

Solutions -

$$\text{Q1} \quad Z\{A^k\} = \sum_{n=0}^{\infty} A^n t^n + [t+A t^2 + A^2 t^3 + \dots] = \frac{1}{1-A t} = \frac{1}{1-(2t+At^2)} = \frac{1}{1-At(1+2t)}.$$

$$\text{Q2} \quad m(t) = e^{At} = e^{2t} e^{At^2}, \quad (1+t)^2 = 1+2t+t^2, \quad \text{then } \frac{1}{1+t} = \frac{1}{1-At^2}.$$

$$\text{then } \frac{1}{1-t}, \quad \text{and } \frac{1}{1-t} = \frac{1}{1-At^2} = \frac{1}{1-At^2 + At^2 + At^2} = \frac{1}{1-At^2 + At^2} = \frac{1}{1-At^2}.$$

$$\text{so that } \frac{1}{1-t} = \frac{1}{1-At^2} \text{ by long division algorithm } \Rightarrow 1-At^2 + At^2 = 1-At^2 + At^2 = 1-At^2.$$

therefore, $m(t) = e^{2t}$, $m'(t) = 2e^{2t}$, $m''(t) = 4e^{2t}$.

alternatives

$$\text{Q3} \quad \frac{f(t)}{t} = \frac{A}{(t-2)(t-1)}, \quad A: \text{constant}, \quad B: \text{constant}, \quad \text{then } f(t) = A(2t-1) + B(t-2).$$

$$\text{or: } f(t) = A(t-2) + B(t-1), \quad A(t-2) + B(t-1), \quad C(t-2) + D(t-1),$$

$$\text{or: } 1+4t^2+5t^3-2t^4 = A(t-2) + B(t-1) + C(t-2)^2 + D(t-1)^2,$$

$$\text{Q4} \quad X(t) = 3t^2(Xt^2) + 2t^2(Xt) + t^2, \quad (Xt^2), \quad \text{by long division,}$$

$$X(t) = 1+4t^2+5t^3-2t^4, \quad \text{in } X(t) = 1+4t^2+5t^3-2t^4, \quad X(t) = 1, \quad X(t) = 2t.$$

$$\text{or: by partial fraction } \frac{X(t)}{t} = \frac{X(t)}{t} = \frac{A}{t-2} + \frac{B}{t-1}, \quad A: \text{constant}, \quad B: \text{constant}.$$

$$\text{or: } X(t) = A(t-1) + B(t-2), \quad A(t-1) + B(t-2), \quad X(t) = 1, \quad X(t) = 2t.$$

$$\text{Q5} \quad \lim_{t \rightarrow \infty} X(t) = \lim_{t \rightarrow \infty} \frac{X(t)}{t} = \lim_{t \rightarrow \infty} \frac{X(t)}{t} = \lim_{t \rightarrow \infty} \frac{X(t)}{t} = 2, \quad \text{incorrect,}$$

unstable part at $t=2 \rightarrow X(t) \rightarrow \infty$

$$\text{Q6} \quad Z\{e^{kt}x(t)\} = Z\{x(t) \cdot e^{kt}\} = Z\{X(t)\} \cdot e^{kt} = e^{kt}.$$

$$Z\{e^{kt}x(t)\} = \frac{1}{(s-k)^2} \cdot \frac{1}{s-1} \left(\frac{s}{s-1} - \frac{k}{s-1} \right)$$

$$\therefore e^{kt}x(t) = \frac{1}{(s-k)^2} \left(1 + \frac{k}{s-1} \right) \quad k=0, 1, 2, \dots$$

$$\therefore e^{kt}x(t) = \frac{1}{(s-k)^2} \left(1 + \frac{0-3}{s-1} \right) \quad k=0, 1, 2, \dots$$

$$x(t) = \lim_{s \rightarrow \infty} \frac{e^{kt}x(t)}{s} = \lim_{s \rightarrow \infty} \frac{e^{kt}}{s} \left(1 + \frac{0-3}{s-1} \right),$$

$$x(t) = \lim_{s \rightarrow \infty} \frac{e^{kt}}{s} \cdot \frac{1}{s-1} \cdot \frac{1}{1-\frac{3}{s-1}} = 0.$$

$$\text{Q7} \quad \text{Q7} \quad \frac{H(t)}{X(t)} = \frac{1}{1-t^2} \quad \therefore H(t) = X(t) + X(t-1), \quad \therefore H(t) = \lim_{t \rightarrow \infty} (1-t) \cdot e^{At} t^{-1},$$

$$\text{Q8} \quad X(t) = 1, \quad X(t) = 1,$$

$$\text{Q9} \quad M(t) = 2e^{At}t^{-1} = 2e^{At}t^{-1} + 1.7e^{At}t^{-1} + 2.7e^{At}t^{-1} = m(t) + m(t) + 0.95m(t),$$

$$m(t) = 2e^{At}t^{-1}, \quad m(t) = 1.7e^{At}t^{-1}, \quad m(t) = 2.7e^{At}t^{-1}$$

$$\text{Q10} \quad \text{Q10} \quad \text{Q10}$$

* Mapping S-plane into Z-plane.

