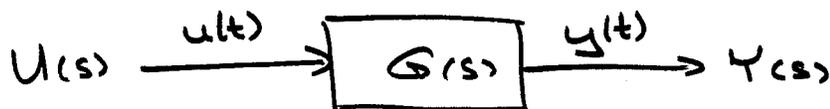


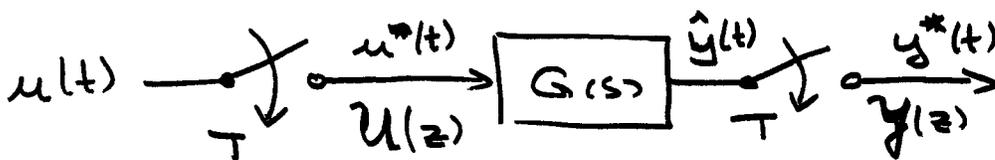
Let us recapture:



$$\Rightarrow G(s) = \frac{Y(s)}{U(s)}$$

$$U(s) = \mathcal{L}\{u(t)\}$$

$$Y(s) = \mathcal{L}\{y(t)\}$$

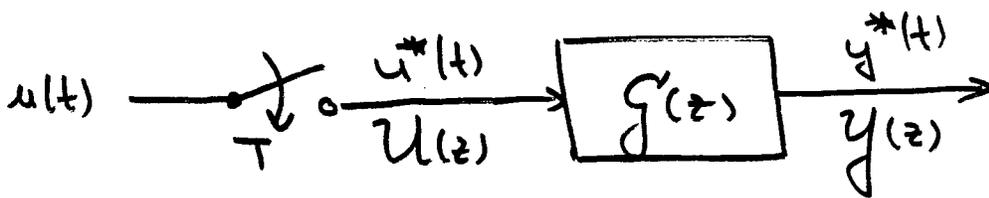


$$\hat{y}(t) \neq y(t)$$

$$U(z) = \mathcal{Z}\{u^*(t)\}$$

$$Y(z) = \mathcal{Z}\{y^*(t)\}$$

|||

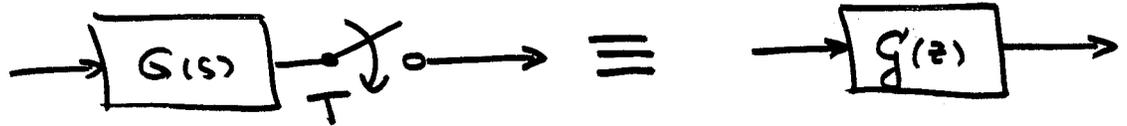


$$G(z) = \frac{Y(z)}{U(z)}$$

Notice:

