

THE UNIVERSITY OF MANITOBA

OPTIMATIZATION OF TRANSIENT RESPONSE
OF PULSE NETWORKS

BY

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A THESIS

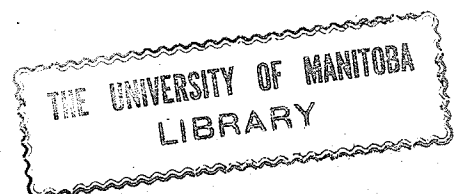
SUBMITTED TO THE FACULTY OF
GRADUATE STUDIES

IN PARTIAL FULFILLMENT OF THE REQUIREMENT FOR THE DEGREE
OF MASTER OF SCIENCE

DEPARTMENT OF ELECTRICAL ENGINEERING

WINNIPEG MANITOBA

SEPT 1971



ABSTRACT

This thesis is concerned with the transient response characteristic of low pass filters designed to be fast with little or no overshoot.

Methods are proposed to find the pole configuration for an all-pole transfer function which yields a desirable transient response. The first method is the pole-shifting method. The radius vectors of the poles are allowed to move on a parabolic contour by varying the angles between the radius vectors and the negative real axis. Frequency and time responses are investigated to locate several optimal positions corresponding to some figures of merit.

Another approach to the problem is by the extremum method. Some error criteria of the actual and ideal responses are defined for the time and the frequency domains. A performance index which is a weighted sum of the integrals of these errors is then minimized by a direct search program. Remarkable results are obtained for the third and fourth order cases.

The transient responses of the proposed filters are found to be superior to all other filters appeared in literature. In the case of the third order case, for example, a rise time of 1.761 seconds is obtained compared to 2.291 seconds for a Butterworth filter. To make fair comparisons, the dc gain as well as the 3-db bandwidth are normalized to unity. The results obtained are very useful in the design of filters for pulse application.

ACKNOWLEDGEMENTS

The author wishes to express deep gratitude to his thesis advisor Dr. H. K. Kim, for suggesting the thesis topic as well as for his guidance and supervision throughout the project. The author also wishes to thank the Numerical Application Group of the University of Manitoba, for providing the Pattern Search program.

Thanks are also extended to the National Research Council of Canada, whose financial support, Grant no. A3345, made the completion of this project possible.

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CHAPTER I

INTRODUCTION

I.1 General introduction

For a low-pass filter designed for pulse applications, it is required that the rise time, delay time and overshoot be as small as possible.

The problem of designing a network is really that of finding a good approximation $H(s)$ using a realizable rational function of s . Since Butterworth [1] proposed the maximally flat magnitude characteristic, numerous methods have been suggested. However, the problem of obtaining the least rise time for a given overshoot or least overshoot for a given rise time has not been solved. This thesis is an attempt to improve the transient response and to show such results.

I.2 Transient Response

It has been a common practice to compare the various low pass filters by comparing their responses to a unit-step excitation. The quantities associated with a step response are rise time(t_r), delay time(t_d) and overshoot(γ). By far the most commonly used criterion is the 50% delay time and 10-90% rise time as depicted in Figure I.1.

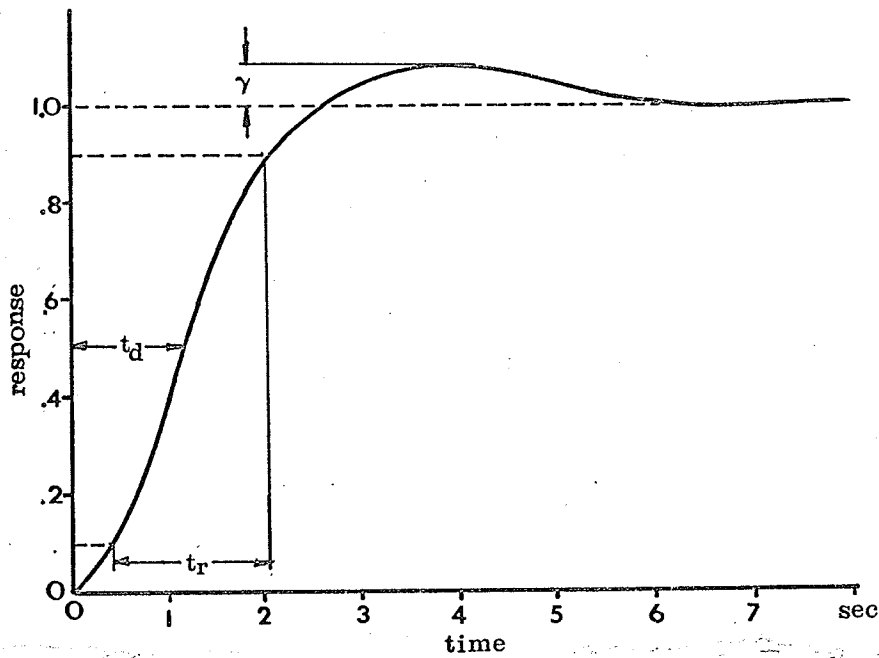


Fig. I.1 Unit step response.

Elmore [20] defined rise time and delay time as follows.

$$t_d = \int_0^{\infty} h(t) t \cdot dt \quad \text{I.1}$$

$$t_r = [2\pi \int_0^{\infty} (t - t_d)^2 h(t) dt]^{1/2} \quad \text{I.2}$$

where $h(t)$ is the impulse response of the network.

Elmore's definitions are analytically convenient for networks with no overshoot or very small overshoot. Several other definitions have also been proposed and utilized. However, in the following discussion the conventional definition is used.

I.3 Formulation of the problem

The problem is to find the location of poles for a all-pole transfer function $H(s)$ which yields a desirable transient response. If the dc response is normalized to unity, then the filter function is

$$H(s) = \prod_{i=1}^n \frac{|p_i|}{(s - p_i)} \quad \text{I.3}$$

where $p_i = -\sigma_i \pm j\omega_i$ is the i th pole in the left half of the s -plane.

The unit step response of this filter is given by

$$f(t) = \mathcal{L}^{-1} \left[\frac{1}{s} H(s) \right] \quad \text{I.4}$$

In order to evaluate and to compare the performance of the filters, it is necessary to normalize the bandwidth to 1 rad/sec [8]. The requirement imposes the following constraint,

$$\prod_{i=1}^n \left(1 + \frac{2\omega_i + 1}{\sigma_i^2 + \omega_i^2}\right) = 2 \quad \text{I.5}$$

For the first order filter, in order to satisfy all the requirements, the pole must be at $s=-1$. The step response is monotonic with $t_d = 0.693$ sec. and $t_r = 2.197$ seconds.

For the second order filter, the poles are $p_{1,2} = -\sigma_1 \pm j\omega_1$ where σ_1 and ω_1 are real and positive.

$$H(s) = \frac{\sigma_1^2 + \omega_1^2}{s^2 + 2\sigma_1 s + \sigma_1^2 + \omega_1^2} \quad \text{I.6}$$

Let $\omega_o = (\sigma_1^2 + \omega_1^2)^{1/2}$; $\xi = \sigma_1/\omega_o$

Then $f(t) = 1 - \frac{e^{-\omega_o \xi t}}{(1 - \xi^2)^{1/2}} \sin(\omega_o (1 - \xi^2)^{1/2} t + \cos^{-1} \xi)$

And $\gamma = e^{-\pi \xi (1 - \xi^2)^{-1/2}} \times 100\% \quad \text{I.7}$

$$t_r = (t_{90\%} - t_{10\%}) \text{ sec} \quad \text{I.8}$$

$$t_d = t_{50\%} \text{ sec} \quad \text{I.9}$$

For calculating delay and rise time it is necessary to solve three transcendental equations. Thus it is obvious that a direct method of minimizing t_r and t_d is not feasible.

