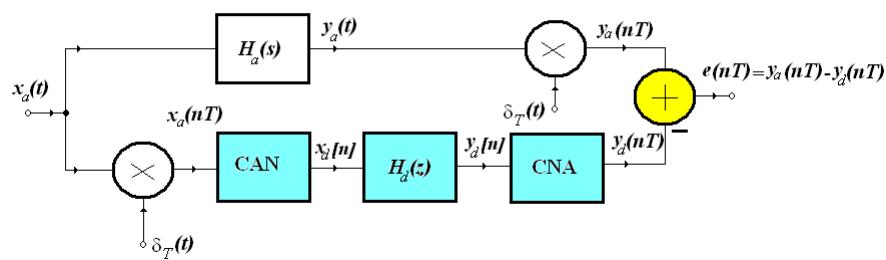


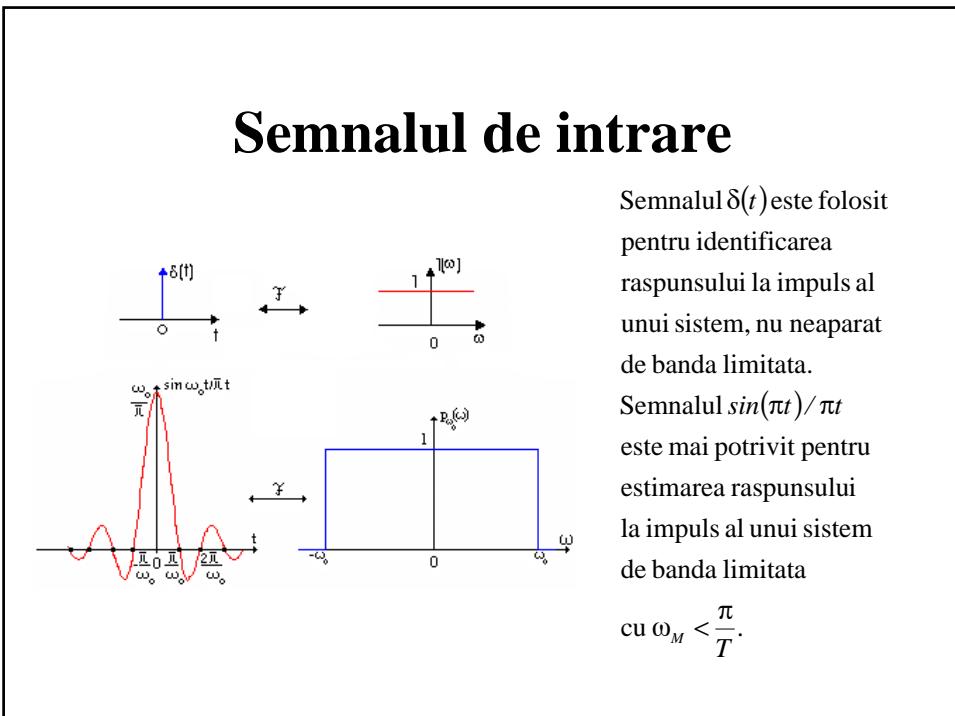
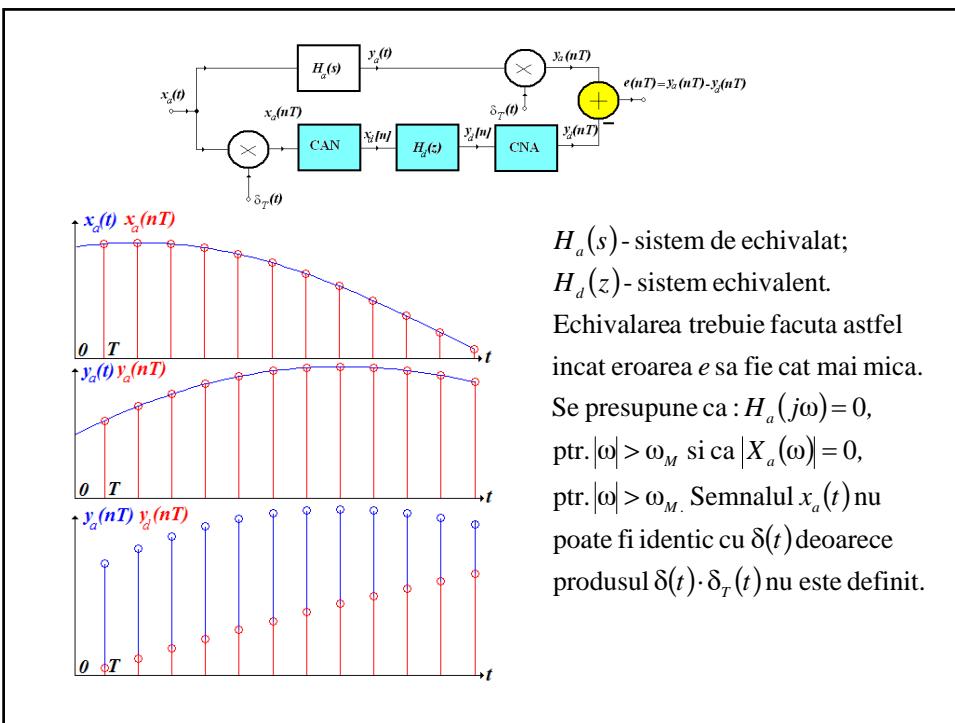
Transformarea sistemelor in timp continuu in sisteme in timp discret

