

Sensitivity

About Sensitivity

Sensitivity based on the node Admittance Matrix \mathbf{Y}

\mathbf{R}_{im} is the Reduced incidence matrix $[(n_o - 1) \times b]$

x is a parameter that changes of a small amount δx ,

$$\mathbf{Y} = \mathbf{R}_{im} \cdot \mathbf{Y}_b \cdot \mathbf{R}_{im}^T \Rightarrow \delta \mathbf{Y} = \mathbf{R}_{im} \cdot \delta \mathbf{Y}_b \cdot \mathbf{R}_{im}^T \Rightarrow \frac{\partial}{\partial x} \mathbf{Y} = \mathbf{R}_{im} \cdot \left(\frac{\partial}{\partial x} \mathbf{Y}_b \right) \cdot \mathbf{R}_{im}^T$$

$$\delta \mathbf{E} = -\mathbf{Y}^{-1} \cdot \delta \mathbf{Y} \cdot \mathbf{E} = -\mathbf{Y}^{-1} \cdot \mathbf{R}_{im} \cdot \delta \mathbf{Y}_b \cdot \mathbf{R}_{im}^T \cdot \mathbf{E}$$

$$\delta \mathbf{E} = -\mathbf{Y}^{-1} \cdot \mathbf{R}_{im} \cdot \delta \mathbf{Y}_b \cdot \mathbf{V}$$

$$\frac{\partial}{\partial x} \mathbf{E} = -\mathbf{Y}^{-1} \cdot \mathbf{R}_{im} \cdot \left(\frac{\partial}{\partial x} \mathbf{Y}_b \right) \cdot \mathbf{V} \Rightarrow$$

$$\mathbf{R}_{im} \cdot \left(\frac{\partial}{\partial x} \mathbf{Y}_b \right) \cdot \mathbf{V} = \mathbf{R}_{im} \cdot \left(\frac{\partial}{\partial x} \mathbf{Y}_b \right) \cdot \mathbf{R}_{im}^T \cdot \mathbf{E} = \left(\frac{\partial}{\partial x} \mathbf{Y} \right) \cdot \mathbf{E}$$

$$\frac{\partial}{\partial x} \mathbf{E} = -\mathbf{Y}^{-1} \cdot \mathbf{R}_{im} \cdot \left(\frac{\partial}{\partial x} \mathbf{Y}_b \right) \cdot \mathbf{V} = -\mathbf{Y}^{-1} \cdot \left(\frac{\partial}{\partial x} \mathbf{Y} \right) \cdot \mathbf{E}$$

Relation which links the partial derivative of the node voltage phasor \mathbf{E} to the partial derivative of the branch admittance matrix \mathbf{Y}_b . It lets to calculate the sensitivity of \mathbf{E} in response to a variation of the parameter x , as will be seen immediately below.

About Sensitivity

Sensitivity

Sensitivity definition given the performance \mathcal{P} and the parameter x_i :

$$S_{x,i} = \frac{x_i}{\mathcal{P}} \cdot \frac{\partial}{\partial x_i} \mathcal{P} = \frac{\partial}{\partial \ln x_i} \ln(\mathcal{P})$$

The performance \mathcal{P} be the node voltage phasor \mathbf{E}_i , than the sensitivity of \mathcal{P} vs the variations of the parameter x is given by:

$$S_{x \cdot E_i} = -\frac{x}{E_i} \cdot \left(\mathbf{Y}^{-1} \cdot \frac{\partial}{\partial x_i} \mathbf{Y} \cdot \mathbf{E} \right)_i \quad i := 0 .. n_b - 1$$

where \mathbf{Y} is the network admittance matrix.

5.1.1) Calculation of the sensitivity of the circuit performance A_0 with respect to $R3$ and $R1$:

The filter project could be developed even considering the desired sensitivity of the various parameters.

