
EECS 16B	Designing Information Devices and Systems II	Discussion 12A
Fall 2019	Discussion Worksheet	

Questions

1. Linear Approximation

A common way to approximate a nonlinear function is to perform linearization near a point. In the case of a one-dimensional function $f(x)$, the linear approximation of $f(x)$ at a point x_0 is given by

$$f(x) \approx f(x_0) + f'(x_0) \cdot (x - x_0),$$

where $f'(x_0) := \left. \frac{df(x)}{dx} \right|_{x=x_0}$ is the derivative of $f(x)$ at $x = x_0$.

Now, we can extend this to higher dimensional functions. In the case of a two-dimensional function $f(x, y)$, the linear approximation of $f(x, y)$ at a point (x_0, y_0) is given by

$$f(x, y) \approx f(x_0, y_0) + f_x(x_0, y_0) \cdot (x - x_0) + f_y(x_0, y_0) \cdot (y - y_0).$$

where $f_x(x_0, y_0)$ is the partial derivative of $f(x, y)$ with respect to x at the point (x_0, y_0) :

$$f_x(x_0, y_0) = \left. \frac{\partial f(x, y)}{\partial x} \right|_{(x_0, y_0)}$$

and $f_y(x_0, y_0)$ is the partial derivative of $f(x, y)$ with respect to y at the point (x_0, y_0) .

- (a) Now, let's see how we can derive partial derivatives. When we are given a function $f(x, y)$, we calculate the partial derivative of f with respect to x by fixing y and taking the derivative with respect to x .

Given the function $f(x, y) = x^2y$, find the partial derivatives $f_y(x, y)$ and $f_x(x, y)$.

Answer: We have

$$f_y(x, y) = x^2$$

and

$$f_x(x, y) = 2xy.$$

- (b) **Write out the linear approximation of f near (x_0, y_0) .**

Answer:

$$f(x, y) \approx f(x_0, y_0) + 2x_0y_0 \cdot (x - x_0) + x_0^2 \cdot (y - y_0).$$

- (c) **Compare the approximation of f at the point $(2.01, 3.01)$ using $(x_0, y_0) = (2, 3)$ versus $f(2.01, 3.01)$.**

Answer: Let $\delta = 0.01$. Then, the true value of $f(2.01, 3.01)$ is

$$f(2.01, 3.01) = (2 + \delta)^2(3 + \delta) = (4 + 4\delta + \delta^2)(3 + \delta) = 12 + 16\delta + 7\delta^2 + \delta^3.$$

On the other hand, our approximation is

$$f(2.01, 3.01) \approx f(2, 3) + 2 \cdot 2 \cdot 3 \cdot \delta + 2^2 \cdot \delta = 12 + 16\delta.$$

As we can see, our approximation removes the terms with δ^2 and δ^3 . When δ is sufficiently small, these terms become very small, and hence our approximation is reasonable.

- (d) When the function $f(\vec{x}, \vec{y}) : \mathbb{R}^n \times \mathbb{R}^k \rightarrow \mathbb{R}$ takes in vectors and outputs a real number, how can we adapt our previous linearization method?

One way to linearize the function f is to do it for every single element in $\vec{x} = \begin{bmatrix} x[1] \\ x[2] \\ \vdots \\ x[n] \end{bmatrix}$ and $\vec{y} = \begin{bmatrix} y[1] \\ y[2] \\ \vdots \\ y[k] \end{bmatrix}$.

