

Season 1: Mathematical Foundations for Modern Control

Prerequisites: Basic linear algebra

MATLAB Version: R2025b

Toolboxes Required: Symbolic Math Toolbox

Table of Contents

Section 0:	1
Basic arithmetic operators	1
Mathematical functions	2
Matrix	4
Section 1.1: Vector and Matrix Operations	5
Concept Overview	5
Basic matrix operations	6
Section 1.2: Matrix Properties and Functions	7
Condition number (measures sensitivity to perturbations)	8
Section 1.3: Matrix Norms	9
Section 1.4: Triangular Matrices	10
Extract upper and lower triangular parts	10
Section 1.5: Linear Equations, Null Space, and Orthogonality	11
Null space	11
Solving linear equations $Ax = b$	13
Alternative: using <code>linsolve</code> for more control	13
Section 1.6: Eigenvalues and Eigenvectors	14
Alternative: use <code>charpoly</code>	15
Section 1.7: Similarity Transformations	16
Section 1.8: Jordan Normal Form	17
Section 1.9: Matrix Exponential	19
Section 1.10: Summary and Key Takeaways	22

```
close all; clear; clc;
rng(0); % For reproducibility
```

Section 0:

Basic Matlab Functions:

Basic arithmetic operators

```
Addition = 2 + 3
```

```
Addition =
5
```

```
Subtraction = 2 - 3
```

```
Subtraction =
-1
```

```
Multiplication = 2 * 3
```

```
Multiplication =  
6
```

```
Division = 2 / 3
```

```
Division =  
0.6667
```

```
syms x y;
```

```
x = 2 + 3 * 4
```

```
x =  
14
```

```
x = (2 + 3) * 4
```

```
x =  
20
```

```
y = 1 / (2 + 3^2) + 4/5 * 6/7
```

```
y =  
0.7766
```

```
y = 1 / 2 + 3^2 + 4/5 * 6/7
```

```
y =  
10.1857
```

Mathematical functions

```
rad2deg(1)      % Radians to Degrees
```

```
ans =  
57.2958
```

```
deg2rad(90)     % Degrees to Radians
```

```
ans =  
1.5708
```

```
cosine_val = cos(x) % Cosine
```

```
cosine_val =  
0.4081
```

```
sine_val = sin(x) % Sine
```

```
sine_val =  
0.9129
```

```
tan_val = tan(x) % Tangent
```

```
tan_val =  
2.2372
```

```
arcc_val = acos(x)    % Arc cosine
```

```
arcc_val =  
0.0000 + 3.6883i
```

```
arcs_val = asin(x)    % Arc sine
```

```
arcs_val =  
1.5708 - 3.6883i
```

```
arct_val = atan(x)    % Arc tangent
```

```
arct_val =  
1.5208
```

```
exp_val = exp(x)      % Exponential
```

```
exp_val =  
4.8517e+08
```

```
sqrt_val = sqrt(x)    % Square root
```

```
sqrt_val =  
4.4721
```

```
log_val = log(x)      % Natural
```

```
log_val =  
2.9957
```

```
log10_val = log10(x)  % Common logarithm
```

```
log10_val =  
1.3010
```

```
x = -20;  
abs_val = abs(x)      % Absolute value
```

```
abs_val =  
20
```

```
sign_val = sign(x)    % Signum function
```

```
sign_val =  
-1
```

```
x = [1 2 3 7 465 -2 7.6];  
max_val = max(x)      % Maximum value
```

```
max_val =  
465
```

```
min_val = min(x)      % Minimum value
```

```
min_val =
```

```
x = 45.3;
ceil_val = ceil(x) % Round towards  $+\infty$ 
```

```
ceil_val =
46
```

```
floor_val = floor(x) % Round towards  $-\infty$ 
```

```
floor_val =
45
```

```
round_val = round(x) % Round to nearest integer
```

```
round_val =
45
```

```
x = 2 + 7i;
real(x)
```

```
ans =
2
```

```
imag(x)
```

```
ans =
7
```

```
angle_val = angle(x) % Phase angle
```

```
angle_val =
1.2925
```

```
conj_val = conj(x) % Complex conjugate
```

```
conj_val =
2.0000 - 7.0000i
```

