

Sep 08, 11 5:31

residue_n1.txt

Page 1/5

```

1  ## Copyright (C) 1994-2011 John W. Eaton
2  ## Copyright (C) 2007 Ben Abbott
3  ##
4  ## This file is part of Octave.
5  ##
6  ## Octave is free software; you can redistribute it and/or modify it
7  ## under the terms of the GNU General Public License as published by
8  ## the Free Software Foundation; either version 3 of the License, or (at
9  ## your option) any later version.
10 ##
11 ## Octave is distributed in the hope that it will be useful, but
12 ## WITHOUT ANY WARRANTY; without even the implied warranty of
13 ## MERCHANTABILITY or FITNESS FOR A PARTICULAR PURPOSE. See the GNU
14 ## General Public License for more details.
15 ##
16 ## You should have received a copy of the GNU General Public License
17 ## along with Octave; see the file COPYING. If not, see
18 ## <http://www.gnu.org/licenses/>.
19
20 ## -*- texinfo -*-
21 ## @deftypefn {Function File} {[@var{r}, @var{p}, @var{k}, @var{e}] =} residue (@var{b}, @var{a})
22 ## Compute the partial fraction expansion for the quotient of the
23 ## polynomials, @var{b} and @var{a}.
24 ## @tex
25 ## $$
26 ## \{B(s)\over A(s)\} = \sum_{m=1}^M \{r_m\over (s-p_m)^{e_m}\}
27 ## + \sum_{i=1}^N k_i s^{N-i}.
28 ## $$
29 ## @end tex
30 ## @ifnottex
31 ##
32 ## @example
33 ## @group
34 ## B(s)      M      r(m)      N
35 ## ---- = SUM ----- + SUM k(i)*s^(N-i)
36 ## A(s)      m=1 (s-p(m))^(e(m))      i=1
37 ## @end group
38 ## @end example
39 ##
40 ## @end ifnottex
41 ## @noindent
42 ## where @math{M} is the number of poles (the length of the @var{r},
43 ## @var{p}, and @var{e}), the @var{k} vector is a polynomial of order @math{N-1}
44 ## representing the direct contribution, and the @var{e} vector specifies
45 ## the multiplicity of the m-th residue's pole.
46 ##
47 ## For example,
48 ##
49 ## @example
50 ## @group
51 ## b = [1, 1, 1];
52 ## a = [1, -5, 8, -4];
53 ## [r, p, k, e] = residue (b, a);
54 ## @result{} r = [-2; 7; 3]
55 ## @result{} p = [2; 2; 1]
56 ## @result{} k = [](0x0)
57 ## @result{} e = [1; 2; 1]
58 ## @end group
59 ## @end example
60 ##
61 ## @noindent
62 ## which represents the following partial fraction expansion
63 ## @tex
64 ## $$
65 ## \{s^2+s+1\over s^3-5s^2+8s-4\} = \{-2\over s-2\} + \{7\over (s-2)^2\} + \{3\over s-1\}
66 ## $$
67 ## @end tex
68 ## @ifnottex
69 ##
70 ## @example
71 ## @group
72 ## s^2 + s + 1      -2      7      3
73 ## ----- = ----- + ----- + -----
74 ## s^3 - 5s^2 + 8s - 4 (s-2) (s-2)^2 (s-1)
75 ## @end group
76 ## @end example
77 ##
78 ## @end ifnottex
79 ##
80 ## @deftypefnx {Function File} {[@var{b}, @var{a}] =} residue (@var{r}, @var{p}, @var{k})
81 ## @deftypefnx {Function File} {[@var{b}, @var{a}] =} residue (@var{r}, @var{p}, @var{k}, @var{e})
82 ## Compute the reconstituted quotient of polynomials,
83 ## @var{b}(s)/@var{a}(s), from the partial fraction expansion;
84 ## represented by the residues, poles, and a direct polynomial specified
85 ## by @var{r}, @var{p} and @var{k}, and the pole multiplicity @var{e}.
86 ##

