APPENDIX E

TABLE OF RANDOM-INPUT DESCRIBING FUNCTIONS (RIDFs)

In this table we employ the probability function (cf. Sec. 7.2) denoted by

$$PF(x) = \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{x^2}{2}\right)$$

and its integral, the probability integral, denoted by

$$PI(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{x} \exp\left(-\frac{v^2}{2}\right) dv$$

These functions are plotted in Fig. E.2-1.

This table is given in three sections:

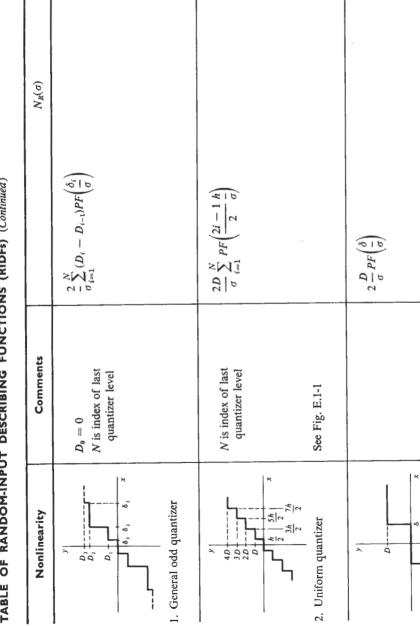
- E.1 Gaussian-input RIDFs
- E.2 Gaussian-plus-bias-input RIDFs
- E.3 Gaussian-plus-bias-plus-sinusoid-input RIDFs

E.I GAUSSIAN-INPUT RIDFs

$$x(t) = r(t)$$
 an unbiased Gaussian process

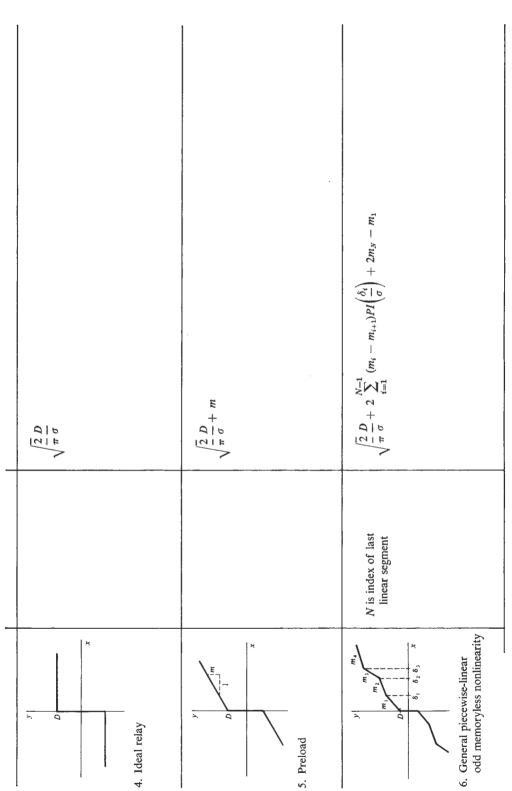
$$N_{R}(\sigma) = \frac{1}{\sqrt{2\pi}\sigma^{3}} \int_{-\infty}^{\infty} y(r)r \exp\left(-\frac{r^{2}}{2\sigma^{2}}\right) dr$$

TABLE OF RANDOM-INPUT DESCRIBING FUNCTIONS (RIDFs) (Continued)

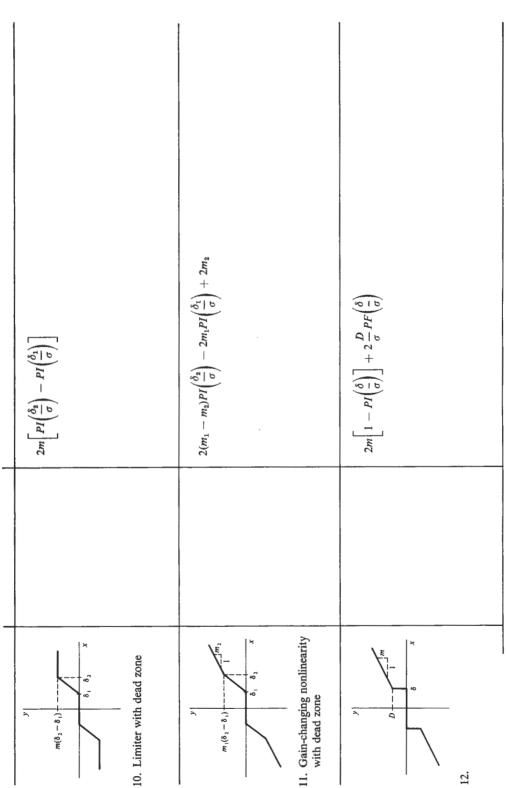


See Fig. E.1-1

3. Relay with dead zone



| | | | | | ļ | |
|------------------------------------|---------------|--|--------------------------------|--|---------------------------|---|
| BING FUNCTIONS (RIDFs) (Continued) | $N_R(\sigma)$ | $m \Big[2PI \Big(rac{\delta}{\sigma} \Big) - 1 \Big]$ | | $2migg[1-PIigg(rac{\delta}{\sigma}igg)igg]$ | | $m_1 + 2(m_2 - m_1) \left[1 - PI \left(rac{\delta}{\sigma} ight) \right]$ |
| IT DESCRIBING FUNCTION | Comments | | See Fig. E.1-2 | | See Fig. E.1-2 | |
| TABLE OF RANDOM-INPUT DESCRI | Nonlinearity | x 9 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 | 7. Sharp saturation or limiter | E | 8. Dead zone or threshold | $m_1 \delta - \sum_{i=1}^{y} m_i$ $\delta = x$ 9. Gain-changing nonlinearity |