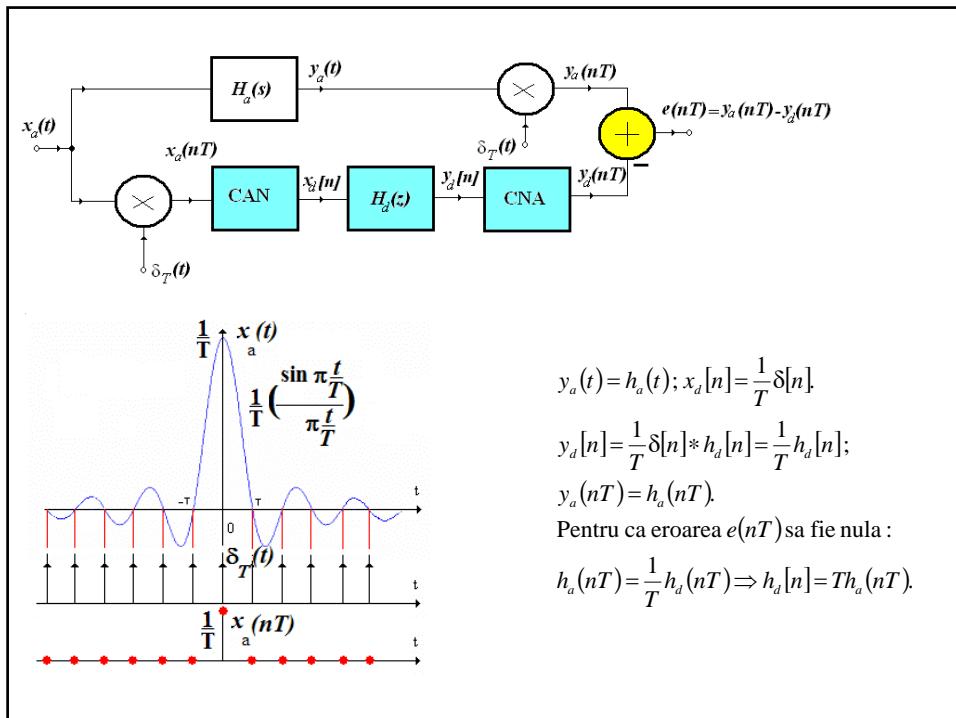
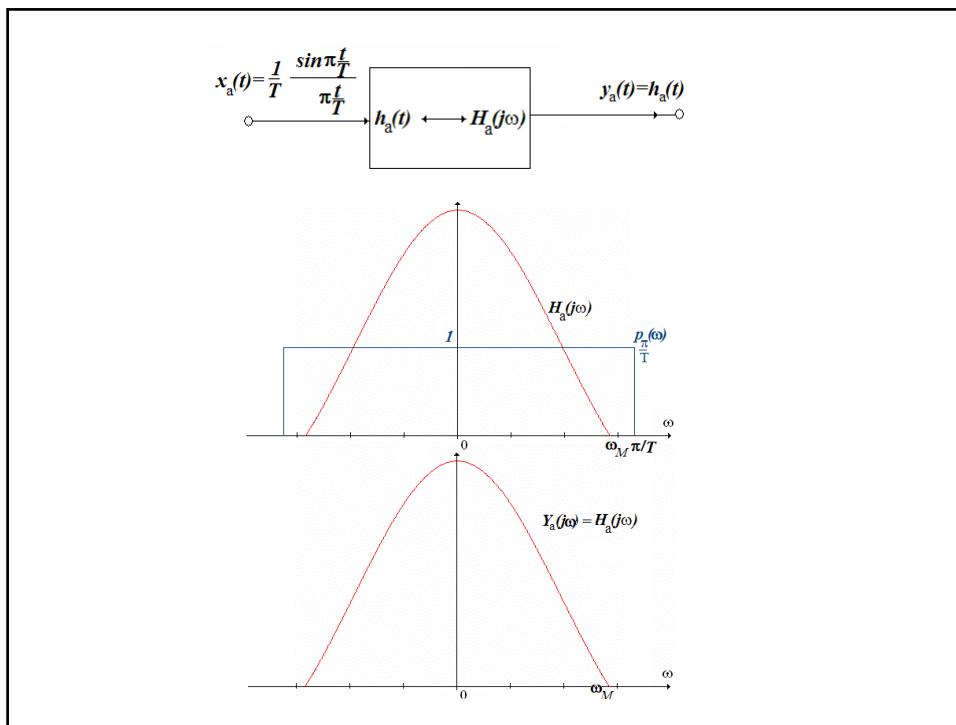
O data cu dezvoltarea tehnicii de calcul se pune tot mai frecvent problema inlocuirii sistemelor in timp continuu cu sisteme in timp discret, chiar si in aplicatiile semnalelor analogice.

Datorita experientei acumulate in proiectarea sistemelor in timp continuu, sunt de interes metodele de sinteza a sistemelor in timp discret bazate pe echivalarea acestora cu sisteme in timp continuu corespunzatoare.

O schema generala de evaluarea calitatii unei transformari pentru sistemele de banda limitata







Fie $x_a(t) \leftrightarrow X_a(s)$, un semnal de banda limitata la π/T , jumate din frecventa de esantionare ω_e , $\omega_e = 2\pi/T$.

