

Networks and systems
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Lecture – 49
State-variable methods (5)
Example
State equations for discrete-time systems
Solution in time domain and z-transformation domain

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STATE - VA

$$x(t) = e^{At} x(0) + \int_0^t e^{A(t-\tau)} B u(\tau) d\tau$$

$$= \phi(t) x(0) + \phi(t) * B u(t)$$

$$= \phi(t-t_0) x(t_0) + \int_{t_0}^t \phi(t-\tau) B u(\tau) d\tau$$

$$y(t) = C \phi(t-t_0) x(t_0) + \int_{t_0}^t C \phi(t-\tau) B u(\tau) d\tau + D u(t)$$

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In the previous lecture, we derived the solution for the state and output equations of a continuous time system in time domain. The results as would recall or else put down here the state at any point t is given by e^{At} times $x(0)$ which is the initial state plus the transformation that is brought about under the influence of the forcing function $u(t)$. A more compact notation for this state transition matrix is to write $\phi(t)$ instead of e^{At} .

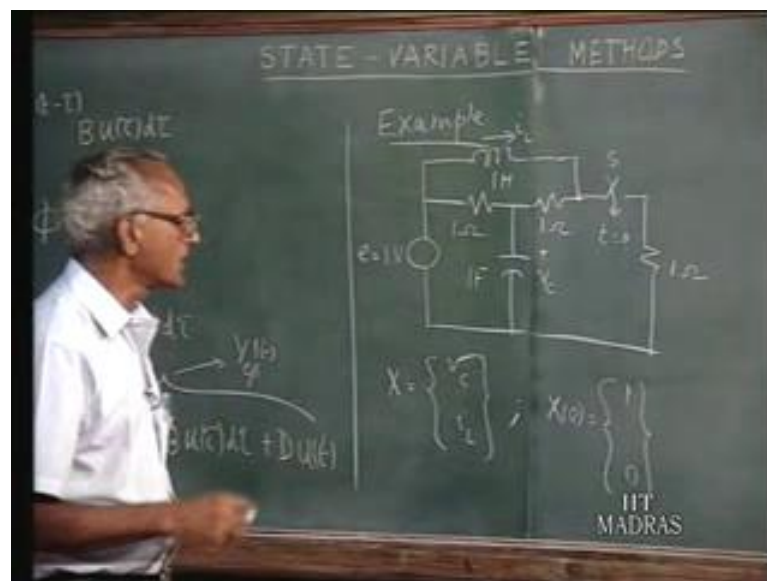
So, $\phi(t)$ is an alternative notation for e^{At} . So, we can put this in more compact way as $\phi(t)$ a system transition matrix multiplying the initial state plus the convolution of the state transition matrix with $b u(t)$. Now, suppose the state is prescribed on not at t equals 0. But an arbitrary point t_0 , not then we can easily establish that the state cannot given is given by $x(t_0)$ not multiply by the state transition matrix $\phi(t - t_0)$.

But now, the integral here should start from t_0 not because this is once the state is prescribed at t_0 not the further changes that have brought about by $u(t)$ or given by this

integral with a lower limit being t not instead of t_0 . So, then once you have established in an expression for $x(t)$ $y(t)$ is after all $Cx + Du$. Therefore, this entire thing multiplied by C matrix plus Du will be the solution for $y(t)$ the output vector.

Now, as you would recall this portion is called the 0 inputs solution when u of t is 0 this is the solution that is called the 0 inputs solution. And this portion of the solution is called 0 state solutions. So, if the original state is 0 a starting from the $x(t=0) = 0$ then this is the entire solution. So, this is the 0 state solution and 0 input solution it has the same connotation and the same meaning as attributed them in in the context of the solution by the Laplace transform domain, which you already know. So, let us now use these ideas and to work out a problem a numerical problem in the s domain to find the solution and time domain.

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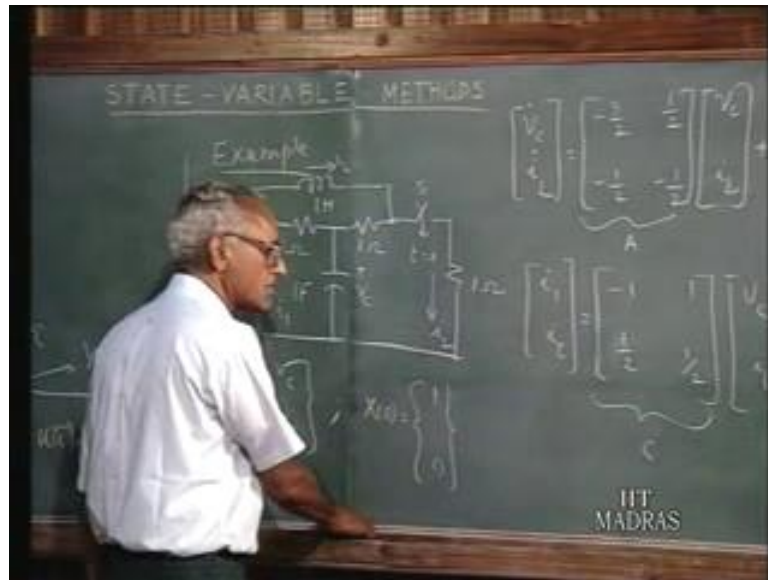


For this purpose we take the same example that we have used while illustrating the Laplace transform technique. So, the example that we take is we have a switch here which is closed at $t = 0$. And we have an inductance at this point. Now, the driving source is a 1 volt dc source. This is 1 ohm, this is 1 farad, this is 1 henry, this is 1 ohm and this is 1 ohm. We take the state variable to be i_L and v_C is a form the natural choice.

Now, S is closed at $t = 0$ after the steady state has been reached. Therefore once the steady state has been reached the switch open this capacitor charges to 1 volt The inductor current becomes 0. So, if you take the x vector is state vector to be v_C and i_L we

know the initial state is 1 and 0. Because, v_c is going to be 0 and i_l is going to be 1 and i_l is going to be 0. So, we have from the state equation for this already in the context to the Laplace transform solution.