Then, when we are looking at $x[i]$ or $y[j]$, we fix everything else as constant. This would give us the linear approximation

$$f(\vec{x}, \vec{y}) \approx f(\vec{x}_0, \vec{y}_0) + \sum_{i=1}^n \frac{\partial f(\vec{x}, \vec{y})}{\partial x[i]} (x[i] - x_0[i]) + \sum_{j=1}^k \frac{\partial f(\vec{x}, \vec{y})}{\partial y[j]} (y[j] - y_0[j]). \quad (1)$$

In order to simplify this equation, we can define the rows $D_{\vec{x}}$ and $D_{\vec{y}}$ as

$$D_{\vec{x}}f = \begin{bmatrix} \frac{\partial f}{\partial x[1]} & \cdots & \frac{\partial f}{\partial x[n]} \end{bmatrix}.$$

$$D_{\vec{y}}f = \begin{bmatrix} \frac{\partial f}{\partial y[1]} & \cdots & \frac{\partial f}{\partial y[k]} \end{bmatrix}.$$

Then, Equation (1) can be rewritten as

$$f(\vec{x}, \vec{y}) \approx f(\vec{x}_0, \vec{y}_0) + (D_{\vec{x}}f) \Big|_{(\vec{x}_0, \vec{y}_0)} \cdot (\vec{x} - \vec{x}_0) + (D_{\vec{y}}f) \Big|_{(\vec{x}_0, \vec{y}_0)} \cdot (\vec{y} - \vec{y}_0).$$

Assume that $n = k$ and the function $f(\vec{x}, \vec{y}) = \vec{x}^\top \vec{y} = \sum_{i=1}^k x[i]y[i]$. Find $D_{\vec{x}}f$ and $D_{\vec{y}}f$.

Answer: Here, we have

$$D_{\vec{x}}f = \vec{y}^\top$$

and

$$D_{\vec{y}}f = \vec{x}^\top.$$

- (e) **Following the above part, find the linear approximation of $f(\vec{x}, \vec{y})$ near $\vec{x}_0 = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$ and $\vec{y}_0 = \begin{bmatrix} -1 \\ 2 \end{bmatrix}$.**

Answer: From the solution in the previous part, we can write

$$\begin{aligned} f(\vec{x}, \vec{y}) &\approx f(\vec{x}_0, \vec{y}_0) + (D_{\vec{x}}f) \Big|_{(\vec{x}_0, \vec{y}_0)} \cdot (\vec{x} - \vec{x}_0) + (D_{\vec{y}}f) \Big|_{(\vec{x}_0, \vec{y}_0)} \cdot (\vec{y} - \vec{y}_0) \\ &= \vec{x}_0^\top \vec{y}_0 + \vec{y}_0^\top (\vec{x} - \vec{x}_0) + \vec{x}_0^\top (\vec{y} - \vec{y}_0) \end{aligned} \quad (2)$$

Putting in $\vec{x}_0 = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$ and $\vec{y}_0 = \begin{bmatrix} -1 \\ 2 \end{bmatrix}$, and let's find the approximation of $f\left(\begin{bmatrix} 1 + \delta_1 \\ 2 + \delta_2 \end{bmatrix}, \begin{bmatrix} -1 + \delta_3 \\ 2 + \delta_4 \end{bmatrix}\right)$, we have

$$\begin{aligned} f\left(\begin{bmatrix} 1 + \delta_1 \\ 2 + \delta_2 \end{bmatrix}, \begin{bmatrix} -1 + \delta_3 \\ 2 + \delta_4 \end{bmatrix}\right) &\approx \vec{x}_0^\top \vec{y}_0 + \vec{y}_0^\top (\vec{x} - \vec{x}_0) + \vec{x}_0^\top (\vec{y} - \vec{y}_0) \\ &= 3 + \begin{bmatrix} -1 & 2 \end{bmatrix} \begin{bmatrix} \delta_1 \\ \delta_2 \end{bmatrix} + \begin{bmatrix} 1 & 2 \end{bmatrix} \begin{bmatrix} \delta_3 \\ \delta_4 \end{bmatrix} \\ &= 3 - \delta_1 + 2\delta_2 + \delta_3 + 2\delta_4. \end{aligned} \quad (3)$$

