

Frequency Response of LTI Systems:

① We have seen that when a linear-time-invariant causal system that is stable is subjected to a sinusoidal input the **Steady State output** is also a sinusoid of the same frequency as the input

② Suppose the transfer function of such a system is $H(s)$ the for a sinusoidal input

$$u(t) = \sin \omega t$$

the steady state output is

$$y(t) = |H(j\omega)| \sin(\omega t + \angle H(j\omega))$$

Sinusoidal Response

Friday, October 23, 2009

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⊙ Suppose the input is

$$\tilde{u}(t) = A \sin(\omega t + \theta)$$
$$= A \sin \theta \cos \omega t + A \cos \theta \sin \omega t$$

- The output of the system with input $\cos \omega t = \frac{1}{\omega} \frac{d}{dt} \sin \omega t$

will be

$$\frac{1}{\omega} \frac{d}{dt} |H(j\omega)| \sin[\omega t + \angle H(j\omega)]$$

follows

from
linearity

$$= \frac{1}{\omega} |H(j\omega)| \omega \cos[\omega t + \angle H(j\omega)]$$

$$= |H(j\omega)| \cos[\omega t + \angle H(j\omega)]$$

- The output of the system when the input is

$$\tilde{u} = A \sin \theta \cos \omega t + A \cos \theta \sin \omega t \text{ is}$$

$$\tilde{y} = A \sin \theta |H(j\omega)| \cos(\omega t + \angle H(j\omega)) +$$

$$A \cos \theta |H(j\omega)| \sin(\omega t + \angle H(j\omega))$$

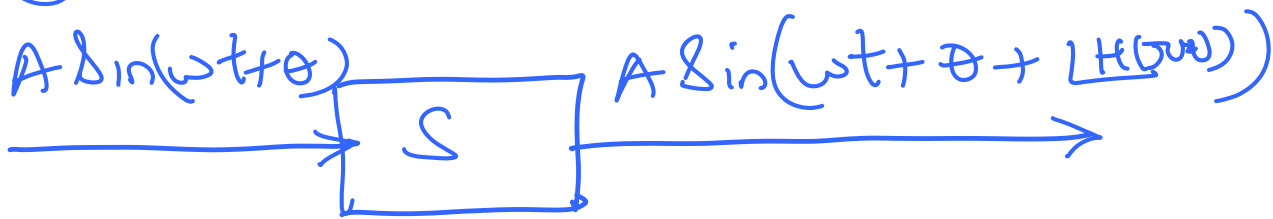
$$= |H(j\omega)| [A \sin \theta \cos(\omega t + \angle H(j\omega)) + A \cos \theta \sin(\omega t + \angle H(j\omega))]$$

Sinusoidal Response

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$$\begin{aligned} \Rightarrow \tilde{y} &= A |H(j\omega)| \left[\sin \theta \cos(\omega t + \angle H(j\omega)) + \right. \\ &\quad \left. \cos \theta \sin(\omega t + \angle H(j\omega)) \right] \\ &= A |H(j\omega)| \sin(\omega t + \theta + \angle H(j\omega)). \end{aligned}$$

⊛ Thus



Conclusion:

⊛ For any sinusoidal input with frequency ω , the output is a sinusoid of the same frequency ω and phase $\angle H(j\omega)$ and an amplitude scaled by $|H(j\omega)|$

Summary

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Frequency Response of a linear time invariant stable Causal system;

① Let $H(s)$ be the transfer function of the system
- Laplace transform of the impulse response is $H(s)$

② The frequency response of the system is characterized by the complex number

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

③ In most situations the magnitude gain $|H(j\omega)|$ and phase $\angle H(j\omega)$ are characterized by Bode plots.

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BODE PLOTS

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BODE PLOTS :

Bode plot a system with transfer function $H(s)$ is given by

two plots

(1) Plot of $20 \lg_{10} |H(j\omega)|$ vs $\lg_{10} \omega$

(2) Plot of $\angle H(j\omega)$ vs $\lg_{10} \omega$

* The gain plot $20 \lg_{10} |H(j\omega)|$ is termed decibel (db).

$$- \quad 20 \lg_{10} 1 = 0 \text{ db}$$

$$- \quad 20 \lg_{10} 10 = 20 \text{ db.}$$

Bode plot of a constant gain

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Frequency response of a constant gain