In this particular case, the performance is the voltage gain: $\mathcal{P} = A_0 = \frac{-R_3}{R_1}$

▼ Sensitivity Calculation

$$R_1 := R_1 \quad R_3 := R_3$$

$$S_{R1} := \frac{R_1}{R_3} \cdot \frac{\partial}{\partial R_1} \left(-\frac{R_3}{R_1} \right) \text{ simplify } \rightarrow -1$$

$$S_{R3A0} := \frac{R_3}{R_1} \cdot \frac{\partial}{\partial R_3} \left(-\frac{R_3}{R_1} \right) \text{ simplify } \rightarrow 1$$

▲ Sensitivity Calculation

$$\left| \frac{\Delta A_0}{A_0} \right| = |S_{R1}| \cdot \frac{|\Delta R_1|}{R_1} + |S_{R3A0}| \cdot \frac{|\Delta R_3|}{R_3} = \frac{|\Delta R_1|}{R_1} + \frac{|\Delta R_3|}{R_3}$$

$$S_{A.0} = \left| \frac{\Delta A_0}{A_0} \right| = \frac{|\Delta R_1|}{R_1} + \frac{|\Delta R_3|}{R_3}$$

5.1.2) Calculation of the sensitivity of the circuit performance ω_0 with respect to $C1, C2, R2, R3$

$$S_{x,i} = \frac{x_i}{P} \cdot \frac{\partial}{\partial x_i} P = \frac{\partial}{\partial \ln x_i} \ln(P)$$

$$P = \omega_0 = \frac{1}{\sqrt{R2 \cdot R3 \cdot C1 \cdot C2}}$$

► Sensitivity Calculation

$$S_{\omega,0} = \frac{1}{2} \cdot \left(\frac{|\Delta C1|}{C1} + \frac{|\Delta C2|}{C2} + \frac{|\Delta R1|}{R1} + \frac{|\Delta R2|}{R2} \right)$$

$$\frac{|\Delta C1|}{C1} + \frac{|\Delta C2|}{C2} = 2 \cdot S_{\omega,0} - \left(\frac{|\Delta R1|}{R1} + \frac{|\Delta R2|}{R2} \right)$$

5.1.3) Calculation of the sensitivity of the circuit performance Q with respect to $C1, C2, R1, R2, R3$

$$S_{x,i} = \frac{x_i}{P} \cdot \frac{\partial}{\partial x_i} P = \frac{\partial}{\partial \ln x_i} \ln(P)$$

$$Q = \frac{1}{\sqrt{\frac{C_2}{C_1}} \cdot \left(\frac{\sqrt{R_2 \cdot R_3}}{R_1} + \sqrt{\frac{R_3}{R_2}} + \sqrt{\frac{R_2}{R_3}} \right)}$$

Sensitivity Calculation

$$R_1 := R_1 \quad R_2 := R_2 \quad R_3 := R_3 \quad (C_1 := C_1) \quad (C_2 := C_2)$$

$$S_{QC1} := \frac{C_1}{\frac{1}{\sqrt{\frac{C_2}{C_1}} \cdot \left(\frac{\sqrt{R_2 \cdot R_3}}{R_1} + \sqrt{\frac{R_3}{R_2}} + \sqrt{\frac{R_2}{R_3}} \right)}} \cdot \frac{\partial}{\partial C_1} \left[\frac{1}{\sqrt{\frac{C_2}{C_1}} \cdot \left(\frac{\sqrt{R_2 \cdot R_3}}{R_1} + \sqrt{\frac{R_3}{R_2}} + \sqrt{\frac{R_2}{R_3}} \right)} \right] \text{ simplify } \rightarrow \frac{1}{2}$$

$$S_{QC2} := \frac{C_2}{\frac{1}{\sqrt{\frac{C_2}{C_1}} \cdot \left(\frac{\sqrt{R_2 \cdot R_3}}{R_1} + \sqrt{\frac{R_3}{R_2}} + \sqrt{\frac{R_2}{R_3}} \right)}} \cdot \frac{\partial}{\partial C_2} \left[\frac{1}{\sqrt{\frac{C_2}{C_1}} \cdot \left(\frac{\sqrt{R_2 \cdot R_3}}{R_1} + \sqrt{\frac{R_3}{R_2}} + \sqrt{\frac{R_2}{R_3}} \right)} \right] \text{ simplify } \rightarrow -\frac{1}{2}$$