 $\begin{tabular}{lll} \textbf{TABLE OF RANDOM-INPUT DESCRIBING FUNCTIONS (RIDFs)} & (Continued) \\ \end{tabular}$

| Nonlinearity | Comments | $N_R(\sigma)$ |
|--|----------|--|
| $D+m_1\delta = \frac{1}{\delta}$ $13.$ | | $m_1 + 2(m_2 - m_1) \left[1 - PI\left(\frac{\delta}{\sigma}\right)\right] + 2\frac{D}{\sigma}PF\left(\frac{\delta}{\sigma}\right)$ |
| 14. | | $\sqrt{\frac{2}{\pi}} \frac{D}{\sigma} \left[1 - \sqrt{2\pi} PF \left(\frac{\delta}{\sigma} \right) \right]$ |
| y = c | | 0 |
| 15. | | |
| y = x | | 1 |
| 16. Linear gain | | |

| $\sqrt{\frac{2}{\pi}} 2\sigma$ | | 302 | | $\sqrt{\frac{2}{\pi}} 8\sigma^3$ | | 1504 | | $\sqrt{\frac{2}{\pi}} 48\sigma^5$ | | 105مهٔ | |
|--------------------------------|--------------------|-----------|--------------------------|----------------------------------|--------------------------------|---------|----------------------------|-----------------------------------|-----|-------------|--|
| | See Fig. E.1-3 | | See Fig. E.1-3 | | See Fig. E.1-3 | | | | | | |
| y = x x | 17. Odd square law | $y = x^3$ | 18. Cubic characteristic | $y = x^3 x $ | 19. Odd quartic characteristic | $y=x^6$ | 20. Quintic characteristic | $y = x^5 x $ | 21. | $y = x^{7}$ | |

TARLE OF RANDOM-INPUT DESCRIBING FUNCTIONS (RIDEs) (Continued)

| Nonlinearity | Comments | $N_R(\sigma)$ |
|---|-------------------------------|---|
| $y=x^{7} x $ | | $\sqrt{\frac{2}{\pi}} 384\sigma^7$ |
| 23. | | |
| $y = x^n$ | $n=3,5,7,\ldots$ | $n(n-2)(n-4)\cdots(1)\sigma^{n-1}$ |
| 24. | See Sec. 7.2 | |
| $y=x^{n-1} x $ | $n=2,4,6,\ldots$ | $\sqrt{\frac{2}{\pi}} n(n-2)(n-4)\cdots(2)\sigma^{n-1}$ |
| 25. | See Sec. 7.2 | |
| $y = \sqrt{x} \qquad (x \ge 0)$ $= -\sqrt{-x} \qquad (x < 0)$ | | $0.860\sigma^{-1/2}$ |
| 26. Odd square root | See Fig. E.1-3 | |
| $y=x^{1/3}$ | | $0.830\sigma^{-2/3}$ |
| 27. Cube root characteristic | | |
| $y = x^b$ $(x \ge 0)$ = $-(-x)^b$ $(x < 0)$ | $\Gamma(x)$ is gamma function | $\sqrt{\frac{2}{\pi}} 2^{b/2} \Gamma\left(1 + \frac{b}{2}\right) \sigma^{b-1}$ |
| 28. | | |

| $\sqrt{2\pi} \ MmPF(m\sigma) = Mme^{-m^2\sigma^2/2}$ | | $Mme^{m^2\sigma^2/2}$ | | $2ce^{c^2\sigma^2/2}[1-PI(c\sigma)]$ | |
|--|---------------------------|-----------------------|-----|---|----------------------------|
| > | See Fig. E.1-4 | V | | 2 | |
| $y = M \sin mx$ | 29. Harmonic Nonlinearity | $y = M \sinh mx$ | 30. | $y = 1 - e^{-cx}$ $(x \ge 0)$ = -(1 - e^{cx}) $(x < 0)$ | 31. Exponential saturation |

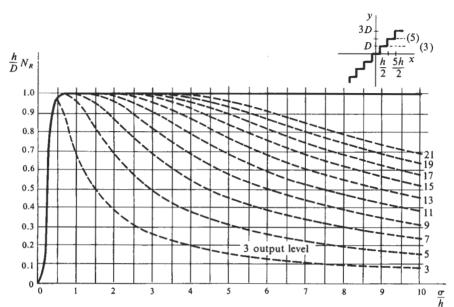


Figure E.1-1 Quantizer RIDF.

574

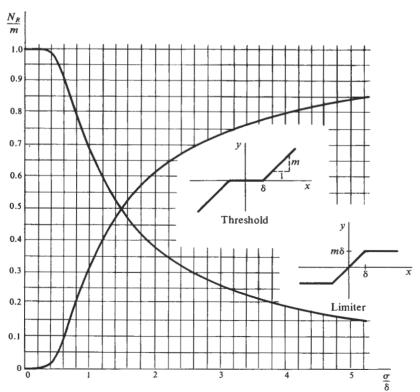


Figure E.1-2 RIDFs for limiter and threshold characteristics.

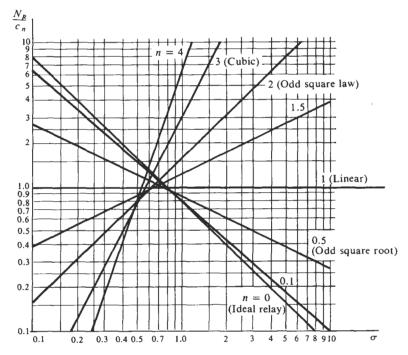


Figure E.1-3 RIDF for the simple polynomial nonlinearity $y = c_n x^n$ (n odd) or $y = c_n x^{n-1} |x|$ (n even).

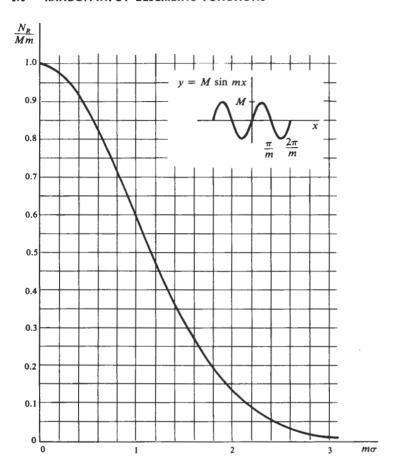


Figure E.1-4 Harmonic nonlinearity RIDF.