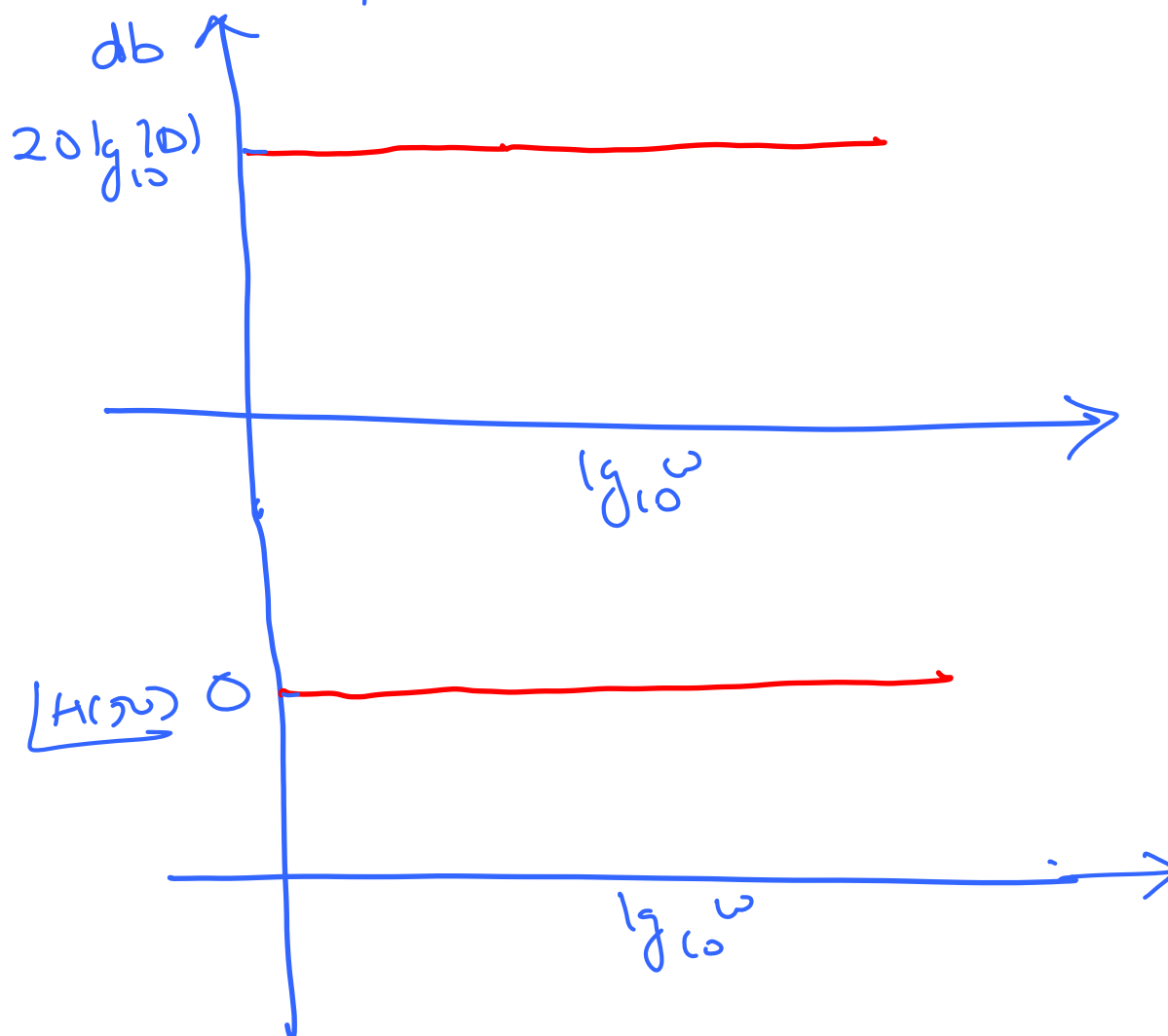
- $H(s) = D > 0.$

Then

- $20 \lg |H(j\omega)| = 20 \lg |D|$

- $\angle H(j\omega) = 0$

The bode plot



Real first order pole

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Bode plot of a real first order pole:

$$H(s) = \frac{1}{1 + \frac{s}{P}} \quad ; \quad \phi < 0$$

$$\Rightarrow H(j\omega) = \frac{1}{1 + \frac{j\omega}{P}}$$

$$20 \lg_{10} |H(j\omega)| = 20 \lg_{10} \left| \frac{1}{1 + \frac{j\omega}{P}} \right|$$

$$= 20 \lg_{10} \left(\frac{1}{\left(1 + \frac{\omega^2}{P^2}\right)^{1/2}} \right)$$

$$= -20 \lg_{10} \left(1 + \frac{\omega^2}{P^2}\right)^{1/2}$$

$$\angle H(j\omega) = - \angle \left(1 + \frac{j\omega}{P}\right)$$

Asymptotes

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Asymptotes: $H(\omega) = \frac{1}{1 + \frac{\omega^2}{p^2}} - j \frac{\omega/p}{1 + \frac{\omega^2}{p^2}}$

Case 1: $\omega \ll p$. This is

the low frequency scenario.

$$20 \lg_{10} |H(\omega)| = -20 \lg_{10} \left(1 + \frac{\omega^2}{p^2} \right)^{1/2} \quad \omega \ll p$$
$$\approx -20 \lg_{10} 1 = 0$$

Case 2: $\omega \gg p$. This is the high frequency scenario.

$$20 \lg_{10} |H(\omega)| = -20 \lg_{10} \left(1 + \frac{\omega^2}{p^2} \right)^{1/2} ; \omega \gg p$$
$$\approx -20 \lg_{10} \left(\frac{\omega^2}{p^2} \right)^{1/2}$$
$$= -20 \lg_{10} \frac{\omega}{p}$$

Asymptotes

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Case 3: $\omega = \omega_0$; the break frequency

$$20 \log_{10} |H(j\omega)| = -20 \log_{10} \sqrt{1 + \frac{\omega^2}{\omega_0^2}}$$

$$\approx -20 \log_{10} \sqrt{2}$$

$$= -3.01 \text{ dB.}$$

Asymptotes(phase)

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Phase: $H(s) = \frac{1}{1 + \frac{s^2}{p^2}} = -j \frac{\omega/p}{1 + \omega^2/p^2}$

Case 1: $\omega \ll p$

$H(s) \approx 1 \Rightarrow \angle H(s) = 0$

Case 2: $\omega \gg p$

$H(s) \approx -j \frac{\omega/p}{\omega^2/p^2}$
 $= -j \frac{p}{\omega}$

$\angle H(s) = -90^\circ$

Case 3: $\omega = p$

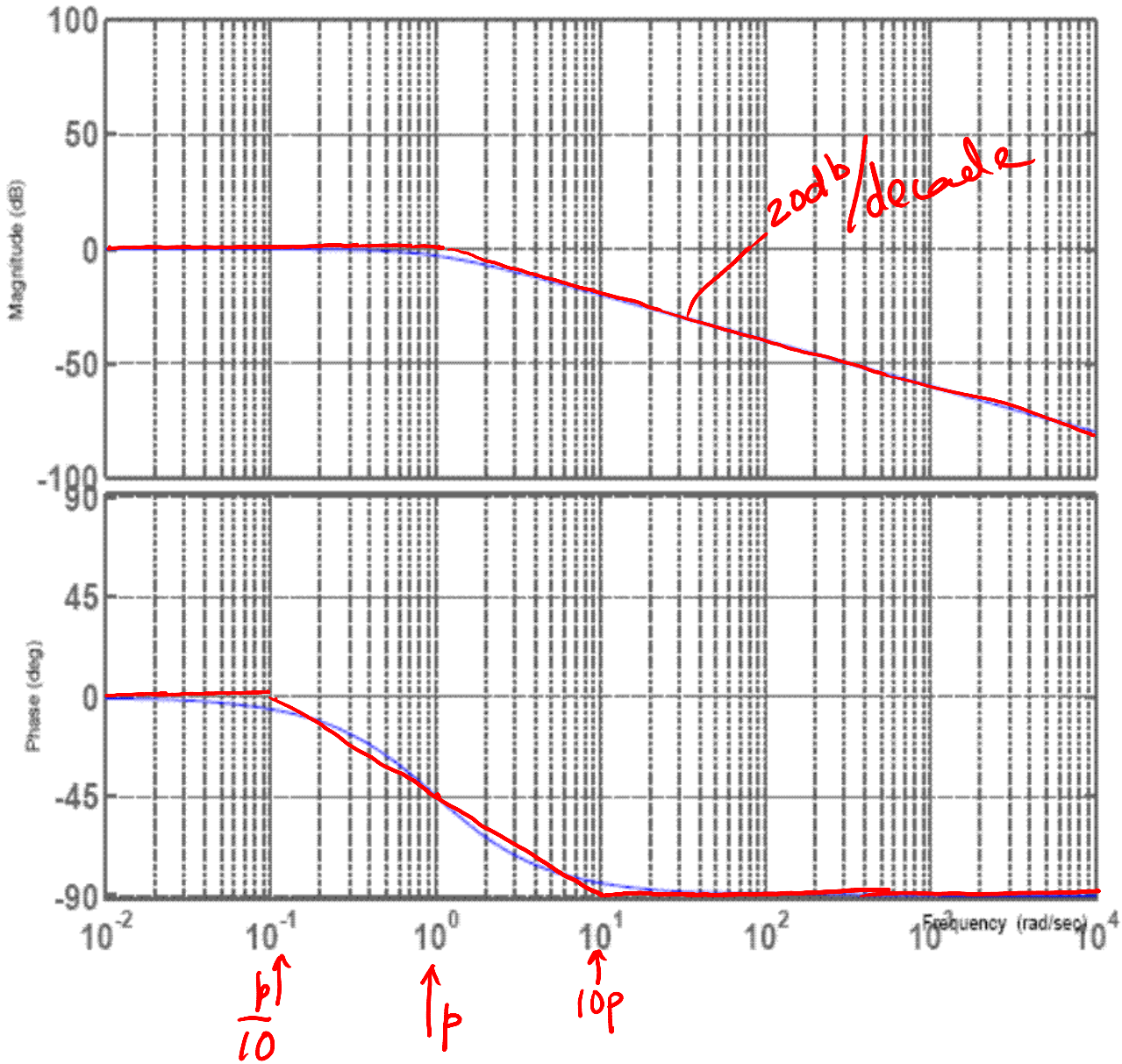
$H(s) = \frac{1}{2} - j/2$

$\Rightarrow \angle H(s) = -45^\circ$

Asymptotes(plot)

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Asymptotes for $\frac{1}{s+1}$.



Pole at 100 rad/sec

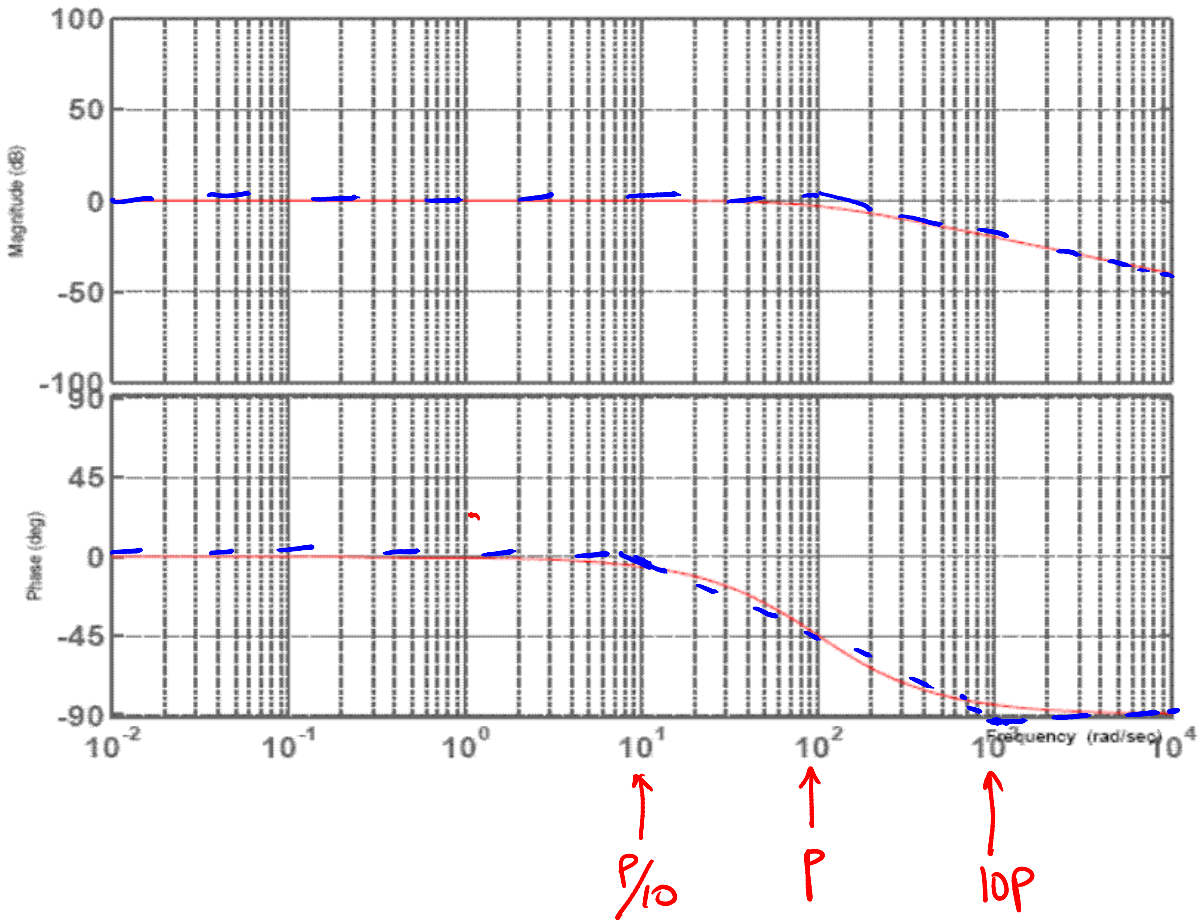
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Pole at $s = 100$

Bode plot of

$$\frac{1}{1 + s/100}$$

⊙ Break frequency of $f_2 = 100$.