$$S_{QR1} := \frac{R_1}{\frac{1}{\sqrt{\frac{C_2}{C_1}} \cdot \left(\frac{\sqrt{R_2 \cdot R_3}}{R_1} + \sqrt{\frac{R_3}{R_2}} + \sqrt{\frac{R_2}{R_3}} \right)}} \cdot \frac{\partial}{\partial R_1} \left[\frac{1}{\sqrt{\frac{C_2}{C_1}} \cdot \left(\frac{\sqrt{R_2 \cdot R_3}}{R_1} + \sqrt{\frac{R_3}{R_2}} + \sqrt{\frac{R_2}{R_3}} \right)} \right] \text{ simplify } \rightarrow$$

$$S_{QR1} = \frac{1}{1 + R_1 \cdot \left(\frac{1}{R_3} + \frac{1}{R_2} \right)}$$

$$S_{QR2} := \frac{R_2}{\frac{1}{\sqrt{\frac{C_2}{C_1}} \cdot \left(\frac{\sqrt{R_2 \cdot R_3}}{R_1} + \sqrt{\frac{R_3}{R_2}} + \sqrt{\frac{R_2}{R_3}} \right)}} \cdot \frac{\partial}{\partial R_2} \left[\frac{1}{\sqrt{\frac{C_2}{C_1}} \cdot \left(\frac{\sqrt{R_2 \cdot R_3}}{R_1} + \sqrt{\frac{R_3}{R_2}} + \sqrt{\frac{R_2}{R_3}} \right)} \right] \text{ simplify } \rightarrow$$

$$S_{QR2} = -\frac{1}{2} \cdot \left(\frac{R_1 \cdot (R_2 - R_3) + R_2 \cdot R_3}{R_1 \cdot (R_2 + R_3) + R_2 \cdot R_3} \right)$$

$$S_{QR3} := \frac{R_3}{\frac{1}{\sqrt{\frac{C_2}{C_1}} \cdot \left(\frac{\sqrt{R_2 \cdot R_3}}{R_1} + \sqrt{\frac{R_3}{R_2}} + \sqrt{\frac{R_2}{R_3}} \right)}} \cdot \frac{\partial}{\partial R_3} \left[\frac{1}{\sqrt{\frac{C_2}{C_1}} \cdot \left(\frac{\sqrt{R_2 \cdot R_3}}{R_1} + \sqrt{\frac{R_3}{R_2}} + \sqrt{\frac{R_2}{R_3}} \right)} \right] \text{ simplify } \rightarrow$$

$$S_{QR3} = \frac{1}{R3 \cdot \left(\frac{1}{R1} + \frac{1}{R2} \right) + 1} - \frac{1}{2}$$

$$S_Q = \frac{|\Delta Q|}{|Q|} = |S_{QC1}| \cdot \frac{|\Delta C1|}{C1} + |S_{QC2}| \cdot \frac{|\Delta C2|}{C2} + |S_{QR1}| \cdot \frac{|\Delta R1|}{R1} + |S_{QR2}| \cdot \frac{|\Delta R2|}{R2} \dots \\ + |S_{QR3}| \cdot \frac{|\Delta R3|}{R3}$$

Sensitivity Calculation

$$S_Q = \frac{1}{2} \left(\frac{|\Delta C1|}{C1} + \frac{|\Delta C2|}{C2} \right) + \frac{1}{1 + R1 \cdot \left(\frac{1}{R3} + \frac{1}{R2} \right)} \cdot \frac{|\Delta R1|}{R1} + \frac{1}{2} \cdot \left(\frac{(R1 \cdot (R2 - R3) + R2 \cdot R3)}{R1 \cdot (R2 + R3) + R2 \cdot R3} \right) \cdot \frac{|\Delta R2|}{R2} \dots \\ + \left| \frac{1}{R3 \cdot \left(\frac{1}{R1} + \frac{1}{R2} \right) + 1} - \frac{1}{2} \right| \cdot \frac{|\Delta R3|}{R3}$$

