

## **Signals and Systems**

#### **Lecture 10**

#### DR TANIA STATHAKI

READER (ASSOCIATE PROFESSOR) IN SIGNAL PROCESSING IMPERIAL COLLEGE LONDON

#### Imperial College London

## Frequency response of an LTI system to an everlasting exponential or cosine

• We have seen in a previous lecture that an LTI's system response to an everlasting exponential  $x(t) = e^{s_0 t}$  is  $H(s_0)e^{s_0 t}$ .

[**Proof:** If h(t) is the unit impulse response of an LTI system then:

$$y(t) = h(t) * e^{s_0 t} = \int_{-\infty}^{\infty} h(\tau) e^{s_0 (t - \tau)} d\tau = e^{s_0 t} \int_{-\infty}^{\infty} h(\tau) e^{-s_0 \tau} d\tau = e^{st} H(s_0)$$

We represent such input-output pair as:

$$e^{s_0t} \Rightarrow H(s_0)e^{s_0t}$$

• We set  $s_0 = j\omega_0$ . This yields the so-called **frequency response** evaluated at  $\omega = \omega_0$ .

$$e^{j\omega_0 t} \Rightarrow H(j\omega_0)e^{j\omega_0 t}$$

$$\cos(\omega_0 t) = \text{Re}\{e^{j\omega_0 t}\} \Rightarrow \text{Re}\{H(j\omega_0)e^{j\omega_0 t}\}$$

• It is often better to express  $H(j\omega)$  in polar form as:

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

- Therefore,  $H(j\omega)e^{j\omega t} = |H(j\omega)|e^{j\omega H(j\omega)}e^{j\omega t} = |H(j\omega)|e^{j(\omega t + \angle H(j\omega))}\cos(\omega_0 t) \Rightarrow |H(j\omega_0)|\cos[\omega_0 t + \angle H(j\omega_0)]$ 
  - $H(j\omega)$ : Frequency response
  - $|H(j\omega)|$ : Amplitude response
  - $\angle H(j\omega)$ : Phase response

# Frequency response of an LTI system to an everlasting exponential or cosine cont.

• We can also show that a LTI's system response to an everlasting exponential  $x(t) = e^{j\omega_0 t + \theta_0}$  is  $e^{j\omega_0 t + \theta_0}H(j\omega)$ .

#### **Proof:**

If h(t) is the unit impulse response of a LTI system then:

$$y(t) = h(t) * e^{j\omega_0 t + \theta_0} = \int_{-\infty}^{\infty} h(\tau) e^{j\omega_0 (t - \tau) + \theta_0} d\tau = e^{j\omega_0 t + \theta_0} \int_{-\infty}^{\infty} h(\tau) e^{-j\omega_0 \tau} d\tau$$
$$= e^{j\omega_0 t + \theta_0} H(j\omega_0)$$

Therefore,

$$\cos(\boldsymbol{\omega_0}t + \theta_0) \Rightarrow |\boldsymbol{H}(\boldsymbol{j}\boldsymbol{\omega_0})|\cos[\boldsymbol{\omega_0}t + \theta_0 + \angle \boldsymbol{H}(\boldsymbol{j}\boldsymbol{\omega_0})]$$

- $H(j\omega)$ : Frequency response
- $|H(j\omega)|$ : Amplitude response
- $\angle H(j\omega)$ : Phase response
- The last two slides show that when a single sinusoidal function is fed through an LTI system the output is also the same single sinusoidal function with the same frequency but with a new gain and a new phase.

#### Imperial College London

### **Example**

 Find the frequency response (amplitude and phase response) of a system with transfer function:

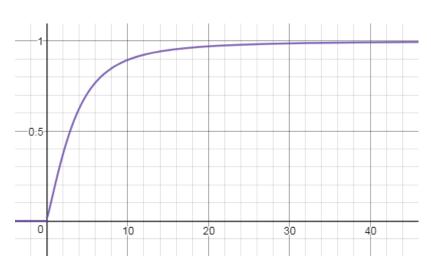
$$H(s) = \frac{s + 0.1}{s + 5}$$

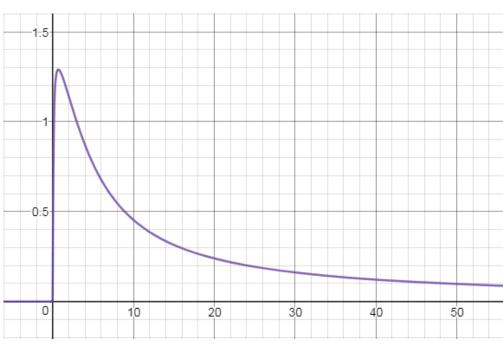
Then find the system response y(t) for inputs  $x(t) = \cos 2t$  and  $x(t) = \cos(10t - 50^{\circ})$ .

- We substitute  $s = j\omega$ . Then, we obtain  $H(j\omega) = \frac{j\omega + 0.1}{j\omega + 5}$ .
  - Amplitude response:  $|H(j\omega)| = \frac{\sqrt{\omega^2 + 0.01}}{\sqrt{\omega^2 + 25}}$ .
  - Phase response:  $\angle H(j\omega) = \Phi(\omega) = \tan^{-1}\left(\frac{\omega}{0.1}\right) \tan^{-1}\left(\frac{\omega}{5}\right)$ .

### **Example cont.**

- Amplitude response:  $|H(j\omega)| = \frac{\sqrt{\omega^2 + 0.01}}{\sqrt{\omega^2 + 25}}$ .
- Phase response:  $\angle H(j\omega) = \Phi(\omega) = \tan^{-1}\left(\frac{\omega}{0.1}\right) \tan^{-1}\left(\frac{\omega}{5}\right)$ .