Bode plot of a real zero

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$$H(s) = 1 + \frac{s}{z}$$

$$H(j\omega) = 1 + \frac{j\omega}{z} ; z > 0$$

$$\Rightarrow |H(j\omega)| = \sqrt{1 + \frac{\omega^2}{z^2}}$$

$$\Rightarrow 20 \log_{10} |H(j\omega)| = 20 \log_{10} \sqrt{1 + \frac{\omega^2}{z^2}}$$

$$\angle H(j\omega) = \tan^{-1} \frac{\omega}{z}$$

Case 1: $\omega \ll z$

$$H(j\omega) \approx 1$$

$$20 \log_{10} |H(j\omega)| = 0$$

$$\angle H(j\omega) = 0$$

Bode plot of a real zero

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Case 2: $\omega \gg z$

$$H(\omega) \approx j \frac{\omega}{z}$$

$$\Rightarrow 20 \log_{10} |H(\omega)| = 20 \log_{10} \frac{\omega}{z}$$

$$\angle H(\omega) = 90^\circ.$$

Case 3: $\omega = z$

$$H(\omega) = 1 + j \cdot 1$$

$$\Rightarrow 20 \log_{10} |H(\omega)| = 20 \log_{10} \sqrt{2} \cong 3 \text{ dB}$$

$$\angle H(\omega) = 45^\circ.$$

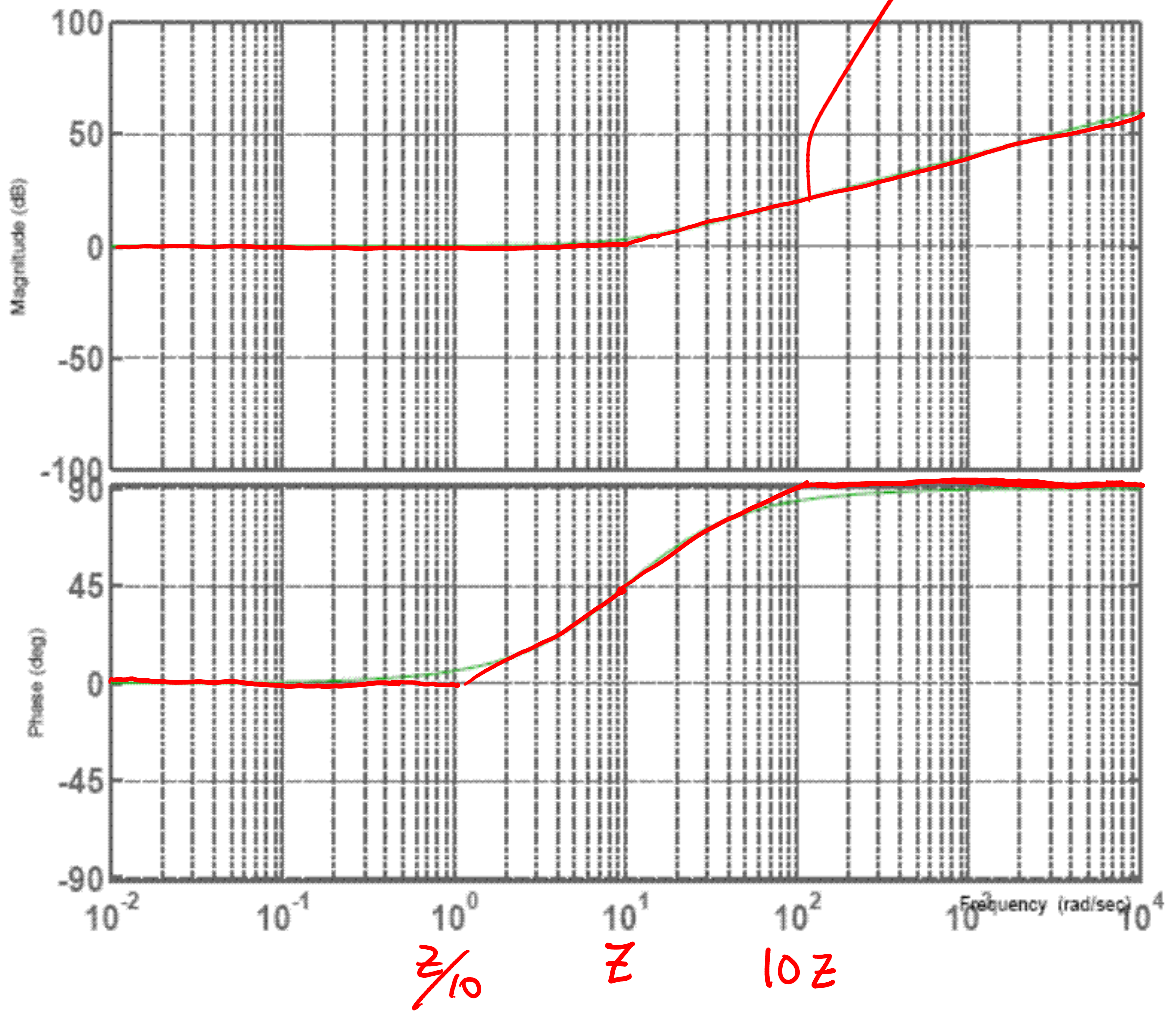
Zero at 10 Hz

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Example :

$$H(s) = 1 + \frac{s}{10} \quad ; \quad z = 10$$

20dB/decade



Combination of simple zeros and poles

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Consider a transfer function that has no complex poles and no complex zeros given by

$$G(s) = A \frac{(s+z_1)(s+z_2)\cdots(s+z_m)}{(s+p_1)(s+p_2)\cdots(s+p_n)}$$

where

$-z_1, -z_2, \dots, -z_m$ are the zeros and
 $-p_1, -p_2, \dots, -p_n$ are the poles of the transfer function $G(s)$.

- We will also assume that
 $|z_1| \leq |z_2| \leq |z_3| \dots \leq |z_m|$
 $|p_1| \leq |p_2| \leq |p_3| \dots \leq |p_n|$.

Standard form

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Step 1: Convert the transfer function to the standard form.

$$G(s) = A \frac{(s+z_1)(s+z_2)\dots(s+z_m)}{(s+p_1)(s+p_2)\dots(s+p_n)}$$

$$= A \frac{z_1 \left(1 + \frac{s}{z_1}\right) z_2 \left(1 + \frac{s}{z_2}\right) \dots z_m \left(1 + \frac{s}{z_m}\right)}{p_1 \left(1 + \frac{s}{p_1}\right) p_2 \left(1 + \frac{s}{p_2}\right) \dots p_n \left(1 + \frac{s}{p_n}\right)}$$

$$= \underbrace{A z_1 z_2 \dots z_m}_{B \text{ (indicated by a red bracket)}} \frac{\left(1 + \frac{s}{z_1}\right) \left(1 + \frac{s}{z_2}\right) \dots \left(1 + \frac{s}{z_m}\right)}{\left(1 + \frac{s}{p_1}\right) \left(1 + \frac{s}{p_2}\right) \dots \left(1 + \frac{s}{p_n}\right)}$$

$$= B \frac{\left(1 + \frac{s}{z_1}\right) \left(1 + \frac{s}{z_2}\right) \dots \left(1 + \frac{s}{z_m}\right)}{\left(1 + \frac{s}{p_1}\right) \left(1 + \frac{s}{p_2}\right) \dots \left(1 + \frac{s}{p_n}\right)}$$

where $B, z_1, z_2, \dots, z_m, p_1, p_2, \dots, p_n$ are all real numbers.