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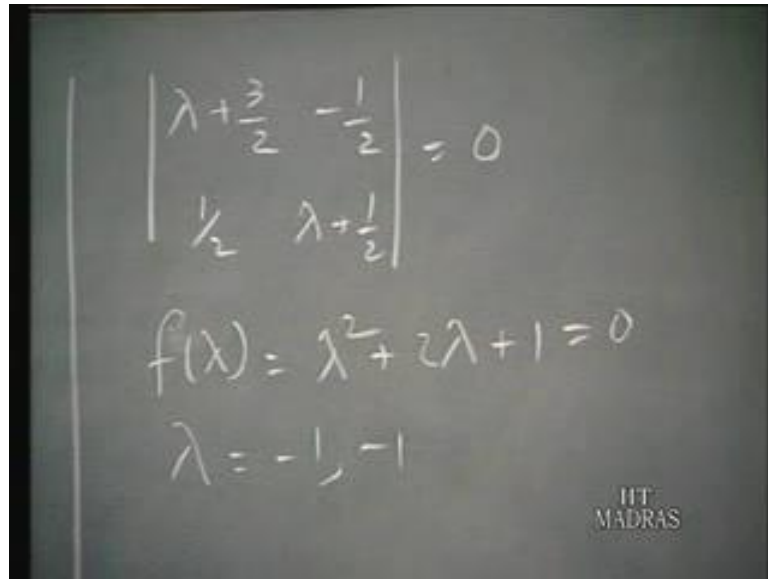


So, I will just put them down $\dot{v}_c \dot{i}_l$ equals minus 3 by 2 half minus half minus half $v_c i_l$. So, this is a matrix A and this is the B matrix. Now, let us take the output quantities to be $i_1 i_2$. When we worked out to this problem in the Laplace transform domain we took this as an output quantity just to for a shake of variety that. So, take both i_1 and i_2 to be the output quantities.

We also have advantage of comparing the solution that we get for i_2 with the 1 which we obtain, when using the Laplace transform. So, let us take i_1 and i_2 as an output quantities. So, this is the y vector this is related to the state $v_c i_l$ plus another matrix multiplying the input quantity input quantity instead of, u I am writing u because this is after all a voltage source.

And this turns out to be minus 1 1 0.5 or half half and then 1 0. So, this is the C matrix and this is the D matrix. That's what you are having. So, in order to find the solution in 1 of these forms we have to find this state transition matrix e^{At} or $\phi(t)$ as it is called. So, the first thing to do would be to find out the Eigen values.

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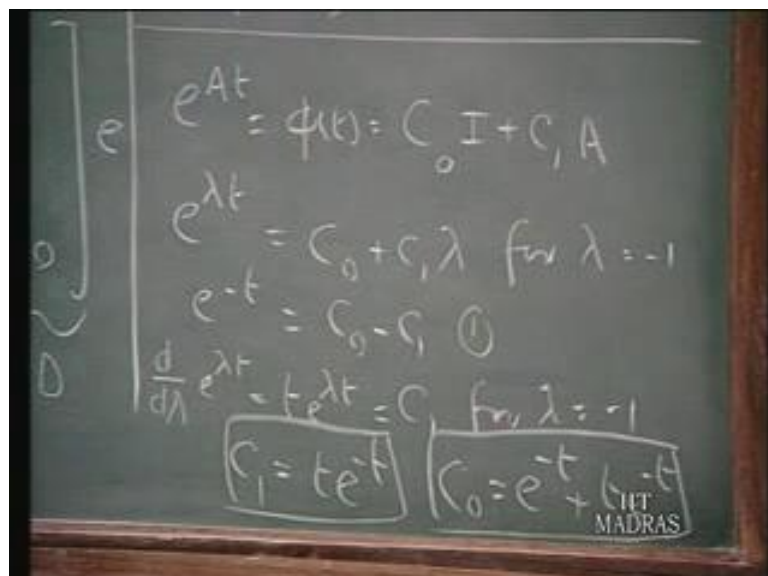


A chalkboard with handwritten mathematical work. At the top, a determinant is set equal to zero: $\begin{vmatrix} \lambda + \frac{3}{2} & -\frac{1}{2} \\ \frac{1}{2} & \lambda + \frac{1}{2} \end{vmatrix} = 0$. Below this, the characteristic polynomial is written as $f(\lambda) = \lambda^2 + 2\lambda + 1 = 0$. The solution for the eigenvalues is given as $\lambda = -1, -1$. In the bottom right corner, the IIT Madras logo is visible.

So, lambda the characteristics equation is determinate lambda i minus a. So, lambda plus 3 halves minus half half lambda plus half, this determinant equal to 0 is the characteristics equation. And this turns out to be this is f lambda equals lambda squared plus 2 lambda plus 1 equals 0, this is the characteristic equation. So, the Eigen values are minus 1 minus 1. So, it is a case our repeated routes.

So, that 2 Eigen values, but there is only 1 distinct Eigen value that is the particular Eigen value is repeated twice.

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A chalkboard showing the derivation of the general solution for a system with a repeated eigenvalue. The general solution is given as $e^{At} = \phi(t) = C_0 I + C_1 A$. For the eigenvalue $\lambda = -1$, the solutions are $e^{\lambda t} = C_0 + C_1 \lambda$, $e^{-t} = C_0 - C_1$, and $\frac{d}{d\lambda} e^{\lambda t} = t e^{\lambda t} = C_1$ for $\lambda = -1$. The constants are then determined as $C_1 = t e^{-t}$ and $C_0 = e^{-t} + t e^{-t}$. The IIT Madras logo is visible in the bottom right corner.

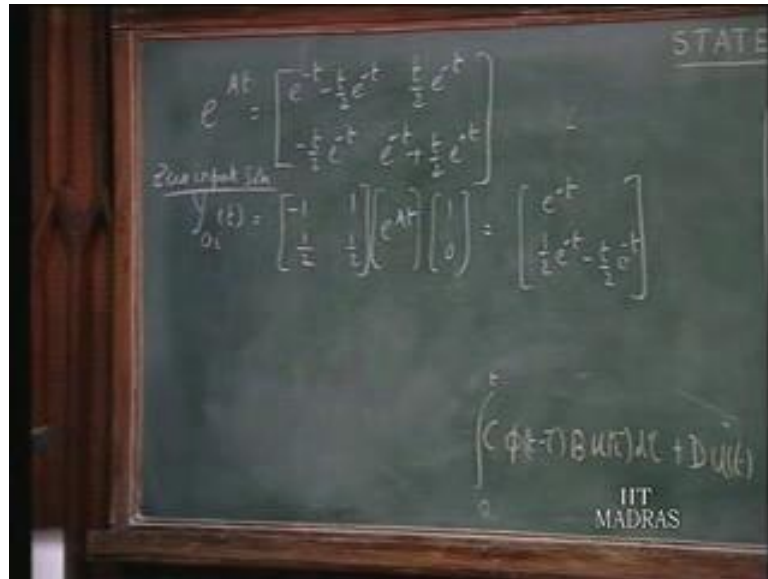
So, now we know therefore, that e^{At} which we also call $\phi(t)$ is a square matrix of order 2 and then this is given by a polynomial of degree 1 c^{-1} plus c^{-1} a polynomial un matrix polynomial matrix polynomial. So, each 1 of this terms represents a matrix of order 2 C^{-1} plus c^{-1} a. Now, how do we arrive at c^{-1} and c^{-1} ; the procedure is already discussed in the last lecture.

