

Automatique

A.Hably

Digital implementation

Z-Transform

ZOH

Approximations

Extra

Application

# Automatique

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## Commande d'un robot mobile



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### Application

## 1 Digital implementation

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## 2 Application

# Digital implementation of controllers

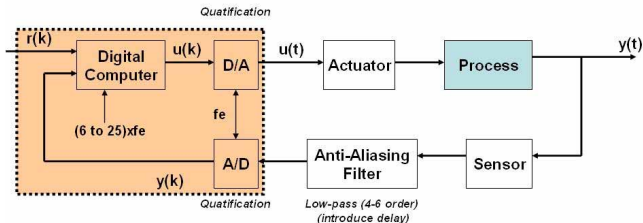
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- Signals must be **sampled** and **quantized**
  - A digital computer calculate the proper control signal value
  - **Limits** on the speed or the bandwidth of the digital controller.
- 
- One way to design a computer-controlled control system is to make a continuous-time design and then make a discrete-time approximation of this controller (Analog Design Digital Implementation).
  - The computer-controlled system should now behave as the continuous-time system.

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- **Analog-to-digital converter (A/D)** : A device that samples a physical variable  $y(t)$  (in V for example) to  $y(kT)$  with  $T$  the sample period ( $1/T$  sample rate in Hertz) and converts it to a binary number (bits).
- **Digital-to-analog converter (D/A)** : Converter changes the binary number to analog voltage

# Z-Transform

## Mathematical definition

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Application

The output of the ideal sampler,  $x^*(t)$ , is a series of impulses with values  $x(kT_e)$ , we have :

$$x^*(t) = \sum_{k=0}^{\infty} x(kT_e)\delta(t - kT_e)$$

Using the Laplace transform,

$$\mathcal{L}[x^*(t)] = \sum_{k=0}^{\infty} x(kT_e)e^{-ksT_e}$$

Noting  $z = e^{sT_e}$ , one can derive the so called Z-Transform

$$X(z) = Z[x(k)] = \sum_{k=0}^{\infty} x(k)z^{-k}$$

# Z-Transform

## Properties

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Application

$$X(z) = Z[x(k)] = \sum_{k=0}^{\infty} x(k)z^{-k}$$

## Properties

$$Z[\alpha x(k) + \beta y(k)] = \alpha X(z) + \beta Y(z)$$

$$Z[x(k-n)] = z^{-n}Z[x(k)]$$

$$Z[kx(k)] = -z \frac{d}{dz} Z[x(k)]$$

$$Z[x(k) * y(k)] = X(z) \cdot Y(z)$$

$$\lim_{k \rightarrow \infty} x(k) = \lim_{1 \rightarrow z^{-1}} (z-1)X(z)$$

The  $z^{-1}$  can be interpreted as a pure delay operator

# Z-Transform

## Exercise

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Determine the Z-Transform of the step function and of the ramp function

$$\begin{aligned}x_{step}(k) &= 1 \text{ if } k \geq 0 \\ &= 0 \text{ if } k < 0\end{aligned}$$

$$\begin{aligned}x_{ramp}(k) &= k \text{ if } k \geq 0 \\ &= 0 \text{ if } k < 0\end{aligned}$$

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## Z-Transform

## Exercise

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Determine the Z-Transform of the step function and of the ramp function

$$\begin{aligned} x_{step}(k) &= 1 \text{ if } k \geq 0 \\ &= 0 \text{ if } k < 0 \end{aligned}$$

$$\begin{aligned} x_{ramp}(k) &= k \text{ if } k \geq 0 \\ &= 0 \text{ if } k < 0 \end{aligned}$$

## Solution

1) Step

$$X_{step}(z) = 1 + z^{-1} + z^{-2} + \dots = \frac{1}{1 - z^{-1}} = \frac{z}{z - 1}$$

2) Ramp (note that  $x_{ramp}(k) = kx_{step}(k)$ )

$$\begin{aligned} X_{ramp}(z) &= -z \frac{d}{dz} \left( \frac{z}{z - 1} \right) \\ &= \frac{z}{(z - 1)^2} \end{aligned}$$



