

FREQUENCY DOMAIN ANALYSIS OF DYNAMIC SYSTEMS

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Linear systems

- **Impulse response** : $w(t) = d\delta(t)$ for some $d \in \mathbb{R}^m$

$$x(t) = \Phi(t, 0)Bd = e^{At}Bd, \quad \forall t \geq 0$$

- **Consequences** of the impulse response:
 - Matrix B and vector d can always be determined to impose any *initial condition*

$$x(0) = Bd$$

- Composition of the impulse response from the q -th input channel to the p -th output channel provides

$$z(t) = Ce^{At}B + D\delta(t), \quad \forall t \geq 0$$

Transfer functions

- Domain calculation for $f(t)$ defined for all $t \geq 0$

$$\mathcal{D}(\hat{f}) = \{s \in \mathbb{C} : \text{Re}(s) > \alpha\}$$

where α is minimized, keeping $\hat{f}(s)$ **analytic** inside $\mathcal{D}(\hat{f})$. In other words, all poles of $\hat{f}(s)$ must be outside $\mathcal{D}(\hat{f})$.

- Inverse Laplace transform

$$f(t) := \frac{1}{2\pi j} \int_{\Gamma} \hat{f}(s) e^{st} ds, \quad \forall t > 0$$

where Γ is any vertical line inside the domain $\mathcal{D}(\hat{f})$.

Transfer functions

- **Transfer function** : Applying the Laplace transform to the system (1)-(2) we obtain

$$\hat{z}(s) = G(s)\hat{w}(s)$$

where $G(s) \in \mathbb{C}^{r \times m}$ given by

$$G(s) = C(sI - A)^{-1}B + D$$

is the **transfer function** from the input w to the output z .

- $G(s)$ is a **rational** function
- The roots of the **n -th** order algebraic equation

$$\det(sI - A) = 0$$

are called **poles** of the transfer function $G(s)$.

Transfer functions

- The linear system (1)-(2) is **asymptotically stable** wherever all poles of the transfer function $G(s)$ are located in the region $\operatorname{Re}(s) < 0$ of the complex plane.
- Consequences of asymptotic stability :**

- The domain of the transfer function satisfies

$$\mathcal{D}(G) \supset \{s \in \mathbb{C} : \operatorname{Re}(s) \geq 0\}$$

and consequently $j\omega \in \mathcal{D}(G)$ for all $\omega \in \mathbb{R}$.

- $G(j\omega)$ is a well defined quantity for all $\omega \in \mathbb{R}$ and is called the **frequency response** of the system under consideration.
- $G(j\omega)$ is the Fourier transform of $G(t) = Ce^{At}B + D\delta(t)$ defined for all $t \geq 0$.

Transfer functions

- The sinusoidal function

$$\frac{1}{s - j\omega} = \mathcal{L}(e^{j\omega t}), \quad \omega \in \mathbb{R}, \quad t \geq 0$$

successively applied to each input channel provides the output

$$\begin{aligned}\hat{z}(s) &= \frac{G(s)}{s - j\omega} \\ &= \frac{G(j\omega)}{s - j\omega} + E(s)\end{aligned}$$

where the poles of $E(s)$ are those of $G(s)$. Assuming the system is asymptotically stable, the **steady state** solution is given by

$$\hat{z}_{ss}(s) = \frac{G(j\omega)}{s - j\omega}$$

Transfer functions

- The linear system under consideration satisfies :
 - Steady state** response with $d \in \mathbb{R}^m$:

$$\text{Input} \Rightarrow w(t) = de^{j\omega t}$$

$$\text{Output} \Rightarrow z(t) = G(j\omega)de^{j\omega t}$$

- T-periodic input** response with $\alpha_k \in \mathbb{C}$:

$$\text{Input} \Rightarrow w(t) = \sum_{k=-\infty}^{\infty} \alpha_k e^{j\omega_k t}$$

$$\text{Output} \Rightarrow z(t) = \sum_{k=-\infty}^{\infty} \beta_k e^{j\omega_k t}$$

where $\beta_k = G(j\omega_k)\alpha_k$ and $\omega_k = k \left(\frac{2\pi}{T}\right)$ for all $k \in \mathbb{N}$.

