

VE216 Lecture 4

Continuous-time system

Multiple Representations of CT Systems

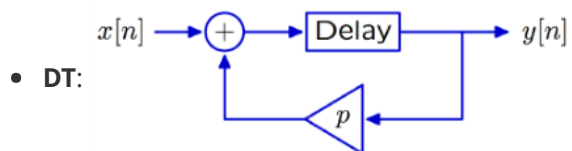
the same as DT Systems

Differential Equations

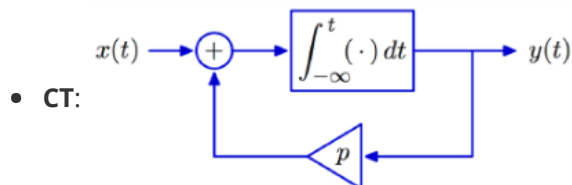
New methods based on **block diagrams** and **operators**, provide new ways to think about system's behaviors.

Block Diagrams

Key difference is the **delays in DT** are replaced by **integrators in CT**.



adders, scalars, delays



adders, scalars, integrators

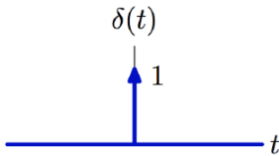
Operator Representation

- use the **\mathcal{A}** operator.
- **\mathcal{A}** in CT signal generates a new signal that equals to **the integral of the input signal at all points**.
- **$Y = \mathcal{A}X$** is equal to **$y(t) = \int_{-\infty}^t x(\tau) d\tau$** for all the time **$t$** .

Unit Impulse Signal

Properties

- Nonzero only at $t = 0$.
- Integral $(-\infty, +\infty)$ is 1.



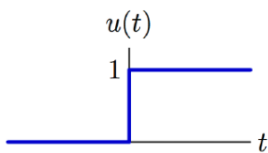
Represented by an arrow with number **1**, representing the **area** or **weight**.

Unit Impulse and Unit Step

Unit Step Definition

Indefinite integral of **unit impulse** is **unit step**.

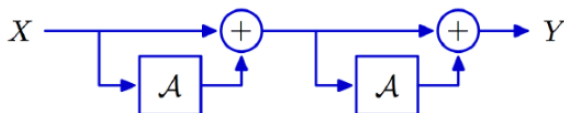
$$u(t) = \int_{-\infty}^t \delta(\lambda) d\lambda = \begin{cases} 1 & t \geq 0 \\ 0 & \text{otherwise} \end{cases}$$



Then we can see the block diagram: $\delta(t) \rightarrow \boxed{\mathcal{A}} \rightarrow u(t)$

Impulse Response of Acyclic CT System

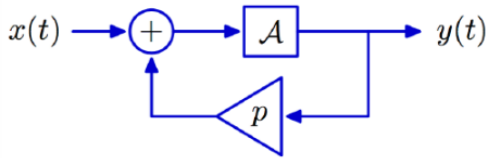
If the block diagram of CT system has no feedback (acyclic, no circle), then the corresponding expression is **imperative**.



$$Y = (1 + A)^2 X$$

if $x(t) = \delta(t)$, then $y(t) = \delta(t) + 2u(t) + t \cdot u(t)$

CT Feedback Methods



Method 1: Differential Equation Method

$\dot{y}(t) = x(t) + py(t)$ this is a linear, first order equation with constant coefficients.

try $y(t) = Ce^{\alpha t}u(t)$, then we get:

$$\dot{y}(t) = \alpha Ce^{\alpha t}u(t) + Ce^{\alpha t}\delta(t) = \alpha Ce^{\alpha t}u(t) + C\delta(t) = \delta(t) + pCe^{\alpha t}u(t) = x(t) + py(t)$$

if $y(t) = e^{pt}u(t)$, the equation is satisfied ($\delta(t) = e^{pt}\delta(t)$).

