])\times (n+1)$

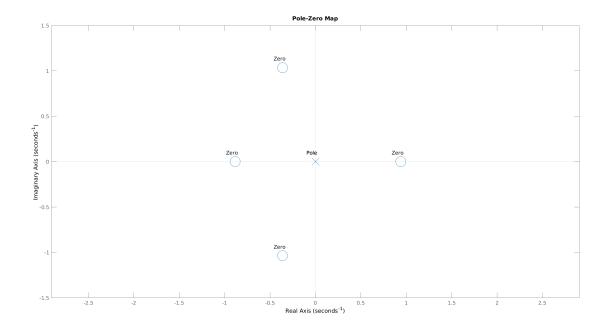


Figure 7: ROC of $\frac{2z-\frac{2}{z}-\frac{3}{z^2}+3z^2+1}{z^2}$

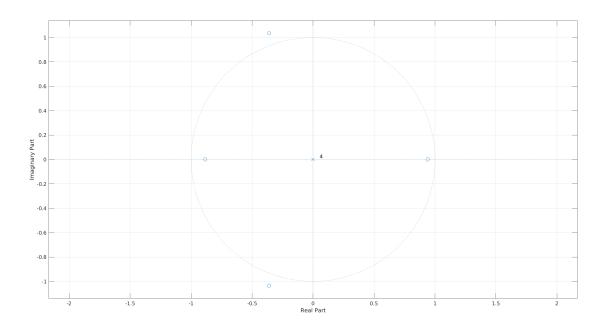


Figure 8: ROC of $\frac{2z - \frac{2}{z} - \frac{3}{z^2} + 3z^2 + 1}{z^2}$

Signal is limited from both sides so:

all |z| > 0 are in ROC as you see in figure only pole is zero which is not important.

 $\mathbf{ROC}: |z| > 0$

all poles are in unit circle so system is stable 2)

$$x[n] = \left(\frac{4}{5}\right)^n \text{u} (n-2)$$
$$X(z) = \frac{16}{25} \frac{1.2z}{1.2z^3 - z^2}$$

matlab results:

$$X(z) = \frac{16\left(\frac{1}{\frac{5z}{4}-1} + 1\right)}{25z^2}$$

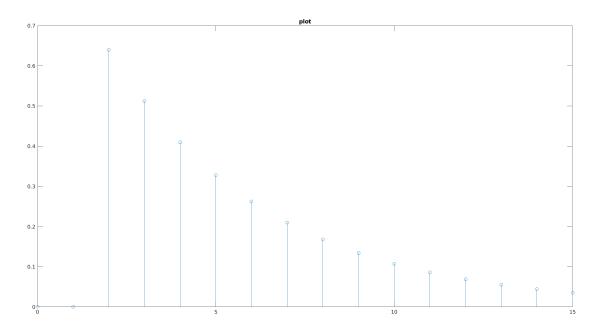


Figure 9: plot of function $\left(\frac{4}{5}\right)^n \operatorname{u}\left(n-2\right)$

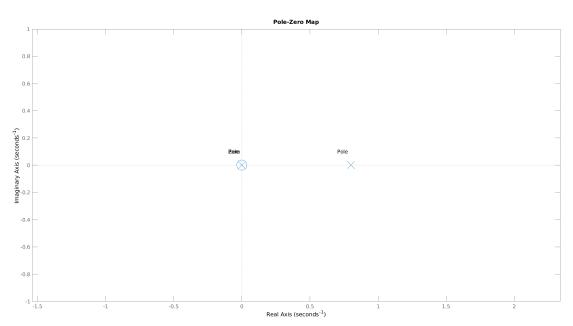


Figure 10: ROC of $\frac{16}{25} \frac{1.2z}{1.2z^3-z^2}$

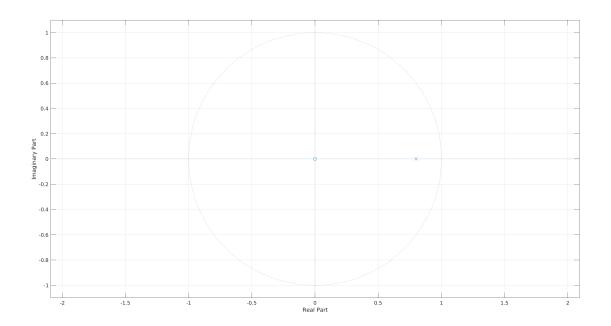


Figure 11: ROC of $\frac{16}{25} \frac{1.2z}{1.2z^3-z^2}$

Signal is right sided so:

biggest pole is $|z| = 0.8 \implies \text{all } |z| > 0.8$ are in ROC as you see in figure ROC: |z| > 0.8 all poles are in unit circle so system is stable 3)

$$x[n] = 2^{n} \cos\left(\frac{2\pi n}{5}\right) u(n)$$
$$X(z) = \frac{z - \frac{347922205179541}{562949953421312}}{z^{2} - \frac{347922205179541 z}{281474976710656} + 4}$$

matlab results:

$$X(z) = \frac{2\operatorname{ztrans}\left(\cos\left(\frac{2\pi\left(n+1\right)}{5}\right), n, \frac{z}{2}\right)}{z} + 1$$