Matrix

```
A = [1 2 3; 4 5 6; 7 8 9]
```

```
A = 3×3
     1     2     3
     4     5     6
     7     8     9
```

```
A(2,1)
```

```
ans =
4
```

```
A(3,3) = 0
```

```
A = 3x3
    1    2    3
    4    5    6
    7    8    0
```

```
m = 2;
n = 3;
eye1 = eye(m,n)    % Returns an m-by-n matrix with 1 on the main diagonal
```

```
eye1 = 2x3
    1    0    0
    0    1    0
```

```
eye2 = eye(n)    % Returns an n-by-n square identity matrix
```

```
eye2 = 3x3
    1    0    0
    0    1    0
    0    0    1
```

```
zeros_example = zeros(m,n) % Returns an m-by-n matrix of zeros
```

```
zeros_example = 2x3
    0    0    0
    0    0    0
```

```
ones_example = ones(m,n)    % Returns an m-by-n matrix of ones
```

```
ones_example = 2x3
    1    1    1
    1    1    1
```

```
diag_example = diag(A)    % Extracts the diagonal of matrix A
```

```
diag_example = 3x1
    1
    5
    0
```

```
rand_example = rand(m,n)    % Returns an m-by-n matrix of random numbers
```

```
rand_example = 2x3
    0.8147    0.1270    0.6324
    0.9058    0.9134    0.0975
```

Section 1.1: Vector and Matrix Operations

Concept Overview

Matrix operations form the foundation of state-space control theory. Understanding element-wise operations, matrix multiplication, and basic matrix properties is essential for analyzing linear systems.

```
% Create sample matrices
A = [1 2 3; 4 5 6; 7 8 10];

fprintf('Matrix A:\n'); % Use fprintf to write data to the screen or a text file,
refer to the documentation for writing to a text file
```

Matrix A:

```
disp(A); % display the output without the variable name
```

```
1    2    3
4    5    6
7    8   10
```

```
B = [2 1 0; 1 3 1; 0 1 2]
```

```
B = 3x3
     2     1     0
     1     3     1
     0     1     2
```

```
disp(B);
```

```
2     1     0
1     3     1
0     1     2
```

```
v = [1; 2; 3];
```

Basic matrix operations

A + B (addition)

```
C_add = A + B
```

```
C_add = 3x3
     3     3     3
     5     8     7
     7     9    12
```

A * B (matrix multiplication):

```
C_mult = A * B
```

```
C_mult = 3x3
     4    10     8
    13    25    17
    22    41    28
```

A .* B (element-wise multiplication):

```
C_elem = A .* B
```

```
C_elem = 3x3
     2     2     0
     4    15     6
     0     8    20
```

A.^2 (Element-wise power)

```
C_power = A.^2
```

```
C_power = 3x3
```

```

1      4      9
16     25     36
49     64    100

```

Transpose operations

```
A_transpose = A.'      % Non-conjugate transpose
```

```

A_transpose = 3x3
1      4      7
2      5      8
3      6     10

```

```
A_hermitian = A'      % Conjugate transpose (same for real matrices)
```

```

A_hermitian = 3x3
1      4      7
2      5      8
3      6     10

```

Matrix concatenation

```
H_concat = [A, B]      % Horizontal concatenation
```

```

H_concat = 3x6
1      2      3      2      1      0
4      5      6      1      3      1
7      8     10      0      1      2

```

```
V_concat = [A; B]      % Vertical concatenation
```

```

V_concat = 6x3
1      2      3
4      5      6
7      8     10
2      1      0
1      3      1
0      1      2

```

Section 1.2: Matrix Properties and Functions

Mathematical Background

Key matrix properties:

- Determinant: $\det(A)$ - nonzero for invertible matrices
- Rank: number of linearly independent rows/columns
- Trace: sum of diagonal elements, $\text{tr}(A) = \text{sum of eigenvalues}$
- Inverse: A^{-1} exists if $\det(A) \neq 0$

Determinant

```

det_A = det(A);
fprintf('Determinant of A: %.4f\n', det_A);

```

Determinant of A: -3.0000

Rank

```
rank_A = rank(A);  
fprintf('Rank of A: %d (size %dx%d)\n', rank_A, size(A,1), size(A,2));
```

Rank of A: 3 (size 3x3)

Trace (Sum of diagonal elements)

```
trace_A = trace(A);  
fprintf('Trace of A: %.4f\n', trace_A);
```