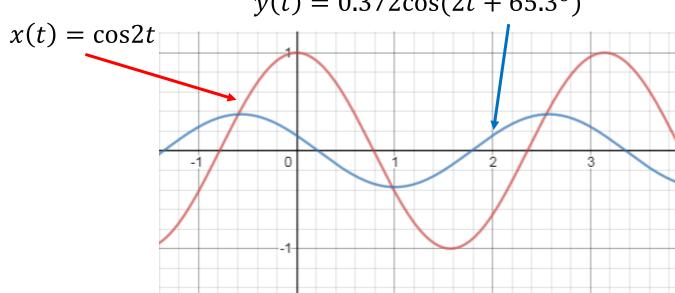
### **Example cont.**

Consider the input  $x(t) = \cos 2t$ . We have:

$$\cos(\omega_0 t + \theta_0) \Rightarrow |H(j\omega_0)|\cos[\omega_0 t + \theta_0 + \angle H(j\omega_0)]$$
  
In that case we have  $\omega_0 = 2$  and  $\theta_0 = 0$ .

- Amplitude response:  $|H(j2)| = \frac{\sqrt{2^2 + 0.01}}{\sqrt{2^2 + 25}} = 0.372$ .
- Phase response:  $\angle H(j2) = \Phi(j2) = \tan^{-1}\left(\frac{2}{0.1}\right) \tan^{-1}\left(\frac{2}{5}\right) = 65.3^{\circ}$ .
- Therefore,

$$y(t) = 0.372\cos(2t + 65.3^{\circ})$$



### **Example cont.**

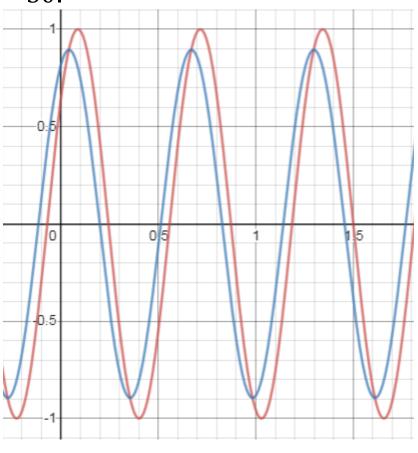
• Consider the input  $x(t) = \cos(10t - 50^{\circ})$ . We have:

$$\cos(\omega_0 t + \theta_0) \Rightarrow |H(j\omega_0)| \cos[\omega_0 t + \theta_0 + \angle H(j\omega_0)]$$

In that case we have  $\omega_0 = 10$  and  $\theta_0 = -50$ .

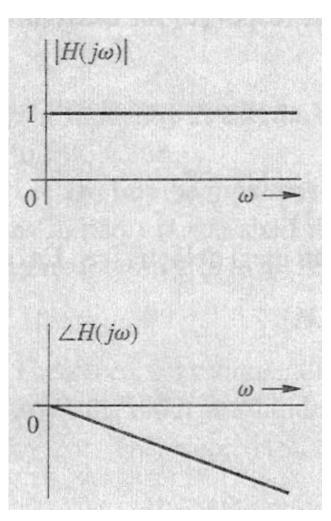
- Amplitude response: |H(j10)| = 0.894.
- Phase response:  $\angle H(j10) = \Phi(j10) = 26^{\circ}$ .
- Therefore,  $y(t) = 0.894\cos(10t - 50^{\circ} + 26^{\circ})$

[in the two previous figures the horizontal axis depicts *rads*]



### Frequency response of delay of T sec

- The transfer function of an ideal delay is  $H(s) = e^{-sT}$ .
- Therefore,
  - Amplitude response:  $|H(j\omega)| = |e^{-j\omega T}| = 1$ .
  - Phase response:  $\angle H(j\omega) = \Phi(j\omega) = -\omega T$ .
- Therefore:
  - Delaying a signal by T has no effect on its amplitude.
  - It results in a linear phase shift (with frequency) with a gradient of -T.
  - The quantity  $-\frac{d\Phi(\omega)}{d\omega} = \tau_g = T$  is known as **Group Delay**. (more on group delay later)



### Frequency response of an ideal differentiator

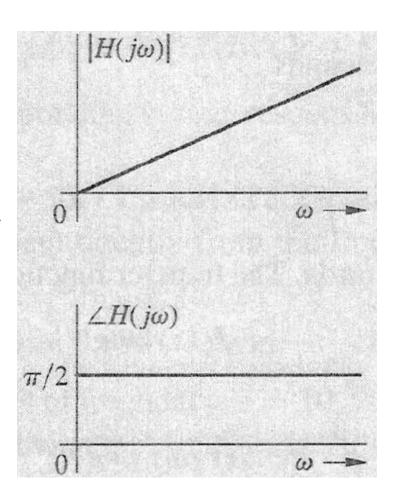
- The transfer function of an ideal differentiator is H(s) = s.
- For  $s = j\omega$  we have  $H(j\omega) = j\omega = \omega e^{j\frac{\pi}{2}}$ .
- Therefore, for  $\omega > 0$  we obtain:
  - Amplitude response:  $|H(j\omega)| = \omega$ .
  - Phase response:  $\angle H(j\omega) = \frac{\pi}{2}$ .

#### **Example**

- Consider the input of an ideal differentiator to be  $x(t) = \cos \omega t$ .
- The output is:

$$\frac{d}{dt}(\cos\omega t) = -\omega\sin\omega t = \omega\cos(\omega t + \frac{\pi}{2})$$

A differentiator is not
 a "nice" component to work with;
 it amplifies high frequency
 components (i.e., noise).