E.2 GAUSSIAN-PLUS-BIAS-INPUT RIDFs

$$x(t) = r(t) + B$$

The gain to the gaussian input component is given by:

$$N_R(\sigma,B) = \frac{1}{\sqrt{2\pi}\sigma^3} \int_{-\infty}^{\infty} y(r+B)r \exp\left(-\frac{r^2}{2\sigma^2}\right) dr$$

and the corresponding gain to the bias input component is:

$$N_B(\sigma,B) = \frac{1}{\sqrt{2\pi\sigma}B} \int_{-\infty}^{\infty} y(r+B) \exp\left(-\frac{r^2}{2\sigma^2}\right) dr$$

This section uses the additional function G(x) = xPI(x) + PF(x).

The functions PF(x), PI(x), and G(x) are plotted in Fig. E.2-1.

TABLE OF RANDOM-INPUT DESCRIBING FUNCTIONS (RIDFs) (Continued) Comments N is index of last $D_0=0$ Nonlinearity 20

 $N_R(\sigma,B)$ and $N_B(\sigma,B)$

quantizer level.

1. General odd quantizer

N is index of last

201

quantizer level.

2. Uniform quantizer

 $N_B = \frac{D}{B} \sum_{i=1}^{N} \left[$

 $N_B = \frac{D}{B}$

3. Relay with dead zone

 $N_B = \frac{D}{\sigma}$

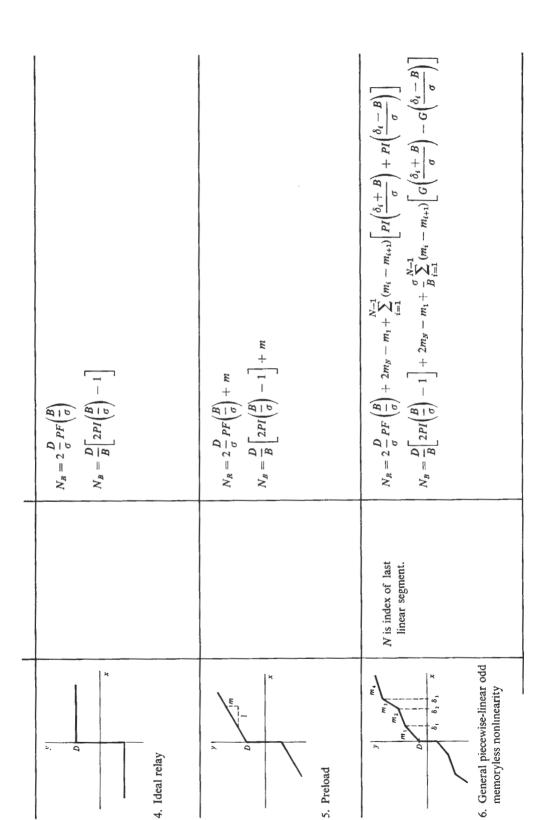


TABLE OF RANDOM-INPUT DESCRIBING FUNCTIONS (RIDFs) (Continued)

| Nonlinearity | Comments | $N_R(\sigma,B)$ and $N_B(\sigma,B)$ |
|--------------------------------|----------|---|
| 7. Sharp saturation or limiter | | $N_{R} = m \left[PI \left(\frac{\delta + B}{\sigma} \right) + PI \left(\frac{\delta - B}{\sigma} \right) - 1 \right]$ $N_{B} = m \left\{ \frac{\sigma}{B} \left[G \left(\frac{\delta + B}{\sigma} \right) - G \left(\frac{\delta - B}{\sigma} \right) \right] - 1 \right\}$ |
| 7. Offair Saturation of Immor | | |
| 8. Dead zone or threshold | | $N_{R} = m \left[2 - PI \left(\frac{\delta + B}{\sigma} \right) - PI \left(\frac{\delta - B}{\sigma} \right) \right]$ $N_{B} = m \left\{ 2 - \frac{\sigma}{B} \left[G \left(\frac{\delta + B}{\sigma} \right) - G \left(\frac{\delta - B}{\sigma} \right) \right] \right\}$ |
| 9. Gain-changing nonlinearity | | $N_{R} = m_{1} + (m_{2} - m_{1}) \left[2 - PI\left(\frac{\delta + B}{\sigma}\right) - PI\left(\frac{\delta - B}{\sigma}\right) \right]$ $N_{B} = m_{1} + (m_{2} - m_{1}) \left\{ 2 - \frac{\sigma}{B} \left[G\left(\frac{\delta + B}{\sigma}\right) - G\left(\frac{\delta - B}{\sigma}\right) \right] \right\}$ |

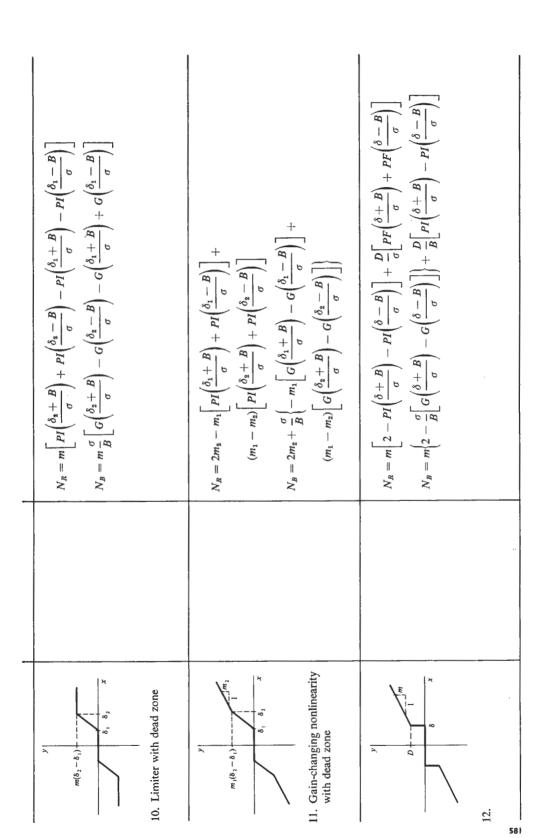


TABLE OF RANDOM-INPUT DESCRIBING FUNCTIONS (RIDFs) (Continued)

| Nonlinearity | Comments | $N_R(\sigma,B)$ and $N_B(\sigma,B)$ |
|--|----------|--|
| $D + m_1 \delta \qquad \qquad x$ $13.$ | | $N_{R} = m_{1} + \frac{D}{\sigma} \left[PF \left(\frac{\delta + B}{\sigma} \right) + PF \left(\frac{\delta - B}{\sigma} \right) \right] +$ $(m_{2} - m_{1}) \left[2 - PI \left(\frac{\delta + B}{\sigma} \right) - PI \left(\frac{\delta - B}{\sigma} \right) \right]$ $N_{B} = m_{1} + \frac{D}{B} \left[PI \left(\frac{\delta + B}{\sigma} \right) - PI \left(\frac{\delta - B}{\sigma} \right) \right] +$ $(m_{2} - m_{1}) \left\{ 2 - \frac{\sigma}{B} \left[G \left(\frac{\delta + B}{\sigma} \right) - G \left(\frac{\delta - B}{\sigma} \right) \right] \right\}$ |
| β x 14. | | $N_{B} = \frac{D}{\sigma} \left[2PF \left(\frac{B}{\sigma} \right) - PF \left(\frac{\delta + B}{\sigma} \right) - PF \left(\frac{\delta - B}{\sigma} \right) \right]$ $N_{B} = \frac{D}{B} \left[2PI \left(\frac{B}{\sigma} \right) - PI \left(\frac{\delta + B}{\sigma} \right) + PI \left(\frac{\delta - B}{\sigma} \right) - 1 \right]$ |
| y = c | | $N_R = 0$ |
| 15. | | $N_{B} = 0$ $N_{B} = \frac{c}{B}$ |
| y = x | | $N_R = 1$ $N_B = 1$ |
| 16. Linear gain | | |

17. Odd-square law
$$y = x |x|$$

$$y = x^{3}$$
18. Cubic characteristic
$$y = x^{3}$$

$$y = x^{4}$$
18. Cubic characteristic
$$y = x^{5}$$

$$y = x^{$$

22.

TABLE OF RANDOM-INPUT DESCRIBING FUNCTIONS (RIDFs) (Continued)

| Nonlinearity | Comments | $N_R(\sigma,B)$ and $N_B(\sigma,B)$ |
|--|----------|---|
| $y = M \sin mx$ | | $N_R = Mm \cos mB e^{-m^2 \sigma^2/z}$ M |
| 29. Harmonic nonlinearity | | $N_B = \frac{1}{B} \sin mB e^{-m^2 \sigma^2/2}$ |
| $y = M \sinh mx$ | | $N_B = Mm \cosh mB e^{m^2\sigma^2/2}$ |
| 30. | | $N_B = \frac{M}{B} \sinh mB e^{m^2 \sigma^2/2}$ |
| $y = 1 - e^{-cx}$ $(x \ge 0)$ = $-(1 - e^{cx})$ $(x < 0)$ | | $N_{B} = rac{2}{\sigma}PF\left(rac{B}{\sigma} ight) + rac{1}{\sigma}e^{e^{2}\sigma^{2}/2}\left\{e^{cB}\left[c\sigma - c\sigma PI\left(c\sigma + rac{B}{\sigma} ight) - PF\left(c\sigma + rac{B}{\sigma} ight) ight]$ |
| | | $+e^{-cb}\left[c\sigma-c\sigma PI\left(c\sigma-\frac{D}{\sigma}\right)-PF\left(c\sigma-\frac{D}{\sigma}\right) ight] brace$ |
| | | $N_B = rac{1}{B} \left[2PI \left(rac{B}{\sigma} ight) - 1 ight] + rac{1}{B} e^{o^2 \sigma^2/2} \left\{ e^{oB} \left[1 - PI \left(c\sigma + rac{B}{\sigma} ight) ight] - e^{-oB} \left[1 - PI \left(c\sigma - rac{B}{\sigma} ight) ight] ight\}$ |
| 31. Exponential saturation | | |
| ι ω ι ω ι ω ι ω ι ω ι ω ι ω ι ω ι ω ι ω | | $N_R=m_2+(m_1-m_2)PIinom{B}{\sigma}$ |
| , π, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, | | $N_B=m_2+rac{\sigma}{B}\left(m_1-m_2 ight)G\left(rac{B}{\sigma} ight)$ |
| 51. | | |
| | | |

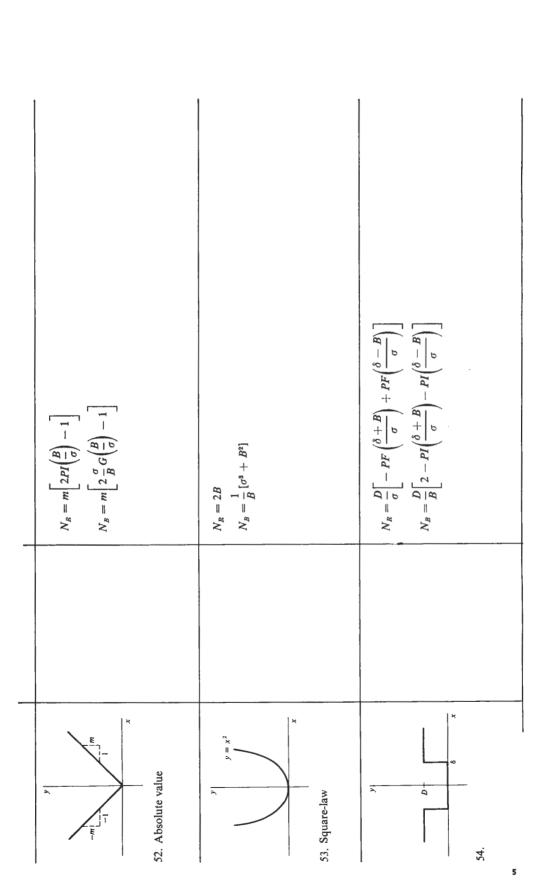


TABLE OF RANDOM-INPUT DESCRIBING FUNCTIONS (RIDFs) (Continued)

| Nonlinearity | Comments | $N_R(\sigma,B)$ and $N_B(\sigma,B)$ |
|------------------------|----------|---|
| У | | $N_R = \frac{D}{\delta} \left[2PI \left(\frac{B}{\sigma} \right) - 1 - PI \left(\frac{\delta + B}{\sigma} \right) + PI \left(\frac{\delta - B}{\sigma} \right) \right]$ |
| Δ × | | $N_{B} = \frac{D}{B} \left\{ 2 - \frac{B}{\delta} + \frac{\sigma}{\delta} \left[2G \left(\frac{B}{\sigma} \right) - G \left(\frac{\delta + B}{\sigma} \right) - G \left(\frac{\delta - B}{\sigma} \right) \right] \right\}$ |
| 55. | | |
| <i>D</i> , + | | $N_R = \frac{D_1 + D_2}{\sigma} PF\left(\frac{\delta - B}{\sigma}\right)$ |
| | | $N_B = \frac{D_1}{B} - \frac{D_1 + D_2}{B} PI\left(\frac{\delta - B}{\sigma}\right)$ |
| 56. Biased ideal relay | | |

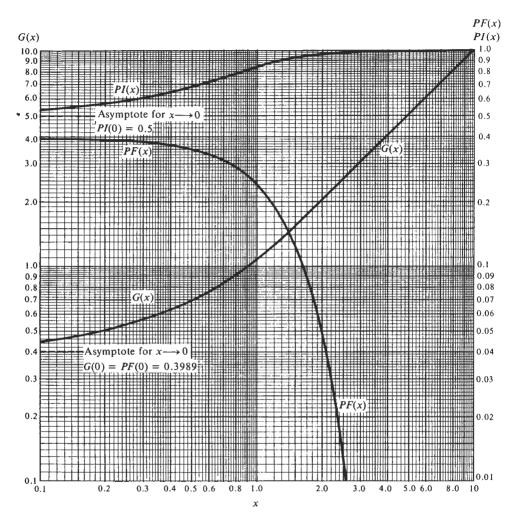


Figure E.2-1 Graphs of PF(x), PI(x), and G(x).

E.3 GAUSSIAN-PLUS-BIAS-PLUS-SINUSOID-INPUT RIDFs

$$x(t) = r(t) + B + A \sin(\omega t + \theta)$$

The gain to the gaussian input component is given by

$$N_R(\sigma,B,A) = \frac{1}{(2\pi)^{\frac{3}{6}}\sigma^3} \int_0^{2\pi} d\theta \int_{-\infty}^{\infty} dr \, y(r+B+A\sin\theta) \, r \exp\left(-\frac{r^2}{2\sigma^2}\right)$$

the gain to the bias input component is

$$N_B(\sigma, B, A) = \frac{1}{(2\pi)^{\frac{3}{2}}\sigma B} \int_0^{2\pi} d\theta \int_{-\infty}^{\infty} dr \, y(r+B+A\sin\theta) \exp\left(-\frac{r^2}{2\sigma^2}\right)$$

and the corresponding gain to the sinusoid input component is

$$N_A(\sigma,B,A) = \frac{2}{(2\pi)^{\frac{3}{2}}\sigma A} \int_0^{2\pi} d\theta \int_{-\infty}^{\infty} dr \, y(r+B+A\sin\theta) \sin\theta \exp\left(-\frac{r^2}{2\sigma^2}\right)$$

TABLE OF RANDOM-INPUT DESCRIBING FUNCTIONS (RIDFs) (Continued)

| Nonlinearity | Comments | $N_R(\sigma,B,A), N_B(\sigma,B,A), \text{ and } N_A(\sigma,B,A)$ |
|--------------------------|--|--|
| $y=x^3$ | | $N_R = 3\sigma^2 + 3B^2 + \frac{3}{8}A^2$ |
| | | $N_B = 3\sigma^2 + B^2 + \frac{3}{2}A^2$ |
| | | $N_A = 3\sigma^2 + 3B^2 + \frac{3}{4}A^2$ |
| | | |
| | | |
| 8. Cubic characteristic | | |
| $y = M \sin mx$ | J_0 and J_1 are the Bessel functions of orders 0 and | $N_R = Mm \cos mB \exp\left(-\frac{m^8 \sigma^2}{2}\right) J_0(mA)$ |
| | 1, respectively. | $N_B = \frac{M}{B} \sin mB \exp\left(-\frac{m^2 \sigma^2}{2}\right) J_0(mA)$ |
| | | $N_A = \frac{2M}{A} \cos mB \exp\left(-\frac{m^2\sigma^2}{2}\right) J_1(mA)$ |
| 9. Harmonic nonlinearity | | |

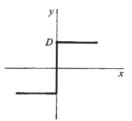


Figure E.3-1 Three-input RIDFs for the ideal-relay nonlinearity.

In 3 parts

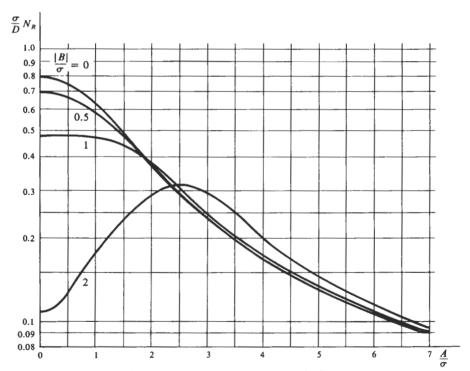


Figure E.3-1a Gain to the gaussian input component. (ideal relay)

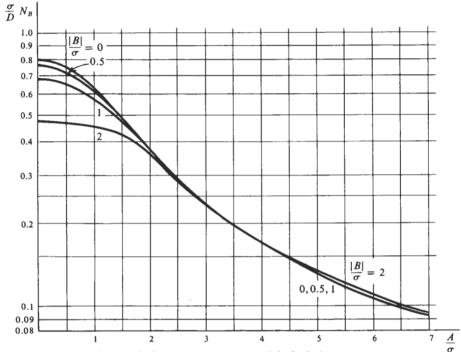


Figure E.3-1b Gain to the bias input component. (ideal relay)

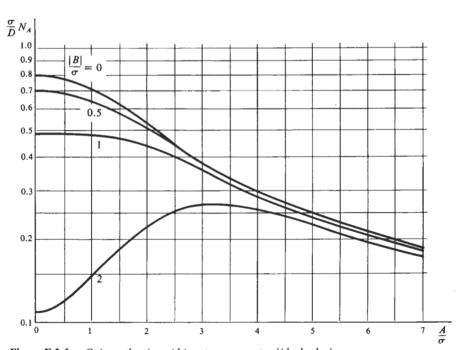


Figure E.3-1c Gain to the sinusoid input component. (ideal relay)

592

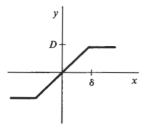


Figure E.3-2 Three-input RIDFs for the limiter nonlinearity.

In 11 parts

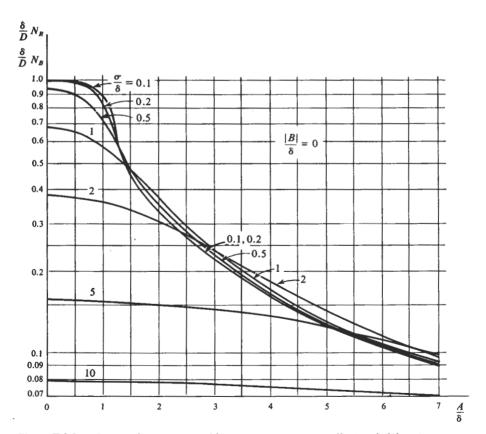


Figure E.3-2a Gain to the gaussian and bias input components. (limiter, $|B|/\delta=0$)

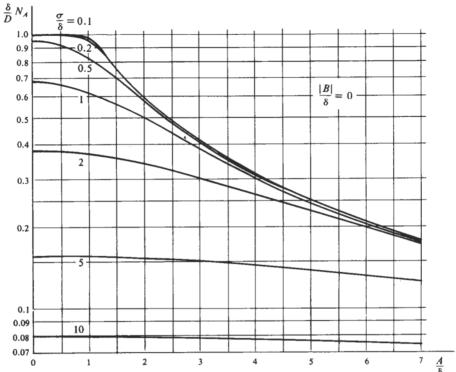


Figure E.3-2b Gain to the sinusoid input component. (limiter, $|B|/\delta = 0$)

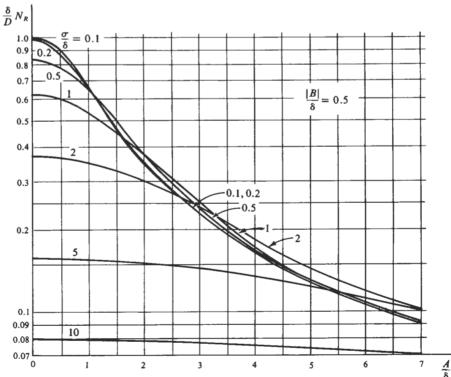


Figure E.3-2c Gain to the gaussian input component. (limiter, $|B|/\delta=0.5$)

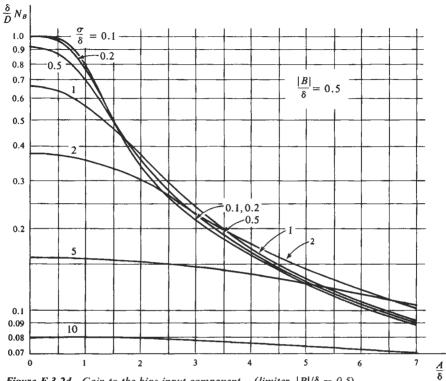


Figure E.3-2d Gain to the bias input component. (limiter, $|B|/\delta=0.5$)

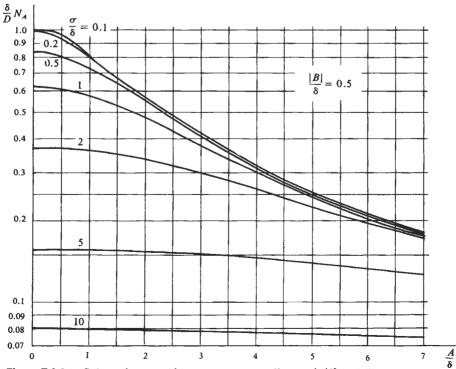


Figure E.3-2e Gain to the sinusoid input component. (limiter, $|B|/\delta = 0.5$)

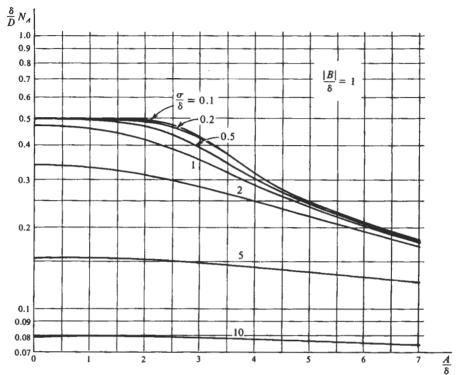


Figure E.3-2h Gain to the sinusoid input component. (limiter, $|B|/\delta = I$)