if: $\frac{|\Delta C1|}{C1} = \frac{|\Delta C2|}{C2} = \frac{|\Delta R1|}{R1} = \frac{|\Delta R2|}{R2} = \frac{|\Delta R3|}{R3} = rtol$

$$S_Q = \left[\left| \frac{1}{R3 \cdot \left(\frac{1}{R1} + \frac{1}{R2} \right) + 1} - \frac{1}{2} \right| + \frac{1}{\left| R1 \cdot \left(\frac{1}{R2} + \frac{1}{R3} \right) + 1 \right|} + \frac{\left| R2 \cdot \left(\frac{1}{R1} + \frac{1}{R3} \right) - 1 \right|}{2 \cdot \left| R2 \cdot \left(\frac{1}{R1} + \frac{1}{R3} \right) + 1 \right|} + 1 \right] \cdot rtol$$

Summary

$$S_{A,0} = \left| \frac{\Delta A_0}{A_0} \right| = \frac{|\Delta R1|}{R1} + \frac{|\Delta R3|}{R3} = 2 \cdot rto$$

$$S_{\omega,0} = \frac{1}{2} \left(\frac{|\Delta C1|}{C1} + \frac{|\Delta C2|}{C2} + \frac{|\Delta R1|}{R1} + \frac{|\Delta R2|}{R2} \right) = 2 \cdot rto$$

$$S_Q = \left[\left| \frac{1}{R3 \cdot \left(\frac{1}{R1} + \frac{1}{R2} \right) + 1} - \frac{1}{2} \right| + \frac{1}{\left| R1 \cdot \left(\frac{1}{R2} + \frac{1}{R3} \right) + 1 \right|} + \frac{\left| R2 \cdot \left(\frac{1}{R1} + \frac{1}{R3} \right) - 1 \right|}{2 \cdot \left| R2 \cdot \left(\frac{1}{R1} + \frac{1}{R3} \right) + 1 \right|} + 1 \right] \cdot rtol$$

Example

are given: $\text{rtol} := 5.0\%$,

$$R1 := 0.047 \cdot k\Omega, \text{ or } R1 := 179.5 \cdot \Omega$$

$$C1 := 47.0 \cdot nF,$$

from the definition of A_0 is: $R3 := -A_0 \cdot R1$,

$$\text{from the definition of damping factor, is derived: } R2 := \frac{1}{2 \cdot C1 \cdot \zeta - \left(\frac{1}{R1} + \frac{1}{R3} \right)},$$

$$\text{therefore, for } R2 > 0, \text{ must be: } \left(C1 > \frac{1}{2 \cdot \zeta} \cdot \left(\frac{1}{R1} + \frac{1}{R3} \right) \right), \quad \frac{1}{2 \cdot \zeta} \cdot \left(\frac{1}{R1} + \frac{1}{R3} \right) = 0.975 \cdot nF$$

namely: $R2 = 3.458 \cdot \Omega$.

$$\text{From the definition of } \omega_0, \text{ is derived: } C2 := \frac{1}{C1 \cdot R2 \cdot R3 \cdot \omega_0^2},$$

$$C2 = 8.683 \times 10^3 \cdot pF,$$

$$\frac{\omega_0}{2 \cdot \zeta} = 0.1 \quad \left(\frac{\omega_0}{2 \cdot Q} \right) = 3.142 \times 10^{-3} \cdot \frac{\text{Grads}}{\text{sec}}$$

$$R1 = 0.18 \cdot k\Omega$$

$$R2 = 3.458 \Omega \quad 4 \cdot Q^2 \cdot (|A_0| + 1) \cdot C2 = 3.82 \cdot nF$$

$$R3 = 1.795 \cdot k\Omega \quad C1 = 47 \cdot nF$$

$$\text{Voltage gain: } \frac{R3}{R1} = -10$$

$$\text{Quality factor Q: } \frac{1}{\sqrt{\frac{C2}{C1} \cdot \left(\frac{\sqrt{R2 \cdot R3}}{R1} + \sqrt{\frac{R3}{R2}} + \sqrt{\frac{R2}{R3}} \right)}} = 0.1$$

frequency resulting from the Poles' geometric mean:

$$\frac{1}{\sqrt{R2 \cdot R3 \cdot C1 \cdot C2}} = 6.283 \times 10^{-4} \cdot \frac{\text{Grads}}{\text{sec}} \quad \omega_0 = 6.283 \times 10^{-4} \cdot \frac{\text{Grads}}{\text{sec}}$$