```

Sep 08, 11 5:31

residue_n1.txt

Page 2/5

```

87  ## If the multiplicity, @var{e}, is not explicitly specified the multiplicity is
88  ## determined by the function @code{mpoles}.
89  ##
90  ## For example:
91  ##
92  ## @example
93  ## @group
94  ## r = [-2; 7; 3];
95  ## p = [2; 2; 1];
96  ## k = [1, 0];
97  ## [b, a] = residue (r, p, k);
98  ## @result{} b = [1, -5, 9, -3, 1]
99  ## @result{} a = [1, -5, 8, -4]
100 ##
101 ## where mpoles is used to determine e = [1; 2; 1]
102 ##
103 ## @end group
104 ## @end example
105 ##
106 ## Alternatively the multiplicity may be defined explicitly, for example,
107 ##
108 ## @example
109 ## @group
110 ## r = [7; 3; -2];
111 ## p = [2; 1; 2];
112 ## k = [1, 0];
113 ## e = [2; 1; 1];
114 ## [b, a] = residue (r, p, k, e);
115 ## @result{} b = [1, -5, 9, -3, 1]
116 ## @result{} a = [1, -5, 8, -4]
117 ## @end group
118 ## @end example
119 ##
120 ## @noindent
121 ## which represents the following partial fraction expansion
122 ## @tex
123 ## $$
124 ## \{-2\over s-2\} + \{7\over (s-2)^2\} + \{3\over s-1\} + s = \{s^4-5s^3+9s^2-3s+1\over s^3-5s^2+8s-4\}
125 ## $$
126 ## @end tex
127 ## @ifnottex
128 ##
129 ## @example
130 ## @group
131 ##      -2      7      3      s^4 - 5s^3 + 9s^2 - 3s + 1
132 ##  ----- + ----- + ----- + s = -----
133 ##   (s-2)   (s-2)^2   (s-1)      s^3 - 5s^2 + 8s - 4
134 ## @end group
135 ## @end example
136 ##
137 ## @end ifnottex
138 ## @seealso{poly, roots, conv, deconv, mpoles, polyval, polyderiv, polyint}
139 ## @end deftypefn
140
141 ## Author: Tony Richardson <arichard@stark.cc.oh.us>
142 ## Author: Ben Abbott <bpabbott@mac.com>
143 ## Created: June 1994
144 ## Adapted-By: jwe
145
146 function [r, p, k, e] = residue (b, a, varargin)
147
148     if (nargin < 2 || nargin > 4)
149         print_usage ();
150     endif
151
152     toler = .001;
153
154     if (nargin >= 3)
155         if (nargin >= 4)
156             e = varargin{2};
157         else
158             e = [];
159         endif
160         ## The inputs are the residue, pole, and direct part. Solve for the
161         ## corresponding numerator and denominator polynomials
162         [r, p] = rresidue (b, a, varargin{1}, toler, e);
163         return
164     endif
165
166     ## Make sure both polynomials are in reduced form.
167
168     a = polyreduce (a);
169     b = polyreduce (b);
170
171     b = b / a(1);
172     a = a / a(1);

```

Sep 08, 11 5:31

residue_nl.txt

Page 3/5

```

173
174     la = length (a);
175     lb = length (b);
176
177     ## Handle special cases here.
178
179     if (la == 0 || lb == 0)
180         k = r = p = e = [];
181         return;
182     elseif (la == 1)
183         k = b / a;
184         r = p = e = [];
185         return;
186     endif
187
188     ## Find the poles.
189
190     p = roots (a);
191     lp = length (p);
192
193     ## Sort poles so that multiplicity loop will work.
194
195     [e, indx] = mpoles (p, toler, 1);
196     p = p (indx);
197
198     ## For each group of pole multiplicity, set the value of each
199     ## pole to the average of the group. This reduces the error in
200     ## the resulting poles.
201
202     p_group = cumsum (e == 1);
203     for ng = 1:p_group(end)
204         m = find (p_group == ng);
205         p(m) = mean (p(m));
206     endfor
207
208     ## Find the direct term if there is one.
209
210     if (lb >= la)
211         ## Also return the reduced numerator.
212         [k, b] = deconv (b, a);
213         lb = length (b);
214     else
215         k = [];
216     endif
217
218     ## Determine if the poles are (effectively) zero.
219
220     small = max (abs (p));
221     if (isa (a, "single") || isa (b, "single"))
222         small = max ([small, 1]) * eps ("single") * 1e4 * (1 + numel (p))^2;
223     else
224         small = max ([small, 1]) * eps * 1e4 * (1 + numel (p))^2;
225     endif
226     p(abs (p) < small) = 0;
227
228     ## Determine if the poles are (effectively) real, or imaginary.
229
230     index = (abs (imag (p)) < small);
231     p(index) = real (p(index));
232     index = (abs (real (p)) < small);
233     p(index) = 1i * imag (p(index));
234
235     ## The remainder determines the residues. The case of one pole
236     ## is trivial.
237
238     if (lp == 1)
239         r = polyval (b, p);
240         return;
241     endif
242
243     ## Determine the order of the denominator and remaining numerator.
244     ## With the direct term removed the potential order of the numerator
245     ## is one less than the order of the denominator.
246
247     aorder = numel (a) - 1;
248     border = aorder - 1;
249
250     ## Construct a system of equations relating the individual
251     ## contributions from each residue to the complete numerator.
252
253     A = zeros (border+1, border+1);
254     B = prepad (reshape (b, [numel(b), 1]), border+1, 0);
255     for ip = 1:numel(p)
256         ri = zeros (size (p));
257         ri(ip) = 1;
258         A(:,ip) = prepad (rresidue (ri, p, [], toler), border+1, 0).';

