

ECEN 605

LINEAR SYSTEMS

Lecture 4

Dynamic response of discrete time systems

Discrete time signals and systems

A discrete time signal is a sequence $x(kT)$, $k = 0, 1, 2, \dots$ denoted as $x[k]$ when the sampling period T is known and fixed. The input and output of a discrete time system consists of sequences $u[k]$ (inputs) and $y[k]$ (outputs), respectively. The system is typically described by **difference equations** such as:

$$y(k+1) = \alpha y(k) + \beta u(k) \quad (1\text{st order system}) \quad (1)$$

$$y(k+2) = \alpha_1 y(k+1) + \alpha_0 y(k) + \beta_0 u(k) + \beta_1 u(k+1) \quad (2)$$

(2nd order system)

represented below, using delays, multipliers and summers.

Discrete time signals and systems (cont.)

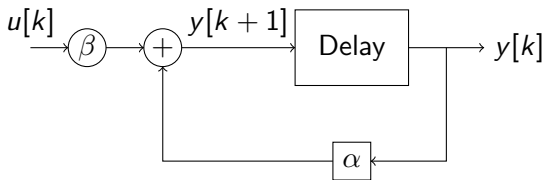


Figure: First order discrete time system

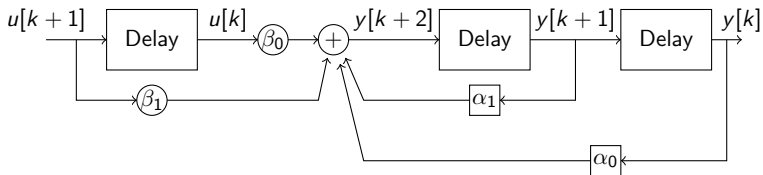


Figure: Second order discrete time system

Discrete time signals and systems (cont.)

To solve (1) and obtain the output sequence $y[k]$ it is necessary to know the sequence $u[k]$ and $y(0)$, whereas to solve (2) one needs to know the sequence $u[k]$ as well as $y(0)$ and $y(1)$.

z-Transform

The solution of difference equations with constant coefficients is facilitated by the **z-transform**, just as Laplace transforms help in solving differential equations. The z-transform of the sequence

$$x[k] = \{x(0), x(1), x(2), \dots\} \quad (3)$$

denoted $X(z)$, is defined by

$$X(z) := \mathcal{Z} \{x[k]\} := x(0) + x(1)z^{-1} + \dots + x(k)z^{-k} + \dots \quad (4)$$

Note that $x[k]$ may have real or complex elements.

z -Transform (cont.)

Example

Find the z -transform of following sequence.

$$x[k] = \{1, 0, -1, 2, 4, 0, 0, 0, 0, \dots\}. \quad (5)$$

Solution:

$$X(z) = 1 + 0z^{-1} + (-1)z^{-2} + 2z^{-3} + 4z^{-4}. \quad (6)$$

z -Transform (cont.)

Example (**Unit Pulse**)

$$x[k] = \{1, 0, 0, 0, 0, \dots\} =: \delta[k]. \quad (7)$$

Solution:

$$X(z) = 1 + 0z^{-1} + 0z^{-2} + \dots + kz^{-k} + \dots. \quad (8)$$

z -Transform (cont.)

Example (**Shifted Pulse**)

$$x[k] = \{0, 0, 0, 1, 0, 0, \dots\}. \quad (9)$$

Solution:

$$X(z) = z^{-3}. \quad (10)$$

z -Transform (cont.)

Example (Geometric Series)

$$x[k] = \{a^k\} = \{1, a, a^2, a^3, \dots\}. \quad (11)$$

Solution:

$$\begin{aligned} X(z) &= 1 + a z^{-1} + a^2 z^{-2} + a^3 z^{-3} + \dots \\ &= \frac{1}{1 - a z^{-1}} = \frac{z}{z - a}, \quad |a z^{-1}| < 1. \end{aligned} \quad (12)$$

Stable Region: Note that $x[k]$ converges if and only if $|a| < 1$ and thus the asymptotic stability corresponds to all poles lying strictly inside the unit circle. Poles on the unit circle or exterior to it represent an unstable system.

z-Transform (cont.)

