

Impulse Sampling & Data Hold

EPD 30.114 ADVANCED FEEDBACK & CONTROL

Impulse Sampling

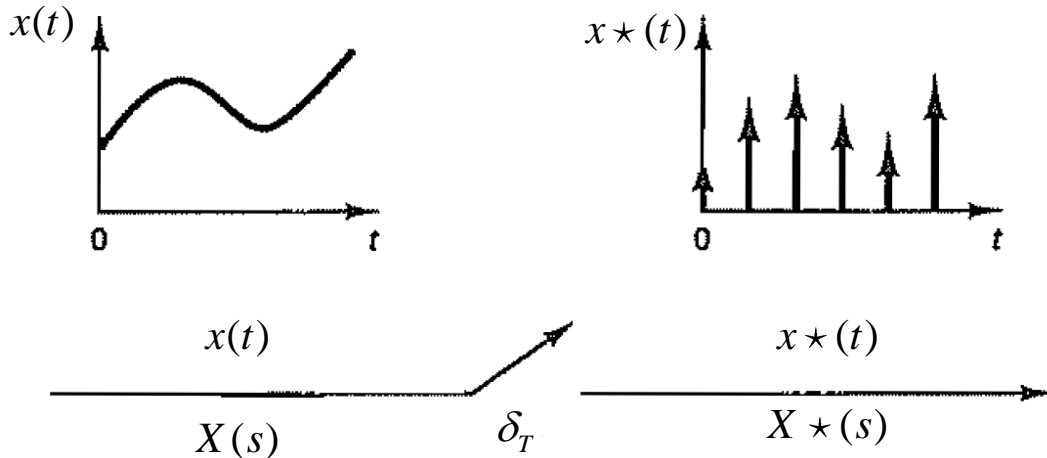
- Discrete-time control systems may operate partly in discrete time and partly in continuous time:
 - Some signals represented as discrete-time functions, $x(k)$
 - Other signals as continuous functions, $y(t)$.
- Impulse sampling is the ideal process of obtaining a sampled (discrete) function from a continuous signal. The output of this process is train of **impulses**:
 - That begins with $t=0$, ($x(t)=0$ for $t<0$)
 - Sampling period equal to T
 - Strength of each impulse equal to the sampled value of the continuous-time signal at the corresponding sampling instant.
- The impulse-sampled output will be an infinite sequence of impulses and denoted by (referred to as the starred notation):

$$x \star (t) = \sum_{k=0}^{\infty} x(kT) \delta(t - kT)$$

$$x \star (t) = x(0)\delta(t) + x(T)\delta(t - T) + \cdots + x(kT)\delta(t - kT) + \cdots$$

The Impulse Sampler

- Visually, the process can be illustrated as:



$$x^*(t) = \sum_{k=0}^{\infty} x(kT) \delta(t - kT)$$

$$\delta_T(t) = \sum_{k=0}^{\infty} \delta(t - kT)$$

- Consider the LT of the starred notation:

$$X^*(s) = \mathcal{L}\{x^*(t)\} = \mathcal{L}\left\{\sum_{k=0}^{\infty} x(kT) \delta(t - kT)\right\} = x(0)\mathcal{L}[\delta(t)] + x(T)\mathcal{L}[\delta(t - T)] + x(2T)\mathcal{L}[\delta(t - 2T)] + \dots$$

Recall Time Shift Property of LT: $\mathcal{L}[f(t - T)] = e^{-Ts} F(s)$

$$\begin{aligned} X^*(s) &= x(0) + x(T)e^{-sT} + x(2T)e^{-2sT} + \dots \\ &= \sum_{k=0}^{\infty} x(kT)e^{-kTs} \end{aligned}$$

Impulse Sampling & z Transform

- Does this look familiar? $X^*(s) = \sum_{k=0}^{\infty} x(kT)e^{-kTs}$
- What if we let: $\boxed{e^{Ts} = z} \Rightarrow s = \frac{1}{T} \ln z$
- Then: $X^*(s) \Big|_{s=(1/T)\ln z} = \sum_{k=0}^{\infty} x(kT)z^{-k}$
- Recall this equation! $\mathcal{Z}[x(t)] = X(z) = \sum_{k=0}^{\infty} x(kT)z^{-k}$
- WOAH! What this mean? $\boxed{X^*(s) \Big|_{s=(1/T)\ln z} = X(z)}$
- The Laplace Transform of the **impulse-sampled** signal $x^*(t)$ is the same as the z transform of the signal $x(t)$ if: $e^{Ts} = z$

Data Hold

- Data Hold is the process of generating a continuous-time signal $h(t)$ from a discrete-time sequence $x(kT)$
- A discrete-time sequence only provides information at specific instants and governed by the sampling period T
- It does not provide any information for the signal between sampled pulses. In other words, the signal in the time-interval $kT \leq t \leq (k+1)T$ is unknown
- We could approximate the signal in this interval with a polynomial!

