

An abstract digital graphic on the left side of the slide. It features several 3D cubes in various shades of blue. The faces of the cubes are covered in a pattern of binary code (0s and 1s). Some cubes have bright blue or red light sources on their faces, creating a sense of depth and digital activity.

Lecture 13: Discrete-time State Space Equations

ELEN 472: Introduction to Digital Control

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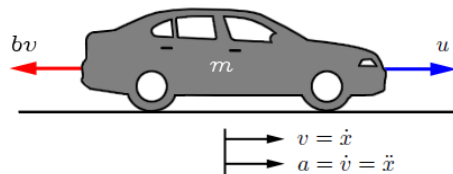
System States

- In this lecture, we discuss an alternative system representation in terms of the system state variables, known as the **state-space representation**.
- Definition of System States:

The state of a system is the **minimal** set of numbers $\{x_i(t_0), i = 1, 2, \dots, n\}$ needed to **uniquely determine the behavior of the system** in the interval t_0 to t_f . The number of n is known as the **order of the system**.

- **Example:**
 - Consider a cruise control problem with the dynamic equation:

bv : Resistive force due to wind drag, rolling resistance, etc.



u : Force generated by the engine

v : vehicle speed

m : vehicle mass

b : damping coefficient

$$\sum F_x = u - bv = m\dot{v}$$

We can define the system state as the vehicle velocity $x = v$

Example 2

- Consider the equation of motion of a point mass m driven by a force f
$$m\ddot{y} = f$$

where y is the displacement of the point mass. Define state variables of this system.

- Solution:**

- We can define state variables as $\mathbf{x}(t) = [y(t), \dot{y}(t)]^T$ given the fact that the system is a **second-order system**.
- These state variables are governed by two first-order differential equations, i.e., $\mathbf{x}(t) = [x_1(t), x_2(t)]$:

$$\begin{aligned}\dot{x}_1 &= x_2 \\ \dot{x}_2 &= u/m\end{aligned}$$

- where $u = f$
- Notice that the choice of state variables is not unique.
 - We can also define $\mathbf{x}(t) = [y, y + \dot{y}]$ as the state variables.

State-Space Representation

- In the previous example, two first-order equations governing the state variables were obtained from the second-order input-output differential equation and the definitions of the state variables.

$$\begin{aligned}\dot{x}_1 &= x_2 \\ \dot{x}_2 &= u/m\end{aligned}$$

- These equations are known as **state equations**.
- In general, there are ***n state equations for an nth-order system***.
- The state and output equations together provide a complete representation for the system described by the differential equation, which is known as the **state-space representation**.
- The state-space representation of the previous example question is

$$\begin{aligned}\dot{x}_1 &= x_2 \\ \dot{x}_2 &= u/m\end{aligned} \quad \longrightarrow \quad \begin{aligned}\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} &= \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 0 \\ \frac{1}{m} \end{bmatrix} u \\ y &= [1 \quad 0] \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}\end{aligned}$$

State-Space Representation

- The general form of the state space equations for linear systems is

$$\dot{\mathbf{x}}(t) = \mathbf{A}\mathbf{x}(t) + \mathbf{B}\mathbf{u}(t)$$

$$\mathbf{y}(t) = \mathbf{C}\mathbf{x}(t) + \mathbf{D}\mathbf{u}(t)$$

where $\mathbf{x}(t)$ is an $n \times 1$ real vector, $u(t)$ is an $m \times 1$ real vector, and $y(t)$ is an $l \times 1$ real vector.

- The matrices in the equations are

$\mathbf{A} = n \times n$ **state matrix**

$\mathbf{B} = n \times m$ **input or control matrix**

$\mathbf{C} = l \times n$ **output matrix**

$\mathbf{D} = l \times m$ **direct transmission matrix**

- The orders of the matrices are dictated by the dimensions of the vectors and the rules of vector-matrix multiplication.
 - For example, in the single-input (SI) case, \mathbf{B} is a column matrix, and in the single-output (SO) case, both \mathbf{C} and \mathbf{D} are row matrices.
 - For the SISO case, \mathbf{D} is a scalar.