Raspunsul sistemului analog, la momentul nT este :

$$y_a(nT) = \mathcal{L}^{-1}\{X_a(s)H_a(s)\}(nT).$$

Pe de alta parte :

$$x_d[n] = x_a(nT) \leftrightarrow X_d(z) \Rightarrow Y_d(z) = X_d(z)H_d(z) \Rightarrow$$

$$\Rightarrow y_d(nT) = y_d[n] = \mathcal{Z}^{-1}\{X_d(z)H_d(z)\}.$$

Din conditia de echivalare fara erori, $e(nT) = 0$, rezulta :

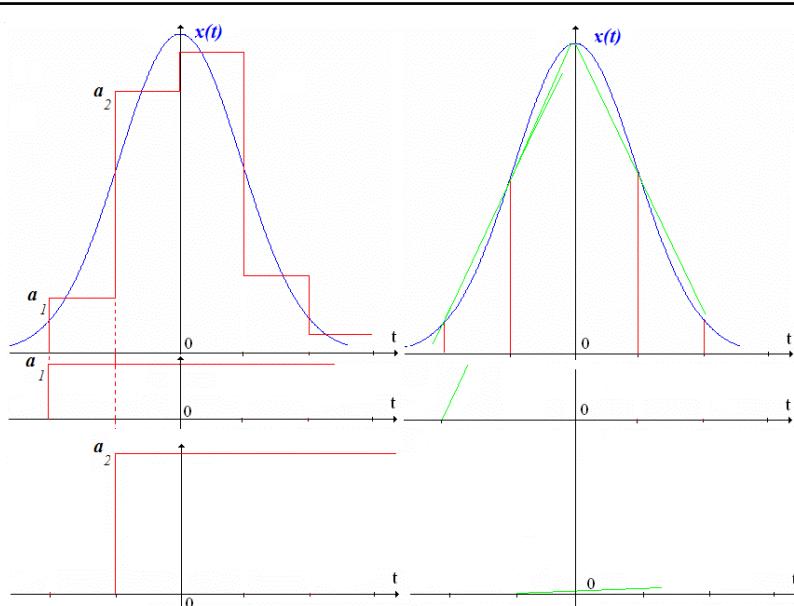
$$y_d[n] = y_d(nT) = y_a(nT), \text{ adica :}$$

$$\mathcal{Z}^{-1}\{X_d(z)H_d(z)\} = \mathcal{L}^{-1}\{X_a(s)H_a(s)\}(nT),$$

adica :

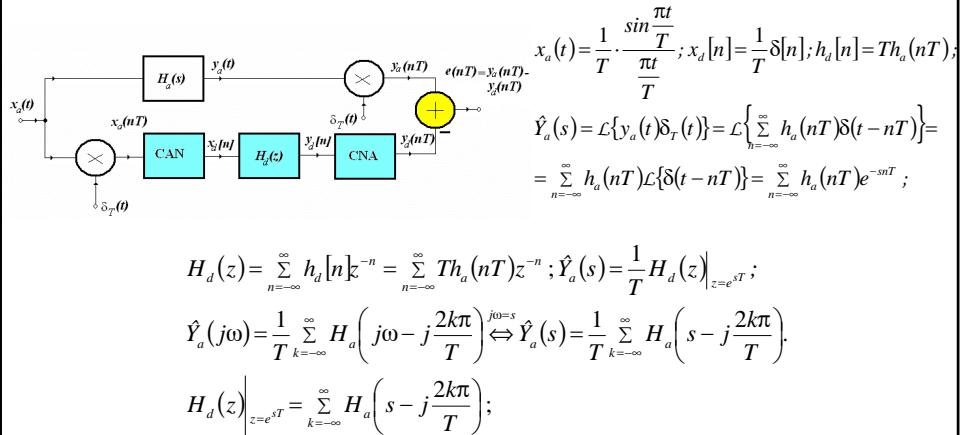
$$H_d(z) = \frac{1}{X_d(z)} \mathcal{Z}\{\mathcal{L}^{-1}\{X_a(s)H_a(s)\}(nT)\}$$

Se constata ca functia de transfer a sistemului numeric echivalent depinde de semnalul de intrare prin intermediul functiilor $X_a(s)$ si $X_d(z)$.



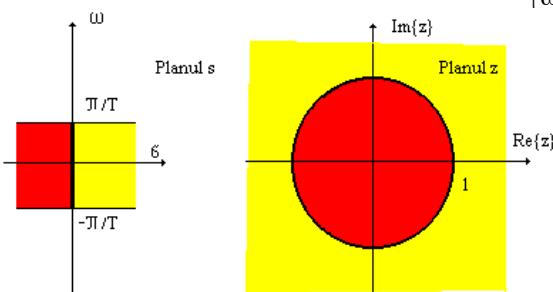
Nu exista nici un sistem digital perfect echivalent, oricarui sistem analogic, pentru orice semnal de intrare.

Echivalarea sistemelor de banda limitata prin metoda invariantei raspunsului la impuls



Relatia dintre planele s si z in cazul invariantei raspunsului la impuls

$$s = \sigma + j\omega; z = re^{j\Omega} = x + jy; z = e^{sT} \Rightarrow re^{j\Omega} = e^{\sigma T} \cdot e^{j\omega T} \Leftrightarrow \begin{cases} r = e^{\sigma T} \\ \omega T = \Omega + 2k\pi \end{cases}$$

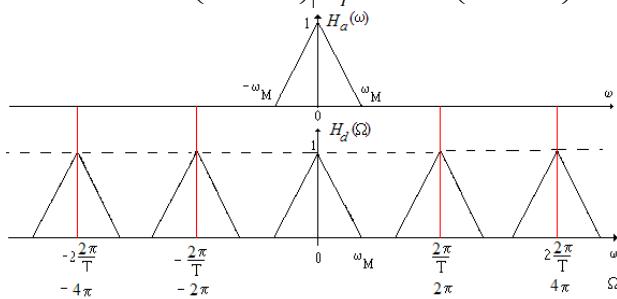


Pentru ca sa nu apara suprapuneri de tip "alias" in raspunsul in frecventa al sistemului digital echivalent, este necesar ca raspunsul in frecventa al sistemului analogic sa fie cuprins in intregime in banda de frecvente de la $-\pi/T$ la π/T . Cu alte cuvinte sistemul analogic trebuie sa fie de banda limitata la $\omega_M \leq \pi/T$ si sa se esantioneze cu $\omega_e = \frac{2\pi}{T}$.

