Linear Systems Homework #3

1. Find the diagonal, Jordan canonical, or complex Joran forms $\begin{pmatrix} \sigma & \omega \\ -\omega & \sigma \end{pmatrix}$ for the following matrices:

(a)
$$\begin{bmatrix} 1 & 2 \\ 2 & 4 \end{bmatrix}$$
 (b) $\begin{bmatrix} 3 & 2 \\ 1 & 0 \end{bmatrix}$ (c) $\begin{bmatrix} 3 & -2 \\ 1 & 0 \end{bmatrix}$ (d) $\begin{bmatrix} 1 & 2 & 0 & 0 \\ 2 & 4 & 0 & 0 \\ 0 & 0 & 3 & -1 \\ 0 & 0 & 2 & 0 \end{bmatrix}$ (e) $\begin{bmatrix} 2 & 11 \\ 0 & 2 \end{bmatrix}$

2. For each of the following matrices, compute e^{At} and A^k using any method.

(a)
$$A = \begin{bmatrix} 0 & 2 \\ -2 & 0 \end{bmatrix}$$
 (b) $A = \begin{bmatrix} 2 & 11 \\ 0 & 3 \end{bmatrix}$ (c) $A = \begin{bmatrix} -3 & 2 \\ -2 & -3 \end{bmatrix}$

(d)
$$A = \begin{bmatrix} \sigma & \omega & 0 & 0 & 0 \\ -\omega & \sigma & 0 & 0 & 0 \\ 0 & 0 & \lambda_1 & 0 & 0 \\ 0 & 0 & 0 & \lambda_2 & 0 \\ 0 & 0 & 0 & 0 & \lambda_3 \end{bmatrix}$$
 (e)
$$A = \begin{bmatrix} 0 & 1 \\ -6 & -5 \end{bmatrix}$$

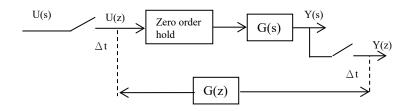
3. For the following system, (a) show the analytical solution of y(t); (b) use Matlab to plot the y(t) solution from (a); (c) use "ode45" in Matlab to simulate the response of the system with different initial conditions from (a) and then plot y(t) in the same plot with (b).

$$\frac{d}{dt} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} -2 & 4 \\ -4 & -2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 1 \\ 1 \end{bmatrix} \cdot 1, \quad y = \begin{bmatrix} 2 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}, \begin{bmatrix} x_1(0) \\ x_2(0) \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

4. For the following system, (a) show the analytical solution of y(k); (b) use Matlab to plot the y(k) solution from (a); (c) write a "for loop" to do the iteration in Matlab to simulate the response of the system with different initial conditions from (a) and then plot y(t) in the same plot with (b).

$$\begin{bmatrix} x_1(k+1) \\ x_2(k+1) \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ -0.24 & -1 \end{bmatrix} \begin{bmatrix} x_1(k) \\ x_2(k) \end{bmatrix} + \begin{bmatrix} 1 \\ 1 \end{bmatrix} \cdot 1, \ y(k) = \begin{bmatrix} 2 & 3 \end{bmatrix} \begin{bmatrix} x_1(k) \\ x_2(k) \end{bmatrix}, \begin{bmatrix} x_1(0) \\ x_2(0) \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

5. Consider the following system, $G(s) = \frac{125}{s^3 + 6s^2 + 30s + 125}$



- (a) Assuming the sampling time is $\frac{2\pi}{50}$, please **hand-derive** the G(z) using the ZOH-table, Laplace transformation table, Z-transformation table.
- (b) Using the Matlab functions, "c2d" and the method "zoh", to find each G(z) for the sampling time of $\frac{2\pi}{50}$, $\frac{2\pi}{100}$, $\frac{2\pi}{15}$, respectively. Furthermore, specify the poles and zeros of each G(z).
- (c) Using the Matlab functions to draw the bode plot of G(s), and G(z) from (b) with different sampling time on the same plot.
- (d) Assuming the sampling rate is $\frac{2\pi}{50}$, please **hand-derive** the $G_1(z)$ by doing the "Tustin" transformation method on G(s). Also, **hand-derive** the $G_2(z)$ by doing the discrete time approximation using $\dot{y}(t) = \frac{y(k+1)-y(k)}{\Delta t}$.
- (e) Using the Matlab functions to draw the bode plot of G(z), $G_1(z)$, $G_2(z)$ (all have the same sampling time of $\frac{2\pi}{50}$) on the same plot.
- (f) Assuming u(t) is the following and zero initial conditions of the system, please using Matlab to simulate the following response and draw them on the same plot: y(t) of the continuous system; y(k) of the G(z), $G_1(z)$, and $G_2(z)$.

