stepAndImpulseResponseNotes

Step and impulse response notes

Impulse response

- Theoretically, we impulse the system ONLY at the first time instant (t=0) and measure the outputs
 - exampe would be whacking a MSD or flexible body with a hammer and measuring displacement
- Mathematically, we start with a unit IC in the input u direction

For a linear system $\dot{x} = Ax + Bu$, the *initial condition* (x_0) respose (u = 0) in given by

$$x(t)_{IC} = e^{At}x_0$$

For the same linear system, the impulse response will be given by

$$x(t)_{impulse} = e^{At}B$$

Comparing the above two equations we see $B=x_0$. This is giving a unit IC in the B direction.

Question

1. How does this change when we have multiple inputs u? (i.e., the B matrix has more than one column)

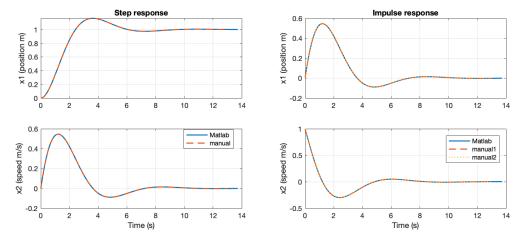
Step response

- Step response is giving a unit input u to a system from rest $x_0=0$ for all time
- Skipping the mathematical expression here as it involves convolution integrals and all

Matlab simulation

Method	Impulse	Step	Code format
Built-in	<pre>impulse(linSys)</pre>	<pre>step(linSys)</pre>	
Manual1	<pre>lsim(linSys, 0, t, B)</pre>	<pre>lsim(linSys, 1, t, 0)</pre>	lsim(sys, u, t, x0)
Manual2	expmv(A, B, t)		$=e^{At}B$

For a simple MSD sytem here's a comparison plot of the above mentioned methods



Other insights

1. Writing out impulse response for discrete systems generates the format of a controllability matrix. For a system with n states, the ctrollability matrix C

$$C = [B \ AB \ A^2B \ \dots \ A^{n-1}B]$$

2. This is why the *impule* response is tied to the how well we can control the system, i.e., are there any directions in \mathbb{R}^n that are not touched by the designed input system Bu

Future work

1. Use Matlab's impulse command to back out the mathematical definition of impulse response of a *multi-input* system