

1.10 A typical heat transfer model is

$$m c_p \dot{T} = -hA(T - T_0) + \tilde{e}$$



where m is mass of the heated object, c_p is the specific heat, h is the heat transfer coefficient, A is the area, T_0 is the ambient temperature and \tilde{e} is the net supplied power. These models are usually expressed in terms of the temperature difference $T - T_0 = \tilde{T}$, so

$$m c_p \dot{\tilde{T}} = -hA\tilde{T} + \tilde{e}$$

$$\Rightarrow \dot{\tilde{T}} = -\frac{hA}{m c_p} \tilde{T} + \frac{1}{m c_p} \tilde{e}$$

It is unclear whether the given model assumes $T_0 = 0$ or 25 and whether $T(0) = 0$ or 25. We will work with $C = T - T_0$ (meaning that unforced solutions converge to $T = T_0$) and $C(0) = 0$ in the first case, $C(0) = 25$ in the second.

a From the given transfer functions \tilde{e} has two components, one is supplied power (heating) and the other is the door state (cooling). Each of these terms is converted to net power by a proportionality constant. After division with $m c_p$ the final model is $(C(t) = \tilde{T}(t))$

$$\dot{C} = -0.5C + 2e + 2.5d \Leftrightarrow C(s) = \frac{2}{s+0.5} e(s) + \frac{2.5}{s+0.5} d(s)$$

The time constant is $\tau = \frac{1}{0.5} = 2$ min.

b For $e(t) = 5u(t)$, $d(t) = 0$ we have

$$C(s) = \frac{2}{s+0.5} \left[\frac{5}{s} \right] = \frac{20}{s} - \frac{20}{s+0.5} \Rightarrow c(t) = 20u(t) - 20e^{-0.5t}u(t)$$

At steady state, $C_{\infty} = 20$

c With nonzero initial conditions,

$$\dot{c} = -0.5c + 2e - 2.5d \Leftrightarrow sC(s) - c(0) = -0.5C(s) + 2e(s) - 2.5d(s)$$

$$\Rightarrow C(s) = \frac{2}{s+0.5} e(s) - \frac{2.5}{s+0.5} d(s) + \frac{c(0)}{s+0.5}$$

For $C(0) = 25$, $C(t) = 20u(t) - 20e^{-0.5t}u(t) + 25e^{-0.5t}u(t)$
 $= (20 + 5e^{-0.5t})u(t)$

d With $d = u(t-2)$ and $C_*(t)$ denoting the sol'n of (b)

$$C(s) = C_*(s) + \frac{-2.5}{s+0.5} \left[\frac{e^{-2s}}{s} \right]$$

$$\Rightarrow c(t) = C_*(t) - \mathcal{L}^{-1} \left\{ \frac{2.5}{s(s+0.5)} \right\} \Big|_{t=t-2} = C_*(t) - \left\{ \begin{matrix} 10u(t-2) \\ -10e^{-0.5(t-2)}u(t-2) \end{matrix} \right\}$$

$$= 20(1 - e^{-0.5t})u(t) - 10(1 - e^{-0.5(t-2)})u(t-2)$$

$$\therefore C_{\infty} = 10.15$$



2.7
 $E(z) = \frac{z}{(z+1)^2}$

FVT: $\lim_{k \rightarrow \infty} e_k = \lim_{z \rightarrow 1} (z-1)E(z)$
if $\lim e_k$ exists.

$\therefore \lim_{z \rightarrow 1} (z-1)E(z) = 0$ but $e_k = -k(-1)^k$ which does not have a limit.

$E(z) = \frac{z}{(z-1)^2}$ $\lim_{z \rightarrow 1} (z-1)E(z) = \lim_{z \rightarrow 1} \frac{z}{z-1} = \infty$

$e(k) = k(1)^k$: diverges as well.

