GATE 23 EC

EE23BTECH11016 - Aditi Dure*

Question 43

Q: The state equation of a second order system is $\dot{x}(t) = Ax(t)$, x(0) is the initial condition. Suppose λ_1 and λ_2 are two distinct eigenvalues of A, and ν_1 and ν_2 are the corresponding eigenvectors. For constants α_1 and α_2 , the solution, x(t), of the state equation is

- $\bullet \sum_{i=1}^{2} \alpha_{i} e^{\lambda_{i} t} \nu_{i}$

Input Parameter Table

Variable	Description	Value
x(t)	state variable	-
$\dot{x}(t)$	derivative of x(t) w.r.t t	$\frac{dx(t)}{dt}$
А	2x2 matrix	-
λ_i for $i=1,2$	eigen values of A	-
v_i for $i=1,2$	eigen vectors of A	-
α_i for $i=1,2$	component of $x(t)$ along v_i	-

Table: input parameters

Proofs

$$A\mathbf{y} = \lambda \mathbf{y} \tag{1}$$

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

$$A^{-1}A\mathbf{y} = A^{-1}\lambda\mathbf{y} \tag{2}$$

$$\implies \mathbf{y} = \lambda A^{-1} \mathbf{y} \tag{3}$$

$$\implies A^{-1}\mathbf{y} = \frac{1}{\lambda}\mathbf{y} \tag{4}$$

Proofs - Continued

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

$$(A - \sigma I)\mathbf{y} = A\mathbf{y} - \sigma I\mathbf{y} \tag{5}$$

$$= \lambda \mathbf{y} - \sigma \mathbf{y} \tag{6}$$

$$= (\lambda - \sigma)\mathbf{y} \tag{7}$$

Solution

Using Laplace transform: Given Equation:

$$\dot{x}(t) = Ax(t) \tag{8}$$

$$\dot{x}(t) = Ax(t)$$

$$\frac{dx(t)}{dt} = Ax(t)$$
(9)

Solution - Continued

Taking Laplace Transform:

$$\mathcal{L}\left(\frac{dx(t)}{dt}\right) = \mathcal{L}\left(Ax(t)\right) \tag{10}$$

$$sX(s) - x(0) = AX(s)$$
(11)

$$(sI - A)X(s) = x(0)$$
(12)

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

Solution - Continued

From Table 1, we can write x(0) in terms of two linearly independent variables as

$$x(0) = \alpha_1 \mathbf{v}_1 + \alpha_2 \mathbf{v}_2 \tag{14}$$

$$=\sum_{i=1}^{2}\alpha_{i}v_{i} \tag{15}$$

From (13), (15)

$$X(s) = (sI - A)^{-1} \left(\sum_{i=1}^{2} \alpha_i v_i \right)$$
 (16)

$$= \sum_{i=1}^{2} (sI - A)^{-1} \alpha_i v_i \tag{17}$$

Solution - Continued

From (4), (7)

$$X(s) = \sum_{i=1}^{2} \frac{1}{s - \lambda_i} (\alpha_i v_i)$$
 (18)

Now take inverse Laplace Transform

$$\mathcal{L}^{-1}(X(s)) = \mathcal{L}^{-1}\left(\sum_{i=1}^{2} \frac{1}{s - \lambda_i} (\alpha_i v_i)\right)$$
(19)

$$x(t) = \sum_{i=1}^{2} e^{\lambda_i t} (\alpha_i v_i)$$
 (20)