

# Analisi dei sistemi LTI a tempo continuo

Sia  $t=0$  l'istante iniziale, tale che  $u(t)=0 \quad \forall t < 0$ .

## Rapp. i/o

Dato il sistema

$$y^{(m)}(t) + a_{m-1}y^{(m-1)}(t) + \dots + a_1\dot{y}(t) + a_0y(t) = \\ = b_m u^{(m)}(t) + b_{m-1}u^{(m-1)}(t) + \dots + b_1\dot{u}(t) + b_0u(t)$$

determinare  $y(t) \quad \forall t > 0$  a partire da  $u(t)$  e dalle condizioni iniziali  $y(0), \dot{y}(0), \dots, y^{(m-1)}(0)$ .

## Rapp. i/s/o

Dato il sistema

$$\dot{x}(t) = Ax(t) + Bu(t)$$

$$y(t) = Cx(t) + Du(t)$$

determinare  $x(t)$  e  $y(t) \quad \forall t > 0$ , a partire da  $u(t)$  e da  $x(0)$ .

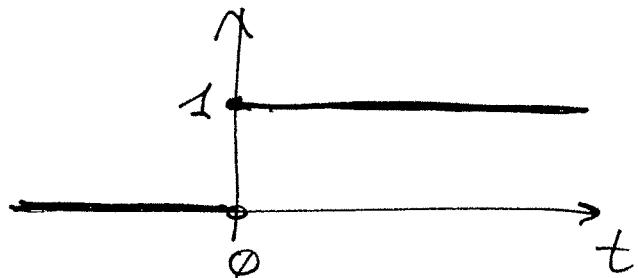
$x(t)$ : risposta totale nello stato

$y(t)$ : " " " nell' uscita

# Segnali tipici nei sistemi > tempo - continuo

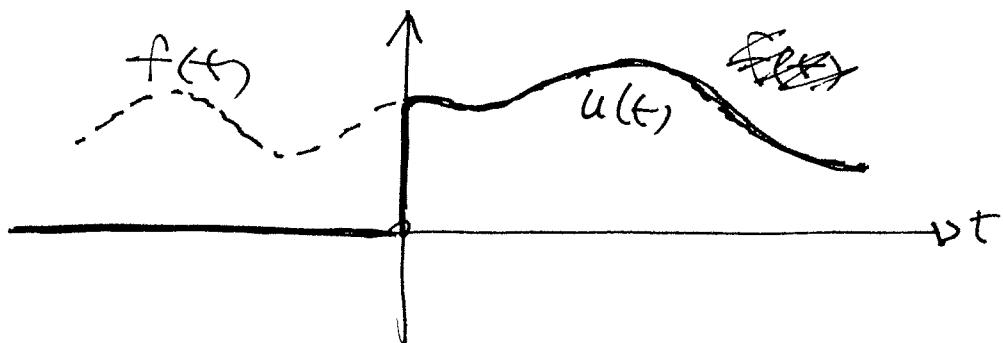
## 1) GRADINO UNITARIO

$$\mathbb{1}(t) = \begin{cases} 1 & t \geq 0 \\ 0 & t < 0 \end{cases}$$



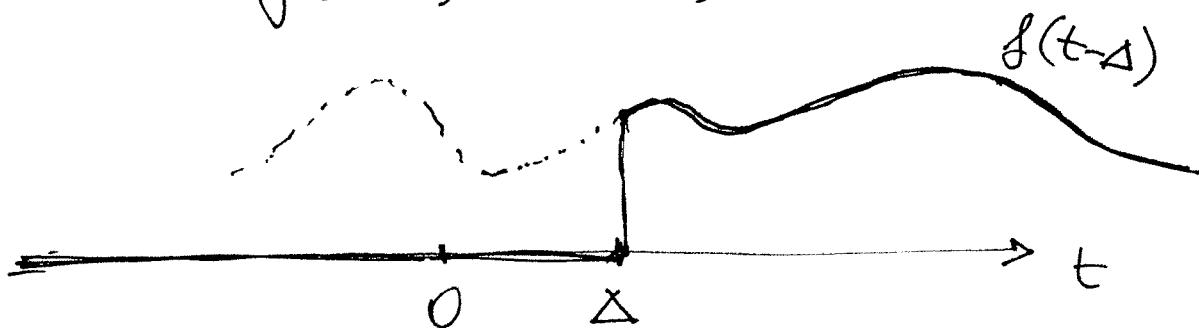
Tutti i segnali che consideriamo sono del tipo:

$$u(t) = f(t) \cdot \mathbb{1}(t) \quad f: \mathbb{R} \rightarrow \mathbb{R}$$

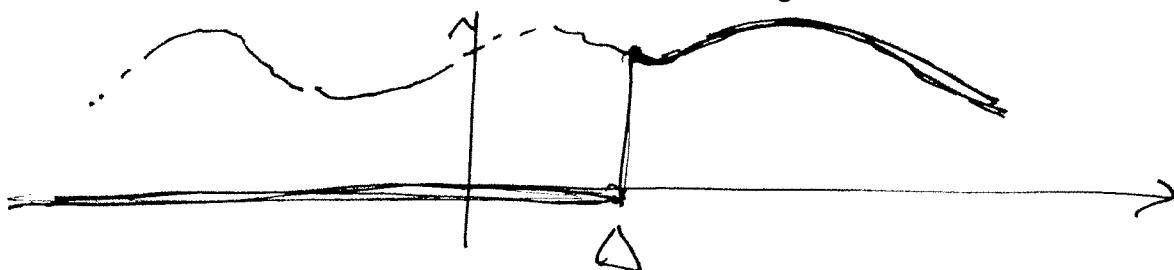


Operatore di traslazione nel tempo

$$u(t) = f(t-\Delta) \cdot \mathbb{1}(t-\Delta)$$



[Attenzione: è diverso da  $f(t) \cdot \mathbb{1}(t-\Delta)$ ]



## 2) Segnali canonici

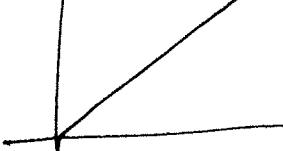
$$m_k(t) = \frac{t^k}{k!} \cdot \mathbb{1}(t) \quad k=0, 1, 2, \dots$$

$$r_0(t) = \mathbb{1}(t)$$

$$r_1(t) = t \cdot \mathbb{1}(t) \rightarrow$$

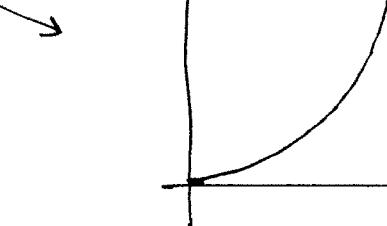
$$r_2(t) = \frac{t^2}{2} \cdot \mathbb{1}(t)$$

$$r_1(t)$$



rampa lineare

$$r_2(t)$$

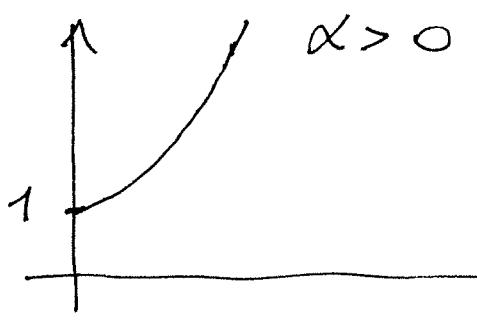


rampa parabolica

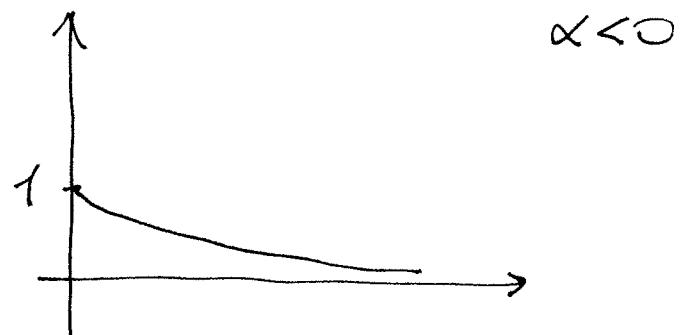
$$t$$

## 3) Segnali esponenziali

$$f(t) = e^{\alpha t} \cdot \mathbb{1}(t) \quad \alpha \in \mathbb{R}$$



$$\alpha > 0$$



$$\alpha < 0$$

$$\alpha = 0 : f(t) = \mathbb{1}(t)$$

4) Segnali a rampa esponenziale

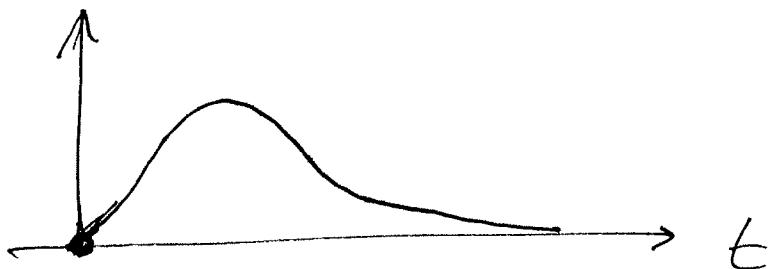
$$f_k(t) = \frac{t^k}{k!} e^{\alpha t} \cdot \mathbb{1}(t)$$