In chapter II a comparison is made of the various known systems, which leads to the development of the present work. In chapter III the suggested method and results are discussed. In chapter IV another method of optimizing the transient response is briefly described, followed by the discussion of the two methods presented.

CHAPTER II

PREVIOUS CONTRIBUTIONS

II.1 Introduction

The problem of determining the suitable transfer functions of lowpass filters has attracted much attention in recent years. Much of the work was involved in finding a locus for the poles on the left half of the s -plane. The poles were located at the intersection of the curve with radial straight lines from the origin with fixed Butterworth angles; or they were located on the curve with equally spaced imaginary parts [7]-[12]. The following is a comparison of various known systems, which leads to the work of this thesis.

In comparing various systems, the following aspects are studied:

- (1) pole locations,
- (2) rise time and delay time,
- (3) overshoot.

In order that these comparisons to be valid, normalization is carried out according to the description in chapter I.

II.2 Various systems

(1) Butterworth Configuration [1]

The poles lie symmetrically on the left half of a unit circle in the complex plane. It has the advantage of fast transient responses. However the large overshoot is very undesirable for pulse networks. Furthermore the overshoot increases with the increase in the order of the filter.

(2) Thomson configuration [2]

This class of filters has negligible overshoot for low-order and no overshoot at all for high-order filters. Quite contrary to the anticipation, the rise time and delay time are much smaller than Butterworth response. For example the third order filter has a rise time and delay time of 2.181 and 1.681 sec. compared to Butterworth's 2.291 and 2.135 seconds. This is true only after bandwidth normalization.

(3) Transitional Butterworth-Thomson Configuration [3]

This class of filter can be made to attain response

characteristics between those of Butterworth and Thomson by choosing poles which lie on paths passing through the Butterworth pole $p_B(r_B, \theta_B)$ and Thomson pole $p_T(r_T, \theta_T)$. The path is defined by

$$p = re^{j(\pi - \theta)} = -re^{-j\theta} \quad \text{II.1}$$

Where

$$r = r_T^m$$

$$\theta = \theta_B - m(\theta_B - \theta_T)$$

m = variable parameter.

This entails a trade off between Butterworth and Thomson characteristics rather than providing the advantages of both simultaneously.

(4) Elliptic Configuration [9]

This class of filters was proposed by J. O. Scanlan. Poles are located with equal spacing on the imaginary axis and are generated by varying the eccentricity of the ellipse.

The equation of the ellipse is given by

$$\sigma_i^2 = a^2 (1 - \omega_i^2) \quad \text{II.2}$$

(5) Catenary Configuration [10]

This class of filters was proposed by M.S. Ghausi and

M. Adamowicz. Poles lie on a catenary curve given by

$$\sigma_i = -a_c(\cosh \omega_i - \lambda) \quad \text{II.3}$$

where a_c, λ are real positive constants such that the curve passes through the point $(-1, j0)$ on the s -plane. Thus a_c and λ are related by

$$a_c = \frac{1}{\lambda - 1}$$

and pole locations are determined by the intersection of the curve with radial straight lines from the origin given as

$$\omega_i = \sigma_i \tan \theta_i \quad \text{II.4}$$

(6) Parabolic Configuration [7]

This configuration was suggested by Mullick. The poles lie on a parabolic arc defined by

$$4(a_p + b)(\sigma_i + a_p) = \omega_i^2 \quad \text{II.5}$$

where a_p is the distance of the focus from the vertex; b is the shift of the focus to the right from the origin.

The poles are located at the intersection of radial lines of Butterworth angles and the parabolic contour.

Figure II.1 shows some of the loci and pole locations for third order filters. Table II.1, II.2 and II.3 compare the rise time, delay time and overshoot of the various systems described.

II.3 Observation

The following observations are made. For Butterworth and Thomson filters, the pole locations are fixed, whereas for parabolic, elliptic and other recent filters, a curve is defined in the left half plane. By varying the parameter associated with the curve, the shape of the curve can be changed. With a carefully chosen value for the parameter certain improvements are made. An example is given for the fourth order filter:

	$t_r(\text{sec})$	$t_d(\text{sec})$	$\gamma(\%)$
Butterworth	2.432	2.820	10.830
Parabolic $b=0$	2.374	2.557	2.560
Parabolic $b=3$	2.058	1.858	0.218

Both the rise time and delay time for $b=3$ are much smaller than the corresponding values for $b=0$. However, this is not the 'best' filter, further optimizations are to be made.

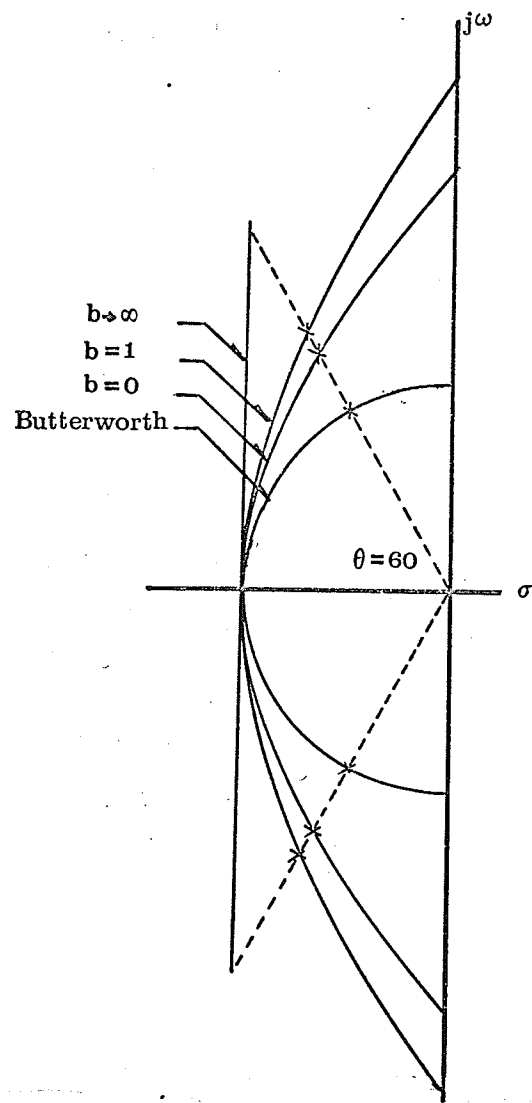


Fig. II.1 Parabolic distribution of poles;
 $n=3$.

n=3		t_r (sec)	t_d (sec)	γ (%)
Butterworth		2.2907	2.1352	8.1462
Thomson		2.1808	1.6808	0.7541
Transitional-	m=.2	2.2472	1.9766	3.8731
Butterworth-	m=.4	2.2472	1.9766	3.8731
Thomson	m=.6	2.2217	1.8420	2.4684
	m=.8	2.1946	1.7552	1.4411
Elliptic	a=.4	2.4461	2.2070	1.0922
	a=.6	2.2697	1.9434	2.2161
	a=.8	2.2047	1.7756	1.5007
Catenary	$\lambda=2.$	2.3000	2.1311	7.2401
	$\lambda=2.5$	2.3148	2.1148	5.6061
	$\lambda=5.0$	2.3186	2.0318	2.0458
Parabolic	b=0.0	2.3641	2.2804	8.4485
	b=1.25	2.3647	2.1288	2.8141
	b=3.0	2.2883	1.9733	0.0000
	b=8.0	2.2528	1.8498	0.0000

Table II.1 Comparison of rise time, delay time and overshoot for 3rd order filters.

