## EECS 16B Notes

Spring 2020

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## Lecture 1

## 16A review and prerequisites

### 1.1 The language of circuits

Electrical circuits are models, specifically, abstractions of underlying physicsbased descriptions of realities that govern behavior of an electrical system under analysis. Mathematically, circuits are collections of nodes joined by branch elements. Between every pair of adjacent nodes there is a voltage difference, measured in volts, as well as a current, measured in amps. You should be able to explain, both in approximate physical terms, and, if possible, by a mechanical analog, what voltage and current are. Given a circuit drawing, you should be able to write a comprehensive set of voltage-current constraints that fully predicts what is happening in the circuit. For a well-posed circuit model with $N$ nodes, one preferred method is Nodal Analysis, which involves writing $N-1$ linearly independent KCL node equations, and incorporating KVL and element branch consraints while writing the node equations.


Figure 1.1: Current and voltage annotated on a passive element.

Understand how current and voltage are annotated on a circuit. Our terms are "voltage across branch element $X$ " and "current through branch element X." The phrases "voltage through..." or "current across. . ." do not make sense. Understand, as shown in Fig. 1.1. that the reference directions for voltage


Figure 1.2: I-V characteristic of a resistor.


Figure 1.3: I-V characteristic of a voltage source.
and current are such that power absorbed by a circuit element is given by the formula $v i$.

### 1.2 Current-voltage characteristic

## Resistor

As shown in Fig. 1.2, resistors enforce a proportionality relationship between current and voltage:

$$
\begin{align*}
V & =R I  \tag{1.1}\\
I & =G V \tag{1.2}
\end{align*}
$$

The ratio $V / I$ is called resistance. The ratio $I / V$ is called conductance.

## Voltage source

As shown in Fig. 1.3. a voltage source will provide any current (or none at all) to maintain its target voltage.

## Current source

As shown in Fig. 1.4, a current source will provide any voltage (or none at all) to maintain its target current.


Figure 1.4: I-V characteristic of a current source.

## Circuit-solving techniques

Be familiar with the following methods for solving circuits:

- Series elements, e.g. two resistors in series
- Parallel elements, e.g. two resistors in parallel.
- Voltage and current dividers
- Kirchoff's voltage and current laws
- Norton and Thévenin equivalent circuits
- Nodal analysis
- Power calculations


### 1.3 Linear algebra

Know what a vector is. Know what eigenvalues and eigenvectors are, and know how to solve for the eigenvalues and eigenvectors of a matrix, by solving for the null space of $A-\lambda I$, where $\lambda$ is an indeterminate. Know why this technique works.

## Lecture 2

## Transistor Circuits

## 2.1 mosfet behavior at a low level

Transistors are nonlinear circuit elements that are integral to building digital electronics. We'll focus on a class of transistor called mosfet (metal-oxide semiconductor field-effect transistor), of which there are two types, nmos and pmos. For the most part, we will view mosfets from a digital perspective as voltage-controlled switches (more on that later), but we'll first have a look at the analog world under the hood.

The physical makeup of a mosfet is shown in Figure 2.1. It is a device built on a silicon substrate with three terminals: source (S), drain (D), and gate (G). What makes a transistor a transistor is 2 ) mediated by gate voltage. (No current enters the gate of a mosfet: $I_{\mathrm{G}}=0$.) 1) a current-voltage characteristic between drain and source, These quantities are labeled on Figure 2.2 Notice that voltages are understood with reference to their difference from $V_{\mathrm{S}}$, so:

- D-S current-voltage characteristic is between $I_{\mathrm{D}}$ and $v_{\mathrm{DS}}=v_{\mathrm{D}}-v_{\mathrm{S}}$,
- parameterized by $v_{\mathrm{GS}}=v_{\mathrm{G}}-v_{\mathrm{S}}$.


Figure 2.1: Physical construction of a simple mosfet.


Figure 2.2: Currents and voltages labeled on an nos transistor.


Figure 2.3: I-V characteristic of an MOs transistor at different values of $v_{\mathrm{GS}}$.

## The role of $v_{G S}$ in mos

Figure 2.3 depicts several current-voltage characteristics of an nos, parameterized by $v_{\mathrm{GS}}$. There's a lot happening on this graph in both the vertical and horizontal directions. Here's a self-guided tour:

- Notice the horizontal line lying along the positive $v_{\mathrm{DS}}-\mathrm{axis}$. This is the plot of the I-V characteristic when $v_{\mathrm{GS}}<v_{\mathrm{t}, \mathrm{n}}$, where $v_{\mathrm{t}, \mathrm{n}}>0$ is the threshold voltage for an naos transistor. The current-voltage characteristic is $I=0$, the transistor is behaving as a current source corresponding to zero current-in other words, it's an open circuit. The transistor is "off." ${ }^{11}$
- Notice that three I-V curves, parameterized by how much $v_{\mathrm{GS}}$ exceeds $v_{t, n}$, lie above the line $I=0$. Each of them is intersected by what looks like the eastern half of a dotted upward-facing parabola rising from the origin. This parabola divides the quadrant into two regions, one left and

[^0]| region \# | on/off? | $v_{\mathrm{GS}}$ predicate | $v_{\mathrm{DS}}$ predicate | name |
| :--- | :--- | :--- | :--- | :--- |
| 0 | off | $v_{\mathrm{GS}}<v_{t, n}$ | any |  |
| 1 | on | $v_{\mathrm{GS}}>v_{t, n}$ | low | "linear region" |
| 2 | on | $v_{\mathrm{GS}}>v_{t, n}$ | high | "saturation" |

Figure 2.4: Regions of an nmos I-V characteristic.


Figure 2.5: Currents and voltages labeled on a pmos transistor.
one right. The left region is called region 1 ; the right region is called region 2.

- Focus on region 1, which is called the Linear Region. Notice that in region 1 near the origin, $I_{\mathrm{D}}$ and $v_{\mathrm{DS}}$ are proportional for every value of $v_{\mathrm{GS}}$. The slope $G=I_{D} / v_{\mathrm{DS}}$ increases for higher values of $v_{\mathrm{GS}}$. This means that the D-S resistance $R=G^{-1}$ transitions from $\infty$ to a finite (perhaps small) value as $v_{G S}$ increases past $v_{t, n}$. A resistor that can alternate between finite and infinite resistance is called a switch: in the Linear Region the transistor is a voltage-controlled switch.
- Focus on region 2, which is called Saturation, Here the $I_{D}$ increases only very weakly as $v_{\mathrm{DS}}$ increases.For a given $V_{D S}, I_{\mathrm{D}}$ increases with increasing $v_{\mathrm{GS}}$ : the transistor behaves approximately as a voltage-controlled current source!

These characteristics are summarized in Figure 2.4 Regions 0 and 1 can be used to implement a switch. Region 2 is used for analog electronics-dependent sources, amplifiers, etc.