Example

- The following are examples of state-space equations for linear systems:
 - A third-order 2-input 2-output (MIMO) linear **time-invariant** system:

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \\ \dot{x}_3 \end{bmatrix} = \begin{bmatrix} 1.1 & 0.3 & -1.5 \\ 0.1 & 3.5 & 2.2 \\ 0.4 & 2.4 & -1.1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} + \begin{bmatrix} 0.1 & 0 \\ 0 & 1.1 \\ 1.0 & 1.0 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \end{bmatrix}$$

$$\begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = \begin{bmatrix} 1 & 2 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} + \begin{bmatrix} 1 & 2 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \end{bmatrix}$$

- A second-order 2-output single-input (SIMO) linear **time-varying** system:

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} \sin(t) & \cos(t) \\ 1 & e^{-2t} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \end{bmatrix} u$$

$$\begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

Linear versus nonlinear state space equations

- It is important to remember that the following state-space representation is only valid for **linear** state equations.

$$\begin{aligned}\dot{\mathbf{x}}(t) &= \mathbf{A}\mathbf{x}(t) + \mathbf{B}\mathbf{u}(t) \\ \mathbf{y}(t) &= \mathbf{C}\mathbf{x}(t) + \mathbf{D}\mathbf{u}(t)\end{aligned}$$

- Nonlinear state equations involve nonlinear functions and cannot be written in terms of the matrix (A, B, C, D) .

- Example**

- Obtain a state space representation for the s -degree-of-freedom (s -D.O.F.) robotic manipulator from the equation of motion

$$M(\mathbf{q})\ddot{\mathbf{q}} + V(\mathbf{q}, \dot{\mathbf{q}})\dot{\mathbf{q}} + \mathbf{g}(\mathbf{q}) = \boldsymbol{\tau}$$

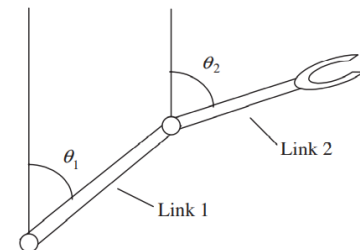
where

\mathbf{q} = vector of generalized coordinates
 $M(\mathbf{q}) = s \times s$ positive definite inertia matrix
 $V(\mathbf{q}, \dot{\mathbf{q}}) = s \times s$ matrix of velocity-related terms
 $\mathbf{g}(\mathbf{q}) = s \times 1$ vector of gravitational terms
 $\boldsymbol{\tau}$ = vector of generalized forces

The output of the manipulator is the position vector \mathbf{q} .

- The system is a second-order system. Thus, we need to define two states.
- The most natural choice of state variables is the vector: $\mathbf{x} = \text{col}\{\mathbf{x}_1, \mathbf{x}_2\} = \text{col}\{\mathbf{q}, \dot{\mathbf{q}}\}$
- The associated state equations are

$$\begin{bmatrix} \dot{\mathbf{x}}_1 \\ \dot{\mathbf{x}}_2 \end{bmatrix} = \begin{bmatrix} \mathbf{x}_2 \\ -M^{-1}(\mathbf{x}_1)\{V(\mathbf{x}_1, \mathbf{x}_2)\mathbf{x}_2 + \mathbf{g}(\mathbf{x}_1)\} \end{bmatrix} + \begin{bmatrix} 0 \\ M^{-1}(\mathbf{x}_1) \end{bmatrix} \mathbf{u}$$



Nonlinear State-Space Equations

- The general form of nonlinear state space equations is

$$\dot{\mathbf{x}} = \mathbf{f}(\mathbf{x}, \mathbf{u})$$

$$\mathbf{y} = \mathbf{g}(\mathbf{x}, \mathbf{u})$$

where $\mathbf{f}(\cdot)$ ($n \times 1$) and $\mathbf{g}(\cdot)$ ($l \times 1$) are vectors of functions satisfying mathematical conditions that guarantee the existence and uniqueness of solution.