n=4		t_r (sec)	t_d (sec)	γ (%)
Butterworth		2.4324	2.8203	10.8297
Thomson		2.2039	2.0762	0.8810
Transitional-	m=0.20	2.3996	2.6672	7.5790
Butterworth-	m=0.40	2.3437	2.4961	5.0323
Thomson	m=0.60	2.2847	2.3320	3.1210
	m=0.80	2.2355	2.1883	1.7485
Elliptic	a=0.40	2.3730	2.6816	4.1321
	a=0.60	2.2683	2.3308	1.8400
	a=0.80	2.1547	1.8000	0.0731
Caternary	$\lambda=2.00$	2.4543	2.8008	8.3523
	$\lambda=2.50$	2.4496	2.7308	5.5799
	$\lambda=5.00$	2.2031	2.2539	0.1263
Parabolic	b=0.00	2.3742	2.5574	2.5598
	b=1.25	2.1078	2.0640	0.3370
	b=3.00	2.0578	1.8578	0.2182
	b=8.00	2.1070	1.6957	0.0534

Table II.2 Comparison of rise time, delay time and overshoot for 4th order filters.

n=5		t_r (sec)	t_d (sec)	γ (%)
Butterworth		2.5624	3.4955	12.7093
Thomson		2.2015	2.3996	0.7725
Transitional-	m=0.20	2.5139	3.2807	8.8386
Butterworth-	m=0.40	2.4200	3.0180	5.7581
Thomson	m=0.60	2.3243	2.7680	1.8340
	m=0.80	2.2496	2.5609	1.8340
Elliptic	a=0.40	2.2006	2.7132	0.9299
	a=0.60	2.2345	2.6262	1.3618
	a=0.80	2.4401	3.4180	16.931
Caternary	$\lambda=2.00$	2.2483	1.9346	1.0726
	$\lambda=2.50$	2.4985	3.2186	5.1115
	$\lambda=5.00$	2.1230	2.4587	0.4193
Parabolic	b=0.00	2.2313	2.7262	1.0785
	b=1.25	2.0745	2.1762	0.3423
	b=3.00	2.1322	2.0381	0.1325
	b=8.00	2.1728	1.8651	0.0136

Table II.3 Comparison of rise time, delay time and overshoot for 5th order filters.

CHAPTER III

OPTIMIZATION BY POLE SHIFTING [19]

III.1 Introduction

From the observation in chapter II, it is realized that the transient response characteristics can be further optimized. A method of accomplishing this, based on the shifting of poles along the parabolic contour to locate the optimal transient response, is presented. The technique, although discussed here with reference to parabolic filters, is equally applicable to other types of pole distributions.

III.2 The Method

The radius vectors of the poles are allowed to move on the parabolic contour by varying the angles between the radius vectors and the negative real axis. Both the frequency and time responses are investigated for each combination of angles. With the help of a digital computer, this method offers a systematic search strategy, and is practical up to fifth order filters.

III.3 Computer Subroutines

Several computer subroutines are written to facilitate the investigations. These subroutines are

ROOT..to locate the poles and associated angles.

NORM..to find the unnormalized bandwidth and the normalized new pole positions.

PAFA..to calculate the residues of the poles for the inverse Laplace Transform.

TRTD..an interpolation for t_r and t_d .

OSHT..to find % of overshoot.

COEF..to obtain coefficients (a_i) for the characteristic polynomial.

The flow charts for the subroutines are shown in Appendix A. The main program calls these subprograms for each combination of angles and calculates the responses.

The selected responses are plotted by a Calcomp Plotter which is an off-line plotter in the University of Manitoba Computer Centre.

III.4 Second Order

Before normalization, poles with larger value of b will be further away from the $j\omega$ axis; however when the bandwidth is normalized to unity, the pole locations are found to be independent of b . The only workable parameter is the angle θ .

Rise time remains constant for small angle θ at values of approximately 2.16 seconds. It decreases steadily to 1.60 seconds as θ approaches 90 degrees. Delay time, on the other hand, increases from 1.08 seconds to maximum 1.62 seconds which corresponds to angle θ of 75 degrees. Overshoot increases rapidly as angle increases. The new bandwidth, rise time, delay time, overshoot, pole locations ($\alpha \pm j\beta$) and the coefficients of the characteristic polynomial are summarized in Table III.1 and Figures III.1 and III.2.

Angle	0°	20°	40°	60°	80°
Bandwidth*	0.644	0.725	1.039	1.696	2.591
t_r (sec)	2.162	2.155	2.150	2.084	1.788
t_d (sec)	1.081	1.140	1.355	1.646	1.705
γ (%)	0.000	0.000	2.365	16.302	57.467
α	-1.552	-1.337	-0.835	-0.393	-0.114
β	0.000	0.487	0.701	0.681	0.648
a_1	3.103	2.675	1.670	0.786	0.228
a_0	2.410	2.026	1.189	0.618	0.433

Table III.1 Summary of 2nd order filters with increasing angles.

(α, β are the real and imaginary parts of the conjugate poles)

(a_1, a_0 are the coefficients of the characteristic polynomials).

* Unless otherwise stated, the bandwidth values given are referred to those before normalization. The value of t_r and t_d are values obtained after normalization.

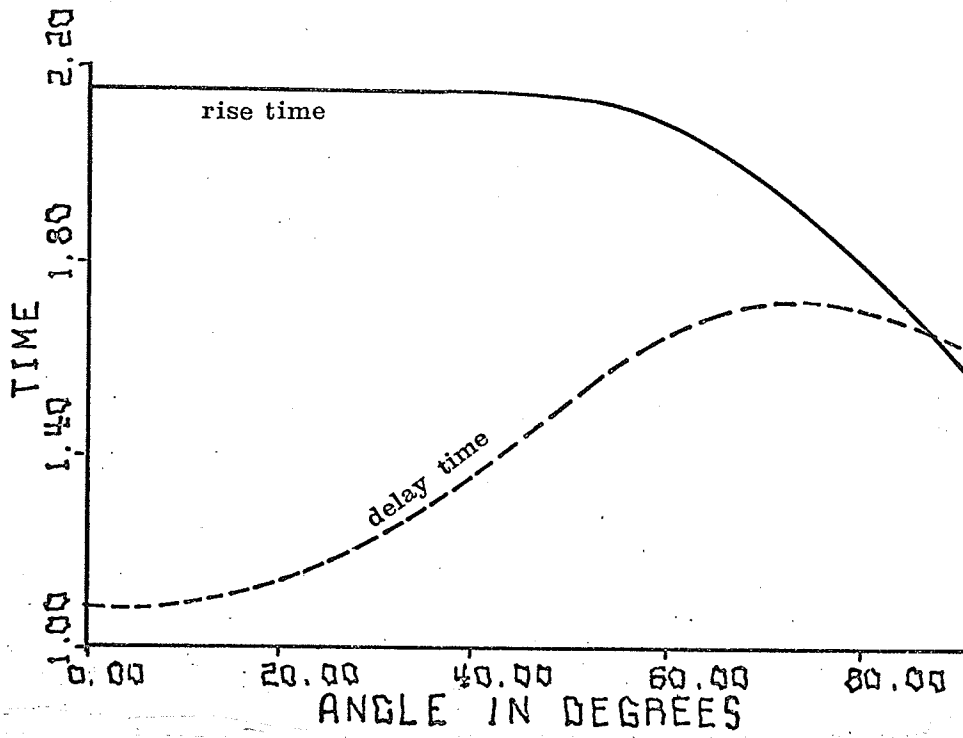


Fig. III.1 Rise time and delay time vs. angle (n=2).

