- Recall mat

$$\det(Q) = \sum_{\sigma \in \mathcal{O}} sgn(\sigma) Q_{1,\sigma_1} \cdot Q_{2,\sigma_2} \cdots Q_{n,\sigma_n}$$

Since

$$\alpha Q = \begin{bmatrix}
\alpha Q_{11} & \alpha Q_{12} & \cdots & \alpha Q_{1n} \\
\alpha Q_{21} & \alpha Q_{22} & \cdots & \alpha Q_{2n} \\
\vdots & \vdots & \vdots \\
\alpha Q_{n_1} & \alpha Q_{n_2} & \alpha Q_{n_n}
\end{bmatrix}$$

then
$$\det (\alpha Q) = \sum_{\sigma \in \mathcal{O}} \operatorname{Sgr}(\sigma) (\alpha Q_{1,\sigma_{1}}) \cdot (\alpha Q_{2,\sigma_{2}}) \cdots (\alpha Q_{n,\sigma_{n}})$$

$$= \chi^n \sum_{\sigma \in \mathcal{O}} \operatorname{sgn}(\sigma) \, Q_{1,\sigma_1} \cdot Q_{2,\sigma_2} \cdot Q_{n,\sigma_n}$$

- If J=adj (Q), recall That

Mj; is an $(n-1) \times (n-1)$ dimensional matrix formed by deleting row j and column i of Q.

Now, let
$$J' = adj(\alpha Q)$$
, and $J'_{ij} = (-1)^{i+j} det(M'_{ji})$

It is clear that $M'_{ji} = \alpha M_{ji}$ by the construction of M_{ji} .

Cur prior result men implies that

Since Mji is (n-1) x (n-1) dimensional.

Hence,
$$J_{ij} = (-1)^{i+j} \times^{n-1} \det(M_{ji})$$

which implies That $adj(\alpha Q) = \alpha^{n-1} adj(Q)$

- Recall mat if det(a) =0,

$$Q^{-1} = \frac{1}{\det(Q)} \operatorname{adj}(Q)$$

Our results imply that

$$(\alpha Q)^{-1} = \frac{1}{\kappa^n \det(Q)} \propto^{n-1} \operatorname{adj}(Q) \quad (\alpha \neq 0)$$

$$=\frac{1}{\alpha}\cdot\frac{1}{\det(Q)}\operatorname{adj}(Q)\quad (\alpha\neq 0)$$

$$= \frac{1}{\alpha} Q^{-1} \qquad (\alpha \neq 0)$$

(as would be expected).

Solution to Problem 2a:

$$V(k) = P_{\chi}(k) + K$$

Then

$$\chi(K+1) = A\chi(k) + Bu(k)$$
 can be rewritten as

$$P^{-1}v(k+1) = A P^{-1}v(k) + Bu(k)$$

hence

$$\overline{A} = PAP^{-1}$$
 $\overline{B} = PB$
 $\overline{C} = CP^{-1}$
 $\overline{D} = D$

$$\bar{C} = CP^{-1}$$

$$\bar{D} = D$$

Solution to Problem 2b:

Transfer function for (1) is
$$G(SI-A)B+D$$

Transfer function for (2) is

$$\bar{C}(s \bar{I} - \bar{A})^{-1} \bar{B} + \bar{D}$$

Substituting
$$\bar{C} = CP^{-1}$$

 $\bar{A} = PAP^{-1}$
 $\bar{B} = PB$
 $\bar{D} = D$

Note that PP-1 = I hence

Note that $(XY)^{-1} = Y^{-1}X^{-1}$ but suppose X = UVthen $(XY)^{-1} = Y^{-1}(UV)^{-1} = Y^{-1}V^{-1}U^{-1} = (UVY)^{-1}$ hence

$$(\cancel{x}) = CP^{-1}P(sI-A)^{-1}P^{-1}PB+D$$

$$= C(sI-A)^{-1}B+D \longrightarrow Same as transfer function for (1).$$

From A, we note that

 $=\chi_2$ \Longrightarrow $S\hat{\chi}_1(s)=\hat{\chi}_2(s)$ (we can ignore initial conditions since we a looking at transfer. Here) conditions since we are looking at transfer factions nere)

$$\dot{\chi}_{n-1} = \chi_n \implies S \hat{\chi}_{n-1}(s) = \hat{\chi}_n(s)$$

This implies That $\hat{\chi}_n(s) = s^{n-1} \hat{\chi}_1(s)$. $\leftarrow \textcircled{3}$

