Homework 1

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1 NE1.1

1.1 Problem a

$$G(s) = \frac{1}{s^2 + 2s + 6}$$

ODE:

$$y''(t) + 2y'(t) + 6y(t) = u(t)$$

let $x_1(t) = y(t), x_2(t) = y'(t)$, then we have

$$\begin{cases} x_1'(t) = x_2(t) \\ x_2'(t) = -2x_2(t) - 6x_1(t) + u(t) \end{cases}$$

so the state space representation is

$$\begin{aligned} \begin{bmatrix} x_1(t) \\ x_2(t) \end{bmatrix}' &= \begin{bmatrix} 0 & 1 \\ -6 & -2 \end{bmatrix} \begin{bmatrix} x_1(t) \\ x_2(t) \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \end{bmatrix} u(t) \\ y(t) &= \begin{bmatrix} 1 & 0 \end{bmatrix} \begin{bmatrix} x_1(t) \\ x_2(t) \end{bmatrix} \end{aligned} \tag{1}$$

thus $A = \begin{bmatrix} 0 & 1 \\ -6 & -2 \end{bmatrix}, B = \begin{bmatrix} 0 \\ 1 \end{bmatrix}, C = \begin{bmatrix} 1 & 0 \end{bmatrix}, D = \begin{bmatrix} 0 \end{bmatrix}$

1.2 Problem b

let $G_1(s) = \frac{1}{s^2+2s+6} = \frac{W(s)}{U(s)}$, $G_2(s) = s + 3 = \frac{Y(s)}{W(s)}$, then

$$G(s) = G_1(s)G_2(s)$$

ODE:

$$\begin{aligned} w''(t) + w'(t) + w(t) &= u(t) \\ y(t) &= w'(t) + 3w(t) \end{aligned} \tag{2}$$

let $x_1(t) = w(t), x_2(t) = w'(t)$, then we have

$$\begin{aligned} \begin{bmatrix} x_1(t) \\ x_2(t) \end{bmatrix}' &= \begin{bmatrix} 0 & 1 \\ -6 & -2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \end{bmatrix} u(t) \\ y &= \begin{bmatrix} 1 & 0 \end{bmatrix} \begin{bmatrix} x_1(t) \\ x_2(t) \end{bmatrix} \end{aligned} \tag{3}$$

and

$$y(t) = \begin{bmatrix} 3 & 1 \end{bmatrix} \begin{bmatrix} x_1(t) \\ x_2(t) \end{bmatrix}$$

thus $A = \begin{bmatrix} 0 & 1 \\ -6 & -2 \end{bmatrix}, B = \begin{bmatrix} 0 \\ 1 \end{bmatrix}, C = \begin{bmatrix} 3 & 1 \end{bmatrix}, D = \begin{bmatrix} 0 \end{bmatrix}$

1.3 Problem c

similar to (a), we have $A = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ -6 & -8 & -4 \end{bmatrix}, B = \begin{bmatrix} 0 \\ 0 \\ 10 \end{bmatrix}, C = \begin{bmatrix} 1 & 0 & 0 \end{bmatrix}, D = \begin{bmatrix} 0 \end{bmatrix}$

1.4 Problem d

similar to (b), we have $A = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ -66 & -44 & -11 & -10 \end{bmatrix}, B = \begin{bmatrix} 0 & 0 & 0 & 1 \end{bmatrix}, C = \begin{bmatrix} 6 & 4 & 1 & 0 \end{bmatrix}, D = \begin{bmatrix} 0 \end{bmatrix}$

2 AE1.11

suppose A is an $m \times m$ matrix, B is an $n \times n$ matrix. to prove

$$\begin{bmatrix} A & D \\ C & B \end{bmatrix}^{-1} = \begin{bmatrix} A^{-1} + E\Delta^{-1}F & -E\Delta^{-1} \\ -\Delta^{-1}F & \Delta^{-1} \end{bmatrix}$$