$E(z) = \frac{z}{(z-0.9)^2} \Rightarrow \frac{1}{0.9} k(0.9)^k \rightarrow 0 = \lim_{z \rightarrow 1} (z-1)E(z)$

$E(z) = \frac{z}{(z-1.1)^2} \Rightarrow \frac{1}{1.1} k(1.1)^k$ diverges but $\lim_{z \rightarrow 1} (z-1)E(z) = 0$

$$\underline{2.11} \quad \underline{a} \quad z^2 Y(z) - \frac{3}{4} z Y(z) + \frac{1}{8} Y(z) = e(z) = \frac{1}{z-1}$$

$$\Rightarrow Y(z) = \frac{1}{z^2 - \frac{3}{4}z + \frac{1}{8}} \cdot \frac{1}{z-1} = \frac{2.667}{z-1} + \frac{-8}{z-0.5} + \frac{5.333}{z-0.25}$$

$\underbrace{\hspace{10em}}_{(z-0.5)(z-0.25)}$

eg. using MATLAB's "residue"

$$\stackrel{z^{-1}}{\Rightarrow} y(k) = 2.667 u(k-1) - 8 (0.5)^{k-1} u(k-1) + 5.333 (0.25)^{k-1} u(k-1)$$

Evaluating this expression,

$$y(0) = 0$$

$$y(1) = 2.667 - 8 + 5.333 = 0$$

$$y(2) = 2.667 - \frac{8}{2} + \frac{5.333}{4} = 0$$

$$y(3) = 2.667 - \frac{8}{4} + \frac{5.333}{16} = 1$$

$$y(4) = 2.667 - \frac{8}{8} + \frac{5.333}{64} = 1.75$$

b Solving the recursion with $y(0) = y(1) = 0$.

$$y(2) = e(0) + \frac{3}{4} y(1) - \frac{1}{8} y(0) = 0$$

$$y(3) = e(1) + \frac{3}{4} y(2) - \frac{1}{8} y(1) = 1$$

$$y(4) = e(2) + \frac{3}{4} y(3) - \frac{1}{8} y(2) = \frac{7}{4} = 1.75.$$

etc.

c With nonzero I.C. we use the z -transform property.

$$\mathcal{Z}\{y(k+1)\} = z \left[\mathcal{Z}\{y(k)\} - y(0) \right]$$

$$\text{Then, } z^2 Y(z) - \frac{3}{4} z Y(z) + \frac{1}{8} Y(z) = z^2 y(0) + z y(1) - \frac{3}{4} z y(0)$$

$$\Rightarrow Y(z) = \frac{z(z - 1/4)}{(z-0.5)(z-0.25)} = z \left[\frac{10}{z-0.25} - \frac{9}{z-0.5} \right]$$

$$\Rightarrow y(k) = 10(0.25)^k u(k) - 9(0.5)^k u(k)$$

Evaluating,

$$y(0) = 1$$

$$y(1) = -2$$

$$y(2) = -1.625$$

$$y(3) = -0.9688$$

The same result is obtained from the recursion, starting with $y(0) = 1, y(1) = -2$. An alternative to these computations is to use the state-space version of the ODE:

$$x_k = \begin{pmatrix} y_k \\ y_{k+1} \end{pmatrix} \Rightarrow x_{k+1} = \begin{pmatrix} 0 & 1 \\ -1/8 & 3/4 \end{pmatrix} x_k + \begin{pmatrix} 0 \\ 1 \end{pmatrix} e_k$$

$\leftarrow A \rightarrow$
 $y_k = (1 \ 0) x_k$
 $\leftarrow C \rightarrow$

With $x_0 = \begin{pmatrix} 1 \\ -2 \end{pmatrix}$, we can compute

$$y(0) = C x_0$$

$$y(1) = C A x_0$$

$$y(2) = C A^2 x_0 = -1.625$$

$$y(3) = C A^3 x_0 = -0.9688$$

etc.