## PMOS transistors: opposite of nMOS

Another kind of mosfet is the pmos. They have a similar construction as nMOS transistors, but their behavior is opposite, and for the "on" condition of $V_{\mathrm{GS}}<V_{\mathrm{t}, \mathrm{p},}, V_{\mathrm{t}, \mathrm{p}}<0$. Figure 2.5 and Figure 2.6 are the counterparts of Figure 2.2 and Figure 2.3, respectively.

For most of this class, we'll use more idealized models of these transistors in digital logic settings. In the voltage-controlled switch perspective, nmos


Figure 2.6: I-V characteristic of a PMOS transistor at different values of $v_{\mathrm{GS}}$.


Figure 2.7: A inverter built using an nмos transistor.
transistors open at lower voltages and close at higher voltages, and pmos transistors close at lower voltages and open at high ones.

### 2.2 An nmos inverter

One building block we need to understand digital logic is the inverter, which is a circuit that outputs a high voltage when its input is a low voltage, and vice versa. The high voltage represents a digital value of 1 (true), and the low voltage represents a digital value of 0 (false).

It's possible to build an inverter using an nmos transistor, as shown in Figure 2.7 The high voltage is called $V_{\mathrm{DD}}$, which stands for the voltage supplied by the high power rail, and in this example has a value of 1 volt ${ }_{2}^{2}$ In this example, our reference voltage will be ground- 0 volts.

[^1]| $v_{\text {in }}$ | $v_{\text {out }}$ |
| :--- | :--- |
| 0 | $V_{\text {DD }}$ |
| $V_{\text {DD }}$ | 0 |

Figure 2.8: Truth table of the nmos inverter.

## Analysis

- (Case $v_{\text {in }}=0$ ) The transistor, as a switch, is off. As a result, the terminal $v_{\text {out }}$ is connected directly to $V_{\mathrm{DD}}$ by a resistor. Because no current flows into the voltage terminal, by Ohm's law there can be no voltage drop across the resistor. Therefore $v_{\text {out }}=V_{\mathrm{DD}}$.
- $\left(\right.$ Case $\left.v_{\text {in }}=V_{\mathrm{DD}}\right)$ The transistor, as a switch, is on. The terminal $v_{\text {out }}$ has a short to ground, so $v_{\text {out }}=0$.

Figure 2.8 shows the truth table of this circuit and verifies that this circuit is indeed an inverter.

## Power consumption

When $v_{\text {in }}=0$, the circuit consumes no power, as we have established that there is no current through the resistor between $V_{\mathrm{DD}}$ and $v_{\text {out }}$. When $v_{\text {in }}=V_{\mathrm{DD}}$, there is a path from $V_{\mathrm{DD}}$ through the resistor, then the transistor, to ground. The circuit consumes power $V I=V_{\mathrm{DD}}^{2} / R$. While this might not necessarily be a lot, in computing applications with countless transistors, it adds up, and moving heat away from a dense circuit poses engineering challenges. Dense digital circuits were made possible by the discovery of the CMOS inverter architecture, which avoids a path from $V_{D D}$ to ground.

### 2.3 A cmos inverter

Figure 2.9 shows an inverter circuit that exemplifies the cmos design strategy of using pmos and nmos transistors together.

## Analysis

- (Case $\left.v_{\mathrm{in}}=V_{\mathrm{DD}}\right)$
- The pmos having as its source $V_{\mathrm{DD}}$ and $v_{\text {out }}$ as its drain $V_{\mathrm{GS}, 1}=0$, which is higher than $V_{\mathrm{t}, \mathrm{p}}$. Therefore there is no path from $V_{\mathrm{DD}}$ to $v_{\text {out }}$.
- The nmos having $v_{\text {out }}$ as its drain and ground as its source has $V_{\mathrm{GS}, 2}=V_{\mathrm{DD}}$, which is higher than $V_{\mathrm{t}, \mathrm{n}}$. Therefore, due to the terminal's short to ground, $v_{\text {out }}=0$.


Figure 2.9: A inverter built using the смоз design..


Figure 2.10: Equivalent circuit of Figure 2.9 when $v_{\text {in }}=V_{\text {DD }}$.

The equivalent circuit once the switch model has been applied is shown in Figure 2.10

- (Case $\left.v_{\text {in }}=0\right)$
- The pmos, having $V_{\mathrm{GS}, 1}=-V_{\mathrm{DD}}<V_{\mathrm{t}, \mathrm{p}}$, turns on.
- The nmos, having $V_{G S, 2}=0<V_{\mathrm{t}, \mathrm{n}}$, turns off.

Therefore $V_{\text {out }}=V_{\mathrm{DD}}$.

## Power consumption

All currents are zero in this model, so no power is consumed.

### 2.4 A смоз inverter chain with capacitance

Contrary to our last conclusion, inverters in real electronics certainly do consume some power. We'll pretend digital circuits are chains of inverters Figure 2.11-


Figure 2.11: A chain of inverters, which is kind of similar to a computer.


Figure 2.12: An inverter taken from a chain with a capacitor modeling the next stage.


Figure 2.13: An inverter outputting $V_{\mathrm{DD}}$ with load capacitor.
although this model won't teach you how to build a computer, it is close enough to real cmos networks to illustrate when and where power is expended.

We will concentrate our analysis on just one stage of the смоs inverter chain. A single inverter is shown in Figure 2.12, with a capacitor between $v_{\text {out }}$ and ground to model the next stage's load. Figure 2.13 shows the equivalent circuit when the output of this inverter settles at $V_{\mathrm{DD}}$.


Figure 2.14: Energy stored in a capacitor can be computed by an integral under the $V=Q / C$ curve.


Figure 2.15: смоз load capacitor forced from voltage $V_{D D}$ to 0 .

## Potential energy in a capacitor

The energy stored in the capacitor when it has voltage $V_{\mathrm{DD}}$ is given by the formula

$$
\begin{equation*}
E_{\mathrm{cap}}=\frac{1}{2} C V_{\mathrm{DD}}^{2} \tag{2.1}
\end{equation*}
$$

which can be derived by using the facts that 1 ) that voltage is energy per unit charge and 2) a capacitor obeys $Q=C V$, and integrating through the total charge stored in the capacitor: $\int_{0}^{C V_{\mathrm{DD}}} v_{C} \mathrm{~d} q$ Figure 2.14.

When the inverter's input changes from low to high, the output must change
from $V_{\mathrm{DD}}$ to 0 Figure 2.15. That means that the load capacitor must discharge fully, burning $\frac{1}{2} C V_{\mathrm{DD}}^{2}$ of potential energy as heat.

