



**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*.



