

93. Use Kirchoff's laws to find the state space model for the circuit below. Use state variables $x_1(t) = i_L(t)$, $x_2(t) = v_C(t)$ and with the output defined as $y(t) = i_L(t) + V_C(t)$.

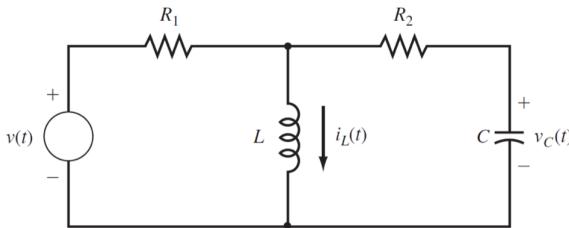


Figure 1: Diagram for Problem 93

$$\dot{i}_L(t) ? \quad \dot{v}_C(t) ?$$

$$KVL: \quad V_L(t) = L\dot{i}_L(t) = V_C(t) + V_{R2}(t) \\ = V_C(t) + C\dot{V}_{C(t)} \cdot R_2 \quad (1)$$

$$KCL: \quad \frac{V(t) - L\dot{i}_L(t)}{R_1} = \dot{i}_L(t) + C\dot{V}_C(t) \Rightarrow V(t) - L\dot{i}_L(t) = R_1\dot{i}_L(t) + CR_1\dot{V}_C(t) \quad (2)$$

$$\text{From } (2): \quad L\dot{i}_L(t) = V(t) - R_1\dot{i}_L(t) - CR_1\dot{V}_C(t) \quad (3)$$

take (3) into (1).

$$V(t) - R_1\dot{i}_L(t) - CR_1\dot{V}_C(t) = V_C(t) + C\dot{V}_C(t) \cdot R_2$$

$$CR_1(R_2) \dot{V}_C(t) = V(t) - R_1\dot{i}_L(t) - V_C(t)$$

$$\Rightarrow \dot{V}_C(t) = \frac{-R_1}{CR_1(R_2)} \dot{i}_L(t) + \frac{-1}{CR_1(R_2)} V_C(t) + \frac{1}{CR_1(R_2)} V(t)$$

$$(2) \times R_2: \quad CR_1R_2 \dot{V}_C(t) = V(t)R_2 - LR_2 \dot{i}_L(t) - R_1R_2 \dot{i}_L(t) \quad (4)$$

$$(1) \times R_1: \quad CR_1R_2 \dot{V}_C(t) = LR_1 \dot{i}_L(t) - R_1V_C(t) \quad (5)$$

combine (4) & (5)

$$LR_1(R_1+R_2) \dot{i}_L(t) = V(t)R_2 - R_1R_2 \dot{i}_L(t) + R_1V_C(t)$$

$$\Rightarrow \dot{i}_L(t) = \frac{-R_1R_2}{L(R_1+R_2)} \dot{i}_L(t) + \frac{R_1}{L(R_1+R_2)} V_C(t) + \frac{R_2}{L(R_1+R_2)} V(t)$$

$$\Rightarrow \begin{bmatrix} \dot{i}_L(t) \\ \dot{V}_C(t) \end{bmatrix} = \begin{bmatrix} \text{blue box} & \text{blue box} \end{bmatrix} \begin{bmatrix} \dot{i}_L(t) \\ V_C(t) \end{bmatrix} + \begin{bmatrix} \text{green box} \\ \text{green box} \end{bmatrix} V(t)$$

95. (a) For the two-input two-output continuous-time system in Figure 2 shown below, find a state model that has the least number of state variables.
 (b) Consider the corresponding discrete-time system, in which the integrator blocks are replaced by unit delays, and all the inputs and outputs are discrete-time signals. Find a state model for this discrete-time system.

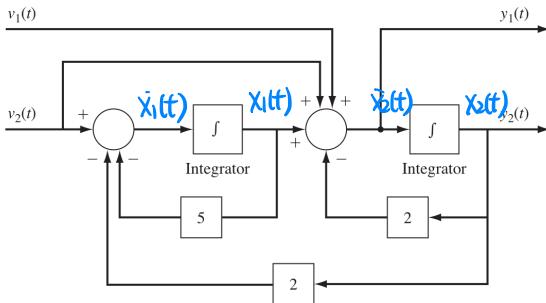


Figure 2: Diagram for Problem 95

$$\begin{cases} \dot{x}_1(t) = v_2(t) - 5x_1(t) - 2x_2(t) \\ \dot{x}_2(t) = x_1(t) + v_2(t) + v_1(t) - 2x_2(t) \end{cases}$$

$$\begin{cases} y_1(t) = \dot{x}_2(t) \\ y_2(t) = x_2(t) \end{cases}$$

$$\begin{bmatrix} \dot{x}_1(t) \\ \dot{x}_2(t) \end{bmatrix} = \begin{bmatrix} -5 & -2 \\ 1 & -2 \end{bmatrix} \begin{bmatrix} x_1(t) \\ x_2(t) \end{bmatrix} + \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} v_1(t) \\ v_2(t) \end{bmatrix}$$

$$\begin{bmatrix} y_1(t) \\ y_2(t) \end{bmatrix} = \begin{bmatrix} 1 & 2 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x_1(t) \\ x_2(t) \end{bmatrix} + \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} v_1(t) \\ v_2(t) \end{bmatrix}$$

96. A two-car system has state space representation

$$\begin{bmatrix} \dot{x}_1(t) \\ \dot{x}_2(t) \\ \dot{x}_3(t) \end{bmatrix} = \begin{bmatrix} -\frac{k_f}{M} & 0 & 0 \\ 0 & -\frac{k_f}{M} & 0 \\ -1 & 1 & 0 \end{bmatrix} \begin{bmatrix} x_1(t) \\ x_2(t) \\ x_3(t) \end{bmatrix} + \begin{bmatrix} \frac{1}{M} & 0 \\ 0 & \frac{1}{M} \\ 0 & 0 \end{bmatrix} \begin{bmatrix} f_1(t) \\ f_2(t) \end{bmatrix}$$

Assume $k_f = 10$, $M = 1000$ and $x(0) = [60 \ 60 \ 100]^T$. Find the forces $f_1(t)$ and $f_2(t)$ that must be applied to the car to obtain $x(t) = [60 \ 60 \ 100]^T$ for all $t \geq 0$.

$$x(t) = [60 \ 60 \ 100]^T = x(0)$$

\Rightarrow The rate of the parameters are 0

$\Rightarrow \dot{x}(t) = 0 \text{ for } t \geq 0$

$$\begin{cases} \dot{x}_1(t) = -0.01 x_1(t) + 0.001 f_1(t) \\ \dot{x}_2(t) = -0.01 x_2(t) + 0.001 f_2(t) \\ \dot{x}_3(t) = -x_1(t) + x_2(t) \end{cases}$$

$$\begin{cases} \dot{x}_1(t) = -0.01 \times 60 + 0.001 f_1(t) = 0 \\ \dot{x}_2(t) = -0.01 \times 60 + 0.001 f_2(t) = 0 \\ \dot{x}_3(t) = -60 + 60 = 0 \end{cases} \Rightarrow \begin{cases} f_1(t) = 600 \text{ for all } t \geq 0 \\ f_2(t) = 600 \end{cases}$$

98. A linear time-invariant continuous-time system has a state space representation (A, B, C) where

$$A = \begin{bmatrix} 0 & 2 \\ 0 & -1 \end{bmatrix}, \quad B = \begin{bmatrix} 1 & 0 \\ 1 & -1 \end{bmatrix}, \quad C = [1 \ 3]$$

(a) Compute the state transition matrix e^{At} .

(b) Compute the response y_{zi} arising from the zero input and initial state $x(0) = [1 \ -1]^T$.

(a) $\mathcal{L}[e^{At}] = \phi(s) = (sI - A)^{-1}$

$$(sI - A)^{-1} = \begin{bmatrix} s & 2 \\ 0 & s+1 \end{bmatrix}^{-1} = \frac{1}{s(s+1)} \begin{bmatrix} s+1 & 2 \\ 0 & s \end{bmatrix} = \begin{bmatrix} \frac{1}{s} & \frac{-2}{s(s+1)} \\ 0 & \frac{1}{s+1} \end{bmatrix}$$

$$e^{At} = \mathcal{L}^{-1}[\phi(s)] = \begin{bmatrix} 1 & 2(1-e^{-t}) \\ 0 & e^{-t} \end{bmatrix}$$

(b) zero input solution: $X(t) = e^{At} X(0)$

$$= \begin{bmatrix} 1 & 2(1-e^{-t}) \\ 0 & e^{-t} \end{bmatrix} \begin{bmatrix} 1 \\ -1 \end{bmatrix} = \begin{bmatrix} 1-2(1-e^{-t}) \\ -e^{-t} \end{bmatrix}$$

$$y_{zi}(t) = C X(t) = [1 \ 3] \begin{bmatrix} 1-2(1-e^{-t}) \\ -e^{-t} \end{bmatrix} = 1-2(1-e^{-t}) - 3e^{-t} \\ = -1-e^{-t} \text{ for } t>0$$

100. The motion of a car moving on a level surface may be described by the differential equation

$$\frac{d^2y(t)}{dt} + \frac{k_f}{M} \frac{dy(t)}{dt} = \frac{1}{M} v(t)$$

where $y(t)$ is the position of the car at time t , $v(t)$ is the applied force and M and k_f are constants. Assume $M = 1$ and $k_f = 0.1$.