## Total energy supplied

Even though the capacitor only stores and discharges $\frac{1}{2} C V_{\mathrm{DD}}^{2}$, an up-down cycle costs $C V_{\mathrm{DD}}^{2}$. This is because the voltage source must offer $Q=C V_{\mathrm{DD}}$ of charge at $V_{\mathrm{DD}}$ energy per unit charge. Where does this go? Let's follow the energy as the output changes from 0 to 1 and back to 0 .

1. $\left(q_{C}=0, v_{C}=0\right)$
2. Voltage source loads $C V_{\mathrm{DD}}$ of charge at $V_{\mathrm{DD}}$ energy per unit charge, at a total expense of $C V_{\mathrm{DD}}^{2}$. Half of its energy output is burned by "parasitic" resistance en route to the capacitor, and the other half is stored in the capacitor.
3. $\left(q_{C}=C V_{\mathrm{DD}}, v_{\mathrm{C}}=V_{\mathrm{DD}}\right)$
4. Transistors toggle, and the capacitor drains, generating $\frac{1}{2} C V_{\mathrm{DD}}^{2}$ of heat on the pull-down circuit.
5. $\left(q_{C}=0, v_{C}=0\right)$

## Where does the energy in a device go?

With reference to our chain-of-inverters model, power consumption in digital devices is mainly explained by three phenomena:

- If the inverter flips every cycle at a clock speed of $f_{s}$, the circuit will burn $f_{s} C V_{\mathrm{DD}}^{2}$ charging its capacitors.
- Leakage: a transistor that's "off" isn't $100 \%$ off, and a small amount of current flows and burns some energy.
- Short-circuit current (smaller): when the input is flipping between 0 and 1, there's a very short instant during which both transistors may be on, and some current flows through the momentary $V_{\mathrm{DD}}$-ground short.


## Lecture 3

## Transient Analysis

(For this lecture, а моSFEt transistor is considered to transition between "on" and "off" at $v_{\mathrm{GS}}=\frac{1}{2} V_{\mathrm{DD}}$.)

We'll enrich our analog model of мо八ғЕTS as voltage-controlled switches by acknowledging capacitance between the mosfet's gate and source. Figure 3.1 and Figure 3.2 depict nмоs and pmos transistors in this model.

Figure 3.3 summarizes the three levels of abstraction with which we are able to reason about смоs inverters. On the very left is a digital symbol for an inverter that hides how the inverter works. In the center is the construction of an inverter using complementary mosfets. On the right is a fairly faithful analog representation of an inverter that will allow us to interrogate the assumptions that, thus far, have enabled us to treat the analog circuit as a digital one.

### 3.1 RC transient in an inverter chain

Let's return to the case study of a chain of inverters, this time focusing on just two consecutive inverters. In Figure 3.4 three wires are labeled as follows:


Figure 3.1: Model of nmos transistor with G-S capacitance.


Figure 3.2: Model of рмоs transistor with G-S capacitance.


Figure 3.3: А смоs inverter at three levels of abstraction.


Figure 3.4: Two consecutive смоs inverters, part of a longer chain.

- $v_{\text {in }}$ is the input to the first inverter,
- $v_{\mathrm{o}_{1}}$ is the output of the first inverter (and the input to the second), and
- $v_{\mathrm{o}_{2}}$ is the output of the second.

The digital logic interpretation is that $v_{\mathrm{O}_{2}}$ is the double negation of $v_{\text {in }}$, that is, $v_{\mathrm{O}_{2}}=v_{\text {in }}$.

We will study what happens when $v_{\text {in }}$ is driven by the input depicted in Figure 3.5 It will begin having remained at 0 for a long time, change to $v_{\mathrm{DD}}$ at time $t_{1}$, then return to 0 at time $t_{2}>t_{1}$. Figure 3.6 shows the actions of the switches of the first inverter's transistors at times $t_{1}$ and $t_{2}$. For the rest of this section, we'll just concentrate on what happens to $v_{o_{1}}$.


Figure 3.5: Input signal to the first inverter of Figure 3.4


Figure 3.6: Analog redrawing of Figure 3.4, showing switch actions of the first inverter, as well as a distinguished node.

## Before $t_{1}$

As $v_{\text {in }}=0$ well before $t_{1}$, we can assume that the circuit has settled, and the output of the first inverter is $v_{\mathrm{DD}}$.

## After $t_{1}$, before $t_{2}$

At $t_{1}$, the pull-up switch opens, and the pull-down switch closes. KCL applied to the distinguished (red) middle node of Figure 3.6 requires the outgoing currents to sum to zero. Using Ohm's Law once and the capacitor currentvoltage relationship twice, we have the following equation:

$$
\begin{align*}
\frac{v_{\mathrm{o}_{1}}}{R_{N}}+C_{N} \frac{\mathrm{~d}}{\mathrm{~d} t} v_{\mathrm{o}_{1}}+C_{P} \frac{\mathrm{~d}}{\mathrm{~d} t}\left(v_{\mathrm{o}_{1}}-v_{\mathrm{DD}}\right) & =0  \tag{3.1}\\
\frac{\mathrm{~d}}{\mathrm{~d} t} v_{\mathrm{o}_{1}}+\frac{1}{R_{N}\left(C_{N}+C_{P}\right)} v_{\mathrm{o}_{1}} & =0 \tag{3.2}
\end{align*}
$$

This is a differential equation that we will analyze with initial condition $v_{\mathrm{o}_{1}}\left(t_{1}\right)=V_{\mathrm{DD}}$. For equations of this sort we will identify a characteristic quantity $\tau$ as follows:

$$
\begin{equation*}
\tau=R_{N}\left(C_{N}+C_{P}\right) \tag{3.3}
\end{equation*}
$$

The International System of Units means that $\tau$ is measured in Ohm-Farads, or seconds. For this reason, $\tau$ is called the time constant of the system. A time constant on the order of tens of picoseconds is considered state-of-the-art for modern devices, arising from resistances on the order of kiloOhms and capacitances on the order of femtofarads. Rewriting using $\tau$,

$$
\begin{equation*}
\frac{\mathrm{d}}{\mathrm{~d} t} v_{\mathrm{o}_{1}}=-\frac{1}{\tau} v_{\mathrm{o}_{1}} \tag{3.4}
\end{equation*}
$$

We will refer to the constant of proportionality between $\frac{\mathrm{d}}{\mathrm{d} t} v_{\mathrm{O}_{1}}$ and $v_{\mathrm{O}_{1}}$ as $\lambda$.

$$
\begin{equation*}
\frac{\mathrm{d}}{\mathrm{~d} t} v_{\mathrm{o}_{1}}=\lambda v_{\mathrm{o}_{1}} \tag{3.5}
\end{equation*}
$$

There are many heuristic techniques to propose a solution to this differential equation. One of them is called Separation of Variables, which involves equations such as $\int \frac{\mathrm{d} v_{\mathrm{o}_{1}}}{v_{\mathrm{o}_{1}}}=\int \lambda \mathrm{d} t$. The resulting solution form, where $A$ is a constant that remains to be determined, is all that you will need to know about this variety of differential equation:

$$
\begin{equation*}
v_{\mathrm{o}_{1}}(t)=A e^{\lambda t} \tag{3.6}
\end{equation*}
$$

(As an aside, you can verify that $v_{\mathrm{O}_{1}}(t)=A e^{\lambda t}$ is a solution—differentiating both sides with respect to $t$ results in $\frac{\mathrm{d}}{\mathrm{d} t} v_{\mathrm{o}_{1}}(t)=A \lambda e^{\lambda t}=\lambda\left(A e^{\lambda t}\right)$.) Our next goal is to determine $A$. We can do so by choosing $A$ to meet the initial condition $v_{\mathrm{o}_{1}}\left(t_{1}\right)=V_{\mathrm{DD}}$. Substituting $v_{\mathrm{o}_{1}}(t)=A e^{\lambda t}$,

$$
\begin{align*}
A e^{\lambda t_{1}} & =V_{\mathrm{DD}}  \tag{3.7}\\
A & =V_{\mathrm{DD}} e^{-\lambda t_{1}}  \tag{3.8}\\
v_{\mathrm{O}_{1}} & =\left(V_{\mathrm{DD}} e^{-\lambda t_{1}}\right) e^{\lambda t}  \tag{3.9}\\
& =V_{\mathrm{DD}} e^{-\left(\frac{t-t_{1}}{\tau}\right)} \tag{3.10}
\end{align*}
$$

Figure 3.7 is a sketch of $v_{\text {in }}$ and $v_{\mathrm{o}_{1}}$ after $t_{1}$ and before $t_{2}$. Notice that $v_{\mathrm{o}_{1}}$ doesn't immediately jump to 0 like the digital model assumes. Rather, $v_{\mathrm{o}_{1}}$ decays exponentially toward 0 at a rate predicted by $\tau$. Discharging a capacitor takes time, and digital devices' clock speed is limited by how quickly binary values settle in between logic gates.

## After $t_{2}$

We will try to write a differential equation describing the evolution of $v_{\mathrm{o}_{1}}$ at time $t_{2}$ and beyond. Figure 3.6 shows that at time $t_{2}$, the pull-up switch closes, and the pull-down switch opens. KCL applied to the same central node yields


Figure 3.7: Sketch of transient from $t_{1}$ to $t_{2}$ in Figure 3.6
the following differential equation:

$$
\begin{align*}
& \frac{v_{\mathrm{o}_{1}}-V_{\mathrm{DD}}}{R_{P}}+\left(C_{P}+C_{N}\right) \frac{\mathrm{d}}{\mathrm{~d} t} v_{\mathrm{o}_{1}}=0  \tag{3.11}\\
& \frac{\mathrm{~d}}{\mathrm{~d} t} v_{\mathrm{o}_{1}}+\frac{1}{R_{P}\left(C_{P}+C_{N}\right)} v_{\mathrm{o}_{1}}=\frac{v_{\mathrm{DD}}}{R_{P}\left(C_{P}+C_{N}\right)} \tag{3.12}
\end{align*}
$$

The previous solution for $v_{0_{1}}$, which is valid up until time $t_{2}$, may be evaluated at $t_{2}$ for a boundary condition valid past $t_{2}$ :

$$
\begin{equation*}
v_{\mathrm{o}_{1}}\left(t_{2}\right)=V_{\mathrm{DD}} e^{-\left(\frac{t_{2}-t_{1}}{\tau}\right)} \tag{3.13}
\end{equation*}
$$

A solution for $v_{\mathrm{o}_{1}}$ from $t_{2}$ onwards is:

$$
\begin{equation*}
v_{\mathrm{o}_{1}}=V_{\mathrm{DD}}+\left(v_{\mathrm{o}_{1}}\left(t_{2}\right)-V_{\mathrm{DD}}\right) e^{-\left(\frac{t-t_{2}}{\tau_{P}}\right)}, \tag{3.14}
\end{equation*}
$$

where $\tau_{P}=R_{P}\left(C_{P}+C_{N}\right)$.

### 3.2 Uniqueness

We solved a differential equation. Differential equations are universal and ubiquitous in science and engineering.

A theorem states that a large class of differential equations with boundary conditions have unique solutions. These differential equations are of the form

$$
\begin{equation*}
\frac{\mathrm{d}}{\mathrm{~d} t} x=f(x, t), \quad x(0)=x_{0}, \tag{3.15}
\end{equation*}
$$

where

1. for all values of $t, f(x, t)$ is differentiable with respect to $x$ and $\left|\frac{\partial f}{\partial x}(x, t)\right|<$ $M$ for some nonnegative real number $M$; and
2. for all values of $x, f(x, t)$ has a finite number of discontinuities in $t$ in any unit interval $\left[t_{0}, t_{0}+1\right]$.

If these conditions hold, then our differential equation has a unique solution.
Note that these conditions are in fact quite loose, and are more than enough to certify that unique solutions exist to differential equations of the form $\frac{\mathrm{d}}{\mathrm{d} t} x=f(x)=\lambda x$. It is important that we have proofs of existence and uniqueness because methods such as Separation of Variables are not inherently rigorous. Only once we have verifed that a proposed solution satisfies the differential equation and boundary condition may we claim that it is a solution. Because these problems have unique solutions, we may be certain that the model we are using is physically deterministic-it tells precisely what must happen, not just what may happen.

## Lecture 4

## Differential equations with inputs

### 4.1 RC with exponential input

In this section we will derive, in a more hands-on way, the behavior of an RC circuit forced by an exponential input. If you have ever used an ampwith knobs for treble and bass (Figure 4.1), then you have interacted with two circuits similar to the one shown in Figure 4.2. The resistor with a arrow is a variable resistor, or potentiometer ${ }^{1}$ that might be controlled by one of the amp's knobs.

In Figure 4.2 .

- $v_{\text {in }}$ represents the amp's analog input,
- $v_{0}$ is used to drive the speakers after subsequent amplification, and
- $R$ represents the setting on one of the potentiometers.

By studying the distinguished (green) node, we can write the following differential equation:

$$
\begin{equation*}
\frac{\mathrm{d}}{\mathrm{~d} t} v_{o}(t)=-\frac{1}{R C} v_{o}(t)+\frac{1}{R C} v_{\text {in }}(t) . \tag{4.1}
\end{equation*}
$$

[^2]

Figure 4.1: An amp with three knobs to adjust playback.


Figure 4.2: RC circuit as a filter.