Example (Repeated Poles)

$$x[k] = \{1, 2a, 3a^2, 4a^3, \dots, (k+1)a^k, \dots\}. \quad (13)$$

Solution:

$$\begin{aligned} X(z) &= 1 + 2az^{-1} + 3a^2z^{-2} + \dots + (k+1)a^kz^{-k} + \dots \\ &= \frac{1}{(1 - az^{-1})^2}. \end{aligned} \quad (14)$$

z -Transform (cont.)

Example (Unit Step)

$$x[k] = U[k] = \{1, 1, 1, 1, \dots\}. \quad (15)$$

Solution:

$$\begin{aligned} \mathcal{Z}\{U[k]\} = U(z) &= 1 + z^{-1} + z^{-2} + \dots \\ &= \frac{1}{1 - z^{-1}} = \frac{z}{z - 1}. \end{aligned} \quad (16)$$

z -Transform (cont.)

Example (**Unit Ramp**)

$$x[k] = R[k] = \{0, 1, 2, 3, 4, \dots\}. \quad (17)$$

Solution:

$$\begin{aligned} \mathcal{Z}\{R[k]\} = R(z) &= 0 + 1z^{-1} + 2z^{-2} + 3z^{-3} + \dots \\ &= \frac{z^{-1}}{(1 - z^{-1})^2} = \frac{z}{(z - 1)^2}. \end{aligned} \quad (18)$$

z-Transform (cont.)

Example (Sampled Exponential)

$$\begin{aligned} [e^{\alpha t}]_{t=kT} &= \{e^{\alpha kT}\} \\ &= \{1, e^{\alpha T}, e^{\alpha 2T}, e^{\alpha 3T}, \dots\}. \end{aligned} \quad (19)$$

$$\mathcal{Z} \{e^{\alpha kT}\} = \frac{z}{(z - e^{\alpha T})}. \quad (20)$$

z-Transform (cont.)

From (20) we can derive the z-transforms of $[\cos \omega k T]$ and $[\sin \omega k T]$, the sampled cosine and sine waves. Also if α in (20) is $\sigma + j\omega$ we obtain the sampled complex exponential $e^{\sigma k T + j\omega k T}$ with z-transform

$$\mathcal{Z} \left\{ e^{(\sigma + j\omega)k T} \right\} = \frac{z}{z - e^{(\sigma + j\omega)T}}. \quad (21)$$

z-Transform (cont.)

Example

Find the z-transforms of following signals.

a) $\sin(2k)$ for $k = 0, 1, 2, \dots$,

Solution.

$$\sin(2k) = \frac{1}{2j} [e^{2kj} - e^{-2kj}]. \quad (22)$$

$$\begin{aligned} \mathcal{Z}[\sin(2k)] &= \frac{1}{2j} \left[\frac{z}{z - e^{2j}} - \frac{z}{z - e^{-2j}} \right] \\ &= \frac{1}{2j} \frac{z e^{2j} - z e^{-2j}}{z^2 - z(e^{2j} + e^{-2j}) + 1} \\ &= \frac{z \sin(2)}{z^2 - 2z \cos(2) + 1}. \end{aligned} \quad (23)$$

z-Transform (cont.)

Example (cont.)

b) $\{0, 2, 8, 24, 64, 160, \dots\} = [k(2)^k]$

Solution.

$$\mathcal{Z} [k s^k] = \frac{2z}{(z-2)^2}. \quad (24)$$

z-Transform (cont.)

Example (cont.)

c) $x[k]$ as below,

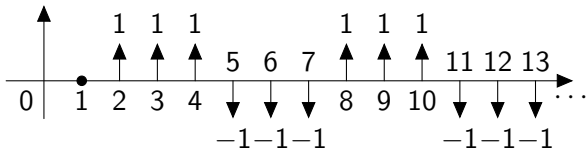


Figure:

z -Transform (cont.)

Example (cont.)