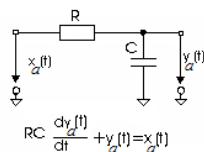
Relatia intre raspunsurile in frecventa ale sistemelor echivalente in cazul invariantei raspunsului la impuls

$$H_d(z) \Big|_{z=e^{j\Omega}} = \sum_{k=-\infty}^{\infty} H_a \left(s - j \frac{2k\pi}{T} \right); z = e^{j\Omega}; s = j\omega \Rightarrow$$

$$H_d(e^{j\Omega}) = \sum_{k=-\infty}^{\infty} H_a \left(\omega - k \frac{2\pi}{T} \right) \Big|_{\omega=\frac{\Omega}{T}} = \sum_{k=-\infty}^{\infty} H_a \left(\frac{\Omega - k 2\pi}{T} \right).$$



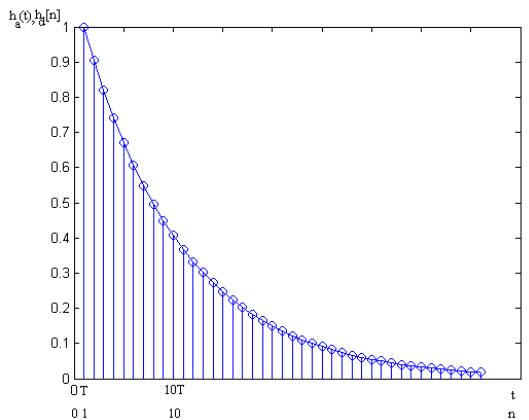
Exemplu



$$H_a(s) = \frac{1}{1 + \frac{s}{\omega_0}}; \omega_0 = \frac{1}{\tau} = \frac{1}{RC}, H_a(\omega) = \frac{1}{1 + j\frac{\omega}{\omega_0}} = \frac{\omega_0}{\omega_0 + j\omega}$$

1. Raspunsurile la impuls

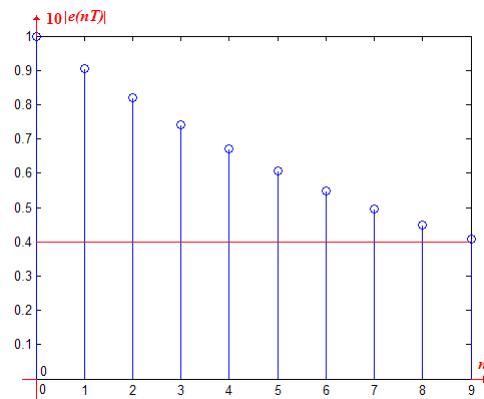
$$h_a(t) = \omega_0 e^{-\omega_0 t} \sigma(t), h_d[n] = Th_a(nT) = \frac{T}{\tau} e^{-\frac{nT}{\tau}} \sigma[n]$$



2. Raspunsurile indiciale

$$\begin{aligned}
 Y_a(s) &= H_a(s)X_a(s) = \frac{\omega_0}{(\omega_0 + s)s} = \frac{-1}{\omega_0 + s} + \frac{1}{s} \leftrightarrow \left(1 - e^{-\frac{t}{\tau}}\right)\sigma(t), \\
 Y_d(z) &= H_d(z)X_d(z) = \frac{\frac{T}{\tau}}{\left(1 - e^{-\frac{T}{\tau}}z^{-1}\right)(1 - z^{-1})} = \\
 &= -\frac{T}{\tau} \cdot \frac{e^{\frac{T}{\tau}}}{1 - e^{-\frac{T}{\tau}}} \cdot \frac{1}{1 - e^{-\frac{T}{\tau}}z^{-1}} + \frac{T}{\tau} \cdot \frac{1}{1 - e^{-\frac{T}{\tau}}} \cdot \frac{1}{1 - z^{-1}} \leftrightarrow \\
 &\leftrightarrow \frac{T}{\tau} \cdot \frac{1}{1 - e^{-\frac{T}{\tau}}} \left(1 - e^{\frac{T}{\tau}} \cdot e^{-\frac{nT}{\tau}}\right) \sigma[n]
 \end{aligned}$$

