



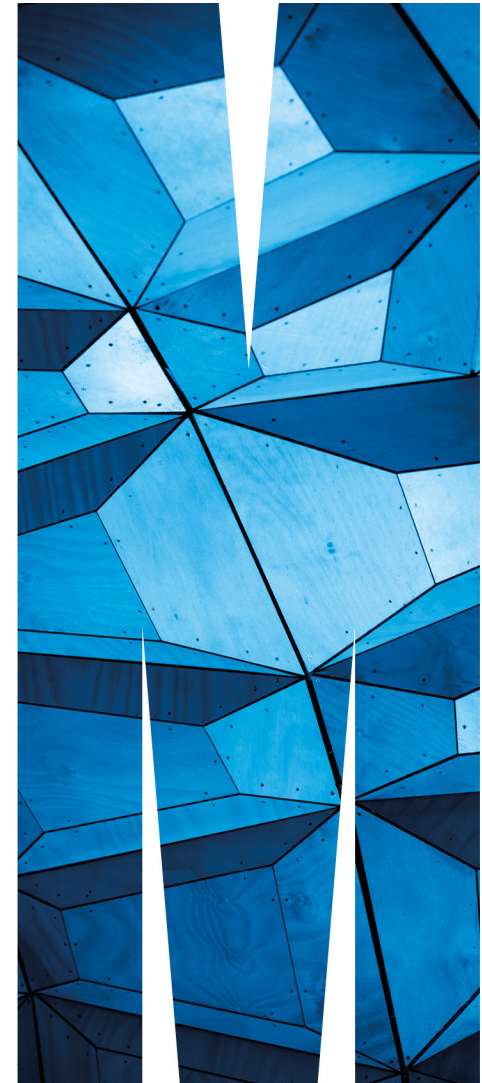
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# Linear Systems: Introduction

Presented by Prof. Murray RUDMAN

Slides by M. Rudman



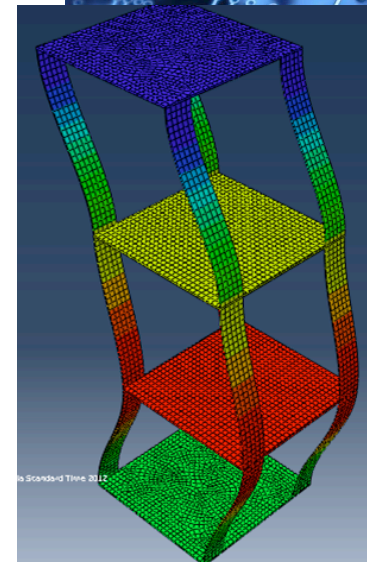
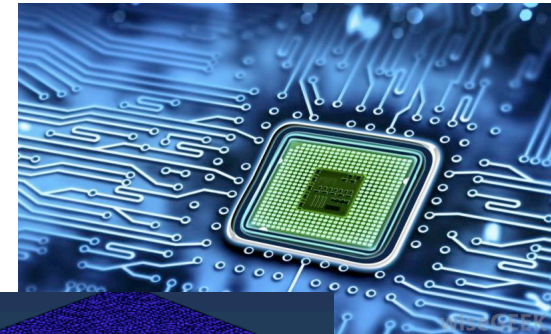
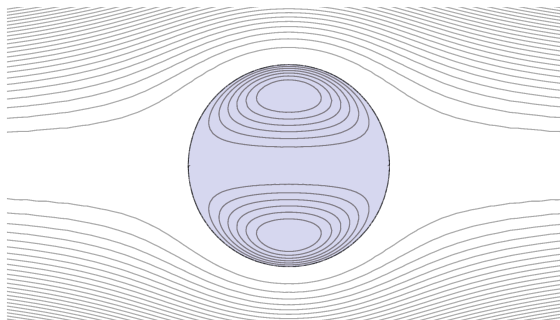
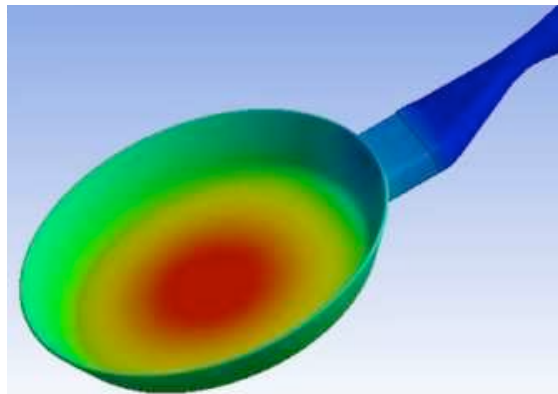
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## Linear systems: Introduction

