Imperial College

 Lecture 8

 Step Response & System

 Behaviour

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Lecture 8 Slide 1

In this lecture, I will continue to consider Laplace transform, particularly for a 1st order and a 2nd order system. I will develop some insights into how these systems behave both in the time domain in response to a step input, and in the frequency domain (that is, in response to sinusoids at different frequencies).



In Lab 3, you will be connecting a specially design board, called "**Bulb Board**", to the Pybench. With Matlab, you can generate the input signal, x(t), which is from the DAC of the Pybench to provide a stimulus signal. You can also capture the output signal, y(t) using the ADC of the Pybench. Remember, in Lab 2, you generated a sinewave and a square wave signal, and capture it back and plot the spectrum. You will be using the same system, but for a different purpose.

The Bulb Board is used to mimick a real physical system which has three distrinct properties:

- 1. Non-linear behaviour output vs input relationship CANNOT be characterized by a **linear equation**.
- 2. A first-order system, where output vs input relationship can be characterized by **a first-order transfer function** or differential equation.
- 3. A second-order system, , where output vs input relationship can be characterized by a **second-order transfer function** or differential equation.

The input x(t) is applied first to an electronic circuit which has a second-order transfer function.

The output of this is applied to a light bulb which is both non-linear AND exhibits a 1st-order system behaviour (i.e. exponential rise and fall with a certain time constant.

The intensitiy of the light bulb is detected by a light sensitive diode and an amplifier.



I include here the Bulb Board schematic diagram. You DO NOT need to understand details of how this circuit work., but here is brief description for those interested in such details.

- The top circuit with FOUR op-amps implements a very special 2nd order filter (known as a state variable filter). Using 4 op-amps for a simple 2nd order filter appears to be an overkill because one could use a filter architecture (known as Sallen & Key filter) which requires a single op-amp. However, the filter used here has extremely stable characteristics and is not sensitive to the limitation of the op-amp or the error of components. The input of the filter is supplied by the DAC on Pybench.
- 2. The bulb driver circuit uses another op-amp to provide a unity voltage gain, but drives enough current to the light bulb to make it light up. An op-amp will NOT have sufficient output current to accomplish this.
- 3. The final stage consist of a light detecting diodes and an amplifier. This converts the light intensity detected by the diode to a voltage which can be captured by Pybench's ADC.
- 4. The -5V generator produces the negative voltage required for proper operation of the filter circuit.



We have seen this circuit before in DE1 Electronics 1. We will now derive the differential equation that relates capacitor voltage Vc(t) to input Vin.

It is obvious that. $V_{in} = IR + V_c$. Since. $I = C \frac{dV_c}{dt}$, $V_{in} = RC \frac{dV_c}{dt} + V_c$

Perform Laplace transform to both side, we get:

$$V_{in}(s) = RC \ sV_c(s) + V_c(s)$$

Hence,

$$V_{in}(s) = (1 + sRC) V_c(s)$$

$$\frac{V_c(s)}{V_{in}(s)} = H(s) = \frac{1}{1 + sRC}$$

Where RC = τ .



Let us now model the light bulb as system with different transfer functions connected in series. For simplicity, let us assume that the system is linear (which it isn't!).

The Transfer function of the light bulb part of the system:

$$B(s) = \frac{1}{\tau s + 1} = \frac{1}{0.038s + 1}$$

It will be shown later in this lecture that the step response of the light bulb is a rising exponential with a time constant of $\tau = 0.038$.

This means that the filament in the bulb takes time to heat up, and its illumination rises exponentially with a time constant τ of 38ms!

Let me remind you that in such a system, the signal reaches 63.2% after the time = time constant (i.e. 38ms in our case). The table above shows how long it takes to reach different % of final values in the case of a 1^{st} order system.