- A form that is often encountered in practice and includes the equations of robotic manipulators is

$$\dot{\mathbf{x}} = \mathbf{f}(\mathbf{x}) + B(\mathbf{x})\mathbf{u}$$

$$\mathbf{y} = \mathbf{g}(\mathbf{x}) + D(\mathbf{x})\mathbf{u}$$

Linearization of Nonlinear State Equations

- Nonlinear state equations can be approximated by linear state equations for small ranges of the control and state variables.

$$\begin{array}{l} \dot{\mathbf{x}} = \mathbf{f}(\mathbf{x}, \mathbf{u}) \\ \mathbf{y} = \mathbf{g}(\mathbf{x}, \mathbf{u}) \end{array} \quad \longrightarrow \quad \begin{array}{l} \dot{\mathbf{x}}(t) = \mathbf{A}\mathbf{x}(t) + \mathbf{B}\mathbf{u}(t) \\ \mathbf{y}(t) = \mathbf{C}\mathbf{x}(t) + \mathbf{D}\mathbf{u}(t) \end{array}$$

- The linear equations are based on the first-order approximation

$$f(x) = f(x_0) + \left. \frac{df}{dx} \right|_{x_0} \Delta x + O(\Delta^2 x)$$

- where x_0 is a constant and $\Delta x = x - x_0$ is a perturbation from the constant.
- The error associated with the approximation is of order $\Delta^2 x$ and is therefore acceptable for small perturbations.
- Apply the above equation to the nonlinear state equations, i.e.,

$$f(x) = f(x_0) + \left. \frac{df}{dx} \right|_{x_0} \Delta x + O(\Delta^2 x) \quad + \quad \begin{array}{l} \dot{\mathbf{x}} = \mathbf{f}(\mathbf{x}, \mathbf{u}) \\ \mathbf{y} = \mathbf{g}(\mathbf{x}, \mathbf{u}) \end{array}$$

- We have the following results:

Linearization of Nonlinear State Equations (Continued)

$$\begin{aligned}\dot{\mathbf{x}} &= \mathbf{f}(\mathbf{x}, \mathbf{u}) \\ \mathbf{y} &= \mathbf{g}(\mathbf{x}, \mathbf{u})\end{aligned} \quad \longrightarrow \quad \begin{aligned}\dot{\mathbf{x}}(t) &= \mathbf{A}\mathbf{x}(t) + \mathbf{B}\mathbf{u}(t) \\ \mathbf{y}(t) &= \mathbf{C}\mathbf{x}(t) + \mathbf{D}\mathbf{u}(t)\end{aligned}$$

$$\mathbf{A} = \begin{bmatrix} \left. \frac{\partial f_1}{\partial x_1} \right|_{(\mathbf{x}_0, \mathbf{u}_0)} & \cdots & \left. \frac{\partial f_1}{\partial x_n} \right|_{(\mathbf{x}_0, \mathbf{u}_0)} \\ \vdots & \ddots & \vdots \\ \left. \frac{\partial f_n}{\partial x_1} \right|_{(\mathbf{x}_0, \mathbf{u}_0)} & \cdots & \left. \frac{\partial f_n}{\partial x_n} \right|_{(\mathbf{x}_0, \mathbf{u}_0)} \end{bmatrix}$$

$$\mathbf{B} = \begin{bmatrix} \left. \frac{\partial f_1}{\partial u_1} \right|_{(\mathbf{x}_0, \mathbf{u}_0)} & \cdots & \left. \frac{\partial f_1}{\partial u_m} \right|_{(\mathbf{x}_0, \mathbf{u}_0)} \\ \vdots & \ddots & \vdots \\ \left. \frac{\partial f_n}{\partial u_1} \right|_{(\mathbf{x}_0, \mathbf{u}_0)} & \cdots & \left. \frac{\partial f_n}{\partial u_m} \right|_{(\mathbf{x}_0, \mathbf{u}_0)} \end{bmatrix}$$

$$\mathbf{C} = \begin{bmatrix} \left. \frac{\partial g_1}{\partial x_1} \right|_{(\mathbf{x}_0, \mathbf{u}_0)} & \cdots & \left. \frac{\partial g_1}{\partial x_n} \right|_{(\mathbf{x}_0, \mathbf{u}_0)} \\ \vdots & \ddots & \vdots \\ \left. \frac{\partial g_n}{\partial x_1} \right|_{(\mathbf{x}_0, \mathbf{u}_0)} & \cdots & \left. \frac{\partial g_n}{\partial x_n} \right|_{(\mathbf{x}_0, \mathbf{u}_0)} \end{bmatrix}$$

