

Name: \_\_\_\_\_ Signature: \_\_\_\_\_

**Instructions:**

1. This is a closed-book test but **one**  $8\frac{1}{2} \times 11$  ~~single~~-sided cheat-sheet is allowed.
2. Work as many problems as you can. Try not to spend too much time working on a single problem. If you get stuck, try working on a different question.
3. Show all your work, but try to be as concise as possible.
4. • **DO NOT LOOK** at the problems until told to do so.
5. • **STOP** working after the “time’s up” announcement.
6. • **GOOD LUCK !**

(1) --- 15 points

A function  $e(t)$  is sampled, and the resultant sequence has the  $z$ -transform

$$E(z) = \frac{z^3 - 2z}{z^4 - 0.9z^2 + 0.8}$$

Solve this problem using  $E(z)$  and the properties of the  $z$ -transform.(a) Find the  $z$ -transform of  $e(t - 2T)u(t - 2T)$ .(b) Find the  $z$ -transform of  $e(t + 2)u(t)$ .(c) Find the  $z$ -transform of  $e(t - T)u(t - 2T)$ .Note that  $T$  is sampling time, and  $u(t)$  is a unit step function.**Solution:**

$$(a) \mathcal{Z}[e(t - 2T)u(t - 2T)] = \frac{(z^3 - 2z)z^{-2}}{z^4 - 0.9z^2 + 0.8}$$

$$(b) e(0) = 0, e(1) = 1$$

$$\therefore \mathcal{Z}[e(t + T)u(t)] = z[E(z) - e(0) - e(1)z^{-1}]$$

$$= z \left[ \frac{z^3 - 2z}{z^4 - 0.9z^2 + 0.8} - \frac{1}{z} \right] = \frac{-1.1z^2 + 0.8}{z^4 - 0.9z^2 + 0.8}$$

$$(c) \mathcal{Z}[e(t - T)u(t - 2T)] = e(T)z^{-2} + e(2T)z^{-3} + \dots$$

$$= z^{-1}[E(z) - e(0)] = z^{-1}E(z), \text{ since } e(0) = 0$$

$$= \frac{z^2 - z}{z^4 - 0.9z^2 + 0.8}$$

(2) – 10 points

Find  $E^*(s)$ , with  $T = 0.5$  s, for

$$E(s) = \frac{(1 - e^{-0.5s})^2}{0.5s^2(s+1)}$$

and

$$E(s) = \frac{1 - e^{-Ts}}{s(s+1)}$$

**Solution:**Consider  $E_1(s) = \frac{1}{s^2(s+1)}$ ; Then  $E^*(s) = E_1^*(s)[2(1 - e^{-Ts})^2]$ 

$$\begin{aligned} (\text{residue})|_{\lambda=0} &= \frac{d}{d\lambda} \left[ \frac{1}{(\lambda+1)(1 - e^{-T(s-\lambda)})} \right]_{\lambda=0} \\ &= \frac{-(1 - e^{-T(s-\lambda)}) - (-Te^{-T(s-\lambda)})(\lambda+1)}{(\lambda+1)^2 (1 - e^{-T(s-\lambda)})^2} \Big|_{\lambda=0} = \frac{-1 + e^{-Ts} + Te^{-Ts}}{(1 - e^{-Ts})^2} \end{aligned}$$

$$(\text{residue})_{\lambda=-1} = \left[ \frac{1}{\lambda^2 (1 - e^{-T(s-\lambda)})} \right]_{\lambda=-1} = \frac{1}{1 - e^{-T(s+1)}}$$

$$\therefore E_1^*(s) = \frac{1}{1 - e^{-T(s+1)}} + \frac{-1 + e^{-Ts} + Te^{-Ts}}{(1 - e^{-Ts})^2}$$

$$\therefore E^*(s) = \frac{1 - e^{-Ts}}{(1 - e^{-T(s+1)})(1 - e^{-Ts})^2} [2(1 - e^{-Ts})^2] = \frac{2Te^{-Ts}}{1 - e^{-T(s+1)}}$$