Magnitude

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Step 2: Magnitude plot:

Note that

$$|G(j\omega)| = |B| \frac{\left|1 + \frac{j\omega}{z_1}\right| \left|1 + \frac{j\omega}{z_2}\right| \dots \left|1 + \frac{j\omega}{z_m}\right|}{\left|1 + \frac{j\omega}{p_1}\right| \left|1 + \frac{j\omega}{p_2}\right| \dots \left|1 + \frac{j\omega}{p_n}\right|}$$

$$\text{so } 20 \log_{10} |G(j\omega)|$$

$$\begin{aligned} &= 20 \log_{10} |B| + 20 \log_{10} \left|1 + \frac{j\omega}{z_1}\right| + 20 \log_{10} \left|1 + \frac{j\omega}{z_2}\right| \\ &\quad + \dots + 20 \log_{10} \left|1 + \frac{j\omega}{z_m}\right| \\ &\quad + 20 \log_{10} \left|\frac{1}{1 + \frac{j\omega}{p_1}}\right| + 20 \log_{10} \left|\frac{1}{1 + \frac{j\omega}{p_2}}\right| \\ &\quad + \dots + 20 \log_{10} \left|\frac{1}{1 + \frac{j\omega}{p_n}}\right|. \end{aligned}$$

Thus, the magnitude Bode plot of G is equal to the sum of the magnitude Bode plots of constant $|B|$ and real zeros of the form $\left|1 + \frac{j\omega}{z_i}\right|$ and real poles $\left|\frac{1}{1 + \frac{j\omega}{p_i}}\right|$.

Phase

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Step 3: Let $\angle G(j\omega)$ denote the phase of $G(j\omega)$. Note that

$$G(j\omega) = B \frac{(1 + j\omega/z_1)(1 + j\omega/z_2) \dots (1 + j\omega/z_m)}{(1 + j\omega/p_1)(1 + j\omega/p_2) \dots (1 + j\omega/p_n)}$$

In the phasor notation a complex number $x = \alpha + j\beta$ where $\text{Real}(x) = \alpha$ and $\text{Imag}(x) = \beta$ is written as

$$\text{where } x = |x| e^{j\angle x} \\ \text{where } |x| = \sqrt{\alpha^2 + \beta^2} \text{ and } \angle x = \tan^{-1}(\beta/\alpha)$$

Thus

$$\begin{aligned} |G(j\omega)| e^{j\angle G(j\omega)} &= |B| e^{j\angle B} |1 + j\omega/z_1| e^{j\angle(1 + j\omega/z_1)} \\ &\quad \cdot |1 + j\omega/z_2| e^{j\angle(1 + j\omega/z_2)} \\ &\quad \cdot \dots \cdot |1 + j\omega/z_m| e^{j\angle(1 + j\omega/z_m)} \\ &\quad \cdot \left| \frac{1}{1 + j\omega/p_1} \right| e^{j\angle \frac{1}{1 + j\omega/p_1}} \dots \cdot \left| \frac{1}{1 + j\omega/p_n} \right| e^{j\angle \frac{1}{1 + j\omega/p_n}} \end{aligned}$$

Phasor form

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$$\begin{aligned} \overset{\theta}{\omega} |G(j\omega)| e^{j \angle G(j\omega)} \\ = |B| \frac{|1 + \frac{j\omega}{z_1}| |1 + \frac{j\omega}{z_2}| \dots |1 + \frac{j\omega}{z_m}|}{|1 + \frac{j\omega}{p_1}| |1 + \frac{j\omega}{p_2}| \dots |1 + \frac{j\omega}{p_n}|} e^{j\theta} \end{aligned}$$

$$\begin{aligned} \theta = \angle B + \angle \left(1 + \frac{j\omega}{z_1}\right) + \angle \left(1 + \frac{j\omega}{z_2}\right) \dots + \angle \left(1 + \frac{j\omega}{z_m}\right) \\ + \angle \left(\frac{1}{1 + \frac{j\omega}{p_1}}\right) + \dots + \angle \left(\frac{1}{1 + \frac{j\omega}{p_n}}\right) \end{aligned}$$

Thus,

$$|G(j\omega)| = \frac{|B| |1 + \frac{j\omega}{z_1}| |1 + \frac{j\omega}{z_2}| \dots |1 + \frac{j\omega}{z_m}|}{|1 + \frac{j\omega}{p_1}| |1 + \frac{j\omega}{p_2}| \dots |1 + \frac{j\omega}{p_n}|}$$

$$\begin{aligned} \angle G(j\omega) = \angle B + \angle \left(1 + \frac{j\omega}{z_1}\right) + \angle \left(1 + \frac{j\omega}{z_2}\right) + \dots + \angle \left(1 + \frac{j\omega}{z_m}\right) \\ + \angle \left(\frac{1}{1 + \frac{j\omega}{p_1}}\right) + \angle \left(\frac{1}{1 + \frac{j\omega}{p_2}}\right) + \dots + \angle \left(\frac{1}{1 + \frac{j\omega}{p_n}}\right) \end{aligned}$$

Thus the phase of $G(j\omega)$ is simply the sum of the phases of individual terms.

Summary

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The magnitude part of the Bode plot is obtained by adding the magnitude

