

Chapter 2 Solutions

- 2.1 Derive the discrete-time model of Example 2.1 from the solution of the system differential equation with initial time kT and final time $(k+1)T$.

The volumetric fluid balance gives the analog mathematical model

$$\frac{dh}{dt} + \frac{h}{\tau} = \frac{q_i}{C}$$

where $\tau = RC$ is the fluid time constant for the tank. The solution of this equation is

$$h(t) = e^{-t/\tau - \tau^{-1}t} h(t_0) + \frac{1}{C} \int_{t_0}^t e^{-t/\tau - \tau^{-1}t} q_i(\lambda) d\lambda$$

Let q_i be constant over each sampling period T , i.e. $q_i(t) = q_i(k) = \text{constant}$, for t in the interval $[kT, (k+1)T]$. Then

(i) Let $t_0 = kT$, $t = (k+1)T$

(ii) Simplify the integral as follows with $v = (k+1)T - \lambda$

$$\begin{aligned} & \frac{1}{C} \int_{kT}^{(k+1)T} e^{-\tau^{-1}[(k+1)T - \lambda]} q_i(kT) d\lambda \\ &= \frac{1}{C} \left[\int_{kT}^{(k+1)T} e^{-\tau^{-1}[(k+1)T - \lambda]} d\lambda \right] q_i(kT) & dv = -d\lambda \\ &= \frac{1}{C} \left[\int_{\tau}^0 e^{-v/\tau} (-dv) \right] q_i(kT) & v = \begin{cases} \tau, & \lambda = kT \\ 0, & \lambda = (k+1)T \end{cases} \\ &= \frac{\tau}{C} \left[1 - e^{-\tau^{-1}\tau} \right] q_i(kT) \end{aligned}$$

We thus reduce the differential equation to the difference equation

$$h(k+1) = e^{-\tau^{-1}\tau} h(k) + R \left[1 - e^{-\tau^{-1}\tau} \right] q_i(k)$$

- 2.2 For each of the following equation, determine the order of the equation then test it for

- (i) Linearity, (ii) Time-invariance, (iii) Homogeneity.

- (a) $y(k+2) = y(k+1)y(k) + u(k)$
 (b) $y(k+3) + 2y(k) = 0$
 (c) $y(k+4) + y(k-1) = u(k)$
 (d) $y(k+5) = y(k+4) + u(k+1) - u(k)$
 (e) $y(k+2) = y(k) + u(k)$

The results are summarized below

Problem	Order	Linear	Time-invariant	Homogeneous
(a)	2	No	Yes	No
(b)	3	Yes	Yes	Yes
(c)	5	Yes	Yes	No
(d)	5	Yes	Yes	No

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