Let's compare this with the true value $f\left(\begin{bmatrix} 1+\delta_1 \\ 2+\delta_2 \end{bmatrix}, \begin{bmatrix} -1+\delta_3 \\ 2+\delta_4 \end{bmatrix}\right)$. We have

$$f\left(\begin{bmatrix} 1+\delta_1 \\ 2+\delta_2 \end{bmatrix}, \begin{bmatrix} -1+\delta_3 \\ 2+\delta_4 \end{bmatrix}\right) = (1+\delta_1)(-1+\delta_3) + (2+\delta_2)(2+\delta_4) = 3 - \delta_1 + 2\delta_2 + \delta_3 + 2\delta_4 + \delta_1\delta_3 + \delta_2\delta_4.$$

As we can see, our approximation removes the second order δ terms $\delta_1\delta_3$ and $\delta_2\delta_4$.

- (f) When the function $\vec{f}(\vec{x}, \vec{y}) : \mathbb{R}^n \times \mathbb{R}^k \rightarrow \mathbb{R}^m$ takes in vectors and outputs a vector, we can view each dimension in \vec{f} independently as a separate function f_i , and linearize each of them:

$$\vec{f}(\vec{x}, \vec{y}) = \begin{bmatrix} f_1(\vec{x}, \vec{y}) \\ f_2(\vec{x}, \vec{y}) \\ \vdots \\ f_m(\vec{x}, \vec{y}) \end{bmatrix} \approx \begin{bmatrix} f_1(\vec{x}_0, \vec{y}_0) + D_{\vec{x}}f_1 \cdot (\vec{x} - \vec{x}_0) + D_{\vec{y}}f_1 \cdot (\vec{y} - \vec{y}_0) \\ f_2(\vec{x}_0, \vec{y}_0) + D_{\vec{x}}f_2 \cdot (\vec{x} - \vec{x}_0) + D_{\vec{y}}f_2 \cdot (\vec{y} - \vec{y}_0) \\ \vdots \\ f_m(\vec{x}_0, \vec{y}_0) + D_{\vec{x}}f_m \cdot (\vec{x} - \vec{x}_0) + D_{\vec{y}}f_m \cdot (\vec{y} - \vec{y}_0) \end{bmatrix}$$

We can rewrite this in a clean way with the *Jacobian*:

$$D_{\vec{x}}\vec{f} = \begin{bmatrix} D_{\vec{x}}f_1 \\ D_{\vec{x}}f_2 \\ \vdots \\ D_{\vec{x}}f_m \end{bmatrix} = \begin{bmatrix} \frac{\partial f_1}{\partial x[1]} & \cdots & \frac{\partial f_1}{\partial x[n]} \\ \vdots & \ddots & \vdots \\ \frac{\partial f_m}{\partial x[1]} & \cdots & \frac{\partial f_m}{\partial x[n]} \end{bmatrix},$$

and similarly

$$D_{\vec{y}}\vec{f} = \begin{bmatrix} \frac{\partial f_1}{\partial y[1]} & \cdots & \frac{\partial f_1}{\partial y[k]} \\ \vdots & \ddots & \vdots \\ \frac{\partial f_m}{\partial y[1]} & \cdots & \frac{\partial f_m}{\partial y[k]} \end{bmatrix}.$$

Then, the linearization becomes

$$\vec{f}(\vec{x}, \vec{y}) \approx \vec{f}(\vec{x}_0, \vec{y}_0) + (D_{\vec{x}}\vec{f})\Big|_{(\vec{x}_0, \vec{y}_0)} \cdot (\vec{x} - \vec{x}_0) + (D_{\vec{y}}\vec{f})\Big|_{(\vec{x}_0, \vec{y}_0)} \cdot (\vec{y} - \vec{y}_0).$$

Let $\vec{x} = \begin{bmatrix} x[1] \\ x[2] \end{bmatrix}$ and $\vec{f}(\vec{x}) = \begin{bmatrix} x[1]^2 x[2] \\ x[1] x[2]^2 \end{bmatrix}$. Find $D_{\vec{x}}\vec{f}$.

