## ECE171A: Linear Control System Theory Lecture 2: Transfer Function

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## LTI ODE Control Systems

- ECE 171A will focus on systems with components modeled as linear time-invariant (LTI) ordinary differential equations (ODEs):

$$
a_{n} \frac{d^{n}}{d t^{n}} y(t)+a_{n-1} \frac{d^{n-1}}{d t^{n-1}} y(t)+\ldots+a_{1} \frac{d}{d t} y(t)+a_{0} y(t)=u(t)
$$

with forcing function $u(t)$ of the form:

$$
u(t)=b_{n-1} \frac{d^{n-1}}{d t^{n-1}} r(t)+b_{n-2} \frac{d^{n-2}}{d t^{n-2}} r(t)+\ldots+b_{0} r(t)
$$

- When clear from the context, we may use short-hand derivative notation:

$$
\begin{aligned}
\frac{d}{d t} y(t) & \equiv \dot{y}(t) & \frac{d^{2}}{d t^{2}} y(t) & \equiv \ddot{y}(t) \\
\frac{d^{3}}{d t^{3}} y(t) & \equiv \dddot{y}(t) & \frac{d^{n}}{d t^{n}} y(t) & \equiv y^{(n)}(t)
\end{aligned}
$$

- LTI ODEs can be analyzed using a Laplace transform


## Laplace Transform

- The Laplace transform $\mathcal{L}$ converts an LTI ODE in the time domain into a linear algebraic equation in the complex domain
- Example:

$$
\begin{array}{cc}
\ddot{y}(t)+y(t)=0 & \stackrel{\mathcal{L}}{\longrightarrow} \quad s^{2} Y(s)-s y(0)-\dot{y}(0)+Y(s)=0 \\
\downarrow \\
y(t)=y(0) \cos (t)+\dot{y}(0) \sin (t) & \stackrel{\mathcal{L}^{-1}}{\longleftrightarrow} Y(s)=\frac{s y(0)+\dot{y}(0)}{s^{2}+1}
\end{array}
$$

- Advantage: instead of an ODE, we get an algebraic equation (easier to solve), e.g., differentiation in $t$ becomes multiplication by $s$, integration in $t$ becomes division by $s$, convolution becomes multiplication
- Drawback: instead of a scalar variable $t$, we need to work with a complex variable $s=\sigma+j \omega$


## Complex Numbers $\mathbb{C}$

- A complex number is a number of the form $s=\sigma+j \omega$, where $\sigma$ and $\omega$ are real numbers and $j=\sqrt{-1}$
- The space of complex numbers is denoted by $\mathbb{C}$
- Euclidean coordinates:
- The real part of $s=\sigma+j \omega$ is $\operatorname{Re}(s)=\sigma$
- The imaginary part of $s=\sigma+j \omega$ is $\operatorname{Im}(s)=\omega$
- Polar coordinates:
- The magnitude of $s=\sigma+j \omega$ is $|s|=\sqrt{\sigma^{2}+\omega^{2}}$
- The phase of $s=\sigma+j \omega$ is $\arg (s)=\operatorname{atan} 2(\operatorname{lm}(s), \operatorname{Re}(s))$
- The complex conjugate of $s=\sigma+j \omega$ is $s^{*}=\sigma-j \omega$
- Example:

$$
\frac{1}{s}=\frac{s^{*}}{s s^{*}}=\frac{s^{*}}{|s|^{2}}=\frac{\sigma}{\sigma^{2}+\omega^{2}}-j \frac{\omega}{\sigma^{2}+\omega^{2}}
$$

## Complex Numbers $\mathbb{C}$



## Complex Polynomial

- A complex polynomial of order $n$ is a function $a: \mathbb{C} \mapsto \mathbb{C}$ :

$$
a(s)=a_{n} s^{n}+a_{n-1} s^{n-1}+\ldots+a_{2} s^{2}+a_{1} s+a_{0}
$$

where $a_{0}, a_{1}, \ldots, a_{n} \in \mathbb{C}$ are constants.