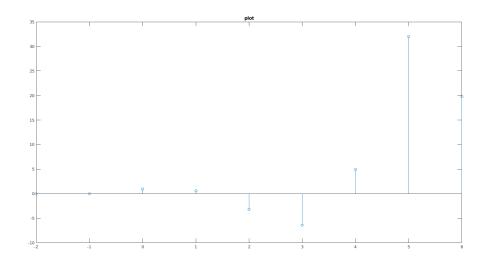


Figure 12: plot of function $2^{n} \cos\left(\frac{2\pi n}{5}\right) \operatorname{u}(n)$

ROC

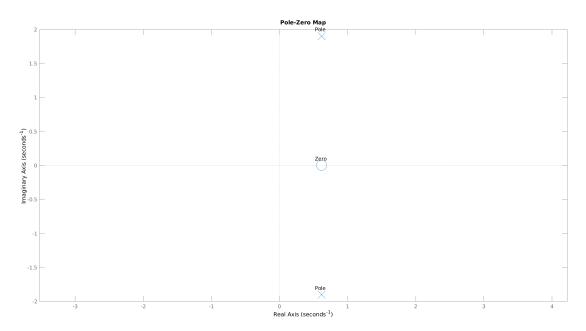


Figure 13: ROC of $\frac{z - \frac{347922205179541}{562949953421312}}{z^2 - \frac{347922205179541}{281474976710656}z + c}$

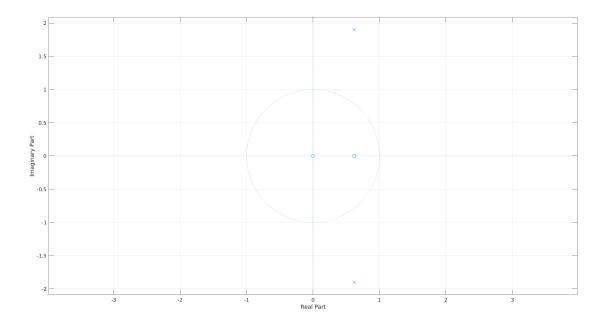


Figure 14: ROC of $\frac{z - \frac{347922205179541}{562949953421312}}{z^2 - \frac{347922205179541}{281474976710656} + 4}$

$$pole1 = 0.6180 + 1.9021j$$

 $pole2 = 0.6180 - 1.9021j$
 $|poles| = 1.999 \sim 2$

Signal is right sided so:

biggest pole is $|z|=2 \implies$ all |z|>2 are in ROC as you see in figure ROC: |z|>2 there is a pole out of unit circle so system is not stable.

3.2 b

3.2.1 1)

H1

$$H1(z) = \frac{z - 1}{z^2 - z + \frac{1}{2}}$$

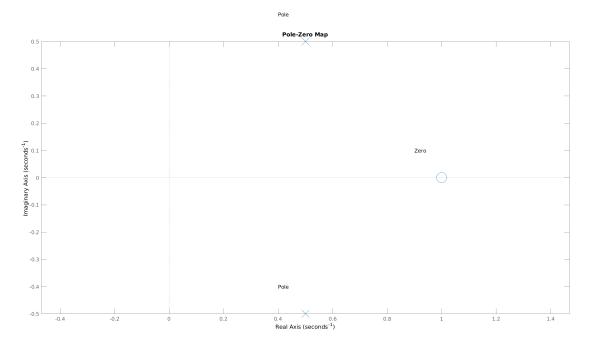


Figure 15: ROC of $\frac{z-1}{z^2-z+\frac{1}{2}}$

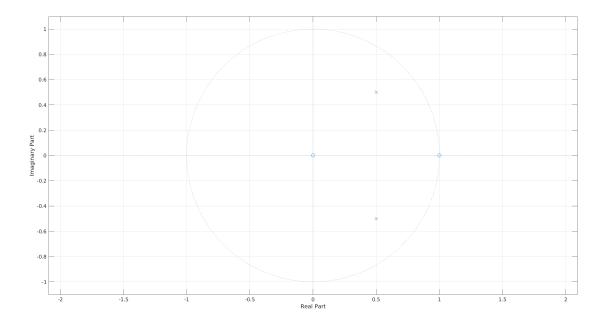


Figure 16: ROC of $\frac{z-1}{z^2-z+\frac{1}{2}}$

$$pole1 = 0.5 + 0.5j$$

$$pole2 = 0.5 - 0.5j \implies ROC: |z| > \frac{\sqrt{2}}{2}$$

Signal casual so ROC is all circle with radios bigger than biggest pole

all
$$|z| > \frac{\sqrt{2}}{2}$$
 are in ROC

ROC:
$$|z| > \frac{\sqrt{2}}{2}$$

all $|z|>\frac{\sqrt{2}}{2}$ are in ROC ROC: $|z|>\frac{\sqrt{2}}{2}$ all poles are in unit circle so system is stable H2