We'll constrain $v_{\text {in }}$ to have the following form:

$$
\begin{equation*}
v_{\text {in }}(t)=V_{\text {in }} e^{s t} \tag{4.2}
\end{equation*}
$$

While it seems that this form is arbitrary, it will prove insightful, because $e^{s t}$ is an eigenfunction for input-output behavior of this circuit, i.e. we expect

$$
\begin{equation*}
v_{o}(t)=V_{o} e^{s t} \tag{4.3}
\end{equation*}
$$

We can determine $V_{o}$ by substituting our parameterization of $v_{0}$ into Equation 4.1. whose LHS. . .

$$
\begin{align*}
\frac{\mathrm{d}}{\mathrm{~d} t} v_{o}(t) & =\frac{\mathrm{d}}{\mathrm{~d} t} V_{o} e^{s t}  \tag{4.4}\\
& =s V_{o} e^{s t} \tag{4.5}
\end{align*}
$$

. . . is equated with the RHS:

$$
\begin{equation*}
s V_{o} e^{s t}=-\frac{1}{R C} V_{o} e^{s t}+\frac{1}{R C} V_{\mathrm{in}} e^{s t} \tag{4.6}
\end{equation*}
$$

Now we can isolate $V_{o}$.

$$
\begin{align*}
s V_{0}+\frac{1}{R C} V_{o} & =\frac{1}{R C} V_{\mathrm{in}}  \tag{4.7}\\
V_{o} & =\left(\frac{1}{R C}\right)\left(\frac{1}{s+\frac{1}{R C}}\right) V_{\mathrm{in}} \tag{4.8}
\end{align*}
$$

Substituting $\lambda=-\frac{1}{R C}$,

$$
\begin{equation*}
V_{o}=\frac{1}{1-\frac{s}{\lambda}} V_{\mathrm{in}} \tag{4.9}
\end{equation*}
$$

All together, our solution for $v_{o}(t)$ is the following:

$$
\begin{equation*}
v_{o}(t)=V_{o} e^{s t}=\frac{1}{1-\frac{s}{\lambda}} V_{\mathrm{in}} e^{s t} \tag{4.10}
\end{equation*}
$$

Suppose that we have an initial condition for $v_{o}$ at time 0 .

$$
\begin{equation*}
\left.v_{o}\right|_{t=0}=v_{1} \tag{4.11}
\end{equation*}
$$

Then our solution, taking this fact into account, will be

$$
\begin{equation*}
v_{o}(t)=A e^{-\frac{t}{R C}}+\frac{1}{R C}\left(\frac{V_{\mathrm{in}} e^{s t}}{s+\frac{1}{R C}}\right), \tag{4.12}
\end{equation*}
$$

where $A$ remains to be determined, viz. by evaluating both sides at $t=0$ :

$$
\begin{align*}
& v_{1}=A+\frac{1}{R C}\left(\frac{V_{\mathrm{in}}}{s+\frac{1}{R C}}\right)  \tag{4.13}\\
& A=v_{1}-\frac{1}{R C}\left(\frac{V_{\mathrm{in}}}{s+\frac{1}{R C}}\right) . \tag{4.14}
\end{align*}
$$

This concludes our example. A solution to a linear differential equation will, generally, have the following structure:

$$
\begin{equation*}
v(t)=v_{\text {homogeneous }}(t)+v_{\text {particular }}(t), \tag{4.15}
\end{equation*}
$$

where $v_{\text {homogeneous }}(t)$ corresponds to the initial condition, and $v_{\text {particular }}(t)$ to the input term.

### 4.2 General scalar differential equation

We will verify that the following general differential equation:

$$
\begin{equation*}
\frac{\mathrm{d}}{\mathrm{~d} t} x(t)=\lambda x(t)+u(t) ; \quad x\left(t_{0}\right)=x_{0} \tag{4.17}
\end{equation*}
$$

has the following solution, which is a sum of a homogeneous and a particular term:

$$
\begin{equation*}
x(t)=e^{\lambda\left(t-t_{0}\right)} x_{0}+\int_{t_{0}}^{t} e^{\lambda(t-\tau)} u(\tau) \mathrm{d} \tau . \tag{4.18}
\end{equation*}
$$

We can check the initial condition $x\left(t_{0}\right)=x_{0}$ : the former term evaluates to $x_{0}$ and the latter to 0 . Next, we can verify that $\frac{\mathrm{d}}{\mathrm{d} t} x(t)=\lambda x(t)+u(t)$ holds by differentiating.

$$
\begin{equation*}
\frac{\mathrm{d}}{\mathrm{~d} t} x(t)=\left\{\lambda e^{\lambda\left(t-t_{0}\right)}\right\}+u(t)+\left\{\int_{t_{0}}^{t} \lambda e^{\lambda(t-\tau)} u(\tau) \mathrm{d} \tau\right\} \tag{4.19}
\end{equation*}
$$

The two terms in curly braces sum to $\lambda x(t)$, so Equation 4.17 is satisfied.

## Lecture 5

## Vector differential equations and second-order circuits

### 5.1 Guess-and-check for RC filter with cosine input

Last lecture we derived the folowing equation modeling the input-output properties of an amp: (where $R$ is set by a potentiometer)

$$
\begin{equation*}
\frac{\mathrm{d}}{\mathrm{~d} t} v_{\text {out }}(t)=-\frac{1}{R C} v_{\text {out }}(t)+\frac{1}{R C} v_{\text {in }}(t) ;\left.\quad v_{\text {out }}\right|_{t_{0}}=V \tag{5.1}
\end{equation*}
$$

In this section we will try to determine the result in $v_{\text {out }}$ when $v_{\text {in }}$ has the following sinusoidal form:

$$
\begin{equation*}
v_{\text {in }}(t)=V_{\text {in }} \cos (\omega t) \tag{5.2}
\end{equation*}
$$

This defines a sinusoid with amplitude $V_{\text {in }}$ and a frequency of $\omega$, which is angular frequency, in rad/s. Angular frequency is related to cycles/second by $\omega=2 \pi f$, where $f$ is in units of Hz .

We can solve for $v_{\text {out }}$ by guessing that the particular solution-the summand that corresponds to $v_{\text {in }}$-has the form $A \cos (\omega t+\phi)$. The second summand of $v_{\text {out }}$ is the homogeneous solution, which corresponds to the initial condition. It has the form $B e^{-\frac{1}{R C}\left(t-t_{0}\right)}$.

$$
\begin{equation*}
v_{\text {out }}(t)=A \cos (\omega t+\phi)+B e^{-\frac{1}{R C}\left(t-t_{0}\right)} \tag{5.3}
\end{equation*}
$$

Substitution into the differential equation and initial conditions result in the following constants:

$$
\begin{align*}
A & =\frac{V_{\mathrm{in}}}{\sqrt{\omega^{2}(R C)^{2}+1}}  \tag{5.4}\\
\phi & =-\tan ^{-1}(\omega R C)  \tag{5.5}\\
B & =\left.v_{\text {out }}\right|_{t_{0}}-A \cos \left(\omega t_{0}+\phi\right) \tag{5.6}
\end{align*}
$$



Figure 5.1: Filter with two resistors and two capacitors.