- A root of a complex polynomial $a(s)$ is a number $\lambda \in \mathbb{C}$ such that:

$$
a(\lambda)=0
$$

- A root $\lambda$ of multiplicity $m$ of a complex polynomial $a(s)$ satisfies:

$$
\lim _{s \rightarrow \lambda} \frac{a(s)}{(s-\lambda)^{m}}<\infty
$$

## Complex Polynomial

- Fundamental theorem of algebra: a polynomial of degree $n$ has exactly $n$ roots, counting multiplicities
- A polynomial $a(s)$ can be expressed in factored form:

$$
a(s)=a_{n} s^{n}+\ldots+a_{0}=a_{n}\left(s-\lambda_{1}\right) \cdots\left(s-\lambda_{n}\right)
$$

where $\lambda_{1}, \ldots, \lambda_{n}$ are the $n$ roots of $a(s)$

- The roots of a complex polynomial with real coefficients are either real or come in complex conjugate pairs
- Vieta's formulas relate the polynomial coefficients $a_{i}$ to its roots $\lambda_{i}$ :

$$
\sum_{i=1}^{n} \lambda_{i}=-\frac{a_{n-1}}{a_{n}} \quad \prod_{i=1}^{n} \lambda_{i}=(-1)^{n} \frac{a_{0}}{a_{n}} \quad \sum_{1 \leq i_{1}<i_{2}<\cdots<i_{k} \leq n} \prod_{j=1}^{k} \lambda_{i_{j}}=(-1)^{k} \frac{a_{n-k}}{a_{n}}
$$

## Rational Function

- A rational function $F: \mathbb{C} \mapsto \mathbb{C}$ is a ratio of two polynomials:

$$
F(s)=\frac{b(s)}{a(s)}=\frac{b_{m} s^{m}+\ldots+b_{1} s+b_{0}}{a_{n} s^{n}+\ldots+a_{1} s+a_{0}}
$$

- Rational functions are closed under addition, subtraction, multiplication, division (except by 0 )
- The characteristic equation of a rational function $F(s)$ is:

$$
a(s)=0
$$

- A zero $z \in \mathbb{C}$ of a rational function $F(s)$ is a root of the numerator: $b(z)=0$
- A pole $p \in \mathbb{C}$ of a rational function $F(s)$ is a root of the characteristic equation: $a(p)=0$


## Pole-Zero Map

- The pole-zero form of a rational function $F(s)$ is:

$$
F(s)=\frac{b_{m} s^{m}+\ldots+b_{1} s+b_{0}}{a_{n} s^{n}+\ldots+a_{1} s+a_{0}}=k \frac{\left(s-z_{1}\right) \cdots\left(s-z_{m}\right)}{\left(s-p_{1}\right) \cdots\left(s-p_{n}\right)}
$$

where $k=b_{m} / a_{n}, z_{1}, \ldots, z_{m}$ are the zeros of $F(s)$, and $p_{1}, \ldots, p_{n}$ are the poles of $F(s)$

- A pole-zero map is a plot of the poles and zeros of a rational function $F(s)$ in the $s$-domain:
- Example:

$$
F(s)=k \frac{(s+1.5)(s+1+2 j)(s+1-2 j)}{(s+2.5)(s-2)(s-1-j)(s-1+j)}
$$

- $\times=$ pole; $\circ=$ zero; $k=$ not available



## Partial Fraction Expansion

- Assume that the rational function:

$$
F(s)=\frac{b(s)}{a(s)}=\frac{b_{m} s^{m}+\ldots+b_{1} s+b_{0}}{a_{n} s^{n}+\ldots+a_{1} s+a_{0}}
$$

is strictly proper $(m<n)$ and has no repeated poles (all roots of $a(s)$ have multiplicity one)

- The partial fraction expansion of $F(s)$ is:

$$
F(s)=\frac{r_{1}}{s-p_{1}}+\cdots+\frac{r_{n}}{s-p_{n}}
$$

where $\lambda_{1}, \ldots, \lambda_{n}$ and $r_{1}, \ldots, r_{n}$ are the poles and residues of $F(s)$

- The residue $r_{i}$ associated with pole $p_{i}$ is:

$$
r_{i}=\lim _{s \rightarrow p_{i}}\left(s-p_{i}\right) F(s)
$$

## Partial Fraction Expansion (repeated poles)

- Assume that the rational function:

$$
F(s)=\frac{b(s)}{a(s)}=\frac{b_{m} s^{m}+\ldots+b_{1} s+b_{0}}{a_{n}\left(s-p_{1}\right)^{m_{1}} \cdots\left(s-p_{k}\right)^{m_{k}}}
$$

is strictly proper and has poles $p_{1}, \ldots, p_{k}$ with multiplicities $m_{1}, \ldots, m_{k}$