$$\mathbf{D} = \begin{bmatrix} \left. \frac{\partial g_1}{\partial u_1} \right|_{(\mathbf{x}_0, \mathbf{u}_0)} & \cdots & \left. \frac{\partial g_1}{\partial u_m} \right|_{(\mathbf{x}_0, \mathbf{u}_0)} \\ \vdots & \ddots & \vdots \\ \left. \frac{\partial g_n}{\partial u_1} \right|_{(\mathbf{x}_0, \mathbf{u}_0)} & \cdots & \left. \frac{\partial g_n}{\partial u_m} \right|_{(\mathbf{x}_0, \mathbf{u}_0)} \end{bmatrix}$$

- The above A, B, C, D matrices are called **Jacobian** matrices, which is the result after first-order linearization.
- $(\mathbf{x}_0, \mathbf{u}_0)$ is called **equilibrium point**, which refers to an initial state where the system remains linear.
 - Equilibrium point can be calculated by $\mathbf{f}(\mathbf{x}, \mathbf{u}) = 0, \mathbf{g}(\mathbf{x}, \mathbf{u}) = 0$

Example Question

- The state equation of a nonlinear system is presented as

$$\begin{aligned}\dot{x}_1 &= x_2 \\ \dot{x}_2 &= -\frac{x_2^4}{x_1^2} + x_1 + \sqrt{u+1}\end{aligned}$$

- Find the equilibrium point when $u_0 = 3$.
 - Linearize the system at the equilibrium point.
- Solution:
 - The dynamic equations can be described as:

$$\begin{aligned}\dot{x}_1 &= x_2 &= f_1(x_1, x_2, u) \\ \dot{x}_2 &= -\frac{x_2^4}{x_1^2} + x_1 + \sqrt{u+1} &= f_2(x_1, x_2, u)\end{aligned}$$

- Find the equilibrium point for $u_0 = 3$, i.e., $\dot{x}_1 = 0, \dot{x}_2 = 0$

$$\begin{aligned}0 &= x_2 \\ 0 &= -\frac{x_2^4}{x_1^2} + x_1 + \sqrt{3+1}\end{aligned} \implies (x_{10}, x_{20}, u_0) = (-2, 0, 3)$$

Practice Question Solution

- Linearize at the equilibrium point $(-2, 0, 3)$:

$$\begin{array}{lll} \frac{\partial f_1}{\partial x_1} = 0, & \frac{\partial f_1}{\partial x_2} = 1, & \frac{\partial f_1}{\partial u} = 0, \\ \frac{\partial f_2}{\partial x_1} = +2\frac{x_2^4}{x_1^3} + 1, & \frac{\partial f_2}{\partial x_2} = -4\frac{x_2^3}{x_1^2}, & \frac{\partial f_2}{\partial u} = \frac{1}{2\sqrt{u+1}}, \end{array}$$

$$\begin{array}{lll} \frac{\partial f_1}{\partial x_1} \big|_{\{x_0, u_0\}} = 0, & \frac{\partial f_1}{\partial x_2} \big|_{\{x_0, u_0\}} = 1, & \frac{\partial f_1}{\partial u} \big|_{\{x_0, u_0\}} = 0, \\ \frac{\partial f_2}{\partial x_1} \big|_{\{x_0, u_0\}} = 1, & \frac{\partial f_2}{\partial x_2} \big|_{\{x_0, u_0\}} = 0, & \frac{\partial f_2}{\partial u} \big|_{\{x_0, u_0\}} = \frac{1}{4}, \end{array}$$

$$\frac{f(x, u)}{\partial x} \big|_{\{x_0, u_0\}} = A = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \quad \frac{f(x, u)}{\partial u} \big|_{\{x_0, u_0\}} = B = \begin{bmatrix} 0 \\ \frac{1}{4} \end{bmatrix}$$