Answer: Here, we have

$$D_{\vec{x}}\vec{f} = \begin{bmatrix} 2x[1]x[2] & x[1]^2 \\ x[2]^2 & 2x[1]x[2] \end{bmatrix}.$$

- (g) **Compare the approximation of \vec{f} at the point $\begin{bmatrix} 2.01 \\ 3.01 \end{bmatrix}$ using $\vec{x}_0 = \begin{bmatrix} 2 \\ 3 \end{bmatrix}$ versus $\vec{f}\left(\begin{bmatrix} 2.01 \\ 3.01 \end{bmatrix}\right)$.**

Answer: Let $\delta = 0.01$. The true value is

$$\vec{f}\left(\begin{bmatrix} 2.01 \\ 3.01 \end{bmatrix}\right) = \begin{bmatrix} (2+\delta)^2(3+\delta) \\ (2+\delta)(3+\delta)^2 \end{bmatrix} = \begin{bmatrix} 12 + 16\delta + 7\delta^2 + \delta^3 \\ 18 + 21\delta + 8\delta^2 + \delta^3 \end{bmatrix}.$$

On the other hand, our approximation is

$$\vec{f}\left(\begin{bmatrix} 2.01 \\ 3.01 \end{bmatrix}\right) \approx \vec{f}\left(\begin{bmatrix} 2 \\ 3 \end{bmatrix}\right) + \begin{bmatrix} 12 & 4 \\ 9 & 12 \end{bmatrix} \cdot \begin{bmatrix} \delta \\ \delta \end{bmatrix} = \begin{bmatrix} 12 + 16\delta \\ 18 + 21\delta \end{bmatrix}.$$

Again, our approximation essentially removes the higher order terms of δ .

When we plug in $\delta = 0.01$, we have

$$\vec{f}\left(\begin{bmatrix} 2.01 \\ 3.01 \end{bmatrix}\right) = \begin{bmatrix} 12.160701 \\ 18.210801 \end{bmatrix}$$

and our approximation is

$$\vec{f}\left(\begin{bmatrix} 2.01 \\ 3.01 \end{bmatrix}\right) = \begin{bmatrix} 12.16 \\ 18.21 \end{bmatrix}.$$

- (h) (Do at home) **Let \vec{x} and \vec{y} be vectors with 2 rows, and let \vec{w} be another vector with 2 rows. Let $\vec{f}(\vec{x}, \vec{y}) = \vec{x}\vec{y}^\top \vec{w}$. Find $D_{\vec{x}}\vec{f}$ and $D_{\vec{y}}\vec{f}$.**

Answer: Here, recall that

$$\vec{f} = \begin{bmatrix} x[1] \\ x[2] \end{bmatrix} \cdot \begin{bmatrix} y[1] & y[2] \end{bmatrix} \cdot \begin{bmatrix} w[1] \\ w[2] \end{bmatrix} = \begin{bmatrix} x[1]y[1] & x[1]y[2] \\ x[2]y[1] & x[2]y[2] \end{bmatrix} \cdot \begin{bmatrix} w[1] \\ w[2] \end{bmatrix} = \begin{bmatrix} x[1]y[1]w[1] + x[1]y[2]w[2] \\ x[2]y[1]w[1] + x[2]y[2]w[2] \end{bmatrix}.$$

Then,

$$D_{\vec{x}}\vec{f} = \begin{bmatrix} \frac{\partial f_1}{\partial x[1]} & \frac{\partial f_1}{\partial x[2]} \\ \frac{\partial f_2}{\partial x[1]} & \frac{\partial f_2}{\partial x[2]} \end{bmatrix} = \begin{bmatrix} y[1]w[1] + y[2]w[2] & 0 \\ 0 & y[1]w[1] + y[2]w[2] \end{bmatrix}$$

and

$$D_{\vec{y}}\vec{f} = \begin{bmatrix} \frac{\partial f_1}{\partial y[1]} & \frac{\partial f_1}{\partial y[2]} \\ \frac{\partial f_2}{\partial y[1]} & \frac{\partial f_2}{\partial y[2]} \end{bmatrix} = \begin{bmatrix} x[1]w[1] & x[1]w[2] \\ x[2]w[1] & x[2]w[2] \end{bmatrix}.$$

We can also write

$$D_{\vec{x}}\vec{f} = \vec{y}^\top \vec{w} \cdot I$$

and

$$D_{\vec{y}}\vec{f} = \vec{x}\vec{w}^\top,$$

which can be derived by noticing that $\vec{y}^\top \vec{w} = \vec{w}^\top \vec{y}$.

- (i) (Do at home) **Continuing the above part, find the linear approximation of \vec{f} near $\vec{x} = \vec{y} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ and**

with $\vec{w} = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$.

Answer: We have

$$\begin{aligned} \vec{f}(\vec{x}, \vec{y}) &\approx \vec{f}(\vec{x}_0, \vec{y}_0) + D_{\vec{x}}\vec{f} \cdot (\vec{x} - \vec{x}_0) + D_{\vec{y}}\vec{f} \cdot (\vec{y} - \vec{y}_0) \\ &= \begin{bmatrix} 3 \\ 3 \end{bmatrix} + \begin{bmatrix} 3 & 0 \\ 0 & 3 \end{bmatrix} \cdot \begin{bmatrix} x[1] - 1 \\ x[2] - 1 \end{bmatrix} + \begin{bmatrix} 2 & 1 \\ 2 & 1 \end{bmatrix} \cdot \begin{bmatrix} y[1] - 1 \\ y[2] - 1 \end{bmatrix} \end{aligned} \quad (4)$$

Let's do an approximation of $\vec{f}\left(\begin{bmatrix} 1+\delta_1 \\ 1+\delta_2 \end{bmatrix}, \begin{bmatrix} 1+\delta_3 \\ 1+\delta_4 \end{bmatrix}\right)$, then,

$$\vec{f}\left(\begin{bmatrix} 1+\delta_1 \\ 1+\delta_2 \end{bmatrix}, \begin{bmatrix} 1+\delta_3 \\ 1+\delta_4 \end{bmatrix}\right) \approx \begin{bmatrix} 3 \\ 3 \end{bmatrix} + \begin{bmatrix} 3 & 0 \\ 0 & 3 \end{bmatrix} \cdot \begin{bmatrix} \delta_1 \\ \delta_2 \end{bmatrix} + \begin{bmatrix} 2 & 1 \\ 2 & 1 \end{bmatrix} \cdot \begin{bmatrix} \delta_3 \\ \delta_4 \end{bmatrix} = \begin{bmatrix} 3+3\delta_1+2\delta_3+\delta_4 \\ 3+3\delta_2+2\delta_3+\delta_4 \end{bmatrix}.$$

We can compare with the true value

$$\begin{aligned} \vec{f}\left(\begin{bmatrix} 1+\delta_1 \\ 1+\delta_2 \end{bmatrix}, \begin{bmatrix} 1+\delta_3 \\ 1+\delta_4 \end{bmatrix}\right) &= \begin{bmatrix} 1+\delta_1 \\ 1+\delta_2 \end{bmatrix} \begin{bmatrix} 1+\delta_3 & 1+\delta_4 \end{bmatrix} \begin{bmatrix} 2 \\ 1 \end{bmatrix} \\ &= \begin{bmatrix} 1+\delta_1+\delta_3+\delta_1\delta_3 & 1+\delta_1+\delta_4+\delta_1\delta_4 \\ 1+\delta_2+\delta_3+\delta_2\delta_3 & 1+\delta_2+\delta_4+\delta_2\delta_4 \end{bmatrix} \begin{bmatrix} 2 \\ 1 \end{bmatrix} \\ &= \begin{bmatrix} 3+3\delta_1+2\delta_3+\delta_4+2\delta_1\delta_3+\delta_1\delta_4 \\ 3+3\delta_2+2\delta_3+\delta_4+2\delta_2\delta_3+\delta_2\delta_4 \end{bmatrix}, \end{aligned} \quad (5)$$

