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Sampled-Data Models for Linear and Nonlinear Systems

 Springer

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To Paz and Rosslyn

Preface

Most real-world systems evolve in continuous time. However, digital implementation is almost universally used in practice. Hence, a crucial ingredient in practical estimation and control is an understanding of the impact of sampling on continuous-time models and systems. In this context, the aim of this book is to reduce the gap between continuous-time and sampled-data systems theory. The subject of sampling is huge—no one book can cover all aspects. Thus, the book emphasises exact and approximate models for sampled-data systems. Questions such as the following will be addressed:

- *What can one say when the sampling rate is high relative to the dynamics of interest?*
- *Do natural convergence results apply as the sampling rate increases?*
- *Do there remain any special features of sampled systems which are not associated with underlying continuous systems?*

The authors' motivation for writing the book was threefold:

- (i) Whilst most systems evolve in continuous time, all modern control and signal processing equipment is computer based. Hence, sampling arises as an inescapable aspect of all modern control and signal processing applications.
- (ii) Sampling is, at first glance, a straightforward issue. However, on closer examination, if sampling is not treated properly, misleading or erroneous results can occur.
- (iii) The authors have found that many aspects of sampling are not completely understood by engineers and scientists, even though these issues are central to many of the applications with which they deal.

The goal of this book is to provide a guide for students, practising engineers, and scientists who deal with sampled-data models. The book is intended to act as a catalyst for further applications in the area of nonlinear estimation and control.

Four classes of systems are treated:

- (i) linear deterministic systems,
- (ii) nonlinear deterministic systems,

- (iii) linear stochastic systems, and
- (iv) nonlinear stochastic systems.

Several applications are also presented. These applications embellish the core ideas by showing how they impact several important problems in signals and systems.

The book was written in Valparaíso (Chile) and Newcastle (Australia) during enjoyable collaborative visits by the authors. The book assembles contemporary work of the authors and others on sampled-data models. The authors hope that, by setting these ideas down in one place, we can instill confidence in readers dealing with sampled-data issues in real-world applications of signal processing and control.

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Valparaíso, Chile
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Contents

1	Introduction	1
Part I Deterministic Systems		
2	Background on Sampling of Signals	7
2.1	Fourier Analysis	7
2.2	Sampling of Continuous-Time Signals and Continuous Transforms	9
2.3	Signal Reconstruction from Samples	15
2.4	Anti-aliasing Filters	17
2.5	Summary	18
	Further Reading	19
3	Sampled-Data Models for Linear Deterministic Systems	21
3.1	Continuous-Time Model	21
3.2	The Hold Device	24
3.3	The Sampled-Data Model	24
3.4	Poles and Zeros	31
3.5	Relative Degree	32
3.6	Summary	37
	Further Reading	37
4	Incremental Sampled-Data Models	39
4.1	Sampled-Data Models for Fast Sampling Rates	39
4.2	The Delta Operator	40
4.3	Relative Degree Revisited	43
4.4	Summary	44
	Further Reading	45
5	Asymptotic Sampling Zeros	47
5.1	Pure Integrator Model	47
5.2	General Linear Systems	55
5.3	Summary	57
	Further Reading	58

6	Generalised Hold Devices	59
6.1	Generalised Hold Functions	59
6.2	Asymptotic Sampling Zeros for Generalised Holds	63
6.3	Summary	69
	Further Reading	70
7	Robustness	73
7.1	Robustness of Asymptotic Sampled-Data Models	73
7.2	Robustness of Generalised Hold Designs	75
7.3	Summary	77
	Further Reading	77
8	Approximate Models for Linear Deterministic Systems	79
8.1	Approximate Models in the Frequency Domain	79
8.1.1	Error Quantification in the Frequency Domain	80
8.1.2	Approximate Models Based on Euler Integration	82
8.1.3	Approximate Models Using Asymptotic Sampling Zeros	85
8.2	Approximate Models in the Time Domain	90
8.2.1	Approximate Models Based on Up-Sampling	90
8.2.2	Approximate Models Based on Truncated Taylor Series	92
8.2.3	Approximate Models Based on Near Euler Integration	92
8.2.4	Normal Forms for Linear Systems	92
8.2.5	Variable Truncated Taylor Series Model	94
8.3	Summary	98
	Further Reading	98
9	Approximate Models for Nonlinear Deterministic Systems	101
9.1	Approximate Models Based on Up-Sampling	101
9.2	Normal Forms for Nonlinear Systems	102
9.3	Variable Truncated Taylor Series Model	104
9.4	Approximation Errors for Nonlinear Sampled Models	105
9.4.1	Links to Numerical Analysis	106
9.4.2	Local and Global Truncation Errors	106
9.4.3	Truncation Errors for the TTS Model	108
9.5	Summary	114
	Further Reading	114
10	Applications of Approximate Sampled-Data Models in Estimation and Control	117
10.1	When Are Deterministic Sampling Zeros Important?	117
10.2	State Feedback Control for Linear Systems	118
10.3	State Estimation for Linear Systems	119
10.4	Output Feedback Control for Linear Systems	120
10.5	Sampled-Data State Feedback Control for Nonlinear Systems	121
10.6	Continuous-Time System Identification	125
10.7	Predictive Control of an Electrical Machine	130
10.8	Summary	134
	Further Reading	135

