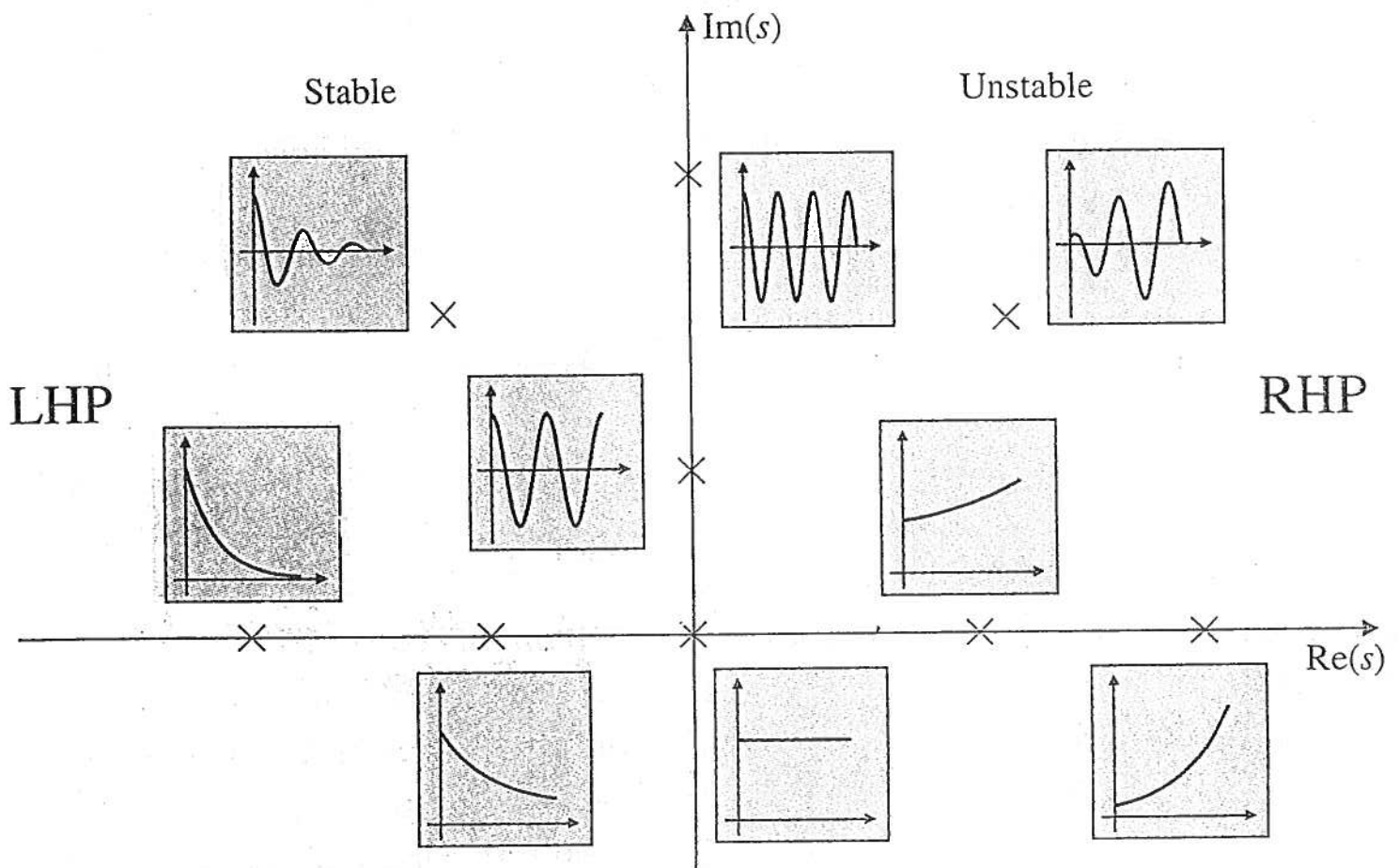


A summary of the relationship between pole locations and impulse response:



- from Franklin, Powell, and Emami-Naeini,
Feedback Control of Dynamic Systems,
 7th ed.