, we need to prove that

$$\begin{bmatrix} A & D \\ C & B \end{bmatrix} \begin{bmatrix} A^{-1} + E\Delta^{-1}F & -E\Delta^{-1} \\ -\Delta^{-1}F & \Delta^{-1} \end{bmatrix} = \begin{bmatrix} I_m & 0 \\ 0 & I_n \end{bmatrix}$$

first, consider the left-top block:

$$\begin{aligned} A(A^{-1} + E\Delta^{-1}F) + D(-\Delta^{-1}F) &= AA^{-1} + AE\Delta^{-1}F - D\Delta^{-1}F \\ &= I_m + AE\Delta^{-1}F - D\Delta^{-1}F \end{aligned}$$

since $E = A^{-1}D$, we have $AE\Delta^{-1}F = D\Delta^{-1}F$, thus we get I_m.

second, consider the right-top block:

$$\begin{aligned} A(-E\Delta^{-1}) + D(\Delta^{-1}) &= -AE\Delta^{-1} + D\Delta^{-1} \\ &= -D\Delta^{-1} + D\Delta^{-1} \\ &= 0 \end{aligned}$$

third, consider the left-bottom block:

$$\begin{aligned} C(A^{-1} + E\Delta^{-1}F) + B(-\Delta^{-1}F) &= CA^{-1} + CE\Delta^{-1}F - B\Delta^{-1}F \\ &= CA^{-1} + (CE - B)\Delta^{-1}F \\ &= CA^{-1} + (B - CA^{-1}D)\Delta^{-1}F \\ &= CA^{-1} - \Delta\Delta^{-1}F \\ &= CA^{-1} - F \\ &= 0 \end{aligned}$$

since $E = A^{-1}D$, we have $CE\Delta^{-1}F = B\Delta^{-1}F$, thus we get 0.

fourth, consider the right-bottom block:

$$\begin{aligned} C(-E\Delta^{-1}) + B(\Delta^{-1}) &= -CA^{-1}D\Delta^{-1} + B\Delta^{-1} \\ &= (B - CA^{-1}D)\Delta^{-1} \\ &= \Delta^{-1}\Delta \\ &= I_n \end{aligned}$$

thus we have proved that

$$\begin{bmatrix} A & D \\ C & B \end{bmatrix}^{-1} = \begin{bmatrix} A^{-1} + E\Delta^{-1}F & -E\Delta^{-1} \\ -\Delta^{-1}F & \Delta^{-1} \end{bmatrix}$$

Q.E.D.

3 AE1.12

notice that the Jordan block is an upper triangular matrix, thus the inverse of a Jordan block is also an upper triangular matrix.

so we suppose the inverse of the k-th Jordan block has the form of:

$$\begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1k} \\ 0 & a_{22} & \cdots & a_{2k} \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & a_{kk} \end{bmatrix}$$

from the fact that the multiplication of a Jordan block and its inverse is an identity matrix, we have

$$\begin{bmatrix} \lambda & 1 & 0 & \cdots & 0 \\ 0 & \lambda & 1 & \cdots & 0 \\ 0 & 0 & \lambda & \cdots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \cdots & \lambda \end{bmatrix} \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1k} \\ 0 & a_{22} & \cdots & a_{2k} \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & a_{kk} \end{bmatrix} = \begin{bmatrix} 1 & 0 & \cdots & 0 \\ 0 & 1 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 1 \end{bmatrix}$$

thus we have

$$\begin{aligned} a_{11}\lambda &= 1 \\ a_{12}\lambda &= 0 \\ a_{22}\lambda &= 1 \\ a_{13}\lambda &= 0 \\ a_{23}\lambda &= 0 \\ a_{33}\lambda &= 1 \\ \vdots &= \vdots \\ a_{1k}\lambda &= 0 \\ a_{2k}\lambda &= 0 \\ \vdots &= \vdots \\ a_{kk}\lambda &= 1 \end{aligned}$$

thus the inverse of the k-th Jordan block is

$$\begin{bmatrix} \frac{1}{\lambda} & -\frac{1}{\lambda^2} & -\frac{1}{\lambda^2} & \cdots & (-1)^{k-1}\frac{1}{\lambda^{k-1}} \\ 0 & \frac{1}{\lambda} & -\frac{1}{\lambda^2} & \cdots & (-1)^{k-2}\frac{1}{\lambda^{k-1}} \\ 0 & 0 & \frac{1}{\lambda} & \cdots & (-1)^{k-3}\frac{1}{\lambda^{k-1}} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \cdots & \frac{1}{\lambda} \end{bmatrix}$$

4 Problem 4