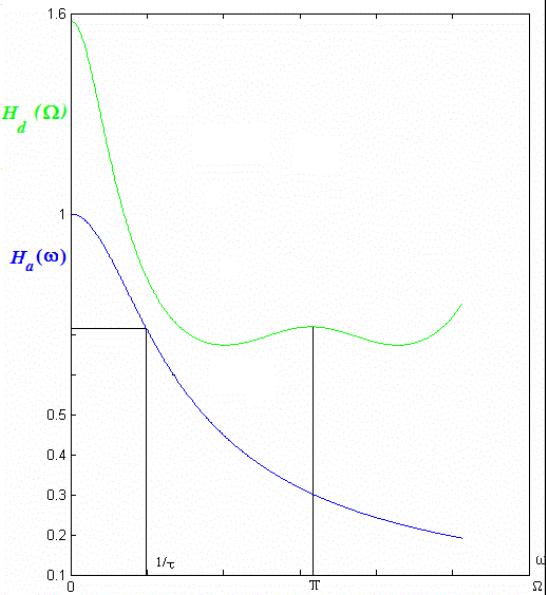
$y_a(t) = \left(1 - e^{-\frac{t}{\tau}}\right)\sigma(t); y_d[n] = \frac{T}{\tau} \cdot \frac{1}{1 - e^{-\frac{T}{\tau}}} \left(1 - e^{\frac{T}{\tau}} \cdot e^{-\frac{nT}{\tau}}\right) \sigma[n]$
 Apare eroarea: $e(nT) = y_a(nT) - y_d(nT)$. Consideram ca $\frac{T}{\tau} \ll 1$, de unde $e^{-\frac{T}{\tau}} \approx 1 - \frac{T}{\tau}$.
 $y_a(nT) = 1 - e^{-\frac{nT}{\tau}}, n \geq 0$ și $y_d(nT) \approx 1 - \left(1 - \frac{T}{\tau}\right)e^{-\frac{nT}{\tau}}, n \geq 0$ și $\frac{T}{\tau} \ll 1$. În final:
 $e(nT) \approx -\frac{T}{\tau}e^{-\frac{nT}{\tau}}, \frac{T}{\tau} \ll 1, n \geq 0$. Pentru $\frac{T}{\tau} = \frac{1}{10}, e^{-\frac{T}{\tau}} \approx 0,905, |e(nT)| \approx 0,1e^{-\frac{n}{10}}$.



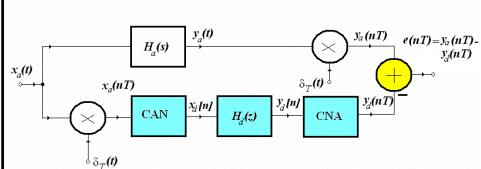
3. Raspunsurile in frecventa

$$H_a(\omega) = \frac{1}{\frac{1}{\tau} + j\omega} \text{ si } H_d(\Omega) = \frac{1}{1 - e^{-\frac{\tau}{\tau}} \cdot e^{-j\Omega}}.$$

$T = 1; \tau = 1.$



Echivalarea sistemelor de banda limitata prin metoda invariantei raspunsului indicial



$$x_d(t) = \sigma(t) \leftrightarrow X_d(s) = \frac{1}{s};$$

$$y_d(t) = h_d(t) * \sigma(t) \leftrightarrow Y_d(s) = H_d(s) \cdot \frac{1}{s}.$$

$$\text{Consideram ca } x_d[n] = \sigma[n] \leftrightarrow X_d(z) = \frac{1}{1 - z^{-1}}.$$

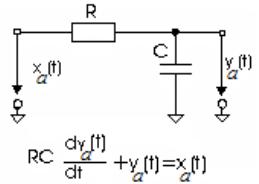
$$\text{Relatia } H_d(z) = \frac{1}{X_d(z)} \mathcal{Z}\left\{ \mathcal{L}^{-1}\{X_d(s)H_d(s)\}(nT) \right\} \text{ devine : } H_d(z) = (1 - z^{-1}) \mathcal{Z}\left\{ \mathcal{L}^{-1}\left\{ \frac{H_d(s)}{s} \right\}(nT) \right\}.$$

Notand raspunsurile indiciale :

$$s_a(t) = h_a(t) * \sigma(t) \text{ si } s_d[n] = h_d[n] * \sigma[n] \text{ ultima relatie devine :}$$

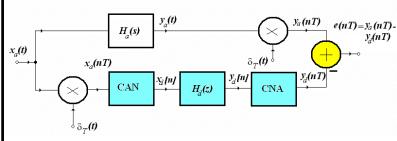
$$\mathcal{Z}^{-1}\left\{ \frac{H_d(z)}{1 - z^{-1}} \right\}[n] = \mathcal{L}^{-1}\left\{ \frac{H_d(s)}{s} \right\}(nT) \Leftrightarrow s_d[n] = s_a(nT).$$

Exemplu



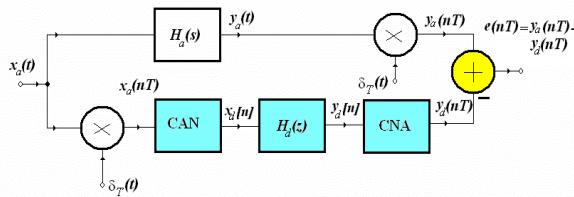
$$s_a(t) = \left(1 - e^{-\frac{t}{\tau}}\right) \sigma(t) \Rightarrow s_d[n] = \left(1 - e^{-\frac{nT}{\tau}}\right) \sigma[n] \Rightarrow \\ \Rightarrow h_d[n] = \left(e^{\frac{T}{\tau}} - 1\right) \left(e^{\frac{nT}{\tau}} \sigma[n] - \delta[n]\right) \neq h_a(nT).$$

$$\text{Pentru } \frac{T}{\tau} \ll 1 \text{ avem: } h_d[n] \equiv \frac{T}{\tau} e^{-\frac{nT}{\tau}} \sigma[n] - \frac{T}{\tau} \delta[n].$$



Eroarea de echivalare care apare daca aplicam la intrarile celor doua sisteme impulsurile unitare $\delta(t)$
si $\delta[n]$ este: $e(nT) = h_a(nT) - h_d[n] \equiv \frac{T}{\tau} \delta[n], \frac{T}{\tau} \ll 1$.

Echivalarea sistemelor de banda limitata prin metoda invariantei la semnal rampa



$$x_a(t) = t \sigma(t) \Rightarrow x_d[n] = n \sigma[n];$$

$$X_a(s) = \frac{1}{s^2}; X_d(z) = \frac{z^{-1}}{(1 - z^{-1})^2}.$$

$$H_d(z) = \frac{(1 - z^{-1})^2}{z^{-1}} \mathcal{Z} \left\{ \mathcal{L}^{-1} \left\{ \frac{H_a(s)}{s^2} \right\} (nT) \right\} (z).$$

Exemplu

$$\frac{H_a(s)}{s^2} = \frac{\omega_0}{s^2(\omega_0 + s)} = \frac{1}{\omega_0 + s} - \frac{1}{s^2} \leftrightarrow \left[t - \frac{1}{\omega_0} (1 - e^{-\omega_0 t}) \right] \sigma(t) = y_a(t);$$

$$y_a(nT) = \left[nT - \frac{1}{\omega_0} (1 - e^{-\omega_0 T}) \right] \sigma[n] \Rightarrow y_d[n] = \left[nT - \frac{1}{\omega_0} (1 - e^{-\omega_0 T}) \right] \sigma[n]$$

$$H_d(z) = \frac{(1-z^{-1})^2}{z^{-1}} Z \left[\left[nT - \frac{1}{\omega_0} (1 - e^{-\omega_0 T}) \right] \sigma[n] \right].$$

Pentru a calcula aceasta transformata tinem seama de relatiile:

$$Tn\sigma[n] \leftrightarrow T \frac{z^{-1}}{(1-z^{-1})^2}; \frac{1}{\omega_0} \sigma[n] \leftrightarrow -\frac{1}{\omega_0} \frac{1}{1-z^{-1}}; \frac{1}{\omega_0} e^{-\omega_0 T} \sigma[n] \leftrightarrow \frac{1}{\omega_0} \frac{1}{1-e^{-\omega_0 T} z^{-1}}.$$

In consecinta :

$$H_d(z) = T - \frac{1}{\omega_0} \frac{1-z^{-1}}{z^{-1}} + \frac{1}{\omega_0} \frac{1-2z^{-1}+z^{-2}}{z^{-1}(1-e^{-\omega_0 T} z^{-1})}.$$

$$H_d(z) = T - \frac{1}{\omega_0} \frac{1-z^{-1}}{z^{-1}} + \frac{1}{\omega_0} \frac{1-2z^{-1}+z^{-2}}{z^{-1}(1-e^{-\omega_0 T} z^{-1})}.$$

$$\text{Daca } \omega_0 T = \frac{T}{\tau} \ll 1 \text{ atunci } e^{\omega_0 T} \cong 1 + \omega_0 T = 1 + \frac{T}{\tau} \text{ si}$$

$$H_d(z) \cong T + \tau \left(1 - 1 - \frac{T}{\tau} \right) + \tau \left(1 + \frac{T}{\tau} \right) \left(\frac{T}{\tau} \right)^2 \frac{1}{1 - e^{-\frac{T}{\tau}} z^{-1}}$$

$$\text{sau } H_d(z) \cong \tau \left(1 + \frac{T}{\tau} \right) \left(\frac{T}{\tau} \right)^2 \frac{1}{1 - e^{-\frac{T}{\tau}} z^{-1}} \Rightarrow$$

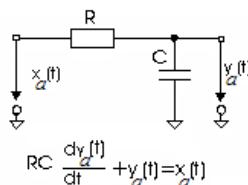
$$\Rightarrow h_d[n] \cong \tau \left(1 + \frac{T}{\tau} \right) \left(\frac{T}{\tau} \right)^2 e^{-\frac{T}{\tau} n} \sigma[n] \cong \tau \left(\frac{T}{\tau} \right)^2 e^{-\frac{T}{\tau} n} \sigma[n]$$

Eroarea de echivalare care apare in cazul in care la intrarile celor doua sisteme se aduc impulsuri unitare este :

$$e(nT) \cong \frac{1}{\tau} e^{-\frac{T}{\tau} n} (1 - T^2) \sigma[n] \xrightarrow{n \rightarrow \infty} 0.$$

Echivalarea unui sistem analogic prin aproximarea ecuatiei diferențiale care îl descrie printr-o ecuație cu diferențe finite

$$\tau = RC = \frac{1}{\omega_0} \Rightarrow \tau \frac{dy_a(t)}{dt} + y_a(t) = x_a(t) \Rightarrow H_a(s) = \frac{1}{1 + s\tau}$$



Derivata intai se poate aproxima prin :

$$\frac{dy_a(t)}{dt} \Big|_{t=nT} \cong \frac{y_a(nT) - y_a(nT-T)}{T} = \frac{y_d[n] - y_d[n-1]}{T} \Rightarrow$$

$$\frac{\tau}{T}(y_d[n] - y_d[n-1]) + y_d[n] = x_d[n] \text{ sau}$$

$$\left(\frac{\tau}{T} + 1 \right) y[n] - \frac{\tau}{T} y[n-1] = x[n] \Rightarrow$$

$$\Rightarrow H_d(z) = \frac{1}{\frac{\tau}{T} + 1 - \frac{\tau}{T} z^{-1}} = \frac{1}{1 + \tau \frac{1 - z^{-1}}{T}} = H_a(s) \Big|_{s=\frac{1-z^{-1}}{T}}$$

Un sistem analogic este descris de ecuatia diferențiala : $\sum_{k=0}^N a_k \frac{d^k y(t)}{dt^k} = \sum_{k=0}^M b_k \frac{d^k x(t)}{dt^k} \Rightarrow H_a(s) = \frac{\sum_{k=0}^M b_k s^k}{\sum_{k=0}^N a_k s^k}$.

