Simulation Graphs

• Discrete-time systems may be represented by a difference equation or a transfer function.

It can also be represented by simulation diagrams.

• Basic element is a shift register.

$$e(k) \qquad \qquad e(k) \qquad \qquad e(k-1)$$
 register
$$e(k-1)$$

The value appearing at the input is shifted into the register every T seconds. The number that is currently stored is shifted out.

Discretc-time Systems EE 233

©2002 M.C. Ramos UP EEE Department

Today's EE 233 Lecture

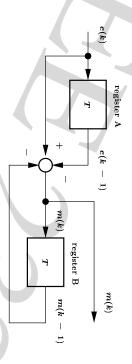
- Simulation diagrams.
- Flow graphs.
- Extracting state-space models.
- Similarity transformation and transfer functions.
- Summary.

Discrete-time Systems EE 233

© 2002 M.C. Ramos UP EEE Department

Simulation Graphs

• Solves the difference equation.



Set register A to e(0) and set register B to the initial condition m(0)

Output m(k) will be the solution to

$$m(k) = e(k) - e(k-1) - m(k-1)$$

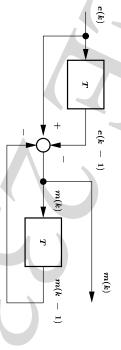
Discrete-time Systems EE 233

©2002 M.C. Ramos UP EEE Department

Simulation Graphs

• Example 1. Representing difference equations.

$$m(k) = e(k) - e(k-1) - m(k-1)$$

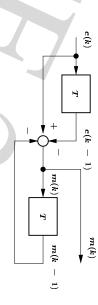


Interconnecting multiplication and summing devices with the delay element (shift register) allows representation of LTI difference equation.

crede-dime Systems

Simulation Graphs

• Example 2. Convert to SFG.



 $E(z) \qquad M(z)$ $-z^{-1} \qquad 0$ z^{-1}

Recall Mason's gain formula which gives

$$rac{M(z)}{E(z)} = rac{1-z^{-1}}{1+z^{-1}} = rac{z-1}{z+1}$$

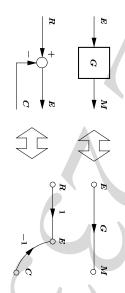
Discrete-time Systems EE 233

1

©2002 M.C. Ramos UP EEE Department

Simulation Graphs

- Analog simulation in continuous-time uses integrators. In discrete-time, the basic block is a time delay.
- Signal flow graphs can also be used for graphical representation of a discrete-time system.



©2002 M.C. Ramos UP EEE Department

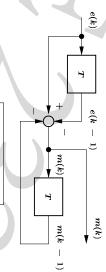
Discrete-time Systems EE 233

Simulation Graphs

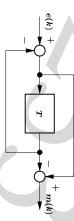
• Example 3. Take the first-order system

$$m(k) = e(k) - e(k-1) - m(k-1)$$

A nonminimal representation.



A minimal representation.



Discrete-time Systems EE 233

©2002 M.C. Ramos UP EEE Department

Simulation Graphs

- Many ways of representing a system.
- -transfer function
- block diagram and signal flow graph
- Block diagram and signal flow graph representations of a system is not unique.

Recall, an nth-order continuous-time system can be represented with n integrators.

A minimal representation of an nth-order discrete-time system contains n time delay elements.

• The system state at the (k + 1)th time instant is

$$x(k+1) = f[x(k), u(k)]$$

where x(k) is the current state and u(k) is the current input.

• The system output response is

$$y(k) = g[x(k), u(k)]$$

Discrete-time Systems EE 233

> ©2002 M.C. Ramos UP EEE Department

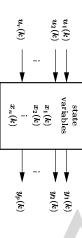
State Variables

• Transfer function representation for LTI DT systems.

$$E(z)$$
 $G(z)$

$$M(z) = G(z)E(z)$$

• State variable representation.





