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10/05/05

Positive Real Matrices \Leftarrow passive circuits

$Y(s)$, $s = \sigma + j\omega =$ complex variable

- Def:
- 1) $Y(s)$ is real valued for $\sigma > 0$ and s real (means real components)
 - 2) $Y(s)$ has no singularities in $\sigma > 0$ (stability)
 - 3) $Y(s) + Y^{T*}(s)$ is positive semidefinite in $\sigma > 0$ (all components are passive)

Ex: #1)

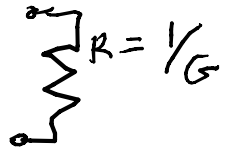
$Y(s) = G$

1) ok if G is real

($G =$ constant number)

2) ok no singularities

3) $G + G \geq 0 \Rightarrow G \geq 0$



$\therefore Y(s) = G$ is positive-real if $G \geq 0$

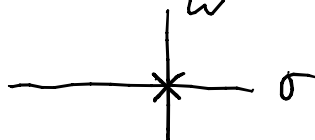
#2)

$Y(s) = \frac{1}{s} \Rightarrow \int_0^\infty e^{-st} dt = 1$

1) ok as coefficients are real; $Y(s) = \frac{1}{s}$

real for all $\sigma \neq 0$

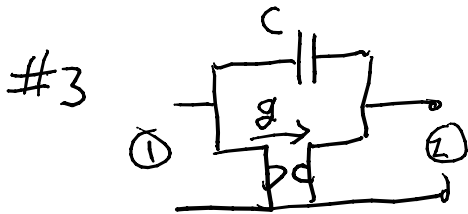
2) a pole at $s = 0$, not in $\sigma > 0$



condition 3) $Y(s) + Y(s)^* = \frac{1}{s+j\omega} + \frac{1}{s-j\omega}$, $\sigma > 0$

$$= \frac{2\sigma}{|\sigma+j\omega|^2} > 0 \text{ in } \sigma > 0$$

$\therefore Y(s) = \frac{1}{s}$ is PR



$$Y(s) = \begin{bmatrix} sC & -sC + g \\ -sC - g & sC \end{bmatrix}$$

- 1) if C & g are real $Y(s)$ is real for $\sigma > 0$
- 2) has a pole at ∞ , assume ∞ is on $j\omega$ axis so no pole in $\sigma > 0$

$$3) Y(s) + Y^T(s)^* = \begin{bmatrix} sC & -sC + g \\ -sC - g & sC \end{bmatrix} + \begin{bmatrix} s^*C & -s^*C - g \\ -s^*C + g & s^*C \end{bmatrix}$$

$$= C \begin{bmatrix} s + s^* & -s - s^* \\ -s - s^* & s + s^* \end{bmatrix} = 2C \begin{bmatrix} \sigma & -\sigma \\ -\sigma & \sigma \end{bmatrix}$$

a matrix $H = H^{*T}$ is positive semidefinite if for all complex vectors V , $V^{T*} H V \geq 0$

$$\begin{bmatrix} V_1^* & V_2^* \end{bmatrix} \left\{ 2C \begin{bmatrix} \sigma & -\sigma \\ -\sigma & \sigma \end{bmatrix} \right\} \begin{bmatrix} V_1 \\ V_2 \end{bmatrix} = 2C \begin{bmatrix} V_1^* & V_2^* \end{bmatrix} \begin{bmatrix} \sigma(V_1 - V_2) \\ -\sigma(V_1 - V_2) \end{bmatrix}$$

$$= 2C\sigma [V_1^* V_1 - V_1^* V_2 - V_2^* V_1 + V_2^* V_2]$$

Let $V_1 = V_{1r} + jV_{1i}$, $V_2 = V_{2r} + jV_{2i}$

$$V_1^* V_2 = (V_{1r} - jV_{1i})(V_{2r} + jV_{2i}) \Rightarrow \Re V_1^* V_2 = V_{1r}V_{2r} + V_{1i}V_{2i}$$

$$V_1^* V_1 - 2\Re(V_1^* V_2) + V_2^* V_2 = V_{1r}^2 + V_{1i}^2 - 2V_{1r}V_{2r} - 2V_{1i}V_{2i} + V_{2r}^2 + V_{2i}^2$$

$$= (V_{1r} - V_{2r})^2 + (V_{1i} - V_{2i})^2$$

$$V^T (Y + Y^T) V = 2C\sigma [(V_{1r} - V_{2r})^2 + (V_{1i} - V_{2i})^2] \geq 0$$