$k=0 \rightarrow$  segnale esponenziale

$\alpha=0 \rightarrow$  segnale costante

Es.  $k=1, \alpha < 0$

$$f_1(t) = t e^{\alpha t} \cdot \mathbb{1}(t), \alpha < 0$$



5) Segnale sinusoidale

$$f(t) = \cos(\omega t) \cdot \mathbb{1}(t) = \frac{e^{j\omega t} + e^{-j\omega t}}{2} \cdot \mathbb{1}(t) =$$

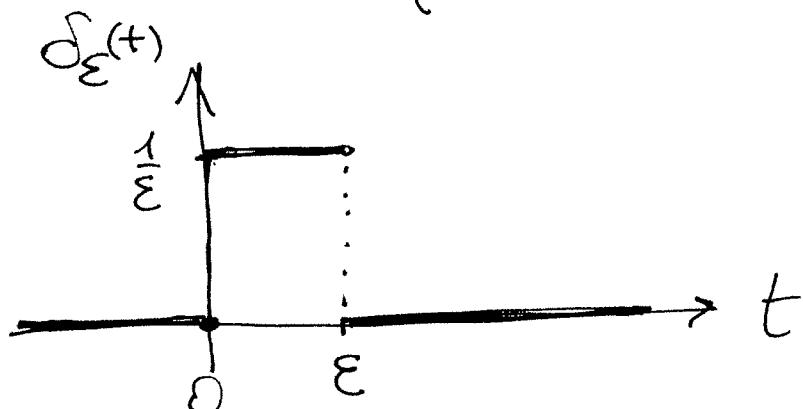
$$= \frac{1}{2} \cdot e^{j\omega t} \cdot \mathbb{1}(t) + \frac{1}{2} e^{-j\omega t} \mathbb{1}(t)$$

$$f(t) = \sin(\omega t) \cdot \mathbb{1}(t) = \frac{e^{j\omega t} - e^{-j\omega t}}{2j} \mathbb{1}(t)$$

## 6) Segnale impulsivo (Delta di Dirac)

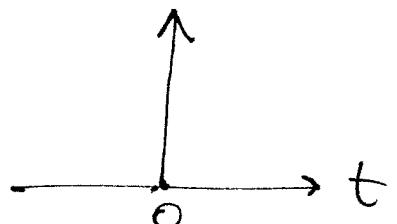
Definiamo il segnale

$$\delta_\varepsilon(t) = \begin{cases} \frac{1}{\varepsilon} & \text{se } 0 \leq t \leq \varepsilon \\ 0 & \text{altrimenti} \end{cases}$$



Si definisce DELTA DI DIRAC

$$\delta(t) = \lim_{\varepsilon \rightarrow 0} \delta_\varepsilon(t)$$



Proprietà

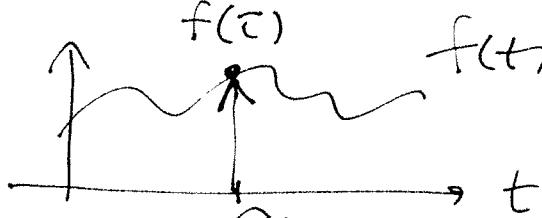
$$a) \int_{-\infty}^{+\infty} \delta(t) dt = 1$$

Dobbiamo dimostrare

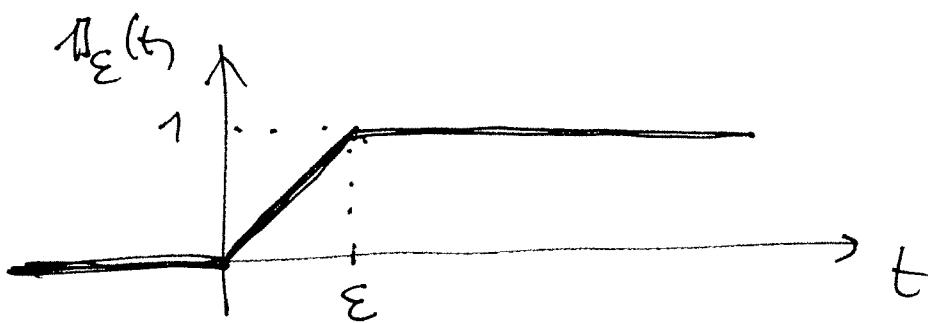
$$\int_{-\infty}^{+\infty} \delta_\varepsilon(t) dt = 1 \quad \forall \varepsilon$$

b) Se  $f(t)$  è una funzione continua,  
allora

$$\int_{-\infty}^{+\infty} f(t) \cdot \delta(t-\tau) dt = f(\tau)$$

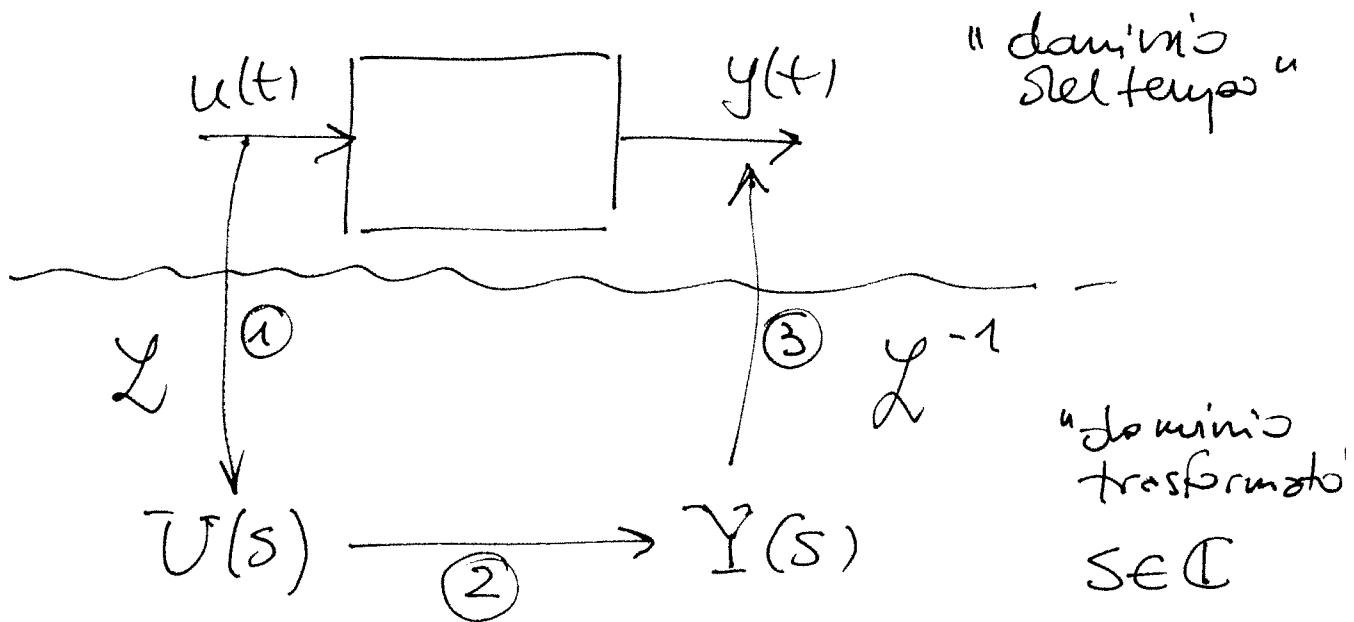


c) La funzione  $\delta_\varepsilon(t)$  è la derivata  
della funzione  $\mathbb{1}_\varepsilon(t)$ :



Per estensione ( $\varepsilon \rightarrow 0$ ), si considera  
 $\delta(t)$  come la "derivata" di  $\mathbb{1}(t)$   
(e viceversa  $\mathbb{1}(t)$  è l'"integrale" di  $\delta(t)$ )

# TRASFORMATA DI LAPLACE



## Definizione.

Sia  $f(t) : \mathbb{R} \rightarrow \mathbb{R}$ , tale che  $f(t) = 0 \quad \forall t < 0$ ,  
 $\exists M > 0$ ,  $t_0 \geq 0$  ed  $\alpha \in \mathbb{R}$  :  $|f(t)| \leq M e^{\alpha t}$ ,  
 $\forall t \geq t_0$ . Si definisce trasformata di Laplace di  $f(t)$  la funzione  $F : \mathbb{C} \rightarrow \mathbb{C}$