$u^*(t)$ is sampled $u(t)$
 $y^*(t)$ is sampled $\hat{y}(t) \neq y(t)$

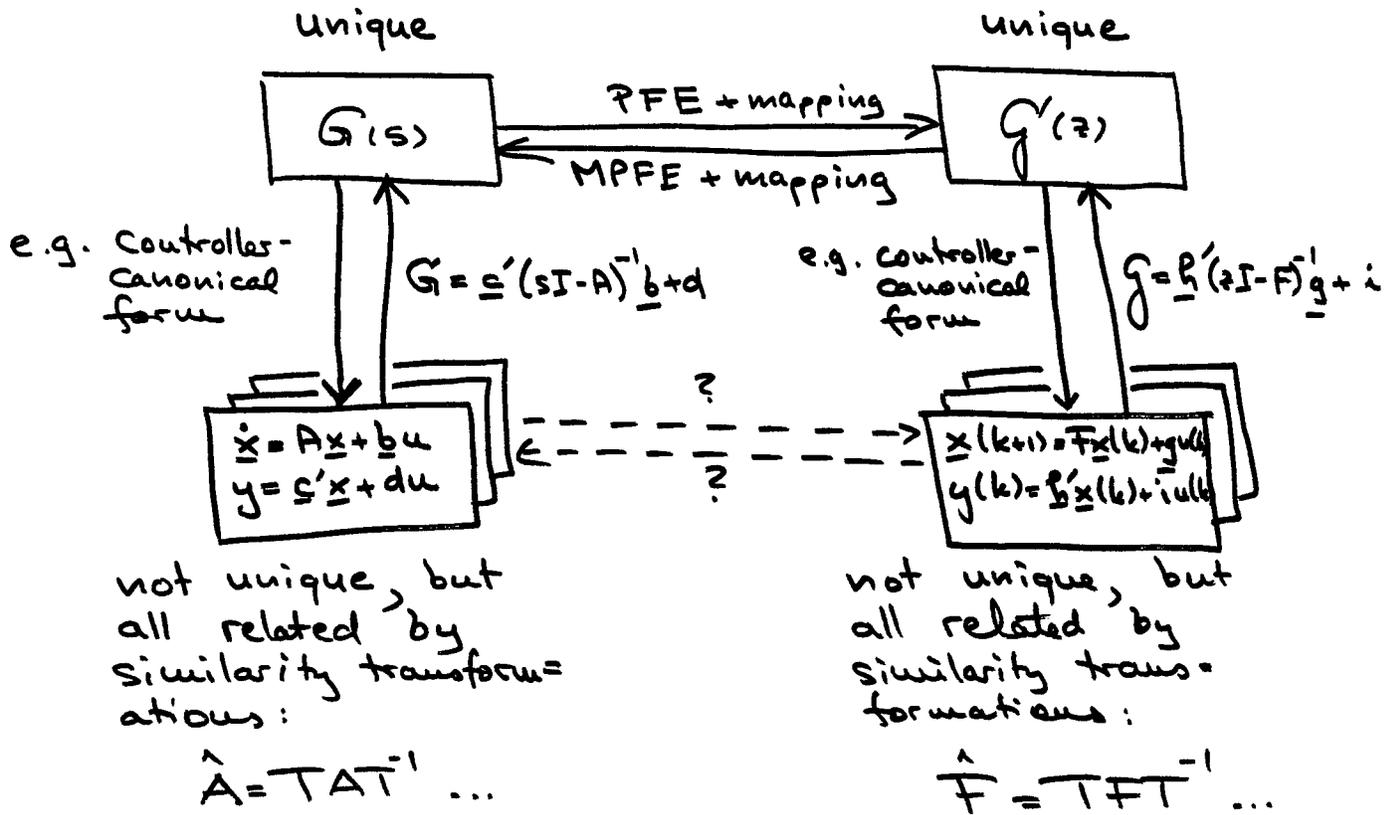
The identity :



is exact, iff

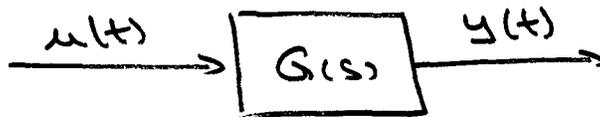
→ the sampler is "ideal", that is:
 $p \ll T$, and

→ the quantization error can be neglected, that is $2^{-n} \cdot V_{FS} \ll V_{FS}$.



What relation exists between $A \leftrightarrow F$, etc. ?

- Let us start with the continuous system:



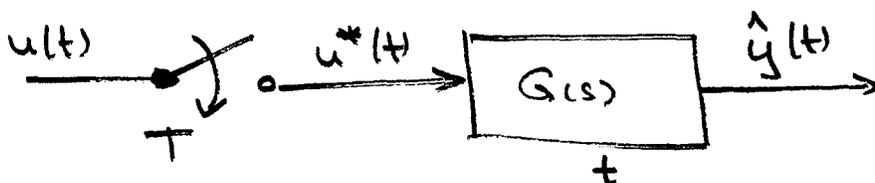
|||

$$\begin{cases} \dot{\underline{x}} = \underline{A}\underline{x} + \underline{b}u \\ \underline{y} = \underline{c}'\underline{x} + du \end{cases}$$

$$\Rightarrow \underline{x}(t) = e^{\underline{A}(t-t_0)} \cdot \underline{x}(t_0) + \int_{t_0}^t e^{\underline{A}(t-\tau)} \underline{b} u(\tau) d\tau$$

(usually simplified for the special case: $t_0 \equiv 0$)

- Let us now introduce a sampler:



$$\Rightarrow \underline{\hat{x}}(t) = e^{\underline{A}(t-t_0)} \cdot \underline{x}(t_0) + \int_{t_0}^t e^{\underline{A}(t-\tau)} \underline{b} u^*(\tau) d\tau$$

We choose:

$$t_0 := kT$$

$$t := kT + \Delta t \quad ; \quad \Delta t \in [0, T]$$

$$\Rightarrow \hat{\underline{x}}(kT + \Delta t) = e^{A\Delta t} \cdot \underline{x}(kT) + \int_{kT}^{kT + \Delta t} e^{A(kT + \Delta t - \tau)} \underline{b} u^*(\tau) d\tau$$