2.15

$$y(t) = \int^t x(\tau) d\tau$$

Left side

a) $y_{k+1} = y_k + x_k T$

$$zY - Y = TX$$

b) $\Rightarrow Y(z) = \frac{T}{z-1} X(z)$

e) $y(k) = \sum_{i=-\infty}^{k-1} x_i$

Right side

c) $y_{k+1} = y_k + x_{k+1} T$

$$zY - Y = zXT$$

d) $\Rightarrow Y(z) = \frac{Tz}{z-1} X(z)$

f) $y(k) = \sum_{i=-\infty}^k x_i$

2.16

$$y_{k+1} = y_k + \frac{x_k + x_{k+1}}{2} \cdot T$$

Taking z-transform

$$zY - Y = \frac{X + zX}{2} T \Rightarrow$$

$$\Rightarrow (z-1)Y(z) = \frac{T}{2}(z+1)X(z)$$

$\Rightarrow \frac{Y(z)}{X(z)} = \frac{T}{2} \frac{z+1}{z-1}$ (Tustin equivalent of an integrator)

2.26 a) $A = \begin{pmatrix} 0 & 1 \\ 0 & 3 \end{pmatrix}$ $B = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$, $C = (-2, 1)$, $D=0$

$$\frac{Y(z)}{U(z)} = C(zI - A)^{-1}B + D = (-2, 1) \begin{bmatrix} z & -1 \\ 0 & z-3 \end{bmatrix}^{-1} \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

$$= \frac{-z+4}{z(z-3)}$$

Note: Matlab version:
 $A = \dots$, $B = \dots$ etc.
 $G = ss(A, B, C, D)$
 $tf(G)$

b) $T = \begin{bmatrix} 1 & -1 \\ 1 & 1 \end{bmatrix}$ (sum + difference of states) $\tilde{x} = Tx$

$$T^{-1} = \frac{1}{2} \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix}$$

$$\tilde{x}_{k+1} = T x_{k+1} = T A T^{-1} \tilde{x}_k + T B u_k$$

$$y_k = C T^{-1} \tilde{x}_k + D u_k$$

$$\tilde{A} = \begin{bmatrix} 1 & -1 \\ -2 & 2 \end{bmatrix}, \tilde{B} = \begin{bmatrix} 0 \\ 2 \end{bmatrix}, \tilde{C} = \frac{1}{2} [-3, -1], \tilde{D} = 0$$

c) $\frac{Y(z)}{U(z)} = \frac{-z+4}{z(z-3)}$ (invariant under similarity transformations)

d) Eigenvalues of A, \tilde{A} are 0, 3

$$\det A = 0 = \det \tilde{A}$$

$$\text{trace } A = 3 = \text{trace } \tilde{A}$$

Transfer function invariance.

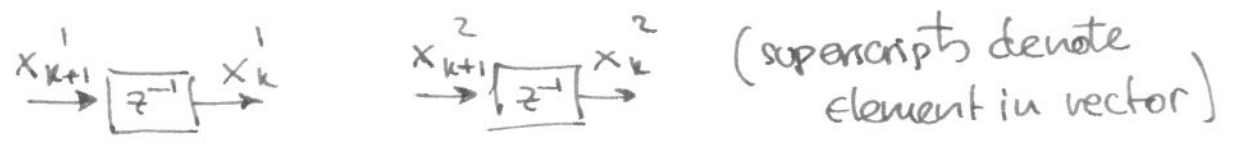
2.36 a) num = [3 4], den = [1 5 6]

[a, b, c, d] = tf2ss(num, den)

→ a = [-5 -6], b = [1; 0], c = (3 4), d = 0

Alt. Gs = ss(G), a = Gs.a, b = Gs.b ... this produces a small difference in the realization a = [-5 -6; 2 0] etc.

