

E6201 Linear Systems

Homework 5 (due: Feb. 23)

- Suppose $x(t)$ is twice differentiable and that $\mathcal{L}[\dot{x}(t)]$ and $\mathcal{L}[\ddot{x}(t)]$ exist. Show that $\mathcal{L}[\ddot{x}(t)] = s^2\mathcal{L}[x(t)] - sx(0) - \dot{x}(0)$.
- