

Z Transform in State Space

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State-Space Representations of Discrete-time Systems

- Many ways to realize state-space representation
 - Controllable canonical form
 - Observable canonical form
 - Diagonal canonical form
 - Jordan canonical form

Z Transform Applied to State Space Models

Given

$$\begin{aligned}x[k+1] &= Ax[k] + Bu[k] \\y[k] &= Cx[k] + Du[k] \\x \in \mathfrak{R}^n \quad u \in \mathfrak{R}^m \quad y \in \mathfrak{R}^p\end{aligned}$$

take the one-sided Z
transform to get

$$\begin{aligned}zX(z) - zx[0] &= AX(z) + BU(z) \\Y(z) &= CX(z) + DU(z)\end{aligned}$$

$$X(z) = (zI - A)^{-1}zx[0] + (zI - A)^{-1}BU(z)$$

$$Y(z) = C[(zI - A)^{-1}zx[0] + (zI - A)^{-1}BU(z)] + DU(z)$$

$$Y(z) = C(zI - A)^{-1}zx[0] + C(zI - A)^{-1}BU(z) + DU(z)$$

Response from initial conditions

Response to input

We can rewrite the transfer function, using the formula for a matrix inverse

$$M^{-1} = \frac{\text{adj}(M)}{\det(M)}$$

$$\begin{aligned}H(z) &\equiv C(zI - A)^{-1}B + D \\&= \frac{C \text{adj}(zI - A)B + D \det(zI - A)}{\det(zI - A)} = \frac{N(z)}{\det(zI - A)}\end{aligned}$$

- $\det(zI - A)$ is an n^{th} order polynomial in z (note: not a matrix)

Poles of $H(z)$ are values of z that make $H(z)$ blow up---these are roots of the characteristic equation $\det(zI - A) = 0$ which are the same as the eigenvalues of the A matrix

So stability of $H(z)$ depends only on eigenvalues of A matrix