

Control Systems

IN GATE QUESTION , 2018- QUESTION 37

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PROBLEM STATEMENT

Q) Consider the linear system $\dot{x} = \begin{bmatrix} -1 & 0 \\ 0 & -2 \end{bmatrix} x$, with initial condition $x(0) = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$. The solution $x(t)$ for this system is:

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

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

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

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

Solution

It is of the form $\dot{x} = Ax$. Therefore its solution is

$$x(t) = e^{At}x(0)$$

e^{At} is my state transition matrix and is equal to

$$\mathcal{L}^{-1}[sI - A]^{-1} \quad (\text{derivation in last slide})$$

$$A = \begin{bmatrix} -1 & 0 \\ 0 & -2 \end{bmatrix} \quad \therefore [sI - A] = \begin{bmatrix} s+1 & 0 \\ 0 & s+2 \end{bmatrix}$$

$$\rightarrow \text{Adj}(sI - A) = \begin{bmatrix} s+2 & 0 \\ 0 & s+1 \end{bmatrix}$$

$$\rightarrow \det(sI - A) = (s+1)(s+2)$$

Solution

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

$$e^{At} = \begin{bmatrix} \mathcal{L}^{-1}\left[\frac{1}{s+1}\right] & 0 \\ 0 & \mathcal{L}^{-1}\left[\frac{1}{s+2}\right] \end{bmatrix}$$

$$e^{At} = \begin{bmatrix} e^{-t} & 0 \\ 0 & e^{-2t} \end{bmatrix}$$

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

$\rightarrow OPTION(D)$

Derivation of state transition matrix

$$\rightarrow \dot{x} = Ax$$

Taking Laplacian

$$\rightarrow S.X(s) - x(0) = AX(s)$$

$$\therefore X(s) = [SI - A]^{-1}x(0)$$

$$X(t) = \mathcal{L}^{-1}[SI - A]^{-1}x(0)$$

\rightarrow Here, $\mathcal{L}^{-1}[SI - A]^{-1}$ is called the state transition matrix