

I am a member of team 3.

Exercise 1:

Our team name is Mech Three

First let's get the eigenvalues of $A = \begin{bmatrix} 1 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 1 \end{bmatrix}$

\therefore let $\det(A - \lambda I) = 0$, we have

$$\begin{vmatrix} 1-\lambda & 1 & 0 \\ 0 & -\lambda & 1 \\ 0 & 0 & 1-\lambda \end{vmatrix} = 0$$

$$\therefore (1-\lambda)^2 \cdot (-\lambda) = 0$$

$$\therefore \lambda_1 = \lambda_2 = 1 \quad \lambda_3 = 0.$$

In order to calculate A^{10} , we need to find the value of $\beta_2, \beta_1, \beta_0$ in the equation $\lambda^{10} = \beta_2 \lambda^2 + \beta_1 \lambda + \beta_0$

let $\lambda = 1$ and $\lambda = 0$ we have.

$$\begin{cases} 1 = \beta_2 + \beta_1 + \beta_0 & \textcircled{1} \\ 0 = \beta_0 & \textcircled{2} \end{cases}$$

$$\therefore 10\lambda^9 = 2\beta_2\lambda + \beta_1$$

\therefore let $\lambda = 1$ we have

$$10 = 2\beta_2 + \beta_1 \quad \textcircled{3}$$

According to $\textcircled{1} \textcircled{2} \textcircled{3}$, we have

$$\begin{cases} \beta_0 = 0 \\ \beta_1 = -8 \\ \beta_2 = 9 \end{cases}$$

$$\therefore A^{10} = \beta_2 A^2 + \beta_1 A + \beta_0 I = 9A^2 - 8A = 9 \begin{bmatrix} 1 & 1 & 1 \\ 0 & 0 & 1 \\ 0 & 0 & 1 \end{bmatrix} - 8 \begin{bmatrix} 1 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 1 & 9 \\ 0 & 0 & 1 \\ 0 & 0 & 1 \end{bmatrix}$$

As for e^{At} , let $e^{\lambda t} = \alpha_2 \lambda^2 + \alpha_1 \lambda + \alpha_0$

let $\lambda = 1$ and $\lambda = 0$, we have

$$\begin{cases} e^t = \alpha_2 + \alpha_1 + \alpha_0 & \textcircled{4} \\ 1 = \alpha_0 & \textcircled{5} \end{cases}$$

$$\therefore t e^{\lambda t} = 2\alpha_2 \lambda + \alpha_1$$

$$\therefore t e^t = 2\alpha_2 + \alpha_1 \quad \textcircled{6}$$

\therefore According to $\textcircled{4} \textcircled{5} \textcircled{6}$, we can get

$$\begin{cases} \alpha_0 = 1 \\ \alpha_1 = 2e^t - 2 - e^t \\ \alpha_2 = te^t - e^t + 1 \end{cases}$$

$$\therefore e^{At} = \alpha_2 A^2 + \alpha_1 A + \alpha_0 I$$

$$= \begin{bmatrix} e^t & e^t - 1 & te^t - e^t + 1 \\ 0 & 1 & e^t - 1 \\ 0 & 0 & e^t \end{bmatrix}$$

Exercise 2:

$$\begin{aligned} \therefore \frac{dx_1}{dt} &= -\alpha x_1 + u \\ \frac{dx_2}{dt} &= \alpha x_1 - \beta x_2 \end{aligned} \Rightarrow \dot{x} = \begin{pmatrix} -\alpha & 0 \\ \alpha & -\beta \end{pmatrix} x + \begin{pmatrix} 1 \\ 0 \end{pmatrix} u$$

$$\therefore \alpha = 0.1 \quad \beta = 0.2$$

$$\therefore \dot{x} = \begin{pmatrix} -0.1 & 0 \\ 0.1 & -0.2 \end{pmatrix} x + \begin{pmatrix} 1 \\ 0 \end{pmatrix} u$$

Now, we need to calculate $x(5)$.

$$\therefore x(t) = e^{A(t-t_0)} x(t_0) + \int_{t_0}^t e^{A(t-\tau)} B u d\tau.$$

$$\text{and } x_1(0) = 2 \quad x_2(0) = 1, \quad u = 1$$

$$\therefore x(5) = e^{5A} x(0) + \int_0^5 e^{A(5-\tau)} B d\tau.$$

As for e^{At} :

$$\therefore A = \begin{pmatrix} -0.1 & 0 \\ 0.1 & -0.2 \end{pmatrix} \quad \text{Let } \det(A - \lambda I) = 0$$

$$\therefore \lambda_1 = -0.2 \quad \lambda_2 = -0.1.$$

Let $e^{\lambda t} = \beta_1 \lambda + \beta_0$, then we have

$$\begin{cases} e^{-0.2t} = -0.2\beta_1 + \beta_0 \\ e^{-0.1t} = -0.1\beta_1 + \beta_0 \end{cases} \Rightarrow \begin{cases} \beta_0 = 2e^{-0.1t} - e^{-0.2t} \\ \beta_1 = 10(e^{-0.1t} - e^{-0.2t}) \end{cases}$$

$$\therefore e^{At} = \beta_1 A + \beta_0 I = \begin{pmatrix} e^{-0.1t} & 0 \\ e^{-0.1t} - e^{-0.2t} & e^{-0.2t} \end{pmatrix}$$

$$\therefore e^{5A} = \begin{pmatrix} e^{-0.5} & 0 \\ e^{-0.5} - e^{-1} & e^{-1} \end{pmatrix}$$

$$e^{A(5-\tau)} = \begin{pmatrix} e^{0.1\tau-0.5} & 0 \\ e^{0.1\tau-0.5} - e^{0.2\tau-1} & e^{0.2\tau-1} \end{pmatrix}$$

$$\begin{aligned} \therefore \int_0^5 e^{A(5-\tau)} B d\tau &= \int_0^5 \begin{pmatrix} e^{0.1\tau-0.5} & 0 \\ e^{0.1\tau-0.5} - e^{0.2\tau-1} \end{pmatrix} d\tau = \begin{pmatrix} 10e^{0.1\tau-0.5} \\ 10e^{0.1\tau-0.5} - 5e^{0.2\tau-1} \end{pmatrix} \Big|_{\tau=0}^{\tau=5} \\ &= \begin{pmatrix} 10(1 - e^{-0.5}) \\ 5 + 5e^{-1} - 10e^{-0.5} \end{pmatrix} \end{aligned}$$

$$\therefore X(s) = \begin{pmatrix} e^{-0.5} & 0 \\ e^{-0.5} - e^{-1} & e^{-1} \end{pmatrix} \begin{pmatrix} 2 \\ 1 \end{pmatrix} + \begin{pmatrix} 10 - 10e^{-0.5} \\ 5 + 5e^{-1} - 10e^{-0.5} \end{pmatrix}$$

$$= \begin{pmatrix} 10 - 8e^{-0.5} \\ 5 + 4e^{-1} - 8e^{-0.5} \end{pmatrix}$$

$$\therefore X_1(s) = 10 - 8e^{-0.5} = 5.1478 \text{ m}$$

$$X_2(s) = 5 + 4e^{-1} - 8e^{-0.5} = 1.6193 \text{ m}$$

\therefore The water level in tank 1 will be 5.1478m after 5s.

The water level in tank 2 will be 1.6193m after 5s.

Exercise 3. (Here I will use m_i and q_i to represent the algebraic and geometric multiplicities of λ_i .)

(1) $A_1 = \begin{pmatrix} 1 & 4 & 8 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{pmatrix}$ Let $\det(A_1 - \lambda I) = 0$, then we have $(1-\lambda)(2-\lambda)(3-\lambda) = 0$.

$\therefore \lambda_1 = 1 \quad \lambda_2 = 2 \quad \lambda_3 = 3$ and $m_1 = m_2 = m_3 = 1$.

Since $\gamma(A_1 - \lambda_1 I) = 2 \quad \gamma(A_1 - \lambda_2 I) = 2 \quad \gamma(A_1 - \lambda_3 I) = 2$,

$q_1 = q_2 = q_3 = 1$

\therefore The jordan form of A_1 , $J = \begin{pmatrix} J_1 & 0 & 0 \\ 0 & J_2 & 0 \\ 0 & 0 & J_3 \end{pmatrix}$ and $J_1 = 1 \quad J_2 = 2 \quad J_3 = 3$

$\therefore J = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{pmatrix}$

(2) $A_2 = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ -2 & -4 & -3 \end{pmatrix}$ Let $\det(A_2 - \lambda I) = 0$ then we have $(\lambda+1)(\lambda^2+2\lambda+2) = 0$

$\therefore \lambda_1 = -1 \quad \lambda_2 = -1+2i \quad \lambda_3 = -1-2i$ and $m_1 = m_2 = m_3 = 1$.