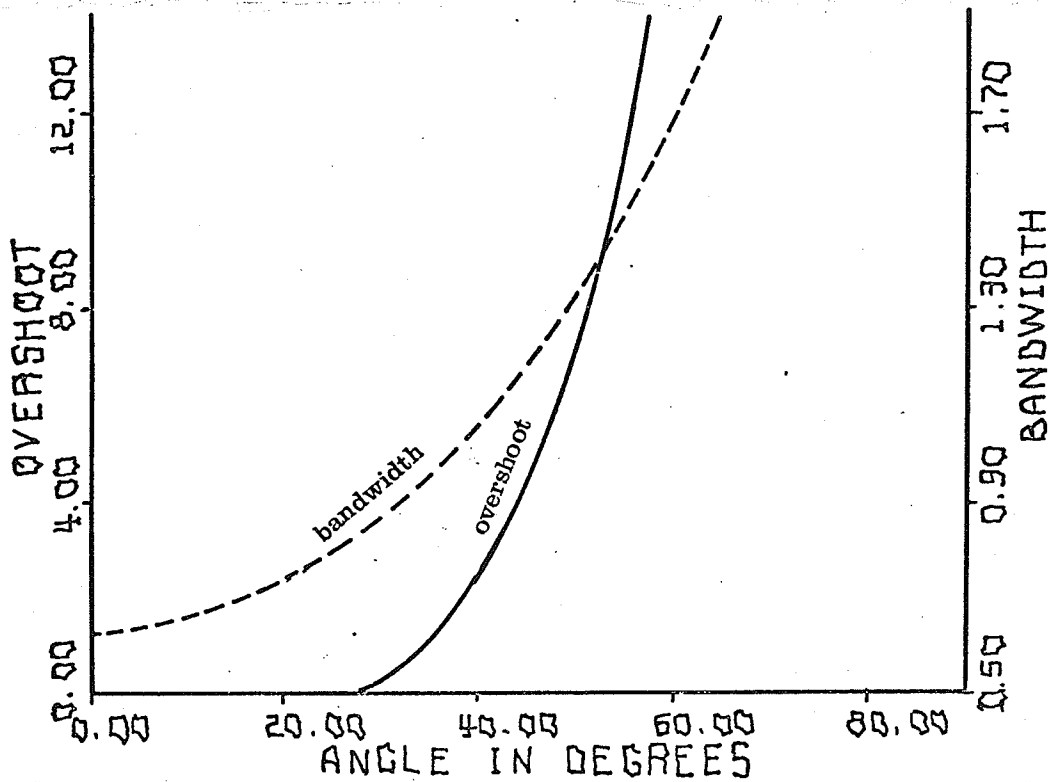


Fig III.2 Overshoot and bandwidth vs. angle (n=2).

III.5 Third Order

In the case of the third order filters, one pole is on the negative real axis and the other two poles form a conjugate pair. The complex pole makes an angle θ with the negative real axis. As θ increases, the bandwidth of the filter increases and the effect of b becomes more apparent.

The bandwidth, overshoot, rise time and delay time versus angle are plotted in Figures III.3, III.4, III.5 and III.6. The rise time is almost constant but the delay time gradually increases as the pole angle increases from zero to forty degrees; within this interval the overshoot is negligible. The rise time, delay time and overshoot become larger as the angle continues to increase except in the region close to the imaginary axis where the trend is reversed. In this region, the rise time drops sharply but points of inflexion are observed in the transient response which results in the distortion of the output pulse shape. In general, the poles with angles smaller than Butterworth angles and with large focus distance correspond to the favorable response. For example, one such angle would be 22 degrees, with rise time and delay time of 2.151 and 1.428 seconds respectively. The frequency response is reasonably good.

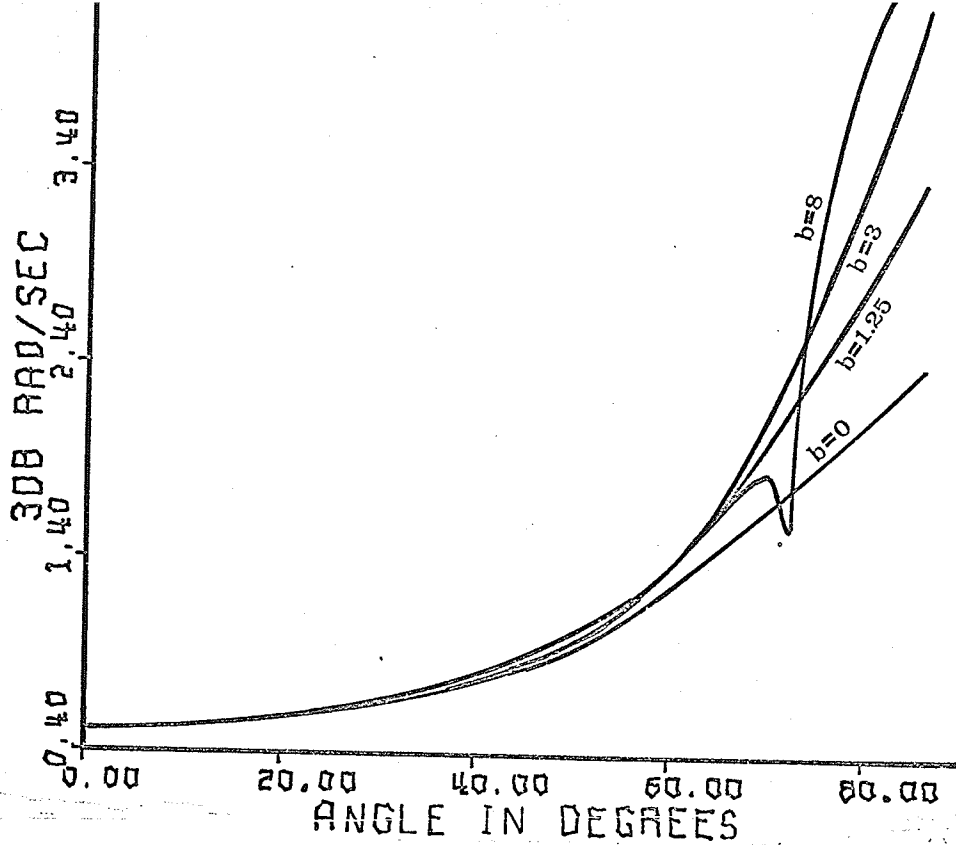


Fig. III.3 Bandwidth vs. angle (n=3).

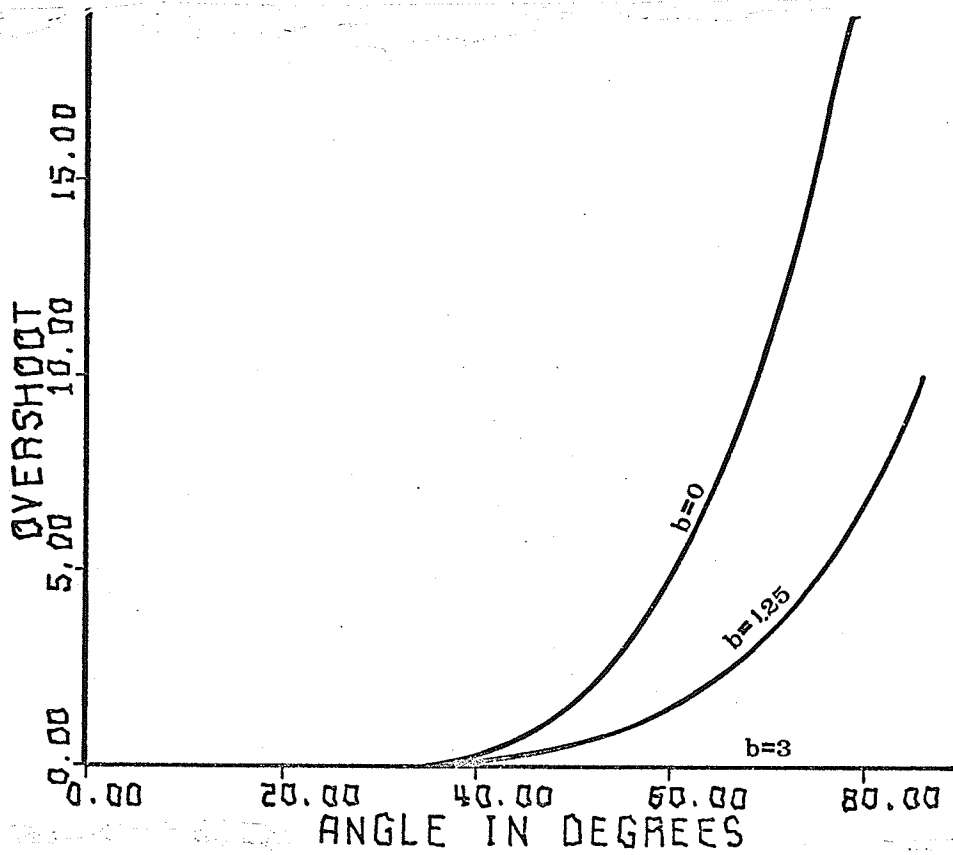


Fig. III.4 Overshoot vs. angle (n=3).