We substitute: $\sigma = \tau - kT$

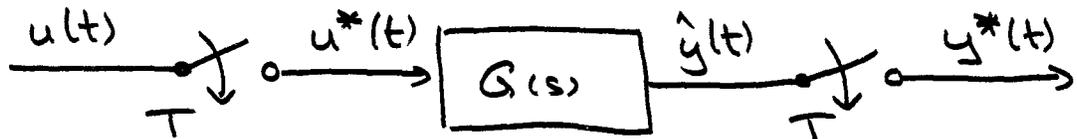
$$\Rightarrow \tau = \sigma + kT$$

$$d\tau = d\sigma$$

τ	σ
kT	0
$kT + \Delta t$	Δt

$$\Rightarrow \hat{\underline{x}}(kT + \Delta t) = e^{A\Delta t} \cdot \underline{x}(kT) + \int_0^{\Delta t} e^{A(\Delta t - \sigma)} \underline{b} u^*(\sigma) d\sigma$$

• Now, we introduce a second sampler:



We choose: $\Delta t := T$

$$\Rightarrow \underline{x}^*((k+1)T) = e^{AT} \cdot \underline{x}^*(kT) + \int_0^T e^{A(T-\sigma)} \underline{b} u^*(\sigma) d\sigma$$

for $\Delta t \in [0, T]$

$$\Rightarrow u^*(\tau) = u(kT) \cdot \delta(\tau - kT)$$

$$\Rightarrow u^*(\sigma) = u(kT) \cdot \delta(\sigma)$$

Due to the blending property of the Dirac function:

$$\int_0^T e^{A(T-\sigma)} \underline{b} \cdot u(kT) \cdot \delta(\sigma) \cdot d\sigma$$

$$\equiv e^{AT} \cdot \underline{b} \cdot u(kT)$$

$$\Rightarrow \underline{x}^*((k+1)T) = e^{AT} \cdot \underline{x}^*(kT) + e^{AT} \cdot \underline{b} \cdot u(kT)$$

$$\equiv \underline{F} \cdot \underline{x}^*(kT) + \underline{g} \cdot u(kT)$$

Output equation:

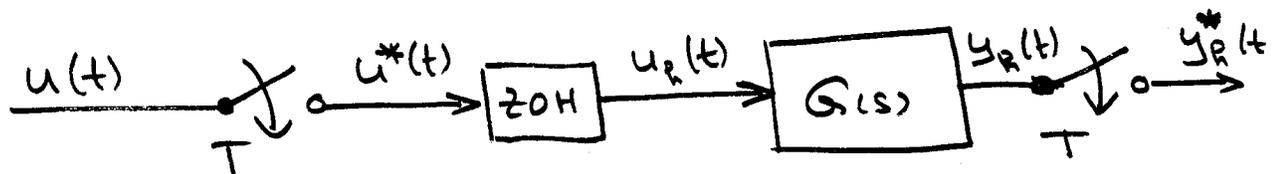
$$y(t) = \underline{c}' \underline{x}(t) + d u(t)$$

$$\Rightarrow y^*(kT) = \underline{c}' \underline{x}^*(kT) + d u(kT)$$

$$\equiv \underline{h}' \underline{x}^*(kT) + i u(kT)$$

$$\Rightarrow \begin{array}{l} \underline{F} = e^{AT} \\ \underline{g} = e^{AT} \cdot \underline{b} \\ \underline{p}' = \underline{c}' \\ i = d \end{array}$$

How about introducing a ZOH:



for $\Delta t \in [0, T]$

$$u_R(\tau) = u(kT) = u_R(\sigma)$$

$$\Rightarrow \underline{x}^*((k+1)T) = e^{AT} \cdot \underline{x}^*(kT) + \underbrace{\int_0^T e^{A(T-\sigma)} \underline{b} u(kT) d\sigma}$$

$$\int_0^T e^{A(T-\sigma)} \underline{b} u(kT) d\sigma \equiv \int_0^T e^{AT} \cdot e^{-A\sigma} \cdot \underline{b} \cdot u(kT) d\sigma$$

$$\equiv e^{AT} \cdot \underbrace{\int_0^T e^{-A\sigma} d\sigma} \cdot \underline{b} \cdot u(kT)$$