Discrete-time Systems EE 233

©2002 M.C. Ramos UP EEE Department

State Variables

• Example 4. Find the state variable representation for a system described by the difference equation

$$y(k + 2) = u(k) + 1.7y(k + 1) - 0.72y(k)$$

• Let

$$egin{aligned} x_1(k) &= y(k) \ x_2(k) &= x_1(k+1) &= y(k+1) \end{aligned}$$

Then

$$x_2(k + 1) = y(k + 2)$$

= $u(k) + 1.7y(k + 1) - 0.72y(k)$

Discrete-time Systems EE 233

©2002 M.C. Ramos UP EEE Department

State Variables

• For a linear system,

$$x(k + 1) = A(k)x(k) + B(k)u(k) \ y(k) = C(k)x(k) + D(k)u(k)$$

where A(k), B(k), C(k) and D(k) are time-varying $n \times n$, $n \times r$, $p \times n$ and $p \times r$ matrices, respectively.

• If the system is LTI,

$$x(k+1) = Ax(k) + Bu(k)$$

 $y(k) = Cx(k) + Du(k)$

• Do we have to go through explicitly figuring out how to assign the state variables every time we need a state-space form?

Is there a standard procedure or form we can follow?

 \bullet We know we can go from the difference equation to the transfer function by z-transform.

Consider the transfer function

$$G(z) \ = \ rac{b_{n-1}z^{n-1} \, + \, b_{n-2}z^{n-2} \, + \, \ldots \, + \, b_0}{z^n \, + \, a_{n-1}z^{n-1} \, + \, \ldots \, + \, a_0}$$

E 233

©2002 M.C. Ramos UP EEE Department

State Variables

• Writing in matrix form,

$$x(k + 1) = \begin{bmatrix} 0 & 1 \\ -0.72 & 1.7 \end{bmatrix} x(k) + \begin{bmatrix} 0 \\ 1 \end{bmatrix} u(k)$$

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

• State-space representation is crucial to the analysis of control systems.

Modern control system analysis techniques usually start by expressing system models in state-space form.

Easy to change from state-space form to other forms (such as transfer function or difference equations).

Discrete-time Systems ©2002 M.C. Ramos EE 233 UP EEE Department

State Variables

• Noting the real transform property, we can assign state variables as

$$E(z) \to e(k) \stackrel{\triangle}{=} x_1(k)$$

$$zE(z) \to e(k+1) = x_1(k+1) \stackrel{\triangle}{=} x_2(k)$$

$$z^2E(z) \to e(k+2) = x_2(k+1) \stackrel{\triangle}{=} x_3(k)$$

$$\vdots$$

$$z^{n-1}E(z) \to e(k+n-1) = x_{n-1}(k+1) \stackrel{\triangle}{=} x_n(k)$$

$$z^nE(z) \to e(k+n) = x_n(k+1)$$

We now have the state equations for $x_i(k+1)$, $i=1,\ldots,n-1$ in terms of other state variables

rete-time Systems 233

©2002 M.C. Ramos UP EEE Department

State Variables

• Introducing a dummy variable E(z) and using

$$G(z) = Y(z)/U(z),$$

$$rac{Y(z)}{U(z)} = rac{b_{n-1}z^{n-1} + b_{n-2}z^{n-2} + \ldots + b_0}{z^n + a_{n-1}z^{n-1} + \ldots + a_0} \cdot rac{E(z)}{E(z)}$$

• Splitting the above equation gives

$$Y(z) = (b_{n-1}z^{n-1} + b_{n-2}z^{n-2} + \dots + b_0)E(z)$$

 $U(z) = (z^n + a_{n-1}z^{n-1} + \dots + a_0)E(z)$

Discrete-time Sys

• In matrix form,

$$x(k+1) = Ax(k) + Bu(k)$$

where

$$x_{
m Here}$$
 $egin{aligned} x_1(k) \ x_2(k) \ \vdots \ x_n(k) \end{bmatrix} \Rightarrow x(k+1) = egin{bmatrix} x_1(k+1) \ x_2(k+1) \ \vdots \ x_n(k+1) \end{bmatrix}$

B =

0 ...