Norms

- Consider a vector $x \in \mathbb{C}^n$ and denote x^{\sim} its conjugate transpose. The quantity

$$\|x\| := \sqrt{x^{\sim}x} = \sqrt{\sum_{i=1}^n |x_i|^2}$$

is the **Euclidean norm of the vector $x \in \mathbb{C}^n$** .

- For a trajectory $x(t) \in \mathbb{C}^n$ defined for all $t \geq 0$, it is possible to define its **\mathcal{L}_2 -norm**

$$\|x\|_2 := \sqrt{\int_0^{\infty} \|x(t)\|^2 dt} = \sqrt{\int_0^{\infty} x(t)^{\sim}x(t) dt}$$

Parseval's theorem

- Given a trajectory $x(t) \in \mathbb{R}^n$ defined for all $t \geq 0$, is it possible to determine the norm $\|x\|_2$ from its Laplace transform $\hat{x}(s)$? For trajectories such that $0 \in \mathcal{D}(\hat{x})$, the affirmative answer to this question is given by the celebrated Parseval's theorem :

$$\|x\|_2^2 = \frac{1}{\pi} \underbrace{\int_0^{\infty} \|\hat{x}(j\omega)\|^2 d\omega}_{\|\hat{x}\|_2^2} \quad (3)$$

- The proof is based on the inverse Laplace transform applied with Γ being the imaginary axis, that is

$$\begin{aligned} x(t) &= \frac{1}{2\pi j} \int_{\Gamma} \hat{x}(s) e^{st} ds \\ &= \frac{1}{2\pi} \int_{-\infty}^{\infty} \hat{x}(j\omega) e^{j\omega t} d\omega \end{aligned}$$

Parseval's theorem

- and on the calculation

$$\begin{aligned}
\|x\|_2^2 &= \int_0^{\infty} x(t) \sim x(t) dt \\
&= \frac{1}{2\pi} \int_0^{\infty} x(t) \sim \left[\int_{-\infty}^{\infty} \hat{x}(j\omega) e^{j\omega t} d\omega \right] dt \\
&= \frac{1}{2\pi} \int_{-\infty}^{\infty} \left[\int_0^{\infty} x(t)' e^{-j\omega t} dt \right]^* \hat{x}(j\omega) d\omega \\
&= \frac{1}{2\pi} \int_{-\infty}^{\infty} \hat{x}(j\omega) \sim \hat{x}(j\omega) d\omega
\end{aligned}$$

Parseval's theorem

- Since $x(t)$ is supposed to be **real**

$$\hat{x}(j\omega)^* = \hat{x}(-j\omega) \quad , \quad \forall \omega \in \mathbb{R}$$



$$\begin{aligned} \|x\|_2^2 &= \frac{1}{2\pi} \int_{-\infty}^{\infty} \hat{x}(j\omega) \sim \hat{x}(j\omega) d\omega \\ &= \frac{1}{\pi} \int_0^{\infty} \hat{x}(j\omega) \sim \hat{x}(j\omega) d\omega \\ &= \frac{1}{\pi} \int_0^{\infty} \|\hat{x}(j\omega)\|^2 d\omega \\ &= \|\hat{x}\|_2^2 \end{aligned}$$

Routh criterium

- **Asymptotic stability:** For the linear system (1)-(2) we have to decide whenever the roots of the **characteristic equation**

$$\det(sI - A) = s^n + a_{n-1}s^{n-1} + \dots + a_1s + a_0 = 0$$

are located in the region $\text{Re}(s) < 0$ of the complex plane. Some facts are important:

