

Problem 1. *Checking linear independence*

(a) Determine whether the following are linearly dependent or linearly independent \mathbb{R}^3 :

$$\begin{bmatrix} 1 \\ 0 \\ 3 \end{bmatrix}, \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 5 \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} 4 \\ 5 \\ 1 \end{bmatrix}, \begin{bmatrix} 3 \\ 1 \\ 2 \end{bmatrix}, \begin{bmatrix} 2 \\ 8 \\ -2 \end{bmatrix}$$

(b) Let $A = \begin{bmatrix} 0 & 2 \\ 1 & 1 \end{bmatrix}$, then is the set $\{I, A, A^2\}$ a linearly independent set in $\mathbb{R}^{2 \times 2}$? Can we use the Cayley-Hamilton Theorem to show this?

Problem 2. *Norms and orthonormalization*

$$x_1 = \begin{bmatrix} 2 \\ -3 \\ 1 \end{bmatrix} \quad z_2 = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

(a) What are the 1-norm, 2-norm, and ∞ -norm for x_1 and x_2 ?

(b) Determine an orthonormal basis for the space spanned by x_1 and x_2 .

Problem 3. *Matrix properties*

$$A_1 = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad A_2 = \begin{bmatrix} 4 & 1 & -1 \\ 3 & 2 & 0 \\ 1 & 1 & 0 \end{bmatrix}$$

(a) Find the ranks and nullities of A_1 and A_2 .

(b) Find bases for the range space and null spaces of these matrices.

(c) What are the 1-norm, 2-norm, and ∞ -norm for these matrices?

Problem 4. Jordan Form

$$B_1 = \begin{bmatrix} 1 & 4 & 10 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix} \quad B_2 = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 8 & -12 & 6 \end{bmatrix}$$

- (a) Determine the Jordan Form for B_1 . What is the corresponding transformation matrix, T , to achieve the similarity transformation?

Hint: T has the eigenvectors as columns.

- (b) (More challenging) Determine the Jordan Form for B_2 . What is the corresponding transformation matrix, T , to achieve the similarity transformation?

Hint: A few ways to do this. One way is to find the eigenvector, v_1 . Then, you need to find the “generalized eigenvectors” where $(B - \lambda I)v_2 = v_1$ and $(B - \lambda I)v_3 = v_2$

Problem 5. Matrix Exponential

$$C = \begin{bmatrix} 1 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 1 \end{bmatrix}$$

Use Cayley-Hamilton to determine the following:

- (a) C^{10}
(b) C^{100}
(c) C^{At}

Problem 6. Control Canonical Form. Please feel free to use Matlab and/or other tools for this computation.

$$\dot{x} = \begin{bmatrix} -1 & 1 & 0 \\ -4 & -2 & -5 \\ 5 & 2 & 6 \end{bmatrix} x + \begin{bmatrix} 0 \\ -1 \\ 1 \end{bmatrix} u$$

- (a) Determine the transformation matrix, T , for the control canonical form (CCF).
(b) Write out the A and B matrices for CCF.
(c) Using CCF, design a full-state feedback controller to place the poles at -2 .
(d) Determine the control law for the original system.