

3/10/20 6.302 (Review) ①

A Quick Reminder About Complex Exponentials

$$e^{j\omega t} = \cos \omega t + j \sin \omega t$$

$$\operatorname{Re}(e^{j\omega t}) = \cos \omega t$$

Real
Part

$$\frac{d}{dt} e^{j\omega t} = j\omega e^{j\omega t} = -\omega \sin \omega t + j\omega \cos \omega t$$

$$\operatorname{Re}\left(\frac{d}{dt} e^{j\omega t}\right) = -\omega \sin \omega t$$

$$\frac{d^2}{dt^2} e^{j\omega t} = (j\omega)^2 e^{j\omega t} = -\omega^2 \cos \omega t - j\omega^2 \sin \omega t$$

$$\operatorname{Re}\left(\frac{d^2}{dt^2} e^{j\omega t}\right) = -\omega^2 \cos \omega t$$

$$e^{j(\omega t + \theta)} = e^{j\theta} e^{j\omega t}$$

$$= (\cos \theta + j \sin \theta)(\cos \omega t + j \sin \omega t)$$

$$= \cos(\omega t + \theta) + j \sin(\omega t + \theta)$$

$$\operatorname{Re}(e^{j(\omega t + \theta)}) = \cos(\omega t + \theta)$$

Note any complex number

$$a + bj = M e^{j\theta} \quad M = \sqrt{a^2 + b^2}$$

A Quick Reminder about $H(s)$ (2A)

IF $y e^{st} = H(s) x e^{st}$ $\text{Re } s < \sigma$
system function

Then for $t > 0$

$$y(t) = \underbrace{\sum_{i=1}^n A_i e^{\lambda_i t}}_{\text{Homogeneous}} + \underbrace{H(s) e^{st}}_{\text{particular}}$$

A_i 's
Picked to
match $y(0), \dots$

$$\left. \frac{d^k y}{dt^k} \right|_{t=0}$$

$t=0$

λ_i roots (den($H(s)$))
 \in poles of $H(s)$

IF $s = j\omega \Rightarrow e^{st} = e^{j\omega t}$

And if $\text{Re}(\lambda_i) < 0$

Then for t large enough

$$y(t) = H(j\omega) e^{j\omega t}$$

Proof

$$y(t) = \underbrace{\sum A_i e^{\lambda_i t}}_{\rightarrow 0 \text{ as } t \rightarrow \infty, \text{Re}(\lambda_i) < 0} + \underbrace{H(j\omega) e^{j\omega t}}_{\text{never goes to zero}}$$

A Quick Reminder about $H(j\omega)$

IF $Y(s) = H(s) X(s)$

And $H(s)$ is strictly stable
(poles in left half plane)

Then

if $x(t) = e^{j\omega t}$

eventually ($t \rightarrow \infty$) $y(t) = H(j\omega) e^{j\omega t}$

Proof Partial fraction Expansion
in rational function unique poles case

$$\mathcal{L}(e^{j\omega t}) = \frac{1}{s - j\omega}$$

$$Y(s) = \frac{N(s)}{(s-p_1)(s-p_2)\dots(s-p_L)} \cdot \frac{1}{s-j\omega}$$

$$= \sum_{i=1}^L \frac{A_i}{(s-p_i)} + \frac{H(j\omega)}{s-j\omega}$$

(Note: $H(j\omega)e^{j\omega t}$ is circled and has an arrow pointing to the $\frac{H(j\omega)}{s-j\omega}$ term)

$$A_i = \frac{(s-p_i)H(s)}{(s-j\omega)} \Big|_{s=p_i}$$

In time domain
decays to zero
if $\text{Re}(p_i) < 0$

IF $X(t) = e^{j\omega t}$ strictly stable

And $Y(s) = H(s) X(s)$

Then in the limit as $t \rightarrow \infty$

$$y(t) = H(j\omega) e^{j\omega t}$$
$$= |H(j\omega)| e^{j\angle H(j\omega)} e^{j\omega t}$$
$$= |H(j\omega)| e^{j(\omega t + \angle H(j\omega))}$$

IF $\angle H(j\omega) = -90^\circ$

$$e^{j(\omega t - 90^\circ)} = \cos(\omega t - 90^\circ) + j \sin(\omega t - 90^\circ)$$
$$= \sin \omega t + j \cos \omega t$$

