

# Discrete Equivalents to Continuous Transfer Functions

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## Approaches to Digital Control

### 1. Emulation

- Emulation of continuous time designs
- Do all design for continuous time systems, then replace the resulting controller with its discrete equivalent

### 2. Direct Methods

- Add samplers, holds (A/D and D/A) to make subsystems digital
- Then do design using discrete time systems

## Discrete Equivalents to Continuous Transfer Functions

- Many ways to do this:
  - Impulse Invariance
  - Pole-Zero Matching
  - Numerical Integration Methods
  - Hold Equivalents

## Impulse Invariant Laplace to z-Transform Conversion

This method is easy. Impulse invariance means that digital system impulse response exactly equals samples of the analog impulse response:  $h[n]=h_a(nT)$  for all  $n$

**Causal LTI continuous time system**

$$H_c(s) = \frac{b_0 + b_1s + b_2s^2 + \dots + b_p s^p}{1 + a_1s + a_2s^2 + \dots + a_p s^p} = \frac{A_1}{s - s_1} + \frac{A_2}{s - s_2} + \dots + \frac{A_p}{s - s_p}$$

**This implies**  $h_c(t) = (A_1 e^{s_1 t} + A_2 e^{s_2 t} + \dots + A_p e^{s_p t})u(t)$

## Impulse Invariant Laplace to z-Transform Conversion

$$h_c(t) = (A_1 e^{s_1 t} + A_2 e^{s_2 t} + \dots + A_p e^{s_p t}) u(t)$$

For impulse invariance we want to match at sampling instants:

$$h[n] = h_c(nT) = (A_1 e^{s_1 nT} + A_2 e^{s_2 nT} + \dots + A_p e^{s_p nT}) u[n]$$

Since  $A_k e^{s_k T n} \mathbb{1}[n] \leftrightarrow \frac{A_k z}{z - e^{s_k T}}$  where  $|z| > |e^{s_k T}|$

$$H(z) = \sum_{k=1}^p \frac{A_k z}{z - e^{s_k T}} \quad \text{where } |z| > \max_k |e^{s_k T}|$$

## Impulse Invariant Laplace to z-Transform Conversion

$$H(z) = \sum_{k=1}^p \frac{A_k z}{z - e^{s_k T}} \quad \text{where } |z| > \max_k |e^{s_k T}|$$

Stable s-plane poles will map to stable z-plane poles here  
Zero mapping is much more complicated

Aliasing is a problem with this approach

## Pole-Zero Matching

- **Rule 1:** All poles of  $H(s)$  mapped via  $z = e^{sT}$  into poles of  $H_{zp}(z)$
- **Rule 2:** All *finite* zeros of  $H(s)$  mapped via  $z = e^{sT}$  into zeros of  $H_{zp}(z)$  [that is, zeros that explicitly appear in  $H(s)$ ]

## Pole-Zero Matching

- **Rule 3a:** Map the *infinite* zeros of  $H(s)$  to  $z = -1$  [that is, if  $H(s)$  has  $n$  poles and  $m$  zeros, then  $H_{zp}(z)$  has  $n-m$  zeros at  $z = -1$  ] Highest frequency
- **Rule 3b:** if a one step delay in the system response is desired, then only  $(n-m-1)$  zeros at  $z = -1$

## Pole-Zero Matching

- **Rule 4:** Match gains of  $H(s)$  and  $H_{zp}(z)$  at a critical location -- usually at  $s = 0$ , which would make

$$H(s)|_{s=0} = H_{zp}(z)|_{z=1}$$

## Pole-Zero Matching

- For rules 1 and 2: map  $s = -a$  into  $z = e^{-aT}$   
and map  $s = -a + jb$  into  $z = re^{j\theta T}$  where  $r = e^{-aT}$   
and  $\theta = bT$

# Pole-Zero Matching

Example

$$H(s) = \frac{a}{s+a}$$

Pole at  $s = -a$  maps into pole at  $e^{-aT}$

The zero at  $s = \infty$  will map into a zero at  $z = -1$ .

The gain of  $H(s)$  at  $s=0$  is 1. To match this gain in  $H(z)$  at  $z=1$  requires a gain of  $\frac{1-e^{-aT}}{2}$

Result is

$$H_{zp}(z) = \frac{(z+1)(1-e^{-aT})}{2(z-e^{-aT})}$$

Or using rule 3(b)

$$H_{zp}(z) = \frac{(1-e^{-aT})}{(z-e^{-aT})}$$

## Discrete Equivalents via Numerical Integration

$$\dot{u} + au = ae$$

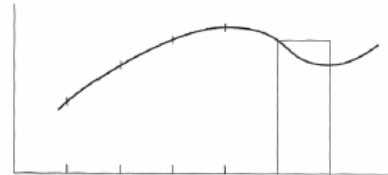
- Solving this differential equation numerically is like approximating the following integral:

$$\begin{aligned} u(t) &= \int_0^t [-au(\tau) + ae(\tau)]d\tau, \\ u(kT) &= \int_0^{kT-T} [-au + ae]d\tau + \int_{kT-T}^{kT} [-au + ae]d\tau \\ &= u(kT - T) + \left\{ \begin{array}{l} \text{area of } -au + ae \\ \text{over } kT - T \leq \tau < kT \end{array} \right. \end{aligned}$$