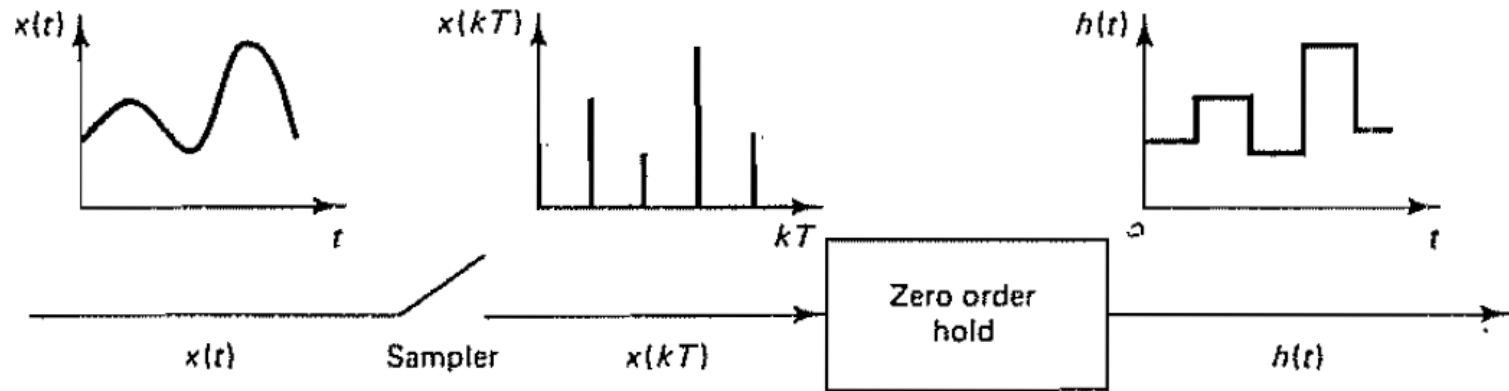
$$h(kT + \tau) = a_n \tau^n + a_{n-1} \tau^{n-1} + \cdots + a_1 \tau + x(kT) \quad , 0 \leq \tau < T$$

- This expression represents a data hold circuit and is an n^{th} order polynomial extrapolator
- Because a higher-order hold uses more past samples to extrapolate a continuous-time signal (to determine the coefficients), the accuracy improves but comes at a cost of greater time delay from computation

Zero-Order Hold (ZOH)

- The simplest data hold is the Zero-Order Hold, when $n=0$,

$$h(kT + \tau) = x(kT) \quad , 0 \leq \tau < T$$

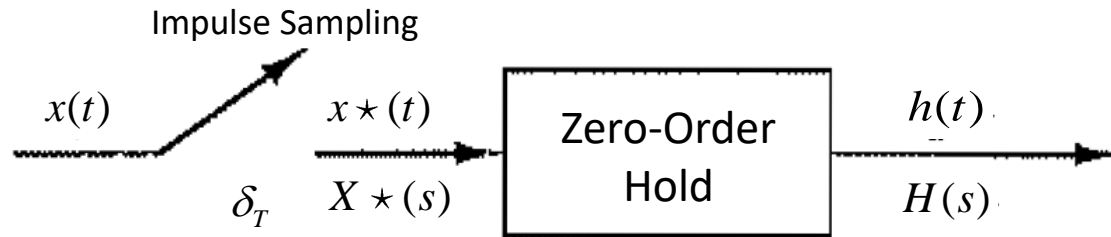


- Let's consider the mathematical expression for $h(t)$ [the impulse sampled signal of $x(t)$ under zero-order hold]

$$\begin{aligned}
 h(t) &= x(0)[1(t) - 1(t - T)] + x(T)[1(t - T) - 1(t - 2T)] + x(2T)[1(t - 2T) - 1(t - 3T)] + \dots \\
 &= \sum_{k=0}^{\infty} x(kT)[1(t - kT) - 1(t - (k + 1)T)]
 \end{aligned}$$

Zero-Order Hold (ZOH)