plots of $1 + \frac{s}{z_i}$; $i = 1 \dots m$

and $\frac{1}{1 + \frac{s}{p_i}}$; $i = 1 \dots n$

and the phase plot similarly can be obtained by adding the

phase of $1 + \frac{s}{z_i}$ $i = 1 \dots m$

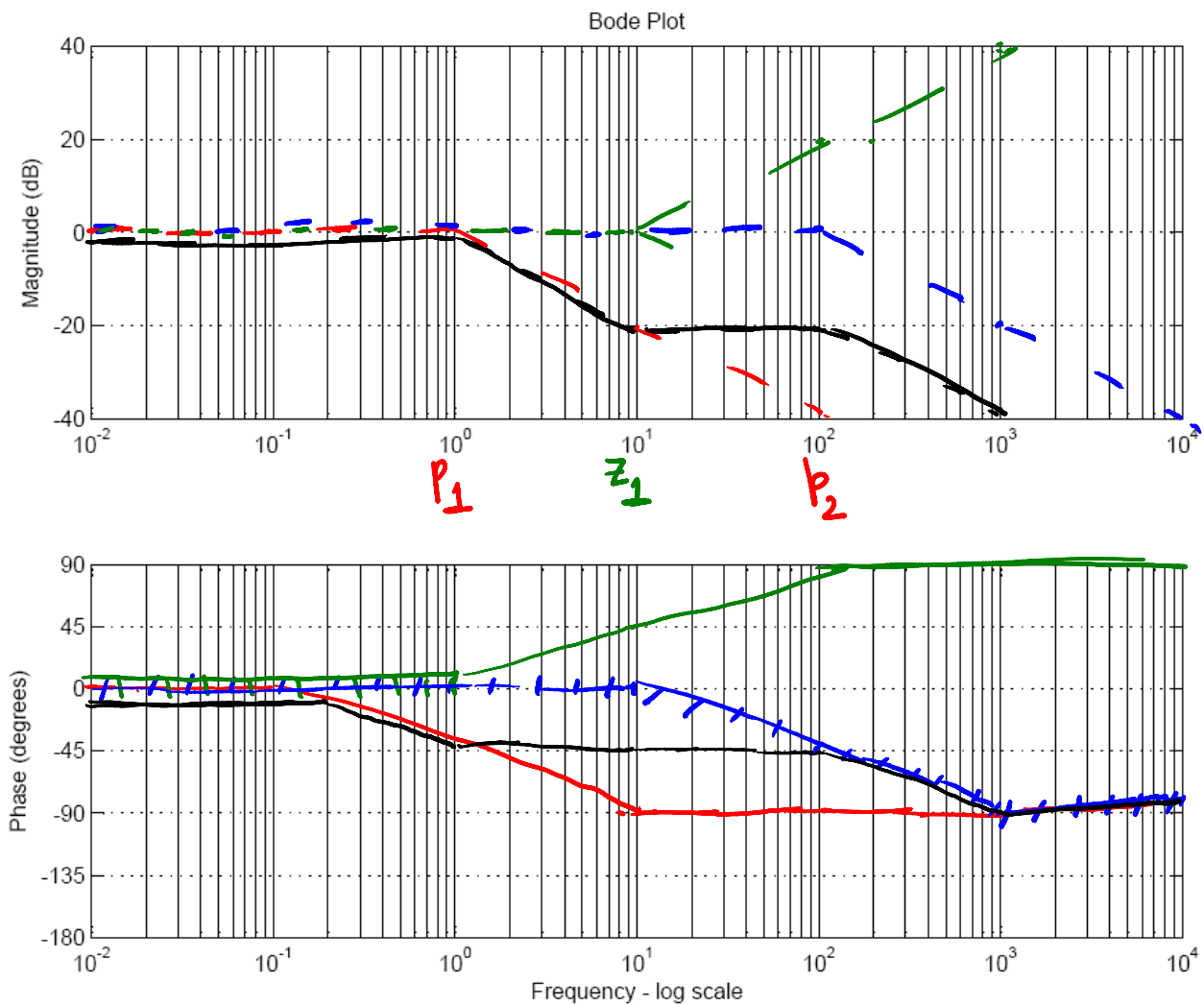
and $\frac{1}{1 + \frac{s}{p_i}}$; $i = 1 \dots n$.

Example

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$$H(s) = \frac{1 + s/10 \xrightarrow{z_1}}{(1+s) \xleftarrow{p_1} (1 + s/100) \xrightarrow{p_2}}$$

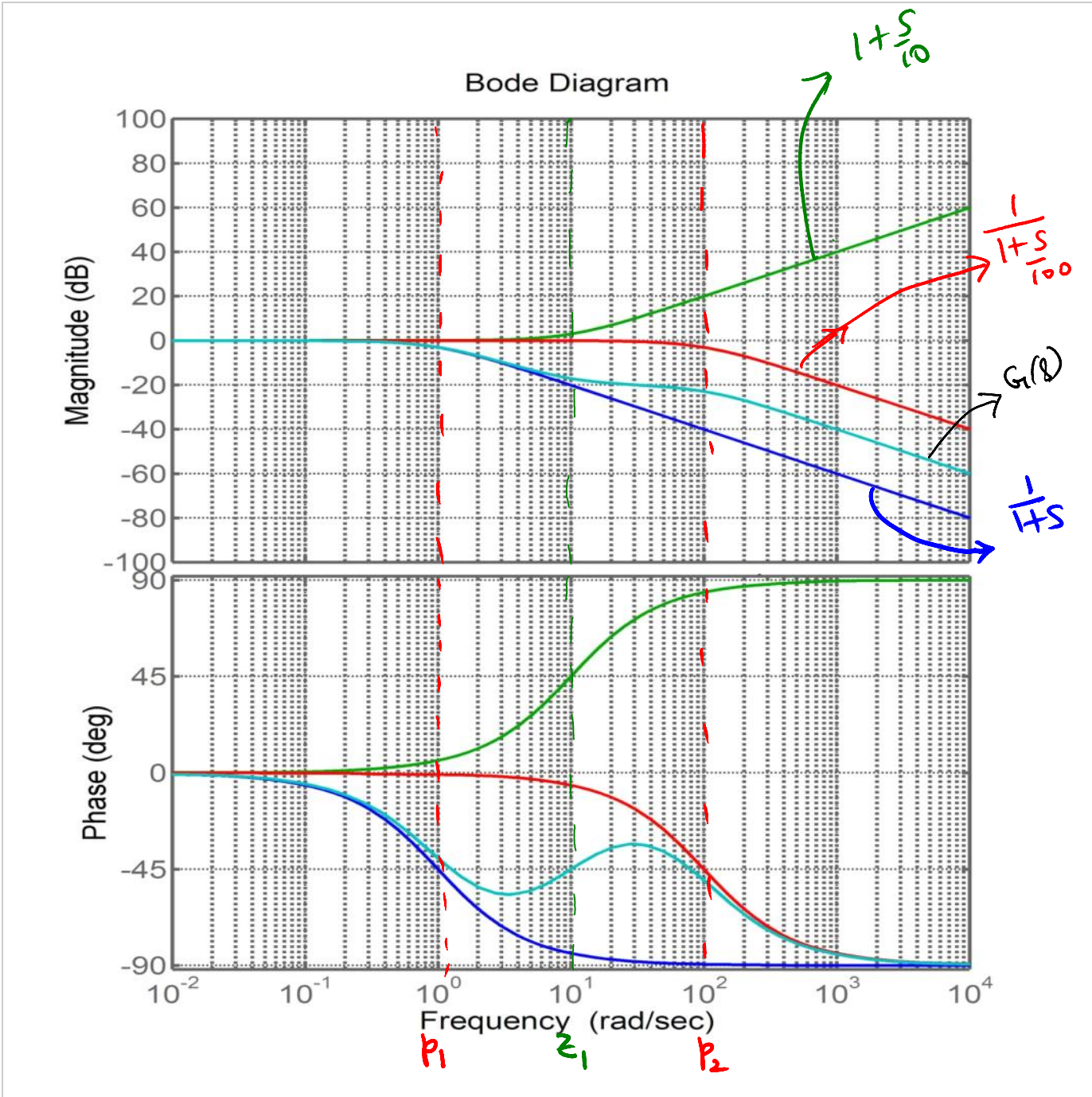
There is a zero at 10 rad/sec
a pole at 1 rad/sec
a pole at 100 rad/sec.