0

©2002 M.C. Ramos UP EEE Department

Discrete-time Systems EE 233

State Variables

ullet Expanding and taking the inverse z-transform of

$$U(z) = (z^n + a_{n-1}z^{n-1} + \dots + a_0)E(z)$$

gives us the state equation for $x_n(k+1)$.

$$x_n(k+1) = -a_0x_1(k) - a_1x_2(k) - \dots - a_{n-1}x_n(k) + u(k)$$

The rest of the state equations are simply,

$$x_1(k + 1) = x_2(k)$$

 $x_2(k + 1) = x_3(k)$

$$x_{n-1}(k + 1) = x_n(k)$$

Discrete-time Systems EE 233

©2002 M.C. Ramos UP EEE Department

State Variables

• Consider again the transfer function

$$G(z) \ = \ rac{b_{n-1}z^{n-1} \, + \, b_{n-2}z^{n-2} \, + \, \ldots \, + \, b_0}{z^n \, + \, a_{n-1}z^{n-1} \, + \, \ldots \, + \, a_0}$$

Multiplying by z^{-n}/z^{-n} , we can write

$$\frac{Y(z)}{U(z)} = \frac{b_{n-1}z^{-1} + b_{n-2}z^{-2} + \dots + b_0z^{-n}}{1 + a_{n-1}z^{-1} + \dots + a_0z^{-n}} \cdot \frac{E(z)}{E(z)}$$

We can split this into two equations,

$$Y(z) = (b_{n-1}z^{-1} + b_{n-2}z^{-2} + \dots + b_0z^{-n})E(z)$$

 $U(z) = (1 + a_{n-1}z^{-1} + \dots + a_0z^{-n})E(z)$

$$\Rightarrow E(z) = U(z) - a_{n-1}z^{-1}E(z) - \dots - a_0z^{-n}E(z)$$

screte-time Systems

©2002 M.C. Ramos UP EEE Department

State Variables

• The output equation is obtained by expanding and taking the inverse z-transform of

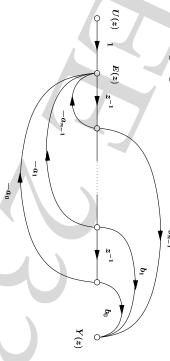
$$Y(z) = (b_{n-1}z^{n-1} + b_{n-2}z^{n-2} + \dots + b_0)E(z)$$

which gives in matrix form,

$$y(k) \,=\, [b_0\ b_1\ \ldots\ b_{n-1}] \left[egin{matrix} x_1(k) \ x_2(k) \ \vdots \ x_n(k) \end{array}
ight]$$

or
$$y(k) = Cx(k)$$
.

• Signal flow graph.



$$E(z) = U(z) - a_{n-1}z^{-1}E(z) - \dots - a_0z^{-n}E(z)$$

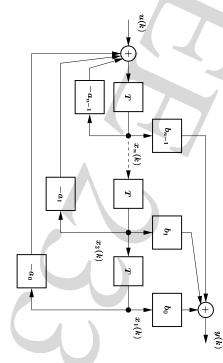
$$Y(z) = (b_{n-1}z^{-1} + b_{n-2}z^{-2} + \dots + b_0z^{-n})E(z)$$

Discrete-time Systems EE 233

©2002 M.C. Ramos UP EEE Department

State Variables

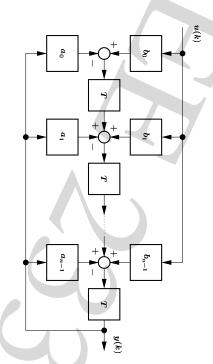
• Simulation (block) diagram.