- The partial fraction expansion of $F(s)$ is:

$$
\begin{aligned}
F(s)= & \frac{r_{1, m_{1}}}{\left(s-p_{1}\right)^{m_{1}}}+\frac{r_{1, m_{1}-1}}{\left(s-p_{1}\right)^{m_{1}-1}}+\cdots+\frac{r_{1,1}}{s-p_{1}} \\
& +\frac{r_{2, m_{2}}}{\left(s-p_{2}\right)^{m_{2}}}+\frac{r_{2, m_{2}-1}}{\left(s-p_{2}\right)^{m_{2}-1}}+\cdots+\frac{r_{2,1}}{s-p_{2}} \\
& +\cdots \\
& +\frac{r_{k, m_{k}}}{\left(s-p_{k}\right)^{m_{k}}}+\frac{r_{k, m_{k}-1}}{\left(s-p_{k}\right)^{m_{k}-1}}+\cdots+\frac{r_{k, 1}}{s-p_{k}}
\end{aligned}
$$

- The residue $r_{i, m_{i}-j}$ associated with pole $p_{i}$ is:

$$
r_{i, m_{i}-j}=\lim _{s \rightarrow p_{i}} \frac{1}{j!} \frac{d^{j}}{d s^{j}}\left[\left(s-p_{i}\right)^{m_{i}} F(s)\right]
$$

## Partial Fraction Expansion (nonproper rational function)

- Assume that the rational function:

$$
F(s)=\frac{b(s)}{a(s)}=\frac{b_{m} s^{m}+\ldots+b_{1} s+b_{0}}{a_{n} s^{n}+\ldots+a_{1} s+a_{0}}
$$

is proper $m \leq n$ or nonproper $m>n$

- The numerator $b(s)$ can be divied by the denominator $a(s)$ to obtain:

$$
F(s)=\frac{b(s)}{a(s)}=c(s)+\frac{d(s)}{a(s)}
$$

where $c(s)$ is of order $m-n$ and $d(s)$ is of order $k<n$

- $d(s) / a(s)$ is now strictly proper and has a partial fraction expansion


## Example

- Consider $F(s)=\frac{2 s+1}{3 s^{2}+2 s+1}$
- $F(s)$ has one zero: $z=-\frac{1}{2}$
- The roots of a quadratic polynomial $a(s)=a_{2} s^{2}+a_{1} s+a_{0}$ are:

$$
s=\frac{-a_{1} \pm \sqrt{a_{1}^{2}-4 a_{2} a_{0}}}{2 a_{2}}
$$

- $F(s)$ has two conjugate poles: $p_{1}=-\frac{1}{3}+j \frac{\sqrt{2}}{3}$ and $p_{2}=-\frac{1}{3}-j \frac{\sqrt{2}}{3}$ :

$$
F(s)=\frac{2(s-z)}{3\left(s-p_{1}\right)\left(s-p_{2}\right)}
$$

## Complex Rational Function Example

- The residue associated with $p_{1}$ is:

$$
\begin{aligned}
r_{1} & =\lim _{s \rightarrow p_{1}}\left(s-p_{1}\right) F(s)=\lim _{s \rightarrow p_{1}} \frac{2(s-z)}{3\left(s-p_{2}\right)}=\frac{2\left(p_{1}+1 / 2\right)}{3\left(p_{1}-p_{2}\right)} \\
& =\frac{2\left(p_{1}+1 / 2\right)}{j 2 \sqrt{2}}=-j \frac{\sqrt{2}}{2}\left(\frac{1}{6}+j \frac{\sqrt{2}}{3}\right)=\frac{1}{3}-j \frac{\sqrt{2}}{12}
\end{aligned}
$$