- $A \in \mathbb{R}^{n \times n}$ implies that a_{n-1}, \dots, a_1, a_0 are **real** numbers.
- If s is a root then s^* is also a root.
- A necessary (but not sufficient) conditions for asymptotic stability is

$$a_{n-1} > 0, \dots, a_1 > 0, a_0 > 0$$

Routh criterium

- The Routh criterion is based on the Routh array

s^n	a_n	a_{n-2}	a_{n-4}	\dots
s^{n-1}	a_{n-1}	a_{n-3}	a_{n-5}	\dots
s^{n-2}	b_1	b_2	b_3	\dots
\dots	\dots			
s^1	\dots			
s^0	\dots			

where the next row is determined from the previous two ones as follows

$$b_1 = \frac{a_{n-1}a_{n-2} - a_n a_{n-3}}{a_{n-1}}$$

$$b_2 = \frac{a_{n-1}a_{n-4} - a_n a_{n-5}}{a_{n-1}}$$

Routh criterium

- **Important result** : The number of sign changes in the **first column** of the Routh array is equal to the number of roots in the right half part of the complex plane.



- **Routh criterion** : The linear system (1)-(2) is asymptotically stable if and only if the first column of the Routh array is positive.

Nyquist criterion

- The Nyquist criterion is based on the “Cauchy’s Residue Theorem” applied to some function of complex variable $f(z) : \mathbb{C} \rightarrow \mathbb{C}$ defined in a domain $\mathcal{D} \subset \mathbb{C}$.
 - **Analytic** : The function $f(z)$ is analytic at $z_0 \in \mathcal{D}$ if the derivative $f'(z)$ exists at z_0 and at every point of some neighborhood of z_0 . Hence, $f(z)$ is analytic in \mathcal{D} whenever $f'(z)$ exists at every $z \in \mathcal{D}$.
 - **Isolated singular point** : The point $z_0 \in \mathcal{D}$ is an isolated singular point of $f(z)$ whenever $f(z)$ is analytic at every point of a neighborhood of z_0 except at the point z_0 itself. The **poles** are the only (finite) isolated singular points of any rational function.

Nyquist criterion

- A function $f(z)$ can be developed in Laurent's series at point $z_0 \in \mathcal{D}$ where it fails to be analytic, as for instance at an isolated singular point

$$f(z) = \sum_{i=-\infty}^{\infty} c_i (z - z_0)^i$$

- **Residues** : The residue of $f(z)$ at $z_0 \in \mathcal{D}$ is given by

$$\begin{aligned} R(f, z_0) &:= c_{-1} \\ &= \frac{1}{2\pi j} \oint_C f(z) dz \end{aligned}$$

where $C \subset \mathbb{C}$ is a closed contour containing z_0 in its interior.

Nyquist criterion

- The Cauchy's Residue Theorem states that

$$\frac{1}{2\pi j} \oint_C f(z) dz = \sum_{k=1}^r R(f, z_k)$$

where :

- z_1, \dots, z_r are isolated singular points of $f(z)$.
- the closed contour $C \subset \mathbb{C}$ contains all points z_1, \dots, z_r in its interior.



Residues can be calculated by **partial decomposition** of $f(z)$

Nyquist criterion

- The Cauchy's Residue Theorem is applied to prove that the following equality holds

$$\frac{1}{2\pi j} \oint_C \frac{g'(z)}{g(z)} dz = N_z - N_p \quad (4)$$

where N_z is the number of zeros of $g(z)$ inside the closed contour $C \in \mathbb{C}$ and N_p is the number of poles of $g(z)$ inside the same contour.

- **Important fact** : The isolated singular points of the function

$$f(z) := \frac{g'(z)}{g(z)}$$

are the poles and the zeros of $g(z)$. Hence $f(z)$ fails to be analytic at the poles and zeros of $g(z)$ that are inside C .

Nyquist criterion

- Assume that z_0 is a zero of multiplicity m_0 of $g(z)$, located inside the closed contour C . Hence,

$$g(z) = (z - z_0)^{m_0} p(z)$$

where $p(z)$ is analytic at z_0 and $p(z_0) \neq 0$ which provides

$$f(z) = \frac{m_0}{z - z_0} + \frac{p'(z)}{p(z)}$$

However, since $p'(z)/p(z)$ is analytic at z_0 it can be developed in Taylor series yielding the conclusion that $R(f, z_0) = m_0$.
Doing the same for all poles and zeros inside C we get (4).