Discrete-time Systems © 2002 M.C. Ramos EE 233 UP EEE Department

State Variables

• Observable canonical form block diagram.



Discrete-time Systems EE 233

©2002 M.C. Ramos UP EEE Department

State Variables

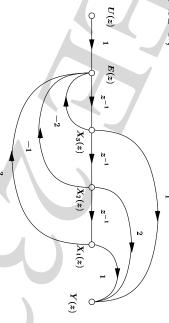
• The resulting state-space form previously considered is commonly called the controllable canonical form.

Another standard form is the observable canonical form.

$$egin{aligned} x(k+1) &= Ax(k) + Bu(k) \ y(k) &= Cx(k) \end{aligned}$$

$$C = [0 \ 0 \ \dots \ 0 \ 1]$$

• For the SFG



$$U(z) = (1 + 2z^{-1} + z^{-2} + 3z^{-3})E(z)$$

 $Y(z) = (z^{-1} + 2z^{-2} + z^{-3})E(z)$

Discrete-time System EE 233

©2002 M.C. Ramos UP EEE Department

State Variables

• Example 5. Derive the SFG and state equations for

$$G(z) = rac{Y(z)}{U(z)} = rac{z^2 + 2z + 1}{z^3 + 2z^2 + z + 3}$$

Standard form using controllable canonical form.

$$egin{bmatrix} x_1(k+1) \ x_2(k+1) \ x_3(k+1) \end{bmatrix} = egin{bmatrix} 0 & 1 & 0 \ 0 & 0 & 1 \ x_3(k+1) \end{bmatrix} egin{bmatrix} x_1(k) \ x_3(k) \end{bmatrix} + egin{bmatrix} 0 \ 0 \ u(k) \end{bmatrix} \ y(k) = egin{bmatrix} 1 & 2 & 1 \end{bmatrix} egin{bmatrix} x_1(k) \ x_2(k) \end{bmatrix}$$

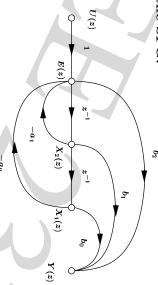
$$y(k) \ = \ [1\ 2\ 1] \left[egin{array}{c} x_1(k) \ x_2(k) \ x_3(k) \end{array}
ight]$$

©2002 M.C. Ramos UP EEE Department

Discrete-time Systems EE 233

State Variables

• Look at the SFG.



State equations.

$$egin{bmatrix} x_1(k+1) \ x_2(k+1) \end{bmatrix} \ = \ egin{bmatrix} 0 & 1 \ -a_0-a_1 \end{bmatrix} egin{bmatrix} x_1(k) \ x_2(k) \end{bmatrix} \ + \ egin{bmatrix} 0 \ 1 \end{bmatrix} u(k)$$

Discrete-time Systems EE 233

©2002 M.C. Ramos UP EEE Department

State Variables

• Example 6. Derive the SFG and state equations for

$$G(z) \, = \, rac{Y(z)}{U(z)} \, = \, rac{b_2 z^2 \, + \, b_1 z \, + \, b_0}{z^2 \, + \, a_1 z \, + \, a_0}$$

same order. Using a similar technique as before, Note that the numerator and the denominator have the

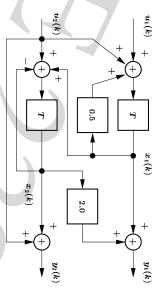
$$rac{Y(z)}{U(z)} = rac{b_2 + b_1 z^{-1} + b_0 z^{-2}}{1 + a_1 z^{-1} + a_0 z^{-2}} rac{E(z)}{E(z)}$$

which gives

$$E(z) = U(z) - a_1 z^{-1} E(z) - a_0 z^{-2} E(z)$$

 $Y(z) = \underbrace{b_2 E(z)}_{\text{bulk}} + b_1 z^{-1} E(z) + b_0 z^{-2} E(z)$
how do you handle this?