- Residues associated with complex conjugate poles are also complex conjugate!
- The residue associated with $p_{2}=p_{1}^{*}$ is $r_{2}=r_{1}^{*}=\frac{1}{3}+j \frac{\sqrt{2}}{12}$
- The partial fraction expansion of $F(s)$ is:

$$
F(s)=\frac{r_{1}}{\left(s-p_{1}\right)}+\frac{r_{2}}{\left(s-p_{2}\right)}
$$

## Laplace Transform

- The Laplace transform $F(s)$ of a function $f(t)$ is:

$$
F(s)=\mathcal{L}\{f(t)\}=\int_{0}^{\infty} f(t) e^{-s t} d t
$$

where $s=\sigma+j \omega$ is a complex variable

- The inverse Laplace transform $f(t)$ of a function $F(s)$ is:

$$
\begin{aligned}
f(t)=\mathcal{L}^{-1}\{F(s)\} & =\frac{1}{2 \pi j} \lim _{\omega \rightarrow \infty} \int_{\sigma-j \omega}^{\sigma+j \omega} F(s) e^{s t} d s \\
& \xlongequal[\text { residue theorem }]{\text { Cauchy's }} \sum_{\text {poles of } F(s)} \text { residues of } F(s) e^{s t}
\end{aligned}
$$

where $\sigma$ is greater than the real part of all singularities of $F(s)$

## Laplace Transform Example

- Compute the Laplace transform of $f(t)=e^{a t}$ :

$$
\begin{aligned}
\mathcal{L}\left\{e^{a t}\right\} & =\int_{0}^{\infty} e^{a t} e^{-s t} d t=\int_{0}^{\infty} e^{-(s-a) t} d t=-\left.\frac{1}{(s-a)} e^{-(s-a) t}\right|_{t=0} ^{t=\infty} \\
& \xlongequal[\operatorname{Re}(s)>a]{\text { Require }} 0-\left(-\frac{1}{(s-a)} e^{0}\right)=\frac{1}{s-a}
\end{aligned}
$$

- Compute the inverse Laplace transform of $F(s)=\frac{1}{s-a}$ :

$$
\begin{aligned}
\mathcal{L}^{-1}\left\{\frac{1}{s-a}\right\} & =\frac{1}{2 \pi j} \int_{\sigma-j \infty}^{\sigma+j \infty} \frac{1}{s-a} e^{s t} d s=\frac{e^{a t}}{2 \pi j} \int_{\sigma-j \infty}^{\sigma+j \infty} \frac{1}{s-a} e^{(s-a) t} d s \\
& \xlongequal[\text { residue theorem }]{\text { Cauchy's }} e^{a t} \lim _{s \rightarrow a}\left\{(s-a) \frac{1}{s-a} e^{(s-a) t}\right\}=e^{a t}
\end{aligned}
$$

## Initial and Final Value Theorems

## Initial Value Theorem

Suppose that $f(t)$ has a Laplace transform $F(s)$. Then:

$$
\lim _{t \rightarrow 0} f(t)=\lim _{s \rightarrow \infty} s F(s)
$$

## Final Value Theorem

Suppose that $f(t)$ has a Laplace transform $F(s)$. Suppose that every pole of $F(s)$ is either in the open left-half plane or at the origin of $\mathbb{C}$. Then:

$$
\lim _{t \rightarrow \infty} f(t)=\lim _{s \rightarrow 0} s F(s)
$$

## Laplace Transform Properties

|  | $t$ domain | $s$ domain |
| :---: | :---: | :---: |
| linearity | $a f(t)+b g(t)$ | $a F(s)+b G(s)$ |
| convolution | $(f * g)(t)$ | $F(s) G(s)$ |
| multiplication | $f(t) g(t)$ | $\frac{1}{2 \pi j} \int_{R e(\sigma)-j \infty}^{R e(\sigma)+j \infty} F(\sigma) G(s-\sigma) d \sigma$ |
| scaling, $a>0$ | $f(a t)$ | $\frac{1}{a} F\left(\frac{s}{a}\right)$ |
| $s$-domain derivative | $t^{n} f(t)$ | $(-1)^{n} F^{(n)}(s)$ |
| time-domain derivative | $f^{(n)}(t)$ | $s^{n} F(s)-\sum_{k=1}^{n} s^{n-k} f^{(k-1)}(0)$ |
| $s$-domain integarion | $\frac{1}{t} f(t)$ | $\int_{s}^{\infty} F(\sigma) d \sigma$ |
| time-domain integarion | $\int_{0}^{t} f(\tau) d \tau=(H * f)(t)$ | $\frac{1}{s} F(s)$ |
| $s$-domain shift | $e^{a t} f(t)$ | $F(s-a)$ |
| time-domain shift, $a>0$ | $f(t-a) H(t-a)$ | $e^{-a s} F(s)$ |