So, we take the corresponding scalar polynomial $e^{\lambda t}$ would be c^{-1} plus c^{-1} λ for values of λ which corresponds to the Eigen values. Whereas, this is true for all values identically whereas, this equation haler equation is true only for λ being 1 of the Eigen values. So, in this case this is for λ equals minus 1. So, that gives to you equation 1 equation.

So; that means, e^{-t} equals c^{-1} minus c^{-1} that is 1 equation. To obtain the second equation what we have to do is since this route is repeated twice you have to take the derivative of this with respect to λ and then that equation will still be valid for λ equals minus 1. Because $\lambda - \lambda + 1$ whole squared is a factor here. So, taking the derivative of this $\frac{d}{d\lambda}$ of $e^{\lambda t}$ which is equal to t times $e^{\lambda t}$ equals, taking the derivative on the other side which is equal to c^{-1} .

This is also valid for λ equals minus 1. So that means, c^{-1} is straight away obtain as substitute in t λ equals minus 1 $t e^{-t}$. So, we have got an expression for this c^{-1} and from this you can get an expression for c^{-1} . So, c^{-1} will be e^{-t} plus $t e^{-t}$. So, we have got c^{-1} and c^{-1} and since e^{At} is c^{-1} where i is the unit matrix of order 2 plus c^{-1} a is we know now expression for c^{-1} e^{At} . So, let me put that down here.

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So, you have e^{At} will turn out to be e^{-t} minus t upon 2 e^{-t} plus t upon 2 e^{-t} minus t by 2 e^{-t} minus t by 2 e^{-t} plus t upon 2 e^{-t} minus t . That is e^{At} . So, we have to calculate $y(t)$ as C times because we know the expression here the initial state at t equals zero. So, we have to take t not equals to 0 and use this expression. So, let us say let us find out $y(0^+)$; this is the 0 input solution.

So, C times the matrix C is known to us that is minus 1 1 half and half C times e^{At} which is this 1 times $x(t)$, which is $x(0)$ in our case happens to be 1 0 . Use this matrix here and compute the product of this 3 matrices and you can show that the solution is e^{-t} minus t half of e^{-t} minus t upon 2 e^{-t} minus t . That is the solution for the 0 input component of the output.

That is i_1 equals e^{-t} and i_2 happens to be half e^{-t} minus t by 2 e^{-t} minus t . To find the 0 state solutions you must compute this quantity. Where t not is now 0 . So, we take these to be 0 and this is what we should take. So, we should now like to find out a product of these before we integrate.

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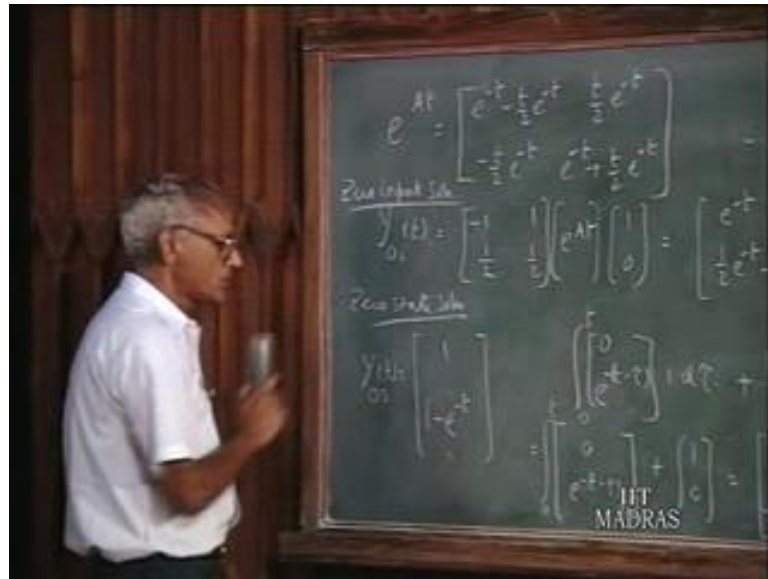


So, 0 state solution we have to find out c first of all $c \phi t$ times b . Suppose, you do that then we can after all substitute t minus t_0 for t later on. So, let us not complicated picture at the stage let us find $c \phi t$ time's b . So, we know the matrix c here we know the matrix b and we know e power At which is of course, ϕt .

So, if you use 3 matrices and multiply this out it turns out that is $0 e$ power minus t that is $c \phi t$ times b . But what we have to do is take $c \phi t$ minus t_0 $b u$ t_0 and integrate from 0 to t . We know that u the input here e that is the same as e we have instead of u we have used the symbol e and that is equal to 1 . So, u t_0 also happens to be 1 . So, we using this to do this integration now, what we have to do is therefore. Integrate from 0 to t $c \phi t$ minus t_0 b ; that means, $0 e$ minus t minus t_0 times u t_0 u t equals 1 u t_0 is also equal to 1 times d t_0 .

That is 1 ; that is the first part and then in addition you have d u ; d happens to be 1 0 that is this matrix here for column matrix 1 0 . So, you have 1 0 times u of t happens to be constant 1 . So, this the solution. Now, what we integral of this matrix what is this means is. You have to integrate both this terms separately after all, the product will now be this is equal to.

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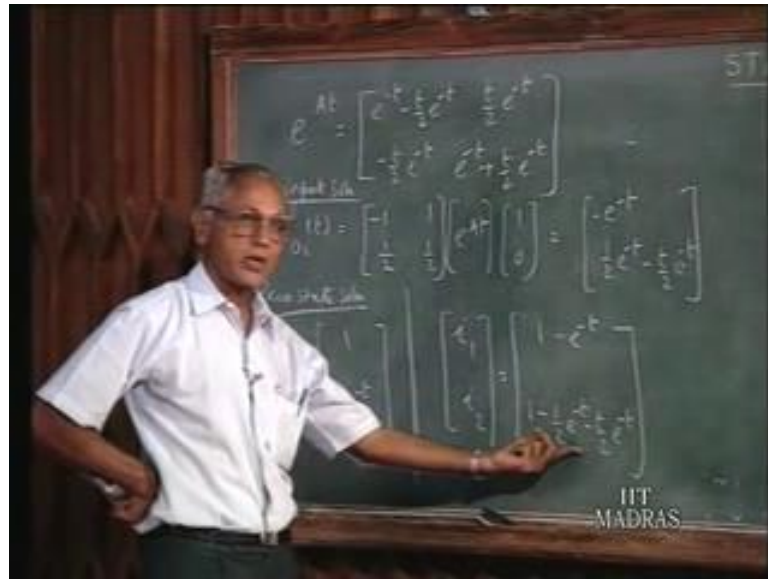


I will write this separately after all 1 d tow that is the multiply multiplying by 1 does not change anything. Therefore; that means, what we have to integrate this term separately and this term separately after all, the result column can write this actually 0 e power minus t minus tow t tow. That is to be 0 to t T tow t tow is already there plus 1 0 that is the second.