and we see that our approximation removes the second order δ terms $\delta_1\delta_3$, $\delta_1\delta_4$, $\delta_2\delta_3$ and $\delta_2\delta_4$.

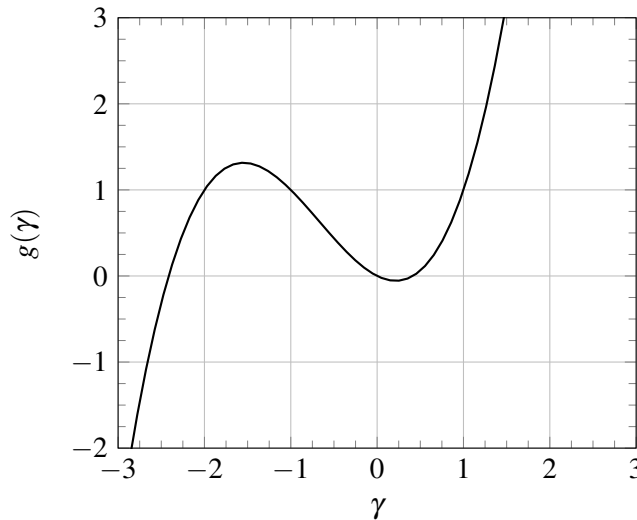
These linearizations are important for us because we can do many easy computations using linear functions.

2. Linearizing a Two-state System

We have a two-state nonlinear system defined by the following differential equation:

$$\frac{d}{dt} \begin{bmatrix} \beta(t) \\ \gamma(t) \end{bmatrix} = \frac{d}{dt} \vec{x}(t) = \begin{bmatrix} -2\beta(t) + \gamma(t) \\ g(\gamma(t)) + u(t) \end{bmatrix} = \vec{f}(\vec{x}(t), u(t)) \quad (6)$$

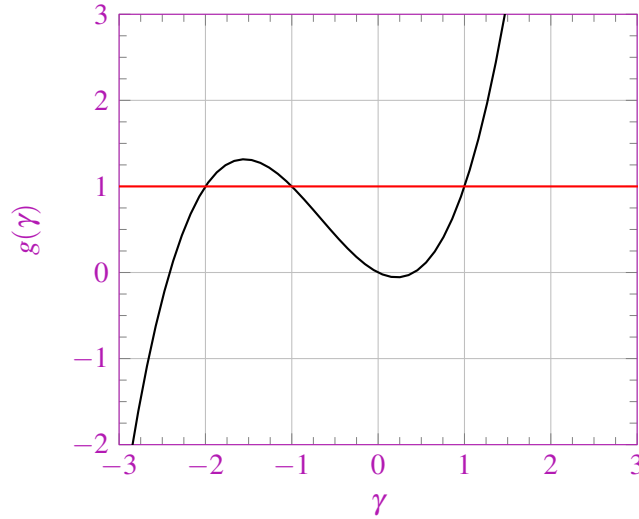
where $\vec{x}(t) = \begin{bmatrix} \beta(t) \\ \gamma(t) \end{bmatrix}$ and $g(\cdot)$ is a nonlinear function with the following graph:



The $g(\cdot)$ is the only nonlinearity in this system. We want to linearize this entire system around a DC operating point.

- (a) If we have fixed $u^*(t) = -1$, what values of γ and β will ensure $\frac{d}{dt}\vec{x}(t) = \vec{0}$?