Solution. The function is periodic with period 6, and shifted 2 units to the right:

$$x[k] = \delta[k-2] + \delta[k-3] + \delta[k-4] - \delta[k-5] - \delta[k-6] - \delta[k-7] + \dots \quad (25)$$

$$\begin{aligned} \mathcal{Z}[x[k]] &= \{1 + z^{-1} + z^{-2} - z^{-3} - z^{-4} - z^{-5}\} \left[\frac{1}{1 - z^{-6}} \right] z^{-2} \\ &= \{z^{-2} + z^{-3} + z^{-4} - z^{-5} - z^{-6} - z^{-7}\} \left[\frac{1}{1 - z^{-6}} \right]. \end{aligned} \quad (26)$$

z -Transform (cont.)

Example

Find the inverse z -transforms of following:

a) z^{-5}

Solution.

$$\mathcal{Z}^{-1} [z^{-5}] = \delta [k - 5]. \quad (27)$$

z -Transform (cont.)

Example (cont.)

$$\text{b) } \frac{1}{z(z+1)(z+2)}$$

Solution. Multiplying by $\frac{1}{z}$ we have

$$\frac{1}{z} \frac{1}{z(z+1)(z+2)} = \frac{A_0}{z} + \frac{A_1}{z^2} + \frac{B_1}{z+1} + \frac{B_2}{z+2} \quad (28)$$

where

$$A_0 = -\frac{3}{4}, \quad A_1 = \frac{1}{2}, \quad B_1 = 1, \quad B_2 = -\frac{1}{4}. \quad (29)$$

z-Transform (cont.)

Example (cont.)

Therefore,

$$\frac{1}{z(z+1)(z+2)} = -\frac{3}{4} + \frac{1}{2} + \frac{z}{z+1} + \frac{-\frac{1}{4}z}{z+2} \quad (30)$$

and

$$\mathcal{Z}^{-1} \left[\frac{1}{z(z+1)(z+2)} \right] = -\frac{3}{4} \delta[k] + \frac{1}{2} \delta[k-1] + [-1]^k - \frac{1}{4} [-2]^k. \quad (31)$$

z -Transform (cont.)

Example (cont.)

c) $\frac{z^2}{z^2 + 1}$

Solution.

$$\frac{z^2}{z^2 + 1} = \frac{z^2 + 1 - 1}{z^2 + 1} = -\frac{1}{z^2 + 1} + 1. \quad (32)$$

$$\begin{aligned} \frac{1}{z} \frac{1}{z^2 + 1} &= \frac{A_0}{z} + \frac{A_1}{z - j} + \frac{A_2}{z + j} \\ &= \frac{A_0(z^2 + 1) + A_1(z^2 + jz) + A_2(z^2 - jz)}{z(z^2 + 1)}. \end{aligned} \quad (33)$$

$$A_0 + A_1 + A_2 = 0$$

$$A_1 - A_2 = 0 \quad (34)$$

$$A_0 = 1.$$

z -Transform (cont.)

Example (cont.)

So,

$$A_0 = 1, \quad A_1 = -\frac{1}{2}, \quad A_2 = -\frac{1}{2}. \quad (35)$$

Thus,

$$\frac{1}{z^2 + 1} = 1 + \frac{-\frac{1}{2}z}{z - j} + \frac{-\frac{1}{2}z}{z + j}. \quad (36)$$

$$\begin{aligned} \mathcal{Z}^{-1} [1] - \mathcal{Z}^{-1} \left[\frac{1}{z^2 + 1} \right] &= \delta[k] - \left(\delta[k] - \frac{1}{2} [j]^k - \frac{1}{2} [-j]^k \right) \\ &= \frac{1}{2} [j]^k + \frac{1}{2} [-j]^k. \end{aligned} \quad (37)$$

Shifted sequences

Consider the sequences

$$x[k] = \{x(0), x(1), x(2), \dots\}, \quad (38)$$

$$x[k + 1] = \{x(1), x(2), x(3), \dots\}, \quad (39)$$

$$x[k + 2] = \{x(2), x(3), x(4), \dots\}, \quad (40)$$

and their z -transforms

$$\mathcal{Z} \{x[k]\} = x(0) + x(1) z^{-1} + x(2) z^{-2} + \dots, \quad (41)$$

$$\mathcal{Z} \{x[k + 1]\} = x(1) + x(2) z^{-1} + x(3) z^{-2} + \dots, \quad (42)$$

$$\mathcal{Z} \{x[k + 2]\} = x(2) + x(3) z^{-1} + x(4) z^{-2} + \dots. \quad (43)$$

We see that

$$X(z) = z^{-1} \mathcal{Z} \{x[k + 1]\} + x(0) \quad (44)$$

so that

$$\mathcal{Z} \{x[k + 1]\} = z X(z) - z x(0). \quad (45)$$

Shifted sequences (cont.)

Similarly

$$\mathcal{Z} \{x[k + 2]\} = z^2 X(z) - z^2 x(0) - z x(1). \quad (46)$$

Relations (45), (46) are useful for solving difference equations as we show next.

Solution of difference equations

In this section we describe how the z transform can be used to solve linear difference equations with constant coefficients. Difference equations describe a discrete linear time invariant system (discrete LTI system) by relating the output $y[k]$ to the input $u[k]$, for $k \geq 0$. Consider a discrete LTI system

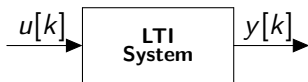


Figure: a discrete LTI system

Solution of difference equations (cont.)

where $y[k]$ and $u[k]$ are related by the difference equation

$$\begin{aligned} a_n y[k+n] + a_{n-1} y[k+n-1] + \cdots + a_1 y[k+1] + a_0 y[k] \\ = b_m u[k+m] + b_{m-1} u[k+m-1] + \cdots + b_1 u[k+1] + b_0 u[k]. \end{aligned} \quad (47)$$

Given the known input

$$u[k], \quad k \geq 0, \quad (48)$$

the output

$$y[k], \quad k \geq 0 \quad (49)$$

can be determined if the initial conditions, denoted by $\mathbf{u}(0)$, $\mathbf{y}(0)$

$$\mathbf{u}(0) := [u(0), u(1), \dots, u(m-1)], \quad (50)$$

$$\mathbf{y}(0) := [y(0), y(1), \dots, y(n-1)] \quad (51)$$

Solution of difference equations (cont.)

are known.

Taking the z transform of (47) and using the notation $y[k] \leftrightarrow Y(z)$, $u[k] \leftrightarrow U(z)$, we have

$$\begin{aligned} & a_n [z^n Y(z) - z^n y(0) - z^{n-1} y(1) - \cdots - z y(n-1)] \\ & + a_{n-1} [z^{n-1} Y(z) - z^{n-1} y(0) - \cdots - z y(n-2)] \\ & + \cdots + a_1 [z Y(z) - z y(0)] + a_0 Y(z) \\ = & b_m [z^m U(z) - z^m u(0) - z^{m-1} u(1) - \cdots - z u(m-1)] \\ & + b_{m-1} [z^{m-1} U(z) - z^{m-1} u(0) - \cdots - z u(m-2)] \\ & + \cdots + b_1 [z U(z) - z u(0)] + b_0 U(z). \end{aligned} \tag{52}$$

Solution of difference equations (cont.)

Introduce the polynomials

$$A(z) := a_n z^n + a_{n-1} z^{n-1} + \cdots + a_1 z + a_0 \quad (53)$$

$$B(z) := b_m z^m + b_{m-1} z^{m-1} + \cdots + b_1 z + b_0 \quad (54)$$

$$\begin{aligned} P(z, \mathbf{y}(0)) &:= a_n [z^n y(0) + z^{n-1} y(1) + \cdots + z y(n-1)] \\ &\quad + a_{n-1} [z^{n-1} y(0) + z^{n-2} y(1) + \cdots + z y(n-2)] \\ &\quad + \cdots + a_1 y(0) \end{aligned} \quad (55)$$

$$\begin{aligned} Q(z, \mathbf{u}(0)) &:= b_m [z^m u(0) + z^{m-1} u(1) + \cdots + z u(m-1)] \\ &\quad + b_{m-1} [z^{m-1} u(0) + z^{m-2} u(1) + \cdots + z u(m-2)] \\ &\quad + \cdots + b_1 u(0). \end{aligned} \quad (56)$$

Now solving for $Y(z)$ from (52) we obtain

$$Y(z) = \underbrace{\frac{P(z, \mathbf{y}(0)) - Q(z, \mathbf{u}(0))}{A(z)}}_{Y_0(z)} + \underbrace{\frac{B(z)}{A(z)}}_{Y_u(z)} U(z) \quad (57)$$

Solution of difference equations (cont.)

or

$$Y(z) = Y_0(z) + Y_u(z). \quad (58)$$

Using the notation $Y_0(z) \leftrightarrow y_0[k]$, $Y_u(z) \leftrightarrow y_u[k]$ we have, from (58), taking inverse z transforms and using linearity of the inverse transform,

$$y[k] = y_0[k] + y_u[k]. \quad (59)$$

In (59) we see that the **total** response $y[k]$ is the sum of $y_0[k]$ which depends only on the initial conditions $\mathbf{y}(0)$, $\mathbf{u}(0)$, (see (57)) and $y_u[k]$ which depends only on the input $u[k]$, $k > 0$. Therefore $y_0[k]$ is called the **initial condition response** and $y_u[k]$ is called the **forced response**. Alternatively $y_0[k]$ is also called the **zero input response** and $y_u[k]$ is the **zero state response**, that is, the response to $u[k]$ under zero initial conditions.

Solution of difference equations (cont.)

Finally, $\frac{B(z)}{A(z)} =: G(z)$ is called the **system transfer function**, and the roots of $A(z)$ and $B(z)$ are called the **poles** and **zeros** of the system.

Solution of difference equations (cont.)

Example

Solve

$$y(k + 1) = \alpha y(k) + \beta u(k), \quad k = 0, 1, 2, \dots \quad (60)$$

Solution of difference equations (cont.)

Example (cont.)

Solution. Convert (60) to an equation in sequences $y[k]$, $u[k]$

$$y[k + 1] = \alpha y[k] + \beta u[k]. \quad (61)$$

Taking z -transforms of (61) we get

$$z Y(z) - z y(0) = \alpha Y(z) + \beta U(z) \quad (62)$$

and

$$\begin{aligned} Y(z) &= \frac{z}{z - \alpha} y(0) + \frac{\beta}{z - \alpha} U(z) \\ &= Y_0(z) + G(z) u(z) \end{aligned} \quad (63)$$

where $G(z) = \frac{\beta}{z - \alpha}$ is the transfer function.

Solution of difference equations (cont.)

Example (cont.)

We see that

$$y_0[k] = \mathcal{Z}^{-1} \{Y_0(z)\} = \alpha^k y(0) \quad (64)$$

is the zero input response and

$$y_u[k] = \mathcal{Z}^{-1} \{G(z) U(z)\} \quad (65)$$

is the zero state response of the system. Now suppose that the input is a unit step. Then

$$U(z) = \frac{z}{z-1} \quad (66)$$

and

$$Y_u(z) = \beta \frac{z}{(z-\alpha)(z-1)}. \quad (67)$$

Solution of difference equations (cont.)

Example (cont.)

Write

$$\frac{Y_u(z)}{z} = \frac{\beta}{(z - \alpha)(z - 1)} = \frac{\beta/(\alpha - 1)}{z - \alpha} + \frac{\beta/(1 - \alpha)}{z - 1} \quad (68)$$

so that

$$Y_u(z) = \frac{\beta}{\alpha - 1} \frac{z}{z - \alpha} + \frac{\beta}{1 - \alpha} \frac{z}{z - 1} \quad (69)$$

and the inverse transform of $Y_0(z)$ is

$$y_u[k] = \frac{\beta}{\alpha - 1} (\alpha)^k + \frac{\beta}{1 - \alpha} U[k]. \quad (70)$$

Discretization of continuous systems

In this section we discuss how to convert a continuous time system to its discrete time equivalents. Consider first the discretization of an integrator.

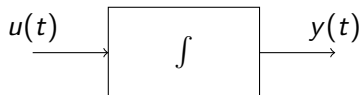


Figure: An integrator.

$$y(t) = \int_0^t u(\tau) d\tau + y(0) \quad (71)$$

$$\begin{aligned} y((k+1)T) &= \int_0^{(k+1)T} u(\tau) d\tau + y(0) \\ &= \underbrace{\int_0^{kT} u(\tau) d\tau + y(0)}_{y(kT)} + \int_{kT}^{(k+1)T} u(\tau) d\tau \end{aligned} \quad (72)$$

Discretization of continuous systems (cont.)

$$y((k+1)T) \cong y(kT) + u(kT)T. \quad (73)$$

Taking z-transforms of (73), with zero initial conditions

$$z Y(z) = Y(z) + T U(z) \quad (74)$$

$$\frac{Y(z)}{U(z)} = \frac{T}{z-1}. \quad (75)$$

Since continuous time integration has the transfer function

$$\frac{Y(s)}{U(s)} = \frac{1}{s} \quad (76)$$

we have the mapping

$$s \rightarrow \frac{z-1}{T} \quad (77)$$

to determine a digital integrator.

Discretization of continuous systems (cont.)

Example

Discretize the following transfer function with $T = 1$.

$$H(s) = \frac{s + 1}{s(s + 2)} \quad (78)$$

Substituting (77) into (78) we get

$$H(z) = \frac{z}{(z - 1)(z + 1)}. \quad (79)$$

The mapping (77) is shown in the figure next.

Discretization of continuous systems (cont.)

Example (cont.)

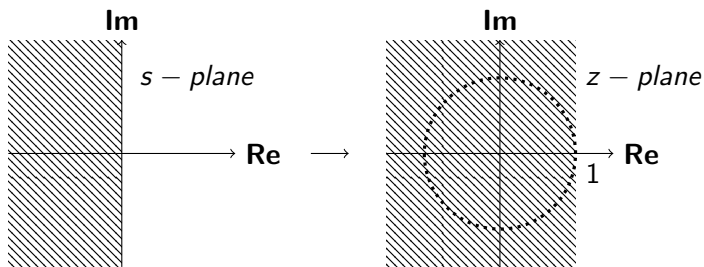


Figure:

Note that LHP poles can be mapped to unstable regions in the z plane.

Tustin approximation

Consider the integrator

$$y(t) = \int_0^t u(\tau) d\tau + y(0) \quad (80)$$

so that, as before,

$$y((k+1)T) = y(kT) + \int_{kT}^{(k+1)T} u(\tau) d\tau. \quad (81)$$

The integral in (81) can be approximated by a **trapezoidal** area

$$\int_{kT}^{(k+1)T} u(\tau) d\tau \cong \frac{u((k+1)T) + u(kT)}{2} T, \quad (82)$$

so that

$$y((k+1)T) = y(kT) + \frac{u((k+1)T) + u(kT)}{2} T. \quad (83)$$

Tustin approximation (cont.)

Taking z-transforms of (83)

$$z Y(z) - Y(z) = (z U(z) + U(z)) \frac{T}{2} \quad (84)$$

and so

$$\frac{Y(z)}{U(z)} = \frac{T}{2} \frac{z+1}{z-1}. \quad (85)$$

Since an integrator has the transfer function $\frac{1}{s}$ we have the mapping

$$s \rightarrow \frac{2}{T} \frac{z-1}{z+1} \quad (86)$$

to determine the digital integrator. The inverse of (86) is

$$z \rightarrow \frac{1 + s T/2}{1 - s T/2}, \quad (87)$$

and is shown in the figure below.

Tustin approximation (cont.)

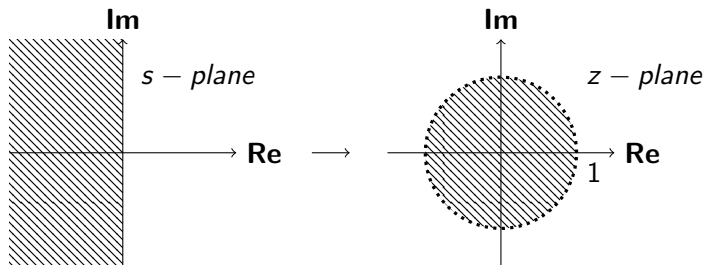


Figure:

Tustin approximation (cont.)

Example

Find the Tustin equivalent of

$$G(s) = \frac{s - 1}{s + 1} \quad (88)$$

with $T = 0.1$ sec.

Solution. Since

$$\frac{1}{s} \Leftrightarrow \frac{T}{2} \frac{z + 1}{z - 1} \quad (89)$$

we get

$$s \Leftrightarrow \frac{2}{T} \frac{z - 1}{z + 1} = 20 \frac{z - 1}{z + 1}. \quad (90)$$

Tustin approximation (cont.)

Example (cont.)

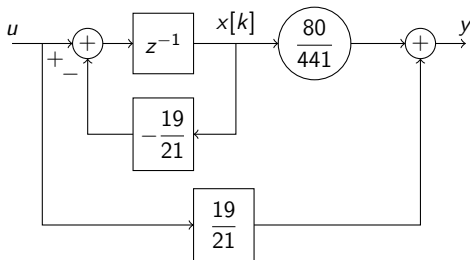
So, the Tustin equivalent of $G(s)$ is:

$$\begin{aligned}\hat{G}(z) &= \frac{20 \frac{z-1}{z+1} - 1}{20 \frac{z-1}{z+1} + 1} \\ &= \frac{20z - 20 - z - 1}{20z - 20 + z + 1} \\ &= \frac{19z - 21}{21z - 19} \\ &= \frac{\frac{19}{21}z - 1}{z - \frac{19}{21}} \\ &= \frac{\frac{19}{21} \left(z - \frac{19}{21} \right) + \left(\frac{19}{21} \right)^2 - 1}{z - \frac{19}{21}} \\ &= \frac{\frac{80}{441}}{z - \frac{19}{21}} + \frac{19}{21}.\end{aligned}\tag{91}$$

Tustin approximation (cont.)

Example (cont.)

This can be represented by the following realization and state variable equations:



$$\begin{aligned}x[k+1] &= \frac{19}{21}x[k] + u[k] \\y[k] &= \frac{80}{441}x[k] + \frac{19}{21}u[k].\end{aligned}\tag{92}$$

Step response equivalent

This method produces a digital equivalent with discrete time step input similar to the step input of the continuous time system.

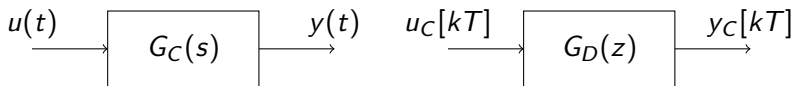


Figure:

Suppose $u(t) = U(t)$. Then

$$Y_C(s) = G_C(s) \frac{1}{s} \quad (93)$$

and

$$y_C(t) = \mathcal{L}^{-1} \left\{ \frac{G_C(s)}{s} \right\}. \quad (94)$$

Step response equivalent (cont.)

Sampling $y_C(t)$ we get, equating to $y_D[kT]$

$$y_C[kT] = y_D[kT]. \quad (95)$$

Therefore

$$G_D(z) = \frac{\mathcal{Z}\{y_C[kT]\}}{\frac{z}{z-1}}. \quad (96)$$

Step response equivalent (cont.)

Example

$$G_C(s) = \frac{s+1}{s+2}. \quad (97)$$

$$y_C(s) = \frac{s+1}{s(s+2)} = \frac{1}{2} + \frac{-\frac{1}{2}}{s+2}. \quad (98)$$

$$y_C(t) = \frac{1}{2}U(t) - \frac{1}{2}e^{-2t}. \quad (99)$$

Take $T = 0.1$ secs.

$$y_C[kT] = \frac{1}{2}U[k] - \frac{1}{2}Z^{-1} \left\{ \frac{z}{z - e^{-0.2}} \right\}. \quad (100)$$

$$Y_D(z) = \frac{1}{2} \frac{z}{z-1} - \frac{1}{2} \frac{z}{z - e^{-0.2}}. \quad (101)$$

$$G_D(z) = \frac{1}{2} - \frac{1}{2} \left(\frac{z-1}{z - e^{-0.2}} \right). \quad (102)$$