Since $\gamma(A_2 - \lambda_1 I) = 2 \quad \gamma(A_2 - \lambda_2 I) = 2 \quad \gamma(A_2 - \lambda_3 I) = 2$.

$q_1 = q_2 = q_3 = 1$

\therefore The jordan form of A_2 , $J = \begin{pmatrix} J_1 & 0 & 0 \\ 0 & J_2 & 0 \\ 0 & 0 & J_3 \end{pmatrix}$ and $J_1 = -1 \quad J_2 = -1+2i \quad J_3 = -1-2i$

$\therefore J = \begin{pmatrix} -1 & 0 & 0 \\ 0 & -1+2i & 0 \\ 0 & 0 & -1-2i \end{pmatrix}$

(3) $A_3 = \begin{pmatrix} 1 & 0 & 1 \\ 0 & 1 & 0 \\ 0 & 0 & 2 \end{pmatrix}$ Let $\det(A_3 - \lambda I) = 0$ then we have $(\lambda-1)^2(\lambda-2) = 0$

$\therefore \lambda_1 = 1 \quad \lambda_2 = 2 \quad \therefore m_1 = 2 \quad m_2 = 1$.

Since $\gamma(A_3 - \lambda_1 I) = 1 \quad \gamma(A_3 - \lambda_2 I) = 2$

$\therefore q_1 = 2 \quad q_2 = 1$

\therefore The jordan form of A_3 , $J = \begin{pmatrix} J_1 & 0 \\ 0 & J_2 \end{pmatrix}$ and $J_1 = \begin{pmatrix} J_{11} & 0 \\ 0 & J_{12} \end{pmatrix} \quad J_2 = 2$

Since $J_{11} = 1 \quad J_{12} = 1 \quad \therefore J_1 = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \quad \therefore J = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 2 \end{pmatrix}$

(4) $A_4 = \begin{pmatrix} 0 & 4 & 3 \\ 0 & 20 & 16 \\ 0 & -25 & -16 \end{pmatrix}$ Let $\det(A_4 - \lambda I) = 0$, then we have $\lambda^3 = 0$

$\therefore \lambda_1 = 0$ and $m_1 = 3$. Since $\gamma(A_4 - \lambda_1 I) = 2 \quad \therefore q_1 = 1$.

\therefore The jordan form of A_4 , $J = J_1$ and $J_1 = J_{11}$.

$\therefore J_{11} = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix} \quad \therefore J = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix}$

Exercise 4:

1): Here we have $A = \begin{bmatrix} 0 & 1 \\ -2 & -2 \end{bmatrix}$ $B = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ $C = [2, 3]$ $D = 0$.

First, let's get e^{At} . Let $\det(A - \lambda I) = 0$, then we have $\lambda_1 = -1 + i$ $\lambda_2 = -1 - i$

Let $e^{\lambda t} = \beta_1 \lambda + \beta_0$, then we have
$$\begin{cases} e^{(-1+i)t} = \beta_1(-1+i) + \beta_0 \\ e^{(-1-i)t} = \beta_1(-1-i) + \beta_0 \end{cases}$$

$$\therefore \begin{cases} \beta_1 = \frac{e^{(-1-i)t} - e^{(-1+i)t}}{2} i \\ \beta_0 = \frac{(1-i)e^{(-1-i)t} + (1+i)e^{(-1+i)t}}{2} \end{cases}$$

$$\therefore e^{At} = \beta_1 A + \beta_0 I = \begin{pmatrix} 0 & \beta_1 \\ -2\beta_1 & -2\beta_1 \end{pmatrix} + \begin{pmatrix} \beta_0 & 0 \\ 0 & \beta_0 \end{pmatrix} = \begin{pmatrix} \beta_0 & \beta_1 \\ -2\beta_1 & -2\beta_1 + \beta_0 \end{pmatrix}$$

$$= \begin{pmatrix} \frac{(1+i)e^{(-1-i)t} + (1-i)e^{(-1+i)t}}{2} & \frac{e^{(-1-i)t} - e^{(-1+i)t}}{2} i \\ (e^{(-1+i)t} - e^{(-1-i)t}) i, & \frac{(1-i)e^{(-1-i)t} + (1+i)e^{(-1+i)t}}{2} \end{pmatrix}$$