- With the data hold, the output is now continuous with available signal data! (not zero in between impulse samples)



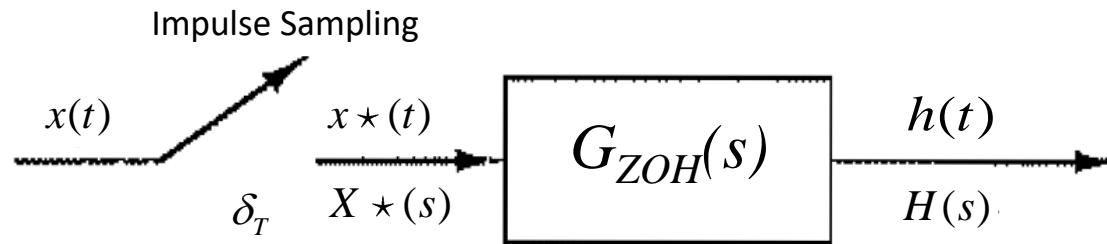
- As $h(t)$ is continuous, Taking LT of: $h(t) = \sum_{k=0}^{\infty} x(kT) [1(t - kT) - 1(t - (k+1)T)]$

Recall Time Shift Property of LT: $\mathcal{L}[1(t - kT)] = \frac{e^{-kTs}}{s}$

$$\begin{aligned}
 H(s) &= \sum_{k=0}^{\infty} x(kT) \left[\frac{e^{-kTs} - e^{-(k+1)Ts}}{s} \right] \\
 &= \frac{1 - e^{-Ts}}{s} \sum_{k=0}^{\infty} x(kT) e^{-kTs} \\
 &= \frac{1 - e^{-Ts}}{s} X^*(s) = \frac{1 - e^{-Ts}}{s} X(z)
 \end{aligned}$$

ZOH Transfer Function

- Denote the transfer function of ZOH by $G_{ZOH}(s)$ (with impulse sampling)



- From the previous expression:

$$\begin{aligned} H(s) &= \frac{1 - e^{-Ts}}{s} \sum_{k=0}^{\infty} x(kT) e^{-kTs} \\ &= \frac{1 - e^{-Ts}}{s} X \star(s) = G_{h0}(s) X \star(s) \end{aligned}$$

$$\Rightarrow G_{ZOH}(s) = \frac{1 - e^{-Ts}}{s}$$

z Transform of Functions with ZOH

- As it will be shown later, obtaining z Transforms of functions involving ZOH will be very important

$$G_{ZOH}(s) = \frac{1 - e^{-Ts}}{s}$$

- Given an expression: $X(s) = G_{ZOH}(s)G(s)$
 - The goal here is to derive an expression for $X(z)$ (z Transform of such *an* $X(s)$)

- Note that: $X(s) = \frac{1 - e^{-Ts}}{s} G(s) = (1 - e^{-Ts}) G_1(s)$ $G_1(s) = \frac{G(s)}{s}$

- If we consider: $X_1(s) = e^{-Ts} G_1(s)$
 - Then, $X(s) = G_1(s) - e^{-Ts} G_1(s)$
 - By definition of LT: $\mathcal{L}[g_1(t)] = G_1(s)$, this also means for zT: $\mathcal{Z}[g_1(t)] = G_1(z)$
 $\mathcal{L}[x_1(t)] = X_1(s)$ $\mathcal{Z}[x_1(t)] = X_1(z)$
 - Using the relationship between s and z domains: $z = e^{sT}$

$$X_1(z) = z^{-1} G_1(z)$$

$$\begin{aligned} X(z) &= \mathcal{Z}[g_1(t)] - \mathcal{Z}[x_1(t)] = G_1(z) - z^{-1} G_1(z) \\ &= (1 - z^{-1}) G_1(z) \end{aligned}$$