Determine the state equations from the block diagram.



$$egin{aligned} egin{aligned} x_1(k+1) \ x_2(k+1) \end{bmatrix} &= egin{bmatrix} 0.5 & 0 \ 1 & -1 \end{bmatrix} egin{bmatrix} x_1(k) \ x_2(k) \end{bmatrix} &+ egin{bmatrix} 1 & 1 \ 0 & 1 \end{bmatrix} egin{bmatrix} u_1(k) \ u_2(k) \end{bmatrix} \ egin{bmatrix} y_1(k) \ y_2(k) \end{bmatrix} &= egin{bmatrix} 1 & 2 \ 0 & 1 \end{bmatrix} egin{bmatrix} x_1(k) \ x_2(k) \end{bmatrix} &+ egin{bmatrix} 0 & 0 \ 0 & 1 \end{bmatrix} egin{bmatrix} u_1(k) \ u_2(k) \end{bmatrix} \end{aligned}$$

33

©2002 M.C. Ramos UP EEE Department

State Variables

• For the output equation, use the SFG to get

$$Y(z) = b_0 X_1(z) + b_1 X_2(z) + b_2 E(z) \ E(z) = U(z) - a_0 X_1(z) - a_1 X_2(z)$$

Eliminating E(z) gives

$$Y(z) = b_2 U(z) + (b_0 - b_2 a_0) X_1(z) + (b_1 - b_2 a_1) X_2(z)$$

Finally, the output equation is

$$y(k) = \left[(b_0 - b_2 a_0) (b_1 - b_2 a_1) \right] \left[egin{matrix} x_1(k) \ x_2(k) \end{bmatrix} + b_2 u(k)$$

A transfer function with numerator and denominator of the same orders may be handled in a similar manner.

Discrete-time Systems © 2002 M.C. Ramos EE 233 UP EEE Department

Other State Variable Formulations

- Different representations for SISO DT systems.
- -difference equation. -state-space form.
- transfer function.
- block diagram and SFG.
- Specific applications.
- transfer function is important for control design based on assigning poles and zeros.
- -state-space form is good for simulations and looking at internal variables.
- -block diagram and SFG are useful for visualizing signal flow within the system.

E 233

©2002 M.C. Ramos UP EEE Department

State Variables

- State models may be derived from the a SFG or a block diagrams by
- -draw the SFG or block diagram.
- assign a state variable to each delay output.
- write the equation for each delay input and each system output using only the delay outputs and the system input.
- The transfer function is an input-output system model.

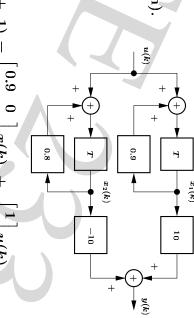
The state-space model gives an input-output relationship along with an internal description of a system.

Which one is unique and which one is not?

©2002 M.C. Ramos UP EEE Department

Other State Variable Formulations

Simulation diagram (parallel form).



$$x(k + 1) = \begin{bmatrix} 0.9 & 0 \\ 0 & 0.8 \end{bmatrix} x(k) + \begin{bmatrix} 1 \\ 1 \end{bmatrix} u(k)$$
 $y(k) = \begin{bmatrix} 10 & -10 \end{bmatrix} x(k)$

Discrete-time Systems EE 233

©2002 M.C. Ramos UP EEE Department

Other State Variable Formulations

• Example 8. Consider

$$y(k + 2) = u(k) - 1.7y(k + 1) - 0.72y(k)$$

Taking the z-transform to get the transfer function

$$\frac{Y(z)}{U(z)} = \frac{1}{z^2 + 1.7z + 0.72}$$

The transfer function can be expressed either as

$$\frac{Y(z)}{U(z)} = \frac{10}{z - 0.9} + \frac{-10}{z - 0.8}$$
 parallel form

 $^{\mathrm{or}}$

$$rac{Y(z)}{U(z)} = \left[rac{1}{z-0.9}
ight] \left[rac{1}{z-0.8}
ight]$$

series form

©2002 M.C. Ramos UP EEE Department

Similarity Transformations

Different state models exist for a given system?

