

Frequency Response

$$u(t) = A \cos(\omega t) \rightarrow y(t) = \frac{A}{2} (H(j\omega) e^{j\omega t} + H(-j\omega) e^{-j\omega t})$$

$$\begin{cases} H(j\omega) = M(\omega) e^{j\varphi(\omega)} \\ H(-j\omega) = M(\omega) e^{-j\varphi(\omega)} \end{cases}$$

$$\begin{aligned} \Rightarrow y(t) &= \frac{A}{2} M(\omega) [e^{j(\omega t + \varphi(\omega))} + e^{-j(\omega t + \varphi(\omega))}] \\ &= A M(\omega) \cos(\omega t + \varphi(\omega)). \end{aligned}$$

\uparrow delay.

Dynamic Response: Laplace Transf.

$$\mathcal{L}\{f(t)\} = \int_0^{\infty} f(t) e^{-st} dt, \quad s \text{ is a complex param.}$$

? stable unit step: why $\operatorname{Re}(s) > 0$.

Transient & Steady-state Response.

e.g. $\dot{y} = -y + u \Rightarrow$ given $u = \cos t$,

$$y = \underbrace{-\frac{1}{2} e^{-t}}_{\text{transient}} + \underbrace{\frac{1}{\sqrt{2}} \cos(t - \frac{\pi}{4})}_{\text{steady-state}}$$

① transient response vanishes at $t \rightarrow \infty$.

② \mathcal{L} only gives steady-state response.

Differentiation in \mathcal{L} :

$$\mathcal{L}\{f'(t)\} = sF(s) - f(0),$$

$$\mathcal{L}\{f''(t)\} = s^2 F(s) - sf(0) - f'(0) = \mathcal{L}\{(f'(t))'\}.$$

DC Gain. steady-state value of the step response.

$$\text{gain} = y(\infty) = \lim_{t \rightarrow \infty} y(t); \quad \text{for } u(t) = 1(t).$$

The Final Value Theorem.

If all poles of $sY(s)$ are *strictly stable* or lie in the *open left half-plane* (OLHP), i.e., have $\text{Re}(s) < 0$, then

$$y(\infty) = \lim_{s \rightarrow 0} sY(s).$$