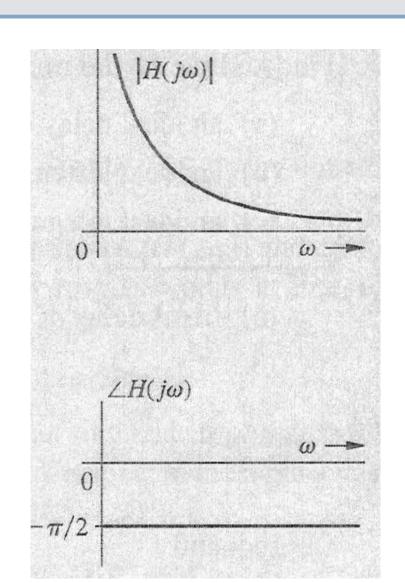


### Frequency response of an ideal integrator

- The transfer function of an ideal integrator is  $H(s) = \frac{1}{s}$ .
- For  $s = j\omega$ ,  $H(j\omega) = \frac{1}{i\omega} = -j\frac{1}{\omega} = \frac{1}{\omega}e^{-j\frac{\pi}{2}}$ .
- Therefore, for  $\omega > 0$  we obtain:
  - Amplitude response:  $|H(j\omega)| = \frac{1}{\omega}$ .
  - Phase response:  $\angle H(j\omega) = -\frac{\pi}{2}$ .
- Consider the input of an ideal integrator to be  $x(t) = \cos \omega t$ .
- The output is:

$$\int \cos\omega t \, dt = \frac{1}{\omega} \sin\omega t = \frac{1}{\omega} \cos(\omega t - \frac{\pi}{2})$$

 An integrator is a "nice" component to work with; it supresses high frequency components (i.e., noise).



### **Bode Plots: Asymptotic behaviour of amplitude and phase response**

Consider a system with transfer function:

$$H(s) = \frac{K(s+a_1)(s+a_2)}{s(s+b_1)(s^2+b_2s+b_3)} = \frac{Ka_1a_2}{b_1b_3} \frac{(\frac{s}{a_1}+1)(\frac{s}{a_2}+1)}{s(\frac{s}{b_1}+1)(\frac{s^2}{b_3}+\frac{b_2}{b_3}s+1)}$$

• The **poles** are the roots of the denominator polynomial. In this case, the poles of the system are s=0,  $s=-b_1$  and the solutions of the quadratic

$$s^2 + b_2 s + b_3 = 0$$

which we assume they form a complex conjugate pair of numbers.

• The **zeros** are the roots of the numerator polynomial. In this case, the zeros of the system are:  $s = -a_1$ ,  $s = -a_2$ .

### **Bode Plots: Asymptotic behaviour of amplitude and phase response**

• Now let  $s = j\omega$ . The **amplitude response**  $|H(j\omega)|$  can be rearranged as:

$$|H(j\omega)| = \frac{Ka_1a_2}{b_1b_3} \frac{\left|1 + \frac{j\omega}{a_1}\right| \left|1 + \frac{j\omega}{a_2}\right|}{|j\omega| \left|1 + \frac{j\omega}{b_1}\right| \left|1 + \frac{j\omega}{b_3} + \frac{(j\omega)^2}{b_3}\right|}$$

• We express the above in decibel (i.e.,  $20\log(\cdot)$ ):

$$20\log|H(j\omega)| = 20\log\left|\frac{Ka_1a_2}{b_1b_3} + 20\log\left|1 + \frac{j\omega}{a_1}\right| + 20\log\left|1 + \frac{j\omega}{a_2}\right| - 20\log|j\omega| - 20\log\left|1 + \frac{j\omega}{b_1}\right| - 20\log\left|1 + j\frac{b_2\omega}{b_3} + \frac{(j\omega)^2}{b_3}\right|$$

- By imposing a log operation the amplitude response (in dB) is broken into building block components that are added together.
- In the particular example we have three types of building block terms: A term  $j\omega$ , a first order term  $1+\frac{j\omega}{x}$  and a second order term with complex conjugate roots.

### **Advantages of logarithmic units**

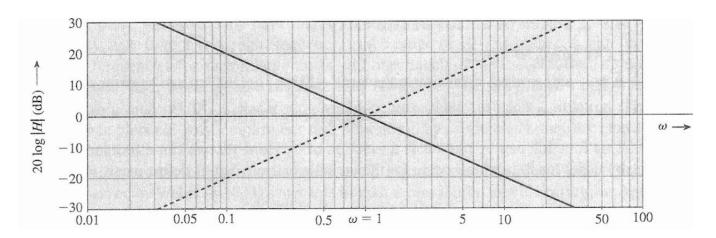
- They are desirable in several applications, where the variables considered have a very large range of values.
- The above is particularly true in frequency response amplitude plots since we require to plot frequency response from  $10^{-6}$  to  $10^{6}$  or higher.
- A plot of such a large range on a linear scale will bury much of the useful information contained at lower frequencies.
- In humans the relationship between stimulus and perception is logarithmic.
  - This means that if a stimulus varies as a geometric progression (i.e., multiplied by a fixed factor), the corresponding perception is altered in an arithmetic progression (i.e., in additive constant amounts). For example, if a stimulus is tripled in strength (i.e., 3 x 1), the corresponding perception may be two times as strong as its original value (i.e., 1 + 1).
  - The above observations were developed by Weber and Frechner.
    <a href="https://en.wikipedia.org/wiki/Weber%E2%80%93Fechner\_law">https://en.wikipedia.org/wiki/Weber%E2%80%93Fechner\_law</a>

## Building blocks for Bode plots - a pole at the origin: amplitude response

- A pole at the origin 1/s contributes to the frequency response with the term  $-20 \log |j\omega| = -20 \log \omega$ .
  - We can effect further simplification by using the logarithmic function for the variable  $\omega$  itself. Therefore, we define  $u = \log \omega$ .
- Therefore,  $-20 \log \omega = -20u$ .
  - The above is a straight line with a slope of -20.
  - A ratio of 10 in  $\omega$  is called a **decade**. If  $\omega_2 = 10\omega_1$  then  $u_2 = \log \omega_2 = \log 10\omega_1 = \log 10 + \log \omega_1 = 1 + \log \omega_1 = 1 + u_1 -20\log \omega_2 = -20\log 10\omega_1 = -20\log 10 20\log \omega_1 = -20 20\log \omega_1$
  - A ratio of 2 in  $\omega$  is called an **octave**. If  $\omega_2 = 2\omega_1$  then  $u_2 = \log \omega_2 = \log 2\omega_1 = \log 2 + \log \omega_1 = 0.301 + \log \omega_1 = 0.301 + u_1 -20\log \omega_2 = -20\log 2\omega_1 = -20\log 2 20\log \omega_1 = -6.02 20\log \omega_1$
- Based on the above, increments in u are equivalent to ratios in  $\omega$ .
- The amplitude response plot has a slope of -20 dB/decade or -20(0.301) = -6.02 dB/octave.
- The amplitude plot crosses the  $\omega$  axis at  $\omega = 1$ , since  $u = \log \omega = 0$  for  $\omega = 1$ .