$$\therefore y(t) = C e^{A(t-t_0)} x(t_0) + C \int_{t_0}^t e^{A(t-\tau)} B u(\tau) d\tau + D u(t)$$

$$\therefore y(s) = [2, 3] e^{As} x(0) + [2, 3] \int_0^s e^{A(s-\tau)} \begin{bmatrix} 1 \\ 1 \end{bmatrix} d\tau$$

$$\therefore x(0) = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$\therefore y(s) = [2, 3] \int_0^s e^{A(s-\tau)} \begin{bmatrix} 1 \\ 1 \end{bmatrix} d\tau$$

$$= [2, 3] \int_0^s \begin{pmatrix} \left(\frac{1}{2} + i\right) e^{(-1-i)(s-\tau)} + \left(\frac{1}{2} - i\right) e^{(-1+i)(s-\tau)} \\ \left(\frac{1}{2} - \frac{3}{2}i\right) e^{(-1-i)(s-\tau)} + \left(\frac{1}{2} + \frac{3}{2}i\right) e^{(-1+i)(s-\tau)} \end{pmatrix} d\tau$$

$$= [2, 3] \begin{pmatrix} \frac{-e^{-s}(3\cos(s) - 3e^s + \sin(s))}{2} \\ e^{-s}(\cos(s) - e^s + 2\sin(s)) \end{pmatrix} = [2, 3] \begin{pmatrix} 1.5004 \\ -1.0110 \end{pmatrix}$$

$$= -0.0323$$

2): It is easy to know the discretized state space representation of the system is

$$x((k+1)T) = G(T)x(kT) + H(T)u(kT)$$

$$y(kT) = Cx(kT) + Du(kT)$$

Here $T = 1s$, $G(T) = e^{AT}$, $H(T) = \left(\int_0^T e^{Az} dz \right) B$.

According to question 1, we have.

$$G(1) = e^A = \begin{pmatrix} 0.5083 & 0.3096 \\ -0.6191 & -0.1108 \end{pmatrix}$$

$$H(1) = \int_0^1 e^{Az} dz \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{pmatrix} 1 - \cos(1)e^{-1}, & \frac{-e^{-1}(\cos(1) - e + \sin(1))}{2} \\ e^{-1}(\cos(1) - e + \sin(1)), & e^{-1} \cdot \sin(1) \end{pmatrix} \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

$$= \begin{pmatrix} 1.0471 \\ -0.1821 \end{pmatrix}$$

∴ The discretized state space representation of this system is

$$x((k+1)) = \begin{pmatrix} 0.5083 & 0.3096 \\ -0.6191 & -0.1108 \end{pmatrix} x(k) + \begin{pmatrix} 1.0471 \\ -0.1821 \end{pmatrix} u(k)$$

$$y(k) = (2, 3) x(k).$$

3): $\therefore X(k) = G^k X(0) + \sum_{j=0}^{k-1} G^{k-j-1} H u(j)$, and $X(0) = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$, $u(5) = 1$

$$\therefore X(k) = \sum_{j=0}^{k-1} G^{k-j-1} H u(j) = \sum_{j=0}^{k-1} G^{k-j-1} H.$$

$$\therefore X(5) = \sum_{j=0}^4 G^{k-j-1} H = (G^4 + G^3 + \dots + G^0) H.$$

$$= \left(\begin{pmatrix} -0.0258 & -0.0139 \\ 0.0277 & 0.0019 \end{pmatrix} + \begin{pmatrix} -0.0423 & 0.007 \\ -0.0141 & -0.0563 \end{pmatrix} + \begin{pmatrix} 0.0667 & 0.1231 \\ -0.2461 & -0.1744 \end{pmatrix} \right.$$

$$+ \begin{pmatrix} 0.5083 & 0.3046 \\ -0.6191 & -0.1108 \end{pmatrix} + \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \left. \right) \begin{pmatrix} 1.0471 \\ -0.1821 \end{pmatrix}$$

$$= \begin{pmatrix} 1.50179 \\ -1.01169 \end{pmatrix}$$

$$\therefore y(5) = C X(5) = [2, 3] \begin{pmatrix} 1.50179 \\ -1.01169 \end{pmatrix} = 0.03151.$$