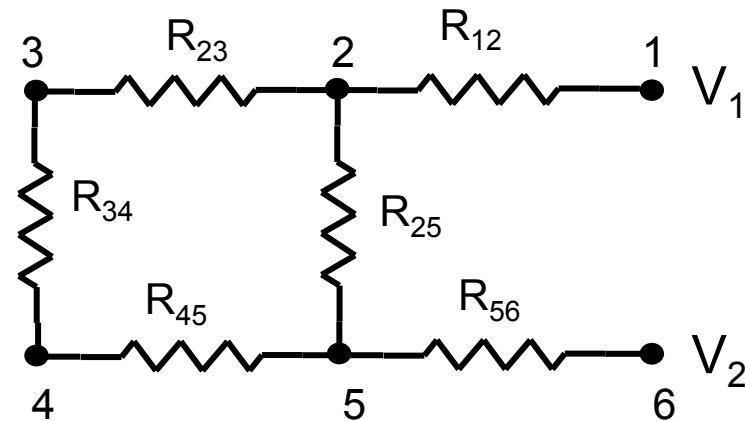


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Linear systems arise  
**EVERYWHERE**  
in Engineering

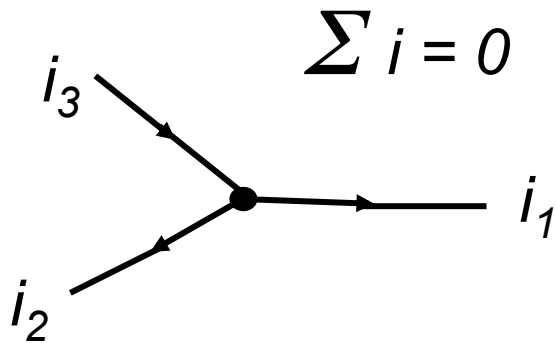


- How do they arise?
- Example, resistor circuits occur in many devices
- Given a voltage drop across nodes 1 and 6 of  $(V_2 - V_1)$ , what is the current through each of the resistors?
  - Allows an estimate of heat generation and cooling requirements
  - Allows power consumption to be estimated



- Kirchhoff's first law:

- Input current == output current



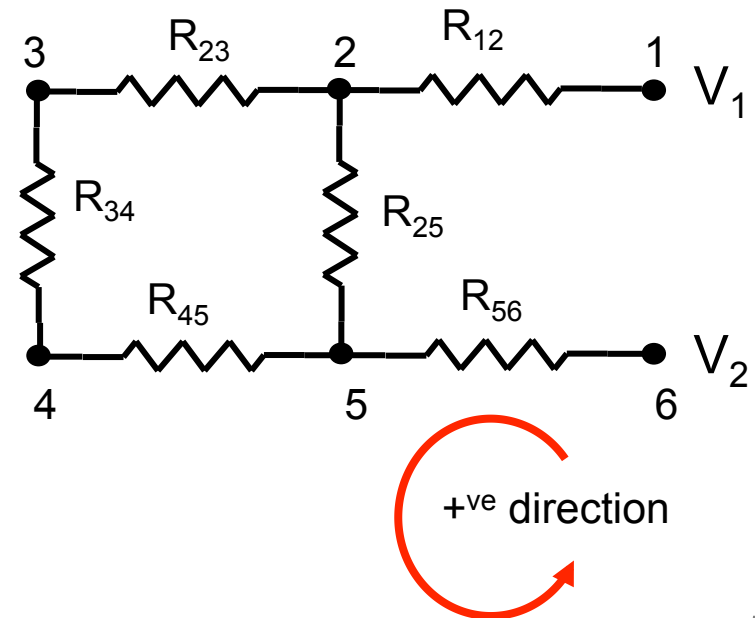
$$i_1 + i_2 = i_3 \quad \Rightarrow \quad i_1 + i_2 - i_3 = 0$$

- Kirchhoff's second law:

- Voltage drop around closed loop sums to zero

$$\sum (E - iR) = 0$$

- Defining  $i_{jk}$  as the current from node  $j$  to node  $k$ , and using Kirchoff's laws we find



- Defining  $i_{jk}$  as the current from node  $j$  to node  $k$ , and using Kirchoff's laws we find

$$i_{12} - i_{23} - i_{25} = 0 \quad \text{node 2}$$

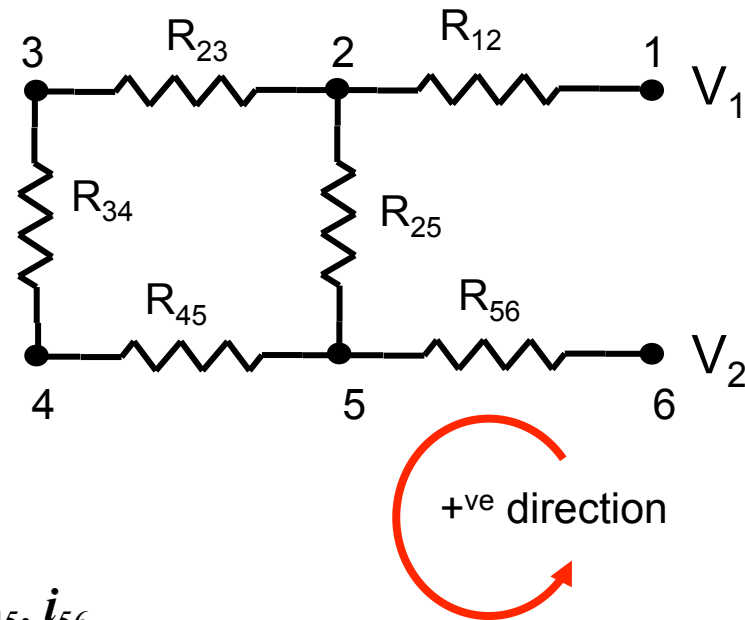
$$i_{23} - i_{34} = 0 \quad \text{node 3}$$

$$i_{34} - i_{45} = 0 \quad \text{node 4}$$

$$i_{25} + i_{45} - i_{56} = 0 \quad \text{node 5}$$

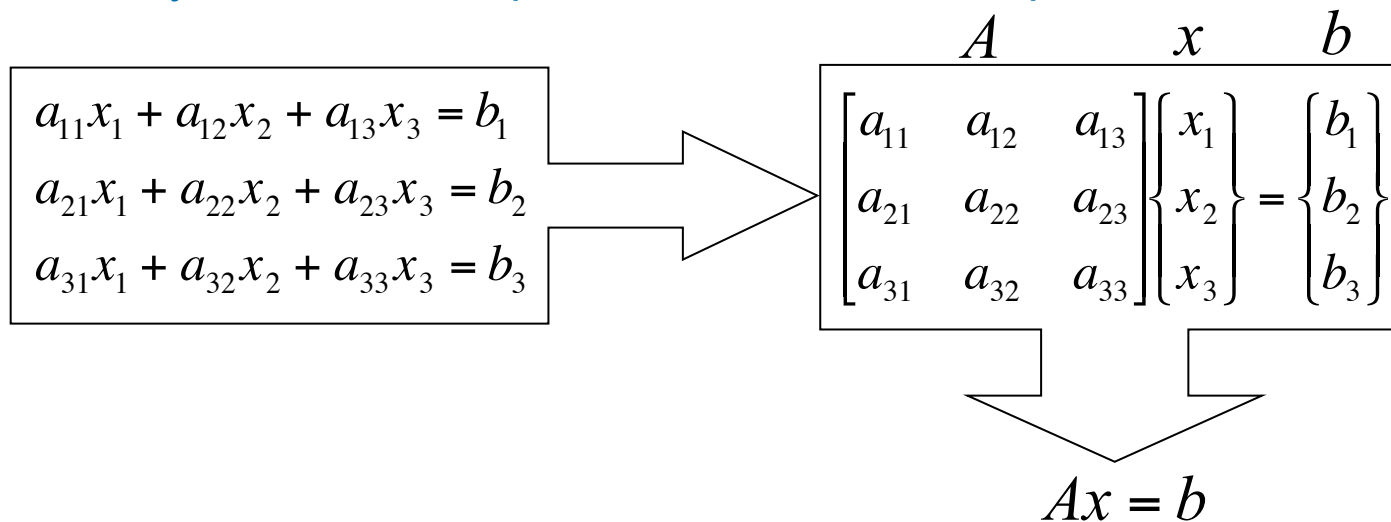
$$R_{23}i_{23} + R_{34}i_{34} + R_{45}i_{45} - R_{25}i_{25} = 0 \quad \text{LH loop}$$

$$R_{12}i_{12} + R_{25}i_{25} + R_{56}i_{56} - (V_1 - V_2) = 0 \quad \text{RH loop}$$



- The 6 unknown currents are  $i_{12}$ ,  $i_{23}$ ,  $i_{25}$ ,  $i_{34}$ ,  $i_{45}$ ,  $i_{56}$

- A linear system can be represented as a matrix equation


$$\begin{array}{l} a_{11}x_1 + a_{12}x_2 + a_{13}x_3 = b_1 \\ a_{21}x_1 + a_{22}x_2 + a_{23}x_3 = b_2 \\ a_{31}x_1 + a_{32}x_2 + a_{33}x_3 = b_3 \end{array} \Rightarrow \begin{array}{c} A \quad x \quad b \\ \left[ \begin{array}{ccc} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{array} \right] \begin{Bmatrix} x_1 \\ x_2 \\ x_3 \end{Bmatrix} = \begin{Bmatrix} b_1 \\ b_2 \\ b_3 \end{Bmatrix} \end{array}$$
$$Ax = b$$

- Finding  $x$  will give us the solution of the linear system

- We have 6 equations

$$i_{12} - i_{23} - i_{25} = 0$$

$$i_{23} - i_{34} = 0$$

$$i_{34} - i_{45} = 0$$

$$i_{25} + i_{45} - i_{56} = 0$$

$$R_{23}i_{23} + R_{34}i_{34} + R_{45}i_{45} - R_{25}i_{25} = 0$$

$$R_{12}i_{12} + R_{25}i_{25} + R_{56}i_{56} - (V_1 - V_2) = 0$$

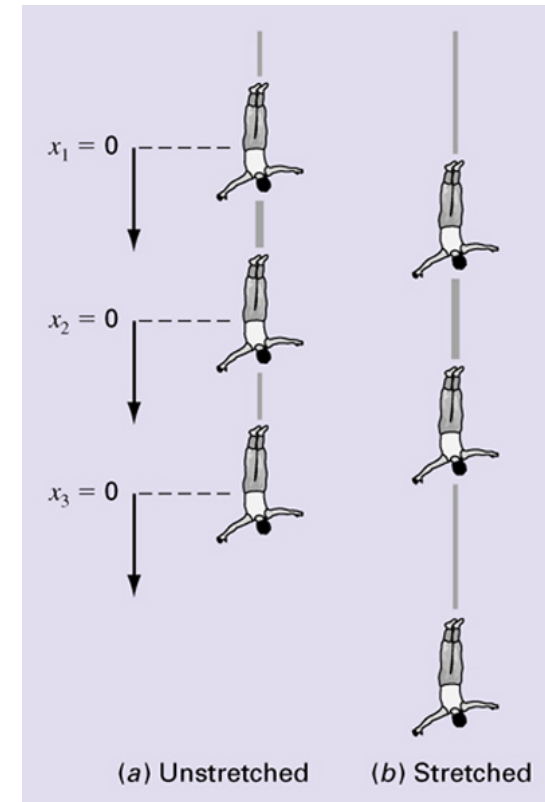
- That can be written as a matrix

$$\begin{bmatrix} 1 & -1 & -1 & 0 & 0 & 0 \\ 0 & 1 & 0 & -1 & 0 & 0 \\ 0 & 0 & 0 & 1 & -1 & 0 \\ 0 & 0 & 1 & 0 & 1 & -1 \\ 0 & R_{23} & -R_{25} & R_{34} & R_{35} & 0 \\ R_{12} & 0 & R_{25} & 0 & 0 & R_{56} \end{bmatrix} \begin{bmatrix} i_{12} \\ i_{23} \\ i_{25} \\ i_{34} \\ i_{45} \\ i_{56} \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ V_1 - V_2 \end{bmatrix}$$

$$\boxed{A \quad x \quad = \quad b}$$



- 3 people joined together by elastic cords
  - Each has a different mass,  $m_i$
  - Each cord has a different spring constant  $k_i$
- When the cords are unstretched
  - The initial position of person  $i$  is written as  $x_i = 0$
- When the cords have stretched (and motion is damped)
  - Each person has moved to a position  $x_i \neq 0$