Part II Stochastic Systems

11 Background on Sampling of Stochastic Signals 139

 11.1 Continuous-Time Stochastic Processes 139

 11.2 Power Spectral Density of a Sampled Process 142

 11.3 Anti-aliasing Filtering 144

 11.4 Summary 146

 Further Reading 146

12 Sampled-Data Models for Linear Stochastic Systems 149

 12.1 Continuous-Time Stochastic Linear Systems 149

 12.2 Sampled-Data Model for Systems Having Relative Degree
 Greater than Zero 151

 12.3 Sampled-Data Models for Systems Having Averaging Filter 152

 12.4 Summary 155

 Further Reading 156

13 Incremental Stochastic Sampled-Data Models 157

 13.1 Incremental Model 157

 13.2 Incremental Model for Instantaneously Sampled Systems 158

 13.3 Incremental Model for Sampled Systems with Averaging AAF 159

 13.4 Output Power Spectral Density 161

 13.5 Simple Connections Between Continuous-Time
 and Discrete-Time PSDs 163

 13.6 Summary 166

 Further Reading 167

14 Asymptotic Sampling Zeros for Linear Stochastic Systems 169

 14.1 Discrete-Time PSDs Corresponding to Simple Continuous-Time
 Systems 169

 14.1.1 First Order System Having Relative Degree 1 169

 14.1.2 Second Order System Having Relative Degree 2 170

 14.2 Asymptotic Sampling Zeros of the Output Power Spectral Density 172

 14.3 Relating Deterministic and Stochastic Sampling Zeros 174

 14.4 Asymptotic Sampling Zeros via Time-Domain Arguments 175

 14.5 Summary 180

 Further Reading 180

15 Generalised Sampling Filters 181

 15.1 Sampled-Data Models when Generalised Sampling Filters Are
 Deployed 181

 15.2 Generalised Filters to Assign the Asymptotic Sampling Zeros 186

 15.2.1 First Order Systems 187

 15.2.2 Second Order Systems 189

 15.3 Robustness Issues 191

 15.4 Summary 192

 Further Reading 193

16	Approximate Sampled-Data Models for Linear Stochastic Systems	195
16.1	Adding the Sampling Zeros in the Frequency Domain	195
16.2	Approximate Sampled-Data Model Based on Up-Sampling	198
16.3	Approximate Stochastic Sampled-Data Models Based on Successive Integration	200
16.4	Stochastic Sampling Zeros Revisited	201
16.5	Summary	207
	Further Reading	207
17	Stochastic Nonlinear Systems	209
17.1	Background on Stochastic Differential Equations	209
17.2	The Ito Rule	211
17.3	Ito–Taylor Expansions	213
17.4	Numerical Solution of SDEs	217
17.5	Accuracy of Numerical Solutions	217
17.6	Summary	219
	Further Reading	219
18	Approximate Sampled-Data Models for Nonlinear Stochastic Systems	221
18.1	Approximate Sampled-Data Models Based on Up-Sampling	221
18.2	Approximate Sampled-Data Models Based on Successive Integration	222
18.3	Sampling Zero Dynamics for Stochastic Nonlinear Systems	226
18.4	Summary	231
	Further Reading	231
19	Applications of Approximate Stochastic Sampled-Data Models	233
19.1	When Are Stochastic Sampling Zeros Important?	233
19.2	Models for System Identification	233
19.3	Effect of Sampling Zeros in Stochastic System Identification	234
19.4	Restricted Bandwidth Estimation	236
19.5	Identification of Continuous-Time State-Space Models from Nonuniformly Fast-Sampled Data	239
	19.5.1 Continuous-Time System Description	240
	19.5.2 Sampled-Data Model	241
	19.5.3 Maximum Likelihood Identification and the EM Algorithm	243
	19.5.4 EM Algorithm	243
19.6	Summary	249
	Further Reading	249
Part III Embellishments and Extensions		
20	The Euler–Frobenius Polynomials	253
20.1	Euler–Frobenius Polynomials	253
20.2	Euler–Frobenius Numbers	255
20.3	Euler–Frobenius Fractions	256