### **Bode plots – a zero at the origin: amplitude response**

- A zero at the origin s contributes to the frequency response with the term  $20 \log |j\omega| = 20 \log \omega = 20u$ .
- The amplitude plot has a slope of 20dB/ decade or 20(0.301) = 6.02dB/octave.
- The amplitude plot for a zero at the origin is a mirror image about the  $\omega$  axis of the plot for a pole at the origin.
- As you can see the horizontal axis depicts  $u = \log \omega$  and not  $\omega$ .



Amplitude responses of a pole (solid line) and a zero (dotted line) at the origin

### **Bode plots – first order pole: amplitude response**

- The log amplitude of a first order pole at -a is  $-20\log\left|1+\frac{j\omega}{a}\right|$ .
  - $\omega \ll a \Rightarrow -20\log\left|1 + \frac{j\omega}{a}\right| \approx -20\log 1 = 0$
  - $\omega \gg a \Rightarrow -20\log\left|1+\frac{j\omega}{a}\right| \approx -20\log(\frac{\omega}{a}) = -20\log\omega + 20\log a$ This represents a straight line (when plotted as a function of u, the log of  $\omega$ ) with a slope of  $-20dB/{\rm decade}$  or  $-20(0.301) = -6.02dB/{\rm octave}$ . When  $\omega = a$  the log amplitude is zero. Hence, this line crosses the  $\omega$  axis at  $\omega = a$ . Note that the asymptotes meet at  $\omega = a$ .
- The exact log amplitude for this pole is:

$$-20\log\left|1 + \frac{j\omega}{a}\right| = -20\log\left(1 + \frac{\omega^2}{a^2}\right)^{\frac{1}{2}} = -10\log\left(1 + \frac{\omega^2}{a^2}\right)$$

• The maximum error between the actual and asymptotic plots occurs at  $\omega = a$  called **corner frequency** or **break frequency**. This error is:  $err(a) = exact\_amplitude(a) - asymptotic\_amplitude(a)$ 

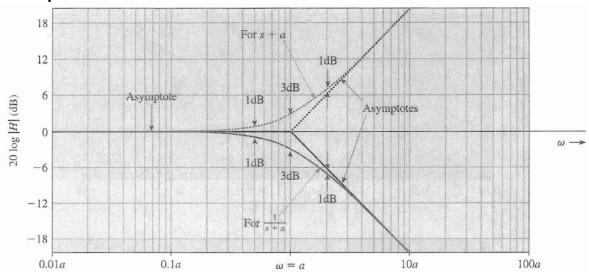
$$= -10\log\left(1 + \frac{a^2}{a^2}\right) - 0 = -10\log 2 = -3dB.$$

### **Bode plots – first order zero: amplitude**

- A first order zero at -a gives rise to the term  $20\log\left|1+\frac{j\omega}{a}\right|$ .
  - $\omega \ll a \Rightarrow 20\log\left|1 + \frac{j\omega}{a}\right| \approx 20\log 1 = 0.$
  - $\omega \gg a \Rightarrow 20\log\left|1 + \frac{j\omega}{a}\right| \approx 20\log\left(\frac{\omega}{a}\right) = 20\log\omega 20\log a$ .

This represents a straight line with a slope of 20dB/decade.

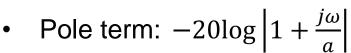
• The amplitude plot for a zero at -a is a mirror image about the  $\omega$  axis of the plot for a pole at -a.



### Summary of first order building blocks for Bode plots: amplitude

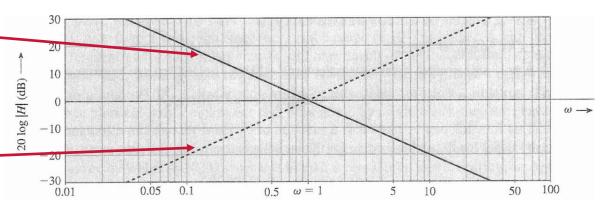
- Pole term:  $-20 \log |j\omega|$ =  $-20 \log \omega$
- Zero term:  $20 \log |j\omega|$

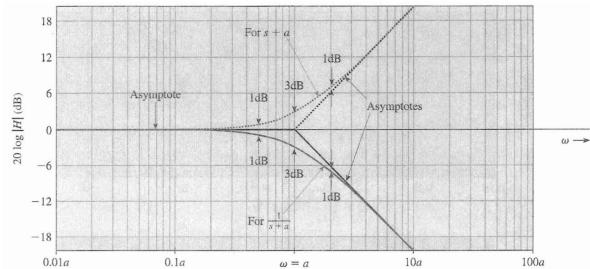
 $=20\log\omega$ 



- $\omega \ll a \Rightarrow -20\log\left|1 + \frac{j\omega}{a}\right|$ 
  - $\approx -20\log 1=0$
- $\omega \gg a \Rightarrow -20\log\left|1 + \frac{j\omega}{a}\right| \stackrel{\text{g}}{=} \frac{1}{2}$ 
  - $\approx -20\log(\frac{\omega}{a})$
  - $= -20\log\omega + 20\log a$
- $\omega = a$