state model for a system. How can we derive new (different) state models given a

• Consider the state equation

$$x(k + 1) = Ax(k) + Bu(k)$$

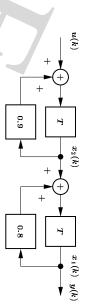
 $y(k) = Cx(k) + Du(k)$

• Apply a linear transformation on the state vector, i.e., $x(k) \rightarrow w(k)$.

©2002 M.C. Ramos UP EEE Department

Other State Variable Formulations

 Simulation diagram (series form)



$$x(k + 1) = \begin{bmatrix} 0.8 & 1 \\ 0 & 0.9 \end{bmatrix} x(k) + \begin{bmatrix} 0 \\ 1 \end{bmatrix} u(k)$$
 $y(k) = \begin{bmatrix} 1 & 0 \end{bmatrix} x(k)$

• General forms.

$$ext{parallel}: G(z) = G_{1p}(z) + G_{2p}(z) + \ldots + G_{np}(z) \\ ext{series}: G(z) = G_{1s}(z) \cdot G_{2s}(z) \cdot \ldots \cdot G_{ns}(z)$$

Similarity Transformations

• The original state equations may now be written as

$$w(k + 1) = P^{-1}APw(k) + P^{-1}Bu(k)$$

 $y(k) = CPw(k) + Du(k)$

or

$$w(k + 1) = A_w w(k) + B_w u(k) \ y(k) = C_w w(k) + D_w u(k)$$

where

$$A_w = P^{-1}AP$$
 $B_w = P^{-1}B$
 $C_w = CP$ $D_w = D$

for the same system. For each non-singular P, we have a different state model

©2002 M.C. Ramos UP EEE Department

Similarity Transformations

 Express the original states as linear combinations of the new states.

$$x_1(k) = p_{11}w_1(k) + p_{12}w_2(k) + \dots + p_{1n}w_n(k)$$

 $x_2(k) = p_{21}w_1(k) + p_{22}w_2(k) + \dots + p_{2n}w_n(k)$

$$x_2(k) = p_{21}w_1(k) + p_{22}w_2(k) + \ldots + p_{2n}w_n(k)$$

$$x_n(k) = p_{n1}w_1(k) + p_{n2}w_2(k) + \dots + p_{nn}w_n(k)$$

or concisely,

$$x(k) = Pw(k)$$

new state vector. where P is an $n \times n$ non-singular matrix and w(k) is the

Discrete-time Systems EE 233

Similarity Transformations

- Properties of the similarity transformation
- are invariant under the transformation. The determinant, trace and eigenvalues of the matrix
- The transfer function is also unchanged

$$C[zI - A]^{-1}B + D = C_w[zI - A_w]^{-1}B_w + D_w$$

• Example 9. Consider

$$egin{aligned} x(k+1) &= \left[egin{aligned} 0.9 & 0 \ 0 & 0.8 \end{aligned}
ight] x(k) \, + \, \left[egin{aligned} 1 \ 1 \end{array}
ight] u(k) \ y(k) &= [10 \, -10] x(k) \end{aligned}$$

Discrete-time Systems EE 233

©2002 M.C. Ramos UP EEE Department

Similarity Transformations

 \bullet The characteristic equation of A is

$$|zI - A| = 0$$

equation, i.e., The eigenvalues z_i are the roots of the characteristic

$$|I - A| = (s - z_1)(s - z_2)...(s - z_n) = 0$$

 \bullet Under the similarity transformation A_w $|A_w| = |zI - P^{-1}AP| = |zP^{-1}IP - P^{-1}AP|$ $=|P^{-1}||zI| -$ |zI - A|A||P| $P^{-1}AP$

Discrete-time Systems EE 233

©2002 M.C. Ramos UP EEE Department

Similarity Transformations

- If the eigenvalues of the system are distinct, we can come up with a similarity transformation to diagonalize the system.
- If A is $n \times n$, consider an n-vector m_i and a scalar z_i such that

$$Am_i = z_i m_i$$

We can write

$$(z_iI - A)m_i = 0$$

For a nontrivial solution, $|z_i I - A| = 0$.