### 5.2 Second-order filter with two capacitors

Perhaps a "better" filter could be constructed by using two capacitors and two resistors instead of just one. Figure 5.1 depicts the proposed circuit, which is a "second-order circuit" or "second-order" filter, with values $C_{1}=C_{2}=1 \mu \mathrm{~F}$, $R_{1}=\frac{1}{3} \mathrm{M} \Omega$, and $R_{2}=\frac{1}{2} \mathrm{M} \Omega$. KCL at the two dotted-circled upper nodes yields:

$$
\begin{align*}
C_{1} \frac{\mathrm{~d}}{\mathrm{~d} t} v_{1}+\frac{v_{1}-v_{\text {in }}(t)}{R_{1}}+\frac{v_{1}-v_{2}}{R_{2}} & =0  \tag{5.7}\\
C_{2} \frac{\mathrm{~d}}{\mathrm{~d} t} v_{2}+\frac{v_{2}-v_{1}}{R_{2}} & =0 \tag{5.8}
\end{align*}
$$

In order to view this system of differential equations in state-space form, we will isolate derivatives on the LHS and emphasize that the RHS consists of linear combinations of $v_{1}, v_{2}$, and $v_{\text {in }}(t)$ :

$$
\begin{align*}
& \frac{\mathrm{d}}{\mathrm{~d} t} v_{1}=-v_{1}\left(\left(\frac{1}{R_{1}}+\frac{1}{R_{2}}\right) \frac{1}{C_{1}}\right)+v_{2}\left(\frac{1}{R_{2} C_{1}}\right)+v_{\text {in }}(t)\left(\frac{1}{R_{1} C_{1}}\right)  \tag{5.9}\\
& \frac{\mathrm{d}}{\mathrm{~d} t} v_{2}=v_{1}\left(\frac{1}{R_{2} C_{2}}\right)-v_{2}\left(\frac{1}{R_{2} C_{2}}\right) \tag{5.10}
\end{align*}
$$

Written in matrix-vector form with physical parameters substituted,

$$
\frac{\mathrm{d}}{\mathrm{~d} t}\left[\begin{array}{l}
v_{1}  \tag{5.11}\\
v_{2}
\end{array}\right]=\left[\begin{array}{cc}
-5 & 2 \\
2 & -2
\end{array}\right]\left[\begin{array}{l}
v_{1} \\
v_{2}
\end{array}\right]+\left[\begin{array}{l}
3 \\
0
\end{array}\right] v_{\text {in }}(t)
$$

### 5.3 General state-space linear ODEs

Generally, a system of linear differential equations similar to the one derived above has the following form:

$$
\begin{equation*}
\frac{\mathrm{d}}{\mathrm{~d} t} \vec{x}=A \vec{x}+\vec{b} u(t) \tag{5.12}
\end{equation*}
$$

where $\vec{x}$ is a vector and $A$ is a $2 \times 2$ matrix.
Suppose that $A$ has an eigenvector $\vec{v}$ for an eigenvalue $\lambda$. We propose the following solution to the homogeneous problem $\frac{\mathrm{d}}{\mathrm{d} t} \vec{x}=A \vec{x}$ :

$$
\begin{equation*}
\vec{x}(t)=\vec{v} e^{\lambda t} \tag{5.13}
\end{equation*}
$$

and verify that " $\frac{\mathrm{d}}{\mathrm{d} t} \vec{x}$ " and " $A \vec{x}$ " for this candidate solution are equal:

$$
\begin{align*}
\frac{\mathrm{d}}{\mathrm{~d} t}\left(\vec{v} e^{\lambda t}\right) & =\lambda \vec{v} e^{\lambda t}  \tag{5.14}\\
A\left(\vec{v} e^{\lambda t}\right) & =\lambda \vec{v} e^{\lambda t} \tag{5.15}
\end{align*}
$$

## Detour: diagonalization of $A$

Let's additionally assume that $A$ has two linearly independent eigenvectors:

$$
\begin{align*}
& A \vec{v}_{1}=\lambda_{1} \vec{v}_{1}  \tag{5.16}\\
& A \vec{v}_{2}=\lambda_{2} \vec{v}_{2} \tag{5.17}
\end{align*}
$$

These two relationships can be expressed simultaneously using matrices that consolidate the eigenvectors (side by side) and eigenvalues (on a diagonal):

$$
A\left[\begin{array}{ll}
\vec{v}_{1} & \vec{v}_{2}
\end{array}\right]=\left[\begin{array}{ll}
\vec{v}_{1} & \vec{v}_{2}
\end{array}\right]\left[\begin{array}{cc}
\lambda_{1} & 0  \tag{5.18}\\
0 & \lambda_{2}
\end{array}\right]
$$

Calling the former two matrices $V$ and the latter $\Lambda$,

$$
\begin{equation*}
A V=V \Lambda \tag{5.19}
\end{equation*}
$$

Because we chose two linearly independent eigenvectors to constitute $V, V$ is invertible. Stating $A$ in terms of its eigenvectors and eigenvalues is called the eigenvector-eigenvalue decomposition of $A$ :

$$
\begin{equation*}
A=V \Lambda V^{-1} \tag{5.20}
\end{equation*}
$$

## Second-order homogeneous solution from modes

Generally, $\vec{x}(0)$ will be a linear combination of $\vec{v}_{1}$ and $\vec{v}_{2}$ :

$$
\begin{equation*}
\vec{x}(0)=\tilde{x}_{1}(0) \vec{v}_{1}+\tilde{x}_{2}(0) \vec{v}_{2} \tag{5.21}
\end{equation*}
$$

These coefficients can be solved by inverting $V$ :

$$
\left[\begin{array}{l}
\tilde{x}_{1}(0)  \tag{5.22}\\
\tilde{x}_{2}(0)
\end{array}\right]=V^{-1} \vec{x}(0)
$$



Figure 5.2: Decomposition of $\vec{x}$ along eigenbasis directions $\vec{v}_{1}$ and $\vec{v}_{2}$.