- Heaviside step function $H(t)= \begin{cases}1, & t \geq 0, \\ 0, & t<0\end{cases}$
- Convolution: $(f * g)(t)=\int_{0}^{t} f(\tau) g(t-\tau) d \tau$

|  | $f(t)=\mathfrak{L}^{-1}\{F(s)\}$ | $F(s)=\mathfrak{L}\{f(t)\}$ |  | $f(t)=\mathfrak{L}^{-1}\{F(s)\}$ | $F(s)=\mathfrak{L}\{f(t)\}$ |
| :---: | :---: | :---: | :---: | :---: | :---: |
| 1. | 1 | $\frac{1}{s}$ |  |  | $\frac{1}{s-a}$ |
| 3. | $t^{n}, \quad n=1,2,3, \ldots$ | $\frac{n!}{s^{n+1}}$ | 4. | $t^{p}, p>-1$ | $\frac{\Gamma(p+1)}{s^{p+1}}$ |
| 5. | $\sqrt{t}$ | $\frac{\sqrt{\pi}}{2 s^{\frac{1}{2}}}$ | 6. | $t^{n+}, \quad n=1,2,3, \ldots$ | $\frac{1 \cdot 3 \cdot 5 \cdots(2 n-1) \sqrt{\pi}}{2^{n} s^{n+\frac{1}{2}}}$ |
| 7. | $\sin (a t)$ | $\frac{a}{s^{2}+a^{2}}$ | 8. | $\cos (a t)$ | $\frac{s}{s^{2}+a^{2}}$ |
| 9. | $t \sin (a t)$ | $\frac{2 a s}{\left(s^{2}+a^{2}\right)^{2}}$ |  | $t \cos (a t)$ | $\frac{s^{2}-a^{2}}{\left(s^{2}+a^{2}\right)^{2}}$ |
| 11. | $\sin (a t)-a t \cos (a t)$ | $\frac{2 a^{3}}{\left(s^{2}+a^{2}\right)^{2}}$ |  | $\sin (a t)+a t \cos (a t)$ | $\frac{2 a s^{2}}{\left(s^{2}+a^{2}\right)^{2}}$ |
| 13. | $\cos (a t)-a t \sin (a t)$ | $\frac{s\left(s^{2}-a^{2}\right)}{\left(s^{2}+a^{2}\right)^{2}}$ | 14 | $\cos (a t)+a t \sin (a t)$ | $\frac{s\left(s^{2}+3 a^{2}\right)}{\left(s^{2}+a^{2}\right)^{2}}$ |
| 15. | $\sin (a t+b)$ | $\frac{s \sin (b)+a \cos (b)}{s^{2}+a^{2}}$ |  | $\cos (a t+b)$ | $\frac{s \cos (b)-a \sin (b)}{s^{2}+a^{2}}$ |
| 17. | $\sinh (a t)$ | $\frac{a}{s^{2}-a^{2}}$ |  | $\cosh (a t)$ | $\frac{s}{s^{2}-a^{2}}$ |
| 19. | $\mathbf{e}^{a t} \sin (b t)$ | $\frac{b}{(s-a)^{2}+b^{2}}$ | 20 | $\mathbf{e}^{a t} \cos (b t)$ | $\frac{s-a}{(s-a)^{2}+b^{2}}$ |
| 21. | $\mathbf{e}^{a t} \sinh (b t)$ | $\frac{b}{(s-a)^{2}-b^{2}}$ | 22 | $\mathrm{e}^{a t} \cosh (b t)$ | $\frac{s-a}{(s-a)^{2}-b^{2}}$ |
| 23. | $t^{\prime \prime} \mathbf{e}^{a t}, \quad n=1,2,3, \ldots$ | $\frac{n!}{(s-a)^{n+1}}$ | 24 | $f(c t)$ | $\frac{1}{c} F\left(\frac{s}{c}\right)$ |
| 25. | $u_{c}(t)=u(t-c)$ <br> Heaviside Function | $\frac{\mathrm{e}^{-c s}}{s}$ | 26 | $\begin{aligned} & \delta(t-c) \\ & \underline{\text { Dirac Delta Function }} \end{aligned}$ | $\mathbf{e}^{-c s}$ |
| 27. | $u_{c}(t) f(t-c)$ | $\mathrm{e}^{-c s} F(s)$ |  | $u_{c}(t) g(t)$ | $\mathbf{e}^{-c} \mathfrak{L}\{g(t+c)\}$ |
| 29. | $\mathbf{e}^{c t} f(t)$ | $F(s-c)$ |  | $t^{\prime \prime} f^{\prime}(t), \quad n=1,2,3, \ldots$ | $(-1)^{n} F^{(n)}(s)$ |
| 31. | $\frac{1}{t} f(t)$ | $\int_{s}^{\infty} F(u) d u$ | 32 | $\int_{0}^{t} f(v) d v$ | $\frac{F(s)}{s}$ |
| 33. | $\int_{0}^{1} f(t-\tau) g(\tau) d \tau$ | $F(s) G(s)$ |  | $f(t+T)=f(t)$ | $\frac{\int_{0}^{T} \mathbf{e}^{-s t} f(t) d t}{1-\mathbf{e}^{-s T}}$ |
| 35. | $f^{\prime}(t)$ | $s F(s)-f(0)$ | 36 | $f^{\prime \prime}(t)$ | $s^{2} F(s)-s f(0)-f^{\prime}(0)$ |
| 37. | $f^{(n)}(t)$ | $s^{n} F(s)-s^{n}$ |  | (0) $-s^{n-2} f^{\prime}(0) \cdots-s f^{(n-2)}$ | $0)-f^{(n-1)}(0)$ |