Solution:

$$E(s) = \frac{1 - \epsilon^{-Ts}}{s(s+1)}; \text{ define } E_1(s) = \frac{1}{s(s+1)}$$

$$\begin{aligned} \therefore E_1^*(s) &= \frac{1}{(\lambda+1)(1-\epsilon^{-T(s-\lambda)})} \Big|_{\lambda=0} + \frac{1}{\lambda(1-\epsilon^{-T(s-\lambda)})} \Big|_{\lambda=-1} \\ &= \frac{1}{1-\epsilon^{-Ts}} - \frac{1}{1-\epsilon^{-T(s+1)}} \end{aligned}$$

$$E(s) = E_1(s) - E_1(s)\epsilon^{-Ts}; \therefore E^*(s) = E_1^*(s) - E_1^*(s)\epsilon^{-Ts}$$

$$= \left[ \frac{1}{1-\epsilon^{-Ts}} - \frac{1}{1-\epsilon^{-T(s+1)}} \right] (1-\epsilon^{-Ts}) = \frac{\epsilon^{-Ts}(1-\epsilon^{-T})}{1-\epsilon^{-T(s+1)}}$$

(3) – 20 points

Given the system described by the state equations

$$x(k+1) = \begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 0 & 1 & 0 \end{bmatrix} x(k) + \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} u(k),$$

$$y(k) = \begin{bmatrix} 0 & 0 & 1 \end{bmatrix} x(k).$$

- (a) Find the transfer function  $Y(z)/U(z)$ .  
 (b) Draw a simulation diagram for this system, from the state equations given.  
 (c) Use Mason's gain formula and the simulation diagram to verify the transfer function found in part (a).

Hint: To find  $(zI - A)^{-1}$  just use the following:

$$\begin{pmatrix} a & 0 & 0 \\ b & d & 0 \\ c & e & f \end{pmatrix}^{-1} = \begin{pmatrix} \frac{1}{a} & 0 & 0 \\ -\frac{b}{ad} & \frac{1}{d} & 0 \\ \frac{-(cd)+be}{adf} & -\frac{e}{df} & \frac{1}{f} \end{pmatrix}$$

**Solution:**

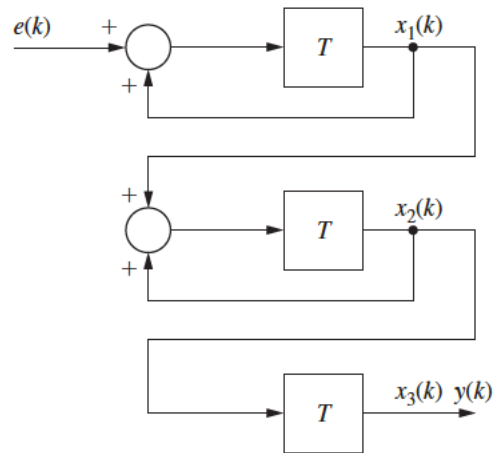
$$(a) \ zI - A = \begin{bmatrix} z-1 & 0 & 0 \\ -1 & z-1 & 0 \\ 0 & -1 & z \end{bmatrix}; \Delta = z^3 - 2z^2 + z = z(z-1)^2$$

$$\text{Cof}(zI - A) = \begin{bmatrix} z(z-1) & z & 1 \\ 0 & z(z-1) & z-1 \\ 0 & 0 & (z-1)^2 \end{bmatrix}, (zI - A)^{-1} = \begin{bmatrix} \frac{1}{z-1} & 0 & 0 \\ \frac{1}{(z-1)^2} & \frac{1}{z-1} & 0 \\ \frac{1}{z(z-1)^2} & \frac{1}{z(z-1)} & \frac{1}{z} \end{bmatrix}$$

$$G(z) = C[zI - A]^{-1}B = \begin{bmatrix} 0 & 0 & 1 \end{bmatrix} [zI - A]^{-1} \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$$

$$= \begin{bmatrix} \frac{1}{z(z-1)^2} & \frac{1}{z(z-1)} & \frac{1}{z} \end{bmatrix} \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} = \frac{1}{z(z-1)^2} = \frac{1}{z^3 - 2z^2 + z}$$

(b)



(c)  $\Delta = 1 - z^{-1} - z^{-1} + z^{-2} = 1 - 2z^{-1} + z^{-2}$

$$\therefore G(z) = \frac{z^{-3}}{\Delta} = \frac{1}{z^3 - 2z^2 + z}$$

(4)-- 20 points

Solve the given difference equation for  $x(k)$  using:

$$x(k) - 3x(k-1) + 2x(k-2) = e(k), \quad e(k) = \begin{cases} 1, & k = 0, 1 \\ 0, & k \geq 2 \end{cases}$$

$$x(-2) = x(-1) = 0$$

(a) By calculating  $x(0)$ ,  $x(1)$ ,  $x(2)$ ,  $x(3)$ , and  $x(4)$ .(b) The  $z$ -transform.(c) Will the final-value theorem give the correct value of  $x(k)$  as  $k \rightarrow \infty$ ?**Solution:**

$$(a) \quad x(0) = e(0) = 1$$

$$x(1) = e(1) + 3x(0) = 4$$

$$x(2) = e(2) + 3x(1) - 2x(0) = 10$$

$$x(3) = 0 + 3(10) - 2(4) = 22$$

$$x(4) = 0 + 3(22) - 2(10) = 46$$

$$(b) \quad [1 - 3z^{-1} + 2z^{-2}]X(z) = E(z) = 1 + z^{-1} = \frac{z+1}{z}$$

$$X(z) = \frac{z^2}{(z-1)(z-2)} \times \frac{z+1}{z} = \frac{z(z+1)}{(z-1)(z-2)} = z \left[ \frac{-2}{z-1} + \frac{3}{z-2} \right]$$

$$\therefore x(k) = -2 + 3(2)^k$$

(c) No, since the final value does not exist.

(5) – 15+10 points

(a)

Find a state-variable formulation for the system described by the coupled second-order difference equations given. The system output is  $y(k)$ , and  $e_1(k)$  and  $e_2(k)$  are the system inputs. *Hint:* Draw a simulation diagram first.

$$x(k+2) + v(k+1) = 4e_1(k) + e_2(k)$$

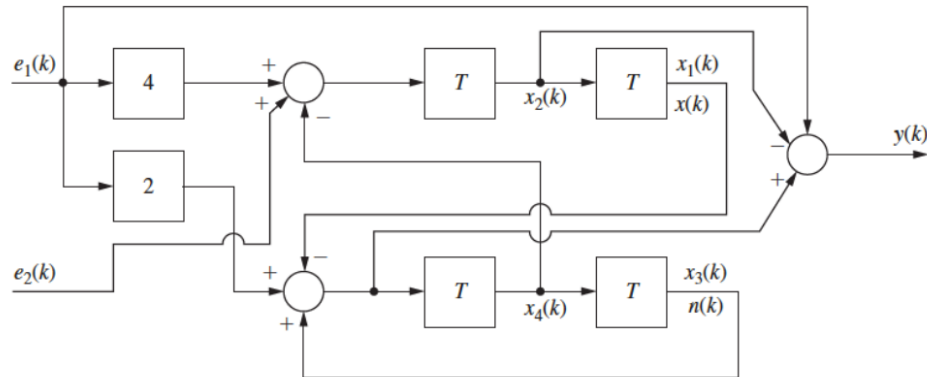
$$v(k+2) - v(k) + x(k) = 2e_1(k)$$

$$y(k) = v(k+2) - x(k+1) + e_1(k)$$

(b)

Assume  $e_1(k) = 0$  for all  $k$ , find the transfer function from  $e_2(k)$  to  $y(k)$ .

**Hint:** To find the solution of this part you do not need to find an inverse of 4 by 4 matrix. One way could be using Mason's formula and the obtained simulation diagram from part (a). But you can use any other methods that you prefer.

**Solution:**

$$\mathbf{x}(k+1) = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & -1 \\ 0 & 0 & 0 & 1 \\ -1 & 0 & 1 & 0 \end{bmatrix} \mathbf{x}(k) + \begin{bmatrix} 0 & 0 \\ 4 & 1 \\ 0 & 0 \\ 2 & 0 \end{bmatrix} e(k)$$

$$y(k) = x_4(k+1) - x_2(k) + e_1(k) = -x_1(k) + x_3(k) - x_2(k) + e_1(k)$$

$$\therefore y(k) = [-1 \quad -1 \quad 1 \quad 0] \mathbf{x}(k) + [1 \quad 0] e(k)$$

(b) Just take Z transform for the difference equations and put  $e_1=0$ .



(6) – 10 points

The continuous time transfer function of first order hold is given by

$$G_{foh} = \frac{1 + Ts}{T} \left[ \frac{1 - e^{-Ts}}{s} \right]^2,$$

where  $T$  is sample time. Find an analytic expression (in the time domain) for its impulse response and sketch it.

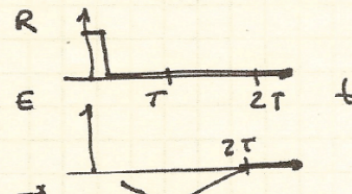
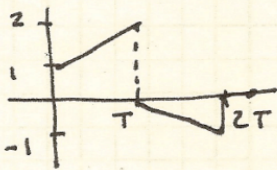
**Solution**

$$1.1) \quad G_{foh} = \left( \frac{1+Ts}{T} \right) \left( \frac{1-e^{-sT}}{s} \right)^2 = \left( \frac{1}{s} + \frac{1}{Ts}^2 \right) (1 + e^{-sT} - 2e^{-sT})$$

$$g_{foh} = \mathcal{L}^{-1}[G_{foh}] = \frac{1}{T} \left[ t u(t) - 2(t-T)u(t-T) + (t-2T)u(t-2T) \right] + \left[ u(t) - 2u(t-T) + u(t-2T) \right]$$

collecting terms yields:

$$g_{fho}(t) = \left( 1 + \frac{t}{T} \right) [u(t) - u(t-T)] + \left( 1 - \frac{t}{T} \right) [u(t-T) - u(t-2T)]$$



Laplace transform $E(s)$	Time function $e(t)$	$z$ -Transform $E(z)$	Modified $z$ -transform $E(z, m)$
$\frac{1}{s}$	$u(t)$	$\frac{z}{z-1}$	$\frac{1}{z-1}$
$\frac{1}{s^2}$	$t$	$\frac{Tz}{(z-1)^2}$	$\frac{mT}{z-1} + \frac{T}{(z-1)^2}$
$\frac{1}{s^3}$	$\frac{t^2}{2}$	$\frac{T^2 z(z+1)}{2(z-1)^3}$	$\frac{T^2}{2} \left[ \frac{m^2}{z-1} + \frac{2m+1}{(z-1)^2} + \frac{2}{(z-1)^3} \right]$
$\frac{(k-1)!}{s^k}$	$t^{k-1}$	$\lim_{a \rightarrow 0} (-1)^{k-1} \frac{\partial^{k-1}}{\partial a^{k-1}} \left[ \frac{z}{z - e^{-aT}} \right]$	$\lim_{a \rightarrow 0} (-1)^{k-1} \frac{\partial^{k-1}}{\partial a^{k-1}} \left[ \frac{e^{-amT}}{z - e^{-aT}} \right]$
$\frac{1}{s+a}$	$e^{-at}$	$\frac{z}{z - e^{-aT}}$	$\frac{e^{-amT}}{z - e^{-aT}}$
$\frac{1}{(s+a)^2}$	$t e^{-at}$	$\frac{Tz e^{-aT}}{(z - e^{-aT})^2}$	$\frac{T e^{-amT} [e^{-aT} + m(z - e^{-aT})]}{(z - e^{-aT})^2}$
$\frac{(k-1)!}{(s+a)^k}$	$t^k e^{-at}$	$(-1)^k \frac{\partial^k}{\partial a^k} \left[ \frac{z}{z - e^{-aT}} \right]$	$(-1)^k \frac{\partial^k}{\partial a^k} \left[ \frac{e^{-amT}}{z - e^{-aT}} \right]$
$\frac{a}{s(s+a)}$	$1 - e^{-at}$	$\frac{z(1 - e^{-aT})}{(z-1)(z - e^{-aT})}$	$\frac{1}{z-1} - \frac{e^{-amT}}{z - e^{-aT}}$
$\frac{a}{s^2(s+a)}$	$t - \frac{1 - e^{-at}}{a}$	$\frac{z[(aT - 1 + e^{-aT})z + (1 - e^{-aT} - aT e^{-aT})]}{a(z-1)^2(z - e^{-aT})}$	$\frac{T}{(z-1)^2} + \frac{amT - 1}{a(z-1)} + \frac{e^{-amT}}{a(z - e^{-aT})}$
$\frac{a^2}{s(s+a)^2}$	$1 - (1 + at)e^{-at}$	$\frac{z}{z-1} - \frac{z}{z - e^{-aT}} - \frac{aT e^{-aT} z}{(z - e^{-aT})^2}$	$\frac{1}{z-1} - \left[ \frac{1 + amT}{z - e^{-aT}} + \frac{aT e^{-aT}}{(z - e^{-aT})^2} \right] e^{-amT}$
$\frac{b-a}{(s+a)(s+b)}$	$e^{-at} - e^{-bt}$	$\frac{(e^{-aT} - e^{-bT})z}{(z - e^{-aT})(z - e^{-bT})}$	$\frac{e^{-amT}}{z - e^{-aT}} - \frac{e^{-bmT}}{z - e^{-bT}}$