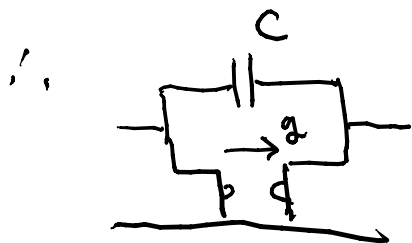
it can be 0 when $V_1 = V_2$ (can be 0 for $V = \begin{bmatrix} V_1 \\ V_1 \end{bmatrix} \neq 0$ but can not be < 0 for $\sigma > 0, C > 0$)

Here $Y(a) + Y^T(-a) = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$

$$= \begin{bmatrix} ac & -ac+g \\ -ac-g & ac \end{bmatrix} + \begin{bmatrix} -ac & ac-g \\ ac+g & -ac \end{bmatrix}$$

$-a = a^*$ if $a = j\omega$, $a = \sigma + j\omega \Rightarrow a = j\omega$ then $-a = -j\omega = a^*$

If $Y(a) + Y^T(-a) = 0_n$ then this is the lossless condition



is lossless if $C \geq 0, g$ real (passive also under these conditions)

$$p(t) = v^T(t) i(t) \Rightarrow \mathcal{E}(\infty) = \int_{-\infty}^{\infty} v^T(t) i(t) dt$$

$$= \langle v, i \rangle_t \quad \text{well defined if } v, i \text{ in } \mathcal{L}_2$$

Ex: $e^{-2t} 1(t)$ is in \mathcal{L}_2

$$\int_{-\infty}^{\infty} (e^{-2t} 1(t) e^{-2t} 1(t)) dt = \int_0^{\infty} e^{-4t} dt = \frac{1}{-4} e^{-4t} \Big|_0^{\infty} = +\frac{1}{4} < \infty$$

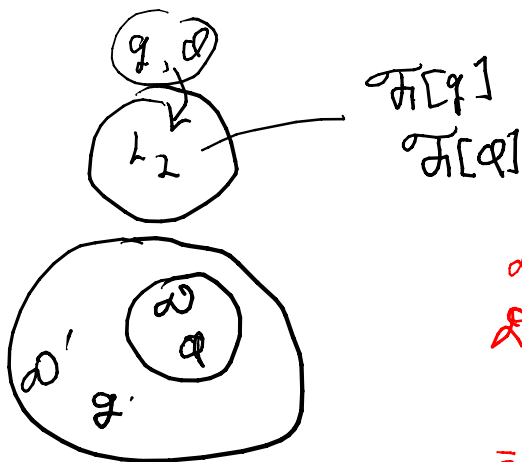
but $1(t)$ is not in \mathcal{L}_2 as $\int_0^{\infty} 1 dt = \infty$

If we have \mathcal{L}_2 functions then we have Fourier transforms of them. \therefore use Parseval's theorem to go between time & frequency domain:

$$\langle g^{*T}, \varphi \rangle = \langle \mathcal{H}^{*T}[g], \mathcal{H}[\varphi] \rangle$$

$$\int_{-\infty}^{\infty} g^{*T}(t) \varphi(t) dt = \int_{-\infty}^{\infty} \mathcal{H}^{*T}[g](2\pi f) \cdot \mathcal{H}[\varphi](2\pi f) df$$

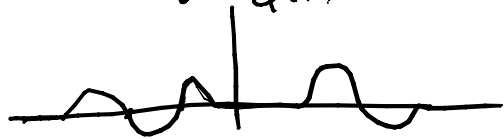
$$= \frac{1}{2\pi} \int_{-\infty}^{\infty} \mathcal{H}^{*T}[g] \cdot \mathcal{H}[\varphi] d\omega$$



\mathcal{D} = space of test functions
 \mathcal{D}' = dual space = space of "distributions"

= normal functions, impulses and all derivatives

Take $\mathcal{D} =$ set of infinitely differentiable functions then the dual space is the set of continuous linear functionals on \mathcal{D}



$$\int_{-\infty}^{\infty} g(t) \phi(t) dt = \langle g, \phi \rangle$$

Ex: $\delta(t)$ is in \mathcal{D}' defined by $\langle \delta, \phi \rangle = \phi(0)$

$$= \int_{-\infty}^{\infty} \delta(t) \phi(t) dt = \phi(0)$$