 $-20\log|1+j| = -20\log\sqrt{2} \approx -3db$ 

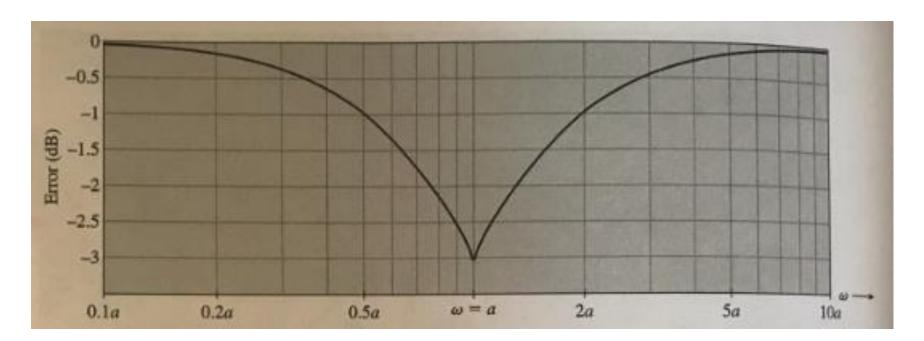




# Error in the asymptotic approximation of amplitude due to a first order pole

- The error of the approximation as a function of  $\omega$  is shown in the figure below.
- The actual plot can be obtained if we add the error to the asymptotic plot.
- Problem: Find the error when the frequency is equal to the corner frequency and 2, 5 and 10 times larger or smaller.

(**Answers**: -3dB, -1dB, -0.17dB, negligible. See subsequent slides.)



## Error in the asymptotic approximation of amplitude due to a first order pole

• The error of the approximation of the true response with an asymptotic line at a frequency  $\omega$  for the case of a first order pole is:

$$err(\omega) = true(\omega) - asymptotic(\omega)$$

$$= -10\log\left(1 + \frac{\omega^2}{a^2}\right) - (-20\log\omega + 20\log a)$$
$$= -10\log\left(1 + \frac{\omega^2}{a^2}\right) + 20\log\omega - 20\log a$$

• For  $\omega = a$  (also shown at bottom of Slide 16)

$$\operatorname{err}(\omega) = -10\log\left(1 + \frac{a^2}{a^2}\right) + 20\log a - 20\log a = -10\log(2) = -10 \cdot 0.3$$
$$= -3dB$$

• For  $\omega = 2a$ ,  $\operatorname{err}(\omega) = -10\log\left(1 + \frac{4a^2}{a^2}\right) + 20\log 2a - 20\log a =$   $= -10\log(5) + 20\log(2) = -10 \cdot 0.7 + 20 \cdot 0.3 = -1dB$ 

### Bode plots – error of the approximation cont.

$$\operatorname{err}(\omega) = -10\log\left(1 + \frac{\omega^2}{a^2}\right) + 20\log\omega - 20\log a$$

• For  $\omega = 5a$ ,  $\operatorname{err}(\omega) = -10\log\left(1 + \frac{25a^2}{a^2}\right) + 20\log 5a - 20\log a = -10\log(26) + 20\log(5)$   $= -10 \cdot 1.41497334 + 20 \cdot 0.69897 = -0.17dB$ 

For 
$$\omega = 10a$$
,  

$$\operatorname{err}(\omega) = -10\log\left(1 + \frac{100a^2}{a^2}\right) + 20\log 10a - 20\log a$$

$$= -10\log(101) + 20\log(10) = -20.0432 + 20 \cdot 1 \cong 0$$

### **Bode plots – second order pole : amplitude**

- Now consider the quadratic term:  $s^2 + b_2 s + b_3$ .
- It is quite common to express the above term as:

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

- The scalar ζ is called damping factor.
- The scalar  $\omega_n$  is called **natural frequency**.
- The log amplitude response is obtained by setting  $s = j\omega$  and taking the magnitude.
- For the time being we are not interested in the gain  $\omega_n^2$ .
- log amplitude =  $-20\log\left|1 + 2j\zeta(\frac{\omega}{\omega_n}) + (\frac{j\omega}{\omega_n})^2\right|$ 
  - $\omega \ll \omega_n$ , log amplitude  $\approx -20 \log 1 = 0$
  - $\omega \gg \omega_n$ , log amplitude  $\approx -20\log\left|-(\frac{\omega}{\omega_n})^2\right| = -40\log\left(\frac{\omega}{\omega_n}\right)$ =  $-40\log\omega + 40\log\omega_n = -40u + 40\log\omega_n$

The exact log amplitude is  $-20\log\left\{\left[1-\left(\frac{\omega}{\omega_n}\right)^2\right]^2+4\zeta^2\left(\frac{\omega}{\omega_n}\right)^2\right\}^{1/2}$ 

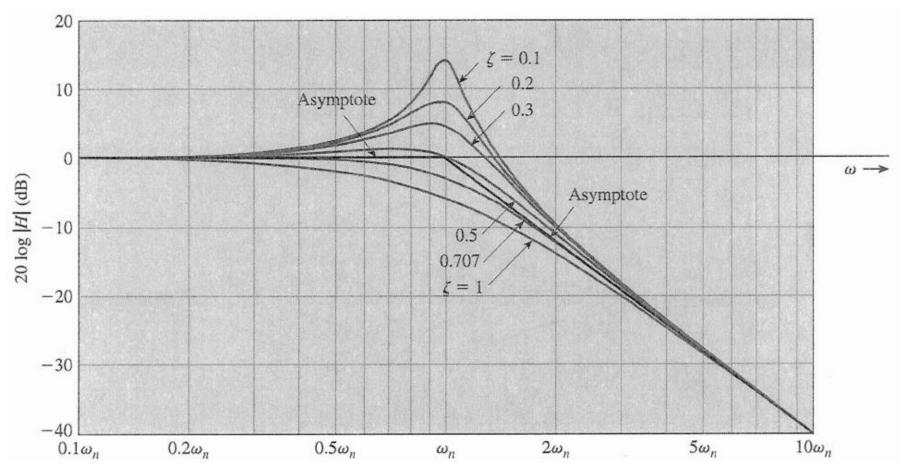


### **Bode plots – second order pole: amplitude**

- The log amplitude involves a parameter  $\zeta$  called **damping factor**, resulting in a different plot for each value of  $\zeta$ .
- It can be proven that for complex-conjugate poles  $\zeta < 1$ .
- For  $\zeta \geq 1$ , the two poles in the second order factor are not longer complex but real, and each of these two real poles can be dealt with as a separate first order factor.
- The amplitude plot for a pair of complex conjugate zeros is a mirror image about the  $\omega$  axis of the plot for a pair of complex conjugate poles.