But, from A, we also see mut

$$\dot{x}_n = -\alpha_0 x_1 - \cdots - \alpha_{n-1} x_n + \mu$$

$$s \hat{\chi}_{n}(s) = -a_{0} \hat{\chi}_{1}(s) - \cdots - a_{n-1} \hat{\chi}_{n}(s) + \hat{\omega}(s)$$

plug in (+) ...

$$S^{n} \hat{\chi}_{i}(s) = -a_{0} \hat{\chi}_{i}(s) - \cdots - a_{n-1} S^{n-1} \hat{\chi}_{i}(s) + \hat{u}(s)$$

$$\Rightarrow \hat{\chi}_{,}(s) \left[S^{n} + a_{n-1} S^{n-1} + \dots + a_{o} \right] = \hat{u}(s)$$

Now, from B, we note That

$$\hat{y}(s) = b_0 \hat{x}_n(s) + ... + b_{n-1} \hat{x}_n(s)$$

plug in @ ...

$$\hat{y}(s) = b_0 \hat{x}_1(s) + ... + b_{n-1} 5^{n-1} \hat{x}_1(s)$$

$$= \hat{\chi}_{1}(s) \left[b_{0} + b_{1} s + ... + b_{n-1} s^{n-1} \right]$$

and
$$\frac{\hat{y}(s)}{\hat{u}(s)} = \frac{\hat{\chi}_{1}(s) \left[b_{0} + b_{1}s + ... + b_{n-1}s^{n-1}}{\hat{\chi}_{1}(s) \left[b_{n-1}s^{n-1} + ... + b_{1}s + b_{0}\right]} \frac{\hat{\chi}_{1}(s)}{\hat{\chi}_{1}(s) \left[s^{n} + a_{n-1}s^{n-1} + ... + a_{0}\right]} \frac{\hat{\chi}_{1}(s)}{hexce}$$

x(s) cancels and denominates hence A.B.C.D is a realitation for g(s).

Solution to Problem #36

Let

$$\hat{h}(s) = \overline{C}(sI - \overline{A})'\overline{B} + \overline{D} = B^{T}(sI - A^{T})'C^{T} + D^{T}$$

Note that D=0, hence we will ignore it in the following.

Note that for any scalar q, $q = q^T$. h(s) is a scalar, hence

$$\hat{h}(s) = \left[\hat{h}(s)\right]^{T} = \left[B^{T}(sI-A^{T})^{T}C^{T}\right]^{T}$$

Recall That (XY) = YTXT hence

$$\hat{h}(s) = G[(sI-A)^{-1}]^TB$$

Moreover $(X^{-1})^T = (X^T)^{-1}$ hence

$$h'(s) = G \left[(sI - A^T)^T \right]^{-1} B$$

$$= G \left[(sI - A^T)^T \right]^{-1} B$$

= $G(sI-A)^{-1}B = g(s)$ as was shown in part a.

Solution to Problem#3c

$$\hat{g}(s) = \frac{s^3}{s^3 + 2s^2 - s + 2}$$
 \Rightarrow can't exactly use the "formula" from parts a) and b)

here because $deg(N(s)) = deg(D(s))$

$$\lim_{s\to\infty} \hat{g}(s) = 1$$
 \to This implies that $D=1$ here. (from problem 1).

We can still use the "template" from part (a) of this problem with some slight modifications:

First let
$$A = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ -2 & 1 & -2 \end{bmatrix}$$
 and $B = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$ from

The template

Then
$$\dot{\chi}_1 = \chi_2 = 7 \text{ s} \hat{\chi}_1(s) = \hat{\chi}_2(s)$$

 $\dot{\chi}_2 = \chi_3 = 7 \text{ s} \hat{\chi}_2(s) = \hat{\chi}_3(s)$
 $\dot{\chi}_3 = -2 \times_1 + \chi_2 - 2 \times_3 + u \Rightarrow 5 \hat{\chi}_3(s) = -2 \hat{\chi}_1(s) + \hat{\chi}_2(s) - 2 \hat{\chi}_3(s)$
 $+ \hat{u}(s)$

combine & and &€

$$s^{3} \hat{\chi}_{1}(s) = -2 \hat{\chi}_{1}(s) + s \hat{\chi}_{1}(s) - 2\vec{s} \hat{\chi}_{1}(s) + 4(s)$$

$$\Rightarrow \hat{u}(s) = \left[s^{3} + 2s^{2} - s + 2 \right] \hat{\chi}_{1}(s)$$

We want
$$\hat{g}(s) = S^{3} \hat{\chi}_{1}(s)$$
 so that
$$\frac{\hat{g}(s)}{\hat{u}(s)} = \frac{s^{3} \hat{\chi}_{1}(s)}{[s^{3} + 2s^{2} - s + 2] \hat{\chi}_{1}(s)} = \hat{g}(s)$$

 $\dot{g}(s) = s^3 \dot{\chi}_1(s) \implies g(t) = \dot{\chi}_3(t)$ (zero state response) but $\dot{\chi}_3$ is not a state. However, we know that

The second realization comes from part(b)

$$\bar{A} = A^{T} = \begin{bmatrix} 0 & 0 & -2 \\ 1 & 0 & 1 \\ 0 & 1 & -2 \end{bmatrix}$$

$$\overline{B} = C^{T} = \begin{bmatrix} -2 \\ 1 \\ -2 \end{bmatrix}$$

$$\bar{Q} = B^T = [o \ o \ i]$$

Solution to problem #3d

$$\hat{g}(z) = \frac{z^{-1}}{z^{-2} + 2z^{-1} - 3} = \frac{z}{-3z^{2} + 2z + 1}$$

$$= \frac{\left(-\frac{1}{3}\right)z}{z^{2} - \frac{2}{3}z - \frac{1}{3}}$$

Use "template" from parts a & b:

Realization #1:

$$A = \begin{bmatrix} 0 & 1 \\ \frac{1}{3} & \frac{2}{3} \end{bmatrix}$$

$$B = \begin{bmatrix} 0 \\ 1 \end{bmatrix} \qquad C = \begin{bmatrix} 0 \\ -\frac{1}{2} \end{bmatrix} \qquad D = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

Realization #2:

$$\overline{A} = \begin{bmatrix} 0 & \frac{1}{3} \\ 1 & \frac{2}{3} \end{bmatrix} \qquad B = \begin{bmatrix} 0 \\ -\frac{1}{3} \end{bmatrix} \qquad C = \begin{bmatrix} 0 & 1 \end{bmatrix} \qquad D = \begin{bmatrix} 0 \end{bmatrix}$$

Solution to Problem #4a

First, compute Jacobian ...

$$f_{1} = \chi_{2}$$

$$f_{2} = \frac{\partial}{L} \sin \chi_{1} + \frac{f}{LM} \chi_{4} \cos \chi_{1} - \frac{1}{LM} u \cos \chi_{1}$$

$$f_{3} = \chi_{4}$$

$$f_{4} = -\frac{f}{M} \chi_{4} + \frac{f}{M} u$$

$$A = \begin{bmatrix} \frac{\partial f_{1}}{\partial \chi_{1}} & \frac{\partial f_{2}}{\partial \chi_{2}} & \cdots & \frac{\partial f_{1}}{\partial \chi_{4}} \\ \frac{\partial f_{2}}{\partial \chi_{1}} & \frac{\partial f_{2}}{\partial \chi_{2}} & \cdots & \frac{\partial f_{2}}{\partial \chi_{4}} \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ \frac{\partial^{2} f_{1}}{\partial \chi_{1}} & \frac{\partial^{2} f_{2}}{\partial \chi_{2}} & \cdots & \frac{\partial^{2} f_{2}}{\partial \chi_{4}} \end{bmatrix}$$

$$= \begin{bmatrix} 0 & 1 & 0 & 0 \\ (\frac{\partial}{L}) \cos \chi_{1} & \cdots & \frac{f}{LM} \cos \chi_{1} \\ -\frac{f}{LM} \chi_{1} \sin \chi_{1} & \cdots & 0 & \frac{f}{LM} \cos \chi_{1} \\ -\frac{f}{LM} \cos \chi_{1} & \cdots & 0 & \cdots & 1 \end{bmatrix}$$

$$0 & 0 & 0 & -\frac{f}{M}$$

$$B = \begin{cases} \frac{\partial f_1}{\partial u} \\ \vdots \\ \frac{\partial f_4}{\partial u} \end{cases} = \begin{cases} 0 \\ \frac{1}{LM} \cos x_1 \\ 0 \\ \frac{1}{M} \end{cases}$$