So, this means that the first matrix is integral of this which is of course, 0 the second matrix you have to integrate the second term in this matrix you have to integrate with reference to t tow. Therefore, e power minus t is a constant. Therefore, you have e power minus t and then 0 to t e power tow t d tow the balance term here e power tow d tow that is the meaning of this. Integrating of matrix means every 1 of the term must be integrate separately plus 1 0.

And when you carry out this integration the answer to be finally, it will be e power minus t. So, 0 states solution will be 1 1 minus e power minus t 1 1 minus e power minus t. So, that is the 0 input solution, this is the 0 state solutions. The total solution will be for after all y the output matrix output vector is i 1 i 2.

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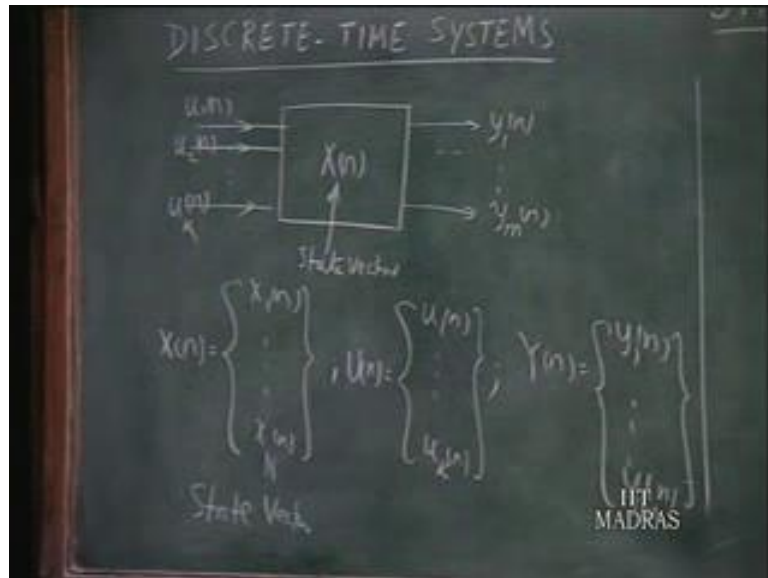
So, i_1 and i_2 is the sum of these this is the 0 input solution this is the 0 state solution, it will be $1 - e^{-t}$ by the way 0 input solution it should be a minus here; that is what we should have. So, it $1 - e^{-t}$ and $1 - e^{-t}$ and $\frac{1}{2}e^{-t}$. Therefore, $1 - \frac{1}{2}e^{-t}$ minus t by $2e^{-t}$, that is the complete solution for i_1 and i_2 .

If you compare the result that you have got for the same problem for this output quantity using the laplace transform domain, you would observed this is the same answer that we obtain for i_2 . Here, we have got additional output i_1 that will happen to be $1 - e^{-t}$. So, this illustrates the time domain solution of the state equations using the state transition matrix e^{At} . So, far we have discussed the solution formation of the state equations for the continuous time system and the solution in time domain and the laplace transform domain.

We would like now to extend these concepts to discrete time system. And as a matter of that the solution of the state equation the formation solution of the state equation in discrete time domain is at live as great importance. Because, after all for computer simulation computer solution or state equation even in continuous time domain we will approximate this by taking small increment of time Δt . So, it is the solution is obtained a discrete time basis.

Therefore, the formation of state equations in the discrete time situation is certainly important not only its own write, but also because as an approximation of the equation and solutions in continuous time domain also. So, that is the topic that we will now take up next formation and solution of the state equation per discrete time systems.

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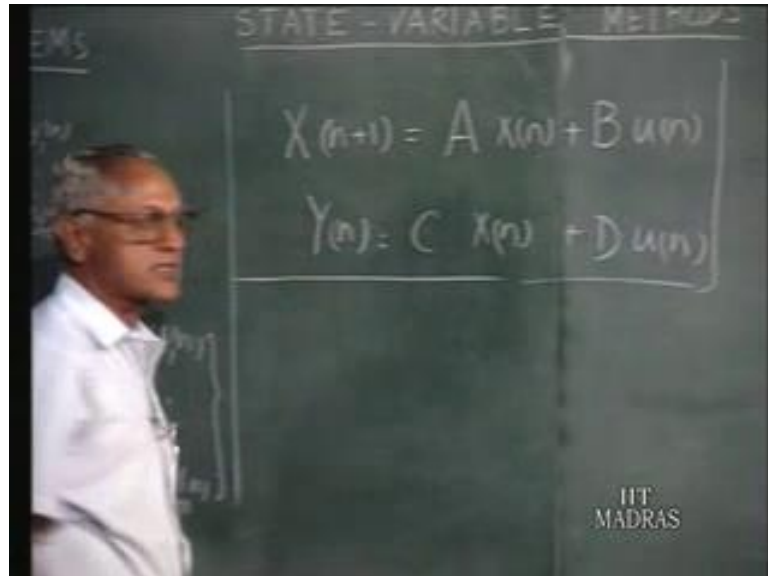
In a discrete time system; in the representation of discrete time system you have several inputs u_1, u_2 let us say u_k . These are all the discrete time signal; therefore these are not function of continuous variable, but a discrete variable n . And various outputs are there y_1, y_2 upto let us say y_m . And inside internal variables there is a state vector x_n . So, the state vector is coupled to the inputs to the state equation and the output is coupled to the state vector by the output equation.

So, we can say that is state vector x_n is now x_1, x_2 these are the state variables let us say there are n such variables x_n . So, these are the various so in order to not to confuse with this discrete time variable n and also the dimension of the state let me use this as capital n . So, that is the departure from the continuous time case because, we are using n for the argument in the case of discrete time systems. We are although use the n for the dimension in the state vector; the continuous time systems.

So, here let us use the N to indicate the size of the dimension of the state vector. So, we have this is the state vector, we have u the input vector u_1, u_2 write up to u_k . And we

have the output vector also is a function of n i can write this as u of n also output vector y 1 n that is what we have.

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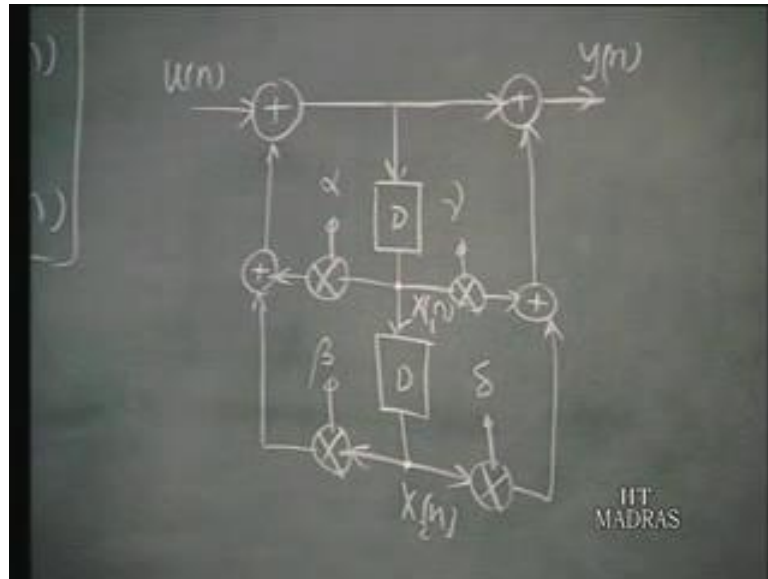


Now, this to form the steady equation we do not have the counter part of the derivative of the state in the continuous time you are talked about \dot{x} equals ax plus bu . For here it is nothing like a derivative because we are talking about signals and discrete points of time. Therefore, the state equations here we have the form x n plus 1 the value of the state at the n plus oneth sampling instant equals a times the state at point n plus bu .