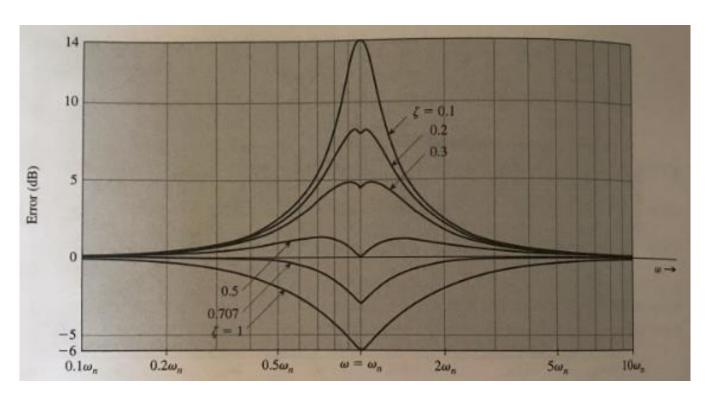
### **Bode plots – second order pole : amplitude**

• The exact log amplitude is =  $-20\log\left\{\left[1-\left(\frac{\omega}{\omega_n}\right)^2\right]^2+4\zeta^2\left(\frac{\omega}{\omega_n}\right)^2\right\}^{1/2}$ 



# Error in the asymptotic approximation of amplitude due to a pair of complex conjugate poles

- The error of the approximation as a function of  $\omega$  is shown in the figure below for various values of  $\zeta$ s.
- The actual plot can be obtained if we add the error to the asymptotic plot.



### **Bode plots example: amplitude**

Consider a system with transfer function:

$$H(s) = \frac{20s(s+100)}{(s+2)(s+10)}$$

$$H(s) = \frac{20 \times 100}{2 \times 10} \frac{s(1+\frac{s}{100})}{(1+\frac{s}{2})(1+\frac{s}{10})} = 100 \frac{s(1+\frac{s}{100})}{(1+\frac{s}{2})(1+\frac{s}{10})}$$

- **Step 1:** Since the constant term is 100 or  $20\log 100 = 40 \,\mathrm{dB}$ , we relabel the horizontal axis as the  $40 \,\mathrm{dB}$  line.
- Step 2: For each pole and zero term draw an asymptotic plot.
- **Step 3:** Add all the asymptotes.
- **Step 4:** Apply corrections if possible. For corrections we use the frequencies 1, 2, 10, 100. They are mostly corner frequencies.

### **Bode plots example: amplitude. Corrections.**

- Correction at  $\omega = 1$ 
  - Due to corner frequency at  $\omega = 2$  is -1dB.
  - Due to corner frequency at  $\omega = 10$  is negligible.
  - Due to corner frequency at  $\omega = 100$  is negligible.

Total correction at  $\omega = 1$  is -1dB.

- Correction at  $\omega = 2$ 
  - Due to corner frequency at  $\omega = 2$  is -3dB.
  - Due to corner frequency at  $\omega = 10$  is -0.17dB.
  - Due to corner frequency at  $\omega = 100$  is negligible.

Total correction at  $\omega = 2$  is -3.17dB.

- Correction at  $\omega = 10$ 
  - Due to corner frequency at  $\omega = 10$  is -3dB.
  - Due to corner frequency at  $\omega = 2$  is -0.17dB.
  - Due to corner frequency at  $\omega = 100$  is negligible.

Total correction at  $\omega = 10$  is -3.17dB.

### **Bode plots example: amplitude. Corrections cont.**

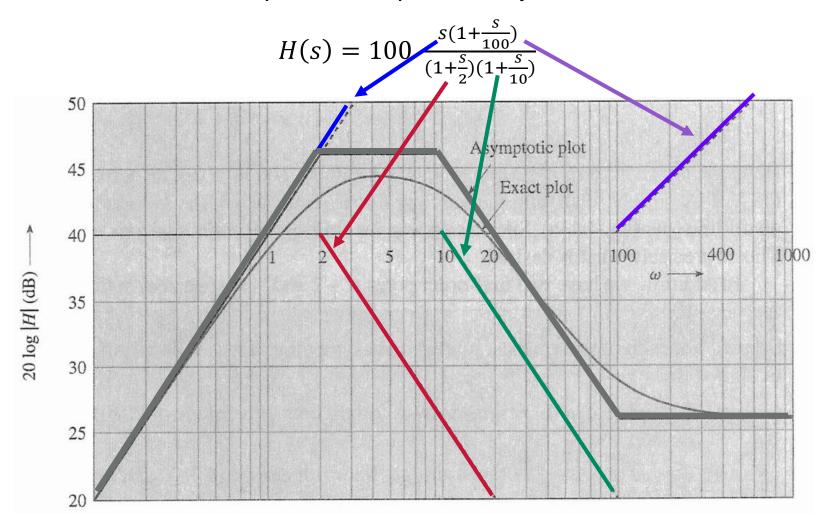
- Correction at  $\omega = 100$ 
  - Due to corner frequency at  $\omega = 100$  is 3dB.
  - Due to corner frequency at  $\omega = 2$  is negligible.
  - Due to corner frequency at  $\omega = 10$  is negligible.

Total correction at  $\omega = 100$  is 3dB.

 Correction at intermediate points other than corner frequencies may be considered for more accurate plots.