# Some useful transformations

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$x(t)$	$X(s)$	$X(z)$
$\delta(t)$	$1$	$1$
$\delta(t - kT_e)$	$e^{-ksT_e}$	$z^{-k}$
$u(t)$	$\frac{1}{s}$	$\frac{z}{z-1}$
$t$	$\frac{1}{s^2}$	$\frac{zT_e}{(z-1)^2}$
$e^{-at}$	$\frac{1}{s+a}$	$\frac{z}{z - e^{-aT_e}}$
$1 - e^{-at}$	$\frac{1}{s(s+a)}$	$\frac{z(1 - e^{-aT_e})}{(z-1)(z - e^{-aT_e})}$
$\sin(\omega t)$	$\frac{\omega}{s^2 + \omega^2}$	$\frac{z \sin(\omega T_e)}{z^2 - 2z \cos(\omega T_e) + 1}$
$\cos(\omega t)$	$\frac{s}{s^2 + \omega^2}$	$\frac{z(z - \cos(\omega T_e))}{z^2 - 2z \cos(\omega T_e) + 1}$

# Sampler - Zero-order-hold (ZOH)

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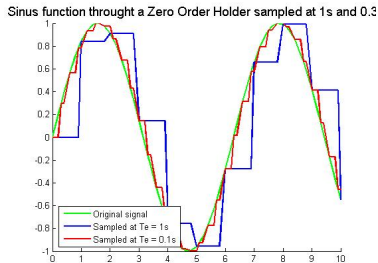
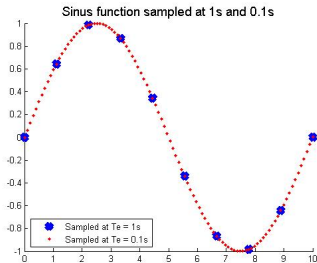
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Application

- **Sampler** : a switch that close every  $T_e$  seconds
- **Zero-order-hold (ZOH)** : Maintains the signal  $x$  throughout the sample period to get  $h$  as :

$$h(t + kT_e) = x(kT_e), \quad 0 \leq t < T_e$$

Exercise :



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## Model of the Zero-order-hold

The transfer function of the zero-order-hold is given by :

$$\begin{aligned}G_{ZOH}(s) &= \frac{1}{s} - \frac{e^{-sT_e}}{s} \\ &= \frac{1 - e^{-sT_e}}{s}\end{aligned}$$

## Exercise

Discretize (sampling time  $T_e$ ) the system described by the Laplace function (using a Zero-order-hold) :

$$H(s) = \frac{Y(s)}{U(s)} = \frac{1}{s(s+1)}$$

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Application

Discretize (sampling time  $T_e$ ) the system described by the Laplace function (using a Zero-order-hold) :

$$H(s) = \frac{Y(s)}{U(s)} = \frac{1}{s(s+1)}$$

Adding the Zero order hold leads to :

$$\begin{aligned} G_{ZOH}(s)H(s) &= \frac{1 - e^{-sT_e}}{s} \frac{1}{s(s+1)} \\ &= \frac{1 - e^{-sT_e}}{s^2(s+1)} \\ &= (1 - e^{-sT_e}) \left( \frac{1}{s^2} - \frac{1}{s} + \frac{1}{s+1} \right) \end{aligned}$$

hence

$$Z[G_{ZOH}(s)H(s)] = (1 - z^{-1})Z\left[\frac{1}{s^2} - \frac{1}{s} + \frac{1}{s+1}\right]$$

## Exercise (cont'd)

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$$\begin{aligned}
 Z[G_{ZOH}(s)H(s)] &= (1 - z^{-1})Z\left[\frac{1}{s^2} - \frac{1}{s} + \frac{1}{s+1}\right] \\
 &= (1 - z^{-1})\left[\frac{zT_e}{(z-1)^2} - \frac{z}{z-1} + \frac{z}{z-e^{-T_e}}\right] \\
 &= \frac{(ze^{-T_e} - z + zT_e) + (1 - e^{-T_e} - T_e e^{-T_e})}{(z-1)(z - e^{-T_e})}
 \end{aligned}$$

if  $T_e = 1$ , we have

$$\begin{aligned}
 Z[G_{ZOH}(s)H(s)] &= \frac{(ze^{-T_e} - z + zT_e) + (1 - e^{-T_e} - T_e e^{-T_e})}{(z-1)(z - e^{-T_e})} \\
 &= \frac{ze^{-1} + 1 - 2e^{-1}}{(z-1)(z - e^{-1})} \\
 &= \frac{b_1z + b_0}{z^2 + a_1z + a_0}
 \end{aligned}$$

