

Signals & Systems Assignment No. 7

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Q.1) Find the Eigen values and Eigen vectors of the following Plant matrix?

$$H = \begin{bmatrix} rp & -r^2 \\ 1 & 0 \end{bmatrix}$$

Where $r = 0.8, p = \cos(2\pi 0.1)$

Sol: $r = 0.8, p = 0.80901$ then plant matrix becomes,

1 Finding eigen values

$$H = \begin{bmatrix} 0.647208 & 0.64 \\ 1 & 0 \end{bmatrix}$$

The characteristic equation is

$$\begin{vmatrix} 0.647208 - \lambda & 0.64 \\ 1 & -\lambda \end{vmatrix} = 0$$

$$\lambda^2 - 0.6472\lambda + 0.64 = 0 \quad (1)$$

The roots of the equation are:

$$\lambda = 0.3236 \pm i0.7316$$

2 Finding eigen vectors

$$Ax = \lambda.x$$

$$(A - \lambda).x = 0$$

when $\lambda = 0.3236 - i0.7316$

$$\begin{bmatrix} 0.3236 + i0.7316 & 0.64 \\ 1 & -0.3236 + i0.7316 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = 0$$

Equation is

$$(0.3236 + i0.7316).x_1 + 0.64x_2 = 0 \quad (2)$$

$$x_1 - (0.3236 - i0.7316).x_2 = 0 \quad (3)$$

Multiply Equation 2 with $(0.3236 + i0.7316)$

$$(0.3236 + i0.7316).x_1 + 0.64x_2 = 0 \quad (4)$$

$$(0.3236 + i0.7316).x_1 - (0.64).x_2 = 0 \quad (5)$$

Equation 1 - Equation 2

$$1.28.x_2 = 0$$

$$x_2 = 0$$

Substituting x_2 in Equation 1, we get

$$x_1 = 0$$

Eigen vector for $\lambda_1 = 0.3236 - i0.7316$ is $\vec{0}$ null-vector.

when $\lambda = 0.3236 + i0.7316$

$$\begin{bmatrix} 0.3236 - i0.7316 & 0.64 \\ 1 & -0.3236 - i0.7316 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = 0$$

Equation is

$$(0.3236 - i0.7316).x_1 + 0.64x_2 = 0 \quad (6)$$

$$x_1 - (0.3236 + i0.7316).x_2 = 0 \quad (7)$$

Multiply Equation 2 with $(0.3236 - i0.7316)$

$$(0.3236 - i0.7316).x_1 + 0.64x_2 = 0 \quad (8)$$

$$(0.3236 - i0.7316).x_1 - (0.64).x_2 = 0 \quad (9)$$

Equation 1 - Equation 2

$$1.28.x_2 = 0$$

$$x_2 = 0$$

Substituting x_2 in Equation 1, we get

$$x_1 = 0$$

Eigen vector for $\lambda_2 = 0.3236 + i0.7316$ is $\vec{0}$ null-vector.

Method II

$$\begin{bmatrix} rp - \lambda & -r^2 \\ 1 & -\lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = 0$$

$$(rp - \lambda).x_1 - r^2.x_2 = 0 \quad (10)$$

$$x_1 - \lambda.x_2 \quad (11)$$

Multiply Equation 10 with $-(rp - r^2)$

$$(rp - \lambda).x_1 - r^2.x_2 = 0 \quad (12)$$

$$-(rp - \lambda).x_1 + (rp - \lambda).\lambda.x_2 \quad (13)$$

Equation 12 - Equation 11, we get

$$x_2.(-r^2 - \lambda^2 + \lambda.rp) = 0$$

From equation 1

$$x_2 \times 0 = 0$$

$x_2 = k$, **where k is a constant**

$$x = \begin{bmatrix} \lambda.k \\ k \end{bmatrix}$$

for $\lambda = \lambda_1, \lambda_2$

The given Plant matrix is inconsistent matrix.