From Transfer function to Frequency Response

 Once you know the transfer function B(s) of a system, you can evaluate its frequency response by evaluating H(s) at s = jω:

$$B(j\omega) = B(s)\Big|_{s=j\omega}$$

 Therefore, for our light bulb (not including the 2nd order electronic circuit, the frequency response is:

$$B(j\omega) = \frac{1}{(1+0.038s)} \bigg|_{s=j\omega}$$

$$|B(j\omega)| = \frac{1}{|(1+0.038j\omega)|} = \frac{1}{\sqrt{1+0.038^2\omega^2}}$$

 From DE1 Electronics 1, you know that this is a low pass filter – gain drops with increasing frequency.

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Let us compare the formal definition of Laplace and Fourier transforms for a causal signal:

$$\mathcal{L}\{x(t)\} = X(s) = \int_0^\infty x(t)e^{-st}dt$$
$$\mathcal{F}\{x(t)\} = X(\omega) = \int_0^\infty x(t)e^{-j\omega t}dt$$

Therefore, we can find the Fourier transform of any function or signal, by substituting s = $j\omega$ into the Laplace domain function or signal.

In other words, the Frequency response of a system can be computed with:

$$H(\omega) = H(s)\Big|_{s=j\omega}$$

The notation here means: evaluate H(s) by substituting $s=j\omega$ into the equation.

With this, we can calculate the frequency response of the light bulb. It is effectively a lowpass filter with very low frequency cutoff frequency (i.e. start to tail off at low frequency).

Transfer Function of a 2nd order system

 Let us consider a general second order system with a transfer function of the general form:

$$H(s) = \frac{Y(s)}{X(s)} = \frac{b_2 s^2 + b_1 s + b_0}{s^2 + a_1 s + a_0}$$

 To simplify the problem a bit, let us assuming that b2 = b1 = 0. The above equation can be rewritten as:

$$H(s) = \frac{b_0}{s^2 + a_1 s + a_0} = K \frac{{\omega_0}^2}{s^2 + 2\zeta \omega_0 s + {\omega_0}^2}$$

• where: • $\omega_0 = \sqrt{a_0}$, the resonant (or natural) frequency in rad/sec • $\zeta = \frac{a_1}{2\sqrt{a_0}}$, the damping factor (no unit) (pronounced as zeta) • $K = \frac{b_0}{a_0}$, gain of the system

Now let us move to a 2nd order system. A general 2nd order system transfer function takes the form:

$$H(s) = \frac{Y(s)}{X(s)} = \frac{b_2 s^2 + b_1 s + b_0}{s^2 + a_1 s + a_0}$$

Let us simplify this by assuming that b_2 and b_1 are both zero. This gives us the transfer function found in many systems, including the one we use for Lab 2, of:

$$H(s) = \frac{b_0}{s^2 + a_1 s + a_0} = K \frac{{\omega_0}^2}{s^2 + 2\zeta \,\omega_0 s + {\omega_0}^2}$$

The reason for this rearrangement of the equation is that the new form provides parameters (i.e. values which are constants) that have physical meaning.

- ω_0 is the **natural** or **resonant frequency** the frequency that the system will tend to oscillate at.
- ζ is the **damping factor**. It value is centred around 1. At 1, the system is known as critically damped (will be discussed later). If $\zeta < 1$, then the system will oscillate when "kicked" by a transient such as a step function. If $\zeta > 1$, then the system is behaving slower than it need be.
- K is the gain at zero frequency, which is the DC gain.



Let us consider our Bulb Box system in Lab 2. The second order electronic circuit has a transfer function as shown.

The resonant frequency is 31.62 rad/sec, or 5 Hz. The damping factor is 0.079, which is way below 1, hence the system is very prone to oscillation. K is of the circuit is 1.