We can build a homogeneous solution for $\vec{x}(t)$ by superposing one-dimensional solutions in each eigenvector's respective direction:

$$
\begin{align*}
\vec{x}(t) & =\vec{v}_{1} e^{\lambda_{1} t} \tilde{x}_{1}(0)+\vec{v}_{2} e^{\lambda_{2} t} \tilde{x}_{2}(0)  \tag{5.23}\\
& =V\left[\begin{array}{cc}
e^{\lambda_{1} t} & 0 \\
0 & e^{\lambda_{2} t}
\end{array}\right]\left[\begin{array}{l}
\tilde{x}_{1}(0) \\
\tilde{x}_{2}(0)
\end{array}\right] \tag{5.24}
\end{align*}
$$

To verify the initial condition, we can observe that the diagonal matrix of exponentials becomes an identity matrix at time 0 :

$$
\vec{x}(0)=\left[\begin{array}{ll}
\vec{v}_{1} & \vec{v}_{2}
\end{array}\right]\left[\begin{array}{ll}
1 & 0  \tag{5.25}\\
0 & 1
\end{array}\right]\left[\begin{array}{l}
\tilde{x}_{1}(0) \\
\tilde{x}_{2}(0)
\end{array}\right],
$$

which is true by construction Equation 5.21.

## Modal decomposition

In the previous section, we wrote $\vec{x}(0)$ in eigenbasis-aligned coordinates $\tilde{x}_{1}(0)$ and $\tilde{x}_{2}(0)$. In this section, we will follow $\tilde{x}_{1}$ and $\tilde{x}_{2}$ as functions of $t$. Recall that the eigenbasis-aligned coordinates are defined as follows:

$$
\vec{x}=\left[\begin{array}{ll}
\vec{v}_{1} & \vec{v}_{2}
\end{array}\right]\left[\begin{array}{l}
\tilde{x}_{1}  \tag{5.26}\\
\tilde{x}_{2}
\end{array}\right]=V \overrightarrow{\tilde{x}} .
$$

In reverse,

$$
\begin{equation*}
\overrightarrow{\tilde{x}}=V^{-1} \vec{x} \tag{5.27}
\end{equation*}
$$

We can use the Chain Rule to obtain a differential equation for $\overrightarrow{\tilde{x}}$ :

$$
\begin{align*}
\frac{\mathrm{d}}{\mathrm{~d} t} \overrightarrow{\tilde{x}} & =V^{-1} \frac{\mathrm{~d}}{\mathrm{~d} t} x  \tag{5.28}\\
& =V^{-1}(A \vec{x}+\vec{b} u)  \tag{5.29}\\
& =V^{-1} A V \overrightarrow{\tilde{x}}+V^{-1} \vec{b} u  \tag{5.30}\\
& =\left[\begin{array}{cc}
\lambda_{1} & 0 \\
0 & \lambda_{2}
\end{array}\right] \overrightarrow{\tilde{x}}+\overrightarrow{\tilde{b}} u, \quad \overrightarrow{\tilde{b}}=V^{-1} b \tag{5.31}
\end{align*}
$$

This vector differential equation is effectively scalar in each variable, in which scalar techniques can be applied separately. The separation of $x$ into its eigenbasis-aligned components is called modal decomposition; $\tilde{x}_{1} \vec{v}_{1}$ and $\tilde{x}_{2} \vec{v}_{2}$ are the two modes of this system.

## Lecture 6

## Diagonalization to solve vector differential equations

In the last lecture, a second-order low-pass filter circuit using two resistors and two capacitors led us to the following differential equation:

$$
\begin{equation*}
\frac{\mathrm{d}}{\mathrm{~d} t} \vec{x}=A \vec{x}+\vec{b} u \tag{6.1}
\end{equation*}
$$

where $\vec{x}=\left[\begin{array}{l}v_{1}(t) \\ v_{2}(t)\end{array}\right]$ and $\vec{x}(0)$ or $\vec{x}\left(t_{0}\right)$ is known. We represented $\vec{x}$ as a linear combination of $A^{\prime}$ s eigenvectors $\vec{v}_{1}$ (for eigenvalue $\lambda_{1}$ ) and $\vec{v}_{2}$ (for eigenvalue $\lambda_{2}$ ):

$$
\begin{align*}
\vec{x} & =\vec{v}_{1} \tilde{x}_{1}+\vec{v}_{2} \tilde{x}_{2}  \tag{6.2}\\
& =\left[\begin{array}{ll}
\vec{v}_{1} & \vec{v}_{2}
\end{array}\right]\left[\begin{array}{l}
\tilde{x}_{1} \\
\tilde{x}_{2}
\end{array}\right]=V \overrightarrow{\tilde{x}} \tag{6.3}
\end{align*}
$$

We will assume that $\lambda_{1}$ and $\lambda_{2}$ are distinct, which implies that $A$ has an invertible matrix of linearly independent eigenvectors $V$. We established that

$$
A V=V \Lambda, \quad V=\left[\begin{array}{ll}
\vec{v}_{1} & \vec{v}_{2}
\end{array}\right], \quad \Lambda=\left[\begin{array}{cc}
\lambda_{1} & 0  \tag{6.4}\\
0 & \lambda 2
\end{array}\right] .
$$

These findings are summarized in Figure 6.1. which shows how $\vec{x}, A \vec{x}, \overrightarrow{\tilde{x}}$, and $\Lambda \overrightarrow{\tilde{x}}$ are related by matrix multiplication (along arrows).

### 6.1 Solution technique

A system

$$
\begin{equation*}
\frac{\mathrm{d}}{\mathrm{~d} t} \vec{x}=A \vec{x}+\vec{b} u ; \quad \vec{x}\left(t_{0}\right) \tag{6.5}
\end{equation*}
$$

is solved as follows:


Figure 6.1: Illustration of multiplication actions of $A, \Lambda, V$, and $V^{-1}$.

1. Compute eigenvalues $\lambda_{1}$ and $\lambda_{2}$ of $A$, as well as their respective eigenvectors $\vec{v}_{1}$ and $\vec{v}_{2}$.
2. Construct $V=\left[\begin{array}{ll}\vec{v}_{1} & \vec{v}_{2}\end{array}\right]$ and define $\overrightarrow{\tilde{x}}=V^{-1} x$.
3. Construct $\Lambda=\left[\begin{array}{cc}\lambda_{1} & 0 \\ 0 & \lambda_{2}\end{array}\right]$ and $\tilde{b}=V^{-1} b$. Solve the differential equation $\frac{\mathrm{d}}{\mathrm{d} t} \overrightarrow{\tilde{x}}=\Lambda \overrightarrow{\tilde{x}}+\tilde{b} u$ with initial condition $\tilde{x}\left(t_{0}\right)=V^{-1} x\left(t_{0}\right)$. (More on this later.)
4. Recover a solution for $\vec{x}$ using $\vec{x}=V \overrightarrow{\tilde{x}}$.

### 6.2 Numerical example from RCRC circuit

Equation 5.11 captured a second-order low-pass filter using

$$
A=\left[\begin{array}{cc}
-5 & 2  \tag{6.6}\\
2 & -2
\end{array}\right] \quad \text { and } \quad \vec{b}=\left[\begin{array}{l}
3 \\
0
\end{array}\right]
$$

We will solve the differential equation for $\vec{x}=\left[\begin{array}{l}v_{1} \\ v_{2}\end{array}\right]$ using the technique of the previous section.