That is the form of state equation. This again the matrix equation where this is a vector of dimension N this is a square matrix of n by N by N this is the vector this is again it has got N rows and k columns corresponding to the dimension of the input vector u_n . The output y_n is coupled to the state by a c matrix c x_n plus d u_n .

So, the form of the state and output equations are similar to what we have got in the continuous time situation except that the arguments now, instead of continuous variable t we have a discrete variable n . And further instead of having the derivative \dot{x} here you have x n plus 1 that means, this discrete time variable is incremented by 1 step to form x n plus 1 . So, this is the form of the state and output equations. A b c d are matrices our appropriate dimensions.

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Now, to illustrate how the state equation can be formed from a discrete time model let us take an example formation of state equation, formation of equations. Let us take the model of discrete time system which is given by this figure; there is 2 delay units you have coefficient multiplier alpha. Let us say this coefficient multiplier as a beta. And these 2 are summed up this is given here this is the input $u(n)$ and this goes to an adder that will be $y(n)$. And this signal here goes to a coefficient multiplier let us say coefficient multiplier the multiplying factor is gamma and this is an adder here.

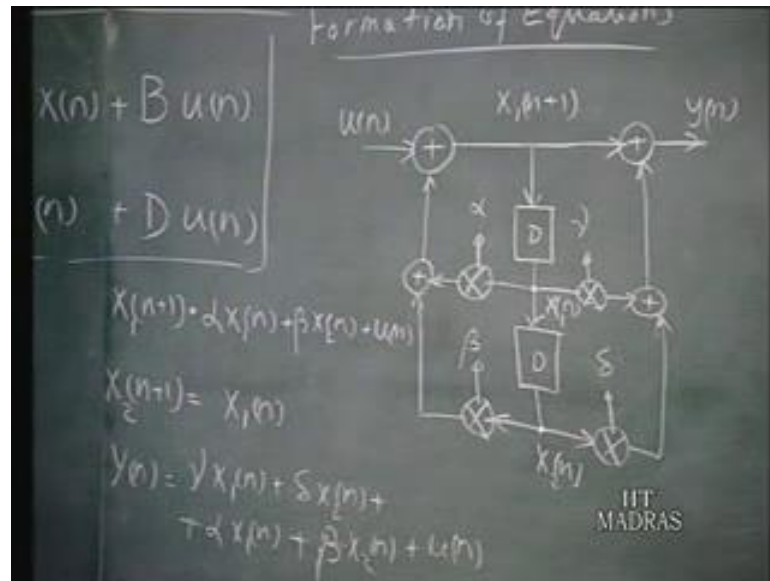
Let us say there is another coefficient multiplier here the multiplication factor delta. So, these this signal comes here this goes here. So, this is then the model of a discrete time system of second order. Now, to form the state equation for that it will be convenient to take the outputs of the delay units to be the state variables. Just like, we have taken the capacitor voltages and inductor currents of the state variables in the continuous time case.

In the discrete time case when you have modeled like this the output is delayed it is convenient to take the outputs the delay units to be the appropriate state variables here. By no doubt this is only 1 possible choice and it is convenient choice. So, i will call this $x_1(n)$ here and this point the signal $x_2(n)$. So, the state variables are $x_1(n)$ and $x_2(n)$.

The advantage of such a choice is if this is $x_1(n)$ the this signal at this point will be after all this is delayed by 1 unit to form $x_1(n)$. Therefore, this signal must be a $x_1(n+1)$.

So, we can immediately write down the value of the signal in terms of the other state variables and input quantity is quite conveniently. Similarly, if this is $x_2(n)$ the input to the delay unit must be $x_2(n)$. So, you straight away you have 2 quantities corresponding to $x_1(n)$ and $x_2(n)$. And this is the very convenient way of writing down the state equation.

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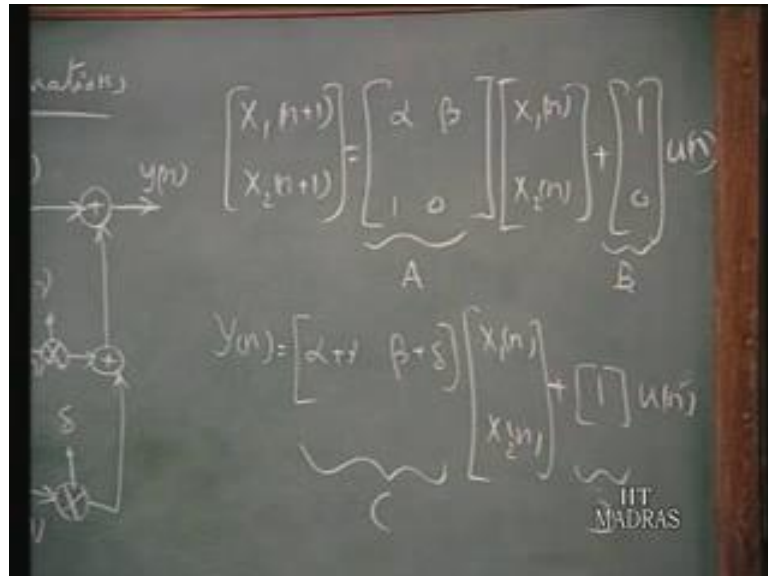
So, let us do that, we have here $x_1(n)$ that is the signal at this point is after all, you have this is the signal here is $\alpha x_1(n)$. The signal here is $\beta x_2(n)$. Therefore, $\alpha x_1(n)$ and $\beta x_2(n)$ are fed to the adder and the signal that is fed to this adder now is $\alpha x_1(n) + \beta x_2(n)$. That combine with $u(n)$ produces this signal which is $x_1(n)$. Therefore, $x_1(n)$ will be $\alpha x_1(n) + \beta x_2(n) + u(n)$.

So, that is $x_1(n)$ $x_2(n)$ that is this signal is after all $x_1(n)$. So, there is no difficulty in identifying that with the state variable. So, $x_2(n)$ is after all $x_1(n)$ in this case it turns out to be quite a simple expression for $x_2(n)$. The output $y(n)$ there is only 1 output here is $x_1(n)$ for which we already have an expression plus the signal here.

