

## Problem Set 2

Due on Wed. 25th Sept.

Fall 2013

- **Problem 1**

Check the following for (internal) stability. [Hint: Analyze the characteristic equation.]

(a)  $u_k = 0.5u_{k-1} - 0.3u_{k-2}$

(b)  $u_k = 1.6u_{k-1} - u_{k-2}$

(c)  $u_k = 0.8u_{k-1} + 0.4u_{k-2}$

- **Problem 2**

The first-order system  $\frac{z - \alpha}{(1 - \alpha)z}$  has a zero at  $z = \alpha$ .

(a) Plot the step response for this system for  $\alpha = 0.8, 0.9, 1.1, 1.2, 2$ .

(b) Plot the overshoot of the system on the same coordinates as those appearing in Fig. 1 for  $-1 < \alpha < 1$ .

(c) In what way is the step response of this system unusual for  $\alpha > 1$ ?

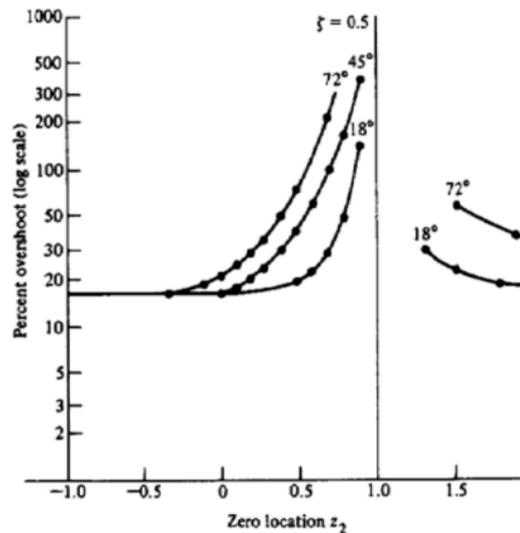


Figure 1:

- **Problem 3**

Show that the characteristic equation

$$z^2 - 2r \cos(\theta)z + r^2$$

has the roots

$$z_{1,2} = re^{\pm j\theta}.$$

- **Problem 4**

For a second-order system with damping ratio 0.5 and poles at an angle in the  $z$ -plane of  $\theta = 30^\circ$ , what percent overshoot to a step would you expect if the system had a zero at  $z_2 = 0.6$ ? [Hint: You can either analyze it geometrically, or you can also estimate it from the graph in Fig. 1.]

• **Problem 5**

Sketch the inverse  $z$ -transform,  $f_k$ , for each of the following transforms, for up to at least three time constants. You can also use an inverse  $z$ -transform table.

(a)  $F(z) = \frac{1}{1 + z^{-2}}, \quad |z| > 1;$

(b)  $F(z) = \frac{z(z-1)}{z^2 - 1.25z + 0.25}, \quad |z| > 1;$

(c)  $F(z) = \frac{z}{z^2 - 2z + 1}, \quad |z| > 1;$

(d)  $F(z) = \frac{z}{(z - \frac{1}{2})(z - 2)}, \quad |z| > 2.$

• **Problem 6**

Use the  $z$ -transform to solve the difference equation

$$y_k - 3y_{k-1} + 2y_{k-2} = 2u_{k-1} - 2u_{k-2}.$$

$$u_k = \begin{cases} k, & k \geq 0, \\ 0, & k < 0, \end{cases}$$

$$y_k = 0, \quad k < 0.$$

• **Problem 7**

For this problem, refer to section 6.6.1 of Signals and Systems (2e) by Oppenheim et. al..

For the first-order causal LTI system described by the difference equation (warning: this is not the same equation that appears in section 6.6.1)

$$y_k + ay_{k-1} = ax_k.$$

- (a) Find out the  $z$ -transform  $H(z)$  of the system.
- (b) Using a suitable substitution to the  $z$ -transform found in (a), find out the frequency response  $H(e^{j\omega})$  of the system.
- (c) For  $a = -3/2, -1/3, 0, 1/3,$  and  $3/2,$ 
  - (i) Plot the step responses of the system.
  - (ii) Plot the magnitude responses of the system. Comment on the variation in shape of the graph with the variation in  $a$ .

• **Problem 8**

For this problem, refer to section 6.6.2 of Signals and Systems (2e) by Oppenheim et. al..

For the second-order causal LTI system described by

$$y_k - 2r \cos(\theta)y_{k-1} + r^2y_{k-2} = x_k,$$

with  $0 \leq \theta \leq \pi$ .

- (a) Find out the  $z$ -transform  $H(z)$  of the system.
  - (b) Find out the frequency response  $H(e^{j\omega})$  of the system.
  - (c) For  $(r, \theta) = (2/3, 0), (3/2, \pi/4), (1/3, \pi/2), (2/3, 3\pi/4), (2/3, \pi),$ 
    - (i) Plot the step responses of the system. Also classify each response as either undamped, underdamped, critically damped or overdamped.
    - (ii) Plot the magnitude responses of the system. Comment on the variation in shape of the graph with the variation in  $r$  and  $\theta$ .
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