

Linear Systems

Introduction

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What is the course about?

- Introduction to applied linear systems.
- Focuses on linear algebra, state space representation and analysis, state feedback control and state estimation.

What to expect from the course?

- Important concepts in applied linear algebra
- State space representation and analysis of physical systems
- Design and analysis of state feedback controllers
- Design and analysis of linear state observers

Course Scoring and Grading

Course Activities

- Homework assignment 15%
- Lab assignments 15%
- Surprise Quiz 10%
- Mid-term 15%
- Final 45%

Grading policy: No relative grading

- A+: $\text{Score} \geq 90/100$
- A: $80 \leq \text{Score} < 90$
- B: $70 \leq \text{Score} < 80$
- C: $60 \leq \text{Score} < 70$
- D: $50 \leq \text{Score} < 60$
- E: $40 \leq \text{Score} < 50$
- F: $\text{Score} < 40$

Course content

Applied Linear Alegbra

- Vectors
- Matrices
- Least squares methods
- Eigenvectors and eigenvalues
- Matrix norm, Positive definiteness
- Singular Value Decomposition

State Space Representation and Analysis

- Linear dynamical systems (LDS)
- Modelling physical systems
- Solution to LDS

- Stability
- Controllability
- Observability

Controller and Observer Design

- State feedback control
- Linear observers
- *Linear quadratic regulators*
- *Kalman Filter*