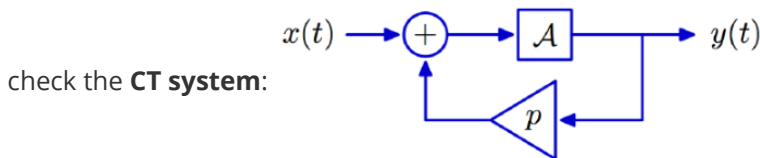
Method 2: Operator Method

$$Y = A(X + pY) \leftrightarrow \frac{Y}{X} = \frac{A}{1-pA} = A(1 + pA + p^2A^2 + \dots)$$

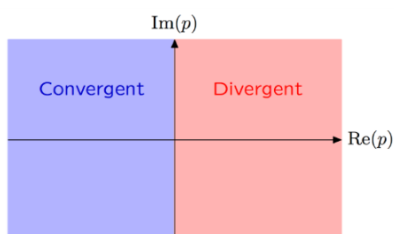
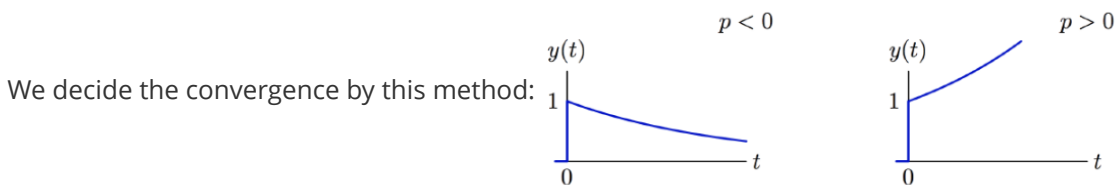
Let $X = x(t) = \delta(t)$ then:

$$\begin{aligned} y(t) &= A(1 + pA + p^2A^2 + \dots)\delta(t) \\ &= (1 + pA + p^2A^2 + \dots)u(t) \\ &= (1 + pt + \frac{1}{2}p^2t^2 + \frac{1}{6}p^3t^3 + \dots)u(t) = e^{pt}u(t) \end{aligned}$$

Convergent and Divergent Poles



then we get a $y(t) = e^{pt}u(t)$.

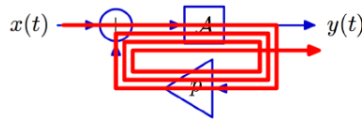


if $Re(p) < 0$ then it is convergent, $Re(p) > 0$ then it is divergent.

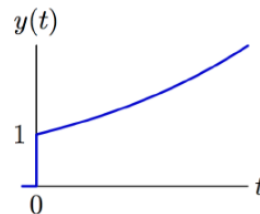
Feedback Comparison (CT, DT)

CT Feedback

In CT, each cycle adds new integration.

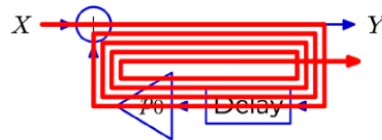


$$\begin{aligned} y(t) &= A(1 + pA + p^2 A^2 + \dots)\delta(t) \\ &= (1 + pA + p^2 A^2 + \dots)u(t) \\ &= (1 + pt + \frac{1}{2}p^2 t^2 + \frac{1}{6}p^3 t^3 + \dots)u(t) = e^{pt}u(t) \end{aligned}$$



PT Feedback

In DT, each cycle creates another sample in output:



$$\begin{aligned} y[n] &= (1 + pR + p^2 R^2 + p^3 R^3 + \dots)\delta[n] \\ &= \delta[n] + p\delta[n-1] + p^2\delta[n-2] + p^3\delta[n-3] + \dots \end{aligned}$$

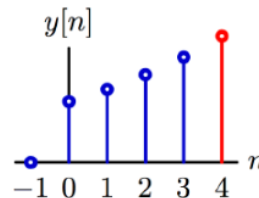


Diagram Comparison

Equation:	$\dot{y}(t) = x(t) + py(t)$	$y[n] = x[n] + py[n-1]$
Block diagram:		
Operator:	$\frac{A}{1-pA}$	$\frac{1}{1-pR}$
Solution	$e^{pt}u(t)$	$p^n u[n]$
Convergence:		

Convergent? (Exercise)

- $\frac{1}{1-\frac{1}{4}R^2}$

$$Y = \frac{1}{1-\frac{1}{4}R^2} X$$

$$= k_1 \frac{1}{1-\frac{1}{2}R} X + k_2 \frac{1}{1+\frac{1}{2}R} X$$

$$= k_1 (1 + \frac{1}{2}R + \frac{1}{4}R^2 + \dots) X + k_2 (1 + (-\frac{1}{2}R) + (-\frac{1}{2}R)^2 + \dots) X$$

Poles of $\pm \frac{1}{2}$ for discrete case, so convergent.

