

**ELEGANT PROOF AND EXTENSION OF
GENERAL SENSITIVITY FORMULAS FOR
LOSSLESS TWO-PORTS**

J.W. Bandler, S.H. Chen and S. Daijavad

SOS-84-4-R

April 1984

© J.W. Bandler, S.H. Chen and S. Daijavad 1984

No part of this document may be copied, translated, transcribed or entered in any form into any machine without written permission. Address enquiries in this regard to Dr. J.W. Bandler. Excerpts may be quoted for scholarly purposes with full acknowledgement of source. This document may not be lent or circulated without this title page and its original cover.

ELEGANT PROOF AND EXTENSION OF GENERAL
SENSITIVITY FORMULAS FOR LOSSLESS TWO-PORTS

J.W. Bandler, S.H. Chen and S. Daijavad
Simulation Optimization Systems Research Laboratory
and Department of Electrical and Computer Engineering
McMaster University, Hamilton, Canada L8S 4L7

Abstract

An elegant and simple proof of an important result in sensitivity analysis of lossless two-ports stated by Orchard, Temes and Cataltepe is presented using Tellegen's theorem. Our derivation is extended to the computation of group delay.

A general formula for sensitivities of lossless two-ports, requiring only one analysis of the original circuit, has been presented by Orchard, Temes and Cataltepe¹. It can be extended to yield results of significant value. The proof of the key formula, their eqn. (4), was indicated by the authors to be involved and lengthy. Different, elegant approaches to simple proofs of the theory, however, have been found. One of them, based on Tellegen's Theorem² is presented here. An extension of the formula to the computation of group delay of a general lossless two-port is included here.

By Tellegen's Theorem, for the two-port shown in Fig. 1, we have

$$\begin{aligned}
 & - \frac{\partial V_1(s)}{\partial \phi} I_1(-s) - \frac{\partial I_1(s)}{\partial \phi} V_1(-s) - \frac{\partial V_2(s)}{\partial \phi} I_2(-s) - \frac{\partial I_2(s)}{\partial \phi} V_2(-s) \\
 & + \sum_k \left[\frac{\partial V_k(s)}{\partial \phi} I_k(-s) + \frac{\partial I_k(s)}{\partial \phi} V_k(-s) \right] = 0 , \tag{1}
 \end{aligned}$$

where s denotes the complex frequency, ϕ is an arbitrary variable in the two-port and the summation is taken over all the internal branches. For the input port, we have

$$V_1(s) = E - I_1(s) R_1 , \tag{2}$$

and, for constant E and R_1 ,

$$\frac{\partial V_1(s)}{\partial \phi} = - R_1 \frac{\partial I_1(s)}{\partial \phi} . \tag{3}$$

Therefore, for the first two terms of (1)

$$\frac{\partial V_1(s)}{\partial \phi} I_1(-s) + \frac{\partial I_1(s)}{\partial \phi} V_1(-s) = \frac{\partial I_1(s)}{\partial \phi} \left[E - 2I_1(-s)R_1 \right] = E\rho_1(-s) \frac{\partial I_1(s)}{\partial \phi}, \quad (4)$$

where the input reflection coefficient is defined as

$$\rho_1(s) \triangleq \frac{Z_1(s) - R_1}{Z_1(s) + R_1} = 1 - \frac{2R_1}{Z_1(s) + R_1} = 1 - \frac{2R_1 I_1(s)}{E}. \quad (5)$$

For the output port, we have

$$V_2(s) = -R_2 I_2(s) \quad (6)$$

so, for constant R_2 ,

$$\frac{\partial V_2(s)}{\partial \phi} = -R_2 \frac{\partial I_2(s)}{\partial \phi}. \quad (7)$$

Hence, for the third and fourth terms of (1)

$$\frac{\partial V_2(s)}{\partial \phi} I_2(-s) + \frac{\partial I_2(s)}{\partial \phi} V_2(-s) = 2I_2(-s) \frac{\partial V_2(s)}{\partial \phi}. \quad (8)$$

Now consider an internal branch for which

$$V_k(s) = Z_k(s) I_k(s), \quad (9)$$

and, invoking the lossless property $Z_k(-s) = -Z_k(s)$,

$$V_k(-s) = Z_k(-s) I_k(-s) = -Z_k(s) I_k(-s). \quad (10)$$

It follows for the k th branch of (1) that

$$\begin{aligned} \frac{\partial V_k(s)}{\partial \phi} I_k(-s) + \frac{\partial I_k(s)}{\partial \phi} V_k(-s) &= \left[Z_k(s) \frac{\partial I_k(s)}{\partial \phi} + \frac{\partial Z_k(s)}{\partial \phi} I_k(s) \right] I_k(-s) \\ &+ \frac{\partial I_k(s)}{\partial \phi} \left[-Z_k(s) I_k(-s) \right] = \frac{\partial Z_k(s)}{\partial \phi} I_k(s) I_k(-s). \end{aligned} \quad (11)$$

Substituting eqns. (4), (8) and (11) into (1), the Tellegen sum is reduced to

$$-E\rho_1(-s) \frac{\partial I_1(s)}{\partial \phi} - 2I_2(-s) \frac{\partial V_2(s)}{\partial \phi} + \sum_k \left[\frac{\partial Z_k(s)}{\partial \phi} I_k(s) I_k(-s) \right] = 0,$$

which can be rewritten as

$$\frac{\partial V_2(s)}{\partial \phi} = \frac{1}{2I_2(-s)} \left\{ -E\rho_1(-s) \frac{\partial I_1(s)}{\partial \phi} + \sum_k \frac{\partial Z_k(s)}{\partial \phi} I_k(s) I_k(-s) \right\}. \quad (12)$$

Taking $\phi = Z_k(s)$ and using the formula from Bandler³

$$E \frac{\partial I_1(s)}{\partial Z_k(s)} = -I_k^2(s) \quad (13)$$

the key formula of Orchard et al.¹ is proved to be

$$\frac{\partial \theta}{\partial Z_k} = - \frac{1}{V_2(s)} \frac{\partial V_2(s)}{\partial Z_k} = \frac{I_k(s)I_k(-s) + \rho_1(-s)I_k^2(s)}{-2V_2(s)I_2(-s)}, \quad (14)$$

where θ is the transducer coefficient.