```

Sep 08, 11 5:31

residue_nl.txt

Page 4/5

```

259     endfor
260
261     ## Solve for the residues.
262
263     r = A \ B;
264
265 endfunction
266
267 function [pnum, pden, e] = rresidue (r, p, k, toler, e)
268
269     ## Reconstitute the numerator and denominator polynomials from the
270     ## residues, poles, and direct term.
271
272     if (nargin < 2 || nargin > 5)
273         print_usage ();
274     endif
275
276     if (nargin < 5)
277         e = [];
278     endif
279
280     if (nargin < 4)
281         toler = [];
282     endif
283
284     if (nargin < 3)
285         k = [];
286     endif
287
288     if numel (e)
289         indx = 1:numel(p);
290     else
291         [e, indx] = mpoles (p, toler, 0);
292         p = p (indx);
293         r = r (indx);
294     endif
295
296     indx = 1:numel(p);
297
298     for n = indx
299         pn = [1, -p(n)];
300         if n == 1
301             pden = pn;
302         else
303             pden = conv (pden, pn);
304         endif
305     endfor
306
307     ## D is the order of the denominator
308     ## K is the order of the direct polynomial
309     ## N is the order of the resulting numerator
310     ## pnum(1:(N+1)) is the numerator's polynomial
311     ## pden(1:(D+1)) is the denominator's polynomial
312     ## pm is the multiple pole for the nth residue
313     ## pn is the numerator contribution for the nth residue
314
315     D = numel (pden) - 1;
316     K = numel (k) - 1;
317     N = K + D;
318     pnum = zeros (1, N+1);
319     for n = indx(abs (r) > 0)
320         p1 = [1, -p(n)];
321         for m = 1:e(n)
322             if (m == 1)
323                 pm = p1;
324             else
325                 pm = conv (pm, p1);
326             endif
327         endfor
328         pn = deconv (pden, pm);
329         pn = r(n) * pn;
330         pnum = pnum + prepad (pn, N+1, 0, 2);
331     endfor
332
333     ## Add the direct term.
334
335     if (numel (k))
336         pnum = pnum + conv (pden, k);
337     endif
338
339     ## Check for leading zeros and trim the polynomial coefficients.
340     if (isa (r, "single") || isa (p, "single") || isa (k, "single"))
341         small = max ([max(abs(pden)), max(abs(pnum)), 1]) * eps ("single");
342     else
343         small = max ([max(abs(pden)), max(abs(pnum)), 1]) * eps;
344     endif

```

Sep 08, 11 5:31

residue_nl.txt

Page 5/5

```

345
346     pnum(abs (pnum) < small) = 0;
347     pden(abs (pden) < small) = 0;
348
349     pnum = polyreduce (pnum);
350     pden = polyreduce (pden);
351
352 endfunction
353
354 %!test
355 %! b = [1, 1, 1];
356 %! a = [1, -5, 8, -4];
357 %! [r, p, k, e] = residue (b, a);
358 %! assert (abs (r - [-2; 7; 3]) < 1e-12
359 %!         && abs (p - [2; 2; 1]) < 1e-12
360 %!         && isempty (k)
361 %!         && e == [1; 2; 1]);
362 %! k = [1 0];
363 %! b = conv (k, a) + prepad (b, numel (k) + numel (a) - 1, 0);
364 %! a = a;
365 %! [br, ar] = residue (r, p, k);
366 %! assert ((abs (br - b) < 1e-12
367 %!         && abs (ar - a) < 1e-12));
368 %! [br, ar] = residue (r, p, k, e);
369 %! assert ((abs (br - b) < 1e-12
370 %!         && abs (ar - a) < 1e-12));
371
372 %!test
373 %! b = [1, 0, 1];
374 %! a = [1, 0, 18, 0, 81];
375 %! [r, p, k, e] = residue (b, a);
376 %! r1 = [-5i; 12; +5i; 12]/54;
377 %! p1 = [+3i; +3i; -3i; -3i];
378 %! assert (abs (r - r1) < 1e-12 && abs (p - p1) < 1e-12
379 %!         && isempty (k)
380 %!         && e == [1; 2; 1; 2]);
381 %! [br, ar] = residue (r, p, k);
382 %! assert ((abs (br - b) < 1e-12
383 %!         && abs (ar - a) < 1e-12));
384
385 %!test
386 %! r = [7; 3; -2];
387 %! p = [2; 1; 2];
388 %! k = [1 0];
389 %! e = [2; 1; 1];
390 %! [b, a] = residue (r, p, k, e);
391 %! assert ((abs (b - [1, -5, 9, -3, 1]) < 1e-12
392 %!         && abs (a - [1, -5, 8, -4]) < 1e-12));
393 %! [rr, pr, kr, er] = residue (b, a);
394 %! [jnk, n] = mpoles(p);
395 %! assert ((abs (rr - r(n)) < 1e-12
396 %!         && abs (pr - p(n)) < 1e-12
397 %!         && abs (kr - k) < 1e-12
398 %!         && abs (er - e(n)) < 1e-12));
399
400 %!test
401 %! b = [1];
402 %! a = [1, 10, 25];
403 %! [r, p, k, e] = residue (b, a);
404 %! r1 = [0; 1];
405 %! p1 = [-5; -5];
406 %! assert (abs (r - r1) < 1e-12 && abs (p - p1) < 1e-12
407 %!         && isempty (k)
408 %!         && e == [1; 2]);
409 %! [br, ar] = residue (r, p, k);
410 %! assert ((abs (br - b) < 1e-12
411 %!         && abs (ar - a) < 1e-12));

```