In [1]:

```
# This is the code for Exercise 4 question 1.
import numpy as np
from scipy.signal import StateSpace, lsim, dlsim
from scipy.linalg import expm
import matplotlib.pyplot as plt

# Build the CT system.
A = np.asarray([[0., 1.],
                [-2., -2.]])
B = np.asarray([[1.], [1.]])
C = np.asarray([2., 3.])
D = np.asarray([0.])
t_CT = np.arange(0, 5.01, 0.01)
input_CT = np.ones(len(t_CT))
sys_CT = StateSpace(A, B, C, D)
_, y_CT, x_CT = lsim(sys_CT, input_CT, t_CT, X0=[0., 0.])
y5_CT = y_CT[-1]
print("In the CT system, y(5) is:", y5_CT)
```

In the CT system, y(5) is: -0.03230590469409034

In [2]:

```

# This is the code for Exercise 4 question 2 and 3.
# Calculate the DT system.
G = expm(A);
H = np.asarray([[0., 0.], [0., 0.]])
step = np.arange(0, 1.001, 0.001)
for i in step:
    H += expm(A*i) * 0.001
H = np.dot(H, B)

# Build the DT system.
sys_DT = StateSpace(G, H, C, D, dt = 1)
print("The discretized state space representation of this system is:")
print(sys_DT)
t_DT = np.arange(0, 6, 1);
input_DT = np.ones(len(t_DT))
_, y_DT, x_DT = dlsim(sys_DT, input_DT, t_DT, x0=[0., 0.])
y5_DT = y_DT[-1, 0]
print("In the DT system, y(5) is:", y5_DT)

# Plot the result of CT and DT system.
plt.plot(t_CT, y_CT, label = "The signals of y(t) for the CT system.")
plt.plot(t_DT, y_DT, label = "The signals of y(t) for the DT system.")
plt.legend()
plt.show()

```

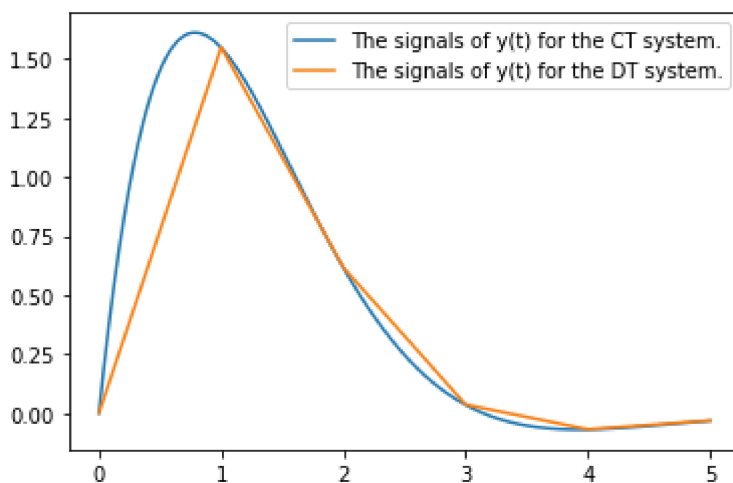
The discretized state space representation of this system is:

```

StateSpaceDiscrete(
array([[ 0.50832599,  0.30955988],
       [-0.61911975, -0.11079377]]),
array([[ 1.0479797 ],
       [-0.18197878]]),
array([[2.,  3.]]),
array([[0.]]),
dt: 1
)

```

In the DT system, y(5) is: -0.03150713422428986



In []:

Exercise 5:

$$\therefore F_{k+2} = F_{k+1} + F_k$$

$$\therefore \text{Let's define } F(k) \text{ as } \begin{pmatrix} F_k \\ F_{k+1} \end{pmatrix}$$

Then it is easy to know

$$F(k+1) = \begin{pmatrix} F_{k+1} \\ F_{k+2} \end{pmatrix} = \begin{pmatrix} 0 & 1 \\ 1 & 1 \end{pmatrix} \begin{pmatrix} F_k \\ F_{k+1} \end{pmatrix} = \begin{pmatrix} 0 & 1 \\ 1 & 1 \end{pmatrix} F(k)$$

$$\therefore F(19) = \begin{pmatrix} 0 & 1 \\ 1 & 1 \end{pmatrix}^{19} F(0)$$

$$\Rightarrow \begin{pmatrix} F_{19} \\ F_{20} \end{pmatrix} = \begin{pmatrix} 0 & 1 \\ 1 & 1 \end{pmatrix}^{19} \begin{pmatrix} F_0 \\ F_1 \end{pmatrix}$$

