



Definition

An *autonomous continuous-time linear dynamical system* is a matrix $A \in \mathbf{R}^{n \times n}$. It models the behavior of a *signal* $x : \mathbf{R} \rightarrow \mathbf{R}^n$ by

$$\dot{x} = Ax, \tag{1}$$

where \dot{x} is notation for $\frac{d}{dt}x(t)$. A is called the *dynamics matrix*.

A signal x satisfying Equation (1) is called a *solution* or a *trajectory*. For $t \in \mathbf{R}$, $x(t) \in \mathbf{R}^n$ is called the *state* and \mathbf{R}^n is called the state space. n is called the *state dimension*.