20.4 Combinatorial Interpretation of Eulerian Numbers 257

20.5 Euler and Bernoulli Polynomials 258

20.6 Generalised Eulerian Polynomials 260

20.7 Summary 262

Further Reading 262

21 Models for Intersample Response 265

21.1 Frequency Domain 265

21.2 Time Domain 268

21.3 Summary 269

Further Reading 269

22 Approximate Sampled-Data Models for Fractional Order Systems 271

22.1 Historical Perspective 271

22.2 Fractional Calculus Background 272

22.3 Sampling Zeros for Fractional Order Systems 273

22.4 Approximate Discrete-Time Models 282

22.5 Summary 284

Further Reading 285

Index 287

Symbols and Acronyms

$\langle \circ, \circ \rangle$	Inner product.
\sim	<i>Distributed as</i> (for random variables).
*	Complex conjugation.
T	Matrix (or vector) transpose.
γ	Complex variable associated to the δ -operator.
Δ	Sampling period.
δ	Delta operator (forward divided difference).
$\delta(t)$	Dirac delta or continuous-time impulse function.
$\delta_K[k]$	Kronecker delta or discrete-time impulse function.
$\mu(t)$	Unitary step function or Heaviside function.
$\mu[k]$	Discrete-time unitary step function.
$\rho = \frac{d}{dt}$	Time-derivative operator.
ω	Angular frequency, in [rad/s].
ω_N	Nyquist frequency, $\omega_N = \frac{\omega_s}{2}$.
ω_s	Sampling frequency, $\omega_s = \frac{2\pi}{\Delta}$.
A, B, C, D	State-space matrices in continuous time.
$A_\delta, B_\delta, C_\delta, D_\delta$	State-space matrices in discrete time using the δ -operator (i.e., incremental models).
A_q, B_q, C_q, D_q	State-space matrices in discrete time using the shift operator q .
adj	Adjoint of a matrix.
ASZ	Asymptotic sampling zeros.
\mathbb{C}	Set of complex numbers.
\mathcal{C}^n	Space of functions whose first n derivatives are continuous.
CAR	Continuous-time auto regressive.
CSZ	Corrected sampling zeros.
CT	Continuous time.
CTWN	Continuous-time white noise.
det	Determinant of a matrix.
DFT	Discrete Fourier transform.
DT	Discrete time.
DTFT	Discrete-time Fourier transform.

DTWN	Discrete-time white noise.
$E\{\cdot\}$	Expected value.
ESD	Exact sampled-data (model).
$f(t)$	Continuous-time signal ($t \in \mathbb{R}$).
f_k or $f[k]$	Discrete-time signal or sequence ($k \in \mathbb{N}$).
$\mathcal{F}\{\cdot\}$	(Continuous-time) Fourier transform.
$\mathcal{F}^{-1}\{\cdot\}$	(Continuous-time) inverse Fourier transform.
$\mathcal{F}_d\{\cdot\}$	Discrete-time Fourier transform.
$\mathcal{F}_d^{-1}\{\cdot\}$	Discrete-time inverse Fourier transform.
FDML	Frequency-domain maximum likelihood.
FOH	First order hold.
$G(\rho)$	Deterministic part of a continuous-time system.
$G(s)$	Continuous-time transfer function (s -domain of the Laplace transform).
$G_\delta(\gamma)$	Discrete-time transfer function (γ -domain of the δ operator).
$G_q(z)$	Discrete-time transfer function (z -domain of the shift operator q).
GHF	Generalized hold function.
GSF	Generalized sampling filter.
$H(\rho)$	Stochastic part of a continuous-time system.
$h_g(t)$	Impulse response of a generalized hold or sampling function.
\Im	Imaginary part of a complex number.
I_n	Identity matrix of dimension n .
IV	Instrumental variables.
$\mathcal{L}\{\cdot\}$	Laplace transform.
$\mathcal{L}^{-1}\{\cdot\}$	Inverse Laplace transform.
ℓ_2	Space of square summable sequences.
\mathcal{L}_2	Space of square integrable functions.
LQ	Linear-quadratic (optimal control problem).
LS	Least squares.
MIFZ(D)	Model incorporating fixed zero (dynamics).
MIMO	Multiple-input multiple-output (system).
MIPZ(D)	Model incorporating parameterised zero (dynamics).
ML	Maximum likelihood.
MPC	Model predictive control.
\mathbb{N}	Set of natural numbers (positive integers).
$N(\mu, \sigma^2)$	Normal (or Gaussian) distribution, with mean μ and variance σ^2 .
NMP	Non-minimum phase.
$\mathcal{O}(\Delta^n)$	Function of order Δ^n .
PEM	Prediction error method(s).
PSD	Power spectral density.
QP	Quadratic programming.
q	Forward shift operator.
\Re	Real part of a complex number.

\mathbb{R}	Set of real numbers.
s	Complex variable corresponding to the Laplace transform.
SD	Sampled data.
SDE	Stochastic differential equation.
SDR (or SDRM)	Simple derivative replacement (model).
SISO	Single-input single-output (system).
TTS	Truncated Taylor series.
\mathbb{Z}	Set of integer numbers.
$\mathcal{Z}\{\cdot\}$	\mathcal{Z} -transform.
$\mathcal{Z}^{-1}\{\cdot\}$	Inverse \mathcal{Z} -transform.
z	Complex variable corresponding to the \mathcal{Z} -transform of the shift operator q .