$$
\int_{-\infty}^{t} f(t) d t
$$

Impulse function $\delta(t)$

$$
\begin{aligned}
& e^{-a t} \sin \omega t \\
& e^{-a t} \cos \omega t \\
& \frac{1}{\omega}\left[(\alpha-a)^{2}+\omega^{2}\right]^{1 / 2} e^{-a t} \sin (\omega t+\phi), \\
& \quad \phi=\tan ^{-1} \frac{\omega}{\alpha-a}
\end{aligned}
$$

$$
\frac{\omega_{n}}{\sqrt{1-\zeta^{2}}} e^{-\zeta \omega_{n} t} \sin \omega_{n} \sqrt{1-\zeta^{2}} t, \zeta<1
$$

$$
\frac{1}{a^{2}+\omega^{2}}+\frac{1}{\omega \sqrt{a^{2}+\omega^{2}}} e^{-a t} \sin (\omega t-\phi),
$$

$$
\phi=\tan ^{-1} \frac{\omega}{-a}
$$

$$
1-\frac{1}{\sqrt{1-\zeta^{2}}} e^{-\zeta \omega_{n} t} \sin \left(\omega_{n} \sqrt{1-\zeta^{2}} t+\phi\right)
$$

$$
\phi=\cos ^{-1} \zeta, \zeta<1
$$

$$
\frac{\alpha}{a^{2}+\omega^{2}}+\frac{1}{\omega}\left[\frac{(\alpha-a)^{2}+\omega^{2}}{a^{2}+\omega^{2}}\right]^{1 / 2} e^{-a t} \sin (\omega t+\phi) .
$$

$$
\frac{F(s)}{s}+\frac{1}{s} \int_{-\infty}^{0} f(t) d t
$$

$$
1
$$

$$
\begin{aligned}
& \frac{\omega}{(s+a)^{2}+\omega^{2}} \\
& \frac{s+a}{(s+a)^{2}+\omega^{2}} \\
& \frac{s+\alpha}{(s+a)^{2}+\omega^{2}}
\end{aligned}
$$

$$
\frac{\omega_{n}^{2}}{s^{2}+2 \zeta \omega_{n} s+\omega_{n}^{2}}
$$

$$
\frac{1}{s\left[(s+a)^{2}+\omega^{2}\right]}
$$

$$
\frac{\omega_{n}^{2}}{s\left(s^{2}+2 \zeta \omega_{n} s+\omega_{n}^{2}\right)}
$$

$$
\frac{s+\alpha}{s\left[(s+a)^{2}+\omega^{2}\right]}
$$

$$
\phi=\tan ^{-1} \frac{\omega}{\alpha-a}-\tan ^{-1} \frac{\omega}{-a}
$$

## Transfer Function

- Consider the LTI ODE with zero initial conditions:

$$
a_{0} y(t)+\sum_{i=1}^{n} a_{i} \frac{d^{i}}{d t^{i}} y(t)=b_{0} r(t)+\sum_{i=1}^{n-1} b_{i} \frac{d^{i}}{d t^{i}} r(t)
$$

