

Example 2

$$\frac{d\underline{w}}{dt} = \underline{\Lambda} \underline{w} + \underline{T}^{-1} \underline{B} u$$

$$\underline{\Lambda} = \underline{T}^{-1} \underline{A} \underline{T}$$

$$\frac{d\underline{w}}{dt} = \begin{bmatrix} -1 & 0 \\ 0 & -2 \end{bmatrix} \underline{w} + \begin{bmatrix} -1 & -2 \\ 2 & 2 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \end{bmatrix} \underline{u}; u=1$$

$$\frac{dw_1}{dt} = -w_1, -1 \in$$

$$\frac{dw_2}{dt} = -2w_2 + 2 \in$$

$$\underline{w}_0 = \underline{T}^{-1} \underline{x}_0 = \begin{bmatrix} -1 & -2 \\ 2 & 2 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} -3 \\ 4 \end{bmatrix}$$

$$\begin{aligned} w_1 &= -3e^{-t} - \int_0^t e^{-(t-\tau)} d\tau \\ &= -3e^{-t} - \left[e^{-(t-\tau)} \right]_0^t \\ &= -3e^{-t} - [1 - e^{-t}] \\ &= -1 - 2e^{-t}. \end{aligned}$$

$$w_2 = 1 + 3e^{-t}.$$

Example 2

$$\frac{d\underline{w}}{dt} = \underline{\Lambda} \underline{w} + T^{-1} B u$$

$$\underline{\Lambda} = T^{-1} A T$$

$$\frac{d\underline{w}}{dt} = \begin{bmatrix} -1 & 0 \\ 0 & -2 \end{bmatrix} \underline{w} + \begin{bmatrix} -1 & -2 \\ 2 & 2 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \end{bmatrix} u; u=1$$

$$\frac{dw_1}{dt} = -w_1, -1 \in$$

$$\frac{dw_2}{dt} = -2w_2 + 2 \in$$

$$\underline{w}_0 = T^{-1} \underline{x}_0 = \begin{bmatrix} -1 & -2 \\ 2 & 2 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} -3 \\ 4 \end{bmatrix}$$

$$\begin{aligned} w_1 &= -3e^{-t} - \int_0^t e^{-(t-\tau)} d\tau \\ &= -3e^{-t} - \left[e^{-(t-\tau)} \right]_0^t \\ &= -3e^{-t} - [1 - e^{-t}] \\ &= -1 - 2e^{-t}. \end{aligned}$$

$$w_2 = 1 + 3e^{-t}.$$

$$\underline{x} = \overset{\downarrow}{\underline{T}} \underline{w}$$

$$= \begin{bmatrix} 1 & 1 \\ -1 & -1/2 \end{bmatrix} \begin{bmatrix} -1 - 2e^{-t} \\ 1 + 3e^{-2t} \end{bmatrix}$$

$$\underline{x} = \begin{bmatrix} -2e^{-t} + 3e^{-2t} \\ 0.5 + 2e^{-t} - 1.5e^{-2t} \end{bmatrix}$$

$$y = \underline{C} \underline{T} \underline{w} + D u$$