The solution of linear state space equations

- The state space equations are linear and can therefore be Laplace transformed to obtain their solution.
- Hence, the state equation:

$$\dot{\mathbf{x}}(t) = A\mathbf{x}(t) + B\mathbf{u}(t), \quad \mathbf{x}(0)$$

- Taking the Laplace transform on both sides, we have:

$$s\mathbf{X}(s) - \mathbf{x}(0) = A\mathbf{x}(s) + B\mathbf{U}(s)$$

$$[sI_n - A]\mathbf{X}(s) = \mathbf{x}(0) + B\mathbf{U}(s)$$

$$\mathbf{X}(s) = [sI_n - A]^{-1}[\mathbf{x}(0) + B\mathbf{U}(s)]$$

- Apply Laplace Transform on both sides, we have

$$\mathbf{x}(t) = e^{At}\mathbf{x}(0) + \int_0^t e^{A(t-\tau)}B\mathbf{u}(\tau)d\tau$$

- Where $e^{At} \rightarrow \mathcal{L}^{-1}\{[sI_n - A]^{-1}\}$

State Transition Matrix

- e^{At} is called the **state-transition matrix**, which can be found via the following two methods:
 - $e^{At} = \mathcal{L}^{-1}\{[sI_n - A]^{-1}\}$
 - $e^{At} = Me^{(\Lambda t)}M^{-1}$,
 - where $M = [\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n]$ denote the matrix containing **eigenvectors** \mathbf{v}_i of A ;
 - $e^{\Lambda t} = \text{diag}([e^{\lambda_1 t}, e^{\lambda_2 t}, \dots, e^{\lambda_n t}])$ is the diagonal matrix and λ is the **eigenvalue** of A .
- How to find **eigenvectors** and **eigenvalues**?
 - Manual Calculation:
 - $\det(A - \lambda I) = 0 \rightarrow$ Eigenvalues
 - $(A - \lambda I)\mathbf{v} = 0 \rightarrow$ Eigenvectors
 - MATLAB Command:

```
% Define the A matrix
A = [1, 2; 3, 4]
% Find the eigenvalues and eigenvectors of A
% Every column in V is a eigenvector
% Every diagonal element in D is a eigenvalue
[V, D] = eig(A)
```

```
V =
-0.8246 -0.4160
 0.5658 -0.9094

D =
-0.3723    0
   0    5.3723
```

Example

- The state equations of an armature-controlled DC motor are given by

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \\ \dot{x}_3 \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & -10 & -11 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ 10 \end{bmatrix} u$$

- Find the state-transition matrix e^{At}
- Solution:
 - The state-transition matrix is the matrix exponential given by the inverse Laplace transform of the matrix, $\mathcal{L}^{-1}\{[sI_n - A]^{-1}\} \rightarrow e^{At}$

$$\begin{aligned} [sI_3 - A]^{-1} &= \begin{bmatrix} s & -1 & 0 \\ 0 & s & -1 \\ 0 & 10 & s+11 \end{bmatrix}^{-1} \\ &= \frac{\begin{bmatrix} (s+1)(s+10) & s+11 & 1 \\ 0 & s(s+11) & s \\ 0 & -10s & s^2 \end{bmatrix}}{s(s+1)(s+10)} \end{aligned}$$

$$= \begin{bmatrix} \frac{1}{s} & \frac{s+11}{s(s+1)(s+10)} & \frac{1}{s(s+1)(s+10)} \\ 0 & \frac{s+11}{(s+1)(s+10)} & \frac{1}{(s+1)(s+10)} \\ 0 & \frac{-10}{(s+1)(s+10)} & \frac{s}{(s+1)(s+10)} \end{bmatrix}$$

$$= \begin{bmatrix} \frac{1}{s} & \frac{1}{90} \left(\frac{99}{s} - \frac{100}{s+1} + \frac{1}{s+10} \right) & \frac{1}{90} \left(\frac{9}{s} - \frac{10}{s+1} + \frac{1}{s+10} \right) \\ 0 & \frac{1}{9} \left(\frac{10}{s+1} - \frac{1}{s+10} \right) & \frac{1}{9} \left(\frac{1}{s+1} - \frac{1}{s+10} \right) \\ 0 & -\frac{10}{9} \left(\frac{1}{s+1} - \frac{1}{s+10} \right) & \frac{1}{9} \left(\frac{10}{s+10} - \frac{1}{s+1} \right) \end{bmatrix}$$