- For each person, the net force is zero at equilibrium

– i.e.  $\Sigma F_i = 0$

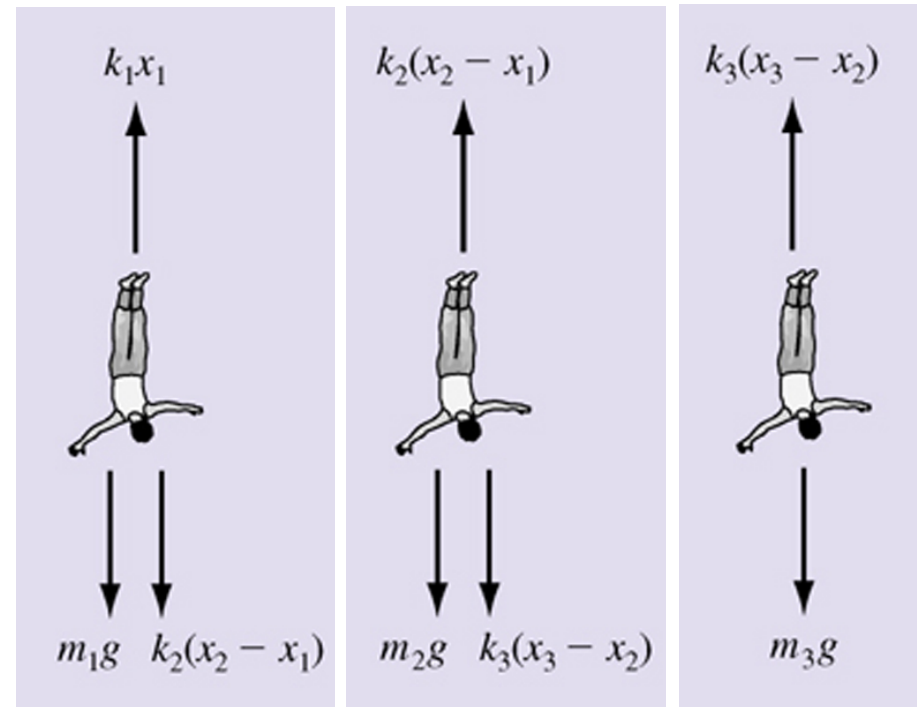
- Forces are

- Gravity,  $m_i g$
- Spring forces that follow Hooke's law  
 $F = k \Delta x$

Left:  $m_1 g + k_2(x_2 - x_1) - k_1 x_1 = 0$

Middle:  $m_2 g + k_3(x_3 - x_2) - k_2(x_2 - x_1) = 0$

Right:  $m_3 g - k_3(x_3 - x_2) = 0$



$$m_1 g + k_2(x_2 - x_1) - k_1 x_1 = 0$$

$$m_2 g + k_3(x_3 - x_2) - k_2(x_2 - x_1) = 0$$

$$m_3 g - k_3(x_3 - x_2) = 0$$

- Group terms in  $x_i$ , move constants to the RHS

$$(k_1 + k_2)x_1 - k_2 x_2 = m_1 g$$

$$-k_2 x_1 + (k_2 + k_3)x_2 - k_3 x_3 = m_2 g$$

$$-k_3 x_2 + k_3 x_3 = m_3 g$$

$$\begin{bmatrix} (k_1 + k_2) & -k & 0 \\ -k_2 & (k_2 + k_3) & -k_3 \\ 0 & -k_3 & k_3 \end{bmatrix} \begin{Bmatrix} x_1 \\ x_2 \\ x_3 \end{Bmatrix} = \begin{Bmatrix} m_1 g \\ m_2 g \\ m_3 g \end{Bmatrix}$$

$$Ax = b$$

- How can we solve  $Ax = b$ ?
- Elimination of unknowns feasible up to 3x3 systems
- For larger systems, (4 DoF and above) need other methods
  - Gaussian elimination
  - Gauss-Jordan elimination
  - Matrix inversion
  - Many, many others .....

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