©2002 M.C. Ramos UP EEE Department

Similarity Transformations

Select a similarity transformation

$$P = \begin{bmatrix} 0 & 1 \\ 1 & -10 \end{bmatrix} \Rightarrow P^{-1} = \begin{bmatrix} 10 & 1 \\ 1 & 0 \end{bmatrix}$$

• This gives the new state-space model

$$A_{w} \; = \; \left[egin{array}{cc} 0.8 & 1 \ 0 & 0.9 \end{array}
ight], \; B_{w} \; = \; \left[egin{array}{c} 11 \ 1 \end{array}
ight], \; C_{w} = \left[-10 \; 110
ight]$$

$$w(k + 1) = \begin{bmatrix} 0.8 & 1 \\ 0 & 0.9 \end{bmatrix} w(k) + \begin{bmatrix} 11 \\ 1 \end{bmatrix} u(k)$$
 $y(k) = [-10 \ 110] w(k)$

 $y(k) = [-10 \ 110]w(k)$

Discrete-time Systems EE 233

©2002 M.C. Ramos UP EEE Department

Similarity Transformations

• Example 10. Consider

$$egin{aligned} x(k+1) &= \left[egin{array}{cc} 0.8 & 1 \ 0 & 0.9 \end{array}
ight] x(k) + \left[egin{array}{cc} 0 \ 1 \end{array}
ight] u(k) \ y(k) &= \left[1 & 0\right] x(k) \end{aligned}$$

- We can use the Matlab eig function to determine the eigenvalues and eigenvectors.
- >> [M,Lambda] = eig([0.8 1; 0 0.9])

$$M = \begin{bmatrix} 1 & 1 \\ 0 & 0.1 \end{bmatrix} \Rightarrow M^{-1} = \begin{bmatrix} 1 & -10 \\ 0 & 10 \end{bmatrix}$$

Discrete-time Systems EE 233

©2002 M.C. Ramos UP EEE Department

Similarity Transformations

 \bullet If z_i are distinct eigenvalues and with corresponding eigenvectors m_i , we can form the matrix equation

$$A[m_1 \ m_2 \ \ldots \ m_n] \ = \ [m_1 \ m_2 \ \ldots \ m_n] \left[egin{array}{c} z_1 \ 0 \ \ldots \ 0 \ 0 \ z_2 \ \ldots \ 0 \ 0 \ \ldots \ z_n \ \end{array}
ight]$$

- or $AM = M\Lambda$
- ullet M is called the modal matrix. The inverse of M exists if have a similarity transformation P = M that gives we have linearly independent eigenvectors z_i . Thus, we

$$\Lambda = M^{-1}AM$$

Transfer Functions

- Extracted state-space model from the transfer function.
- using SFG or block diagrams.
- using z-transforms.
- standard forms from difference equation.
- How do we get the transfer function from the state-space model?
- -use SFG or block diagrams with Mason's gain rule.
- using z-transforms.