$$\text{Let } A = \begin{pmatrix} 0 & 1 \\ 1 & 1 \end{pmatrix}, \text{ then}$$

$$\det(A - \lambda I) = 0$$

$$\Rightarrow \begin{vmatrix} -\lambda & 1 \\ 1 & 1-\lambda \end{vmatrix} = 0$$

$$(\lambda-1)\lambda - 1 = 0$$

$$\therefore \lambda_1 = \frac{1-\sqrt{5}}{2}, \quad \lambda_2 = \frac{1+\sqrt{5}}{2}$$

$$\text{When } \lambda_1 = \frac{1-\sqrt{5}}{2}, \text{ we have } \begin{pmatrix} \frac{\sqrt{5}-1}{2} & 1 \\ 1 & \frac{\sqrt{5}+1}{2} \end{pmatrix} P_1 = 0$$

$$\therefore P_1 \text{ could be } \begin{pmatrix} 1 \\ -\frac{1-\sqrt{5}}{2} \end{pmatrix}$$

$$\text{When } \lambda_2 = \frac{1+\sqrt{5}}{2}, \text{ we have } \begin{pmatrix} -\frac{\sqrt{5}+1}{2} & 1 \\ 1 & \frac{\sqrt{5}-1}{2} \end{pmatrix} P_2 = 0$$

$$\therefore P_2 \text{ could be } \begin{pmatrix} 1 \\ \frac{\sqrt{5}+1}{2} \end{pmatrix}$$

$$\therefore A(P_1, P_2) = [P_1, P_2] \begin{pmatrix} \frac{1-\sqrt{5}}{2}, 0 \\ 0, \frac{\sqrt{5}+1}{2} \end{pmatrix} \Rightarrow A = \begin{pmatrix} 1 & 1 \\ -\frac{\sqrt{5}-1}{2} & \frac{\sqrt{5}+1}{2} \end{pmatrix} \begin{pmatrix} \frac{1-\sqrt{5}}{2}, 0 \\ 0, \frac{\sqrt{5}+1}{2} \end{pmatrix} \begin{pmatrix} 1 & 1 \\ \frac{1-\sqrt{5}}{2} & \frac{\sqrt{5}+1}{2} \end{pmatrix}^{-1}$$

$$\therefore A = \begin{pmatrix} 1 & 1 \\ -\frac{\sqrt{5}-1}{2} & \frac{\sqrt{5}+1}{2} \end{pmatrix} \begin{pmatrix} \frac{1-\sqrt{5}}{2}, 0 \\ 0, \frac{\sqrt{5}+1}{2} \end{pmatrix} \begin{pmatrix} \frac{\sqrt{5}+1}{2\sqrt{5}} & -\frac{1}{\sqrt{5}} \\ \frac{\sqrt{5}-1}{2\sqrt{5}} & \frac{1}{\sqrt{5}} \end{pmatrix}$$

$$\therefore \begin{pmatrix} F_{19} \\ F_{20} \end{pmatrix} = \begin{pmatrix} 1 & 1 \\ -\frac{\sqrt{5}-1}{2} & \frac{\sqrt{5}+1}{2} \end{pmatrix} \begin{pmatrix} \frac{1-\sqrt{5}}{2}, 0 \\ 0, \frac{\sqrt{5}+1}{2} \end{pmatrix}^{19} \begin{pmatrix} \frac{\sqrt{5}-1}{2\sqrt{5}} & -\frac{1}{\sqrt{5}} \\ \frac{\sqrt{5}-1}{2\sqrt{5}} & \frac{1}{\sqrt{5}} \end{pmatrix} \begin{pmatrix} F_0 \\ F_1 \end{pmatrix} = \begin{pmatrix} 4181 \\ 6765 \end{pmatrix}$$

$$\therefore F_{20} = 6765$$

In [1]:

```
# This is the code I use for Exercise 5.
import numpy as np
from scipy.signal import StateSpace, dlsim
A = np.asarray([[0., 1.],
                [1., 1.]])
B = np.asarray([[0.], [0.]])
C = np.asarray([0., 0.])
D = np.asarray([0.])
plane_sys = StateSpace(A, B, C, D, dt = 1)
t = np.arange(0, 20, 1)
input = np.zeros(len(t))
_, y, x = dlsim(plane_sys, input, t, x0=[0, 1])
F20 = int(x[19, 1])
print("F20 is:", F20)
```

F20 is: 6765

In []: