

Q: The state equation of a second order system is

$\dot{\mathbf{x}}(t) = \mathbf{A}\mathbf{x}(t)$, $\mathbf{x}(0)$ is the initial condition.

Suppose λ_1 and λ_2 are two distinct eigenvalues of \mathbf{A} , and \mathbf{v}_1 and \mathbf{v}_2 are the corresponding eigenvectors. For constants α_1 and α_2 , the solution, $\mathbf{x}(t)$, of the state equation is

- (A) $\sum_{i=1}^2 \alpha_i e^{\lambda_i t} \mathbf{v}_i$
- (B) $\sum_{i=1}^2 \alpha_i e^{2\lambda_i t} \mathbf{v}_i$
- (C) $\sum_{i=1}^2 \alpha_i e^{3\lambda_i t} \mathbf{v}_i$
- (D) $\sum_{i=1}^2 \alpha_i e^{4\lambda_i t} \mathbf{v}_i$

Solution:

Variable	Description	Value
$\mathbf{x}(t)$	state variable	-
$\dot{\mathbf{x}}(t)$	derivative of $\mathbf{x}(t)$ w.r.t t	$\frac{d\mathbf{x}(t)}{dt}$
\mathbf{A}	2x2 matrix	-
$\mathbf{x}(0)$	initial condition	$\sum_{i=1}^2 \alpha_i \lambda_i$
λ_i for $i = 1, 2$	eigen values of \mathbf{A}	-
\mathbf{v}_i for $i = 1, 2$	eigen vectors of \mathbf{A}	-
α_i for $i = 1, 2$	constants for $\mathbf{x}(0)$ i.e. initial conditions	-

TABLE I
INPUT PARAMETERS

Theories and Proofs:

$$\mathbf{A}\mathbf{x}(t) = \lambda\mathbf{x}(t) \quad (1)$$

Eigen values of inverse of a matrix is reciprocal of eigen value of the given matrix

$$\mathbf{A}^{-1}\mathbf{A}\mathbf{x}(t) = \mathbf{A}^{-1}\lambda\mathbf{x}(t) \quad (2)$$

$$\implies \mathbf{x}(t) = \lambda\mathbf{A}^{-1}\mathbf{x}(t) \quad (3)$$

$$\implies \mathbf{A}^{-1}\mathbf{x}(t) = \frac{1}{\lambda}\mathbf{x}(t) \quad (4)$$

Eigen value of a matrix shifts by the same amount as that of the matrix.

$$(\mathbf{A} - \sigma\mathbf{I})\mathbf{x}(t) = \mathbf{A}\mathbf{x}(t) - \sigma\mathbf{I}\mathbf{x}(t) \quad (5)$$

$$= \lambda\mathbf{x}(t) - \sigma\mathbf{x}(t) \quad (6)$$

$$= (\lambda - \sigma)\mathbf{x}(t) \quad (7)$$

Sol: Using Laplace transform:

Given Equation:

$$\dot{\mathbf{x}}(t) = \mathbf{A}\mathbf{x}(t) \quad (8)$$

$$\frac{d\mathbf{x}(t)}{dt} = \mathbf{A}\mathbf{x}(t) \quad (9)$$

Taking Laplace Transform:

$$\mathcal{L}\left(\frac{d\mathbf{x}(t)}{dt}\right) = \mathcal{L}(A\mathbf{x}(t)) \quad (10)$$

$$sX(s) - \mathbf{x}(0) = AX(s) \quad (11)$$

$$(sI - A)X(s) = \mathbf{x}(0) \quad (12)$$

$$X(s) = (sI - A)^{-1}\mathbf{x}(0) \quad (13)$$

From (4) and (7)

$$= \sum_{i=1}^2 \frac{1}{s - \lambda_i} \mathbf{x}(0) \quad (14)$$

Now take inverse Laplace Transform

$$\mathcal{L}^{-1}(X(s)) = \mathcal{L}^{-1}\left(\sum_{i=1}^2 \frac{1}{s - \lambda_i} \mathbf{x}(0)\right) \quad (15)$$

$$\mathbf{x}(t) = \sum_{i=1}^2 e^{\lambda_i t} \mathbf{x}(0) \quad (16)$$

From Table I

$$= \sum_{i=1}^2 \alpha_i e^{\lambda_i t} \mathbf{v}_i \quad (17)$$

Hence the answer is option (A).