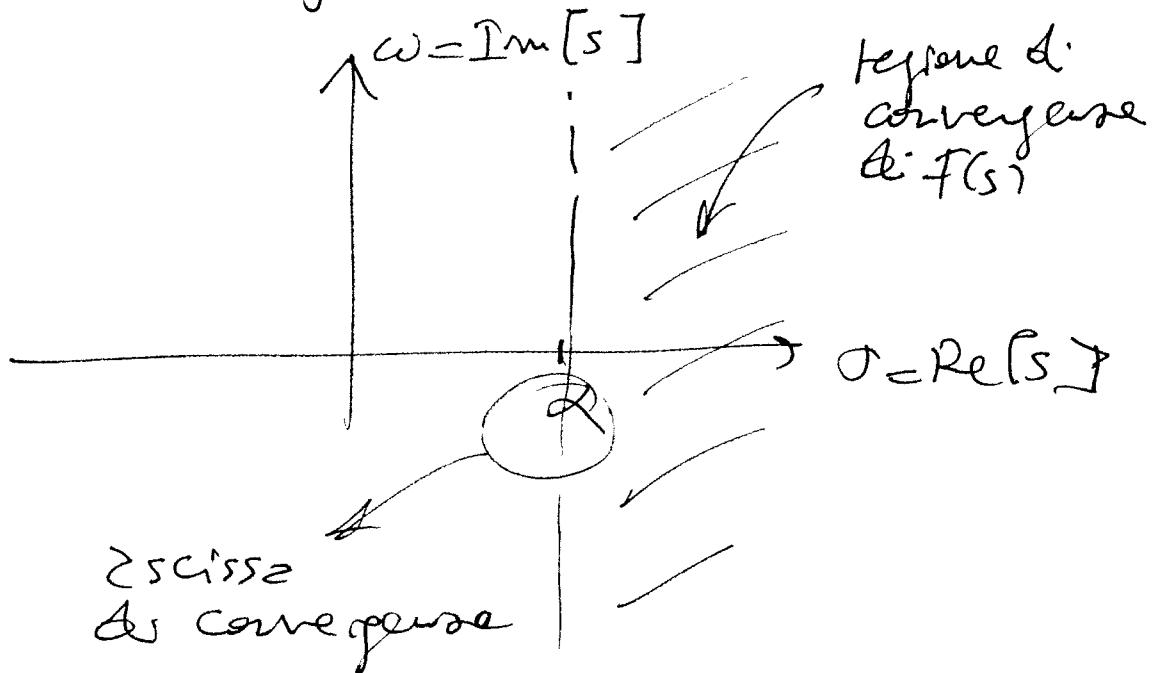
$$F(s) = \int_0^{+\infty} f(t) e^{-st} dt .$$

$$\text{e si indica con } F(s) = \mathcal{L}[f(t)]$$

L'intégrale de  $F(s)$  converge ?

$$\begin{aligned}
 |f(t) e^{-st}| &= |f(t) e^{-\sigma t} e^{-j\omega t}| = \\
 &\uparrow \\
 &s = \sigma + j\omega \\
 &= |f(t)| \cdot e^{-\sigma t} \cdot \underbrace{|e^{-j\omega t}|} \leq \\
 &\leq M \cdot e^{\alpha t} e^{-\sigma t} = \frac{1}{M} e^{(\alpha - \sigma)t}
 \end{aligned}$$

La  $F(s)$  converge si  $\sigma > \alpha$



# Proprietà della trasformata di Laplace

## 1) Linearità

$$f(t) = \alpha_1 f_1(t) + \alpha_2 f_2(t) \quad \alpha_1, \alpha_2 \in \mathbb{R}$$

↙

$$F(s) = \alpha_1 F_1(s) + \alpha_2 F_2(s)$$

## 2) Trasformate di segnali con ritardo

$$g(t) = f(t-\Delta) \cdot \mathbb{1}(t-\Delta) \quad \Delta \in \mathbb{R}, \Delta > 0$$

↙

$$G(s) = F(s) e^{-\Delta \cdot s}$$

Dlm.

$$G(s) = \int_0^{+\infty} g(t) e^{-st} dt = \int_{-\Delta}^{+\infty} g(\tau + \Delta) e^{-s(\tau + \Delta)} d\tau$$

$$= \int_{-\Delta}^{+\infty} f(\tau) \cdot \mathbb{1}(\tau) e^{-s\tau} \cdot e^{-s\Delta} d\tau =$$

$$= e^{-s\Delta} \cdot \underbrace{\int_0^{+\infty} f(\tau) \cdot \mathbb{1}(\tau) e^{-s\tau} d\tau}_{F(s)}$$

3) Moltiplicazione per un esponenziale

$$g(t) = f(t) e^{\gamma t} \quad \gamma \in \mathbb{R}$$

$$\downarrow \quad G(s) = F(s - \gamma)$$

Dlm.

$$\begin{aligned} G(s) &= \int_0^{+\infty} \underbrace{f(t) e^{\gamma t}}_{g(t)} e^{-st} dt = \\ &= \int_0^{+\infty} f(t) e^{-(s-\gamma)t} dt = F(s - \gamma) \end{aligned}$$

Alcune trasformate di segnali notevoli:

\*  $\mathbb{1}(t)$

$$\begin{aligned} \int_0^{+\infty} \mathbb{1}(t) e^{-st} dt &= \frac{1}{(-s)} e^{-st} \Big|_0^{+\infty} = \\ &= 0 - \frac{1}{(-s)} e^{-\infty} = \frac{1}{s} \end{aligned}$$

$$\mathcal{L}[\mathbb{1}(t)] = \frac{1}{s}$$

\*  $\delta(t)$

$$\int_0^{+\infty} \underbrace{\delta(t) e^{-st}}_{f(t)} dt = e^{-st} \Big|_{t=0} = 1$$

$$\mathcal{L}[\delta(t)] = 1$$

\* sequelle esponentiale  $e^{\alpha t} \cdot \mathbb{1}(t)$

$$g(t) = \underbrace{\mathbb{1}(t)}_{f(t)} \cdot e^{\alpha t}$$

$$G(s) = F(s-\alpha) = \frac{1}{s-\alpha}$$

$$\mathcal{L}[e^{\alpha t} \cdot \mathbb{1}(t)] = \frac{1}{s-\alpha}$$

4) Moltiplicazione per  $t$

$$g(t) = t \cdot f(t)$$

$$\leftarrow G(s) = - \frac{d}{ds} F(s)$$

Dlm.

$$\frac{d}{ds} F(s) = \frac{d}{ds} \int_0^{+\infty} f(t) e^{-st} dt =$$

$$= \int_0^{+\infty} f(t) \left[ \frac{d}{ds} e^{-st} \right] dt =$$

$$= \int_0^{+\infty} f(t) (-\cancel{s}) e^{-st} dt =$$

$$= - \int_0^{+\infty} [t \cdot f(t)] e^{-st} dt$$

\* trasformata dei segnali canonici

$$r_k(t) = \frac{t^k}{k!} \cdot 1(t)$$

$$r_1(t) = t \cdot \underbrace{1(t)}_{f(t)}$$

$$\mathcal{Z}[r_1(t)] = R_1(s) = -\frac{d}{ds} \frac{1}{s} = \frac{1}{s^2}$$

$$r_2(t) = \frac{t}{2} \cdot r_1(t) = \frac{t^2}{2} \cdot 1(t)$$

$$\begin{aligned}\mathcal{Z}[r_2(t)] &= \cancel{\mathcal{Z}}[R_2(s)] = \frac{1}{2} \cdot \left( -\frac{d}{ds} R_1(s) \right) = \\ &= -\frac{1}{2} \frac{d}{ds} \frac{1}{s^2} = -\frac{1}{2} \left( \frac{-2s}{s^4} \right) = \frac{1}{s^3}\end{aligned}$$

$$\vdots$$
$$\mathcal{Z}[r_k(t)] = \frac{1}{s^{k+1}}$$

\* rampa esponenziale

$$f_k(t) = \frac{t^k}{k!} e^{\alpha t} \cdot \mathbb{1}(t)$$

$\frac{1}{s^{k+1}}$

$$\mathcal{L}[f_k(t)] = F_k(s) = \frac{1}{(s-\alpha)^{k+1}}$$

\* segnali sinusoidali:

$$u(t) = \cos(\omega t) \cdot \mathbb{1}(t)$$

$$U(s) = \mathcal{L}\left[\frac{e^{j\omega t} + e^{-j\omega t}}{2} \mathbb{1}(t)\right] =$$

$$= \frac{1}{2} \mathcal{L}[e^{j\omega t} \cdot \mathbb{1}(t)] + \frac{1}{2} \mathcal{L}[e^{-j\omega t} \cdot \mathbb{1}(t)] =$$

$$= \frac{1}{2} \cdot \frac{1}{s-j\omega} + \frac{1}{2} \cdot \frac{1}{s+j\omega} =$$

$$= \frac{s+j\omega + s-j\omega}{2(s-j\omega)(s+j\omega)} = \frac{s}{s^2 + \omega^2}$$

$$\mathcal{L}[\sin(\omega t) \cdot \mathbb{1}(t)] = \frac{\omega}{s^2 + \omega^2}$$