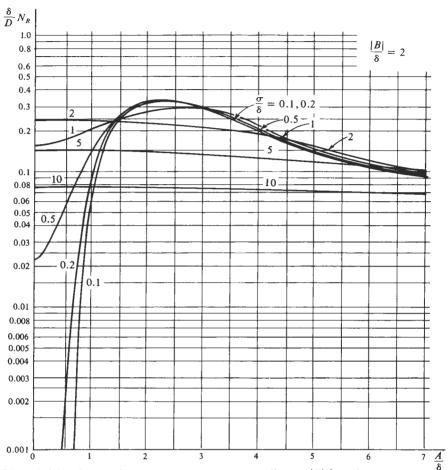


Figure E.3-2i Gain to the gaussian input component. (limiter, $|B|/\delta=2$)

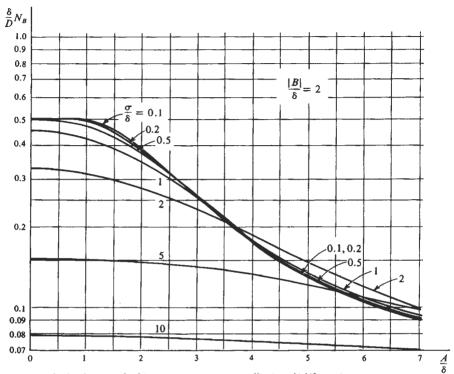


Figure E.3-2j Gain to the bias input component. (limiter, $|B|/\delta = 2$)

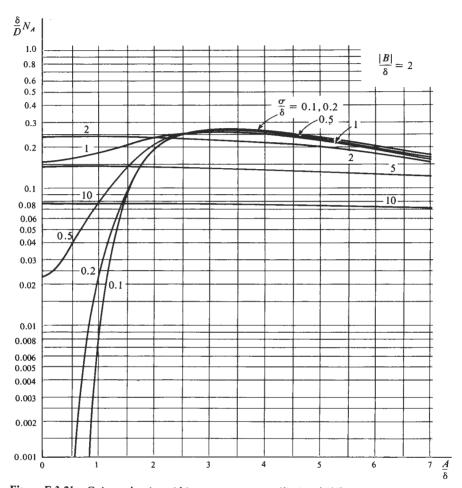


Figure E.3-2k Gain to the sinusoid input component. (limiter, $|B|/\delta = 2$)



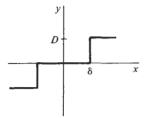


Figure E.3-3 Three-input RIDFs for the relay with dead zone nonlinearity,

In 11 parts

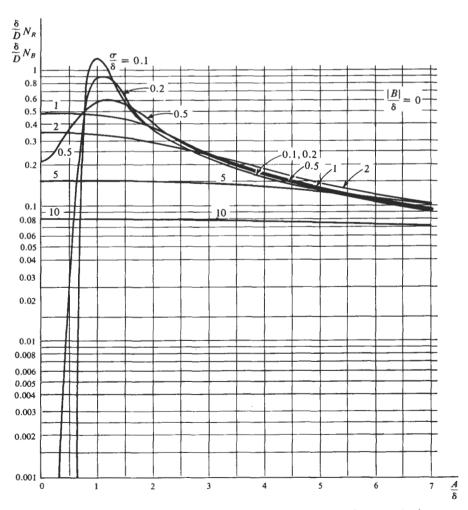


Figure E.3-3a Gain to the gaussian and bias input components. (relay with dead zone, $|B|/\delta = 0$)

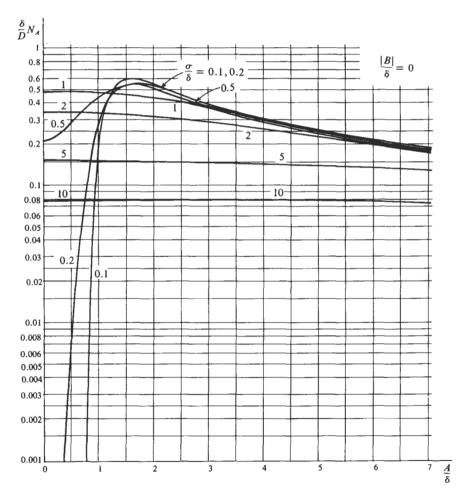


Figure E.3-3b Gain to the sinusoid input component. (relay with dead zone, $|B|/\delta=0$)

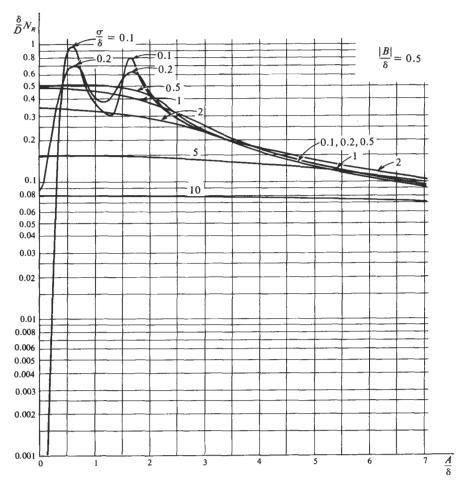


Figure E.3-3c Gain to the gaussian input component. (relay with dead zone, $|B|/\delta=0.5$)

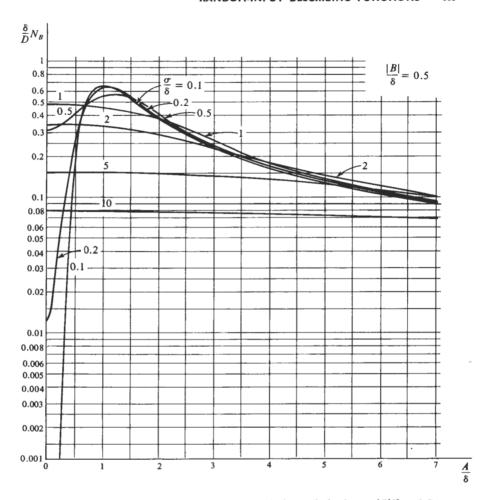


Figure E.3-3d Gain to the bias input component. (relay with dead zone, $|B|/\delta = 0.5$)

