

EENG/INFE 226 SIGNALS AND SYSTEMS
LAB 5
DIFFERENTIAL EQUATIONS

Objective

This experiment aims to introduce using MATLAB to evaluate the response of an LTI system, characterized by a linear constant-coefficient differential equation, to a certain input. As well as using MATLAB functions to calculate the step and impulse responses of such systems.

1. LTI Systems Described by Differential Equations:

MATLAB function (*lsim*) can be used to simulate the output of an LTI system characterized by a linear constant-coefficient differential equation of the form described in equation 1.

$$\sum_{k=0}^N a_k \frac{d^k y(t)}{dt^k} = \sum_{m=0}^M b_m \frac{d^m x(t)}{dt^m} \quad (1)$$

The latter equation can be programmed using the function (*lsim*), as

$y = \text{lsim}(a, b, x, t)$

We need to specify the following:

- The LTI system: is specified by providing the coefficients of y and x as row vectors (a) and (b), respectively.
- The input signal: specified as a row vector (x).
- The time interval: as a row vector (t) of equally-spaced time values.

Exercise 1

Consider the causal LTI system described by the first order differential equation:

$$\frac{dy(t)}{dt} = -\frac{1}{2}y(t) + x(t)$$

The latter equation can be rewritten as

$$\frac{dy(t)}{dt} + \frac{1}{2}y(t) = x(t)$$

Write a MATLAB code to simulate the step response of this system. This can be done as follows:

- Define the system coefficient vectors (a) and (b)
- Define the time vector t ranging from 0 to 10, with a 1 time increment.
- Define input as a row vector x of ones with the same length of t .
- Use the function (*lsim*) to evaluate the output y .
- Plot the output vector y versus time vector t with dashed lines (- -).

- Label the axes as the (output), (time), respectively.
- Title the figure as (Simulated Output).

To compare the simulated output to the actual one, plot the solution of the differential equation versus time as follows:

- Define the time vector t ranging from 0 to 10, with a 1 time increment.
- Plot the function $y = 2(1 - e^{-t/2})$, versus time.
- Label the axes and title the figure as(Exact Output)
- Your answer should be as indicated in Fig1 .

Exercise 2

Following a similar procedure to that of exercise 1, use (*lsim*) to compute the response of the system:

$$\frac{dy(t)}{dt} = -2y(t) + x(t)$$

To the input:

$$x(t) = u(t - 2)$$

Your answer should be as indicated in Fig2.

2. Step Response:

The MATLAB function (*step*) can be used to evaluate the step function of a causal LTI system characterized by equation 1. This function can be called as follows:

$y = \text{step}(b, a, t)$

, where;

a : is the coefficient vector of y

b : is the coefficient vector of x

t : is the time vector

Similarly,

$y = \text{impulse}(b, a, t)$

generates the impulse response of the system characterized by coefficient vectors a and b , on time interval t .

Exercise 3

Plot the step and impulse responses of the system described by:

$$\frac{dy(t)}{dt} = -\frac{1}{2}y(t) + x(t)$$

Proceed as follows:

- Define the system coefficient vectors(a) and (b)
- Define the time vector t ranging from 0 to 10, with a 0.1 time increment.
- Define input as a row vector x of ones with the same length of t.
- Use the function (*step*) to evaluate the step response of the system, and name it as s.
- Use the function (*impulse*) to evaluate the step response of the system, and name it as i.
- Use the command (*subplot*) to plot the step impulse response(s) on the top, and impulse response (i) in the bottom of the same graph window.
- Label the axes and title the figures.
- Your answer should be as indicated in Fig2.

Results

The following four figures show the expected results of excersises 1,2,3 and4, respectively.

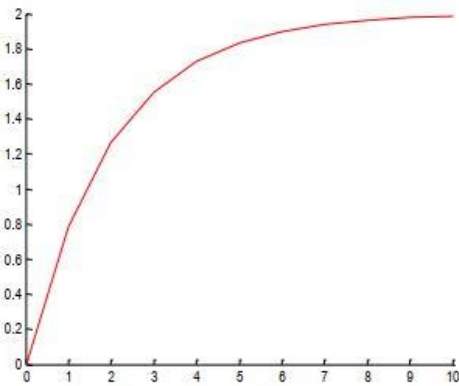


Fig 1: Exercise 1 Output

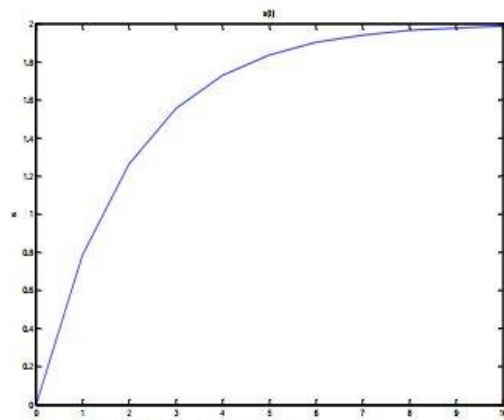


Fig2: Exercise 2 Output

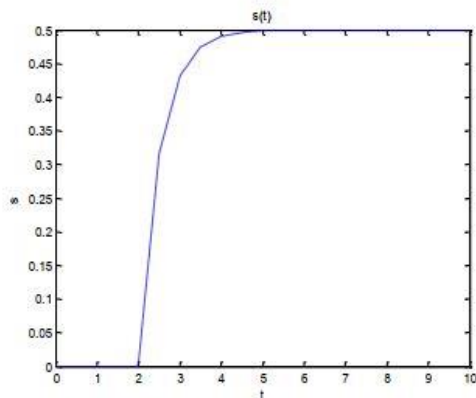


Fig 3: Exercise 3 Output

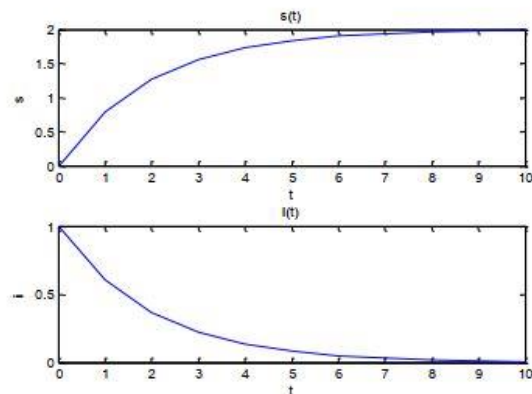


Fig 4: Exercise 4 Output

Assignment:

Use Matlab to compute the step and impulse responses of the causal LTI system:

$$\frac{d^3y(t)}{dt^3} - 2\frac{dy(t)}{dt} + y(t) = 4\frac{dx(t)}{dt} + x(t)$$