The importance of damping factor

• Let us consider the transfer function H(s) again:

$$H(s) = \frac{b_0}{s^2 + a_1 s + a_0} = K \frac{{\omega_0}^2}{s^2 + 2\zeta \omega_0 s + {\omega_0}^2}$$

♦ The unit step response of the system is (i.e. x(t) = u(t), and X(s) = 1/s):

$$Y(s) = \frac{1}{s}H(s) = \frac{1}{s}K\frac{{\omega_0}^2}{s^2 + 2\zeta\omega_0 s + {\omega_0}^2}$$

- We want to say something about the dynamic characteristic of this system by finding the natural frequency ω₀ and the damping factor ζ.
- To do that, we find need to find the root of the quadratic: $s^2 + 2\varsigma \omega_0 s + \omega_0^2$

$$s = \frac{-2\zeta\omega_0 \pm \sqrt{(2\zeta\omega_0)^2 - 4\omega_0^2}}{2}$$
$$= -\zeta\omega_0 \pm \omega_0\sqrt{\zeta^2 - 1}$$

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Why is this form of the equation important for a 2^{nd} order system? Let us consider what happens if we apply a unity step function to it. The output of the system Y(s) is as shown.

We have seen before that to get the time domain output y(t), we need to take the inverse Laplace of this function. To do that, we need to first factorise the denominator, particularly the quadratic function: $s^2 + 2\zeta \omega_0 s + \omega_0^2$

The root of this quadratic is well-known:

$$s = \frac{-2\zeta\omega_0 \pm \sqrt{(2\zeta\omega_0)^2 - 4\omega_0^2}}{2} = -\zeta\omega_0 \pm \omega_0\sqrt{\zeta^2 - 1}$$

Five cases of behaviour			
 Depending on the value of the damping factor ζ, there are five cases of interest, each having a specific behaviour: 			
$H(s) = \frac{b_0}{s^2 + a_1 s + a_0} = K \frac{{\omega_0}^2}{s^2 + 2\zeta \omega_0 s + {\omega_0}^2}$			
• Root of denominator: $s = -\zeta \omega_0 \pm \omega_0 \sqrt{\zeta^2 - 1}$			
Name	Value of 	Roots of s	Characteristics of "s"
Overdamped	ζ>1	$s=-\zeta\omega_{0}\pm\omega_{0}\sqrt{\zeta^{2}-1}$	Two real and negative roots
Critically Damped	ζ=1	$s = -\omega_0$	A single negative roots
Underdamped	0<ζ<1	${\rm s}=-\zeta\omega_{\rm o}\pm j\omega_{\rm o}\sqrt{1-\zeta^2}$	Complex conjugate $(j = \sqrt{-1});$
Undamped	ζ=0	$s = \pm j\omega_0$	Pure imaginary (no real part)
Exponential Growth	ζ<0	$s=-\zeta\omega_{0}\pm\omega_{0}\sqrt{\zeta^{2}-1}$	Roots may be complex or real, but the real part of s is always positive
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This result is important. We will examine this in another lecture when we consider how to gain insights into a system via something called "poles" and "zeros" in a later lecture.

For now, remember that the root for s in the partial fraction process is given by:

$$s = -\zeta \omega_0 \pm \omega_0 \sqrt{\zeta^2 - 1}$$

The value s take on a property depending on the value of the damping factor ζ !

If $\zeta = 1$, the square root term = 0, and we have s = $-\omega_0$. We have a single negative root and the system has an exponential behaviour without any oscillation. The system is now CRITICALLY DAMPED - that is, while there is no oscillation, yet it approaches the final value of a step response fastest.

However, if ζ is below 1, (but above 0), like our Bulb Box system where $\zeta = 0.079$, the square root term is negative. The root is now a complex number with an imaginary part.

$$s = -\zeta \omega_0 \pm j \omega_0 \sqrt{1 - \zeta^2}$$

The system is underdamped and imaginary part of the root indicates that there is oscillation in the system.

The table here shows the five different mode of behaviour in the system depending on the value of the damping factor ζ .



For a second order system, the unit step response is shown here for different value of ζ .

Overdamped



Now let us fix $\zeta = 0.2$ and change the resonant frequency ω_0 . Note that the time it takes for the signal to reach (nearly) the final value is related to the number of cycles of oscillation.