The signal here is γ first of all let us put $\gamma x_1(n) + \delta x_2(n)$ that is, what we have written here its sum of these 2 signals plus $x_1(n)$ plus $x_2(n)$ plus $u(n)$ is already known to as $\alpha x_1(n) + \beta x_2(n) + u(n)$. That is the input

quantity so we have got a 2 equations corresponding to the state and the output equations.

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So, the whole thing can be put now in matrix form. $X_{1 \times 2}^{n+1} = \begin{bmatrix} \alpha & \beta \\ 1 & 0 \end{bmatrix} X_{1 \times 2}^n + \begin{bmatrix} 1 \\ 0 \end{bmatrix} u(n)$. This is the A matrix this is the B matrix. And $y(n) = \begin{bmatrix} \alpha + \gamma & \beta + \delta \end{bmatrix} \begin{bmatrix} x_1(n) \\ x_2(n) \end{bmatrix} + \begin{bmatrix} 1 \end{bmatrix} u(n)$. The matrix D turns out to be a pure scalar. So, this is the C matrix this is the D matrix.

So, this is single input single output system. Therefore D matrix turns out to be matrix of order 1 by 1 that is the scalar and so this is 1 confirm the state and output equation for discrete time systems given by a model of this type. The point note here is that the outputs of the delay unit turn out to be convenient choices for the state variables.

Just like the continuous time case there is no fixed there is no we have a choice we state variables do not have to be necessary this. You can have other choice also, but this is the convenient choice. Now, we have to look at the solution of this equations we will do this again in 2 parts: will try to find the solution in time domain and also in the transform domain. But the transform domain that we have to use in this case is the z transform domain.

Therefore, we first try to find out the solution for this state equation and time domain that is the discrete time domain. And later on we will find out the solution in the z transform domain. So, we take up the solution of the state equations in time domain.

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Solution of -
In Time Domain

$$X(n+1) = AX(n) + BU(n)$$

$$X(1) = AX(0) + BU(0)$$

$$X(2) = AX(1) + BU(1) = A^2X(0) + ABU(0) + BU(1)$$

$$X(3) = AX(2) + BU(2) = A^3X(0) + A^2BU(0) + ABU(1) + BU(2)$$

$$X(n) = A^nX(0) + \sum_{k=0}^{n-1} A^{n-1-k}BU(k)$$
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So, this is the equation which we have to solve for x_{n+1} is $ax_n + bu_n$. We can find out the solution very convenient way by looking at step by steps solution of this matrix equation. Suppose, i want to find out the value of the state when n equals 0 for example. So, x_1 that is x_1 equals a times x_0 plus b times u_0 , that is n equals 1.

So, if you know the initial state and of course, the forcing function from n equals 0 onwards you can find out the state at x_n equals 1. Now, let us use this information to calculate x_2 when n equals 2 x_2 is after all a times x_1 plus b times u_1 . So, you know the solution for x_1 . So, you substitute over here so you get a multiplied by a times x_0 plus a times b times u_0 plus b times u_1 .

So, that is the solution for this state at the sampling instance at n equals 2. Let us continue suppose n equals 3; that means, you increment the value of n by 1 unit. So, x_3 will be a times x_2 plus b times u_2 . So, a times x_2 means i must multiply this by a ; that means, a^2 times x_0 plus a times b times u_0 plus a times b times u_1 plus b times u_2 .

At this stage you find a certain of them in this expressions. So, you continue this you would expect $x(n)$ to be a power n multiplied by $x(0)$. That is as far the rest of terms are concerned you find a squared $b u(0) + a b u(1) + b u(2)$. So, if you think of this a general form $a^k b u(k)$ let us say that k plus b the index the power of a plus the argument of u add up to 2 $0 + 2 = 2$ $1 + 1 = 2$ 0 of course, $0 + 2 = 2$.

So, you now can see that a general expression for $x(n)$ would be $x(n)$ would be a power n times $x(0)$ plus summation of terms like this, $a^{n-1-k} b u(k)$ ranging from 0 to $n-1$. So, k equals will be a $n-1-b u(0)$ that is corresponding to this for n equals 3 and k equals $n-1-a 0$; that means, unique matrix times $b u(3)$ that $b u(2)$ that corresponds to this for case n equals 3 .

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The chalkboard shows the following equations:

$$x(n) = A^n x(0) + \sum_{k=0}^{n-1} A^{n-1-k} B u(k)$$

$$= A^n x(0) + A^{n-1} * B u(n)$$

$$y(n) = C A^n x(0) + C A^{n-1} * B u(n) + D u(n)$$

Additional notes on the board include $A^n \cdot \text{State Matrix}$ and the IIT Madras logo.

So, the final solution therefore, will be I will put this here $x(n)$ is a power n $x(0)$ plus summation a power $n-1-k$ $b u(k)$ ranging from 0 to n . So, that is the solution that is the solution for the state vector $x(n)$. 2 things you would note 1 is a power n is like a system transition matrix that we have in the continuous time equations. This is the state vector at the value at discrete variable being equal to n .

So, $x(0)$ has been transformed into $x(n)$ by multiply in this by A^n . So, this corresponds to the state transition matrix so, we will note that straight away. A^n has the same role as the state transition matrix this is also called state transition matrix in the discrete time situation. So, instead of e^{At} A^n turns out to be this state transition matrix in the

discrete time situation. Second point you would notice that, this summation is in the nature of a convolution summation after all $u(n-k)$.

So, as increment k the sum of these 2 happens to be the same just like you have some $x(t)$ minus t_0 . So, the sum is always equal to t similarly the sum of these 2 is equal to sum of the 2 indices happens to be $n-1$. Therefore you can put this in more compact fashion as $x(n)$ plus the convolution now as $\sum_{k=0}^{n-1} A^{n-1-k} B u(k)$, i must put in $B u(n)$ here. So, the convolution of $A^{n-1-k} B u(k)$ will be the summation with at the running index k here as $A^{n-1-k} B u(k)$.

So, it is a convolution of A^{n-1} and $B u(n)$. So, that is $x(n)$ so $y(n)$ would be $C A^{n-1} x(0)$ plus C times A^{n-1} convolved with $B u(n)$ plus of course, $D u(n)$ which is a direct coupling with the input signal $u(n)$. So, this is the output. Now, I will rub this off.

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$$X(n) = A^n X(0) + \sum_{k=0}^{n-1} A^{n-1-k} B u(k)$$

$$= A^n X(0) + A^{n-1} B u(n)$$

$$Y(n) = \underbrace{C A^n X(0)}_{\text{Zero input solution}} + \underbrace{C A^{n-1} B u(n)}_{\text{Zero state solution}} + D u(n)$$

A^n : State Matrix
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You observe now, that thus the continuous time situation. We can call this the 0 input solution. This is how this state has been transformed to the 0 state a particular state and coupling with this state as far the output is concerned it is to the matrix C $C A^n X(0)$ is a 0 input solution. And this portion will be the 0 state solution that is the initial state is 0 the solution that would be obtain is this.