## Eigenvalues and eigenvectors

We will solve for eigenvectors $\lambda$ as roots of $\operatorname{det}(\lambda I-A)$, the characteristic polynomial of $A$.

$$
\operatorname{det}\left[\begin{array}{cc}
\lambda+5 & -2  \tag{6.7}\\
-2 & \lambda+2
\end{array}\right]=\lambda^{2}+7 \lambda+6=0
$$

This quadratic equation in the indeterminate $\lambda$ is called the characteristic equation of $A$. It has the following roots:

$$
\begin{equation*}
\lambda_{1}=-1 ; \quad \lambda_{2}=-6 \tag{6.8}
\end{equation*}
$$

Next we will solve for an eigenvector belonging to eigenvalue $\lambda_{1}$, by choosing a nonzero vector from the null space of $\lambda_{1} I-A$ :

$$
\begin{align*}
\lambda_{1} I-A & =\left[\begin{array}{cc}
4 & -2 \\
-2 & 1
\end{array}\right]  \tag{6.9}\\
\vec{v}_{1} & =\left[\begin{array}{l}
1 \\
2
\end{array}\right] \tag{6.10}
\end{align*}
$$

$\ldots$ and, mutatis mutandis, for $\lambda_{2}$ :

$$
\begin{align*}
\lambda_{2} I-A & =\left[\begin{array}{ll}
-1 & -2 \\
-2 & -4
\end{array}\right]  \tag{6.11}\\
\vec{v}_{2} & =\left[\begin{array}{c}
2 \\
-1
\end{array}\right] \tag{6.12}
\end{align*}
$$

## Differential equation in new coordinates

In our example,

$$
\begin{align*}
V & =\left[\begin{array}{cc}
1 & 2 \\
2 & -1
\end{array}\right], \quad \text { so }  \tag{6.13}\\
V^{-1} & =\left[\begin{array}{cc}
\frac{1}{5} & \frac{2}{5} \\
\frac{2}{5} & -\frac{1}{5}
\end{array}\right] . \tag{6.14}
\end{align*}
$$

Our differential equation in $\overrightarrow{\tilde{x}}$ will be

$$
\begin{align*}
\frac{\mathrm{d}}{\mathrm{~d} t} \overrightarrow{\tilde{x}} & =\Lambda \overrightarrow{\tilde{x}}+V^{-1} \vec{b} u  \tag{6.15}\\
& =\left[\begin{array}{cc}
-1 & 0 \\
0 & -6
\end{array}\right] \overrightarrow{\tilde{x}}+\left[\begin{array}{c}
\frac{3}{5} \\
\frac{6}{5}
\end{array}\right] \tag{6.16}
\end{align*}
$$

With $t_{0}=0, \overrightarrow{\tilde{x}}$ is solved as follows:

$$
\begin{align*}
\overrightarrow{\tilde{x}}(t) & =\text { (homogeneous solution) }+ \text { (particular solution) }  \tag{6.17}\\
& =\left[\begin{array}{cc}
e^{\lambda_{1} t} & 0 \\
0 & e^{\lambda_{2} t}
\end{array}\right] \overrightarrow{\tilde{x}}(0)+\int_{0}^{t}\left[\begin{array}{cc}
e^{\lambda_{1}(t-\tau)} & 0 \\
0 & e^{\lambda_{2}(t-\tau)}
\end{array}\right] \overrightarrow{\tilde{b}} u(\tau) \mathrm{d} \tau \tag{6.18}
\end{align*}
$$

viz., in individual components,

$$
\left\{\begin{array}{l}
\tilde{x}_{1}(t)=e^{\lambda_{1} t} \tilde{x}_{1}(0)+\int_{0}^{t} e^{\lambda_{1}(t-\tau)} \tilde{b}_{1} u(\tau) \mathrm{d} \tau  \tag{6.19}\\
\tilde{x}_{2}(t)=e^{\lambda_{2} t} \tilde{x}_{2}(0)+\int_{0}^{t} e^{\lambda_{2}(t-\tau)} \tilde{b}_{2} u(\tau) \mathrm{d} \tau
\end{array}\right.
$$



Figure 6.2: Parallels between capacitors and inductors.

Solution in original coordinates
A solution for $\vec{x}(t)$ may be reconstituted from eigenbasis-aligned coordinates using the following equation:

$$
\vec{x}(t)=\left[\begin{array}{ll}
\vec{v}_{1} & \vec{v}_{2}
\end{array}\right]\left[\begin{array}{c}
\tilde{x}_{1}(t)  \tag{6.20}\\
\tilde{x}_{2}(t)
\end{array}\right]
$$

### 6.3 Introduction to inductors

Inductors are a branch element that are analogous to capacitors. Figure 6.2 compares them with capacitors, and the parallels are repeated below.

$$
\begin{align*}
q & =\text { charge (Coulomb) } & \lambda & =\text { flux (Weber = Volt-second) }  \tag{6.21}\\
\frac{\mathrm{d}}{\mathrm{~d} t} q & =i & \frac{\mathrm{~d}}{\mathrm{~d} t} \lambda & =v  \tag{6.22}\\
v & =\frac{q}{C} & i & =\frac{\lambda}{L}  \tag{6.23}\\
E_{C} & =\frac{1}{2} C v^{2} & E_{L} & =\frac{1}{2} L i^{2}
\end{align*}
$$



Figure 6.3: RL circuit, which is similar to an RC circuit (cf. Figure 4.2.

### 6.4 Example: RL circuit

Figure 6.3 shows a circuit with a time-varying voltage source, a resistor, and an inductor. KCL at the marked upper right node yields

$$
\begin{equation*}
\frac{v-v_{\text {in }}}{R}+i=0 . \tag{6.25}
\end{equation*}
$$

In addition, from the current-voltage relationship of an inductor,

$$
\begin{equation*}
L \frac{\mathrm{~d}}{\mathrm{~d} t} i=v \tag{6.26}
\end{equation*}
$$

Eliminating $v$ and isolating $\frac{\mathrm{d}}{\mathrm{d} t} i$, we have

$$
\begin{equation*}
\frac{\mathrm{d}}{\mathrm{~d} t} i=-\frac{R}{L} i+\frac{v_{\mathrm{in}}}{L} . \tag{6.27}
\end{equation*}
$$

The state variable for an inductor is $i$, and this differential equation may be solved the same way we solved RC circuits.


[^0]:    ${ }^{1}$ English semantics for "on" and "off" in circuits can be counterintuitive. An open circuit/switch is off, and vice versa.

[^1]:    ${ }^{2}$ For obscure historical reasons.

[^2]:    ${ }^{1}$ Electric guitars use this circuit component, which guitarists call "pots," to blend the pickups' signals.