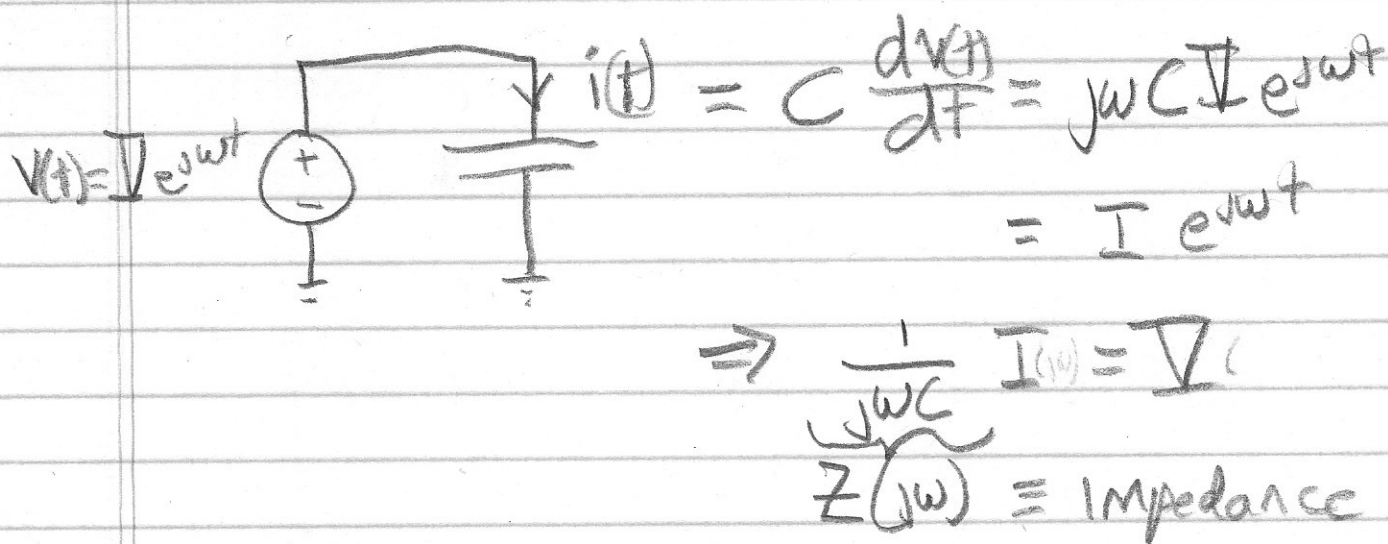
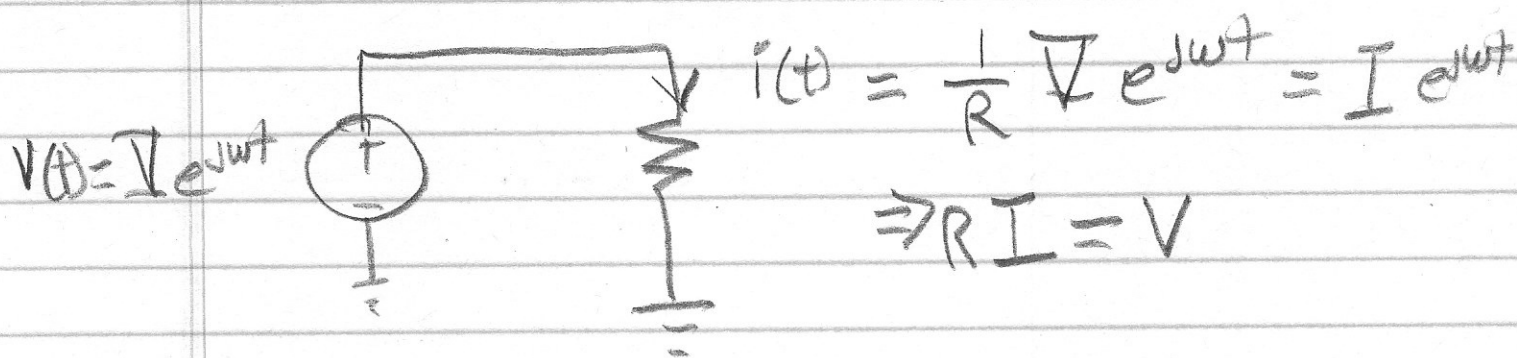
IF $\angle H(j\omega) = -180^\circ$

$$e^{j(\omega t - 180^\circ)} = \cos(\omega t - 180^\circ) + j \sin(\omega t - 180^\circ)$$
$$= -(\cos \omega t + j \sin \omega t)$$
$$= -e^{j\omega t}$$

Sign Flip!

3A

Circuit Example



$$|Z(j\omega)| = \left| \frac{1}{\omega C} \right| \quad \angle Z(j\omega) = -\frac{\pi}{2} = -90^\circ$$

Why degrees? Used in practice

Examples

Velocity with friction and control input

$$\frac{d}{dt} v(t) = -\beta v(t) + \gamma \underline{f(t)}$$

Approach 1 $f(t) = e^{j\omega t}$ $v(t) = ?$

Assume $v(t) = H(j\omega) e^{j\omega t}$

$$\frac{d}{dt} v(t) = j\omega H(j\omega) e^{j\omega t} = -\beta H(j\omega) e^{j\omega t} + \gamma e^{j\omega t}$$

cancel

Approach 2 Laplace $H(s) = \frac{\gamma}{s + \beta}$

Either way → Result $\Rightarrow H(j\omega) = \frac{\gamma}{j\omega + \beta} = H(s) \Big|_{s=j\omega}$