Since $Z = e^{Ts}$, and $s = \sigma + j\omega$ then $|Z| = e^{\sigma T}$, $\angle Z = \omega T$ { ω varies from $-\infty$ to ∞ }

then... the left-half s-plane where $\sigma < 0$ gives $|Z|$ ranging between 0 and 1 for all ω

the imaginary axis where $\sigma = 0$ gives $|Z| = 1$ for all ω thus (Unit circle)

while when $\sigma > 0$ that gives $|Z| > 1$ for all ω .

Problem: 1. Given $X(z) = \frac{2z^3 + z}{(z-1)^2(z-2)}$ it is required to;

- Find eigen values. (Roots of characteristics equation)

- Find $X(0), X(\infty)$.

- Apply P.S.E Method to find $x(k)$. What conclusion can you extract?

- find initial and final value of $x(k)$. Compare your results.

- If $X(z) = \frac{Y(z)}{U(z)}$ then find difference equation.

- Draw the simulation diagram of the given system.

2- Use Z-transform to solve the following difference equation:

$$x(k+2) - x(k+1) + 0.25x(k) = u(k+2)$$

where $x(0)=1, x(1)=2$, and the input function is given by $u(k)=1$ for $k=0, 1, 2, \dots$

"Discrete State-Space Mathematical Representation"

* Discrete state-space Equations:- for SISO the discrete S.S. Equations are:

$$\underline{X}(K+1) = G \underline{X}(K) + H U(K) \quad \text{state equation} \quad \dots \quad (1)$$

$$Y(K) = C \underline{X}(K) + D U(K) \quad \text{out. equation} \quad \dots \quad \text{for } n^{\text{th}} \text{ order:}$$

with $G = (n \times n)$, $H = (n \times 1)$, $C = (1 \times n)$, $D = (1 \times 1)$
 dynamic matrix ip. matrix o/p matrix direct matrix

* Kinds of Discrete S.S. Equations Mathematical Representations:

For Pulse Transfer Function $G(z) = \frac{Y(z)}{U(z)} = \frac{b_0 z^n + b_1 z^{n-1} + \dots + b_n}{z^n + a_1 z^{n-1} + a_2 z^{n-2} + \dots + a_n} = \frac{b_0 + b_1 z^{-1} + \dots + b_n z^{-n}}{1 + a_1 z^{-1} + \dots + a_n z^{-n}}$

There are many kinds of S.S. representation, two of them are as follows:

1. Direct programming method which gives the Controllable Canonical form as:

"assuming order = 3" then: $\begin{bmatrix} X_1(K+1) \\ X_2(K+1) \\ X_3(K+1) \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ -a_3 & -a_2 & -a_1 \end{bmatrix} \begin{bmatrix} X_1(K) \\ X_2(K) \\ X_3(K) \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} U(K)$

$$Y(K) = [b_3 - a_3 b_0 \quad b_2 - a_2 b_0 \quad b_1 - a_1 b_0] \begin{bmatrix} X_1(K) \\ X_2(K) \\ X_3(K) \end{bmatrix} + b_0 U(K)$$

2. Partial-Fraction Expansion method which gives the diagonal form as below:-

for $G(z) = b_0 + \frac{c_1}{(z-p_1)} + \frac{c_2}{(z-p_2)} + \frac{c_3}{(z-p_3)}$ then:

$$\begin{bmatrix} X_1(K+1) \\ X_2(K+1) \\ X_3(K+1) \end{bmatrix} = \begin{bmatrix} p_1 & 0 & 0 \\ 0 & p_2 & 0 \\ 0 & 0 & p_3 \end{bmatrix} \begin{bmatrix} X_1(K) \\ X_2(K) \\ X_3(K) \end{bmatrix} + \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} U(K)$$

$$Y(K) = [c_1 \quad c_2 \quad c_3] \begin{bmatrix} X_1(K) \\ X_2(K) \\ X_3(K) \end{bmatrix} + b_0 U(K)$$

* Solution of Linear Time Invariant discrete S.S. Equation.

1. Homogenous form: $\underline{X}(K+1) = G \underline{X}(K)$ "take Z-transform of both sides"

$$Z \underline{X}(z) - Z \underline{X}(0) = G \underline{X}(z) \Rightarrow (ZI - G) \underline{X}(z) = Z \underline{X}(0)$$

$$\text{Hence: } \underline{X}(z) = (ZI - G)^{-1} Z \underline{X}(0) \text{ then } \underline{X}(K) = Z^{-K} [(ZI - G)^{-1} Z \underline{X}(0)]$$

with $(ZI - G)^{-1}$ is the state-transition matrix = $\Psi(K) = G^K$

2. Non-homogeneous Form:-

$$\text{for } \underline{x}(k+1) = G\underline{x}(k) + H\underline{u}(k) \Rightarrow z\underline{x}(2) - z\underline{x}(1) = G(\underline{x}(1)) + H\underline{u}(1)$$

$$\text{then, } (zI - G)\underline{x}(2) = z\underline{x}(1) + H\underline{u}(1)$$

$$\Leftrightarrow \underline{x}(2) = (zI - G)^{-1}z\underline{x}(1) + (zI - G)^{-1}H\underline{u}(1) \text{ taking } z^{-1} \text{ of both sides.}$$

$$\underline{x}(k) = z^{-1} \left[(zI - G)^{-1}z \right] \underline{x}(1) + z^{-1} \left[(zI - G)^{-1}H\underline{u}(1) \right] \text{ with } G^K = G(k), z^{-1}[(zI - G)^{-1}z]$$