- Many different ways to approximate the last term

## Discrete Equivalents via Numerical Integration

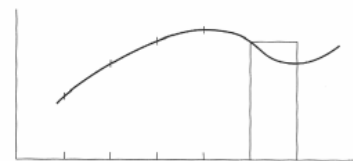
- Forward Rectangular Rule (Euler's Rule)



$$\begin{aligned}
 u_1(kT) &= u_1(kT - T) + T[-au_1(kT - T) + ae(kT - T)] \\
 &= (1 - aT)u_1(kT - T) + aTe(kT - T)
 \end{aligned}$$

## Discrete Equivalents via Numerical Integration

- Forward Rectangular Rule (Euler's Rule)



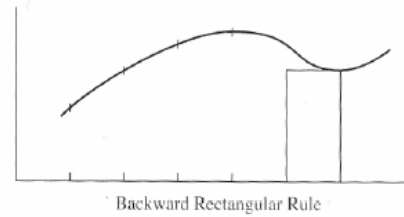
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 \end{aligned}$$

- Transfer Function using this:

$$\begin{aligned}
 H_F(z) &= \frac{aTz^{-1}}{1 - (1 - aT)z^{-1}} \\
 &= \frac{a}{(z - 1)/T + a}
 \end{aligned}$$

## Discrete Equivalents via Numerical Integration

- Backward Rectangular Rule

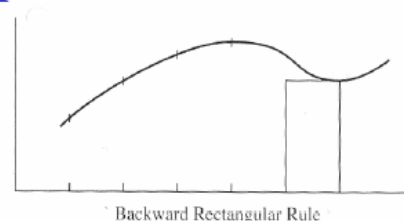


$$\begin{aligned}
 u_2(kT) &= u_2(kT - T) + T[-au_2(kT) + ae(kT)] \\
 &= \frac{u_2(kT - T)}{1 + aT} + \frac{aT}{1 + aT}e(kT)
 \end{aligned}$$

## Discrete Equivalents via Numerical Integration

- Backward Rectangular Rule

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 &= \frac{u_2(kT - T)}{1 + aT} + \frac{aT}{1 + aT}e(kT)
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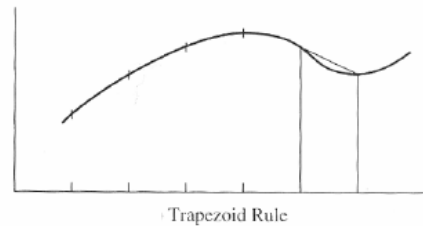
- Transfer Function using this:

$$\begin{aligned}
 H_B(z) &= \frac{aT}{1 + aT} \frac{1}{1 - z^{-1}/(1 + aT)} = \frac{aTz}{z(1 + aT) - 1} \\
 &= \frac{a}{(z - 1)/Tz + a} \quad (\text{backward rectangular rule})
 \end{aligned}$$



## Discrete Equivalents via Numerical Integration

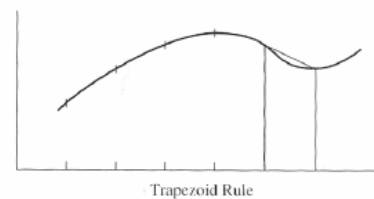
- Trapezoid Rule



$$\begin{aligned}
 u_3(kT) &= u_3(kT - T) + \frac{T}{2}[-au_3(kT - T) \\
 &\quad + ae(kT - T) - au_3(kT) + ae(kT)] \\
 &= \frac{1 - (aT/2)}{1 + (aT/2)} u_3(kT - T) + \frac{aT/2}{1 + (aT/2)} [e_3(kT - T) + e_3(kT)]
 \end{aligned}$$

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- Trapezoid Rule



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 &\quad + ae(kT - T) - au_3(kT) + ae(kT)] \\
 &= \frac{1 - (aT/2)}{1 + (aT/2)} u_3(kT - T) + \frac{aT/2}{1 + (aT/2)} [e_3(kT - T) + e_3(kT)]
 \end{aligned}$$

- Transfer Function using this:

$$\begin{aligned}
 H_T(z) &= \frac{aT(z + 1)}{(2 + aT)z + aT - 2} \\
 &= \frac{a}{(2/T)[(z - 1)/(z + 1)] + a}
 \end{aligned}$$

**Trapezoid Rule**

**Tustin's Rule**

**Bilinear Transformation**

# Discrete Equivalents via Numerical Integration

Method	Approximation	
Forward rule (Euler's rule)	$s \leftarrow \frac{z-1}{T}$	$z = \frac{1+Ts}{1}$
Backward Rule	$s \leftarrow \frac{z-1}{Tz}$	$z = \frac{1}{1-Ts}$
Trapezoid Rule (Tustin's rule, Bilinear transformation)	$s \leftarrow \frac{2}{T} \frac{z-1}{z+1}$	$z = \frac{1+Ts/2}{1-Ts/2}$

For Tustin's=Trapezoid:

$$H_T(z) = H(s) \Big|_{s = \frac{2}{T} \frac{z-1}{z+1}}$$