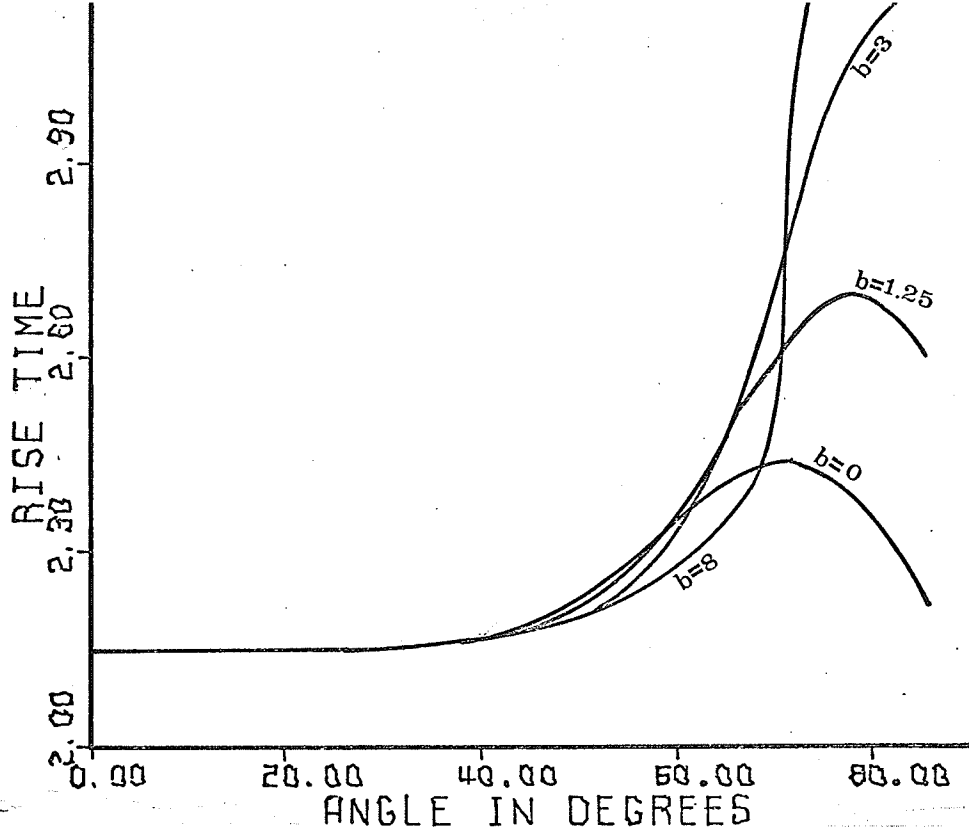


Fig. III.5 Rise time vs. angle ($n=3$).

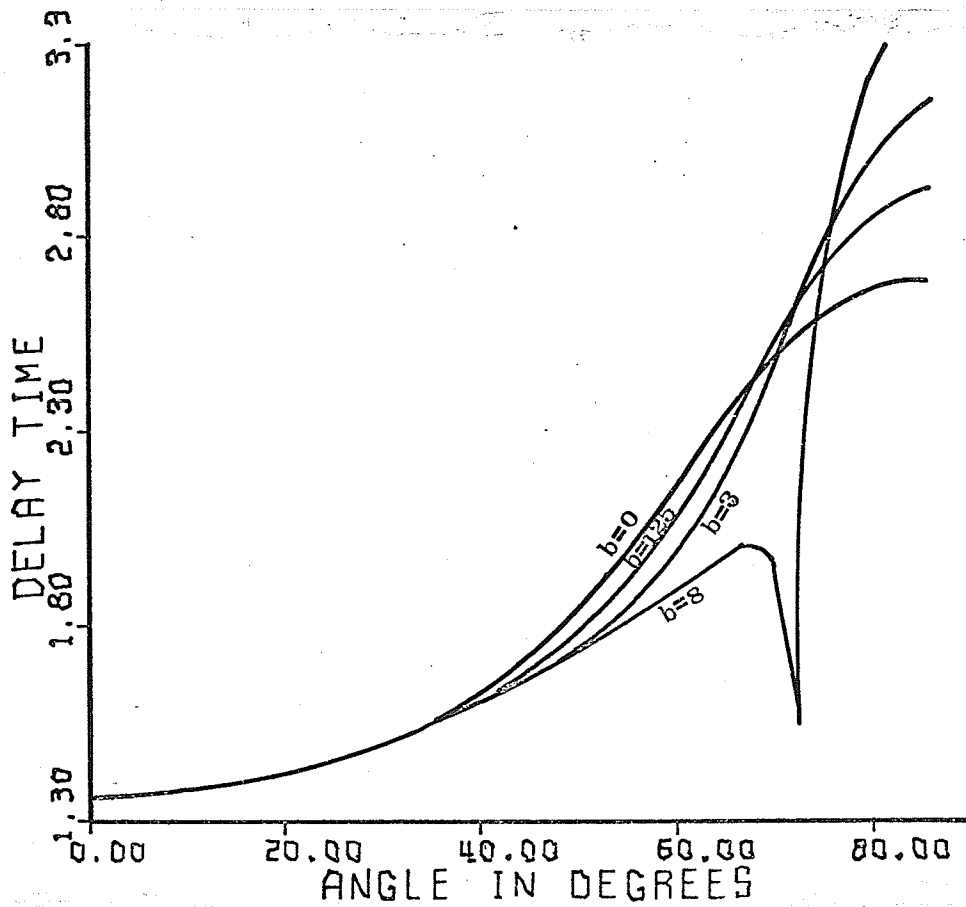


Fig. III.6 Delay time vs. angle ($n=3$)

III.6 Fourth and higher orders

The analysis of higher order cases is similar to the third order case. The 4th and 5th order results are plotted in Figures III.7 to III.14.

As the order n increases, the rise time and delay time increase but the bandwidth and overshoot decrease. On the other hand, the effect of the variation of the angles and the parameter b on the rise time and delay time becomes less as the order increases.

The curves of rise time versus angle show a noticeable decrease in rise time when angle θ_2 is between 60 and 70 degrees. Following a local minimum, c.f. Figure III.9 and III.13, the rise time increases considerably. The local minimum is smaller for greater angle θ_1 . However, increasing both angle θ_1 and angle θ_2 will give rise to undesirable distortion of the output pulse shape. For general application, therefore, the angles should not be greater than 70 degrees.