Trace of A: 16.0000

Inverse (if exists)

```
if det_A ~= 0  
    A_inv = inv(A);  
    fprintf('Inverse of A:\n');  
    disp(A_inv);  
  
    % Verify A * inv(A) = I  
    identity_check = A * A_inv;  
    fprintf('A * inv(A) (should be identity):\n');  
    disp(identity_check);  
else  
    fprintf('Matrix A is singular (not invertible)\n');  
end
```

Inverse of A:

-0.6667	-1.3333	1.0000
-0.6667	3.6667	-2.0000
1.0000	-2.0000	1.0000

A * inv(A) (should be identity):

1.0000	0	-0.0000
0	1.0000	0
0	0	1.0000

Condition number (measures sensitivity to perturbations)

A *condition number* for a matrix and computational task measures how sensitive the answer is to changes in the input data and roundoff errors in the solution process.

The *condition number for inversion* of a matrix measures the sensitivity of the solution of a system of linear equations to errors in the data. It gives an indication of the accuracy of the results from matrix inversion and the linear equation solution. For example, the 2-norm condition number of a square matrix is

$$\kappa(A) = \|A\| \|A^{-1}\|.$$

In this context, a large condition number indicates that a small change in the coefficient matrix A can lead to larger changes in the output b in the linear equations $Ax = b$ and $xA = b$. The extreme case is when A is so

poorly conditioned that it is singular (an infinite condition number), in which case it has no inverse and the linear equation has no unique solution.

```
cond_A = cond(A);  
fprintf('Condition number of A: %.4f\n', cond_A);
```

```
Condition number of A: 88.4483
```

```
fprintf('(Higher values indicate ill-conditioning)\n\n');
```

```
(Higher values indicate ill-conditioning)
```

Section 1.3: Matrix Norms

Concept Overview

Matrix norms measure the "size" of a matrix and are crucial for:

- Stability analysis
- Error bounds in numerical computations
- Convergence analysis

Common Norms:

- 1-norm: maximum absolute column sum
- 2-norm (spectral): largest singular value
- ∞ -norm: maximum absolute row sum
- Frobenius norm: $\sqrt{\text{sum of squared elements}}$

Create a test matrix with complex entries

```
A_complex = [1-2i, 2-1i, 5; 7, 5+4i, 3; 3, 8, 9+1i];
```

Different norm types

1-norm (max column sum)

```
norm_1 = norm(A_complex, 1)
```

```
norm_1 =  
17.0554
```

2-norm (spectral/largest singular value)

```
norm_2 = norm(A_complex, 2)
```

```
norm_2 =  
15.8431
```

inf-norm (max row sum)

```
norm_inf = norm(A_complex, inf)
```

```
norm_inf =  
20.0554
```

Frobenius norm

```
norm_fro = norm(A_complex, 'fro')
```

```
norm_fro =  
17
```

Vector norms

```
v_test = [3; 4; 0];  
v_norm1 = norm(v_test, 1);      % Sum of absolute values  
v_norm2 = norm(v_test, 2);      % Euclidean norm  
v_norminf = norm(v_test, inf);  % Maximum absolute value  
disp(v_test);
```

```
3  
4  
0
```

```
fprintf('1-norm: %.4f\n', v_norm1);
```

```
1-norm: 7.0000
```

```
fprintf('2-norm (Euclidean): %.4f\n', v_norm2);
```

```
2-norm (Euclidean): 5.0000
```

```
fprintf('inf-norm: %.4f\n\n', v_norminf);
```

```
inf-norm: 4.0000
```

Section 1.4: Triangular Matrices

Concept Overview

Upper and lower triangular matrices are important for:

- Efficient solving of linear systems
- QR and LU decompositions
- Analyzing stability (eigenvalues on diagonal)

```
M = [3.1, -1.6, 11.1; -8.6, 6.2, -8; -0.3, 11, 0.7]
```

```
M = 3x3  
 3.1000  -1.6000  11.1000  
 -8.6000   6.2000  -8.0000  
 -0.3000  11.0000   0.7000
```

Extract upper and lower triangular parts

Upper triangular

```
U = triu(M) % Upper triangular
```

```
U = 3x3
    3.1000   -1.6000   11.1000
         0    6.2000   -8.0000
         0         0    0.7000
```