Finally, by taking the inverse Laplace transform, we can get e^{At}

$$e^{At} = \begin{bmatrix} 1 & \frac{1}{90}(99 - 100e^{-t} + e^{-10t}) & \frac{1}{90}(9 - 10e^{-t} + e^{-10t}) \\ 0 & \frac{1}{9}(10e^{-t} - e^{-10t}) & \frac{1}{9}(e^{-t} - e^{-10t}) \\ 0 & -\frac{10}{9}(e^{-t} - e^{-10t}) & \frac{1}{9}(10e^{-10t} - e^{-t}) \end{bmatrix}$$

Example Revise

- The state equations of an armature-controlled DC motor are given by

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \\ \dot{x}_3 \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & -10 & -11 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ 10 \end{bmatrix} u$$

- Find the state-transition matrix e^{At}
- MATLAB Solution:**

$e^{\Lambda t} = \text{diag}([e^{\lambda_1 t}, e^{\lambda_2 t}, \dots e^{\lambda_n t}])$
is the diagonal matrix and λ is
the **eigenvalue** of A .

```
clear all
% Define the time variable t
syms t

% Define the A matrix
A = [0 1 0;
     0 0 1;
     0 -10 -11];

% Find the eigenvalues and eigenvectors
of A
[V, D] = eig(A);

% Define the diagonal matrix
e_diagonal = diag(exp(diag(D*t)));

% Define State Transition Matrix
STM = V * e_diagonal * inv(V);

% Simplify the expression
simplify(STM)
```

$$e^{At} = M e^{(\Lambda t)} M^{-1}$$

Discrete-time state space equations

- Similar to continuous-time state space equations, we can also get state space equations for **discrete-time** systems.

$$\mathbf{x}[k + 1] = \mathbf{A}_d\mathbf{x}[k] + \mathbf{B}_d\mathbf{f}[k]$$

$$y[k] = \mathbf{C}_d\mathbf{x}[k] + \mathbf{D}_d\mathbf{f}[k]$$

- \mathbf{x} is the state vector
- $\mathbf{A}_d = e^{\mathbf{A}T}$
- $\mathbf{B}_d = (\mathbf{A}_d - \mathbf{I})\mathbf{A}^{-1}\mathbf{B}$
- $\mathbf{C}_d = \mathbf{C}$
- $\mathbf{D}_d = \mathbf{D}$

Example

- Find the discrete-time state-space model from the continuous-time system: (sampling period $T = 0.1$ s)

$$\dot{\mathbf{x}}(t) = \begin{bmatrix} 0 & 1 \\ -2 & -3 \end{bmatrix} \mathbf{x}(t) + \begin{bmatrix} 0 \\ 1 \end{bmatrix} f(t)$$

$$y(t) = [1 \quad 0] \mathbf{x}(t)$$

- Solution:**

$$\mathbf{A}_d = \Phi(T) = \begin{bmatrix} 2e^{-T} - e^{-2T} & e^{-T} - e^{-2T} \\ 2e^{-2T} - 2e^{-T} & 2e^{-2T} - e^{-T} \end{bmatrix} = \begin{bmatrix} 0.9909 & 0.0861 \\ -0.1722 & 0.7326 \end{bmatrix}$$

\downarrow
 $e^{\mathbf{A}T}$

$$\mathbf{B}_d = (\mathbf{A}_d - \mathbf{I})\mathbf{A}^{-1}\mathbf{B} = \begin{bmatrix} \frac{1}{2}(1 + e^{-2T}) - e^{-T} \\ e^{-T} - e^{-2T} \end{bmatrix} = \begin{bmatrix} 0.0045 \\ 0.0861 \end{bmatrix}$$

$$\mathbf{C}_d = \mathbf{C} = [1 \quad 0], \quad \mathbf{D}_d = \mathbf{D} = 0$$

Example Continued

- MATLAB Solution**

e^{AT}

```
clear all

% Define A, B, C, D matrix
A = [0 1; -2 -3];
B = [0; 1];
C = [1 0];
D = 0

% Define the sampling time
T = 0.1;

% Find Ad
[V, D] = eig(A * T);
e_diag = diag(exp(diag(D)));
Ad = V * e_diag * inv(V)

% Find Bd
I = eye(2);
Bd = (Ad-I) * inv(A) * B

% Find Cd
Cd = C

% Find Dd
Dd = D
```