The following are some results when a pattern search program [17] is employed to find the local minimum.

n	b	θ_1	θ_2	$t_r(\text{sec})$	$t_d(\text{sec})$	$\gamma(\%)$
4	0.9	10.7	70.0	2.014	1.814	0.003
4	2.0	10.0	10.0	2.144	1.621	0.000
5	2.8	5.0	40.0	2.147	1.920	0.000
5	0.3	27.6	70.0	2.065	2.185	0.218

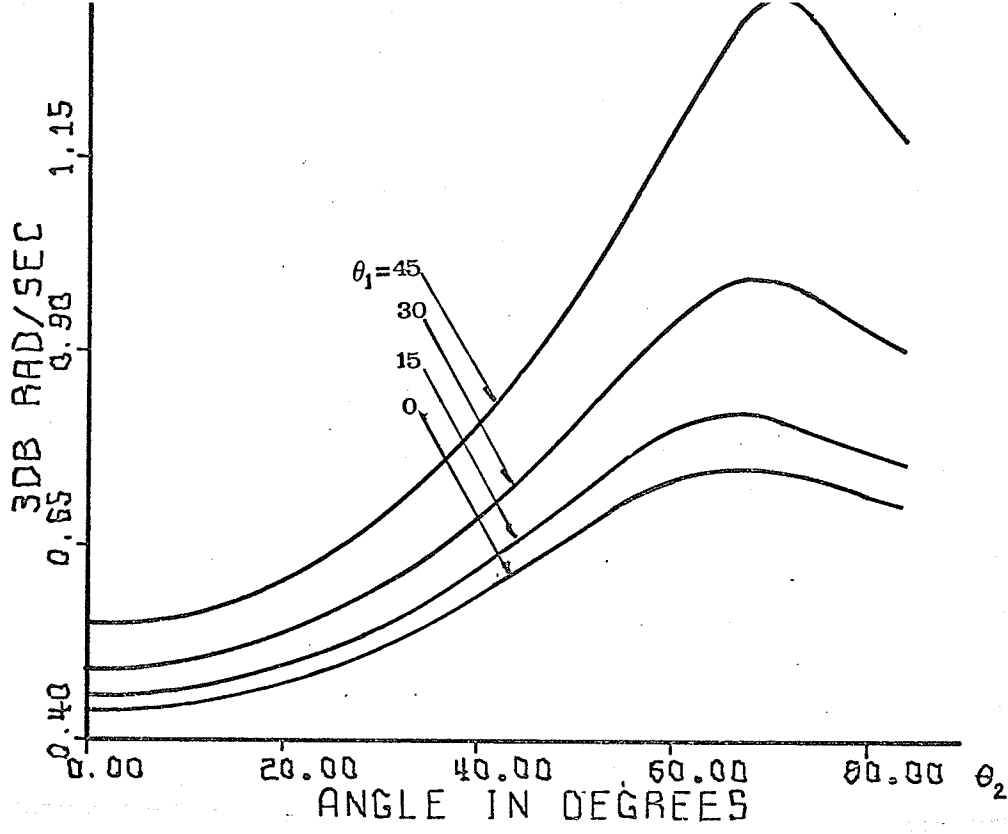


Fig. III.7 Bandwith vs. angle θ_2 ($n=4$, $b=0$).

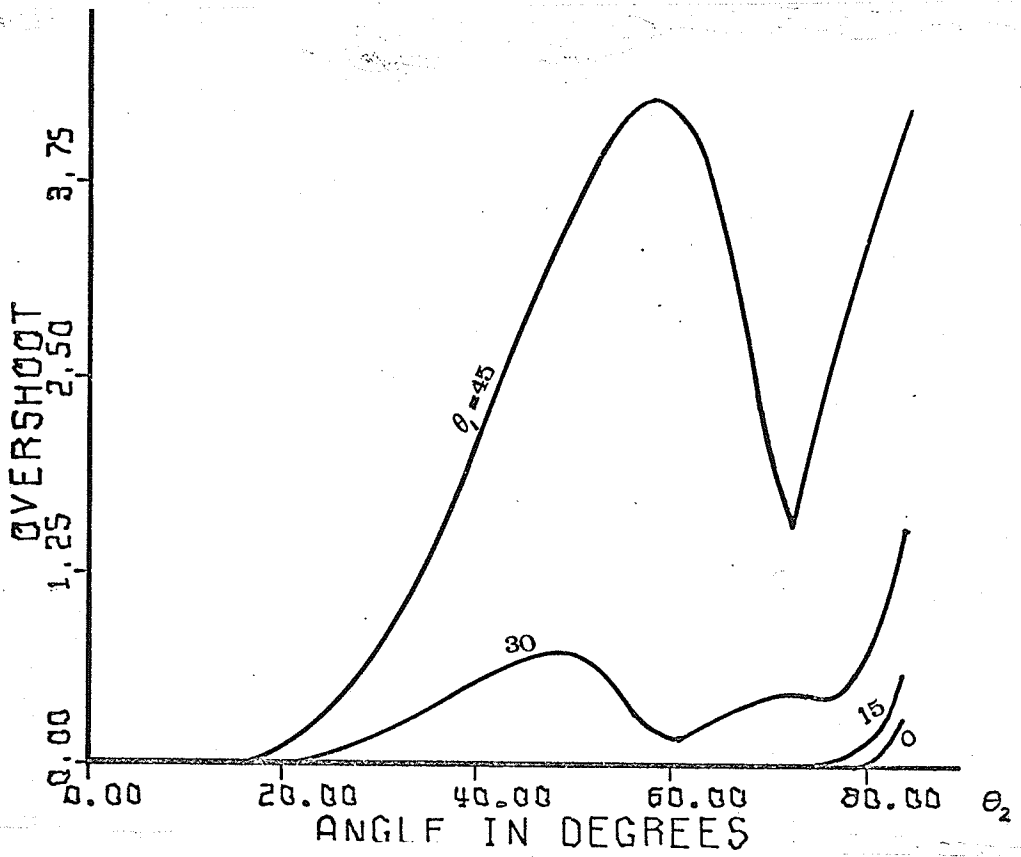


Fig. III.8 Overshoot vs. angle θ_2 ($n=4$, $b=0$).

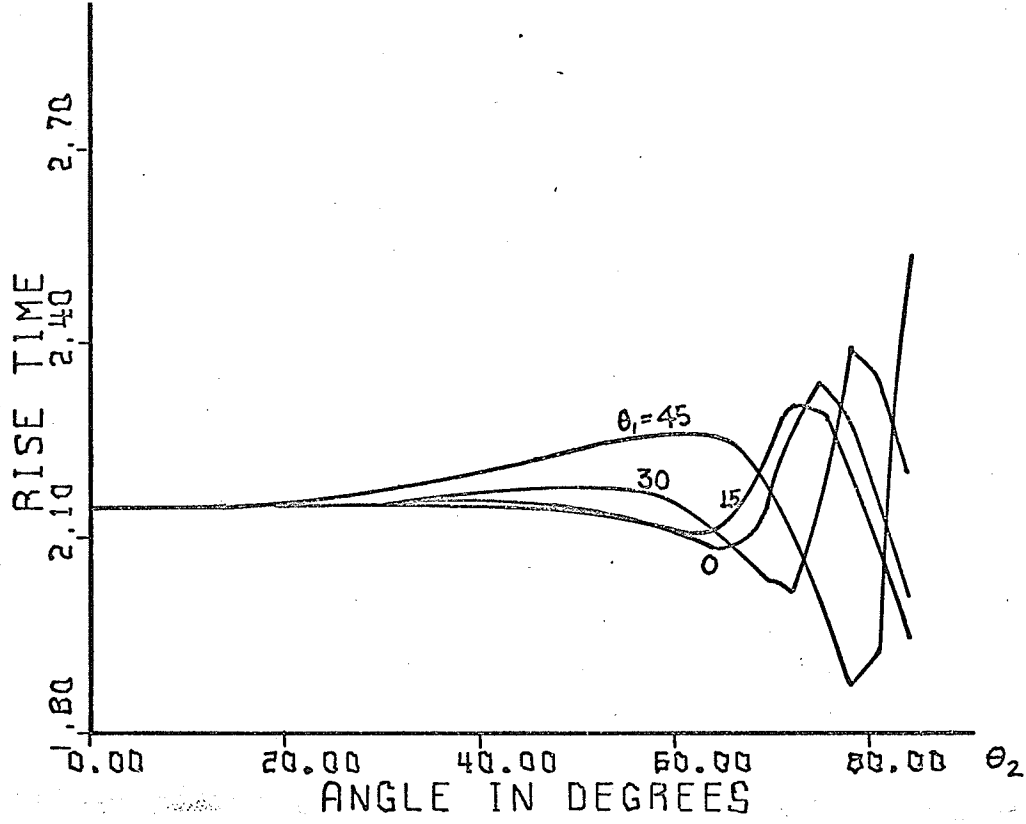


Fig. III.9 Rise time vs. angle θ_2 ($n=4, b=0$).

