

Fourierova funkce

I. Vnější popis

$$y''(t) + 2a y'(t) + (a^2 + b^2) y(t) = u(t) \quad y(0) = c_1 \quad y'(0) = c_2$$

$$p^2 Y(p) - p y(0) - y'(0) + 2a [p Y(p) - y(0)] + (a^2 + b^2) Y(p) = U(p)$$

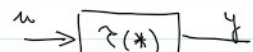
$$p^2 Y(p) - c_1 p - c_2 + 2a p Y(p) - 2a c_1 + (a^2 + b^2) Y(p) = U(p)$$

$$Y(p) [p^2 + 2ap + (a^2 + b^2)] = U(p) + c_1(p + 2a) + c_2$$

$$Y(p) = \frac{U(p) + c_1(p + 2a) + c_2}{p^2 + 2ap + (a^2 + b^2)}$$

$$Y(p) = \frac{a) U(p)}{p^2 + 2ap + (a^2 + b^2)} + \frac{b) c_1(p + 2a) + c_2}{p^2 + 2ap + (a^2 + b^2)}$$

$$H(p) = \frac{Y(p)}{U(p)} = \frac{U(p)}{U(p)} + \frac{c_1(p + 2a) + c_2}{U(p)}$$



$$y(t) = \int_0^{\infty} u(\tau) h(t - \tau) d\tau =$$

$$\int_0^{\infty} u(t - \tau) h(\tau) d\tau$$

Laplaceova tr.

$$Y(p) = H(p) \cdot U(p)$$

$$H(p) = \frac{Y(p)}{U(p)}$$

↑
přenosová funkce

a) $\frac{U(p)}{p^2 + 2ap + (a^2 + b^2)}$ USTÁLENA' SLOŽKA

b) $\frac{c_1(p + 2a) + c_2}{p^2 + 2ap + (a^2 + b^2)}$ PŘECHODOVÁ' SLOŽKA

Přenosovou funkci můžeme vyjádřit pouze pro ustálenou složku

⇒ počáteční podmínky = 0

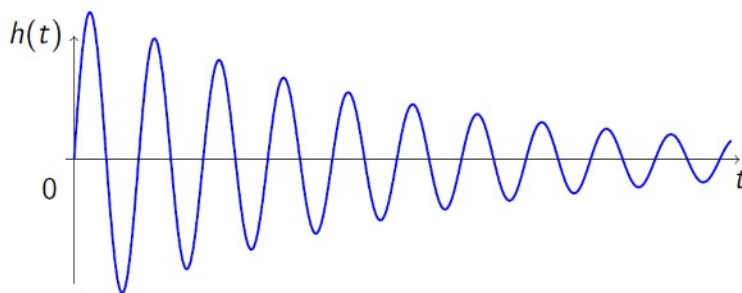
$$c_1 = 0; c_2 = 0$$

$$H(p) = \frac{1}{p^2 + 2ap + (a^2 + b^2)}$$

$$\mathcal{L}^{-1}\{H(p)\} = h(t) \rightarrow \text{impulsní odezva}$$

$$h(t) = \mathcal{L}^{-1}\left\{\frac{1}{p^2 + 2ap + (a^2 + b^2)}\right\} = \frac{1}{b} e^{-at} \sin bt$$

$$\left. \frac{1}{(p+a)^2 + b^2} \right\} e^{-at} \sin \omega t \quad \left| \quad \left. \frac{\omega}{(p+a)^2 + \omega^2} \right\} = \frac{1}{b} \frac{b}{(p+a)^2 + b^2}$$



říchnodová odezva (odezva na $\mathbb{1}(t)$)

$$S(p) = \frac{1}{p} \cdot H(p)$$

$$s(t) = \int^{-1} \{ S(p) \}$$

$$\begin{cases} Y(p) = H(p) U(p) \\ \text{- impulsní odezva (odezva na } \delta(t) \text{)} \\ h(t) \cong \int^{-1} \{ 1(p) \cdot \mathcal{L}\{\delta(t)\} \} \\ \text{- říchnodová od. na } \mathbb{1}(t) \\ S(p) = \int^{-1} \{ H(p) \cdot \mathcal{L}\{\mathbb{1}(t)\} \} \\ \frac{1}{p} \end{cases}$$