Answer: To find the equilibrium point, we'll start by finding the values for which $g(\gamma) + u^* = g(\gamma) - 1 = 0$. In other words, we need to find values of γ such that $g(\gamma) = 1$. Although we don't have an equation for $g(\gamma)$, we can still find these points *graphically*, by using our graph. If we add a horizontal line at $g(\gamma) = 1$, we get the following:



Having done this, it looks like we'll have $f_2(\vec{x}, u^*) = g(\gamma) - u^* = 0$ for $\gamma = -2, \gamma = -1$, and $\gamma = 1$.

Now we just need to find an β that sets $f_1(\vec{x}, u^*) = -2\beta + \gamma = 0$ for each of these. Setting $\beta = \frac{1}{2} \cdot \gamma$ will do this.

With that, we have our three equilibrium points, namely

$$\vec{x}_1^* = \begin{bmatrix} -1 \\ -2 \end{bmatrix} \quad \vec{x}_2^* = \begin{bmatrix} -\frac{1}{2} \\ -1 \end{bmatrix} \quad \vec{x}_3^* = \begin{bmatrix} \frac{1}{2} \\ 1 \end{bmatrix}. \quad (7)$$

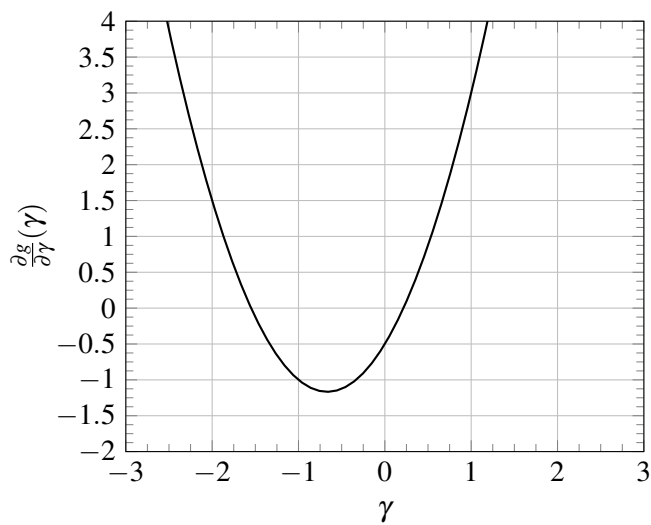
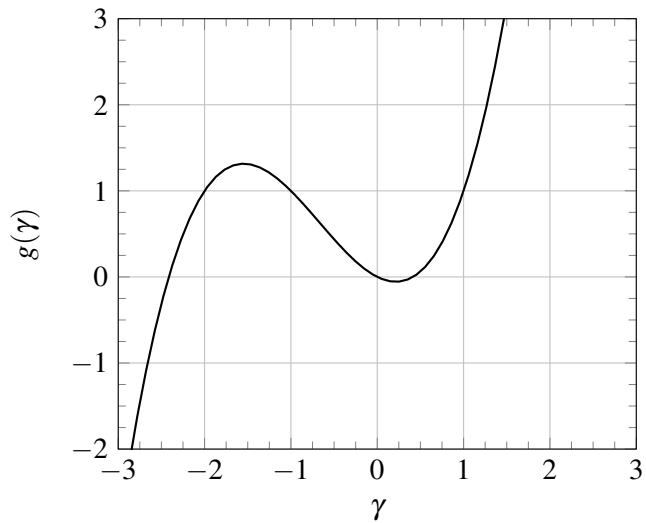
- (b) Now that you have the three DC operating points, **linearize the system about the DC operating point (\vec{x}_3^*, u^*) that has the largest value for γ** . Specifically, what we want is as follows. Let $\vec{\delta x}_i(t) = \vec{x}(t) - \vec{x}_i^*$ for $i = 1, 2, 3$, and $\delta u(t) = u(t) - u^*$. We can in principle write the *linearized system* for each DC operating point in the following form:

$$(\text{linearization about } (\vec{x}_i^*, u^*)) \quad \frac{d}{dt}\vec{\delta x}_i(t) = A_i\vec{\delta x}_i(t) + B_i\delta u(t) + \vec{w}_i(t) \quad (8)$$

where $\vec{w}_i(t)$ is a disturbance that also includes the approximation error due to linearization.

