EE Quals Problem January 22-26, 2007 Julius Smith

Consider the following second-order system:

$$x_1(n+1) = x_1(n) - \epsilon x_2(n) + u(n)$$

$$x_2(n+1) = \epsilon x_1(n+1) + x_2(n)$$

$$y(n) = x_1(n) + x_2(n)$$

where u(n) and y(n) are the input and output signals at time n, respectively, and $x_1(n)$ and $x_2(n)$ denote the two state variables at time n. Assume all signals and states are zero for n < 0, and that typically $|\epsilon| \ll 1$.

- 1. Derive the state-space description for this system. That is, find matrices (A,B,C,D) such that $\underline{x}(n+1) = A\underline{x}(n) + Bu(n)$ and $y(n) = C\underline{x}(n)$, where $\underline{x}(n) = [x_1(n), x_2(n)]^T$ denotes the state vector at time n.
- 2. Write down or derive an expression for the system transfer function in terms of the state-space description.
- 3. Give a formula that can be solved to find the poles of the system.
- 4. Find the product of the poles of the system.
- 5. Give a formula for diagonalizing this state-space description, if possible.
- 6. Write an expression for the *maximum decay time-constant* in the impulse response, assuming the system is stable.
- 7. If time remains, work to find the impulse response in closed form. Otherwise, state how this should be carried out.