

Signals and Systems

Solutions to Homework Assignment #7

Problem 1.

a. The transformation from $X(s)$ to $Y(s)$ will be linear and causal because the components are linear and causal. Therefore, the system will be BIBO stable if and only if all of the closed-loop poles are in the left half plane. From Black's equation, the overall system response will be

$$H(s) = \frac{\frac{K}{s^2+s-2}}{1 + \frac{K}{s^2+s-2}} = \frac{K}{s^2 + s - 2 + K}.$$

Thus the closed-loop poles will be at

$$s = -\frac{1}{2} \pm \sqrt{\left(\frac{1}{2}\right)^2 + 2 - K}.$$

The most positive root will be the least stable. Thus, the system will be stable if

$$-\frac{1}{2} + \sqrt{\left(\frac{1}{2}\right)^2 + 2 - K} < 0$$

$$\sqrt{\left(\frac{1}{2}\right)^2 + 2 - K} < \frac{1}{2}$$

$$\left(\frac{1}{2}\right)^2 + 2 - K < \left(\frac{1}{2}\right)^2$$

$$2 - K < 0$$

$$K > 2.$$

b. The closed-loop poles will be real-valued if

$$\left(\frac{1}{2}\right)^2 + 2 - K > 0$$

so that

$$K < 2.25.$$

Problem 2.

a. The transformation from $X(z)$ to $Y(z)$ will be linear and causal because the components are linear and causal. Therefore, the system will be BIBO stable if and only if all of the closed-loop poles are inside the unit circle. From Black's equation, the overall system response will be

$$H(z) = \frac{\frac{K}{z^2+z-2}}{1 + \frac{K}{z^2+z-2}} = \frac{K}{z^2 + z - 2 + K}.$$

Thus the closed-loop poles will be at

$$z = -\frac{1}{2} \pm \sqrt{\left(\frac{1}{2}\right)^2 + 2 - K}.$$

The closed-loop poles will be on the real axis if $K < 2.25$ (from part a). Then

$$-1 < -\frac{1}{2} \pm \sqrt{\left(\frac{1}{2}\right)^2 + 2 - K} < 1$$

$$-\frac{1}{2} < \pm \sqrt{\left(\frac{1}{2}\right)^2 + 2 - K} < \frac{3}{2}$$

so that

$$\sqrt{\left(\frac{1}{2}\right)^2 + 2 - K} < \frac{3}{2}$$

and

$$-\sqrt{\left(\frac{1}{2}\right)^2 + 2 - K} > -\frac{1}{2}.$$

The first will be true if $K > 0$ and the second will be true if $K > 2$. Together, these imply that K must be bigger than 2. The closed-loop poles will be complex if $K > 2.25$. For this case

$$\left| -\frac{1}{2} \pm \sqrt{\left(\frac{1}{2}\right)^2 + 2 - K} \right| < 1.$$

Thus

$$\left(\frac{1}{2}\right)^2 + K - 2 - \left(\frac{1}{2}\right)^2 < 1$$

so that

$$K < 3.$$

Combining the results for real and complex cases,

$$2 < K < 3.$$

b. The closed-loop poles will be real-valued if

$$\left(\frac{1}{2}\right)^2 + 2 - K > 0$$

so that

$$K < 2.25$$

(same as in 1b).

Problem 3.

a. From Black's equation, the overall system response will be

$$H(s) = \frac{\frac{s^2-2s+2}{(s+1)^2}}{1 + K \frac{s^2-2s+2}{(s+1)^2}} = \frac{s^2 - 2s + 2}{s^2 + 2s + 1 + Ks^2 - 2Ks + 2K} = \frac{s^2 - 2s + 2}{(1+K)s^2 + 2(1-K)s + 1 + 2K}.$$

The closed-loop poles will be at

$$s = \frac{2(K-1) \pm \sqrt{4(1-K)^2 - 4(1+K)(1+2K)}}{2(1+K)} = \frac{K-1}{K+1} \pm \frac{\sqrt{-K(K+5)}}{(K+1)}$$

b. When $K = 0$, the closed-loop poles are at the same positions as the open-loop poles: there is a double pole at $s = -1$. This condition is therefore stable. As K is increased, $-K(K+5)$ becomes negative, which makes the closed-loop poles become complex. These complex poles will remain stable so long as the real part $(K-1)/(K+1)$ is negative, i.e., for $0 < K < 1$. As K gets very large, the closed-loop poles converge toward $s = 1 \pm j$, and the system is unstable. When K is slightly negative, $-K(K+5)$ is positive. Thus the double pole that results for $K = 0$ begins to split: giving rise to a pole that is at $s < -1$ and a pole at $s > -1$. This pair will remain stable until $K = -1/2$ at which point the right most pole is at $s = 0$. In total, the system is stable for $-1/2 < K < 1$.

Alternatively, we can use Routh-Hurwitz criteria as covered in tutorial. One thing to note in this case, however, is that we simply need to have all the coefficients in the denominator of $H(s)$ to be of the same sign. Thus, when we consider the case when all the coefficients are positive, we have

$$\begin{cases} 1+K > 0 \\ 2(1-K) > 0 \\ 1+2K > 0 \end{cases} \Rightarrow \begin{cases} K > -1 \\ K < 1 \\ K > -\frac{1}{2} \end{cases} \Rightarrow -\frac{1}{2} < K < 1,$$

which is consistent with the region obtained above. On the other hand, if we consider the case when all the coefficients are negative, we have

$$\begin{cases} 1+K < 0 \\ 2(1-K) < 0 \\ 1+2K < 0 \end{cases} \Rightarrow \begin{cases} K < -1 \\ K > 1 \\ K < -\frac{1}{2} \end{cases} \Rightarrow \text{no such } K!$$

c. In order to have persistent oscillation, we want to have the closed loop system with no damping, i.e., the coefficient of s is zero. Thus, $1-K=0 \Rightarrow K=1$. Then, $H(s)$ becomes

$$H(s) = \frac{s^2 - 2s + 2}{2s^2 + 3} = \frac{1}{2} \cdot \frac{s^2 - 2s + 2}{s^2 + \frac{3}{2}}.$$

Thus, the oscillation frequency is $\sqrt{\frac{3}{2}}$.

Alternatively, we want to have no real parts in the closed-loop poles, thus,

$$\frac{K-1}{K+1} = 0 \Rightarrow K = 1.$$

Problem 4. Let $W(s)$ represent the input to the $A(s)$ system and let $Z(s)$ represent the output of that system. Then, using Black's equation, we can write that

$$W(s) = \frac{1}{1 + A(s)C(s)}X(s)$$

and

$$Z(s) = \frac{A(s)}{1 + A(s)C(s)}X(s).$$

Then

$$\begin{aligned} Y(s) &= B(s)W(s) + Z(s) = B(s)\frac{1}{1 + A(s)C(s)}X(s) + \frac{A(s)}{1 + A(s)C(s)}X(s) \\ &= \frac{A(s) + B(s)}{1 + A(s)C(s)}X(s). \end{aligned}$$

Thus

$$H(s) = \frac{A(s) + B(s)}{1 + A(s)C(s)}.$$