For this part, **find A_3 and B_3** .

We have provided below the function $g(\gamma)$ and its derivative $\frac{\partial g}{\partial \gamma}$.



Answer: to linearize the system, we need to compute the two Jacobians

$$D_{\vec{x}} = \begin{bmatrix} \frac{\partial f_1}{\partial \beta} & \frac{\partial f_1}{\partial \gamma} \\ \frac{\partial f_2}{\partial \beta} & \frac{\partial f_2}{\partial \gamma} \end{bmatrix} \quad (9)$$

$$D_u = \begin{bmatrix} \frac{\partial f_1}{\partial u} \\ \frac{\partial f_2}{\partial u} \end{bmatrix}, \quad (10)$$

and evaluate them at the DC operating points that we found in the previous part. The Jacobian matrices evaluated at the DC operating points will be the A_i and B_i matrices.

If we work out the partial derivatives, we get

$$\frac{\partial f_1}{\partial \beta} = \frac{\partial}{\partial \beta}(-2\beta + \gamma) = -2 \quad (11)$$

$$\frac{\partial f_1}{\partial \gamma} = \frac{\partial}{\partial \gamma}(-2\beta + \gamma) = 1 \quad (12)$$

$$\frac{\partial f_2}{\partial \beta} = \frac{\partial}{\partial \beta}(g(\gamma) + u) = 0 \quad (13)$$

$$\frac{\partial f_2}{\partial \gamma} = \frac{\partial}{\partial \gamma}(g(\gamma) + u) = \frac{\partial g}{\partial \gamma} \quad (14)$$

$$\frac{\partial f_1}{\partial u} = \frac{\partial}{\partial u}(-2\beta + \gamma) = 0 \quad (15)$$

$$\frac{\partial f_2}{\partial u} = \frac{\partial}{\partial u}(g(\gamma) + u) = 1, \quad (16)$$

$$(17)$$

which gives

$$D_{\vec{x}} = \begin{bmatrix} -2 & 1 \\ 0 & \frac{\partial g}{\partial \gamma} \end{bmatrix} \quad (18)$$

$$D_u = \begin{bmatrix} 0 \\ 1 \end{bmatrix}. \quad (19)$$

It turns out that the only part of $D_{\vec{x}}$ and D_u that depends on the DC operating point is $\partial g / \partial \gamma$, and we can read these off of the given graph. The relevant values are

$$\left. \frac{\partial g}{\partial \gamma} \right|_{\gamma=-2} = 1.5 \quad (20)$$

$$\left. \frac{\partial g}{\partial \gamma} \right|_{\gamma=-1} = -1 \quad (21)$$

$$\left. \frac{\partial g}{\partial \gamma} \right|_{\gamma=2} = 3, \quad (22)$$

which correspond to \vec{x}_1^* , \vec{x}_2^* , and \vec{x}_3^* , respectively. Finally, this gives

$$A_1 = \begin{bmatrix} -2 & 1 \\ 0 & 1.5 \end{bmatrix}, \quad B_1 = \begin{bmatrix} 0 \\ 1 \end{bmatrix} \quad (23)$$

$$A_2 = \begin{bmatrix} -2 & 1 \\ 0 & -1 \end{bmatrix}, \quad B_2 = \begin{bmatrix} 0 \\ 1 \end{bmatrix} \quad (24)$$

$$A_3 = \begin{bmatrix} -2 & 1 \\ 0 & 3 \end{bmatrix}, \quad B_3 = \begin{bmatrix} 0 \\ 1 \end{bmatrix}. \quad (25)$$

$$(26)$$

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