Lower triangular

```
L = tril(M) % Lower triangular
```

```
L = 3x3
    3.1000         0         0
   -8.6000    6.2000         0
   -0.3000   11.0000    0.7000
```

Diagonal extraction

```
D = diag(M) % Extract diagonal elements
```

```
D = 3x1
    3.1000
    6.2000
    0.7000
```

Section 1.5: Linear Equations, Null Space, and Orthogonality

Mathematical Background

For system $Ax = b$:

- Null space $N(A)$: all vectors x where $Ax = 0$
- Range/Column space $R(A)$: all possible outputs Ax
- Orthogonal complement: vectors perpendicular to a subspace

Key Property: $\text{rank}(A) + \dim(\text{null}(A)) = n$ (number of columns)

Create a rank-deficient matrix

```
A_rank_def = [1 2 3; 2 3 4; 4 5 6; 25 34.5 44];

fprintf('Rank-deficient matrix A:\n');
```

Rank-deficient matrix A:

```
disp(A_rank_def);

    1.0000    2.0000    3.0000
    2.0000    3.0000    4.0000
    4.0000    5.0000    6.0000
   25.0000   34.5000   44.0000
```

```
fprintf('Rank: %d, Columns: %d\n', rank(A_rank_def), size(A_rank_def, 2));
```

Rank: 2, Columns: 3

Null space

Null space basis (should satisfy $A*Z \approx 0$):

```
Z = null(A_rank_def)
```

```
Z = 3x1
    0.4082
   -0.8165
    0.4082
```

Verify ($A * \text{null}(A)$ should be ≈ 0)

```
verification = A_rank_def * Z
```

```
verification = 4x1
10^-14 x
    0.1332
         0
   -0.2220
   -0.3553
```

```
fprintf('Norm of A*null(A): %.2e\n\n', norm(verification));
```

```
Norm of A*null(A): 4.40e-15
```

Orthonormal basis for column space

```
Q = orth(A_rank_def)
```

```
Q = 4x2
   -0.0593    0.7358
   -0.0865    0.2860
   -0.1408   -0.6136
   -0.9845    0.0183
```

Verify orthonormality: $Q*Q$ should be identity

```
orthogonality_check = Q' * Q;
fprintf('Q^T * Q (should be identity of size %dx%d):\n', size(Q,2), size(Q,2));
```

```
Q^T * Q (should be identity of size 2x2):
```

```
disp(orthogonality_check);
```

```
    1.0000    0.0000
    0.0000    1.0000
```

Dot product and orthogonality check

```
u = randi(10, [3,1]); %what's the difference between randi and rand?
v = randi(10, [3,1]);
dot_uv = dot(u, v);
fprintf('\nVectors u and v:\n');
```

```
Vectors u and v:
```

```
fprintf('u = '); disp(u');
```

```
u =      3      6     10
```

```
fprintf('v = '); disp(v);
```

```
v =      10      2      10
```

```
fprintf('Dot product u.v = %.4f\n', dot_uv);
```

```
Dot product u.v = 142.0000
```

```
if abs(dot_uv) < 1e-10
    fprintf('Vectors are orthogonal\n');
else
    fprintf('Vectors are not orthogonal\n');
end
```

```
Vectors are not orthogonal
```

Solving linear equations $Ax = b$

```
A_solve = [2 1 -1; -3 -1 2; -2 1 2];
b_solve = [8; -11; -3];
```

Using backslash operator (most efficient)

```
x_solution = A_solve \ b_solve;

fprintf('\nSolving Ax = b:\n');
```

```
Solving Ax = b:
```

```
fprintf('A:\n'); disp(A_solve);
```

```
A:
     2     1    -1
    -3    -1     2
    -2     1     2
```

```
fprintf('b:\n'); disp(b_solve');
```

```
b:
     8    -11     -3
```

```
fprintf('Solution x:\n'); disp(x_solution');
```

```
Solution x:
     2.0000     3.0000    -1.0000
```

Verify solution

```
residual = norm(A_solve * x_solution - b_solve);
fprintf('Residual ||Ax - b||: %.2e\n', residual);
```

```
Residual ||Ax - b||: 8.88e-16
```