Remember: $e^{At} = I + At + \frac{A^2 t^2}{2!} + \frac{A^3 t^3}{3!} + \dots$

$$\Rightarrow \frac{d}{dt}(e^{At}) = A + A^2 t + \frac{A^3 t^2}{2!} + \frac{A^4 t^3}{3!} + \dots$$

$$\equiv A \left[I + At + \frac{A^2 t^2}{2!} + \frac{A^3 t^3}{3!} + \dots \right]$$

$$\equiv \left[I + At + \frac{A^2 t^2}{2!} + \frac{A^3 t^3}{3!} + \dots \right] \cdot A$$

$$\Rightarrow \frac{d}{dt}(e^{At}) \equiv A \cdot e^{At} \equiv e^{At} \cdot A$$

Correspondingly:

$$\int e^{At} dt \equiv A^{-1} \cdot e^{At} \equiv e^{At} \cdot A^{-1}$$

$$\Rightarrow \int_0^T e^{-As} ds = e^{-As} \Big|_0^T \cdot (-A)^{-1} = \left[e^{-AT} - I \right] (-A)^{-1}$$

$$= \left[I - e^{-AT} \right] \cdot A^{-1}$$

$$\Rightarrow e^{AT} \cdot \int_0^T e^{-As} ds \cdot \underline{b} \cdot u(kT) = e^{AT} \cdot \left[I - e^{-AT} \right] \cdot A^{-1} \cdot \underline{b} \cdot u(kT)$$

$$= \left[e^{AT} - I \right] \cdot A^{-1} \cdot \underline{b} \cdot u(kT)$$

$$\begin{aligned}\Rightarrow \underline{x}^*((k+1)T) &= e^{AT} \cdot \underline{x}^*(kT) + [e^{AT} - I] \cdot A^{-1} \cdot \underline{b} \cdot u(kT) \\ &= \underline{F} \cdot \underline{x}^*(kT) + \underline{g} \cdot u(kT)\end{aligned}$$

$$\Rightarrow \begin{array}{l} \underline{F} = e^{AT} \\ \underline{g} = [e^{AT} - I] \cdot A^{-1} \cdot \underline{b} \\ \underline{p}' = \underline{c}' \\ c = d \end{array}$$

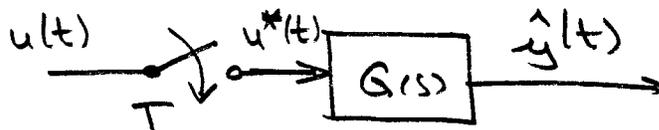
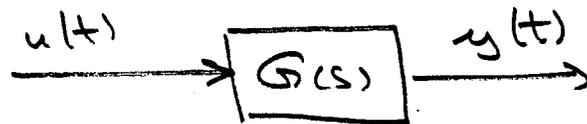
Notice: If A is in diagonal form
 $\Rightarrow \underline{F}$ will be in diagonal form

but: A is in controller-canonical form
 $\Rightarrow \underline{F}$ will not be in controller-canonical form, although there may exist a similarity transformation $\hat{\underline{F}} = T\underline{F}T^{-1}$ which gets $\hat{\underline{F}}$ back into controller-canonical form.

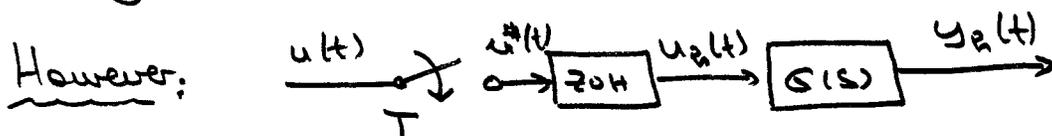
Notice:

$$\left| \begin{array}{l} \underline{x}(k+1) = \underline{F} \underline{x}(k) + \underline{g} u(k) \\ y(k) = \underline{h}' \underline{x}(k) + i u(k) \end{array} \right|$$

While $u(k)$ denotes $u(t)$ sampled at $t = kT$, $y(k)$ does not denote $y(t)$ sampled at $t = kT$, but rather $\hat{y}(t)$ sampled at $t = kT$:



$$\hat{y}(t) \neq y(t)$$



$$\begin{aligned} \text{As } u_R(t) \approx u(t) &\implies y_R(t) \approx y(t) \\ \implies y_R^*(t) \implies y_R(k) &\approx y^*(t) \implies y(k) \end{aligned}$$

Warning: A may be singular (pole at origin)

$$\Rightarrow \int e^{At} dt \neq A^{-1} e^{At}, \text{ as } A^{-1} \text{ does not exist.}$$

However, the integral does perfectly exist. We just need another method to compute:

$$\Rightarrow \underline{g} \neq [e^{AT} - I] \cdot A^{-1} \cdot \underline{b}$$

(cf. ECE 544 for more detail).

Example: Given $G(s) = \frac{2(s+3)}{s(s+1)^2(s+5)}$