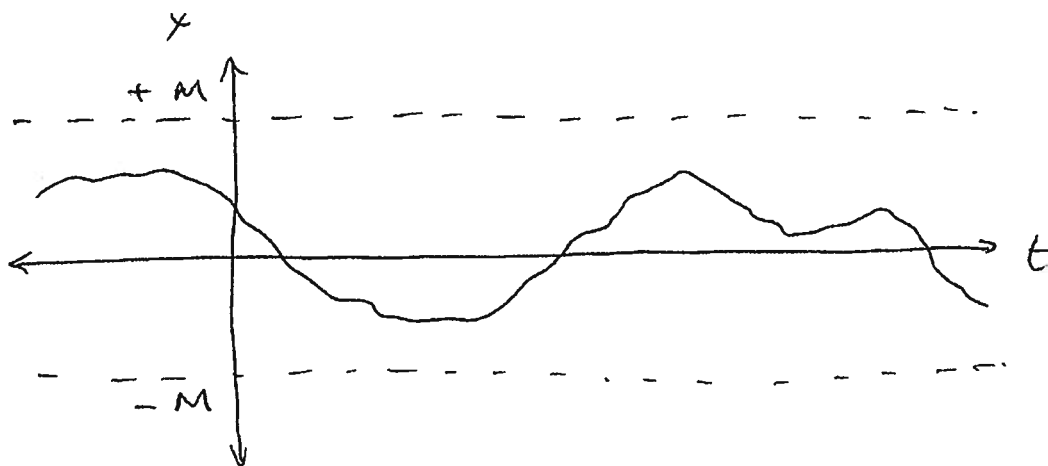
In all cases, poles that lie to the right of the imaginary axis give rise to growing exponentials in the time domain...

For this reason, we say that a rational transfer function is stable if all of its poles lie strictly to the left of the imaginary axis — that is, if they all have real parts that are negative.

A useful notion of stability of an LTI system rests on the notion of boundedness of a signal;

A signal $x(t)$ is bounded if there exists a real number M such that

$$|x(t)| \leq M, \quad \forall t$$

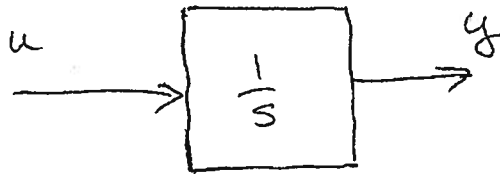


A SISO LTI system with a rational transfer function is bounded-input, bounded-output (BIBO) stable if its zero-state response is bounded whenever its input is.

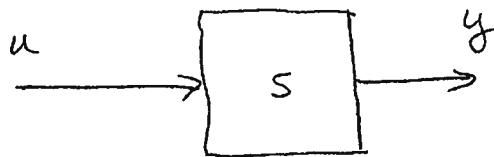
- example: if their transfer functions are stable, then our standard first- and second-order systems are BIBO stable.

- non-examples:

- integrator:



- differentiator:



(Consider their step responses.)

Theorem: A SISO LTI system with rational transfer function is BIBO stable if and only if its transfer function is both stable and proper.

Proof:

(If) If the transfer function $H(s)$ is stable and proper, it can be decomposed into a constant a_0 plus terms of the form

$$\frac{a_{ik}}{(s - p_i)^k}, \quad \operatorname{Re}(p_i) < 0$$

Such a term has an inverse Laplace transform of the form

$$t^k e^{p_i t} u_{-1}(t)$$

If the input is a bounded signal $u(t)$, with $|u(t)| \leq M$, then the output is a sum of convolutions of the form

$$\int_{0^-}^{\infty} u(t-\tau) a_0 s(\tau) d\tau$$

$$\leq M a_0$$

and

$$\int_{0^-}^{\infty} u(t-\tau) \tau^k e^{p_i \tau} d\tau$$

$$\leq M \int_{0^-}^{\infty} \tau^k e^{p_i \tau} d\tau$$

Each of the convolutions, and therefore their sum, is bounded.

(Only if):

Suppose that the transfer function $H(s)$ is unstable.

Then $H(s)$ has a pole p with $\operatorname{Re}(p) \geq 0$.

If $\operatorname{Re}(p) > 0$, then the step response includes an increasing exponential term.

If $p = 0$, then the step response includes a ramp.

If $p = j\omega$, for some $\omega \in \mathbb{R}$, then let the input $u(t) = e^{j\omega t}$, then the output contains a term

$$\mathcal{L}^{-1} \left\{ \frac{1}{(s-j\omega)^2} \right\} \\ = t e^{j\omega t}$$

It follows that if $H(s)$ is unstable, the system is not BIBO stable.

Suppose now that $H(s)$ is stable but improper. Then

$$H(s) = Q(s) + \frac{N(s)}{D(s)}$$

where Q , N and D are polynomials (Q nonconstant and D nonzero) and $N(s)/D(s)$ is strictly proper.

If $u(t) = u_{-1}(t)$, then the output $y(t)$ contains a term

$$\mathcal{L}^{-1} \left\{ Q(s) \frac{1}{s} \right\}$$

which includes a unit impulse $\delta(t)$ (and possibly "derivatives" of unit impulses). It follows that $y(t)$ is unbounded.

□