

# Lecture 2a: Time-Domain Analysis of Continuous-Time Systems with MATLAB

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# Contents

## Matlab

To solve a differential equation, you can use a command **dsolve** to solve the equation.

For an continuous-time LTI system specified by the differential equation

 $(D^2 + 4D + k)y(t) = (3D + 5)f(t)$ 

determine the zero-input component of the response if the initial conditions are  $y_0(0) = 3$ , and  $\dot{y}_0(0) = -7$  for two values of k: (a) 3 (b) 4 (c) 40.

```
1 syms y(t) t
2 Dy = diff(y, 1);
3 cond1 = y(0) == 3; cond2 = Dy(0) == -7; conds = [cond1; cond2];
4
5 sys1 = diff(y,2) + 4*diff(y,1) + 3*y == 0
```

$$sys1(t) = \frac{\partial^2}{\partial t^2} y(t) + 4 \frac{\partial}{\partial t} y(t) + 3 y(t) = 0$$

1 sys2 = 
$$diff(y,2) + 4*diff(y,1) + 4*y == 0$$

sys2(t) = 
$$\frac{\partial^2}{\partial t^2} y(t) + 4 \frac{\partial}{\partial t} y(t) + 4 y(t) = 0$$

1 sys3 = diff(y,2) + 4\*diff(y,1) + 40\*y == 0

$$sys3(t) = \frac{\partial^2}{\partial t^2} y(t) + 4 \frac{\partial}{\partial t} y(t) + 40 y(t) = 0$$

1 y1 = dsolve(sys1, conds)

$$y1 = e^{-t} + 2e^{-3t}$$

1 y2 = dsolve(sys2, conds)

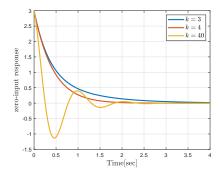
$$y^2 = -e^{-2t} (t-3)$$

1 y3 = dsolve(sys3, conds)

$$y3 = \frac{e^{-2t} (18 \cos(6t) - \sin(6t))}{6}$$

To plot  $y_0$  respect to t, we can use Matlab's code as follow:

```
1 ts = -1:0.01:10;
2 y1c = y1*heaviside(t);
3 y2c = y2*heaviside(t);
4 y3c = y3*heaviside(t);
5 y1p = subs(y1c,t,ts); y2p = subs(y2c,t,ts); y3p = subs(y3c,t,ts);
6 plot(ts,y1p,ts,y2p,ts,y3p, 'linewidth', 2)
7 h = legend('k =3', 'k=4', 'k=40');
```



For an LTI system specified by the differential equation

 $(D^2 + 3D + 2)y(t) = Df(t)$ 

To calculate the zero-state response, we can use MATLAB to calculate as follow:

 $h(t) = b_n \delta(t) + P(D)y_n(t)\mathbb{1}(t)$ 

In this case  $b_n = 0$  and the initial values of  $y_n(t)$  are  $y_n(0^-) = 0$  and  $\dot{y}(0^-) = 1$ .

```
1 syms y(t) t
2
3 Dy = diff(y,1);
4 cond1 = y(0) == 0; cond2 = Dy(0) == 1;
5 conds = [cond1; cond2]; sys4 = diff(y,2) + 3*diff(y,1) + 2*y(t) == 0;
6 y_n = dsolve(sys4, conds)
```

$$y_n = e^{-t} - e^{-2t}$$

1 Dy\_n =  $diff(y_n)$ 

$$Dy_n = 2e^{-2t} - e^{-t}$$

Therefore

$$h(t) = 0 + (2e^{-2t} - e^{-t})\mathbb{1}(t)$$

If  $f(t) = 10e^{-3t}$  we have

```
1 syms y(t) t tau
2 Dy = diff(y, 1);
3 ft = 10*exp(-3*t);
4 sys5 = diff(y,2) + 3*diff(y,1) + 2*y == 0
```

sys5(t) = 
$$\frac{\partial^2}{\partial t^2} y(t) + 3 \frac{\partial}{\partial t} y(t) + 2 y(t) = 0$$

```
1 cond1 = y(0) == 0; cond2 = Dy(0) == 1;
2 conds = [cond1; cond2];
3 y_n = dsolve(sys4, conds);
4 ht = diff(y_n)
```

 $ht = 2e^{-2t} - e^{-t}$ 

```
1 %convolution of f(t) and h(t)
2 ys = int(subs(ft, tau)*subs(ht, t-tau), tau, 0, t)
```

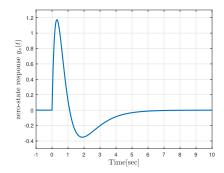
$$ys = -5e^{-3t} \left( e^{2t} - 4e^t + 3 \right)$$

1 ysc = ys\*heaviside(t)

$$ysc = -5e^{-3t}$$
 heaviside (t)  $(e^{2t} - 4e^{t} + 3)$ 

```
1 s = -1:0.01:10;
2 ysp = subs(ysc, t, ts);
3 plot(ts,ysp, 'linewidth', 2)
4 axis([-1 10 -0.5 1.3]); grid;
```

# **Classical Method**





$$y_s(t) = -5e^{-t} + 20e^{-2t} - 15e^{-3t}, \ t \ge 0$$

Finally, the total response is  $y(t) = y_0(t) + y_s(t)$ .

Solve the differential equation

$$(D^2 + 3D + 2)y(t) = Df(t)$$

for the input f(t) = 5t + 3 if  $y(0^+) = 2$  and  $\dot{y}(0^+) = 3$ .

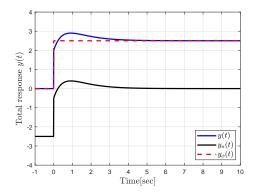
```
1 syms y(t) t
2
3 Dy = diff(y,1)
4 f = 5*t + 3;
5 sys1 = diff(y,2) + 3*diff(y,1) + 2*y == diff(f,t)
```

sys1(t) = 
$$\frac{\partial^2}{\partial t^2} y(t) + 3 \frac{\partial}{\partial t} y(t) + 2 y(t) = 5$$

# **Classical Method**

```
1 cond1 = y(0) == 2; cond2 = Dy(0) == 3;
2 conds = [cond1; cond2];
3 y = dsolve(sys1, conds)
```

$$y = 2e^{-t} - \frac{5e^{-2t}}{2} + \frac{5}{2}$$



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- 2. Goodwine, B., Engineering Differential Equations: Theory and Applications, Springer, 2011.
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- 4. Lathi, B. P., Signal Processing & Linear Systems, Berkeley-Cambridge Press, 1998.