- $\frac{1}{1-\frac{1}{4}A^2}$

$$Y = \frac{1}{1-\frac{1}{4}A^2} X$$

$$= k_1 \frac{1}{1-\frac{1}{2}A} X + k_2 \frac{1}{1+\frac{1}{2}A} X$$

$$= k_1 (1 + \frac{1}{2}A + (\frac{1}{2}A)^2 + \dots) X + k_2 (1 + (-\frac{1}{2}A) + (-\frac{1}{2}A)^2 + \dots) X$$

$$= k_1 e^{1/2t} + k_2 e^{-1/2t}$$

Poles of $\pm \frac{1}{2}$ in continuous case, so divergent ($\frac{1}{2}$).

- $\frac{1}{1+2R+\frac{3}{4}R^2}$

$$Y = \frac{1}{1+2R+\frac{3}{4}R^2} X$$

$$= k_1 \frac{1}{1+\frac{1}{2}R} X + k_2 \frac{1}{1+\frac{3}{2}R} X$$

We have pole for $-\frac{3}{2}$ and $-\frac{1}{2}$ in discrete case, so divergent ($-\frac{3}{2}$).

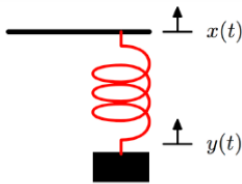
- $\frac{1}{1+2A+\frac{3}{4}A^2}$

$$Y = \frac{1}{1+2A+\frac{3}{4}A^2} X$$

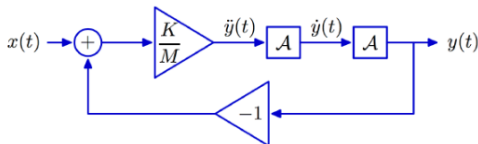
$$= k_1 \frac{1}{1+\frac{1}{2}A} X + k_2 \frac{1}{1+\frac{3}{2}A} X$$

The poles are $-\frac{1}{2}$ and $-\frac{3}{2}$ in continuous case, so convergent.

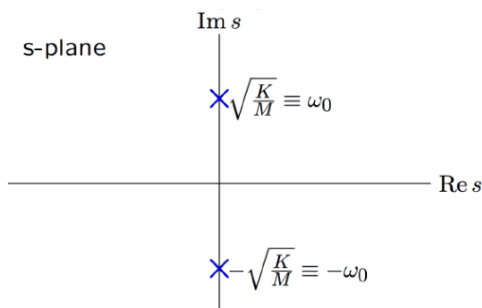
Mass-Spring System (Exercise)



$$F = K(x(t) - y(t)) = M\ddot{y}(t)$$



$$\frac{Y}{X} = \frac{\frac{K}{M}A^2}{1 + \frac{K}{M}A^2}, \text{ thus } p = \pm j\sqrt{\frac{K}{M}}.$$



$$e^{j\omega_0 t} = \cos\omega_0 t + j\sin\omega_0 t \text{ and } e^{-j\omega_0 t} = \cos\omega_0 t - j\sin\omega_0 t.$$

$$\frac{Y}{X} = \frac{\omega_0}{2j} \left(\frac{A}{1-j\omega_0 A} \right) - \frac{\omega_0}{2j} \left(\frac{A}{1+j\omega_0 A} \right), \text{ with } \frac{A}{1 \pm j\omega_0 A} \text{ as two modes (check lecture 2 for **fundamental modes**)}$$

Then check lecture 3 for **fundamental mode** and **complex poles**, we get:

$$y(t) = \frac{\omega_0}{2j} (e^{j\omega_0 t} - e^{-j\omega_0 t}) = \omega_0 \sin\omega_0 t, t > 0.$$

An alternative (ugly) approach

$$\frac{Y}{X} = \frac{\omega_0^2 A^2}{1 + \omega_0^2 A^2} = \omega_0^2 A^2 \sum_{l=0}^{\infty} (-\omega_0^2 A^2)^l$$

then if $x(t) = \delta(t)$:

$$y(t) = \sum_{l=0}^{\infty} \omega_0^2 (-\omega_0^2)^l A^{2l+2} \delta(t) = \omega_0^2 t - \omega_0^4 \frac{t^3}{3!} + \omega_0^6 \frac{t^5}{5!} \cdots = \omega_0 \sin\omega_0 t$$