Nyquist criterion

- The line integral in (4) can also be calculated from

$$\begin{aligned} \oint_C \frac{g'(z)}{g(z)} dz &= \oint_C d \ln(g(z)) \\ &= j \arg(g(z))|_C \end{aligned}$$

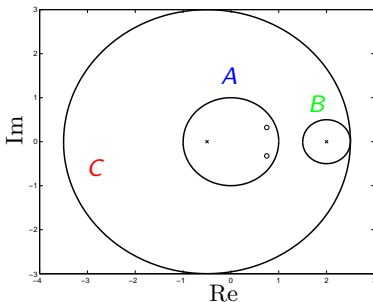
which provides the final formula

Fact (Main formula)

$$\frac{1}{2\pi} \Delta_C \arg(g(z)) = N_z - N_p$$

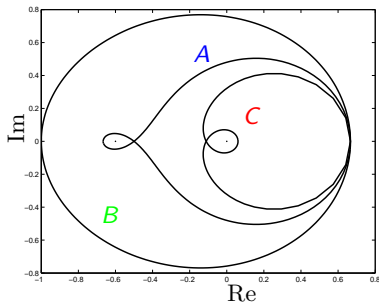
Example

- Consider the function $g(z) = \frac{1}{(z+0.5)(z-2)}$ and the closed contours A , B and C as indicated below. Notice the poles of $g(z)$ indicated by \times and the zeros of $h(z) = 0.6 + g(z)$ indicated by \circ .



Example

- The figure below shows the closed contours obtained from A , B and C through the mapping of $g(z)$. Notice the indicated points $(0, 0)$ and $(-0.6, 0)$.



Example

- The function $g(z)$ has two poles $\{-0.5, 2\}$ and no zeros. Hence, from the contours A , B and C we have $N_z = 0$, $N_p = 1$, $N_z = 0$, $N_p = 1$ and $N_z = 0$, $N_p = 2$ respectively.
 - Looking at the point $(0, 0)$ we have $(1/2\pi)\Delta_A = -1$, $(1/2\pi)\Delta_B = -1$ and $(1/2\pi)\Delta_C = -2$ respectively.
- The function $h(z)$ has two poles $\{-0.5, 2\}$ and two zeros $\{0.75 \pm j0.3227\}$. Hence, from the contours A , B and C we have $N_z = 2$, $N_p = 1$, $N_z = 0$, $N_p = 1$ and $N_z = 2$, $N_p = 2$ respectively.
 - Looking at the point $(-0.6, 0)$ we have $(1/2\pi)\Delta_A = 1$, $(1/2\pi)\Delta_B = -1$ and $(1/2\pi)\Delta_C = 0$ respectively.



Verify the main formula

Nyquist criterion

- Let us apply the previous results to the characteristic equation

$$\underbrace{s^n + a_{n-1}s^{n-1} + \dots + \dots + a_1s + a_0}_{D(s)} = 0$$

rewritten as

$$1 + \frac{N(s)}{D(s)} = 0$$

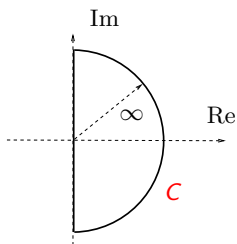
which allows us to define the rational functions

$$h(s) := 1 + g(s) , \quad g(s) := \frac{N(s)}{D(s)}$$

The zeros of $h(s)$ are the roots of the characteristic equation

Nyquist criterion

- Defining the closed contour C



- From the roots of $D(s) = 0$ we determine N_p , the number of poles of $h(s)$ inside C .
- From the mapping of C through $g(s)$, looking at the point $(-1, 0)$, we determine $(1/2\pi)\Delta_C \arg(h(s))$.
- Using the main formula we determine N_z , the number of zeros of $h(s)$ inside C .