# Exercise (cont'd)

Let us return back to sampled-time domain

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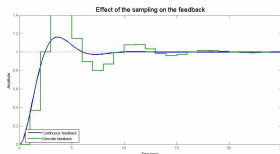
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$$\begin{aligned} \frac{Y(z)}{U(z)} &= \frac{b_1 z + b_0}{z^2 + a_1 z + a_0} \\ \Leftrightarrow Y(z) &= \frac{b_1 z + b_0}{z^2 + a_1 z + a_0} U(z) \\ \Leftrightarrow Y(z)(z^2 + a_1 z + a_0) &= (b_1 z + b_0) U(z) \\ \Leftrightarrow y(n+2) + a_1 y(n+1) + a_0 y(n) &= b_1 u(n+1) + b_0 u(n) \end{aligned}$$

With an unit feedback, the closed loop function is given by :

$$F_{cl}(z) = \frac{G(z)}{1 + G(z)}$$



Similar to the continuous systems. The stability boundary is the unit circle instead of the imaginary axis.

# Representation of the discrete linear systems

The discrete output of a system can be expressed as :

$$y(k) = \sum_{n=0}^{\infty} h(k-n)u(n)$$

hence, applying the Z-transform leads to

$$Y(z) = Z[h(k)]U(z) = H(z)U(z)$$

$$H(z) = \frac{b_0 + b_1z + \dots + b_mz^m}{a_0 + a_1z + \dots + a_nz^n} = \frac{Y}{U}$$

where  $n (\geq m)$  is the order of the system

The corresponding **difference equation** :

$$y(k) = \frac{1}{a_n} [b_0u(k-n) + b_1u(k-n+1) + \dots + b_mu(k-n+m) - a_0y(k-n) - a_2y(k-n+1) - \dots - a_{n-1}y(k-1)]$$



Equivalence  $\{p\} \leftrightarrow \{z\}$ 

$$\{p\} \rightarrow \{z\}$$

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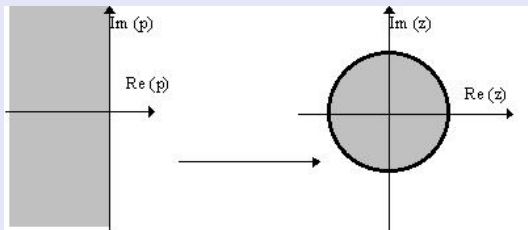
Application

The equivalence between the Laplace domain and the Z domain is obtained by the following transformation :

$$z = e^{pT_e}$$

Two poles with a imaginary part which differs of  $2\pi/T_e$  give the same pole in Z.

## Stability domain



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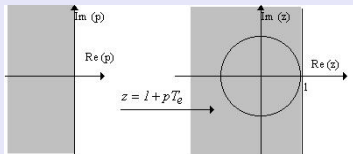
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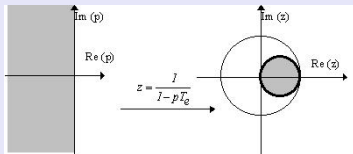
## Forward difference (Rectangle inferior)

$$p = \frac{z - 1}{T_e}$$



## Backward difference (Rectangle superior)

$$p = \frac{z - 1}{zT_e}$$



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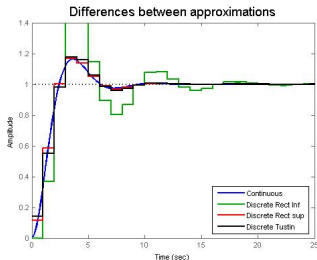
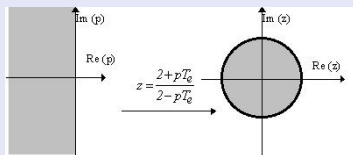
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## Trapezoidal difference (Tustin)

$$p = \frac{2}{T_e} \frac{z - 1}{z + 1}$$



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Application

- Forward-difference approximation : it is possible that a stable continuous-time system is mapped into an unstable discrete-time system.
- Backward approximation : a stable continuous-time system will always give a stable discrete-time system.
- Tustin's approximation : has the advantage that the left half s-plane is transformed into the unit disc in the z-plane.