- (a) Obtain a state representation (A, B, C) for the system in controller canonical form.
- (b) Obtain the zero-input solution when the initial state is $x(0) = [y_0 \ v_0]^T$, for some constants y_0 and v_0 .
- (c) The motion of the car is such that $y(10) = 0$ and $\dot{y}(10) = 55$. Find $y(0)$ and $\dot{y}(0)$.
- (d) A force of $v(t) = 1$ is applied to the car for time $0 \leq t \leq 5$. The state $x(5) = [50 \ 20]^T$. Find $x(0)$.

Note: parts (c) and (d) are unrelated questions.

$$\ddot{y} + 0.1\dot{y} = v$$

$$(a) \text{ let } x_1 = y, \quad x_2 = \dot{y}$$

$$\dot{x}_1 = \dot{y} = x_2, \quad \dot{x}_2 = \ddot{y} = v - 0.1\dot{y} = v - 0.1x_2$$

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \underbrace{\begin{bmatrix} 0 & 1 \\ 0 & -0.1 \end{bmatrix}}_A \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \underbrace{\begin{bmatrix} 0 \\ 1 \end{bmatrix}}_B v$$

$$y = \underbrace{\begin{bmatrix} 1 & 0 \end{bmatrix}}_C \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

$$(b) \quad X(t) = e^{At} X(0) \quad \text{Note that: } \mathcal{L}[e^{At}] = (S\mathbf{I} - A)^{-1}$$

$$(S\mathbf{I} - A)^{-1} X(0) = \begin{bmatrix} S-0 & -1 \\ 0 & S+0.1 \end{bmatrix}^{-1} \begin{bmatrix} y_0 \\ v_0 \end{bmatrix} = \frac{1}{S(S+0.1)} \begin{bmatrix} S+0.1 & 1 \\ 0 & S \end{bmatrix} \begin{bmatrix} y_0 \\ v_0 \end{bmatrix}$$

$$= \frac{1}{S(S+0.1)} \begin{bmatrix} (S+0.1)y_0 + v_0 \\ Sv_0 \end{bmatrix} = \begin{bmatrix} \frac{y_0}{S} + \frac{v_0}{S(S+0.1)} \\ \frac{v_0}{S+0.1} \end{bmatrix}$$

Take the inverse Laplace transform

$$X(t) = \begin{bmatrix} y_0 + 10v_0(1 - e^{-0.1t}) \\ v_0 e^{-0.1t} \end{bmatrix} \quad \text{for } t \geq 0$$

100. The motion of a car moving on a level surface may be described by the differential equation

$$\frac{d^2y(t)}{dt} + \frac{k_f}{M} \frac{dy(t)}{dt} = \frac{1}{M} v(t)$$

where $y(t)$ is the position of the car at time t , $v(t)$ is the applied force and M and k_f are constants. Assume $M = 1$ and $k_f = 0.1$.

- (a) Obtain a state representation (A, B, C) for the system in controller canonical form.
- (b) Obtain the zero-input solution when the initial state is $x(0) = [y_0 \ v_0]^T$, for some constants y_0 and v_0 .
- (c) The motion of the car is such that $y(10) = 0$ and $\dot{y}(10) = 55$. Find $y(0)$ and $\dot{y}(0)$.
- (d) A force of $v(t) = 1$ is applied to the car for time $0 \leq t \leq 5$. The state $x(5) = [50 \ 20]^T$. Find $x(0)$.