And the convolution here does not involving integration involves only summation that is what you are having.

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Solution of State Equations
in Time Domain

$$X(n+1) = A X(n) + B u(n)$$

$$X(n) = A^n X(0) + \sum_{k=0}^{n-1} A^{n-k-1} B u(k)$$

$$Y(n) = C A^n X(0) + \sum_{k=0}^{n-1} C A^{n-k-1} B u(k)$$

Zero input solution

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So, to specify clearly what $C A^{n-1}$ convolved with $B u(n)$ means this it is summation of the matrix C multiplying $A^{n-k-1} B u_k$ and the range of summation this k from 0 to $n-1$. That is what we have seen. So, this convolution means this $C A^{n-1-k} B u_k$.

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State transition Matrix (SISO)

Impulse Response

$$u(n) = \delta(n); X(0) = 0$$

$$Y(n) = D \delta(n) + \sum_{k=0}^{n-1} C A^{n-k-1} B \delta(k)$$

$$h(n) = \begin{cases} D & ; n=0 \\ C A^{n-1} B & ; n \geq 1 \end{cases}$$

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Now, let us see using this how do we find out impulse response of the system. Impulse response means, the input u_n is δ_n and the initial state is 0. Because whenever you talk about impulse response we assume that initial conditions are 0. So, x_0 is 0 and u_n is δ_n .

delta n. So, all we have now we have of course, x_0 is 0 therefore, this termed occur and as far as y_n is concerned you have this component and this component.

This component is straight forward so, as far as y_n is concerned d times u_n happens to be δ_n therefore, d times δ_n that is 1 component. As far as this component is concerned you have the k only when k equals 0 you have a value because that is an impulse. And when k equals 0 u_0 happens to be 1 because that is δ_n . And therefore, this is $c a^{n-1} b$ $C a^{n-1} b$ and that will have values after all, this is valid only for n equals 1 onwards.

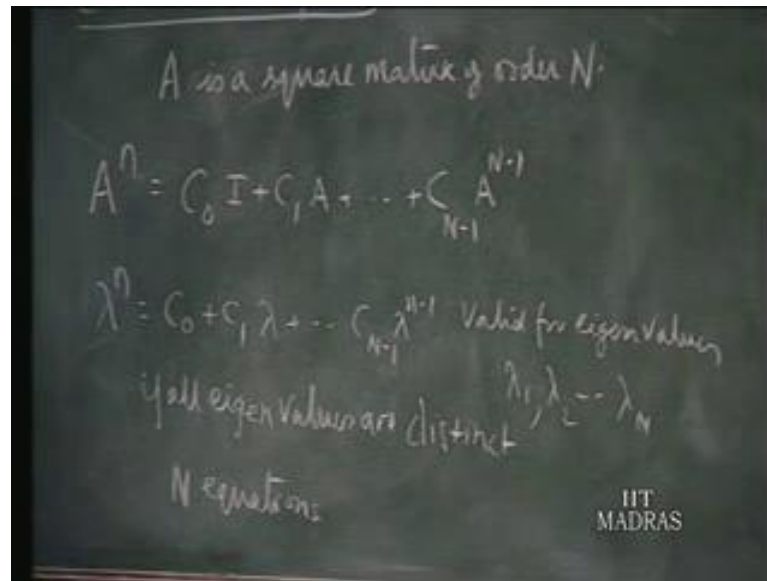
When n equals 0 this becomes $\sum_{k=0}^n \delta_k$ summation is from k equals 0 to k equals $n-1$ when n equals 0 is no meaning. Because k equals 0 minus 1 it will become. So, this summation will have meaning only from n equals 1 onwards not when n equals 0 therefore, this component arrives at from n equals 1 only. That means, this is where this arises for n greater than or equal to 1.

And this is of course, it has a value for at n equals 0. So, we can say that y_n equals d per n equals 0 and this is equal to $c a^{n-1} b$ for n greater than or equal to 1. I could have written here as u_{n-1} as a delayed step function, but we have used u in other context. Therefore, I do not want to confuse the picture by rating u_{n-1} in the meaning of a step starting at n equals 1 because, u_n has been used in another context.

So, I am writing them separately d n equals 0 $c a^{n-1} b$ n greater than or equal to 1. So, that is the impulse response so, this we can write this as h of n . For c this is i assuming that this is single input single output system otherwise this will be again a matrix. Suppose we will to compute to make it simple let us assume that single input single output system. Therefore these are all scalars, these are all scalars.

Now how do we evaluate a power n that is the question that we will like to ask? The question that we now ask is how do we evaluate the state transition matrix a power n . Recall that A is a square matrix of order capital n . That is the dimension of the state where n is the running index in the discrete time system These are the 2 different.

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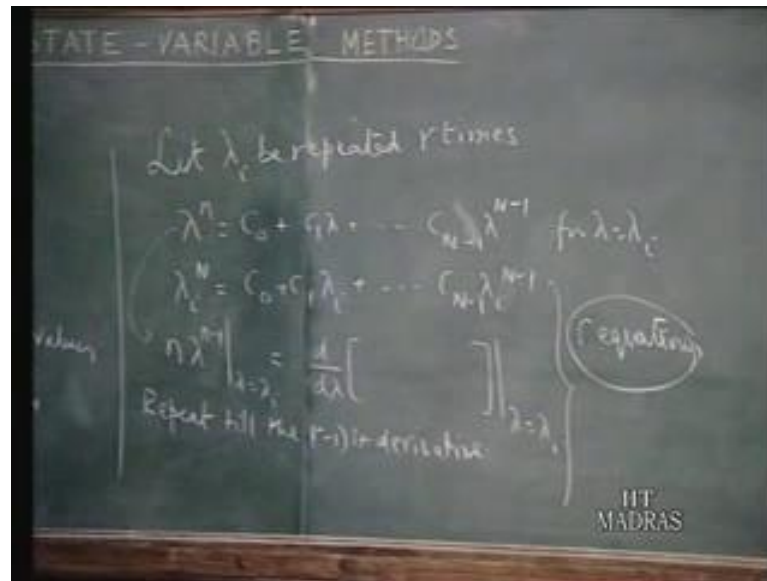


So, as before as in the case of a continuous time system we write an as matrix polynomial of degree N minus 1. So, we write this as $c_0 I + c_1 A + \dots + c_{N-1} A^{N-1}$ that's what we are having.