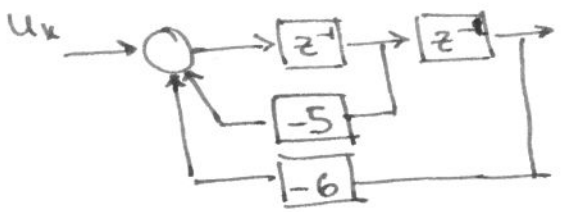
b) For the simulation diagram we start with the delays:



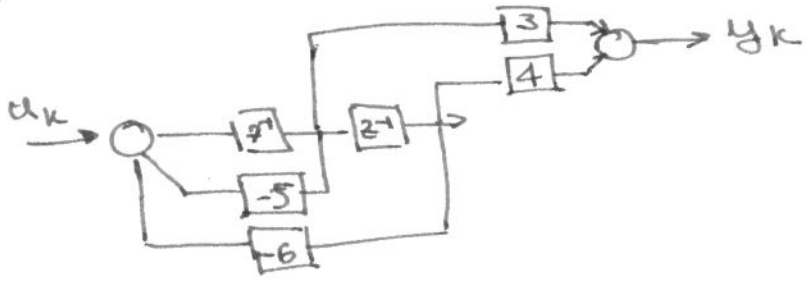
But x_{k+1}^2 = x_k^1, so



Bring in the input: x_{k+1}^1 = -5 x_k^1 - 6 x_k^2 + u_k



And form the output y_k = 3 x_k^1 + 4 x_k^2



c) This simulation diagram is the same as Fig. 2.9 (controllable canonical form)

3.17

$$G(s) = \frac{1 - e^{-Ts}}{s}, \quad \angle G = -\frac{\pi\omega}{\omega_s} + \theta = -\frac{\omega T}{2} + \theta$$

$$\theta = \begin{cases} 0 & \text{if } \sin \frac{\pi\omega}{2} > 0, \\ \pi & \text{otherwise} \end{cases}$$

we expect (Nyquist) $\omega_s > \omega$, $\omega \in [0, 10 \text{ Hz}]$ so $\theta = 0$
(20Hz is roughly half-sample delay)

The maximum lag appears at $\omega = 10 \text{ Hz} = 62.8 \text{ rad/s}$
and it is $\angle G = -5T \times 62.8 = -31.4T \text{ rad} = 1800T^\circ$

- a). Lag = $1800T < 10^\circ \Rightarrow T < 1/180 \text{ s}$
- b). Lag = $1800T < 5^\circ \Rightarrow T < 1/360 \text{ s}$
- c). Lag = $1800T < 20^\circ \Rightarrow T < 1/90 \text{ s}$

Nyquist rate = 0.05 s (10Hz) $\therefore 10^\circ$ lag is sampling about 10x Nyquist



3.24 a) 0-10V, 4 bit A/D

$$V_{\max} = V_{fs} (2^{-1} + 2^{-2} + 2^{-3} + 2^{-4}) = 9.375 \text{ V}$$

(resolution 0.0625×10 ; losing 1 bit from max)

b) $2^{-4} \times 10 = 0.625 \text{ V}$ min. possible voltage

c) $V = 10 (\alpha 2^{-1} + \beta 2^{-2} + \gamma 2^{-3})$; $\alpha, \beta, \gamma \in [0, 1]$

$$= 0, 1.25, 2.5, 3.75, 5, 6.25, 7.5, 8.75$$

d). $(2^{-n})_{10} < 0.005 \Rightarrow -n \log 2 < \log 5 \times 10^{-4}$

$$\Rightarrow n > + \frac{\log 2 \times 10^3}{\log 2} = 10.966$$

$$\Rightarrow n = 11 \quad \left(2^{11} \approx 10^3 \cdot \frac{1}{2} \right)$$

3.25 a) Since A/D is a truncation (rather than rounding)

max error is 1 bit occurring when the voltage is slightly **above** the next quantization level. So,

$$\text{max error} = (2^{-8})_{10} = 0.039 \text{ V.}$$

b) 04_{Hex} corresponds to a voltage $(2^{-6})_{10} \text{ V} = 0.156 \text{ V.}$

According to Fig. 3.22 the ADC is rounding up so

the voltages producing 04_{Hex} are $(0.156 - 0.039, 0.156] \text{ V}$

For a rounding down operation the interval would be

$$[0.156, 0.156 + 0.039) \text{ V.}$$