Alternative: using linsolve for more control

```
[x_linsolve, R] = linsolve(A_solve, b_solve);
```

```
fprintf('Linsolve solution is:\n'); disp(x_linsolve);
```

```
Linsolve solution is:  
 2.0000  
 3.0000  
-1.0000
```

```
fprintf('Reciprocal condition estimate: %.2e\n', R);
```

```
Reciprocal condition estimate: 1.30e-02
```

Section 1.6: Eigenvalues and Eigenvectors

Mathematical Background

For matrix A , eigenvalue λ and eigenvector v satisfy:

$$Av = \lambda v$$

Key Properties:

- Characteristic polynomial: $\det(A - \lambda I) = 0$
- Trace = sum of eigenvalues
- Determinant = product of eigenvalues
- Eigenvalues determine stability of dynamic systems

```
A_eig = [5 11 4; 12 8 5; 1 7 3];
```

```
fprintf('Matrix A:\n'); disp(A_eig);
```

```
Matrix A:  
 5    11    4  
12     8    5  
 1     7    3
```

Compute eigenvalues and eigenvectors

```
[V, D] = eig(A_eig);
```

```
fprintf('Eigenvalues (diagonal of D):\n'); disp(diag(D));
```

```
Eigenvalues (diagonal of D):  
20.3073  
-5.1816  
 0.8743
```

```
fprintf('Eigenvector matrix V:\n'); disp(V);
```

```
Eigenvector matrix V:  
-0.6063 -0.5284 -0.2421  
-0.7244  0.6759 -0.2501  
-0.3280 -0.5137  0.9375
```

Verify: $A \cdot V$ should equal $V \cdot D$

```
verification_eig = A_eig * V
```

```
verification_eig = 3x3  
-12.3123    2.7381   -0.2117  
-14.7112   -3.5023   -0.2187  
-6.6614    2.6619    0.8196
```

```
expected_eig = V * D
```

```
expected_eig = 3x3  
-12.3123    2.7381   -0.2117  
-14.7112   -3.5023   -0.2187  
-6.6614    2.6619    0.8196
```

```
fprintf('Verification: max|A*V - V*D| = %.2e\n', max(max(abs(verification_eig -  
expected_eig))));
```

```
Verification: max|A*V - V*D| = 5.33e-15
```

Characteristic polynomial (using poly)

```
char_poly = poly(A_eig);  
fprintf('\nCharacteristic polynomial coefficients:\n');
```

Characteristic polynomial coefficients:

```
fprintf('p( $\lambda$ ) = ');
```

p(λ) =

```
for i = 1:length(char_poly)  
    if i == 1  
        fprintf('%.4f $\lambda^d$ ', char_poly(i), length(char_poly)-i);  
    else  
        if char_poly(i) >= 0  
            fprintf(' + %.4f $\lambda^d$ ', char_poly(i), length(char_poly)-i);  
        else  
            fprintf(' - %.4f $\lambda^d$ ', abs(char_poly(i)), length(char_poly)-i);  
        end  
    end  
end
```

```
1.0000 $\lambda^3$   
- 16.0000 $\lambda^2$  - 92.0000 $\lambda^1$   
+ 92.0000 $\lambda^0$ 
```

Alternative: use charpoly

```
syms lambda;  
charpoly(A_eig, lambda)
```

```
ans =  $\lambda^3 - 16 \lambda^2 - 92 \lambda + 92$ 
```

Properties

```

trace_sum = sum(diag(D));
det_prod = prod(diag(D)); % product of the array elements

fprintf('Trace of A: %.4f\n', trace(A_eig));

```

Trace of A: 16.0000

```

fprintf('Sum of eigenvalues: %.4f\n', trace_sum);

```

Sum of eigenvalues: 16.0000

```

fprintf('Determinant of A: %.4f\n', det(A_eig));

```

Determinant of A: -92.0000

```

fprintf('Product of eigenvalues: %.4f\n\n', det_prod);

```

Product of eigenvalues: -92.0000

Section 1.7: Similarity Transformations

Concept Overview

Two matrices A and B are similar if: $B = T^{-1} * A * T$

Similar matrices have:

- Same eigenvalues
- Same determinant, trace, rank
- Same characteristic polynomial