### **Bode plots example: total amplitude**

Observe now the final plot for the previous system with transfer function:



### **Bode plots: phase**

Now consider the phase response for the earlier transfer function:

$$H(j\omega) = \frac{Ka_1a_2}{b_1b_3} \frac{(1+\frac{j\omega}{a_1})(1+\frac{j\omega}{a_2})}{j\omega(1+\frac{j\omega}{b_1})(1+j\frac{b_2\omega}{b_3}+\frac{(j\omega)^2}{b_3})}$$

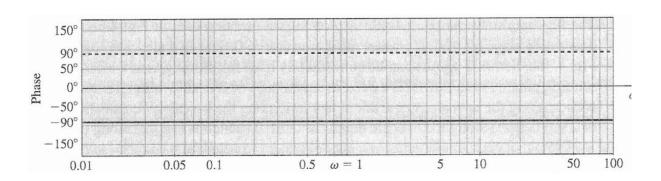
The phase response is:

$$\angle H(j\omega) = \angle \left(1 + \frac{j\omega}{a_1}\right) + \angle \left(1 + \frac{j\omega}{a_2}\right) - \angle j\omega$$
$$-\angle \left(1 + \frac{j\omega}{b_1}\right) - \angle \left(1 + j\frac{b_2\omega}{b_3} + \frac{(j\omega)^2}{b_3}\right)$$

Again, we have three types of terms.

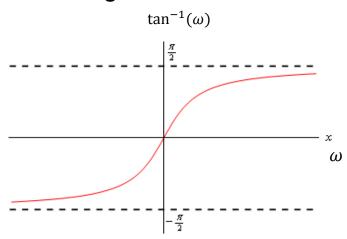
### **Bode plots – a pole or zero at the origin: phase**

- A pole at the origin gives rise to the term  $-j\omega$ .
  - $H(j\omega) = -j\omega = \omega e^{-j\frac{\pi}{2}} \Rightarrow \angle H(j\omega) = -\angle j\omega = -90^{\circ}$ .
  - The phase is constant for all values of  $\omega$ .
- A zero at the origin gives rise to the term  $j\omega$ .
  - $\angle H(j\omega) = \angle j\omega = 90^{\circ}$ . The phase plot for a zero at the origin is a mirror image about the  $\omega$  axis of the phase plot for a pole at the origin.



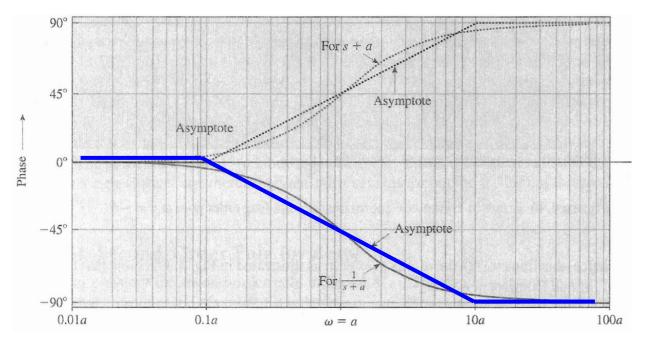
### **Bode plots – a first order pole or zero: phase**

- A pole at -a gives rise to the term  $1 + \frac{j\omega}{a}$ .
  - $\angle H(j\omega) = -\angle \left(1 + \frac{j\omega}{a}\right) = -\tan^{-1}\left(\frac{\omega}{a}\right).$
  - $\omega \ll a \Rightarrow \frac{\omega}{a} \ll 1 \Rightarrow -\tan^{-1}\left(\frac{\omega}{a}\right) \approx 0$
  - $\omega \gg a \Rightarrow \frac{\omega}{a} \gg 1 \Rightarrow -\tan^{-1}\left(\frac{\omega}{a}\right) \approx -90^{\circ}$
- The phase plot for a zero at -a is a mirror image about the  $\omega$  axis of the phase plot for a pole at the origin.



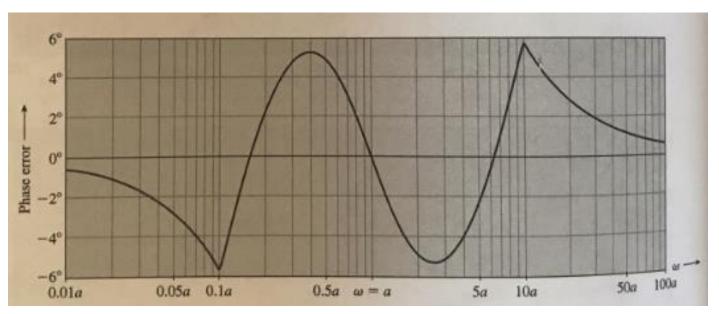
### **Bode plots – a first order pole or zero: phase**

- We use a three-line segment asymptotic plot for greater accuracy. The asymptotes are:
  - $\omega \leq a/10 \Rightarrow 0^{\circ}$
  - $\omega \ge 10a \Rightarrow -90^{\circ}$
  - A straight line with slope  $-45^{\circ}$  /decade connects the above two asymptotes (from  $\omega = a/10$  to  $\omega = 10a$ ) crossing the  $\omega$  axis at  $\omega = a/10$ .



### **Bode plots – a first order pole or zero: phase error**

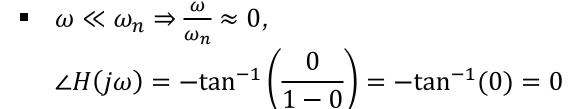
- The asymptotes are very close to the real curve and the maximum error is 5.7°.
- The maximum error occurs at  $\omega = 0.1a$  and  $\omega = 10a$  (see figure below).
- The actual phase can be obtained if we add the error to the asymptotic plot.