Now, just as we had in the continuous time case the corresponding scalar equation would be λ^n . Here also, we have that for the same a matrix you have Eigen values we use the same Eigen values same concept $\lambda^n = c_0 + c_1 \lambda + \dots + c_{N-1} \lambda^{N-1}$. And this equation is valid for Eigen values $\lambda_1, \lambda_2, \dots, \lambda_N$. If for distinct this is the case for distinct Eigen values. If Eigen if all Eigen values are distinct.

If all Eigen values are distinct we get n equations we get n equations and we used those n equations and evaluate the constant c_0 to c_{N-1} constant.

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Now, if suppose let a particular lambda i be repeated say r times. We go to the same procedure as we had a followed in the continuous time situation. We have lambda n equals c not plus c 1 lambda plus c n c n minus 1 lambda n minus 1 for lambda equals lambda i. Then; that means, we have lambda i power n equals c not plus c 1 lambda i c n minus 1 lambda i n minus 1. And we take the derivative of this with reference to lambda and then substitute lambda equals lambda i.

That means, we have take the derivative of this n times lambda n minus 1 lambda equals lambda i equals a derivative of this entire expression here that we are having at lambda equals lambda i. And so, you get second equation repeat till the r minus first derivative. We follow exactly the same procedure as we had in the continuous time situation. So, initial value first derivative second derivative substitute at each step is substitute lambda equals lambda i and get r equation although you get r equations.

So, when you a particular Eigen values are repeated r times we are not at a last for the number of equations to solve for the unknowns we get corresponding r equations. So, we have to put all to if the matrix a is of order n, we need to evaluate N coefficients here. And we have n such equations no matter whether some Eigen values are repeated or not.

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$$X(n+1) = AX(n) + BU(n)$$

$$ZX(z) - ZX(0) = AX(z) + BU(z)$$

$$[zI - A]X(z) = ZX(0) + BU(z)$$

$$X(z) = (zI - A)^{-1} ZX(0) + (zI - A)^{-1} BU(z)$$

$$Y(z) = \underbrace{C(zI - A)^{-1} ZX(0)}_{\text{Zero input}} + \underbrace{C(zI - A)^{-1} BU(z)}_{\text{Zero state}} + DU(z)$$

Now, let us find out the solution in the z transform domain we have x_{n+1} in time domain as $x_n + bu$. So, in the z transform domain suppose x_n has the z transform x . That means, each 1 of these state variables is $x_1 z x_2 z$ and so on. So, you have the entire vector is transformed in the z transform domain xz , this will be a this will be $bu z$. Here you are advancing the discrete time signal by 1 step n the forward direction.

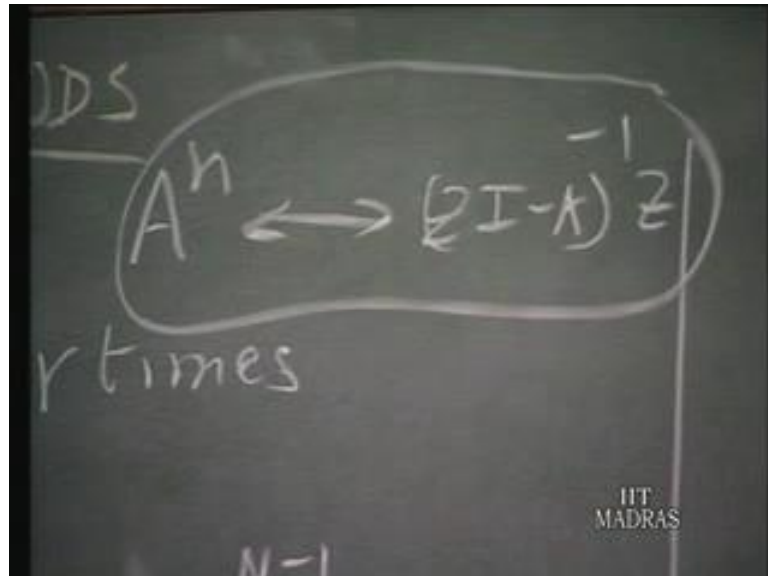
Therefore, the z transform of that will be z times x of z minus $z x 0$. So, that is what you have. Consequently, you can find the solution for x of z because after all this is a scalar z multiply x of z you have to combine this and with this. Therefore, in the method that we have done earlier in the continuous time case you put a unit matrix here z minus a multiplying x of z equals $z x 0$ plus buz .

Where x_0 is the initial state this is the time domain evaluated at t equals n equals 0 . It should not be confused with x of z where substitution z equals 0 , this is the initial state. So, we now have after all this is squared matrix of order capital n . So, xz turns out to be z minus a inverse times $z x 0$ plus z minus a inverse buz . So, that is the solution for x of z the state vector in the transform domain. And from that you can get yz which will be c times x of z $c z$ minus a inverse $z x 0$ plus c times z minus a inverse buz plus of course, we have $d uz$.

So, that is the solution for the output vector in the transform domain and this portion is the 0 input solution and this portion is the 0 state solution. So, when you take the inverse

z transform of that you will get y of n. You would notice once straight away that in the time domain expression y_n we know is equal to c times a power n times x 0.

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That means this quantity is the transform of a^n ; that means, a power n; the state transition matrix a^n in the z transform domain here it turns out to be $zI - A$ inverse z. So, we will compare the 2 solutions and get a detail in the next lecture and then work out an example showing the complete solution of the state equations in the discrete time domain. So, we now see that in the transform domain the solution will have this form.

So, in this lecture we started with an example to illustrate the time domain solution of the state equations of the continuous time system. Then, we saw how state equations can be solved using state variable techniques can be applied to discrete time domain. We have essentially the equations will now be of the form x_{n+1} the state vector is plus one instant, is related to the state at x_n by multiplication matrix A x_n plus $b u_n$. And the output will be y_n equals $c x_n$ plus $d u_n$.

There is no derivative as term possible in the discrete time domain. Therefore, you have x_{n+1} instead of \dot{x} in the continuous time situation. The solution for the state equations in the discrete time domain follows very closely the technique that we followed in the continuous time case. We also here also we have the state transition matrix; this is now, a simpler form a^n instead of e^{at} .

And the evaluation of a power n can be done in time domain purely using the same procedure that, we had in the continuous time situation using the Cayley Hamilton theorem. By writing associating a power n with a reduced polynomial of order $N - 1$. And evaluating the various constants involved by using the Eigen values, substituting the various Eigen values. Even if some of the Eigen values are repeated that will not pose any problem.

We have enough equations to evaluate the various unknowns. Another alternative way of evaluating the state transition matrix is to associate this with the z transform. The inverse z transform of $z^{-i} A^{-1} z$ corresponds to the state transition matrix. Therefore, if you have found out the z transform the inverse z transform of this is the state transition matrix A^n .

We have also seen, how the solution is obtained in the z transform domain. This is what we have got the final step. And we will compare this with the time domain solution and then we will work out an example illustrating the solution for a complete discrete time network in the next lecture.