for
$$C&D$$
, $y = tan x_1 \Rightarrow g = tan x_1$

$$C = \begin{bmatrix} \frac{\partial g}{\partial x_1} & \frac{\partial g}{\partial x_2} & \cdots & \frac{\partial g}{\partial x_4} \end{bmatrix}$$
$$= \begin{bmatrix} \sec^2 x_1 & 0 & 0 & 0 \end{bmatrix}$$

$$D = \frac{\partial g}{\partial y} = 0$$

$$A = \begin{bmatrix} 0 & 1 & 0 & 0 \\ \frac{9}{L} & 0 & 0 & \frac{1}{LM} \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & -\frac{1}{M} \end{bmatrix} B = \begin{bmatrix} 0 \\ -\frac{1}{LM} \\ 0 \\ \frac{1}{M} \end{bmatrix}$$

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

Solution to Problem 46

$$A = \begin{bmatrix} 0 & 1 & 0 & 0 \\ -\frac{9}{L} & 0 & 0 & -\frac{f}{LM} \\ 0 & 0 & 0 & -\frac{f}{M} \end{bmatrix} \quad B = \begin{bmatrix} 0 \\ \frac{1}{LM} \\ 0 \\ \frac{1}{M} \end{bmatrix}$$

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

Solution to Problem 5

 $\chi_1 + 2\chi_2 + 3\chi_3 = 0$ frecognize that these equations can both $2\chi_1 + 4\chi_2 + 6\chi_3 = 0$ be satisfied with the same x, xz, xz

Lets put the matrix in echelon form: do Gaussian elimination ...

$$\begin{bmatrix} 1 & 2 & 3 \\ 0 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & -1 & 1 \end{bmatrix} \begin{bmatrix} \chi_1 \\ \chi_2 \\ \chi_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 1 \\ 3 \end{bmatrix}$$
 (need to swap some rows to truly get echelon form but we can skip that step here) back substitution...

$$\Rightarrow \chi_3 = 1 \Rightarrow \chi_2 = -\lambda \Rightarrow \chi_1 = 1$$

$$\text{check:}$$

$$\begin{bmatrix} 1 & 2 & 3 \\ 2 & 4 & 6 \\ 3 & 6 & 10 \\ 4 & 7 & 13 \end{bmatrix} \begin{bmatrix} 1 \\ -2 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 1 \\ 3 \end{bmatrix}$$

Solution is inique. b, in this problem, is in the range of A.

A has no nullspace, hence
We already have echelon form,

$$\begin{bmatrix} 1 & 2 & 3 \\ 0 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & -1 & 1 \end{bmatrix} \begin{bmatrix} \chi_1 \\ \chi_2 \\ \chi_3 \end{bmatrix} = \begin{bmatrix} 1 \\ -1 \\ -2 \\ -1 \end{bmatrix}$$

$$\xrightarrow{\text{impossible.}}$$

$$X = \frac{2}{6}$$

b= 1, in this problem, is not in the range of A.

c)
$$\begin{bmatrix} 1 & 2 & 3 & 4 \\ 2 & 4 & 6 & 7 \\ 3 & 6 & 10 & 13 \end{bmatrix} \begin{bmatrix} \pi_1 \\ \pi_2 \\ \pi_3 \\ \pi_4 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

find echelon form ...

(1)
$$\begin{bmatrix} 1 & 2 & 3 & 4 \\ 0 & 0 & 0 & -1 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$
 (5Kipping the row swaps)

clearly xy = 0 from line (2)

This result and line (3) imply that x3=0 as well.

hence (1) $\Rightarrow x_1 + 2x_2 = 0$ or $x_1 = -2x_2$

This results in an infinite number of solutions with basis vector

Check
$$\begin{bmatrix} 1 & 2 & 3 & 4 \\ 2 & 4 & 6 & 7 \\ 3 & 6 & 10 & 13 \end{bmatrix} \begin{bmatrix} -2 \\ 1 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

more over any scalar multiple of h also satisfies Ah=0.

h is in The nullspace of A and n describes a basis for the nullspace of A.

· Show that, if the columns of PQ are linearly independent, then so are the columns of Q.

We can show this by showing that, if the columns of Q are not linearly independent then the columns of PQ are also not linearly dependent.