Ex:- for the 2nd order discrete-time system described by $\underline{x}(k+1) = G\underline{x}(k) + H\underline{u}(k)$ and $\underline{y}(k) = C\underline{x}(k)$ with $G = \begin{bmatrix} 0 & 1 \\ -0.16 & -1 \end{bmatrix}$, $H = \begin{bmatrix} 1 \end{bmatrix}$, $C = \begin{bmatrix} 1 & 0 \end{bmatrix}$, find state-transition matrix $\Psi(k) = G^K = z^{-1} \left[(zI - G)^{-1}z \right]$, then obtain $\underline{x}(k)$ and $\underline{y}(k)$ for $\underline{u}(k) =$ with $\underline{x}(0) = \begin{bmatrix} x_{1(0)} \\ x_{2(0)} \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$.

$$\text{Solution: } (zI - G) = \begin{pmatrix} z & 0 \\ 0 & z \end{pmatrix} - \begin{pmatrix} 0 & 1 \\ -0.16 & -1 \end{pmatrix} = \begin{pmatrix} z & -1 \\ -0.16 & z+1 \end{pmatrix}$$

$$(zI - G)^{-1} = \frac{\begin{pmatrix} z+1 & 1 \\ -0.16 & z \end{pmatrix}}{z(z+1) + 0.16} = \frac{\begin{pmatrix} z+1 & 1 \\ -0.16 & z \end{pmatrix}}{(z+0.8)(z+0.2)} = \begin{bmatrix} \frac{w_3}{(z+0.1)} - \frac{1}{3} \cdot \frac{1}{(z+0.8)} & \frac{s_1}{(z+0.1)} - s_1 \cdot \frac{1}{(z+0.8)} \\ -\frac{0.8s_3}{(z+0.2)} + \frac{0.8s_3}{(z+0.8)} & \frac{-1}{3} + \frac{4s_3}{(z+0.8)} \end{bmatrix}$$

$$\text{then } z^{-1} \left[(zI - G)^{-1}z \right] = \begin{bmatrix} w_3(-0.2)^k - \frac{1}{3}(-0.8)^k & s_1(-0.2)^k - s_1(-0.8)^k \\ -0.8/3(-0.2)^k + 0.8/3(-0.8)^k & -\frac{1}{3}(-0.2)^k + 4/3(-0.8)^k \end{bmatrix} = \Psi(k) = G^K.$$

$$\text{then, } \underline{x}(k) = G^K \underline{x}(0) + z^{-1} \left[(zI - G)^{-1}H\underline{u}(k) \right] = G^K \begin{bmatrix} 1 \\ 1 \end{bmatrix} + z^{-1} \left[(zI - G)^{-1} \begin{bmatrix} 1 \\ 0 \end{bmatrix} \right].$$

and $\underline{y}(k) = C\underline{x}(k) = \begin{bmatrix} 1 & 0 \end{bmatrix} \underline{x}(k)$. "Simplify to obtain solutions".

(Problems)

1. Write down the canonical and diagonal discrete S.S. equations for the following Pulse transfer functions: $G(z) = \frac{2z^2 + 9z + 20}{z^3 + 6z^2 + 11z + 6}$, $G(z) = \frac{2z^2 + 6z + 5}{z^3 + 4z^2 + 5z + 2}$ check your answers by applying $\underline{Y}(z)/\underline{U}(z) = C(zI - G)^{-1}H + D$.

2. Discretization of Continuous-time state equation $\dot{x} = Ax + Bu$ is evaluated by:

$G(T) = e^{AT}$, $H(T) = \left(\int_0^T e^{At} dt \right) B$ and $\underline{x}(kT) = C\underline{x}(kT) + DU(kT)$ thus obtain the discrete S.S. form for $\underline{x}^{(k)} = \begin{bmatrix} 0 \\ 0 \\ -2 \end{bmatrix} \underline{x}^{(k-1)} + \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} u$, $u = \begin{bmatrix} 1 & 0 \end{bmatrix} \underline{x}^{(k)}$ for $T=1$ sec.

$$\text{Ans: } G(T) = \begin{bmatrix} 1 & 0.432 \\ 0 & 0.135 \end{bmatrix}, H(T) = \begin{bmatrix} 0.284 \\ 0.432 \end{bmatrix}, C = \begin{bmatrix} 1 & 0 \end{bmatrix},$$

3. prove that $\Psi(0) = I$ and $\Psi(-k) = \Psi^{-1}(k)$.