Application: Transform systems to diagonal or canonical forms

Using eigenvector matrix as transformation

```

A_original = A_eig;
T = V; % Eigenvector matrix

if abs(det(T)) > 1e-10
    A_transformed = inv(T) * A_original * T;

    fprintf('Original matrix A:\n');
    disp(A_original);

    fprintf('Transformation matrix T (eigenvectors):\n');
    disp(T);

    fprintf('Transformed matrix T^(-1)*A*T (should be diagonal):\n');
    disp(A_transformed);

    % Check eigenvalues are preserved
    eig_original = sort(eig(A_original));
    eig_transformed = sort(eig(A_transformed));

```



```

    fprintf('Eigenvalues of original: ');
    fprintf('%0.4f ', eig_original);
    fprintf('\n');
    fprintf('Eigenvalues of transformed: ');
    fprintf('%0.4f ', eig_transformed);
    fprintf('\n\n');
end

```

```

Original matrix A:
    5    11    4
   12     8     5
    1     7     3
Transformation matrix T (eigenvectors):
   -0.6063   -0.5284   -0.2421
   -0.7244    0.6759   -0.2501
   -0.3280   -0.5137    0.9375
Transformed matrix T^(-1)*A*T (should be diagonal):
   20.3073    0.0000   -0.0000
   -0.0000   -5.1816   -0.0000
   -0.0000   -0.0000    0.8743
Eigenvalues of original:
-5.1816  0.8743  20.3073
Eigenvalues of transformed:
-5.1816  0.8743  20.3073

```

Section 1.8: Jordan Normal Form

Mathematical Background

Every square matrix is similar to its Jordan normal form:

$$A = TJT^{-1}$$

where J is block-diagonal with Jordan blocks.

Jordan Block: Upper triangular matrix with eigenvalue on diagonal

Matrix with repeated eigenvalues

```

A_jordan = [5 11 4; 12 8 5; 1 7 3];

fprintf('Matrix A:\n');

```

Matrix A:

```

disp(A_jordan);

```

```

    5    11    4
   12     8     5
    1     7     3

```

Compute Jordan form

```

[T_jordan, J] = jordan(A_jordan);

```

```
fprintf('Jordan form J:\n');
```

Jordan form J:

```
disp(J);
```

```
20.3073 + 0.0000i    0.0000 + 0.0000i    0.0000 + 0.0000i
0.0000 + 0.0000i   -5.1816 + 0.0000i    0.0000 + 0.0000i
0.0000 + 0.0000i    0.0000 + 0.0000i    0.8743 - 0.0000i
```

```
fprintf('Transformation matrix T:\n');
```

Transformation matrix T:

```
disp(T_jordan);
```

```
1.8483 + 0.0000i    1.0286 - 0.0000i   -0.2583 + 0.0000i
2.2084 + 0.0000i   -1.3158 + 0.0000i   -0.2668 - 0.0000i
1.0000 + 0.0000i    1.0000 + 0.0000i    1.0000 + 0.0000i
```

Verify: $A = T \cdot J \cdot \text{inv}(T)$

```
A_reconstructed = T_jordan * J * inv(T_jordan);
fprintf('Reconstructed A from  $T \cdot J \cdot T^{-1}$ :\n');
```

Reconstructed A from $T \cdot J \cdot T^{-1}$:

```
disp(real(A_reconstructed));
```

```
5.0000    11.0000    4.0000
12.0000     8.0000    5.0000
1.0000     7.0000    3.0000
```

```
reconstruction_error = norm(A_jordan - A_reconstructed);
fprintf('Reconstruction error: %.2e\n\n', reconstruction_error);
```

Reconstruction error: 4.66e-15

Example with defective matrix (non-diagonalizable)

```
A_defective = [2 1 0; 0 2 0; 0 0 3];
fprintf('Defective matrix (non-diagonalizable):\n');
```

Defective matrix (non-diagonalizable):

```
disp(A_defective);
```

```
2    1    0
0    2    0
0    0    3
```

```
[T_def, J_def] = jordan(A_defective);
fprintf('Jordan form (note the 1 above diagonal for repeated eigenvalue):\n');
```

Jordan form (note the 1 above diagonal for repeated eigenvalue):

```
disp(J_def);
```

```

2    1    0
0    2    0
0    0    3
```

Section 1.9: Matrix Exponential

Mathematical Background

Matrix exponential is defined as:

$$e^{At} = I + At + \frac{(At)^2}{2!} + \frac{(At)^3}{3!} + \dots$$

Key Application: Solution to linear differential equations

For $\dot{x} = Ax$, solution is $x(t) = e^{At}x_0$

State matrix for a stable system

```
A_exp = [0 1; -2 -3];
```

```
fprintf('Matrix A (typical state matrix):\n');
```