A **discrete-time** state space system is as follows :

$$\begin{cases} x((k+1)h) = A_d x(kh) + B_d u(kh), & x(0) = x_0 \\ y(kh) = C_d x(kh) + D_d u(kh) \end{cases}$$

where  $h$  is the sampling period.

Matlab : `ss(Ad,Bd,Cd,Dd,h)` creates a SS object  
SYS representing a discrete-time state-space model

For discrete-time systems,

$$\begin{cases} x((k+1)h) = A_d x(kh) + B_d u(kh), & x(0) = x_0 \\ y(kh) = C_d x(kh) + D_d u(kh) \end{cases}$$

the discrete transfer function is given by

$$G(z) = C_d(zI_n - A_d)^{-1}B_d + D_d$$

where  $z$  is the shift operator, i.e.  $zx(kh) = x((k+1)h)$

# Recall Laplace & Z-transform

## From Transfer Function to State Space

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$H(s)$ to state space	$H(z)$ to state space
$\frac{X}{Y} = den(s)$ $\frac{Y}{X} = num(s)$	$\frac{X}{Y} = den(z)$ $\frac{Y}{X} = num(z)$
$\dot{X} = AX + BU$ $Y = CX + DU$	$X_{k+1} = A_d X_k + B_d U_k$ $Y_k = C X_k + D U_k$
$Y(s) = \underbrace{[C[sI - A]^{-1}B + D]}_{H(s)} U(s)$	$Y(z) = \underbrace{[C_d[zI - A_d]^{-1}B_d + D_d]}_{H(z)} U(z)$

# Solution of state space equations

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The state  $x_k$ , solution of system  $x_{k+1} = A_d x_k$  with initial condition  $x_0$ , is given by

$$x_1 = A_d x_0$$

$$x_2 = A_d^2 x_0$$

$$x_n = A_d^n x_0$$

The state  $x_k$ , solution of system  $x_{k+1} = A_d x_k + B_d u_k$ , is given by

$$x_1 = A_d x_0 + B_d u_0$$

$$x_2 = A_d^2 x_0 + A_d B_d u_0 + B_d u_1$$

$$x_n = A_d^n x_0 + \sum_{i=0}^{n-1} A_d^{n-1-i} B_d u_i$$



## Stability

A system (state space representation) is stable iff **all the eigenvalues of the matrix  $A_d$  are inside the unit circle.**

## Controllability definition

Given two states  $x_0$  and  $x_1$ , the system  $x_{k+1} = A_d x_k + B_d u_k$  is controllable if there exist  $K_1 > 0$  and a sequence of control samples  $u_0, u_1, \dots, u_{K_1}$ , such that  $x_k$  takes the values  $x_0$  for  $k = 0$  and  $x_1$  for  $k = K_1$ .

The system is **controllable** iff

$$C_{(A_d, B_d)} = \text{rg}[B_d \ A_d B_d \ \dots \ A_d^{n-1} B_d] = n$$

## Observability definition

The system  $x_{k+1} = A_d x_k + B_d u_k$  is said to be completely observable if every initial state  $x(0)$  can be determined from the observation of  $y(k)$  over a finite number of sampling periods.

The system is **observable** iff

$$\mathcal{O}_{(A_d, C_d)} = \text{rg}[C_d \quad C_d A_d \dots C_d A_d^{n-1}]^T = n$$

## Duality

Observability of  $(C_d, A_d) \Leftrightarrow$  Controllability of  $(A_d^T, C_d^T)$ .  
(proof...)

Controllability of  $(A_d, B_d) \Leftrightarrow$  Observability of  $(B_d^T, A_d^T)$ .  
(proof...)

# Application to LEGO robots

## Sampling period and Anti-aliasing filter

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Sampling period :

- Compute the continuous-time transfer function of the open loop  $F_{BO}(s)$
- Estimate the crossover frequency  $w_c$  of  $F_{BO}(s)$  using the function "margin" in matlab.
- Choose sampling period  $T_s$  according to the rule :  $w_c T$  is between 0.05 and 0.14.

Anti-aliasing filter :

- Find the function of the filter for  $g_n = 0.1$  and  $\xi_f = 0.707$ .
- Propose and tune the controller PID (hint use Matlab function "pidtune").
- Discretize the controllers using one of the approximation methods and the chosen sampling period.