Overdamped



Finally, if we substitute s = jw into the transfer function of the second order system and compute the system gain at different frequency (the same as what you did in Lab 3, Task 2), you get the frequency response as that shown in the slide.

Here we normalise the frequency axis with the resonant frequency ω_0 and plot the system gain for different damping factor value.

Both axes are pletted in log scale. As can be seen, the system has a high gain at or around the resonant frequency, explaining why it has a tendency to oscillate at this frequency.



Let us first consider a simple RC circuit, which you have learn from last year. This slide is taken from Lecture 8, slide 3. from DE1.3 last year. Here I assume that you are familiar with solving first-order differential equations from your maths lectures.

We want to solve (x(t) = V u(t)):

$$RC \frac{dy}{dt} + y = Vu(t)$$

$$\frac{dy}{dt} = \frac{Vu(t) - y}{RC} \Longrightarrow \frac{dt}{RC} = \frac{dy}{Vu(t) - y}$$

Integrate both sides, we get:

$$\frac{t}{RC} = -\ln(Vu(t) - y) + A$$

where A is constant of integration

Use boundary condition: when t= 0, y = 0: Therefore

$$\frac{0}{RC} = -\ln(Vu(t) - 0) + A$$
$$\implies A = \ln(Vu(t))$$

$$\frac{t}{RC} = -\ln(Vu(t) - y) + \ln(Vu(t)) = \ln\frac{Vu(t)}{Vu(t) - y}$$

$$\Rightarrow e^{\frac{t}{RC}} = \frac{Vu(t)}{Vu(t) - y} \Rightarrow y(t) = V(1 - e^{-\frac{t}{RC}})u(t)$$



In the previous slide, we use time domain analysis and differential equations. Now let us move to the Laplace s-domain, and use Transfer function to do the same analysis. The top diagram is the time domain view of things.

Let us first take the Laplace transform of the input x(t) = V u(t):

$$\mathcal{L} \{ x(t) \} = X(s) = \mathcal{L} \{ V \times u(t) \} = V \times \mathcal{L} \{ u(t) \} = V \times \frac{1}{s}$$

Remember that, from L6 S13, we know the LT of unity step function u(t) is 1/s.

Now we take the Laplace transform of the differential equation, remembering from L6 S15 that:

$$\mathcal{L}\left\{\frac{dy}{dt}\right\} = sY(s)$$

Therefore:

$$H(s) = \frac{Y(s)}{X(s)} = \frac{1}{\tau s + 1} = \frac{1/\tau}{s + 1/\tau}$$

Finally, we known Y(s) = H(s)X(s)Therefore:

$$Y(s) = Vs \times \frac{1}{s} \times \frac{1/\tau}{s+1/\tau}$$

However, we are interested in y(t), not Y(s). So how do we convert from Laplace domain back to time domain? For that, we need inverse Laplace Transform.



During the lecture, I will go through the next few slides quickly because these are mostly included for completeness. We don't usually perform Laplace Transform mathematically by hand. Instead we would use a table and look the LT results up. Nevertheless, you should at least remember the definition of the forward transform.

Here is a reminder of the equation for forward Laplace transform for a causal signal is shown here. You need to remember this!

$$\mathcal{L}[x(t)] = X(s) = \int_0^\infty x(t) e^{-st} dt$$

The inverse Laplace transform is more complicated. It is defined below. You DO NOT need to remember this.

$$\mathcal{L}^{-1}[X(s)] = x(t) = \frac{1}{2\pi j} \int_{\sigma - j\omega}^{\sigma + j\omega} X(s) e^{st} ds, \quad \omega \to \infty$$

For this course (and for most practical applications), we DO NOT calculate the inverse Laplace transform by hand. Instead, we do most of the forward and inverse transformations via looking up a transform a table. I have included these formulae here just for completeness and for reference.