Matrix A (typical state matrix):

```
disp(A_exp);
```

```

0    1
-2   -3
```

Compute matrix exponential at t = 0

```
exp_A0 = expm(A_exp * 0);
```

```
fprintf('exp(A*0) (should be identity):\n');
```

exp(A*0) (should be identity):

```
disp(exp_A0);
```

```

1    0
0    1
```

Compute at t = 1

```
t = 1;
```

```
exp_At = expm(A_exp * t);
```

```
fprintf('exp(A*%.1d):\n', t);
```

exp(A*1):

```
disp(exp_At);
```

```
    0.6004    0.2325  
   -0.4651   -0.0972
```

State transition: if $x(0) = [1; 0]$, what is $x(1)$?

```
x0 = [1; 0];  
x_t = exp_At * x0;  
fprintf('If x(0) = [1; 0], then x(%.1d) = exp(A*%.1d)*x(0) =\n', t, t);
```

If $x(0) = [1; 0]$, then $x(1) = \exp(A*1)*x(0) =$

```
disp(x_t');
```

```
    0.6004   -0.4651
```

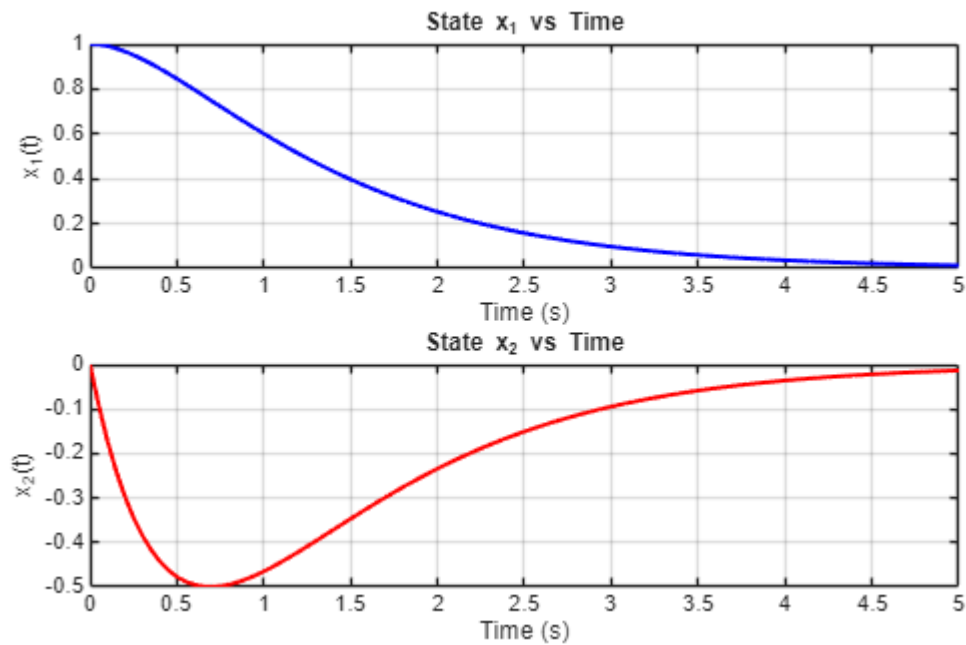
Visualize state trajectory

```
t_span = linspace(0, 5, 100); %from 0 to 5, 100 points inbetween  
x_trajectory = zeros(2, length(t_span));
```

```
for i = 1:length(t_span)  
    x_trajectory(:,i) = expm(A_exp * t_span(i)) * x0;  
end
```