Bode Plot.

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$$G(s) = \frac{1 + s/10}{(1 + s)(1 + \frac{s}{100})}$$



Repeated Real zeros

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Consider $G(s) = \left(1 + \frac{s}{3}\right)^2 = \left(1 + \frac{s}{3}\right)\left(1 + \frac{s}{3}\right)$

that has a repeated zero at

$$s = -3.$$

The breakpoint is at 3 rad/sec.

Magnitude:

$$\tilde{G}(j\omega) = \left(1 + \frac{j\omega}{3}\right)^2$$

$$20 \log_{10} |G(j\omega)| = 20 \log_{10} \left|1 + \frac{j\omega}{3}\right|^2$$

$$= 40 \log_{10} \left|1 + \frac{j\omega}{3}\right|$$

Case 1: $\omega < 3$

$$20 \log_{10} |G(j\omega)| \approx 40 \log_{10} 1 = 0$$

Case 2: $\omega > 3$

$$\begin{aligned} 20 \log_{10} |G(j\omega)| &= 40 \log_{10} \left|1 + \frac{j\omega}{3}\right| \approx 40 \log_{10} \left|\frac{\omega}{3}\right| \\ &= 40 \log_{10} |\omega| - 40 \log_{10} |3| \end{aligned}$$

Repeated zero.

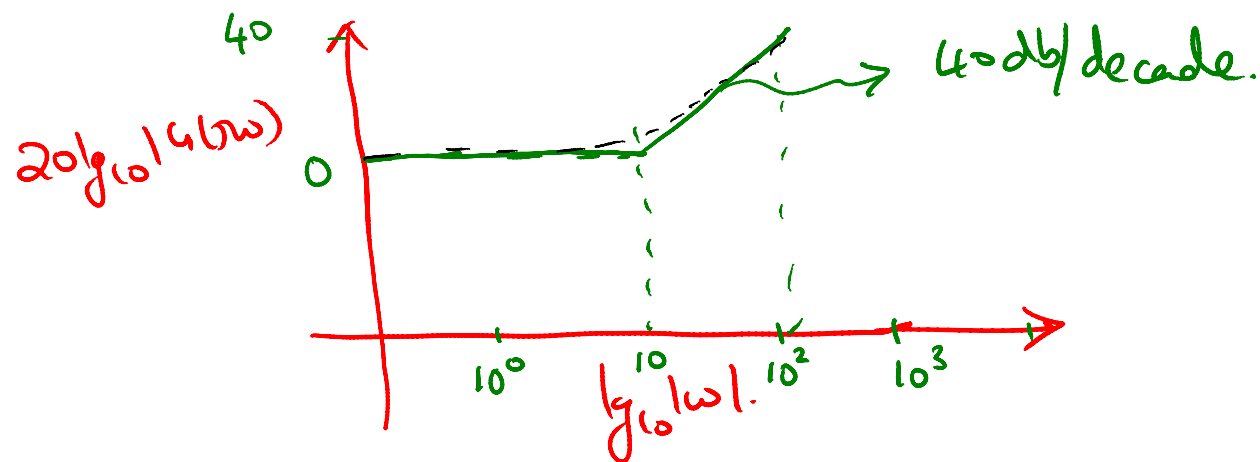
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Thus, if $\omega > |z|$ then

$$\underbrace{20 \lg_{10} |G(\omega)|}_y = 40 \lg_{10} |\omega| - 40 \lg_{10} |z| = m \underbrace{\lg_{10} |\omega|}_x + c.$$

Thus, the magnitude part of the bode plot (y) against $\lg_{10} |\omega|$ has a slope of 40. (db/decade).



Bode PLOT when $z=10$.

Repeated zero phase

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$$\text{Let } G(s) = \left(\frac{s}{\beta} + 1\right)^2$$

$$\text{Then } G(j\omega) = \left(1 + \frac{j\omega}{\beta}\right)^2$$

$$\text{Case 1: } \omega < \beta/10.$$

$$G(j\omega) \approx 1$$

$$\Rightarrow \angle G(j\omega) = 0.$$

$$\text{Case 2: } \omega \approx \beta$$

$$\begin{aligned} G(j\omega) &= (1 + j)^2 \\ &= 1 + j^2 + 2j \\ &= 1 - 1 + 2j \end{aligned}$$

$$\Rightarrow \angle G(j\omega) = \tan^{-1}[\infty] = \frac{\pi}{2}$$

$$\text{Case 3: } \omega > 10\beta$$

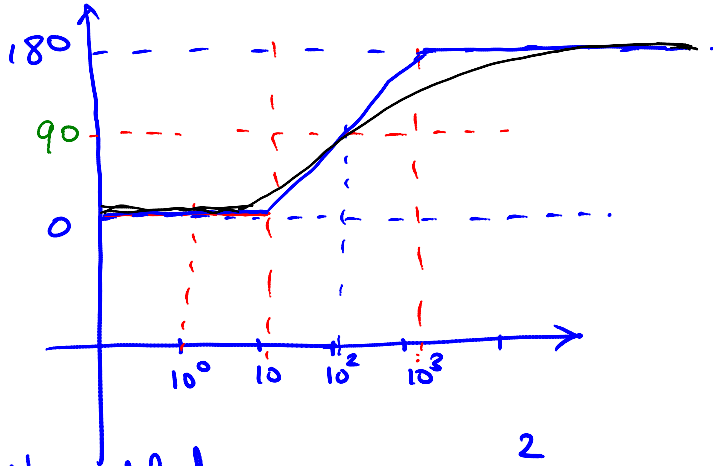
$$\Rightarrow G(j\omega) \approx \left(\frac{j\omega}{\beta}\right)^2 = \frac{\omega^2 j^2}{\beta^2} = -\frac{\omega^2}{\beta^2}$$

Repeated zero (phase)

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$$\Rightarrow \angle G(\omega) = +180^\circ$$

Thus the phase plot looks like



phase plot of $(\frac{s}{100} + 1)^2$.