5) Trasformata delle derivate

$$g(t) = \dot{f}(t) \cdot 1(t) \quad \mathcal{L}[f(t)] = F(s)$$

$$\downarrow \quad G(s) = \mathcal{L}[\dot{f}(t)] = s \cdot F(s) - f(0)$$

Dim.

$$\begin{aligned} G(s) &= \int_0^{+\infty} \dot{f}(t) e^{-st} dt = \checkmark \text{ per parti} \\ &= f(t) e^{-st} \Big|_0^{+\infty} - \int_0^{+\infty} f(t) (-s) e^{-st} dt = \\ &= 0 - f(0) + s \underbrace{\int_0^{+\infty} f(t) e^{-st} dt}_{F(s)} \end{aligned}$$

$$|f(t)e^{-st}| \leq M e^{-(\sigma-\alpha)t} \xrightarrow[t \rightarrow +\infty]{} 0 \quad \text{if } \sigma > \alpha$$

6) Trasformata dell'integrale

$$g(t) = \int_0^t f(\tau) d\tau$$

$$\downarrow \quad G(s) = \mathcal{L} \left[ \int_0^t f(\tau) d\tau \right] = \frac{1}{s} F(s)$$

Dim.

$$\dot{g}(t) = f(t)$$

$$\mathcal{L}[\dot{g}(t)] = sG(s) - g(0) \xrightarrow{\phi} sG(s) - g(0) = F(s)$$

## 7) Teorema del valore finale

Se  $\lim_{t \rightarrow +\infty} f(t)$  esiste finito, allora

$$\lim_{t \rightarrow +\infty} f(t) = \lim_{s \rightarrow 0} s \cdot F(s)$$

Esempio

$$* f(t) = e^{-t}$$

$$\lim_{t \rightarrow +\infty} e^{-t} = \emptyset = \lim_{s \rightarrow 0} s \cdot \frac{1}{s+1} = \emptyset$$

$$* f(t) = \mathbb{1}(t)$$

$$\lim_{t \rightarrow +\infty} \mathbb{1}(t) = 1 = \lim_{s \rightarrow 0} s \cdot \frac{1}{s} = 1$$

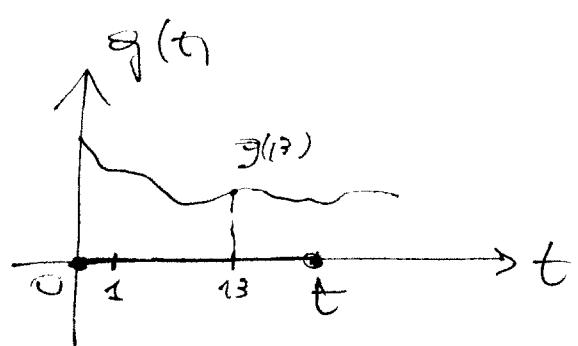
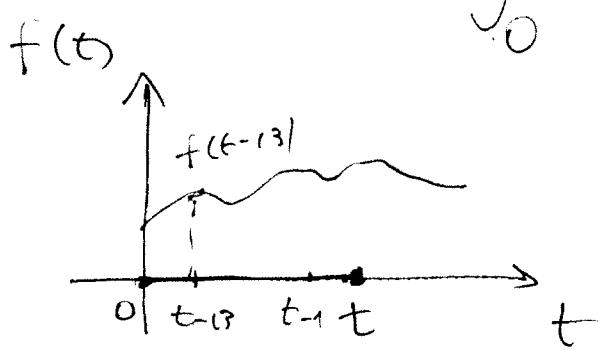
$$* f(t) = e^t$$

$$\lim_{t \rightarrow +\infty} e^t = +\infty \quad \lim_{s \rightarrow 0} s \cdot \frac{1}{s-1} = \emptyset$$

8) Trasformata del prodotto di convoluzione

Si definisce prodotto di convoluzione di due funzioni  $f(t)$  e  $g(t)$

$$p(t) = f(t) * g(t) = \int_0^t f(t-\tau) g(\tau) d\tau$$

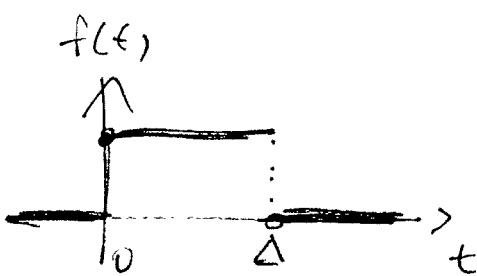


$$P(s) = \mathcal{L}[f(t) * g(t)] = F(s) \cdot G(s)$$

## Esempi di trasformate

(2) Funzione rettangolare

$$f(t) = \begin{cases} 1 & 0 \leq t \leq \Delta \\ 0 & \text{altrimenti} \end{cases}$$

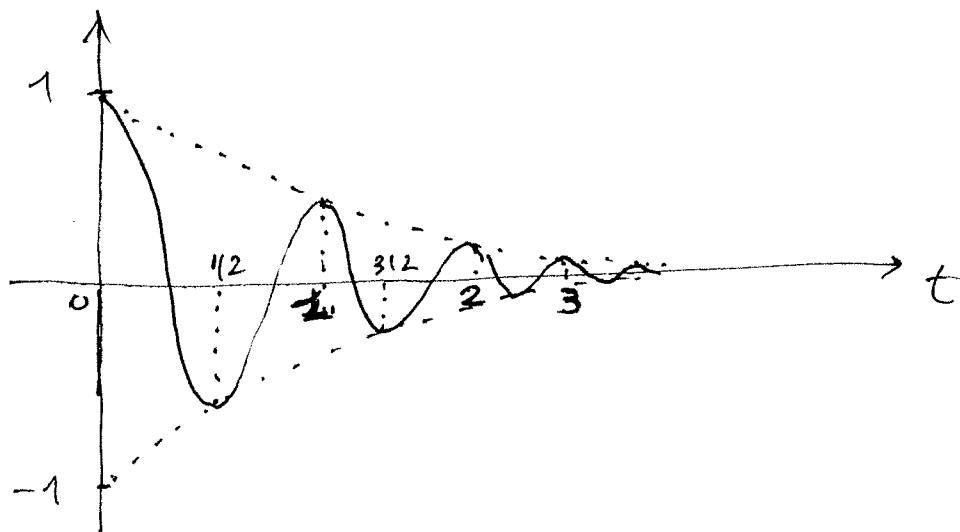


$$f(t) = \mathbb{1}(t) - \mathbb{1}(t-\Delta)$$

$$\mathcal{F}(s) = \frac{1}{s} - \frac{1}{s} e^{-\Delta s} = \frac{1}{s} (1 - e^{-\Delta s})$$

(5) Sintesi di smorzante

$$u(t) = e^{-2t} \cos(2\pi t) \cdot \mathbb{1}(t)$$



$$\mathcal{U}(s) = \mathcal{L} [\cos(2\pi t)] \Big|_{s \rightarrow s+2} = \frac{s}{s^2 + (2\pi)^2} \Big|_{s \rightarrow s+2} =$$

$$= \frac{s+2}{(s+2)^2 + 4\pi^2} \quad \begin{matrix} \leftarrow \\ \text{radici} \\ -2 \pm j 2\pi \end{matrix}$$

(c) ... fusione incasinate!

$$f(t) = \int_0^t \tau e^{-\tau} \underbrace{\cos(2\tau)}_{\text{casinato}} d\tau \cdot \Pi(t)$$

$$\mathcal{L}[\cos(2t)] = \frac{s}{s^2 + 4}$$

$$\mathcal{L}[e^{-t} \cos(2t)] = \frac{s+1}{(s+1)^2 + 4}$$

$$\mathcal{L}[t e^{-t} \cos(2t)] = -\frac{d}{ds} \frac{s+1}{(s+1)^2 + 4}$$

$$\mathcal{L}[f(t)] = \frac{1}{s} \left[ -\frac{d}{ds} \left( \frac{s+1}{(s+1)^2 + 4} \right) \right]$$

(2)

Uso della trasformata di Laplace per la  
soluzione di sistemi LTI

Esempio: Massa - molla - smorzatore

Equazione i/o:  $M\ddot{y}(t) + \beta\dot{y}(t) + ky(t) = u(t)$

$y \rightarrow$  posizione della massa

$u \rightarrow$  forza applicata alla massa

Trasformata dell'equazione

$$\mathcal{L}[M\ddot{y}(t) + \beta\dot{y}(t) + ky(t)] = \mathcal{L}[u(t)] = U(s)$$

$$M \cdot \mathcal{L}[\ddot{y}(t)] + \underbrace{\beta \mathcal{L}[\dot{y}(t)]}_{sY(s) - y(\phi)} + \underbrace{k \mathcal{L}[y(t)]}_{Y(s)} = U(s)$$

$$\begin{aligned} \mathcal{L}[\ddot{y}(t)] &= \mathcal{L}\left[\frac{d}{dt}\dot{y}(t)\right] = s \cdot \mathcal{L}[\dot{y}(t)] - \dot{y}(\phi) = \\ &= s \{sY(s) - y(\phi)\} - \dot{y}(\phi) = s^2 Y(s) - sy(\phi) - \dot{y}(\phi) \end{aligned}$$