II. VNITŘNÍ POPIS

$$H(p) = \frac{Y(p)}{U(p)}$$

$$x'(t) = A x(t) + B u(t)$$

$$y(t) = C x(t) + D u(t)$$

$$A = [n \times n]$$

$$p = [1 \times 1]$$

$$p \cdot I = p \begin{bmatrix} 1 & & 0 \\ & \ddots & \\ 0 & & 1 \end{bmatrix}$$

$$p x(p) - x(0) = A x(p) + B u(p)$$

$$Y(p) = C x(p) + D U(p)$$

$$p x(p) - A x(p) = x(0) + B U(p)$$

$$(pI - A) x(p) = x(0) + B \cdot U(p)$$

$$x(p) = (pI - A)^{-1} x(0) + (pI - A)^{-1} B \cdot U(p)$$

$(pI - A)^{-1} \rightarrow$ inverzní matice

$$\begin{aligned} Y(p) &= C \left[(pI - A)^{-1} x(0) + (pI - A)^{-1} B \cdot U(p) \right] + D U(p) = \\ &= \underbrace{C (pI - A)^{-1} x(0)}_{\text{říchnodová složka}} + \underbrace{C (pI - A)^{-1} B U(p)}_{\text{ustálená složka}} + D U(p) \end{aligned}$$

p.p. nulová!

$$Y(p) = C (pI - A)^{-1} B U(p) + D U(p) = [C (pI - A)^{-1} B + D] U(p)$$

$$H(p) = \frac{Y(p)}{U(p)}$$

$$H(p) = C(pI - A)^{-1} B + D$$

$$(pI - A)^{-1} = \frac{\text{adj}(pI - A)}{\det(pI - A)}$$

STABILITA

BIBO (bounded input, bounded output)



$$H(p) \xrightarrow{\mathcal{L}^{-1}} h(t)$$

$$\lim_{t \rightarrow \infty} h(t) \begin{cases} 0 & \text{; stabilní systém} \\ a & \text{; než stabilní} \\ \pm \infty & \text{; nestabilní systém} \end{cases}$$

př:

$$y''(t) + 4y'(t) + 3y(t) = \frac{\sin(t)}{u(t)} \quad \text{p.p. } y(0) = 1; y'(0) = -1$$

$$y''(t) + 4y'(t) + 3y(t) = \frac{\sin(t)}{t} \quad \text{p.p. } y(0) = 1; y'(0) = -1$$

přenosová funkce mezní p.p. $y(0) = 0; y'(0) = 0$

$$p^2 Y(p) + 4pY(p) + 3Y(p) = U(p) \quad \left\{ \begin{array}{l} H(p) = \frac{Y(p)}{U(p)} \end{array} \right.$$

$$H(p) = \frac{1}{p^2 + 4p + 3}$$

impulsní odezva

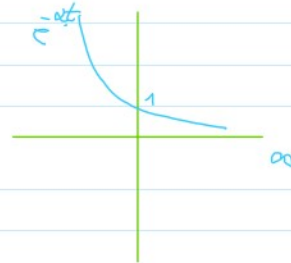
$$\mathcal{L}^{-1}\{H(p)\} \quad \frac{1}{p^2 + 4p + 3} = \frac{1}{(p+1)(p+3)} = \frac{A}{p+1} + \frac{B}{p+3}$$

$$A = \frac{1}{p+3} \Big|_{p=-1} = \frac{1}{2} \quad B = \frac{1}{p+1} \Big|_{p=-3} = -\frac{1}{2}$$

$$\mathcal{L}^{-1}\left\{ \frac{1}{2} \frac{1}{p+1} - \frac{1}{2} \frac{1}{p+3} \right\} = \frac{1}{2} e^{-t} - \frac{1}{2} e^{-3t}$$

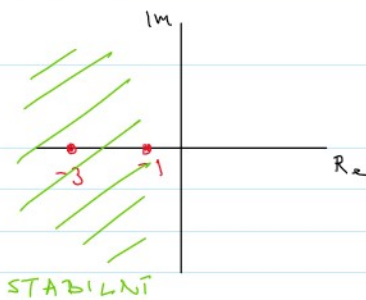
stabilita

$$\lim_{t \rightarrow \infty} \left(\frac{1}{2} e^{-t} - \frac{1}{2} e^{-3t} \right) = 0$$



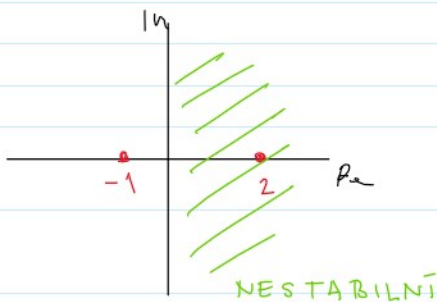
SYSTEM JE STABILNÍ

p-rovna



$$H(p) = \frac{1}{p^2 + 4p + 3} = \frac{1}{(p+1)(p+3)}$$

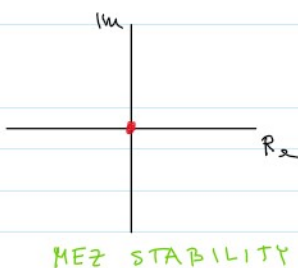
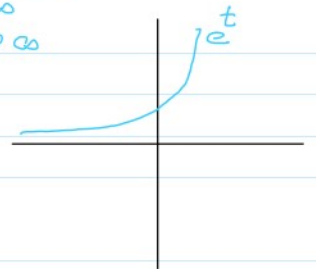
$p_1 = -1$ $p_2 = -3$