Assume $Q = [g_1, \dots, g_K]$ has columns that are linearly dependent. Then, $\exists \{\alpha_i\}_{i=1}^K$ such that $\forall_1 g_1 + \forall_2 g_2 + \dots + \forall_K g_K = 0$

The columns of PQ may be purition as

$$PQ = [Pq_1, Pq_2, \dots, Pq_K]$$

$$\alpha_1 Pq_1 + \alpha_2 Pq_2 \dots + \alpha_K Pq_K =$$

$$P(\alpha_1 q_1 + \alpha_2 q_2 + \dots + \alpha_K q_K) = P(0) = 0.$$

Hence the columns of PQ are also linearly dependent. Hence, by contradiction, the boxed claim above is true.

· Show that the converse is not always true

Suppose
$$P = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}$$
, $Q = \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix}$

Q clearly has linearly independent columns but PQ = [1 1] does not have linearly

independent columns.

This problem illustrates one mechanism for "dilution of rank", e.g. rank (AB) < min { rank(A), rank(B)} hence, b and A must be such that the set of vectors (n such nx1 vectors)

are all linearly independent in order to meet equation & for any choice of x(n) and x(0).

Solution to Problem 7

a) The same impulse response means the same transfer function. (We have already got it from Problem 6 of Homework 1)

Then, based on Problem 2 of this homework, we can see that if we define $v[k]=P^n[k]$ where P is invertible, then the two systems will have the same transfer function.

I just pick a simple invertible P, tike

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

Then, we can calculate \overline{A} , \overline{B} , \overline{C} , \overline{D} according to our result in 2(a)

$$\overline{A} = PAP^{-1} = \begin{bmatrix} 0 & 3 & 1 \\ 0 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix}$$

$$\overline{B} = PB = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$$

$$\bar{C} = CP^{-1} = \begin{bmatrix} 1 & 1 & 1 \end{bmatrix}$$

$$\chi[k+1] = \begin{bmatrix} 0 & 3 & 1 \\ 0 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix} \chi[k] + \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} u[k]$$

$$y[k] = \begin{bmatrix} 1 & 1 \end{bmatrix} \chi[k] + u[k]$$

Both of their transfer functions are:

$$\hat{q}(s) = C(sI - A)^{-1}B + D = \frac{1}{s} + 1$$

b) Zero input response,
$$\chi(K) = A^{K-K_0} \chi(0)$$

 $\chi(K) = G(A^{K-K_0} \chi(0))$
 $\chi(K) = GA^K \chi(0)$ (LTI system with $K_0 = 0$)

(ompute
$$A^{\circ} = I_{\mathbf{3}}$$

$$A^{1} = \begin{bmatrix} 0 & 1 & 3 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix}$$

$$A^{2} = \begin{bmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} = A^{K} \text{ for } K \ge 3$$
Hence
$$C = \begin{bmatrix} 1 & 1 & 1 \end{bmatrix}$$

TICALC			
K	y(x) given x(0)=[8]	y(x), x(0)=[:	y(x), x(0)=[0]
0		[:] = 1	
1	$\begin{bmatrix} 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} 0 & 1 & 3 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} = 0$	[111][013][0]=1	[[1]][0][0]=4
2		$\begin{bmatrix} 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} 0 \\ 0 \end{bmatrix} = 0$	
23	[1 1] [0 00] [1] = 0		0

hence for

$$\chi(0) = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$
, $y(0) = 1$, $y(K) = 0$ K2 1
 $\chi(0) = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$, $y(0) = 1$, $y(1) = 1$, $y(K) = 0$ K2 2
 $\chi(0) = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$, $y(0) = 1$, $y(1) = 4$, $y(2) = 1$, $y(K) = 0$ K2 3
Zero input responses.

c) A general expression for the zero-input response of the system follows directly from linearity...

<u> </u>	yck)	
0	$y_1 + y_2 + y_3$	
	82+483	
2	Y ₃	
≥3	0	_

Since
$$y(K) = A^{K} x(0) = A^{K} \left\{ y_{1} \begin{bmatrix} 0 \\ 0 \end{bmatrix} + y_{2} \begin{bmatrix} 0 \\ 0 \end{bmatrix} + y_{3} \begin{bmatrix} 0 \\ 0 \end{bmatrix} \right\}$$

$$= y_{1} A^{K} \begin{bmatrix} 1 \\ 0 \end{bmatrix} + y_{2} A^{K} \begin{bmatrix} 0 \\ 0 \end{bmatrix} + y_{3} A^{K} \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$
we computed
in part a computed in part a

END OF SOLUTION#2)