

CS545—Contents IV

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- Reading Assignment for Next Class
 - See http://www-clmc.usc.edu/~cs545



The Laplace Transform

- Properties of Frequency Domain Representations
 - A convenient method so solve (linear!) differential equations (even without a computer ...) by converting them to algebraic equations
 - Makes system analysis easy, even for very big systems
 - Simple mathematics
 - Only applicable for linear time invariant systems!
 - Analyzes signals in terms of sinusoids and exponentials (includes Fourier transforms as special case)



Pierre-Simon, Marquis de Laplace 1749-1827 French Mathematician



The Laplace Transform

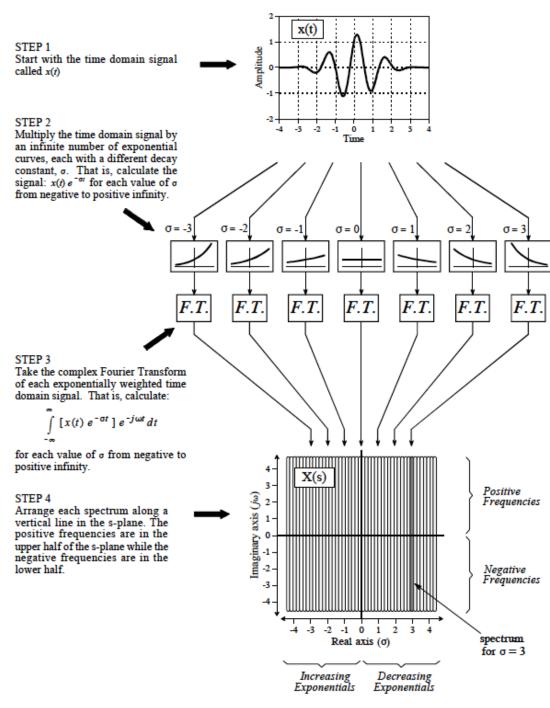
• The Core of Frequency Domain Analysis: The Laplace Transform

$$L(f(t)) = f(s) = \int_{0}^{\infty} f(t)e^{-st}dt$$

where

$$s = \sigma + j\omega$$
 and $j = \sqrt{-1}$

$$\bigwedge \bigwedge \bigwedge \rightarrow \mathbb{R}$$





The Laplace transform. The Laplace transform converts a signal in the time domain, x(t), into a signal in the s-domain, X(s) or $X(\mathbf{F},\mathbf{T})$. The values along each vertical line in the s-domain can be found by multiplying the time domain signal by an exponential curve with a decay constant \mathbf{F} , and taking the complex Fourier transform. When the time domain is entirely real, the upper half of the splane is a mirror image of the lower half.

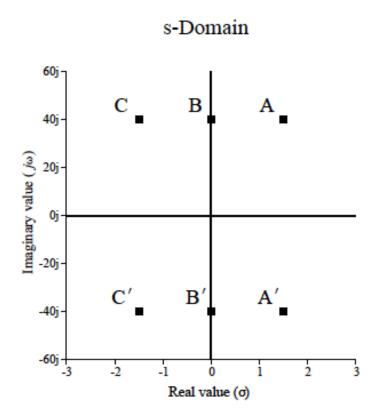
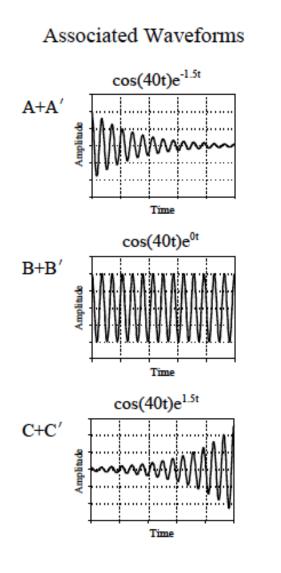


FIGURE 32-2

Waveforms associated with the s-domain. Each location in the s-domain is identified by two parameters: σ and ω . These parameters also define two waveforms associated with each location. If we only consider *pairs* of points (such as: A&A', B&B', and C&C'), the two waveforms associated with each location are sine and cosine waves of frequency ω , with an exponentially changing amplitude controlled by σ .