It is well-known⁴ that derivatives w.r.t. nonexistent elements can be computed, hence the usefulness of (14) in the prediction of the effects of small losses and parasitics by a first-order Taylor expansion evaluated at the nominal (lossless, ideal) design.

The dual to (14), namely eqn. (9) of Reference 1 is easily derived in a similar manner.

Here, we extend the formula to group delay computation as follows. Taking $s = j\omega$ and $\phi = \omega$ in (12), and using an extension of (13) from Reference 3 as

$$E \frac{\partial I_1}{\partial \omega} = - \sum \frac{\partial Z_k}{\partial \omega} I_k^2 \quad (15)$$

the group delay $T_G(\omega)$ is given by

$$\begin{aligned} T_G(\omega) &= - \operatorname{Im} \left\{ \frac{1}{V_2} \frac{\partial V_2}{\partial \omega} \right\} \\ &= \frac{1}{2P_2} \operatorname{Im} \left\{ \sum_k \left(I_k^* + \rho_1^* I_k \right) \frac{\partial Z_k}{\partial \omega} I_k \right\}, \end{aligned} \quad (16)$$

where P_2 is the power in R_2 and $*$ stands for the complex conjugate. The dual formula can be readily derived as

$$T_G(\omega) = \frac{1}{2P_2} \operatorname{Im} \left\{ \sum_k \left(V_k^* - \rho_1^* V_k \right) \frac{\partial Y_k}{\partial \omega} V_k \right\}. \quad (17)$$

We have checked the results obtained from (17) with those using the standard adjoint network approach^{3,5} for the filter used by Orchard et al.¹ as an example. The results agree exactly. In the range $0 \leq \omega \leq 1$, for example, we have, in seconds, 30.1941, 9.7952, 6.1723, 5.1344, 4.9551, 5.2210, 5.8766, 7.2968, 10.5619, 25.0132, corresponding to frequencies uniformly spaced 0.1 rad/s apart from 0.1 to 1.0 rad/s.

Acknowledgement

This work was supported by the Natural Sciences and Engineering Research Council of Canada under Grants A7239 and G1135.

References

1. Orchard, H.J., Temes, G.C. and Cataltepe, T.: "General sensitivity formulas for lossless two-ports", Electron. Lett., 1983, 19, pp. 576-578.
2. Penfield, P., Jun, Spence, R. and Duinker, S.: "Tellegen's theorem and electrical networks", Research Monograph 58 (MIT Press, 1970).
3. Bandler, J.W.: "Computer-aided circuit optimization", Chapter 6 of Temes, G.C. and Mitra, S.K.: 'Modern filter theory and design' (Wiley-Interscience, 1973).
4. Director, S.W. and Rohrer, R.A.: "Automated network design - the frequency domain case", IEEE Trans., 1969, CT-16, pp. 330-337.
5. Temes, G.C.: "Exact computation of group delay and its sensitivities using adjoint-network concept", Electron Lett., 1970, 6, pp. 483-485.

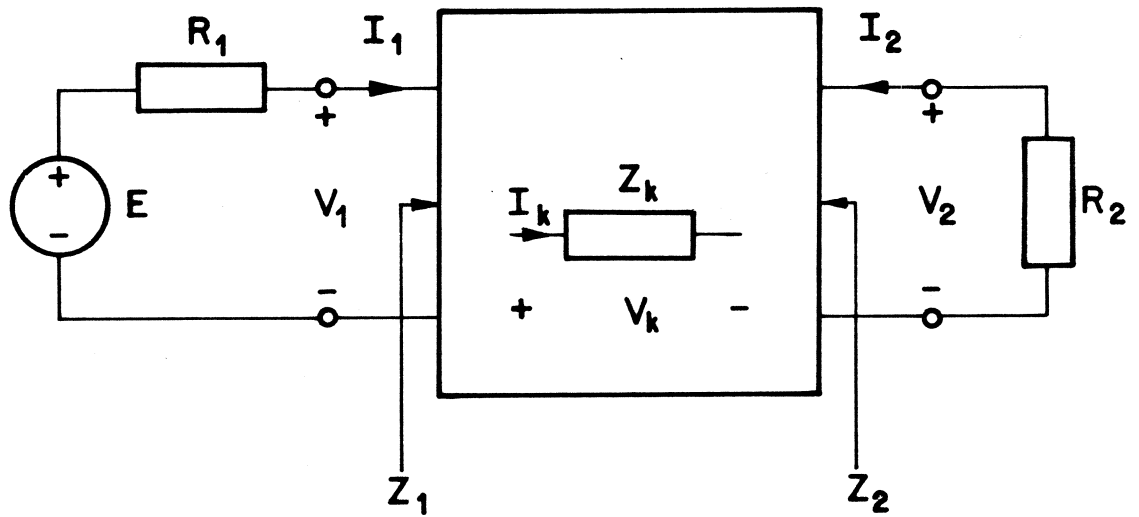


Fig. 1 Doubly terminated lossless two-port.