- Laplace transform:

$$
a_{0} Y(s)+\sum_{i=1}^{n} a_{i} s^{i} Y(s)=b_{0} R(s)+\sum_{i=1}^{n-1} b_{i} s^{i} R(s)
$$

- Transfer function: ratio of the Laplace transform of the state variable to the Laplace transform of the input variable with zero initial conditions:

$$
T(s)=\frac{Y(s)}{R(s)}=\frac{b(s)}{a(s)}
$$

where $a(s)=\sum_{i=0}^{n} a_{i} s^{i}$ and $b(s)=\sum_{i=0}^{n-1} b_{i} s^{i}$

- The transfer function of this LTI ODE is a strictly proper rational function


## System Total Response

- Superposition: the general solution $y(t)$ of a nonhomogeneous linear ODE can be obtained as the sum of one particular solution $y_{p}(t)$ and the general solution $y_{h}(t)$ to the associated homogeneous ODE:

$$
y(t)=y_{h}(t)+y_{p}(t)
$$

- The complete response of an LTI ODE system consist of a natural response (determined by the initial conditions) plus a forced response (determined by the input):

$$
Y(s)=\underbrace{\frac{c(s)}{a(s)}}_{\text {natural response }}+\underbrace{\frac{b(s)}{a(s)} R(s)}_{\text {forced response }}
$$

- If the reference input $R(s)$ is a rational function, then the output $Y(s)$ is also a rational function


## Spring-Mass-Damper Example

- Consider the spring-mass-damper system:

$$
M \frac{d^{2} y(t)}{d t^{2}}+b \frac{d y(t)}{d t}+k y(t)=r(t)
$$

- Laplace transform:

$$
M\left(s^{2} Y(s)-s y(0)-\dot{y}(0)\right)+b(s Y(s)-y(0))+k Y(s)=R(s)
$$

- Natural response (set $r(t) \equiv 0)$ :

$$
Y(s)=\frac{M y(0) s+b y(0)+M \dot{y}(0)}{M s^{2}+b s+k}
$$

- Transfer function (set $y(0)=\dot{y}(0)=0)$ :

$$
T(s)=\frac{Y(s)}{R(s)}=\frac{1}{M s^{2}+b s+k}
$$

## Spring-Mass-Damper Example

- Consider the natural response with $k / M=2$ and $b / M=3$ :

$$
\begin{aligned}
Y(s) & =\frac{(s+3) y(0)+\dot{y}(0)}{s^{2}+3 s+2}=\frac{(s+3) y(0)+\dot{y}(0)}{(s+1)(s+2)} \\
& =\frac{2 y(0)+\dot{y}(0)}{s+1}-\frac{y(0)+\dot{y}(0)}{s+2}
\end{aligned}
$$

- Poles: $p_{1}=-1$ and $p_{2}=-2$
- Zeros: $z_{1}=-\frac{\dot{y}(0)}{y(0)}-3$
- Residues:

$$
\begin{aligned}
r_{1} & =\left.\frac{(s+3) y(0)+\dot{y}(0)}{(s+2)}\right|_{s=-1} & r_{2} & =\left.\frac{(s+3) y(0)+\dot{y}(0)}{(s+1)}\right|_{s=-2} \\
& =2 y(0)+\dot{y}(0) & & =-y(0)-\dot{y}(0)
\end{aligned}
$$

## Spring-Mass-Damper Pole-Zero Map

- Let the initial conditions of the spring-mass-damper system be $y(0)=1$ and $\dot{y}(0)=0$
- The poles and zeros are:

$$
p_{1}=-1, \quad p_{2}=-2, \quad z_{1}=-3
$$



- The residues are:

$$
\begin{aligned}
& r_{1}=\left.\frac{(s+3)}{(s+2)}\right|_{s=-1}=2 \\
& r_{2}=\left.\frac{(s+3)}{(s+1)}\right|_{s=-2}=-1
\end{aligned}
$$