Sostituendo

$$\begin{aligned} M \{s^2 Y(s) - sy(\phi) - \dot{y}(\phi)\} + \beta \{sY(s) - y(\phi)\} \\ + k Y(s) = U(s) \end{aligned}$$

$$\begin{aligned} [Ms^2 + \beta s + k] Y(s) &= Msy(\phi) + M\dot{y}(\phi) + \beta y(\phi) \\ &\quad + U(s) \end{aligned}$$

$$Y(s) = \underbrace{\frac{(My(\phi))s + (M\dot{y}(\phi) + \beta y(\phi))}{Ms^2 + \beta s + k}}_{Y_l(s) : \text{ trasformata delle n\`{o}poste libere}} +$$

$$+ \underbrace{\frac{1}{Ms^2 + \beta s + k}}_{Y_f(s) : \text{ trasformata delle n\`{o}poste forzata}} \cdot U(s)$$

$$Y_f(s) = G(s) \cdot U(s)$$

Con  $G(s) = \frac{1}{Ms^2 + \beta s + k}$  ← *insieme di trasferimenti del sistema*

$$y^{(n)}(t) = \frac{d^n}{dt^n} y(t)$$

$$\mathcal{L}[y^{(n)}(t)] = s^n Y(s) - s^{n-1} y(0) - s^{n-2} \overset{\circ}{y}(0) - \dots \\ \dots - s y^{(n-2)}(0) - y^{(n-1)}(0)$$

Trasformata delle rapp. i/o

$$\begin{aligned} & \left\{ \underline{s^m Y(s)} - \underline{s^{m-1} y(\phi)} - \underline{s^{m-2} \dot{y}(\phi)} - \dots - \underline{y^{(m-1)}(\phi)} \right\} + \\ & + \alpha_{m-1} \left\{ \underline{s^{m-1} Y(s)} - \underline{s^{m-2} y(\phi)} - \underline{s^{m-3} \dot{y}(\phi)} - \dots - \underline{y^{(m-2)}(\phi)} \right\} + \\ & + \dots + \alpha_1 \left\{ \underline{s Y(s)} - \underline{y(\phi)} \right\} + \alpha_0 \underline{Y(s)} = \\ & = b_m s^m \cdot \underline{U(s)} + b_{m-1} s^{m-1} \underline{U(s)} + \dots + b_1 s \underline{U(s)} + \\ & \quad + b_0 \underline{U(s)} \end{aligned}$$

$$\begin{aligned} & \left\{ s^m + \alpha_{m-1} s^{m-1} + \alpha_{m-2} s^{m-2} + \dots + \alpha_1 s + \alpha_0 \right\} \underline{Y(s)} = \\ & = \left[ \underline{s^{m-1} y(\phi)} + \underline{s^{m-2} \dot{y}(\phi)} + \dots + \underline{y^{(m-1)}(\phi)} + \right. \\ & \quad + \alpha_{m-1} \left\{ \underline{s^{m-2} y(\phi)} + \underline{s^{m-3} \dot{y}(\phi)} + \dots + \underline{y^{(m-2)}(\phi)} \right\} + \\ & \quad \left. + \dots + \alpha_1 \underline{y(\phi)} \right] + \\ & \quad + \left\{ b_m s^m + b_{m-1} s^{m-1} + \dots + b_1 s + b_0 \right\} \underline{U(s)} \end{aligned}$$

Diviso per  $\{ s^m + \alpha_{m-1} s^{m-1} + \dots + \alpha_1 s + \alpha_0 \}$   
e stoppato

$$\begin{aligned} Y(s) &= \frac{c_{m-1}s^{m-1} + c_{m-2}s^{m-2} + \dots + c_1s + c_0}{s^m + q_{m-1}s^{m-1} + \dots + q_1s + q_0} + \\ &\quad \underbrace{\frac{b_m s^m + b_{m-1} s^{m-1} + \dots + b_1 s + b_0}{s^m + q_{m-1} s^{m-1} + \dots + q_1 s + q_0}}_{Y_f(s)} \cdot U(s) \end{aligned}$$

dove i coefficienti  $c_i$ ,  $i=0, 1, \dots, m-1$  dipendono degli  $\alpha_i$  e delle condizioni iniziali  $y(\phi), y'(\phi), \dots, y^{(m-1)}(\phi)$ .

$$Y_f(s) = G(s) \cdot U(s)$$

Sarebbe

$$G(s) = \frac{b_m s^m + b_{m-1} s^{m-1} + \dots + b_1 s + b_0}{s^m + q_{m-1} s^{m-1} + \dots + q_1 s + q_0}$$

è la FUNZIONE DI TRASFERIMENTO del sistema

## OSSERVAZIONI

- \*  $Y_d(s)$  è una funzione razionale fratta strettamente propria [grado denomin. > grado numer.]
- \*  $Y_d(s) \circ G(s)$  hanno lo stesso denominatore. Le radici del denominatore si chiamano "POLI" del sistema.
- \* Poiché  $m \leq n$  (per la causalità), la funzione di trasferimento  $G(s)$  è una funzione razionale fratta propria (se  $m=n$ ) oppure strettamente propria (se  $m < n$ ).
- \* La funzione di trasferimento  $G(s)$  contiene tutta l'informazione della rappresentazione I/O

Trasformata di Laplace delle rappresentazione i/s/c

$$\mathcal{L}[\dot{\mathbf{x}}(t)] = \mathcal{L}[A\mathbf{x}(t) + B\mathbf{u}(t)]$$

$$s \cdot \tilde{\mathbf{X}}(s) - \mathbf{x}(\phi) = A \cdot \tilde{\mathbf{X}}(s) + B \cdot \tilde{\mathbf{U}}(s)$$

$$\underbrace{s \tilde{\mathbf{X}}(s)}_{1 \times 1 \quad m \times 1} - \underbrace{A \cdot \tilde{\mathbf{X}}(s)}_{m \times m \quad m \times 1} = \mathbf{x}(\phi) + B \cdot \tilde{\mathbf{U}}(s)$$

$$s \cdot \mathbf{I}_{m \times m} \cdot \tilde{\mathbf{X}}(s) - A \tilde{\mathbf{X}}(s) = \mathbf{x}(\phi) + B \cdot \tilde{\mathbf{U}}(s)$$

$$(s\mathbf{I} - A) \cdot \tilde{\mathbf{X}}(s) = \mathbf{x}(\phi) + B \cdot \tilde{\mathbf{U}}(s)$$

$$\tilde{\mathbf{X}}(s) = \underbrace{(s\mathbf{I} - A)^{-1} \mathbf{x}(\phi)}_{\tilde{\mathbf{X}}_l(s)} + \underbrace{(s\mathbf{I} - A)^{-1} B \cdot \tilde{\mathbf{U}}(s)}_{\tilde{\mathbf{X}}_f(s)}$$

risposta libera  
nello stato

risposta forzata  
nello stato

$$\tilde{\mathbf{Y}}(s) = C \tilde{\mathbf{X}}(s) + D \tilde{\mathbf{U}}(s) =$$

$$= C \left\{ (s\mathbf{I} - A)^{-1} \mathbf{x}(\phi) + (s\mathbf{I} - A)^{-1} B \cdot \tilde{\mathbf{U}}(s) \right\} + D \tilde{\mathbf{U}}(s)$$

$$= C (s\mathbf{I} - A)^{-1} \mathbf{x}(\phi) + C (s\mathbf{I} - A)^{-1} B \tilde{\mathbf{U}}(s) + D \tilde{\mathbf{U}}(s)$$

$$= \underbrace{C (s\mathbf{I} - A)^{-1} \mathbf{x}(\phi)}_{\tilde{\mathbf{Y}}_l(s)} + \underbrace{\{ C (s\mathbf{I} - A)^{-1} B + D \} \tilde{\mathbf{U}}(s)}_{\tilde{\mathbf{Y}}_f(s)}$$

risposta libera  
nell'uscita

risposta forzata  
nell'uscita

$$Y_f(s) = \underbrace{\{C(sI - A)^{-1}B + D\}}_{G(s)} \cdot U(s)$$

Die Funktion  $G(s)$  ist das System !