Note: parts (c) and (d) are unrelated questions.

$$(c) \quad y(t) = CX(t) = [1 \ 0] X(t) = y_0 + 10v_0(1 - e^{-0.1t}) \quad t \geq 0$$

$$\dot{y}(t) = v_0 e^{-0.1t}$$

$$\begin{aligned} \text{Given } y(10) = 0 &\Rightarrow y_0 + 10v_0(1 - e^{-1}) = 0 \Rightarrow \begin{cases} v_0 = 55e \\ y_0 = 550(1 - e) \end{cases} \\ \dot{y}(10) = 55 &\Rightarrow v_0 e^{-1} = 55 \end{aligned}$$

Therefore,

$$y(0) = y_0 = 550(1 - e) \quad \dot{y}(0) = v_0 = 55e$$

$$(d) \quad X(s) = \underbrace{(sI - A)^{-1} X(0)}_{\text{Initial Value}} + (sI - A)^{-1} B U(s)$$

$$(sI - A)^{-1} B U(s) = \frac{1}{s(s+0.1)} \begin{bmatrix} s+0.1 & 1 \\ 0 & s \end{bmatrix} \begin{bmatrix} 0 \\ 1 \end{bmatrix} \frac{1}{s} = \begin{bmatrix} \frac{1}{s^2(s+0.1)} \\ \frac{1}{s(s+0.1)} \end{bmatrix}$$

Take the inverse Laplace transform.

$$X(t) = \left[y_0 + 10v_0(1 - e^{-0.1t}) + 10t - 100 + 100e^{-0.1t} \right. \\ \left. v_0 e^{-0.1t} + 10 - 10e^{-0.1t} \right]$$

$$X(5) = \left[y_0 + 10v_0(1 - e^{-0.5}) + 50 - 100 + 100e^{-0.5} \right] = \begin{bmatrix} 50 \\ 20 \end{bmatrix} \Rightarrow \begin{cases} v_0 = 26.49 \\ y_0 = -64.87 \end{cases}$$

$$\therefore X(0) = \begin{bmatrix} y_0 \\ v_0 \end{bmatrix} = \begin{bmatrix} -64.87 \\ 26.49 \end{bmatrix}$$

101. (a) Let A and \bar{A} be square matrices such that

$$A = P\bar{A}P^{-1}$$

for some invertible matrix P . Show that A and \bar{A} have the same eigenvalues.

- (b) Let A and \bar{A} be given by

$$A = \begin{bmatrix} -2 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 1 \end{bmatrix}, \quad \bar{A} = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ -a_0 & -a_1 & -a_2 \end{bmatrix}$$

Assume there exists a transformation P satisfying

$$A = P\bar{A}P^{-1}$$

Determine the values of a_0 , a_1 and a_2 .

- (c) Find the matrix P .

eigenvalue

(a) $AV = \lambda V \leftarrow \text{eigenvector}$

$$\Rightarrow P\bar{A}P^{-1}V = \lambda V$$

Multiply P^{-1} in the left: $P^{-1}P\bar{A}P^{-1}V = \lambda P^{-1}V$

$$\Rightarrow \bar{A}P^{-1}V = \lambda P^{-1}V$$

let $\tilde{V} = P^{-1}V \Rightarrow \bar{A}\tilde{V} = \lambda \tilde{V}$

$\Rightarrow \lambda$ also are eigenvalues of \bar{A}

(b) since A is diagonal matrix

$$A = \begin{bmatrix} -2 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \Rightarrow \text{eigenvalues } \lambda = -2, -1, 1$$

The determinant of $(\bar{A} - \lambda I)$ is

$$\det(\bar{A} - \lambda I) = \det \begin{bmatrix} -\lambda & 1 & 0 \\ 0 & -\lambda & 1 \\ -a_0 & -a_1 & -a_2 - \lambda \end{bmatrix}$$

$$= \lambda^2(-a_2 - \lambda) + (-a_0) + 0 - 0 - 0 - a_1 \lambda$$

$$\lambda = -2 : 4(-a_2 + 2) - a_0 + 2a_1 = 0 \quad \left\{ \begin{array}{l} a_0 = -2 \\ a_1 = 1 \end{array} \right.$$

$$\lambda = -1 : (-a_2 + 1) - a_0 + a_1 = 0 \quad \Rightarrow \quad \left\{ \begin{array}{l} a_1 = -1 \\ a_2 = 2 \end{array} \right.$$

$$\lambda = 1 : (-a_2 - 1) - a_0 - a_1 = 0 \quad \left\{ \begin{array}{l} a_0 = 1 \\ a_1 = -1 \end{array} \right.$$

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$$A = \begin{bmatrix} -2 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 1 \end{bmatrix}, \quad \bar{A} = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ -a_0 & -a_1 & -a_2 \end{bmatrix}$$

Assume there exists a transformation P satisfying

$$A = P\bar{A}P^{-1}$$

Determine the values of a_0 , a_1 and a_2 .