Am utilizat deja aproximarea : $\frac{du(t)}{dt} \Big|_{t=nT} \cong \frac{u[n] - u[n-1]}{T}$. Aceasta aproximare reprezinta un caz

particular (obtinut pentru $k=1$) al relatiei : $\frac{d^k u(t)}{dt^k} \Big|_{t=nT} \cong \frac{1}{T^k} \sum_{p=0}^k (-1)^p C_k^p u[n-p]$. Transformata z a

membrului drept este : $\frac{1}{T^k} \sum_{p=0}^k (-1)^p C_k^p (z^{-1})^k \cdot U(z) = \left(\frac{1 - z^{-1}}{T} \right)^k U(z)$. Substituind aproximările

derivatelor in ecuatia diferențiala se obtine : $\sum_{k=0}^N a_k \frac{1}{T^k} \sum_{p=0}^k (-1)^p C_k^p y[n-p] = \sum_{k=0}^M b_k \frac{1}{T^k} \sum_{p=0}^k (-1)^p C_k^p x[n-p]$

Luand in ambii membri transformata Z rezulta : $\sum_{k=0}^N a_k \left(\frac{1 - z^{-1}}{T} \right)^k Y(z) = \sum_{k=0}^M b_k \left(\frac{1 - z^{-1}}{T} \right)^k X(z) \Rightarrow$

$$H_d(z) = \frac{\sum_{k=0}^M b_k \left(\frac{1 - z^{-1}}{T} \right)^k}{\sum_{k=0}^N a_k \left(\frac{1 - z^{-1}}{T} \right)^k}. \text{ Deci : } H_d(z) = H_a(s) \Big|_{s=\frac{1-z^{-1}}{T}}$$

Relatia dintre planele s si z in cazul aproximarii ecuatiei diferențiale printr-o ecuație cu diferențe finite

$z = x + jy = re^{j\Omega}$ și $s = \sigma + j\omega$. S-a demonstrat relația: $s = \frac{1 - z^{-1}}{T} \Rightarrow z = \frac{1}{1 - sT}$ adică:

$$r = |z| = \frac{1}{\sqrt{(1 - \sigma T)^2 + (\omega T)^2}}. \text{ Dacă } \sigma < 0 \Rightarrow 1 - \sigma T > 1 \Rightarrow (1 - \sigma T)^2 + (\omega T)^2 > 1 \Rightarrow r < 1.$$

Semiplanul stang din planul s se transformă în interiorul cercului unitate din planul z .

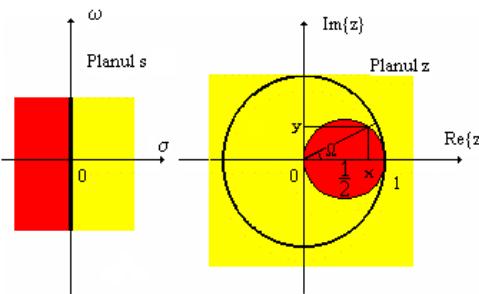
Dacă sistemul analog este stabil și sistemul numeric echivalent va fi stabil.

$$\text{Dacă } \sigma = 0 \Rightarrow s = j\omega \Rightarrow z = \frac{1}{1 - j\omega T} = \frac{1 + j\omega T}{1 + (\omega T)^2} = x + jy \Rightarrow x = \frac{1}{1 + (\omega T)^2}; y = \frac{\omega T}{1 + (\omega T)^2}$$

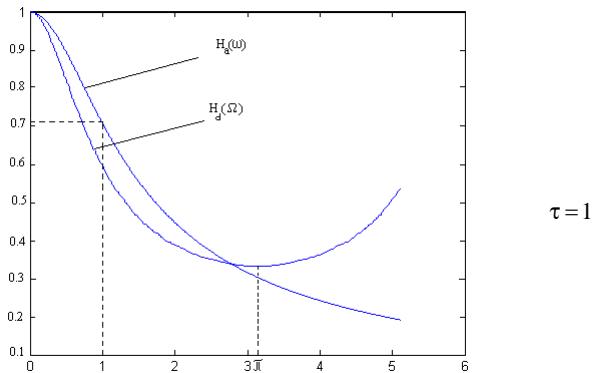
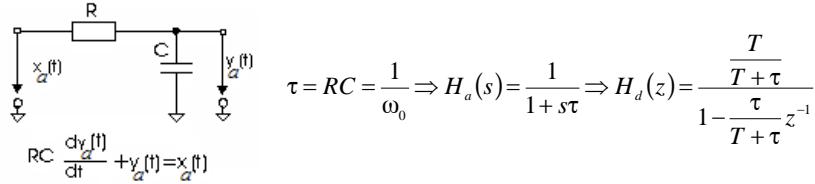
$$\Rightarrow \frac{y}{x} = \omega T \Rightarrow x = \frac{1}{1 + \frac{y^2}{x^2}} \Leftrightarrow x = \frac{x^2}{x^2 + y^2} \Leftrightarrow x^2 + y^2 - x = 0 \Rightarrow \left(x - \frac{1}{2}\right)^2 + y^2 = \left(\frac{1}{2}\right)^2.$$

Axa imaginara din planul s se transformă în conturul cercului de centru $(1/2, 0)$ și de raza $1/2$ din planul z .