## Spring-Mass-Damper Response

- The time-domain response of the spring-mass-damper system can be obtained using an inverse Laplace transform:

$$
\begin{aligned}
y(t) & =\mathcal{L}^{-1}\{Y(s)\}=\mathcal{L}^{-1}\left\{\frac{2 y(0)+\dot{y}(0)}{s+1}\right\}-\mathcal{L}^{-1}\left\{\frac{y(0)+\dot{y}(0)}{s+2}\right\} \\
& =(2 y(0)+\dot{y}(0)) e^{-t}-(y(0)+\dot{y}(0)) e^{-2 t}
\end{aligned}
$$

- The steady-state response can be obtained via the Final Value Thm:

$$
\lim _{t \rightarrow \infty} y(t)=\lim _{s \rightarrow 0} s Y(s)=0
$$

## Second-order ODE System

- The spring-mass-damper system is an example of a second-order ODE:

$$
\frac{1}{\omega_{n}^{2}} \frac{d^{2} y(t)}{d t^{2}}+\frac{2 \zeta}{\omega_{n}} \frac{d y(t)}{d t}+y(t)=0
$$

with natural frequency $\omega_{n}=\sqrt{k / M}$ and damping ratio $\zeta=b /(2 \sqrt{k M})$

- The s-domain response is:

$$
Y(s)=\frac{\left(s+2 \zeta \omega_{n}\right) y(0)+\dot{y}(0)}{s^{2}+2 \zeta \omega_{n} s+\omega_{n}^{2}}
$$

- Characteristic equation $a(s)=s^{2}+2 \zeta \omega_{n} s+\omega_{n}^{2}=0$


## Second-order System Poles

- The system response is determined by the poles:
- Overdamped ( $\zeta>1$ ): the poles are real:

$$
p_{1}=-\zeta \omega_{n}-\omega_{n} \sqrt{\zeta^{2}-1} \quad p_{2}=-\zeta \omega_{n}+\omega_{n} \sqrt{\zeta^{2}-1}
$$

- Critically damped $(\zeta=1)$ : the poles are repeated and real:

$$
p_{1}=p_{2}=-\omega_{n}
$$

- Underdamped $(\zeta<1)$ : the poles are complex:

$$
p_{1}=-\zeta \omega_{n}-j \omega_{n} \sqrt{1-\zeta^{2}} \quad p_{2}=-\zeta \omega_{n}+j \omega_{n} \sqrt{1-\zeta^{2}}
$$

## Spring-Mass-Damper Locus of Roots




- s-domain plot of the poles $(\times)$ and zeros (o) of $Y(s)$ with $\dot{y}(0)=0$
- For constant $\omega_{n}$, as $\zeta$ varies, the complex conjugate roots follow a circular locus
- The poles and zeros can be expressed either in Euclidean coordinates or Polar coordinates (e.g., magnitude $\omega_{n}$ and angle $\theta=\cos ^{-1}(\zeta)$ )


## Spring-Mass-Damper Response

- The time domain response can be obtained by determining the residues and applying an inverse Laplace transform:
- Overdamped ( $\zeta>1$ ):

$$
y(t)=r_{1} e^{p_{1} t}+r_{2} e^{p_{2} t}
$$

where $p_{1}=-\zeta \omega_{n}-\omega_{n} \sqrt{\zeta^{2}-1}, p_{2}=-\zeta \omega_{n}+\omega_{n} \sqrt{\zeta^{2}-1}$,
$r_{1}=\frac{p_{2} y(0)+\dot{y}(0)}{p_{2}-p_{1}}$, and $r_{2}=-\frac{p_{1} y(0)+\dot{y}(0)}{p_{2}-p_{1}}$

- Critically damped ( $\zeta=1$ ):

$$
y(t)=y(0) e^{-\omega_{n} t}+\left(\dot{y}(0)+\omega_{n} y(0)\right) t e^{-\omega_{n} t}
$$

- Underdamped $(\zeta<1)$ :

$$
y(t)=e^{-\zeta \omega_{n} t}\left(c_{1} \cos \left(\omega_{n} \sqrt{1-\zeta^{2}} t\right)+c_{2} \sin \left(\omega_{n} \sqrt{1-\zeta^{2}} t\right)\right)
$$

where $c_{1}=y(0)$ and $c_{2}=\frac{\dot{y}(0)+\zeta \omega_{n} y(0)}{\omega_{n} \sqrt{1-\zeta^{2}}}$

## Spring-Mass-Damper Response with $\dot{y}(0)=0$