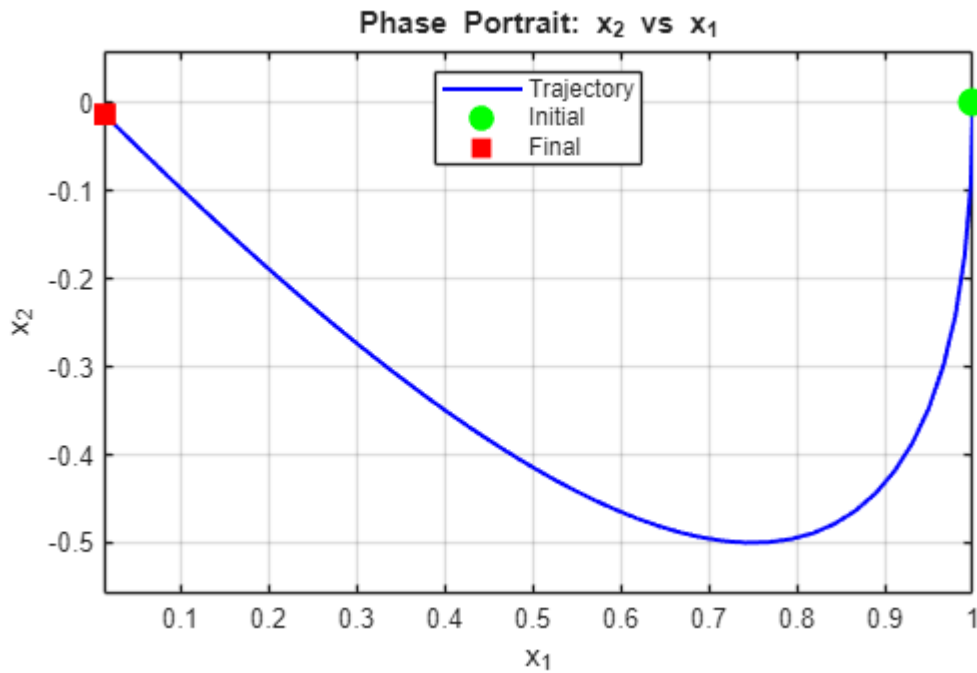
```
figure('Name', 'State Trajectory using Matrix Exponential');  
subplot(2,1,1);  
plot(t_span, x_trajectory(1,:), 'b-', 'LineWidth', 1.5);  
grid on;  
xlabel('Time (s)');  
ylabel('x_1(t)');  
title('State x_1 vs Time');
```

```
subplot(2,1,2);  
plot(t_span, x_trajectory(2,:), 'r-', 'LineWidth', 1.5);  
grid on;  
xlabel('Time (s)');  
ylabel('x_2(t)');  
title('State x_2 vs Time');
```



Phase portrait

```
figure('Name', 'Phase Portrait');
plot(x_trajectory(1,:), x_trajectory(2,:), 'b-', 'LineWidth', 1.5);
hold on;
plot(x0(1), x0(2), 'go', 'MarkerSize', 10, 'MarkerFaceColor', 'g');
plot(x_trajectory(1,end), x_trajectory(2,end), 'rs', 'MarkerSize', 10,
'MarkerFaceColor', 'r');
grid on;
xlabel('x_1');
ylabel('x_2');
title('Phase Portrait: x_2 vs x_1');
legend('Trajectory', 'Initial', 'Final', 'Location', 'best');
axis equal;
```



```
fprintf('\nSystem decays to zero (stable) as eigenvalues have negative real
parts\n');
```

System decays to zero (stable) as eigenvalues have negative real parts

```
fprintf('Eigenvalues of A: ');
```

Eigenvalues of A:

```
fprintf('%.4f ', eig(A_exp));
```

-1.0000 -2.0000

```
fprintf('\n');
```

Section 1.10: Summary and Key Takeaways

Key Concepts Covered:

1. Matrix operations: addition, multiplication, transpose, concatenation
2. Matrix properties: determinant, rank, trace, inverse, condition number
3. Matrix norms: 1-norm, 2-norm, infinity-norm, Frobenius norm
4. Triangular matrices: upper, lower, diagonal
5. Linear equations: solving $Ax=b$, null space, orthogonality
6. Eigenanalysis: eigenvalues, eigenvectors, characteristic polynomial
7. Similarity transformations and invariants
8. Jordan normal form for matrices with repeated eigenvalues
9. Matrix exponential for solving linear differential equations

MATLAB Functions Mastered:

eig, inv, det, rank, trace, norm, triu, tril, null, orth, dot, linsolve, poly, jordan, expm

Next Steps:

These mathematical tools will be applied to:

- State-space modeling (Season 2)
- Controllability and observability analysis (Season 3)
- Stability analysis using Lyapunov theory (Season 5)
- Observer and controller design (Season 6)