Finding Inverse Laplace Transform via partial fraction

• Finding inverse Laplace transform of $Y(s) = \frac{1}{s} \times \frac{1/\tau}{s + 1/\tau}$ (use partial fraction)

$$Y(s) = \frac{1}{s} \times \frac{1/\tau}{s + 1/\tau} = \frac{k_1}{s} + \frac{k_2}{s + 1/\tau}$$

To find k₁ which corresponds to the term (s+0) in denominator, cover up (s+0) in Y(s), and substitute s = 0 (i.e. s+0=0) in the remaining expression:

$$k_1 = \frac{1}{s} \times \frac{1/\tau}{s + 1/\tau} \bigg|_{s=0} = 1$$

• Similarly for k_{2} , cover the $(s+1/\tau)$ term, and substitute $s = -1/\tau$, we get:

$$k_{2} = \frac{1}{s} \times \frac{1/\tau}{s + 1/\tau} \bigg|_{s = -1/\tau} = -1$$
$$Y(s) = \frac{1}{s} - \frac{1}{s + 1/\tau}$$

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Therefore

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Now that we have learned about forward and inverse Laplace transform, let us find y(t) for our simple circuit assuming that the circuit input is a step function of magnitude V. To simplify things a bit, let us assume that V = 1, and

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$$Y(s) = \frac{1}{s} \times \frac{1/\tau}{s + 1/\tau}$$

How can we find the inverse Laplace transform of Y(s) to obtain y(t)?

For this, we need to:

- 1. Factorise the numerator and denominator of Y(s) (i.e. turn them into products of terms in the form of (s + a), where a is a constant, and s is the complex Laplace variable.
- 2. We then use partial fraction to turn each product terms into the form:

$$\frac{k_1}{s+a_1} + \frac{k_2}{s+a_2} + \dots + \frac{k_n}{s+a_n}$$

- 3. We then computer the constants k_i using the technique shown here.
- 4. To find k_1 , which corresponds to the term 1/s, we first "cover" 1/s (i.e. remove this from the expression), and substitute s = 0 into the remaining expression.
- 5. To find k_2 , which corresponds to the term $1/(s + 1/\tau)$, we first "cover" $1/(s + 1/\tau)$ (i.e. remove this from the expression), and substitute $s = -1/\tau$ into the remaining expression. (We use the solution of $(s + 1/\tau) = 0$ for this.)

This technique works for all partial fraction calculations.



Now that we have rearrange Y(s) into partial fractions, we can perform the inverse transform easily because each term is of the form $\frac{1}{s-\lambda}$.

Using tranform table, Pair 5, we found that the inverse transform of each of the terms $\frac{1}{s-\lambda}$ get a time domain response of the form $e^{\lambda t}u(t)!$

For our circuit, we obtain the same results as before: it is a rising exponential from 0 to V with a time constant of τ .

Such exponential signal is something you have encountered as early as Lab 1 of DE1.3 last year. It is one of the most common behaviour of many systems.

Another Examples of Inverse Laplace Transform



Here is yet another example to demonstrate how we might find the inverse transform of a function in s-domain. Follow this through yourself in your spare time, to make sure that you understand this.



This video is that of a famous Tacoma bridge in USA that collapsed. It demonstrate how a poorly damped (underdamped) system would oscillate at the resonant frequency when there is gust of wind blowing onto in.

Sudden gust of wind is like having a step function at the input of the system. If the wind is also "oscillating" at or around the resonant frequency, the input is "amplified" by the oscillatory response of the system. Our underdamped Bulb Box system is min Overdamped a behavour at a resonant frequency of 5 Hz.

https://www.youtube.com/watch?v=3mclp9QmCGs





You must have heard of the phrase "history always repeats itself". This is a very interesting example. In 2000, London opened its newest designed pedestrian bridge linking St Paul cathedral and the Tate Modern Gallery. Shortly after it was opened, it had to be closed. The designers did not expect the bridge would wobble side ways when pedestrians walk on it. Here is a video of what happens.

https://www.youtube.com/watch?v=y2FaOJxWqLE

