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Such a discrete-time control system consists of four major parts: 1 The Plant which is a continuous-time dynamic system. 2 The Analog-to-Digital Converter (ADC). 3 The Controller (μP), a microprocessor with a “ real-time ” OS. 4 The Digital-to-Analog Converter (DAC). 3 + - r(t) e(t) ADC μP DAC u(t) Plant ? ? y(t) 4

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 $d[n]=a[n] - 3a[n - 1]+3a[n - 2] - a[n - 3]$ is equivalent to this set of equations: $d[n]=c[n] - c[n - 1]$ $c[n]=b[n] - b[n - 1]$ $b[n]=a[n] - a[n - 1]$. As the first step, use the last equation to eliminate $b[n]$ and $b[n - 1]$ from the $c[n]$ equation: $c[n]=(a[n] - a[n - 1]) - (a[n - 1] - a[n - 2]) = a[n] - 2a[n - 1]+a[n - 2]$.

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TU Berlin Discrete-Time Control Systems 4 Solution for the last system: $x[k] = kx[0]$ If it is possible to diagonalize then the solution is a combination of k^i terms, where $k_i, i = 1, \dots, n$ are the eigenvalues of A . If it is not possible to diagonalize then the solution is a linear combination of the

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terms $p_i(k)$ where p

Analysis of Discrete-Time Systems

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For Theorem 3, P_i is the positive definite symmetry solution of the following discrete time algebraic Riccati equation (40) $A_i^T P_i A_i - P_i + Q - A_i^T P_i B_i (B_i^T P_i B_i + R)^{-1} B_i^T P_i A_i = 0$ and the optimal control input (41) $u_i(t) = - (B_i^T P_i B_i + R)^{-1} B_i^T P_i A_i x_i(t)$ and for Theorem 4, P_i is the positive definite symmetry solution of the following discrete time algebraic Riccati equation (42) $A_i^T P_i A_i - P_i + Q_i \dots$

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Ogata K. Discrete-Time Control Systems 2nd ed. (PH, 1995)(0133286428)

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Both time-discrete feedback controls and digital filters are described by their z -transform transfer functions. If a time-discrete system with the transfer function $H(z)$ receives a sinusoidal input sequence $x_k = \sin(kT)$, the output signal is also a discrete approximation of a sinusoid.

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