The previous findings, after a slight modification of one or more of them, may be used as a guess for a new solution (not always found, also after many attempts) to the system, as follows:

Given

$$\omega_0 = \frac{1}{\sqrt{R2 \cdot R3 \cdot C1 \cdot C2}}$$

$$A_0 = -\frac{R3}{R1}$$

$$Q = \frac{1}{\sqrt{\frac{C2}{C1} \cdot \left(\frac{\sqrt{R2 \cdot R3}}{R1} + \sqrt{\frac{R3}{R2}} + \sqrt{\frac{R2}{R3}} \right)}}$$

$$\zeta = \frac{1}{2} \cdot \left[\frac{1}{C1} \cdot \left(\frac{1}{R1} + \frac{1}{R2} + \frac{1}{R3} \right) \right]$$

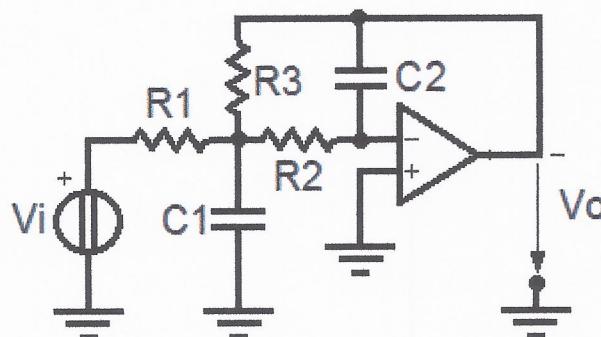
$$R1 > 0.0 \cdot \Omega$$

$$R2 > 0.0 \cdot \Omega$$

$$R3 > 0.0 \cdot \Omega$$

Rx := Find(R1, R2, R3)

$$Rx = \begin{pmatrix} 179.5 \\ 3.458 \\ 1.795 \times 10^3 \end{pmatrix} \cdot \Omega \quad C1 = 47 \cdot nF \quad C2 = 8.683 \times 10^3 \cdot pF$$



$$A_0 = -10$$

$$\omega_0 = 6.283 \times 10^{-4} \cdot \frac{\text{Grads}}{\text{sec}}$$

$$2 \cdot \zeta = 6.283 \times 10^{-3} \cdot \frac{\text{Grads}}{\text{sec}}$$

Sensitivity for this example

$$S_{A,0} = \left| \frac{\Delta A_0}{A_0} \right| \quad S_{A,0} := (rtol + rtol) \quad rtol = 5\%$$

$$S_{\omega,0} = \frac{|\Delta \omega_0|}{|\omega_0|} \quad S_{\omega,0} := \frac{1}{2} \cdot (rtol + rtol + rtol + rtol)$$

$$S_Q := \left(\left| \frac{1}{R3 \cdot \left(\frac{1}{R1} + \frac{1}{R2} \right) + 1} - \frac{1}{2} \right| + \left| \frac{1}{R1 \cdot \left(\frac{1}{R2} + \frac{1}{R3} \right) + 1} \right| + \frac{\left| R2 \cdot \left(\frac{1}{R1} + \frac{1}{R3} \right) - 1 \right|}{2 \cdot \left| R2 \cdot \left(\frac{1}{R1} + \frac{1}{R3} \right) + 1 \right|} + 1 \right] \cdot rtol \right)$$

$$S_{A,0} = 10\%$$

$$S_{\omega,0} = 10\%$$

$$S_Q = 9.981\%$$