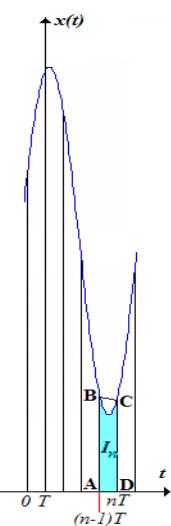
$\left(x - \frac{1}{2}\right)^2 + y^2 = \left(\frac{1}{2}\right)^2. \frac{y}{x} = \operatorname{tg} \Omega = \omega T \Rightarrow \Omega = \operatorname{arctg} \omega T$. Pentru ca sistemul numeric echivalent să aibă răspuns în frecvență ar fi necesar ca axa imaginara din planul s să se transforme în cercul unitate din planul z . Nu este cazul acestor metode de echivalență. Pentru $|\Omega| \leq \frac{\pi}{36}$ cele 2 cercuri sunt foarte apropiate. Dacă se notează cu ω_M frecvența maximă din răspunsul în frecvență $H_a(\omega)$ atunci condiția de mai sus se scrie: $\omega_M T = \operatorname{tg} \Omega_M \approx \Omega_M \leq \frac{\pi}{36}$. Frecvența de esantionare ω_e trebuie aleasă a.i. $\omega_e \geq 36 \cdot 2\omega_M$. Această valoare este foarte mare.



Exemplu



Echivalarea bazata pe transformarea biliniara



Consideram cazul integratorului analogic. Acesta este descris de ecuatia diferențială :

$$\frac{dy}{dt} = x(t) \Rightarrow y(t) = \int_{-\infty}^t x(\tau) d\tau \Rightarrow H_a(s) = \frac{1}{s}$$

Integrala poate fi calculata numeric folosind,

de exemplu metoda trapezelor. Aria I_n poate fi aproximata cu aria trapezului ABCD.

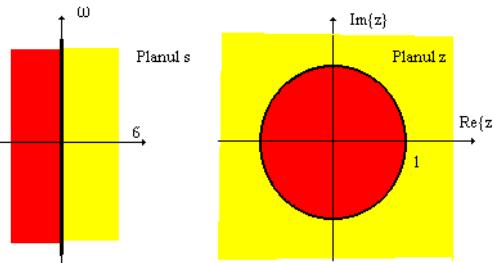
$$I_n = y(nT) - y((n-1)T) = \int_{(n-1)T}^{nT} x(\tau) d\tau \equiv \frac{(AB + CD)AD}{2} = \frac{[x(nT) + x((n-1)T)]T}{2}$$

S-a obtinut : $y[n] - y[n-1] = \frac{T}{2}(x[n] + x[n-1])$. Aceasta este ecuatia cu diferențe finite care

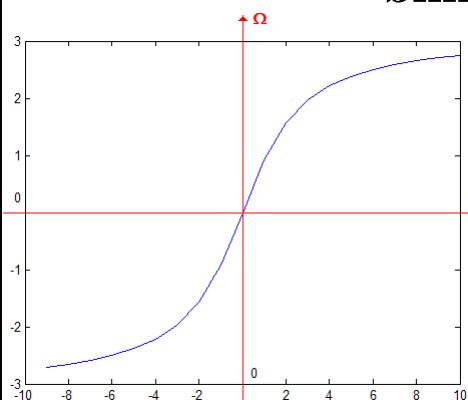
caracterizeaza sistemul digital cu functia de transfer $H_d(z) = \frac{T}{2} \frac{1+z^{-1}}{1-z^{-1}} = H_a(s) \Big|_{s=\frac{2(1-z^{-1})}{T(1+z^{-1})}}$

Relatia dintre planele s si z in cazul echivalarii pe baza transformarii biliniare

$$s = \frac{2}{T} \frac{1 - z^{-1}}{1 + z^{-1}} \Leftrightarrow z = \frac{1 + \frac{T}{2}s}{1 - \frac{T}{2}s} \Rightarrow |z| = \sqrt{\left(\frac{1 + \frac{T}{2}\sigma}{1 - \frac{T}{2}\sigma}\right)^2 + \left(\frac{\frac{T}{2}\omega}{1 - \frac{T}{2}\sigma}\right)^2} \Rightarrow \begin{cases} \sigma < 0 & \Rightarrow |z| < 1 \\ \sigma = 0 & \Rightarrow |z| = 1 \\ \sigma > 0 & \Rightarrow |z| > 1 \end{cases}$$



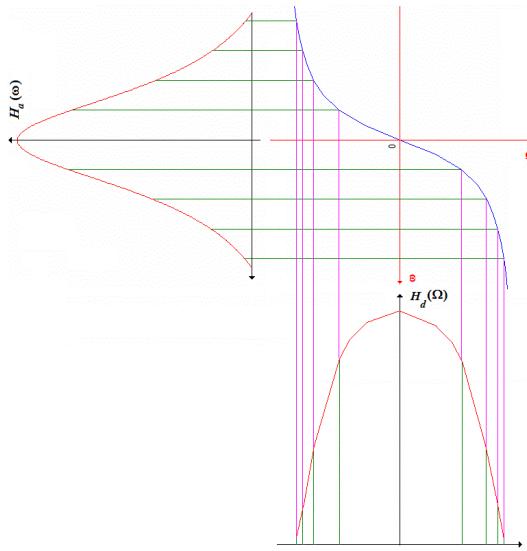
Relatia intre raspunsurile in frecventa ale sistemelor echivalente in cazul transformarii biliniare



$$s = j\omega \Rightarrow z = \frac{1 + j\frac{\omega T}{2}}{1 - j\frac{\omega T}{2}} = 1 \cdot e^{j2\arctg \frac{\omega T}{2}} = re^{j\Omega}.$$

$$|z| = 1 \text{ si } \Omega = 2\arctg \frac{\omega T}{2}.$$

Axa imaginara a planului s se transforma in cercul unitar din planul z. Legatura dintre frecvente este: $\omega = \frac{2}{T} \operatorname{tg} \frac{\Omega}{2}$; $\Omega = 2\arctg \frac{\omega T}{2}$.



Raspunsul in frecventa
al sistemului numeric
echivalent este distorsionat
datorita legaturii neliniare
dintre frecvente.