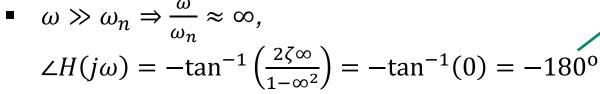


### **Bode plots – second order complex conjugate poles : phase**

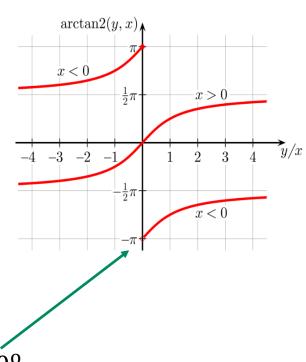
Now consider the term:

$$1 + 2j\zeta \left(\frac{\omega}{\omega_n}\right) + \left(\frac{j\omega}{\omega_n}\right)^2 = 1 - \left(\frac{\omega}{\omega_n}\right)^2 + j \ 2\zeta \left(\frac{\omega}{\omega_n}\right)$$
$$\angle H(j\omega) = -\tan^{-1}\left[\frac{2\zeta \left(\frac{\omega}{\omega_n}\right)}{1 - \left(\frac{\omega}{\omega_n}\right)^2}\right]$$



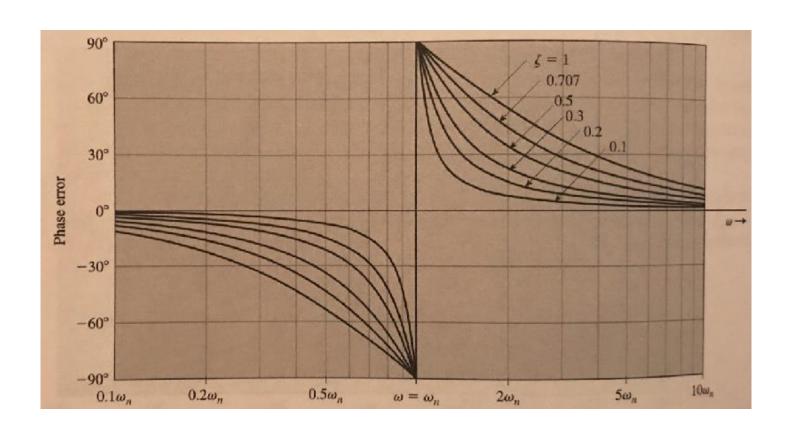


The phase involves a parameter ζ, resulting in a different plot for each value of ζ.



### **Bode plots – second order complex conjugate poles : phase error**

- An error plot is shown in the figure below for various values of  $\zeta$ .
- The actual phase can be obtained if we add the error to the asymptotic plot.



### **Bode plots example: phase**

Consider the previous system with transfer function:

$$H(s) = \frac{20s(s+100)}{(s+2)(s+10)} = 100 \frac{s(1+\frac{s}{100})}{(1+\frac{s}{2})(1+\frac{s}{10})}$$

- For the pole at s = -2 (a = -2) the phase plot is:
  - $\omega \leq \frac{2}{10} = 0.2 \Rightarrow 0^{\circ}$
  - $\omega \ge 10 \cdot 2 = 20 \Rightarrow -90^{\circ}$
  - A straight line with slope  $-45^{\circ}$  /decade connects the above two asymptotes (from  $\omega = 0.2$  to  $\omega = 20$ ) crossing the  $\omega$  axis at  $\omega = 0.2$ .
- For the pole at s = -10 (a = -10) the phase plot is:
  - $\omega \leq \frac{10}{10} = 1 \Rightarrow 0^{\circ}$
  - $\omega \ge 10 \cdot 10 = 100 \Rightarrow -90^{\circ}$
  - A straight line with slope  $-45^{\circ}$  /decade connects the above two asymptotes (from  $\omega = 1$  to  $\omega = 100$ ) crossing the  $\omega$  axis at  $\omega = 1$ .

### **Bode plots example: phase cont.**

Consider the previous system with transfer function:

$$H(s) = \frac{20s(s+100)}{(s+2)(s+10)} = 100 \frac{s(1+\frac{s}{100})}{(1+\frac{s}{2})(1+\frac{s}{10})}$$

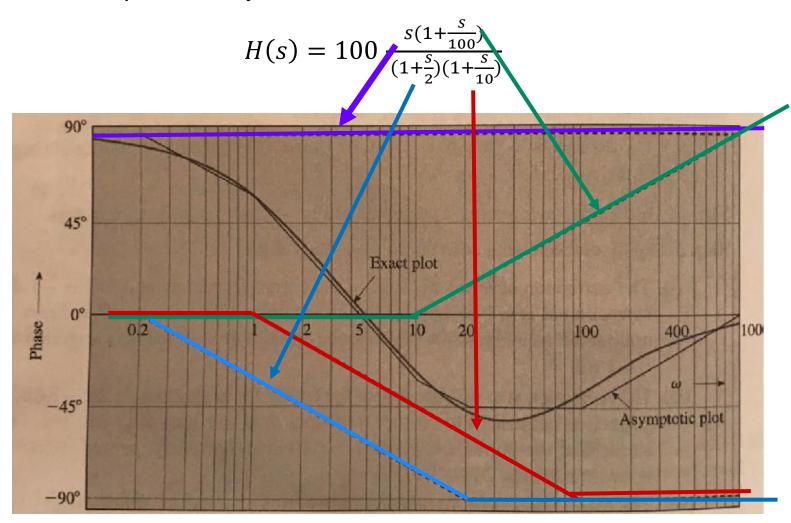
- The zero at the origin causes a 90° phase shift.
- For the zero at s = -100 (a = -100) the phase plot is:

• 
$$\omega \le \frac{100}{10} = 10 \Rightarrow 0^{\circ}$$

- $\omega \ge 10 \cdot 100 = 1000 \Rightarrow 90^{\circ}$
- A straight line with slope  $45^{\rm o}$ /decade connects the above two asymptotes (from  $\omega=10$  to  $\omega=1000$ ) crossing the  $\omega$  axis at  $\omega=10$ .

### **Bode plots example: total phase cont.**

Consider the previous system with transfer function:





### **Relating this lecture to other courses**

- You will be applying frequency response in various areas such as filters and 2<sup>nd</sup> year control. You have also used frequency response in the 2<sup>nd</sup> year analogue electronics course. Here we explore this as a special case of the general concept of complex frequency, where the real part is zero.
- You have come across Bode plots from 2<sup>nd</sup> year analogue electronics course. Here we go deeper into where all these rules come from.
- We will apply much of what we have done so far in the frequency domain to analyse and design some filters in the next lecture.