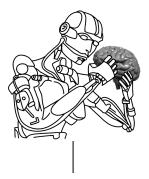


Most Important Laplace Transforms



L(ax(t)) = aL(x(t)) where a is a constantL(x(t)) = x(s)L(u(t)) = u(s) $L(\dot{x}(t)) = sx(s) - x(0) \text{ (commonly, } x(0) = 0 \text{ ,}$ accomplished by coordinate transformations) $L(\ddot{x}(t)) = s^{2}x(s) \text{ (and analogues for higher derivatives)}$ $L(\int x(t)dt) = \frac{1}{s}x(s)$

Transfer Functions



• The Transfer Function describes the Input-Output Relationship of a dynamical system:

$$x(s) = H(s)u(s)$$

• Example I:

Time Domain: $\ddot{x} = -b\dot{x} - kx + u$

Frequency Domain:

$$s^{2}x(s) = -bsx(s) - kx(s) + u(s)$$
$$x(s) = \frac{1}{s^{2} + bs + k}u(s) = H(s)u(s)$$

Transfer Functions (cont'd)



• Example II: An Integrator

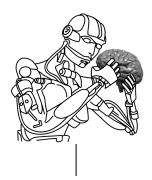
 $\dot{x} = u$

$$sx(s) = u(s) \implies x(s) = \frac{1}{s}u(s)$$

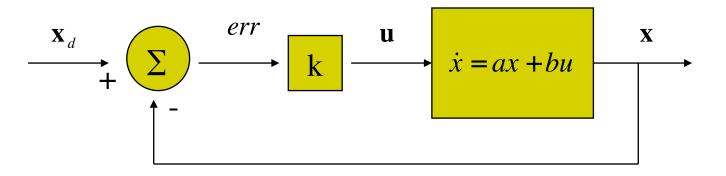
• Example III: A Simple Low Pass Filter $\dot{x} = \alpha(u - x)$

$$sx(s) = -\alpha x(s) + \alpha u(s) \implies x(s) = \frac{\alpha}{s + \alpha} u(s)$$

Transfer Functions (cont'd)



• Example IV: A negative Feedback System



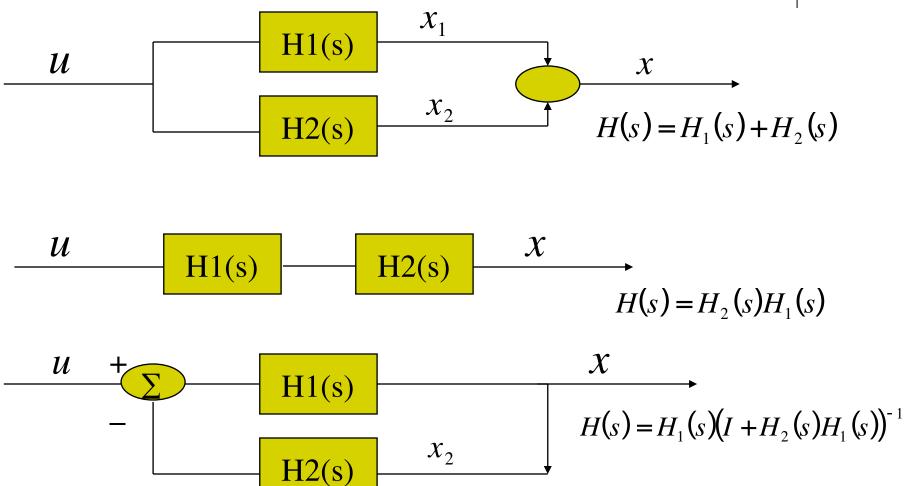
$$\dot{x} = ax + bu = ax + bk(x_d - x)$$

$$sx(s) = ax(s) + bk(x_d(s) - x(s)) = ax(s) + bkx_d(s) - bkx(s)$$

$$x(s) = \frac{bk}{s - a + bk} x_d(s)$$



Block Diagram Algebra



Matlab/Simulink Simulations



• An Example

