

The fourth homework

Discrete systems

Task 1. Consider the canonical model of discrete system in the state space:

$$\begin{cases} x(k+1) = Ax(k) + bu(k), \\ y(k) = Cx(k), \end{cases}$$

where $x \in \mathbb{R}^3$, $u \in \mathbb{R}$, $y \in \mathbb{R}$. The initial conditions are zeros.

You should write down this model in functional form “input-output” and derive the transfer function of this system.

1. Variant.

$$A = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0.1 & 0.3 & 0.2 \end{bmatrix}, \quad b = \begin{bmatrix} 0.1 \\ -0.3 \\ 0.2 \end{bmatrix}, \quad C = [0 \ 0 \ 1].$$

2. Variant.

$$A = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ -0.2 & 0.1 & -0.5 \end{bmatrix}, \quad b = \begin{bmatrix} 0.3 \\ 0.6 \\ 0.6 \end{bmatrix}, \quad C = [0 \ 0 \ 1].$$

3. Variant.

$$A = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ -0.4 & 0.2 & 0.7 \end{bmatrix}, \quad b = \begin{bmatrix} -0.5 \\ 0.4 \\ 0.4 \end{bmatrix}, \quad C = [0 \ 0 \ 1].$$

4. Variant.

$$A = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ -0.7 & -0.1 & -0.3 \end{bmatrix}, \quad b = \begin{bmatrix} -0.3 \\ -0.4 \\ 0.8 \end{bmatrix}, \quad C = [0 \ 0 \ 1].$$

5. Variant.

$$A = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0.4 & 0.1 & -0.3 \end{bmatrix}, \quad b = \begin{bmatrix} 0.4 \\ 0.5 \\ -0.6 \end{bmatrix}, \quad C = [0 \ 0 \ 1].$$

6. Variant.

$$A = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ -0.4 & 0.2 & -0.8 \end{bmatrix}, \quad b = \begin{bmatrix} 0.6 \\ 0.3 \\ -0.5 \end{bmatrix}, \quad C = [0 \ 0 \ 1].$$

7. Variant.

$$A = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ -0.6 & -0.6 & 0.1 \end{bmatrix}, \quad b = \begin{bmatrix} -0.5 \\ 0.3 \\ 0.2 \end{bmatrix}, \quad C = [0 \ 0 \ 1].$$

8. Variant.

$$A = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0.4 & 0.2 & 0.7 \end{bmatrix}, \quad b = \begin{bmatrix} -0.2 \\ 0.5 \\ 0.6 \end{bmatrix}, \quad C = [0 \ 0 \ 1].$$

9. Variant.

$$A = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0.8 & -0.4 & -0.7 \end{bmatrix}, \quad b = \begin{bmatrix} 0.4 \\ 0.1 \\ -0.2 \end{bmatrix}, \quad C = [0 \ 0 \ 1].$$

10. Variant.

$$A = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0.1 & -0.3 & 0.8 \end{bmatrix}, \quad b = \begin{bmatrix} 0.5 \\ -0.5 \\ 0.1 \end{bmatrix}, \quad C = [0 \ 0 \ 1].$$

Task 2. Consider the functional model of discrete system. The initial conditions are zeros.

You should write down this model in canonical form in the state space.

1. Variant.

$$y(k+3)+0.1y(k+2)-0.3y(k+1)-0.1y(k) = -0.6u(k+2)+0.09u(k+1)+0.01u(k).$$

2. Variant.

$$y(k+3)+0.4y(k+2)+0.2y(k+1)-0.2y(k) = -0.2u(k+2)+0.06u(k+1)+0.08u(k).$$

3. Variant.

$$y(k+3)+0.1y(k+2)-0.2y(k+1)-0.3y(k) = 0.3u(k+2)+0.01u(k+1)+0.06u(k).$$

4. Variant.

$$y(k+3)-0.8y(k+2)+0.3y(k+1)-0.1y(k) = 0.1u(k+2)-0.2u(k+1)-0.05u(k).$$

5. Variant.

$$y(k+3)+0.7y(k+2)+0.4y(k+1)-0.8y(k) = -0.2u(k+2)+0.28u(k+1)+0.08u(k).$$

6. Variant.

$$y(k+3)-0.7y(k+2)-0.2y(k+1)-0.4y(k) = 0.6u(k+2)+0.02u(k+1)+0.2u(k).$$

7. Variant.

$$y(k+3)+0.8y(k+2)-0.2y(k+1)+0.4y(k) = -0.5u(k+2)-0.18u(k+1)-0.12u(k).$$

8. Variant.

$$y(k+3)-0.1y(k+2)+0.6y(k+1)+0.6y(k) = 0.2u(k+2)+0.12u(k+1)-0.18u(k).$$

9. Variant.

$$y(k+3)+0.3y(k+2)-0.1y(k+1)-0.4y(k) = -0.6u(k+2)+0.21u(k+1)+0.2u(k).$$

10. Variant.

$$y(k+3)+0.3y(k+2)+0.1y(k+1)+0.7y(k) = 0.8u(k+2)+0.25u(k+1)+0.28u(k).$$

Task 3. The transfer function of stable continuous system is given:

1. Variant.

$$W(s) = \frac{s}{s^2 + 2s + 1}.$$

2. Variant.

$$W(s) = \frac{2s - 1}{s^2 + 3s + 2}.$$

3. Variant.

$$W(s) = \frac{s + 2}{s^2 + 4s + 5}.$$

4. Variant.

$$W(s) = \frac{s + 3}{s^2 + 3s + 1}.$$

5. Variant.

$$W(s) = \frac{2s - 3}{s^2 + 4s + 8}.$$

6. Variant.

$$W(s) = \frac{4s - 1}{s^2 + 7s + 2}.$$

7. Variant.

$$W(s) = \frac{5s + 3}{s^2 + 5s + 8}.$$

8. Variant.

$$W(s) = \frac{s - 4}{s^2 + 2s + 9}.$$

9. Variant.

$$W(s) = \frac{4s - 3}{s^2 + 6s + 3}.$$

10. Variant.

$$W(s) = \frac{s + 6}{s^2 + 2s + 8}.$$

- Plot the step response of this function in Matlab (function *stepplot*).
- Find the transfer function of corresponding discrete systems using the Euler method:

$$W_d(s) = W\left(\frac{s - 1}{h}\right),$$

where $W_d(s)$ is a transfer function of discrete system, h is a discretization step.

- Find the estimate of the discretization step, for which the discrete system is stable:

$$h < \min_i \frac{2|\operatorname{Re} s_i(A)|}{|s_i(A)|^2},$$

where $s_i(A)$ are the roots of the polynomial $A(s)$, ($W(s) = B(s)/A(s)$).

- Plot the step response of the obtained discrete transfer function in Matlab for two different discretization steps: in the first case the discrete system should be stable, while in the second case it should be unstable. Compare the results with original continuous system.

- Find the transfer function of corresponding discrete systems using the Tustin's method:

$$W_d(s) = W \left(\frac{2s-1}{hs+1} \right),$$

where $W_d(s)$ is a transfer function of discrete system, h is a discretization step.

- Plot the step response of the obtained discrete transfer function in Matlab. Compare the results with original continuous system.