$$H(p) = \frac{1}{p^2 - p - 2} = \frac{1}{(p+1)(p-2)} = \dots$$

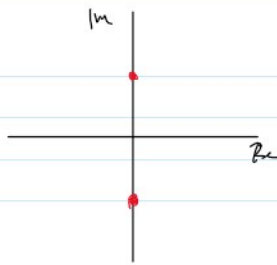
$$\mathcal{L}^{-1}\{H(p)\} = \mathcal{L}^{-1}\left\{ A \frac{1}{p+1} + B \frac{1}{p-2} \right\} = A e^{-t} + B e^{2t}$$

$t \rightarrow \infty$ $t \rightarrow \infty$



$$H(p) = \frac{1}{p} \quad \mathcal{L}^{-1}\{H(p)\} = \mathbb{1}(t)$$



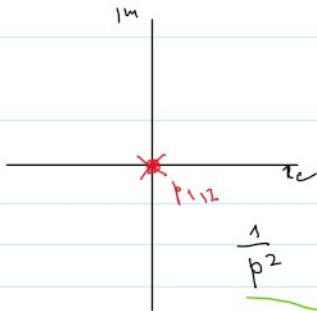


MEZ STABILITY

$$H(p) = \frac{1}{p^2 + 1}$$

$$\sin \omega t$$

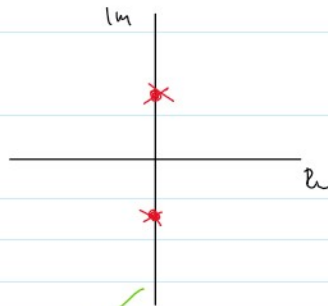
$$\frac{\omega}{p^2 + \omega^2}$$



t^n

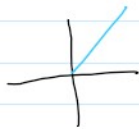
$$\frac{1}{p^2}$$

$$\frac{n!}{p^{n+1}}$$



NESTABILNI

$$\sim \begin{matrix} t \sin \\ t \cos \end{matrix}$$



STABILITA VNITRNI PORS

př:

$$y''(t) + 4y'(t) + 3y(t) = \frac{\sin(t)}{u(t)} \quad \text{p.p. } y(0) = 1; y'(0) = -1$$

$$x_1(t) = y(t)$$

$$x_1'(t) = y'(t) = x_2(t)$$

$$x_2(t) = y'(t)$$

$$x_2'(t) = y''(t) = -3x_1(t) - 4x_2(t) + \sin(t)$$

$$\begin{bmatrix} x_1'(t) \\ x_2'(t) \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ -3 & -4 \end{bmatrix} \begin{bmatrix} x_1(t) \\ x_2(t) \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \end{bmatrix} \sin(t)$$

$$y(t) = \begin{bmatrix} 1 & 0 \end{bmatrix} \begin{bmatrix} x_1(t) \\ x_2(t) \end{bmatrix}$$

$$H(p) = C(pI - A)^{-1}B = C \frac{\text{adj}(pI - A)}{\det(pI - A)} B$$

generatel přechodové funkce

$$\det(pI - A)$$

$$A = \begin{bmatrix} 0 & 1 \\ -3 & -4 \end{bmatrix}$$

$$pI = p \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} p & 0 \\ 0 & p \end{bmatrix}$$

$$(pI - A) = \begin{bmatrix} p & 0 \\ 0 & p \end{bmatrix} - \begin{bmatrix} 0 & 1 \\ -3 & -4 \end{bmatrix} = \begin{bmatrix} p & -1 \\ 3 & p+4 \end{bmatrix}$$

$$\det \begin{pmatrix} p & -1 \\ 3 & p+4 \end{pmatrix} = p(p+4) - (-1)(3) = p^2 + 4p + 3$$

$$(pI - A) = \begin{bmatrix} p & 0 \\ 0 & p \end{bmatrix} - \begin{bmatrix} -3 & -4 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} 3 & p+4 \\ 0 & p \end{bmatrix}$$

$$\det \begin{pmatrix} p & -1 \\ 3 & p+4 \end{pmatrix} = p(p+4) - (-1)(3) = p^2 + 4p + 3$$

Kontrolace:

$$y^{(5)}(t) + 2y^{(3)}(t) + y''(t) - 6 \cdot y'(t) + y(t) = u(t)$$

$$f(p) = \frac{1}{p^5 + 2p^3 + p^2 - 6p + 1} + \frac{\text{poč. podmínky}}{p^5 + 2p^3 + p^2 - 6p + 1}$$