

Definition (Discrete-time linear systems)

A discrete-time linear time-invariant proper open system is defined by three matrices **A**, **B**, **C**. Together they give a recurrence of the type

$$\mathbf{x}_{k+1} = \mathbf{A}\mathbf{x}_k + \mathbf{B}\mathbf{u}_k,$$

$$\mathbf{y}_k = \mathbf{C}\mathbf{x}_k.$$

If **x** has dimension $n \geq 1$, **u** dimension $m \geq 1$ and **y** dimension $p \geq 1$, then **A** has dimension $n \cdot n$, **B** has dimension $n \cdot m$, and **C** has dimension $p \cdot n$.