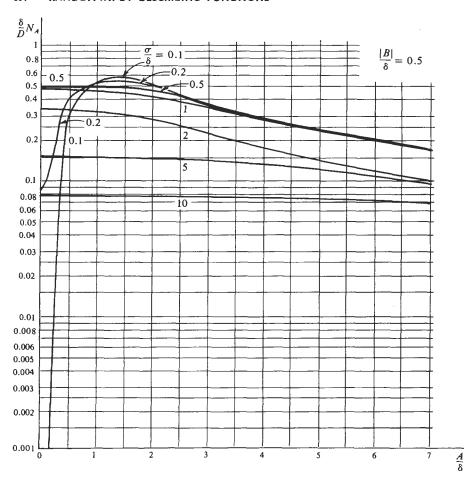


Figure E.3-3e Gain to the sinusoid input component. (relay with dead zone, $|B|/\delta=0.5$)

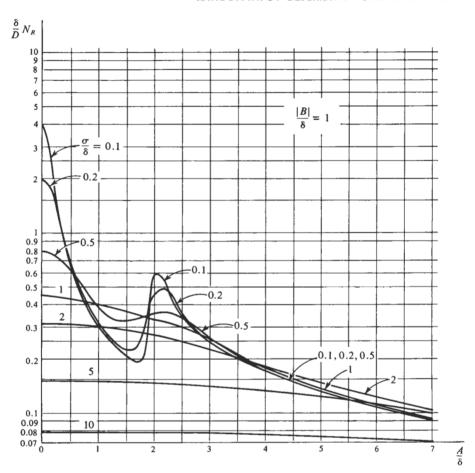


Figure E.3-3f Gain to the gaussian input component. (relay with dead zone, $|B|/\delta=1$)

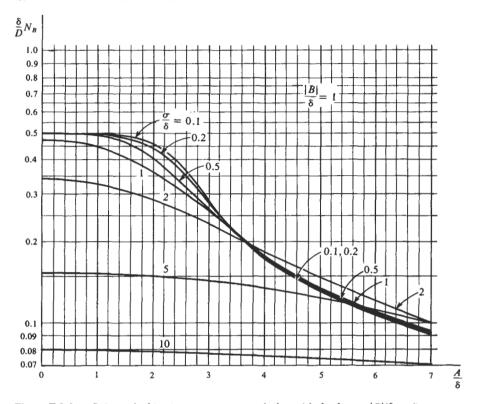


Figure E.3-3g Gain to the bias input component. (relay with dead zone, $|B|/\delta=1$)

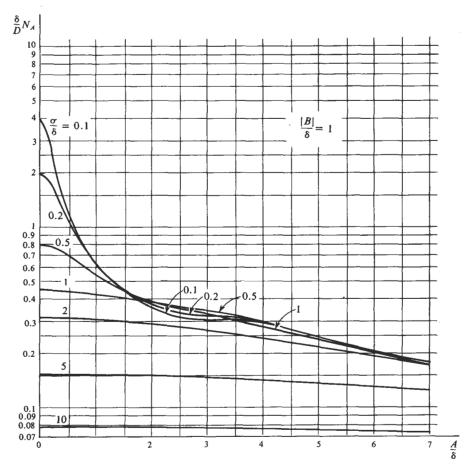


Figure E.3-3h Gain to the sinusoid input component. (relay with dead zone, $|B|/\delta = I$)

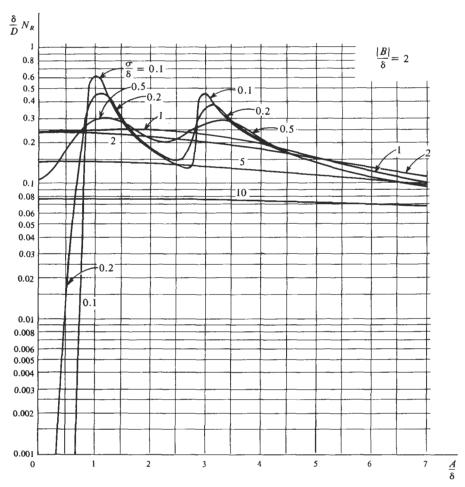


Figure E.3-3i Gain to the gaussian input component. (relay with dead zone, $|B|/\delta=2$)

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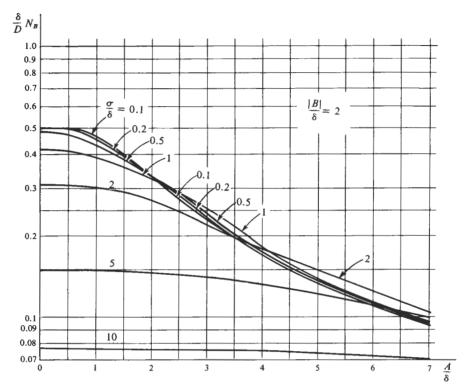


Figure E.3-3j Gain to the bias input component. (relay with dead zone, $|B|/\delta=2$)

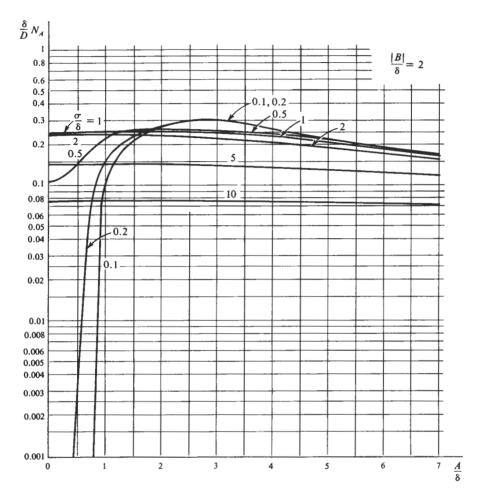


Figure E.3-3k Gain to the sinusoid input component. (relay with dead zone, $|B|/\delta=2$)