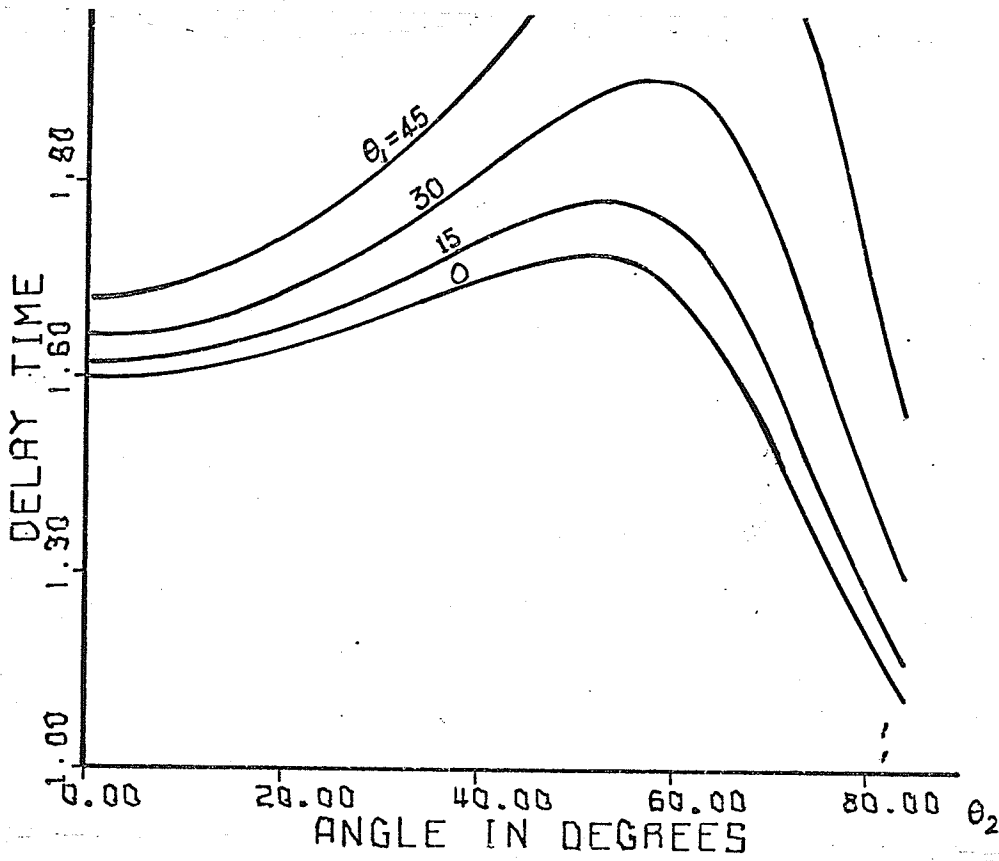


Fig. III.10 Delay time vs. angle θ_2 ($n=4, b=0$).

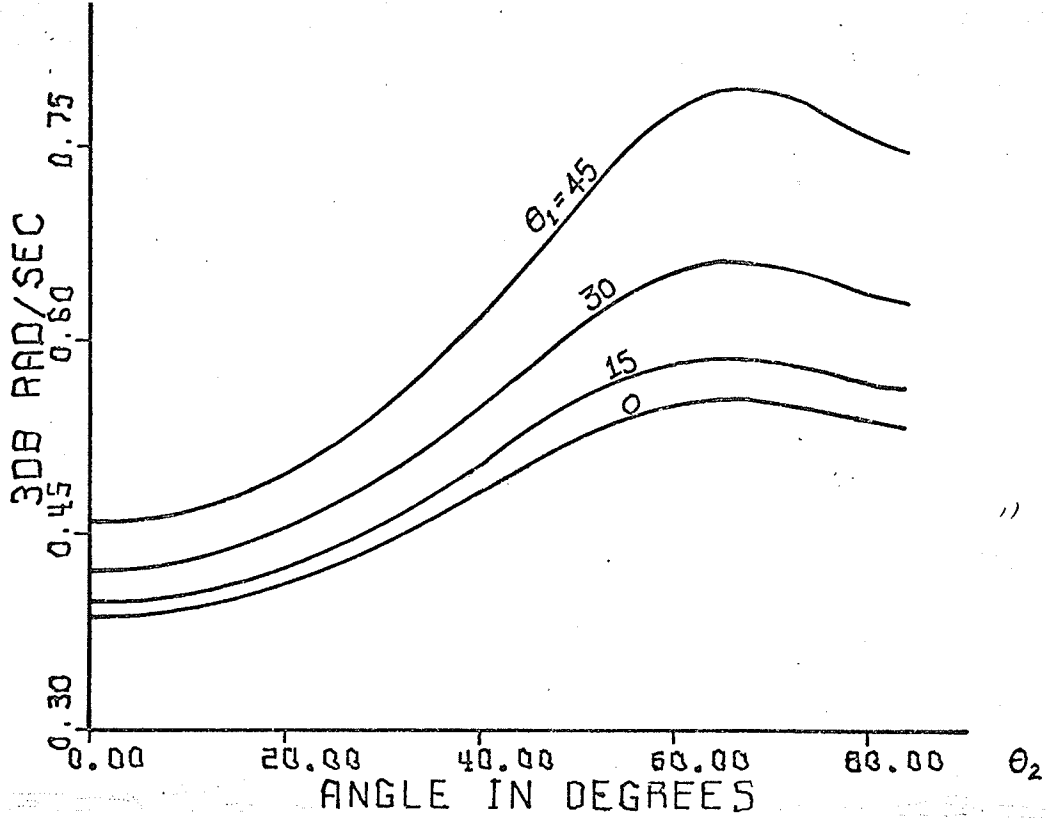


Fig. III.11 Bandwith vs. angle θ_2 ($n=5$, $b=0$).