$$H2(z) = \frac{z}{z^2 - \sqrt{3}z + \frac{1}{2}}$$

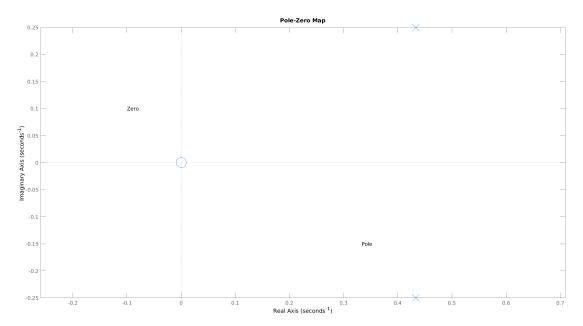


Figure 17: ROC of $\frac{z}{z^2-\sqrt{3}z+\frac{1}{2}}$

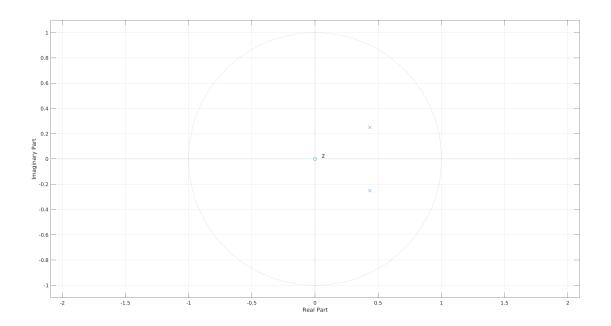


Figure 18: ROC of $\frac{z}{z^2 - \sqrt{3}z + \frac{1}{2}}$

$$pole1 = 0.433 + 0.25j$$

$$pole2 = 0.433 - 0.25j \implies ROC: |z| > \frac{1}{2}$$

Signal casual so ROC is all circle with radios bigger than biggest pole

all $|z|>\frac{1}{2}$ are in ROC ROC : $|z|>\frac{1}{2}$ all poles are in unit circle so system is stable

```
3.2.2 2)
```

[r1,p1,k1] = residuez(num1,dom1) $r1 = 2 \times 1 \text{ complex}$ 0.5000 + 0.5000i0.5000 - 0.5000i p1 = 2×1 complex 0.5000 + 0.5000i 0.5000 - 0.5000i k1 =[r2,p2,k2] = residuez(num2,dom2) $r2 = 2 \times 1 \text{ complex}$ 0.2500 - 0.43311 0.2500 + 0.4331ip2 = 2×1 complex 0.4330 + 0.2500i0.4330 - 0.2500i k2 =

h1

$$H(z) = r11 \frac{1}{1 - p11z^{-1}} + r12 \frac{1}{1 - p12z^{-1}} \implies ROC : |z| > max(|p11, p12)$$

$$x[n] = r11(p11^{n}u[n]) + r12(p12^{n}u[n]) =$$

$$(0.5 + 0.5j)((0.5 + 0.5j)^{n}u[n]) + (0.5 - 0.5j)((0.5 - 0.5j)^{n}u[n]) =$$

$$\frac{1}{2}^{n}((1 - i)^{n} + (1 + i)^{n})u[n]$$

h2

$$H(z) = r21 \frac{1}{1 - p21z^{-1}} + r22 \frac{1}{1 - p22z^{-1}} \implies ROC : |z| > max(|p21, p22)$$

$$x[n] = r21(p21^{n}u[n]) + r22(p22^{n}u[n])$$

$$(0.25 - 0.4331j)((0.433 + 0.25j)^{n}u[n]) + (0.25 + 0.4331j)((0.433 - 0.25j)^{n}u[n]) = \frac{1}{2}^{n}((1 + \sqrt{3})^{n} - (\sqrt{3} - 1)^{n})u[n]$$

$3.2.3 \quad 3)$

matlab result:

h1

$$h1[n] = \frac{2(-1)^n \cos\left(\frac{3\pi n}{4}\right)}{2^{n/2}} - 2\delta_{n,0} = \frac{1}{2}^n((1-i)^n + (1+i)^n)u[n-1]$$

matlab answer and our answer are different in n = 0 because matlab assume u[0] = $\frac{1}{2}$ h2

$$h2[n] = \frac{(-1)^n 2^{1-n} \sqrt{3} (1 - \sqrt{3})^{n-1}}{3} - \frac{(-1)^n 2^{1-n} \sqrt{3} (-\sqrt{3} - 1)^{n-1}}{3} + \frac{2 (-1)^n \sqrt{3} \cos \left(n \left(\pi - a\cos\left(\frac{\sqrt{2}\sqrt{3}}{2}\right)\right)\right)}{3 2^{n/2}} = \frac{1}{2}^n ((1 + \sqrt{3})^n - (\sqrt{3} - 1)^n)u[n]$$

here results are same because theoretical part is also zero at origin so no problem.