Discrete-time Systems EE 233

> ©2002 M.C. Ramos UP EEE Department

Similarity Transformations

• Using the P = M for the similarity transformation,

$$A_w = \Lambda = M^{-1}AM = \begin{bmatrix} 0.8 & 0 \\ 0 & 0.9 \end{bmatrix}$$
 $B_w = M^{-1}B = \begin{bmatrix} -10 \\ 1 \end{bmatrix}$
 $C_w = CM = \begin{bmatrix} 1 & 10 \end{bmatrix}$

• The new state model is

$$w(k + 1) = \begin{bmatrix} 0.8 & 0 \\ 0 & 0.9 \end{bmatrix} w(k) + \begin{bmatrix} -10 \\ 1 \end{bmatrix} u(k)$$
 $y(k) = \begin{bmatrix} 1 & 10 \end{bmatrix} w(k)$

©2002 M.C. Ramos UP EEE Department

Discrete-time Systems EE 233

Transfer Functions

• Using z-transform directly on the state equations.

$$x(k + 1) = Ax(k) + Bu(k)$$

 $\Rightarrow zX(z) - zx(0) = AX(z) + BU(z)$

• Ignoring initial conditions and collecting terms.

$$[zI - A]X(z) = BU(z)$$

Solving for X(z) results in

$$X(z) + [zI - A]^{-1}BU(z)$$

Discrete-time Systems EE 233

©2002 M.C. Ramos UP EEE Department

Transfer Functions

• Example 11. Derive the transfer function.

$$x(k+1) = egin{bmatrix} 1.35 & 0.55 \ -0.45 & 0.35 \end{bmatrix} x(k) + egin{bmatrix} 0.5 \ 0.5 \end{bmatrix} u(k) \ y(k) = [1-1]x(k)$$

U(z) 0.5 Z^{-1} $X_1(z)$ 1 Y(z) 0.5 Y(z) 0.5 Z^{-1} $X_2(z)$

Mason's gain rule gives

$$Y(z) \ V(z) \ V(z) \ = \frac{Y(z)}{U(z)} \ = \frac{1}{z^2 - 1.7z + 0.72}$$

Discrete-time Systems EE 233

0.35

Transfer Functions

• Example 12. Consider the previous example.

$$egin{aligned} x(k+1) &= egin{bmatrix} 1.35 & 0.55 \ -0.45 & 0.35 \end{bmatrix} x(k) \ + \ \begin{bmatrix} 0.5 \ 0.5 \end{bmatrix} u(k) \ y(k) &= [1-1]x(k) \end{aligned}$$

• First compute $[zI - A]^{-1}$.

$$[zI - A] = \begin{bmatrix} z - 1.35 & -0.55 \\ 0.45 & z - 0.35 \end{bmatrix}$$

$$[zI-A]^{-1} = rac{1}{z^2 - 1.7z + 0.72} egin{bmatrix} z - 0.35 & 0.55 \ -0.45 & z - 1.35 \end{bmatrix}$$

233

©2002 M.C. Ramos UP EEE Department

Transfer Functions

• From the output equation.

$$y(k) = Cx(k) + Du(k)$$

 $\Rightarrow Y(z) = CX(z) + DU(z)$

ullet Substituting the X(z) equation gives

$$Y(z) = [C[zI - A]^{-1}B + D]U(z)$$

The system transfer function is

$$G(z) = C[zI - A]^{-1}B + D$$

Discrete-time Systems ©2002 M.C. Ramos EE 233 UP EEE Department

Summary

- Simulation diagrams and signal flow graphs.
- Extracting state-space models.
- Standard forms from difference equations.
- Similarity transformation and transfer functions.

233

©2002 M.C. Ramos UP EEE Department

Transfer Functions

• Forming the transfer function.

$$G(z) = C[zI - A]^{-1}B$$

$$= \frac{[1 \ 1]}{z^2 - 1.7z + 0.72} \begin{bmatrix} z - 0.35 & 0.55 \\ -0.45 & z - 1.35 \end{bmatrix} \begin{bmatrix} 0.5z - 0.55 \\ 0.5z - 0.9 \end{bmatrix}$$

$$= \frac{1}{z^2 - 1.7z + 0.72} \begin{bmatrix} 0.5z + 0.1 \\ 0.5z - 0.9 \end{bmatrix}$$