$\omega \approx 0$

$|H(j\omega)| \Big|_{\omega \approx 0} = \frac{\gamma}{\beta}$

$\angle H(j\omega) \Big|_{\omega \approx 0} = 0^\circ$

$$|H(j\omega)| = \frac{\gamma}{\sqrt{\omega^2 + \beta^2}}$$

$$H(j\omega) \approx \frac{\gamma}{\beta} \quad \omega \approx 0$$

$\lim_{\omega \rightarrow \infty}$

$\angle H(j\omega) \Big|_{\omega \rightarrow \infty} = -90^\circ$

$|H(j\omega)| \Big|_{\omega \rightarrow \infty} = \frac{\gamma}{\omega}$

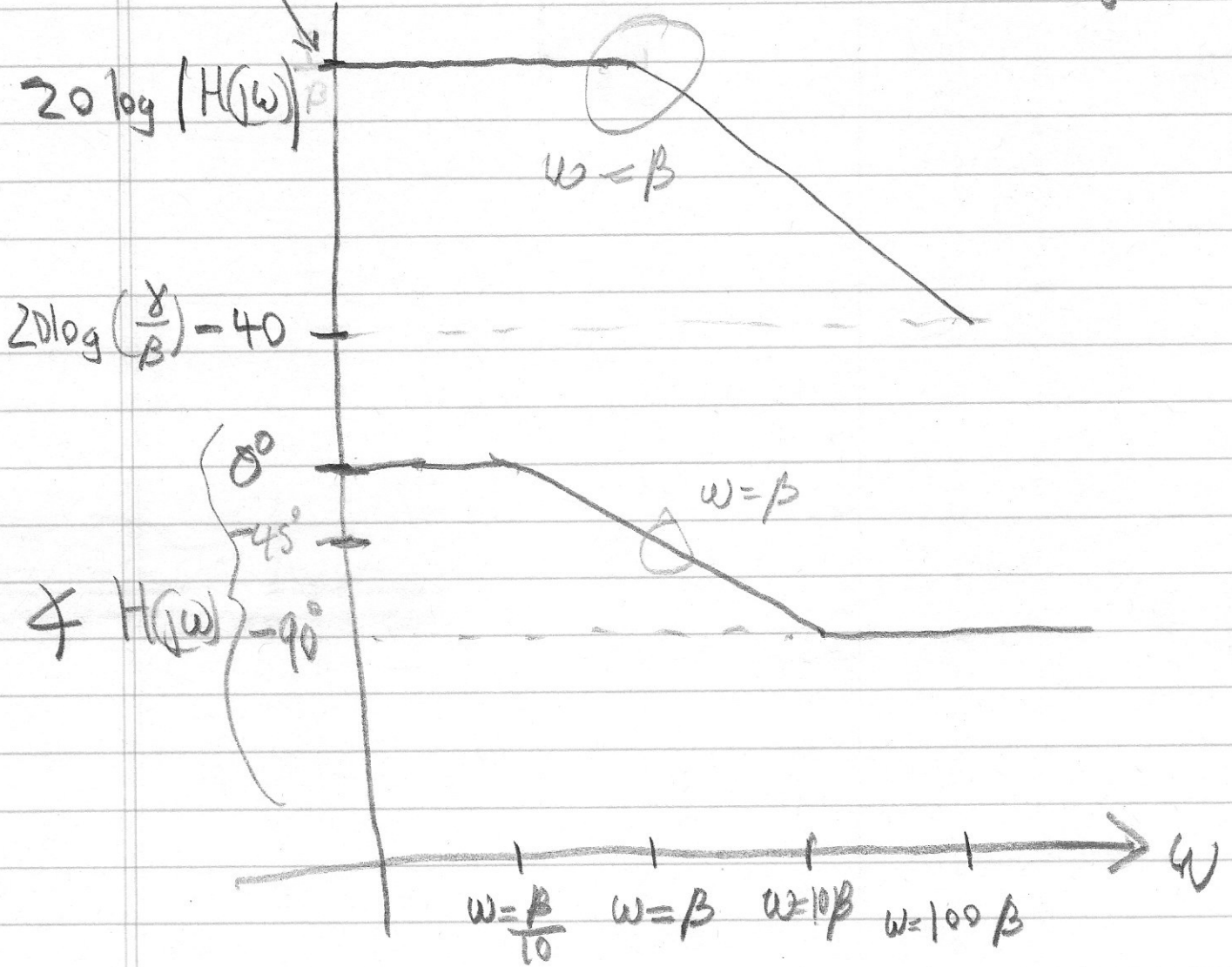
$$H(j\omega) \approx -j \frac{\gamma}{\omega} \quad \omega \gg \beta$$

$j = \frac{1}{-j}$ $e^{-j\frac{\pi}{2}} = -j = e^{j\frac{3\pi}{2}}$
 $= -90^\circ$

$|H(j\omega)|$

Bode Plot ($20 \log |H(j\omega)|$ vs. ω on log scale) 5
 $\frac{\gamma}{\beta} H(j\omega)$ vs ω on log scale

$$20 \log \left(\frac{\gamma}{\beta} \right) \quad H(j\omega) = \frac{\gamma}{j\omega + \beta} = H(s) \Big|_{s=j\omega}$$



ω on log scale