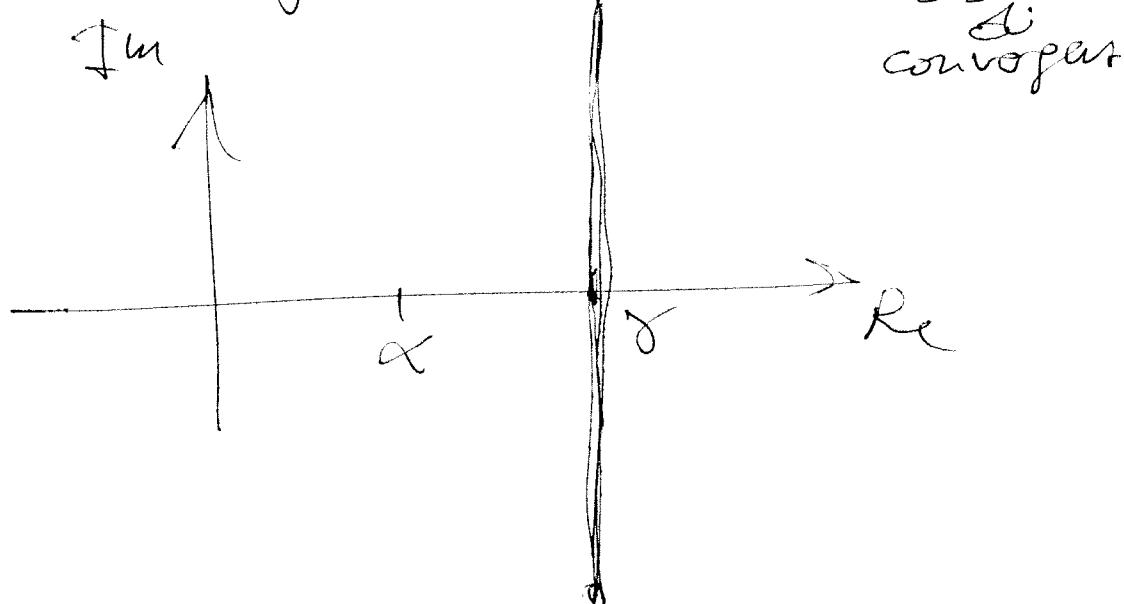
## ANTITRASFORMATA DI LAPLACE

Problema: data  $\bar{Y}(s)$ , determinare

$$y(t) = \mathcal{L}^{-1}[\bar{Y}(s)]$$

Risultato:

$$y(t) = \frac{1}{2\pi j} \int_{\gamma-j\infty}^{\gamma+j\infty} \bar{Y}(s) e^{st} ds \quad \gamma > \alpha$$



A noi interessano le  $\bar{Y}(s)$  restringite  
nelle proprie e strettamente proprie

Esempio : mms

$$Y_l(s) = \frac{My(0)s + M\dot{y}(0) + \beta y(0)}{Ms^2 + \beta s + k}$$

$$\bar{Y}_l(s) = \frac{1}{Ms^2 + \beta s + k} \cdot U(s)$$

Calcolare  $y_l(t)$  per  $M=1$ ,  $\beta=3$ ,  $K=2$ ,

$$y(0)=1, \dot{y}(0)=0, \cancel{\text{initial values}}$$

$$\bar{Y}_l(s) = \frac{s+3}{s^2+3s+2}$$

1° step : calcola le radici del denominatore  
(i poli del sistema)

$$s = \frac{-3 \pm \sqrt{9-8}}{2} = \begin{cases} -1 \\ -2 \end{cases}$$

$$Y_l(s) = \frac{s+3}{(s+1)(s+2)}$$

2° step : scomposizione in fratti semplici

$$Y_l(s) = \frac{R_1}{s+1} + \frac{R_2}{s+2}$$

soluz. di Heaviside

$$= \frac{R_1(s+2) + R_2(s+1)}{(s+1)(s+2)}$$

$$R_1(s+2) + R_2(s+1) = s+3$$

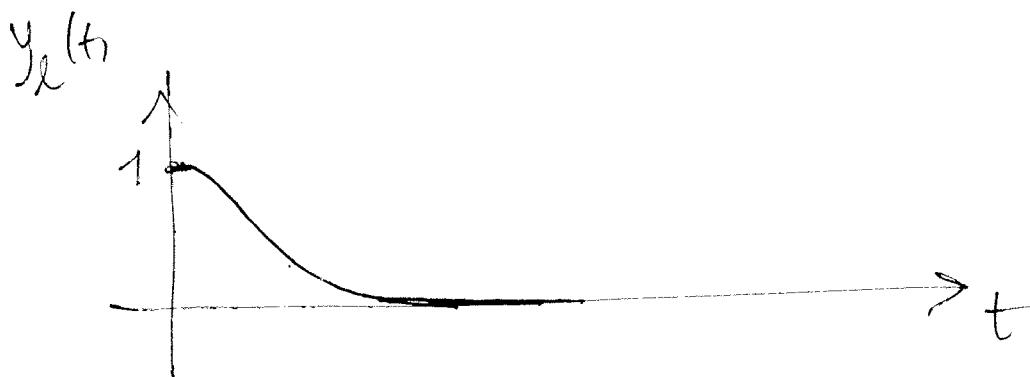
$$\underline{(R_1+R_2)s} + \underline{2R_1+R_2} = \underline{1\cdot s} + \underline{3}$$

$$\begin{array}{l} R_1 + R_2 = 1 \\ 2R_1 + R_2 = 3 \end{array} \quad \begin{array}{l} R_1 = 2 \\ R_2 = -1 \end{array}$$

$$Y_L(s) = \frac{2}{s+1} - \frac{1}{s+2}$$

3<sup>o</sup> Step: antitransformata

$$\begin{aligned} Y_L(t) &= 2 \cdot \mathcal{L}^{-1}\left[\frac{1}{s+1}\right] - \mathcal{L}^{-1}\left[\frac{1}{s+2}\right] = \\ &= \{2 e^{-t} - e^{-2t}\} \cdot u(t) \end{aligned}$$



## Antitrasformata di funzioni razionali fratte

$$F(s) = \frac{N(s)}{D(s)} = \frac{b_m s^m + b_{m-1} s^{m-1} + \dots + b_1 s + b_0}{s^m + a_{m-1} s^{m-1} + \dots + a_1 s + a_0}$$

$m \geq m$

Caso 1.  $F(s)$  strettamente proprie ( $m > n$ ) e poli semplici (le radici di  $D(s)$  hanno molte plicità algebrica 1)

Posso scrivere  $F(s)$  nella forma zeri-polì

$$F(s) = K \frac{(s-z_1)(s-z_2) \dots (s-z_m)}{(s-p_1)(s-p_2) \dots (s-p_n)}$$

$$z_j : \text{zeri} \quad p_j : \text{poli} \quad z_j, p_j \in \mathbb{C}$$

$$\text{poli semplici} \Rightarrow p_1 \neq p_2 \neq \dots \neq p_n$$

Decomposizione in fratti semplici (sviluppo di Heaviside)

$$F(s) = \frac{R_1}{s-p_1} + \frac{R_2}{s-p_2} + \dots + \frac{R_n}{s-p_n}$$

$R_i$  : residuo del polo  $p_i$

$$R_i = \lim_{s \rightarrow p_i} (s-p_i) F(s)$$

Esempio:  $Y_2(s) = \frac{s+3}{(s+1)(s+2)} = \frac{R_1}{s+1} + \frac{R_2}{s+2}$

$$P_1 = -1 \quad P_2 = -2$$

$$R_1 = \lim_{s \rightarrow -1} (s+1) Y_2(s) = \lim_{s \rightarrow -1} \frac{s+3}{s+2} = 2$$

$$R_2 = \lim_{s \rightarrow -2} (s+2) Y_2(s) = \lim_{s \rightarrow -2} \frac{s+3}{s+1} = -1$$

— . —

$$\mathcal{L}^{-1}[F(s)] = f(t) = R_1 e^{P_1 t} + R_2 e^{P_2 t} + \dots + R_n e^{P_n t}$$

$$= \sum_{i=1}^n R_i e^{P_i t}$$

Esempio : mms

$$Y_\ell(s) = \frac{My(0)s + M\overset{\circ}{y}(0) + \beta y(0)}{Ms^2 + \beta s + K}$$

Calcolare  $y_\ell(t)$  per  $M=1$ ,  $\beta=1$ ,  $K=1$ ,  
 $y(0)=1$ ,  $\overset{\circ}{y}(0)=0$ .

$$Y_\ell(s) = \frac{s+1}{s^2 + s + 1}$$

poli :  $s = \frac{-1 \pm \sqrt{1-4}}{2} = -\frac{1}{2} \pm j \frac{\sqrt{3}}{2}$

Scissione in fratti semplici

$$Y_\ell(s) = \frac{R_1}{s - \left(-\frac{1}{2} + j \frac{\sqrt{3}}{2}\right)} + \frac{R_2}{s - \left(-\frac{1}{2} - j \frac{\sqrt{3}}{2}\right)}$$

$$P_2 = \bar{P}_1 \Rightarrow R_2 = \bar{R}_1$$

$$R_1 = \lim_{s \rightarrow P_1} (s - P_1) Y_\ell(s) =$$

$$= \lim_{s \rightarrow P_1} \left( s - \left( -\frac{1}{2} + j \frac{\sqrt{3}}{2} \right) \right) \cdot \frac{s+1}{s^2 + s + 1}$$