- (c) Find the matrix P .

(c)

$$A = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 2 & 1 & -2 \end{bmatrix} \Rightarrow \text{eigenvalues } \lambda = -2, -1, 1$$

$$AV_1 = \lambda_1 V_1 \quad \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 2 & 1 & -2 \end{bmatrix} \begin{bmatrix} x_1 \\ y_1 \\ z_1 \end{bmatrix} = -2 \begin{bmatrix} x_1 \\ y_1 \\ z_1 \end{bmatrix} \quad \begin{cases} y_1 = -2x_1 \\ z_1 = -2y_1 \\ 2x_1 + y_1 - 2z_1 = -2z_1 \end{cases}$$

$$\text{Assume } x_1 = -1, \Rightarrow y_1 = 2 \Rightarrow z_1 = -4$$

$$AV_2 = \lambda_2 V_2 \quad \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 2 & 1 & -2 \end{bmatrix} \begin{bmatrix} x_2 \\ y_2 \\ z_2 \end{bmatrix} = -1 \begin{bmatrix} x_2 \\ y_2 \\ z_2 \end{bmatrix} \quad \begin{cases} y_2 = -x_2 \\ z_2 = -y_2 \\ 2x_2 + y_2 - 2z_2 = -z_2 \end{cases}$$

$$\text{Assume } x_2 = -1, \Rightarrow y_2 = 1, z_2 = -1$$

$$AV_3 = \lambda_3 V_3 \quad \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 2 & 1 & -2 \end{bmatrix} \begin{bmatrix} x_3 \\ y_3 \\ z_3 \end{bmatrix} = 1 \begin{bmatrix} x_3 \\ y_3 \\ z_3 \end{bmatrix} \quad \begin{cases} y_3 = x_3 \\ z_3 = y_3 \\ 2x_3 + y_3 - 2z_3 = z_3 \end{cases}$$

$$\text{Assume } x_3 = -1 \Rightarrow y_3 = z_3 = -1$$

$$P = \begin{bmatrix} -1 & -1 & -1 \\ 2 & 1 & 1 \\ -4 & -1 & 1 \end{bmatrix}$$

105. Suppose a system has input-output transfer function

$$H(s) = \frac{32}{s^2 + 8s + 16}$$

- (a) Give an input-output differential equation that describes the system. Use v and y as the input and output variables, respectively.
- (b) Determine whether the system is critically damped, overdamped or underdamped.
- (c) Find the steady-state value of the step response. Hence plot the graph of the step response of the system assuming zero initial conditions. (You do not need to solve for $y(t)$).
- (d) Find the steady-state sinusoidal response when the input is $v(t) = \cos(4t + \pi)$.

(a) $H(s) = \frac{Y(s)}{V(s)} = \frac{32}{s^2 + 8s + 16}$

$$\Rightarrow s^2 Y(s) + 8s Y(s) + 16 Y(s) = 32 V(s) \quad \text{Take the inverse Laplace Transform}$$
$$\downarrow \quad \downarrow \quad \downarrow \quad \downarrow$$
$$\frac{dy}{dt^2} + 8 \frac{dy}{dt} + 16y(t) = 32v(t)$$

(b) Damping ratio ξ

$$H(s) = \frac{32}{s^2 + 8s + 16} = \frac{\omega_n^2}{s^2 + 2\zeta\omega_n s + \omega_n^2} \Rightarrow \omega_n^2 = 16 \Rightarrow \omega_n = 4$$

$$\xi = \frac{8}{2\omega_n} = 1 \Rightarrow \text{critically damped}$$

(c) Determine whether the system is stable

$$P_1, P_2 = -4 \Rightarrow \text{stable}$$

$$\text{Final value theorem } y(\infty) = \lim_{s \rightarrow 0} s Y(s) = \lim_{s \rightarrow 0} H(s) = \frac{32}{16} = 2$$

(d)

$$V(t) = \cos(\omega_0 t) \xrightarrow{\boxed{\text{stable LTI}}} y(t) = |H(j\omega_0)| \cos(\omega_0 t + \angle H(j\omega_0))$$

$$\omega_0 = 4 \quad H(j4) = \frac{32}{-16 + 8 \times 4j + 16} = \frac{1}{j} = \left| -\frac{\pi}{2} \right| = |H(j\omega_0)| \angle H(j\omega_0)$$

$$\Rightarrow y(t) = 1 \times \cos(4t + \pi - \frac{\pi}{2}) = \cos(4t + \frac{\pi}{2})$$