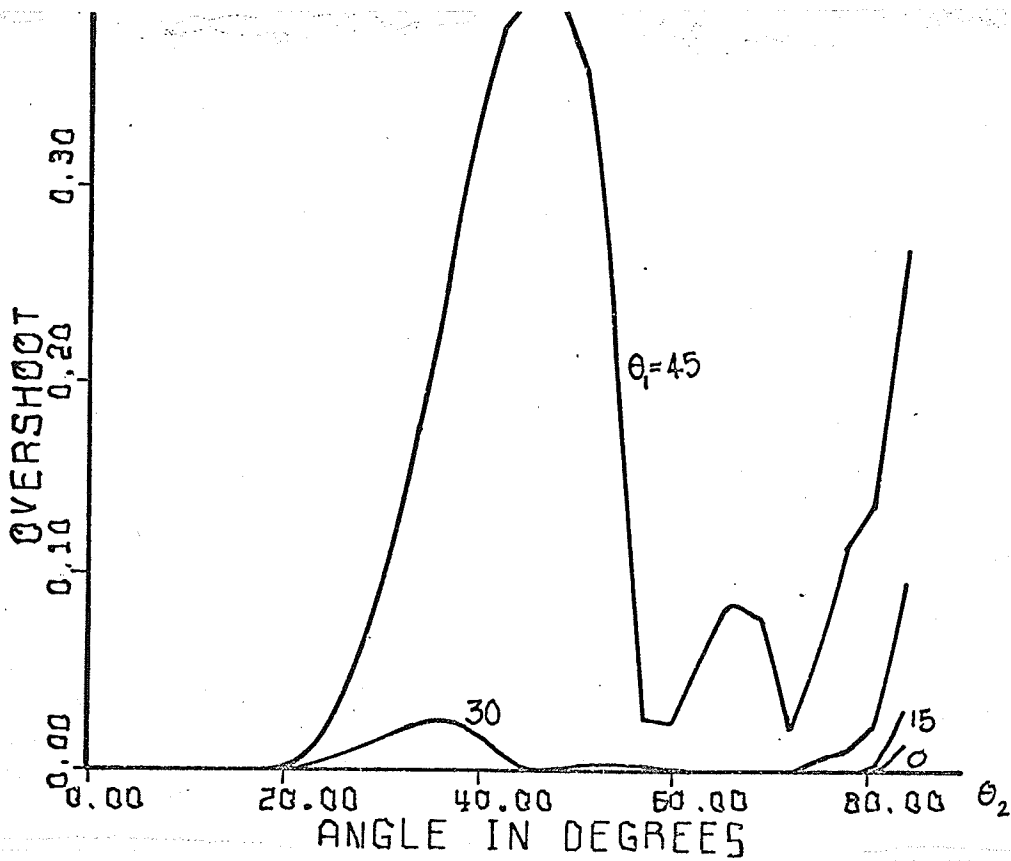


Fig. III.12 Overshoot vs. angle θ_2 ($n=4$, $b=0$).

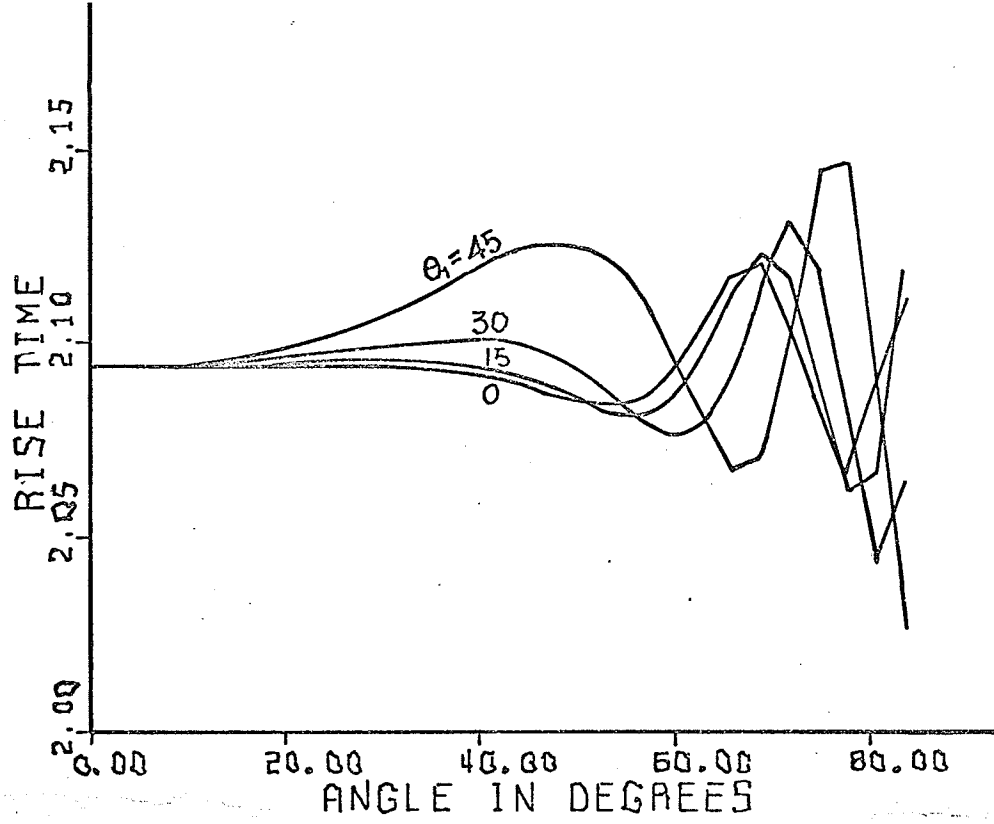


Fig. III.13 Rise time vs. angle θ_2 ($n=5, b=0$).

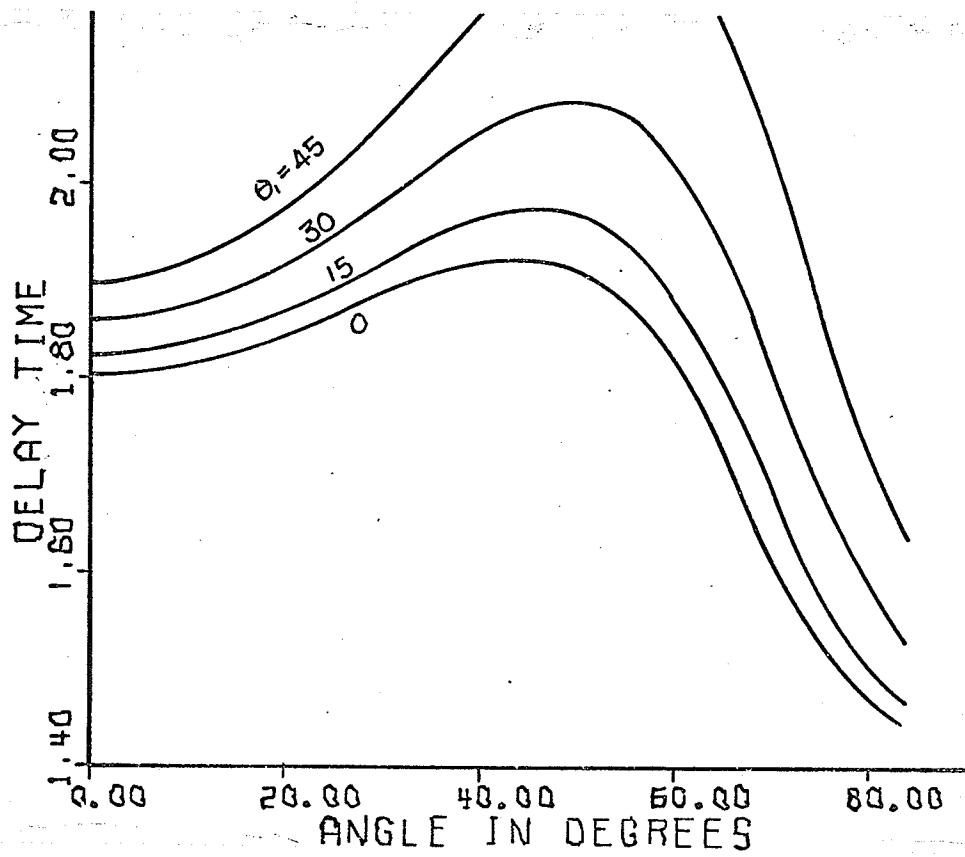


Fig. III.14 Delay time vs. angle θ_2 ($n=5, b=0$).

III.7 Discussion

The curves on Figure III.7 to III.14 show how the rise time, delay time and overshoot vary with the angles. For the third order case, an optimal point is located at an angle of 22 degrees. The rise time and delay time are 2.151 seconds and 1.428 seconds respectively, as compared to 2.364 seconds and 2.280 seconds of the parabolic filter with an angle of 60 degrees.

For the fourth and fifth order cases, several optimal points are located depending on the relative importance of the rise time delay time, overshoot or the frequency responses. For example, two optimal points are located for the fourth order case. The first point has a minimum rise time of 2.014 seconds and the second point has a minimum delay time of 1.621 seconds. Both points have negligible overshoots and reasonable frequency responses. If the requirement on the output pulse shape is relaxed, faster responses can be obtained by increasing the angles.