$\underbrace{-\frac{1}{2} + j \frac{\sqrt{3}}{2}}$

$$= \lim_{s \rightarrow -\frac{1}{2} + j\frac{\sqrt{3}}{2}} \frac{(s - (-\frac{1}{2} + j\frac{\sqrt{3}}{2}))}{(s - (-\frac{1}{2} + j\frac{\sqrt{3}}{2}))(s - (-\frac{1}{2} - j\frac{\sqrt{3}}{2}))} \cdot \frac{s+1}{s+1}$$

$$= \frac{-\frac{1}{2} + j\frac{\sqrt{3}}{2} + 1}{-\frac{1}{2} + j\frac{\sqrt{3}}{2} + \frac{1}{2} + j\frac{\sqrt{3}}{2}} = \frac{\frac{1}{2} + j\frac{\sqrt{3}}{2}}{j\sqrt{3}} =$$

$$= -\frac{1}{2\sqrt{3}}j + \frac{1}{2} = R_1 \quad \rightarrow \quad R_2 = \frac{1}{2} + \frac{1}{2\sqrt{3}}j$$

$$\begin{aligned} y_e(t) &= R_1 e^{R_1 t} + R_2 e^{R_2 t} = \\ &= \left(\frac{1}{2} - \frac{1}{2\sqrt{3}}j\right) e^{(-\frac{1}{2} + j\frac{\sqrt{3}}{2})t} + \left(\frac{1}{2} + \frac{1}{2\sqrt{3}}j\right) e^{(\frac{1}{2} - j\frac{\sqrt{3}}{2})t} \end{aligned}$$

$$R_1 = \frac{1}{2} - \frac{1}{2\sqrt{3}}j \quad |R_1| = \sqrt{\frac{1}{4} + \frac{1}{12}} = \frac{1}{\sqrt{3}}$$

$$R_1 = \arctan\left(-\frac{1}{\sqrt{3}}\right) = -\frac{\pi}{6}$$

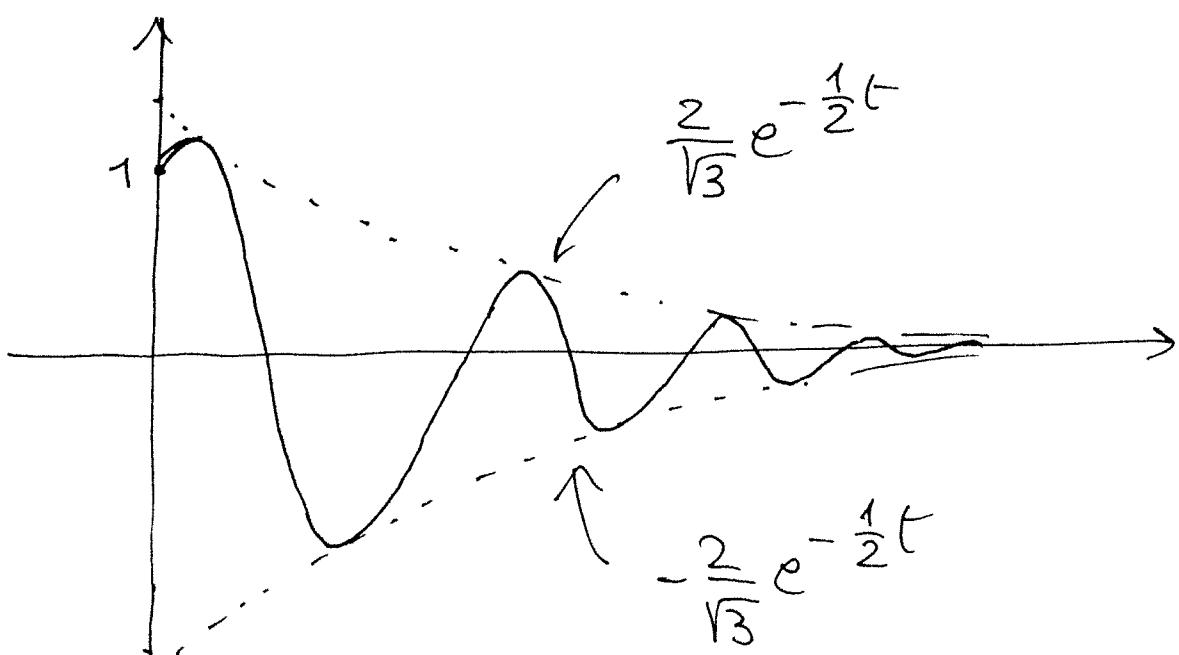
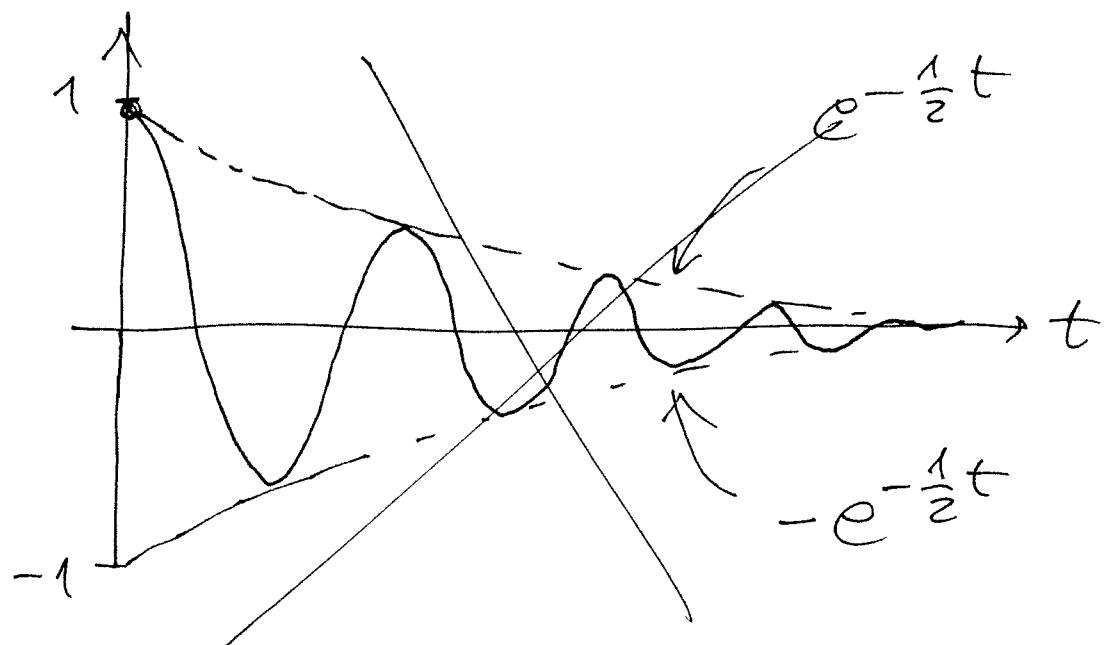
$$R_1 = \frac{1}{\sqrt{3}} e^{-j\frac{\pi}{6}} \quad R_2 = \frac{1}{\sqrt{3}} e^{j\frac{7\pi}{6}}$$

$$y_e(t) = \underbrace{\frac{1}{\sqrt{3}} e^{-j\frac{\pi}{6}}}_{R_1} e^{-\frac{1}{2}t} e^{j\frac{\sqrt{3}}{2}t} + \underbrace{\frac{1}{\sqrt{3}} e^{j\frac{7\pi}{6}}}_{R_2} e^{-\frac{1}{2}t} e^{-j\frac{\sqrt{3}}{2}t}$$

$$= \frac{1}{\sqrt{3}} e^{-\frac{1}{2}t} \left\{ e^{j\frac{\sqrt{3}}{2}t} e^{-j\frac{\pi}{6}} + e^{-j\frac{\sqrt{3}}{2}t} e^{j\frac{\pi}{6}} \right\}$$

$$= \frac{2}{\sqrt{3}} e^{-\frac{1}{2}t} \frac{e^{j\left(\frac{\sqrt{3}}{2}t - \frac{\pi}{6}\right)} + e^{-j\left(\frac{\sqrt{3}}{2}t - \frac{\pi}{6}\right)}}{2}$$

$$y_e(t) = \frac{2}{\sqrt{3}} e^{-\frac{1}{2}t} \cos\left(\frac{\sqrt{3}}{2}t - \frac{\pi}{6}\right)$$



(E). Ripetere con  $\beta = 0$ ! (fase etw +)

In generale, una coppia di poli complessi

coniugati  $P_{1,2} = \sigma \pm j\omega$ , di resistenze

$R_1 = p e^{j\varphi}$ ,  $R_2 = p e^{-j\varphi}$ , se origine è  
"modi" (antiharmoniche) :

$$2g e^{\sigma t} \cos(\omega t + \varphi) = \gamma_1 e^{\sigma t} \underline{\cos \omega t} + \gamma_2 e^{\sigma t} \underline{\sin \omega t}$$

$e^{\sigma t}$  con  $\sigma \in \mathbb{R}$  modi "aperiodici"

$e^{\sigma t} \cos(\omega t)$  con  $\sigma = \sigma \pm j\omega \in \mathbb{C}$   
 $e^{\sigma t} \sin(\omega t)$  modi "pseudoperiodici"