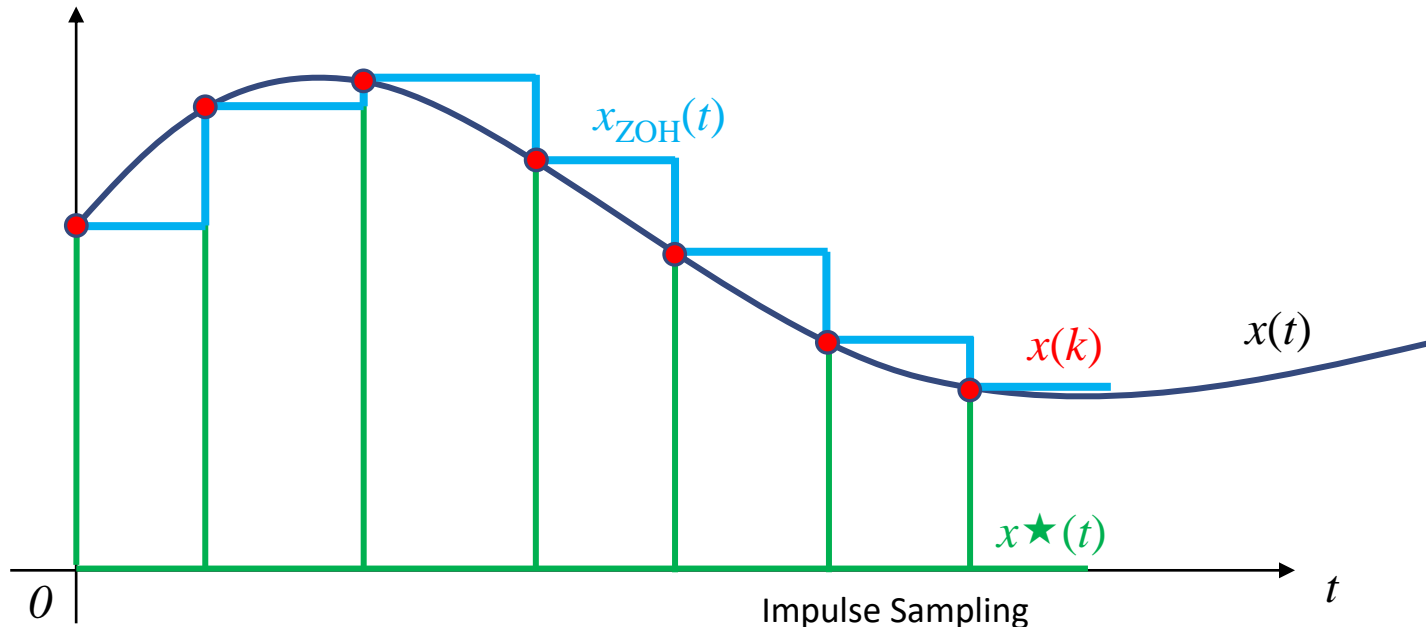
$$\Rightarrow X(z) = (1 - z^{-1}) \mathcal{Z}\left[\frac{G(s)}{s}\right]$$

Exercise

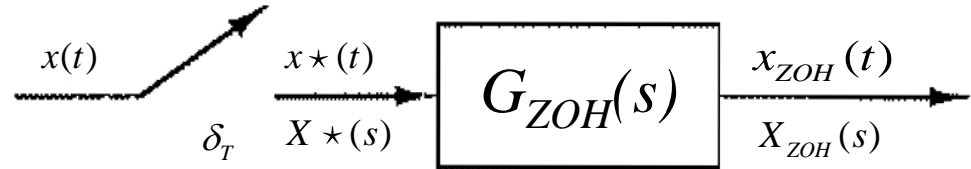
- Find the z Transform of $X(s) = G_{ZOH}(s) \left(\frac{1}{s+1} \right)$

$$\begin{aligned} X(z) &= \mathcal{Z} \left[G_{ZOH}(s) \left(\frac{1}{s+1} \right) \right] = \mathcal{Z} \left[\frac{1-e^{-Ts}}{s} \left(\frac{1}{s+1} \right) \right] \\ &= (1-z^{-1}) \mathcal{Z} \left[\frac{1}{s(s+1)} \right] \\ &= (1-z^{-1}) \mathcal{Z} \left[\frac{1}{s} - \frac{1}{s+1} \right] \\ &= \frac{(1-e^{-T})z^{-1}}{1-e^{-T}z^{-1}} \end{aligned}$$

Summary of Various Functions



Impulse Sampling



	zT	LT
$x(t)$	$X(z)$	$X(s)$

$x(k)$	$X(z)$
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$x^\star(t)$	$X(z)$	$X^\star(s)$
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$x_{ZOH}(t)$	$X_{ZOH}(z)$	$X_{ZOH}(s)$
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$$X^\star(s) \Big|_{s=(1/T)\ln z} = X(z)$$

$$X_{ZOH}(s) = \frac{1-e^{-Ts}}{s} X^\star(s) = \frac{1-e^{-Ts}}{s} X(z)$$

$$X_{ZOH}(z) = (1-z^{-1}) \mathcal{Z} \left[\frac{X(s)}{s} \right]$$