Bode plot of a second order system

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$$H(s) = \frac{\omega^2}{s^2 + 2\zeta\omega s + \omega_0^2} \quad 0 < \zeta < 1$$

$$= \frac{1}{\left(\frac{s}{\omega_0}\right)^2 + 2\zeta \frac{s}{\omega_0} + 1}$$

[Note: again $H(0) = 1$]

$$H(j\omega) = \frac{1}{-\frac{\omega^2}{\omega_0^2} + j 2\zeta \frac{\omega}{\omega_0} + 1}$$

$$= \frac{1}{\left(1 - \frac{\omega^2}{\omega_0^2}\right) + j \left(2\zeta \frac{\omega}{\omega_0}\right)}$$

$$= \frac{1 - \frac{\omega^2}{\omega_0^2} - j 2\zeta \frac{\omega}{\omega_0}}{\left(1 - \frac{\omega^2}{\omega_0^2}\right)^2 + \left(2\zeta \frac{\omega}{\omega_0}\right)^2}$$

Second Order Systems

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$$\therefore |H(j\omega)| = \frac{1}{\sqrt{\left(1 - \frac{\omega^2}{\omega_n^2}\right)^2 + \left(2\zeta \frac{\omega}{\omega_n}\right)^2}}$$

$$20 \lg |H(j\omega)| = -20 \lg \sqrt{\left(1 - \frac{\omega^2}{\omega_n^2}\right)^2 + \left(2\zeta \frac{\omega}{\omega_n}\right)^2}$$

Case 1: $\omega \ll \omega_n$ $(\omega/\omega_n) \ll 1$.

$$H(j\omega) = 1$$

$$\Rightarrow 20 \lg |H(j\omega)| = 0 \text{ dB}$$

$$\angle H(j\omega) = 0.$$

Approximations

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Case 2: $\omega \gg \omega_0$

$$H(j\omega) \approx \frac{-\omega^2/\omega_0^2}{\frac{\omega^4}{\omega_0^4}} \approx -\frac{\omega_0^2}{\omega^2}$$

$$\begin{aligned} \Rightarrow 20 \lg |H(j\omega)| &= 20 \lg \frac{\omega_0^2}{\omega^2} \\ &= 20 \lg \left(\frac{\omega_0}{\omega} \right)^{-2} \\ &= -40 \lg \frac{\omega}{\omega_0} \end{aligned}$$

$$\underline{|H(j\omega)|} = -180$$

Resonant frequency

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Case 3: Note that $\omega \approx \omega_0$

$$|H(j\omega)|^2 = \frac{1}{\left(1 - \frac{\omega^2}{\omega_0^2}\right)^2 + \left(2\zeta\frac{\omega}{\omega_0}\right)^2}$$

$$\text{let } \Delta(\omega) = \left(1 - \frac{\omega^2}{\omega_0^2}\right)^2 + \left(2\zeta\frac{\omega}{\omega_0}\right)^2$$

If $\Delta(\omega)$ has a minimum at ω_r
then

$$\frac{d\Delta(\omega)}{d\omega} = 0$$

$$\Rightarrow 2\left(1 - \frac{\omega^2}{\omega_0^2}\right)\left(-\frac{2\omega}{\omega_0^2}\right) + \underbrace{2\left(2\zeta\frac{\omega}{\omega_0}\right)}_{\frac{4\omega\zeta}{\omega_0}} \cdot \frac{2\zeta}{\omega_0} = 0$$

$$\Rightarrow -\frac{4\omega}{\omega_0^2} \left[1 - \frac{\omega^2}{\omega_0^2} - \frac{2\zeta^2}{\omega_0^2}\right] = 0$$

$$\Rightarrow \omega_0^2 - \omega^2 - 2\zeta^2\omega_0^2 = 0$$

$$\Rightarrow \omega^2 = \omega_0^2 - 2\zeta^2\omega_0^2$$

$$\Rightarrow \omega_r = \omega_0 \sqrt{1 - 2\zeta^2}$$

Resonant frequency and peak value

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Note that the minimum exists only if -

$$0 < \zeta < \frac{1}{\sqrt{2}} = 0.7.$$

Thus there is a peak $\omega_r = \omega \sqrt{1 - 2\zeta^2}$
for $0 < \zeta < 0.7$

Peak Value:

Note that

$$|H(\omega)|^2 = \frac{1}{\left(\frac{1-\omega^2}{\omega_0^2}\right)^2 + \left(2\zeta\omega/\omega_0\right)^2}$$

at $\omega = \omega_r$; we have $\frac{\omega_r}{\omega_0} = \sqrt{1 - 2\zeta^2}$

$$\Rightarrow \left(\frac{\omega_r}{\omega_0}\right)^2 = 1 - 2\zeta^2$$

$$\Rightarrow \left(\frac{1-\omega_r^2}{\omega_0^2}\right)^2 + \left(2\zeta\omega_r/\omega_0\right)^2 = \left(1 - (1 - 2\zeta^2)\right)^2 + \left(2\zeta\sqrt{1 - 2\zeta^2}\right)^2$$

$$\begin{aligned} \Rightarrow &= 4\zeta^4 + 4\zeta^2(1 - 2\zeta^2) \\ &= 4\zeta^4 + 4\zeta^2 - 8\zeta^4 \\ &= 4\zeta^2 - 4\zeta^4 = 4\zeta^2(1 - \zeta^2) \end{aligned}$$

$$\therefore |H(\omega_r)|^2 = \frac{1}{4\zeta^2(1 - \zeta^2)}$$

Peak Value

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Thus

$$|H(j\omega_r)| = \frac{1}{2\zeta \sqrt{1-\zeta^2}}$$

Underdamped, damped, overdamped Systems

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- ① when $0 < \zeta < 0.7$ we say system is underdamped
- ② when $\zeta > 0.7$ we say system is overdamped.
- ③ when $\zeta = 0.7$ we say system is critically damped.

As $\zeta^2 \ll 1$; $\omega_r \approx \omega_0$ is a reasonable approximation in most cases.

At $\omega = \omega_0$ the

$$\angle H(j\omega_0) = 90^\circ.$$

Bode plot of a underdamped system.

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