Metodo alternativo

So che i poli sono  $p_{1,2} = -\frac{1}{2} \pm j \frac{\sqrt{3}}{2}$ , cioè

$$Y_L(s) = \frac{s+1}{(s + \frac{1}{2})^2 + (\frac{\sqrt{3}}{2})^2}$$

So anche che i modi naturali sono:

$$e^{-\frac{1}{2}t} \cos\left(\frac{\sqrt{3}}{2}t\right), \quad e^{-\frac{1}{2}t} \sin\left(\frac{\sqrt{3}}{2}t\right)$$

le cui trasformate sono

$$\frac{s + \frac{1}{2}}{(s + \frac{1}{2})^2 + (\frac{\sqrt{3}}{2})^2} \quad , \quad \frac{\frac{\sqrt{3}}{2}}{(s + \frac{1}{2})^2 + (\frac{\sqrt{3}}{2})^2}$$

Dovo impostare

$$\frac{s+1}{(s + \frac{1}{2})^2 + (\frac{\sqrt{3}}{2})^2} = \gamma_1 \frac{s + \frac{1}{2}}{(s + \frac{1}{2})^2 + (\frac{\sqrt{3}}{2})^2} + \gamma_2 \frac{\frac{\sqrt{3}}{2}}{(s + \frac{1}{2})^2 + (\frac{\sqrt{3}}{2})^2}$$

$$s+1 = \gamma_1 (s + \frac{1}{2}) + \gamma_2 \frac{\sqrt{3}}{2}$$

$$s+1 = \gamma_1 s + \left(\frac{1}{2}\gamma_1 + \frac{\sqrt{3}}{2}\gamma_2\right)$$

$$\gamma_1 = 1$$

$$\gamma_1 = 1$$

$$\frac{1}{2}\gamma_1 + \frac{\sqrt{3}}{2}\gamma_2 = 1$$

$$\gamma_2 = \frac{1}{\sqrt{3}}$$

$$\Rightarrow y_e(t) = \gamma_1 e^{-\frac{1}{2}t} \cos\left(\frac{\sqrt{3}}{2}t\right) + \gamma_2 e^{-\frac{1}{2}t} \sin\left(\frac{\sqrt{3}}{2}t\right)$$

$$= e^{-\frac{1}{2}t} \cos\left(\frac{\sqrt{3}}{2}t\right) + \frac{1}{\sqrt{3}} e^{-\frac{1}{2}t} \sin\left(\frac{\sqrt{3}}{2}t\right)$$

E. Calcolare l'antitrasformata di:

$$F(s) = \frac{20}{s(s^2+2s+5)}$$

Caso 2.  $F(s)$  strettamente propria ( $n > m$ ) con poli multipli.

$\mu_i$ : molteplicità algebrica del polo  $p_i$ :

Forma zei poli:

$$F(s) = \frac{N(s)}{(s-p_1)^{\mu_1} \cdot (s-p_2)^{\mu_2} \cdot \dots \cdot (s-p_r)^{\mu_r}}$$

$$\mu_i \in \mathbb{N}, \mu_i \geq 1 \quad \mu_1 + \mu_2 + \dots + \mu_r = n$$

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### Decomposizione in fratti semplici

$$F(s) = F_1(s) + F_2(s) + \dots + F_r(s)$$

dove

$$F_i(s) = \frac{R_{i,1}}{s-p_i} + \frac{R_{i,2}}{(s-p_i)^2} + \dots + \frac{R_{i,\mu_i}}{(s-p_i)^{\mu_i}}$$

per  $i = 1, 2, \dots, r$

Poiché sappiamo che

$$\mathcal{L} \left[ \frac{t^k e^{\alpha t}}{k!} f(t) \right] = \frac{1}{(s-\alpha)^{k+1}}$$

$$f(t) = \mathcal{L}^{-1}[F_i(s)] = R_{i,1} e^{p_i t} + R_{i,2} t e^{p_i t} + R_{i,3} \frac{t^2}{2} e^{p_i t} + \dots + R_{i,\mu_i} \frac{t^{\mu_i-1}}{(\mu_i-1)!} e^{p_i t}$$

I residui  $R_{i,k}$  sono definiti da:

$$R_{i,k} = \frac{1}{(\mu_i - k)!} \lim_{s \rightarrow p_i} \frac{d^{\mu_i-k}}{ds^{\mu_i-k}} \left[ (s-p_i)^{\mu_i} F(s) \right]$$

$$k = 1, 2, \dots, \mu_i$$

$$\text{Esayi} : F(s) = \frac{s-6}{s^2(s+3)}$$

$$P_1 = \emptyset \quad \mu_1 = 2$$

$$P_2 = -3 \quad \mu_2 = 1$$

$$F(s) = \underbrace{\frac{R_{1,1}}{s} + \frac{R_{1,2}}{s^2}}_{F_1(s)} + \underbrace{\frac{R_{2,1}}{s+3}}_{F_2(s)}$$

$$R_{1,2} = \frac{1}{(2-2)!} \lim_{s \rightarrow 0} \frac{d^{2-2}}{ds^{2-2}} [s^2 F(s)] =$$

$$= \lim_{s \rightarrow 0} \frac{s-6}{s+3} = -2$$

$$R_{1,1} = \frac{1}{(2-1)!} \lim_{s \rightarrow 0} \frac{d^{2-1}}{ds^{2-1}} [s^2 F(s)] =$$

$$= \lim_{s \rightarrow 0} \frac{d}{ds} \left( \frac{s-6}{s+3} \right) = \lim_{s \rightarrow 0} \frac{s+3 - (s-6)}{(s+3)^2} =$$

$$= \lim_{s \rightarrow 0} \frac{9}{(s+3)^2} = 1$$

$$R_{2,1} = \lim_{s \rightarrow -3} (s+3) F(s) = \lim_{s \rightarrow -3} \frac{s-6}{s^2} = -1$$

$$F(s) = \frac{1}{s} - \frac{2}{s^2} - \frac{1}{s+3}$$

$$\mathcal{L}^{-1}[F(s)] = f(t) = 1(t) - 2t \cdot 1(t) - e^{-3t} \cdot 1(t)$$

Nel caso di coppie di poli complessi coniugati:

$p_{1,2} = \sigma \pm j\omega$  con molte piazze'  $\alpha > 1$ ,  
i modi oscillanti saranno

$$e^{\sigma t} \cos(\omega t), e^{\sigma t} \sin(\omega t), te^{\sigma t} \cos(\omega t), te^{\sigma t} \sin(\omega t), \\ t^2 e^{\sigma t} \cos(\omega t), t^2 e^{\sigma t} \sin(\omega t) \dots, t^{\mu-1} e^{\sigma t} \cos(\omega t), \\ t^{\mu-1} e^{\sigma t} \sin(\omega t)$$

Caso 3 :  $F(s)$  propria (ma non strettamente) 9/20

$$F(s) = \frac{b_m s^m + b_{m-1} s^{m-1} + \dots + b_1 s + b_0}{s^m + Q_{m-1} s^{m-1} + \dots + Q_1 s + Q_0} = \\ = K + \frac{\tilde{N}(s)}{s^m + Q_{m-1} s^{m-1} + \dots + Q_1 s + Q_0}$$

quedo  $\tilde{N}(s) \leq m-1$

$$K = b_m$$

$$\mathcal{L}^{-1}[F(s)] = K \cdot \delta(t) + \mathcal{L}^{-1} \left[ \frac{\tilde{N}(s)}{s^m + Q_{m-1} s^{m-1} + \dots + Q_0} \right]$$

Esempio :  $F(s) = \frac{s^2 + 5s + 3}{2s^2 + 6s + 4}$

$$F(s) = \frac{\left(\frac{1}{2}\right)s^2 + \frac{5}{2}s + \frac{3}{2}}{s^2 + 3s + 2} = \frac{1}{2} + \frac{\tilde{N}(s) = c_1 s + c_0}{s^2 + 3s + 2} = \\ = \frac{s^2 + 3s + 2 + 2c_1 s + 2c_0}{2(s^2 + 3s + 2)} = \frac{s^2 + 5s + 3}{2s^2 + 6s + 4}$$

$$3 + 2c_1 = 5 \rightarrow c_1 = 1$$

$$2 + 2c_0 = 3 \rightarrow c_0 = \frac{1}{2}$$

$$F(s) = \frac{1}{2} + \frac{s + \frac{1}{2}}{s^2 + 3s + 2}$$

$$f(t) = \mathcal{L}^{-1}[F(s)] = \frac{1}{2}\delta(t) + \mathcal{L}^{-1}\left[\frac{s + \frac{1}{2}}{s^2 + 3s + 2}\right]$$

In alternative

$$\begin{aligned} F(s) &= \frac{\frac{1}{2}(s^2 + 3s + 2) + s + \frac{1}{2}}{s^2 + 3s + 2} = \\ &= \frac{1}{2} + \frac{s + \frac{1}{2}}{s^2 + 3s + 2} \end{aligned}$$