Nyquist criterion

- For asymptotic stability we have to impose $N_z = 0$. Hence, denoting

$$N_{crit} := \frac{1}{2\pi} \Delta_C \arg(h(s))$$

the number of encirclements (with sign) of the mapping of the contour C through the function $g(s)$ at the **critical point** $(-1, 0)$ we have the celebrated :

Fact (Nyquist criterion)

The linear system (1)-(2) is asymptotically stable if and only if

$$N_{crit} + N_p = 0$$

Important notes

- Given a characteristic equation, the polynomials $N(s)$ and $D(s)$ are not unique.
- If the roots of $D(s) = 0$ are all outside C then $N_p = 0$ and the Nyquist criterion indicates that stability is possible if and only if the critical point is not encircled.
- The critical point may be any real number. Its choice depends on the particular problem under consideration.
- The contour C can be any closed contour where one wants to verify if the roots of the characteristic equation are inside to it. For instance, for discrete time systems C must be the unity circle.

Lyapunov functions

- The stability analysis of an equilibrium point $x = 0$ of a (possibly nonlinear) system with state $x(t) \in \mathbb{R}^n$ is based on the following :
 - Define a function $v(x) : \mathbb{R}^n \rightarrow \mathbb{R}$ given the **distance** of $x(t)$ at time $t \geq 0$ to the equilibrium point $x = 0$.

$$v(x) > 0 \quad \forall x \neq 0, \quad v(0) = 0, \quad \lim_{\|x\| \rightarrow \infty} v(x) = \infty$$

- Global asymptotic stability occurs whenever the distance **decreases** with respect to $t \geq 0$.

$$\dot{v}(x(t)) = \nabla_x v(x(t))' \dot{x}(t) < 0$$

Lyapunov functions

- The stability of the equilibrium point $x = 0$ of the linear system (1) with $w(t) = 0$, $\forall t \geq 0$ and arbitrary initial condition follows from the quadratic **Lyapunov function**

$$v(x) = x'Px > 0, \quad \forall x \neq 0 \in \mathbb{R}^n$$

and its time derivative along an arbitrary trajectory of (1)

$$\dot{v}(x) = x'(A'P + PA)x < 0, \quad \forall x \neq 0 \in \mathbb{R}^n$$

Fact (Lyapunov criterion)

The linear system (1)-(2) is asymptotically stable if and only if there exists a symmetric matrix $P \in \mathbb{R}^{n \times n}$ such that

$$P > 0, \quad A'P + PA < 0$$

Time varying systems

- Consider a continuous time varying linear system

$$\dot{x}(t) = A(t)x(t) \quad (5)$$

with arbitrary initial condition. Using the quadratic Lyapunov function

$$v(x(t)) = x(t)'P(t)x(t)$$

we readily obtain:

Fact (Lyapunov criterion)

The linear system (5) is asymptotically stable if and only if there exists a symmetric matrix function $P(t) \in \mathbb{R}^{n \times n}$ such that

$$P(t) > 0, \quad A(t)'P(t) + P(t)A(t) + \dot{P}(t) < 0, \quad \forall t \geq 0$$

Time varying systems

- **Important notes :**

- It is possible to impose $P(t) = P$, $\forall t \geq 0$. In this case we have to determine a symmetric matrix P such that :

$$P > 0, \quad A(t)'P + PA(t) < 0, \quad \forall t \geq 0$$

this simpler condition is only sufficient for asymptotic stability.

- The Routh and Nyquist criteria do not apply.
- The Laplace transform of (5) provides

$$s\hat{x}(s) - x_0 = \mathcal{L}(A(t)x(t))$$

hence it is not simple (but not impossible) to determine $\hat{x}(s)$.
This point will be deeply considered afterwards.

Problems

1. Consider the differential equation

$$\ddot{\theta} + 4\dot{\theta} + 4\theta = 0, \quad \theta(0) = 1, \quad \dot{\theta}(0) = 0$$

- Determine its solution θ and the output $\dot{\theta} + 2\theta$.
- Determine its state space representation.
- Determine the matrices of (1)-(2) providing the same solution from zero initial condition.

2. For a linear system with transfer function

$$G(s) = \frac{(s - 2)}{(s + 1)(s^2 + 2s + 2)}$$

Determine its impulse response.

Problems

3. Consider the transfer function

$$G(s) = \frac{s^4}{(s+1)(s+2)(s+3)(s+4)}$$

- Determine its state space representation.
- Determine the exponential function e^{At} .

4. Using Laplace transform show that for $A \in \mathbb{R}^{n \times n}$,

$$(sI - A)^{-1} = \frac{I}{s} + \frac{A}{s^2} + \frac{A^2}{s^3} + \dots$$

Problems

5. Determine the Laplace transform and its domain for the following functions :

- $f(t) = e^{-|t|}$ for all $-\infty < t < \infty$.
- $f(t) = e^{-t}$ for all $0 \leq t < \infty$.
- $f(t) = e^t$ for all $-\infty < t \leq 0$.
- $f(t) = e^t$ for all $-\infty < t < \infty$.
- $f(t) = e^{-t} \sin(2t)$ $0 \leq t < \infty$.
- $f(t)$ given by the convolution of e^{-2t} and $\delta(t - 2)$ defined for all $0 \leq t < \infty$.
- $f(t) = e^{-t} + e^t \delta(2t)$ for all $0 \leq t < \infty$.
- $f(t) = -(1/t)e^{-t}$ for all $0 < t < \infty$.
- $f(t) = \text{sinc}(t) = \sin(t)/t$ for all $0 < t < \infty$.
- $f(t) = \sin^2(t)$ for all $0 < t < \infty$.

Problems

6. Given $A \in \mathbb{R}^{n \times n}$ nonsingular show that :
- $\frac{de^{At}}{dt} = Ae^{At}$.
 - $\int_0^t e^{A\tau} d\tau = A^{-1}(e^{At} - I)$.
7. Consider a periodic input $w(t)$ with period 2 sec and a transfer function $G(s)$

$$w(t) = \begin{cases} 1, & t \in [0, 0.5) \\ 0, & t \in [0.5, 2) \end{cases}, \quad G(s) = \frac{2125}{s^3 + 15s^2 + 475s + 2125}$$

- Determine (plot) the Fourier series of input $w(t)$.
- Determine (plot) the Fourier series of output $z(t)$.
- Interpret the result using the Bode plot of $G(j\omega)$.

Problems

8. Determine the domain and the inverse Laplace transform of the following functions :
- $\hat{f}(s) = \frac{1-e^{-4s}}{s+3}$.
 - $\hat{f}(s) = \ln(s+1)$.
9. Show that if $0 \in \mathcal{D}(\hat{h})$ then

$$\frac{d}{ds} \ln(\hat{h}(s)) \Big|_{s=0} = - \frac{\int_0^{\infty} th(t)dt}{\int_0^{\infty} h(t)dt}$$

Apply and interpret this result to the functions

$$\hat{h}(s) = \frac{1}{\tau s + 1}, \quad h(t) = \begin{cases} 1, & t \in [10, 12] \\ 0, & t \notin [10, 12] \end{cases}$$

Problems

10. For the function $f(t) = e^{-2t}$ defined for all $t \geq 0$, determine the value of the integral

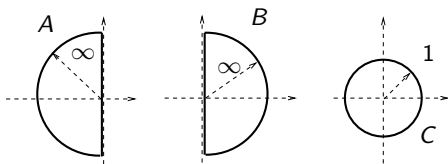
$$I = \int_0^{\infty} f(t)^2 dt$$

directly and using Parseval's theorem.

11. Using the Routh and Nyquist criteria determine the values of the parameter $\kappa \in \mathbb{R}$ such that the following algebraic equations represent asymptotic stable linear continuous time invariant systems:
- $s^3 + 5s^2 + (\kappa - 6)s + \kappa = 0.$
 - $s(s + 1)^2 + \kappa(s + 4) = 0.$

Problems

12. Using the Nyquist criterion and considering the following contours A , B and C



determine, for the algebraic equations given below, the number of roots located inside each contour :

- $(z + 0.5)(z + 2)(z + 4) + (z - 0.5)(z - 1) = 0$.
- $z(z + 0.5)(z + 2)(z + 4) + (z - 0.5)(z - 1) = 0$.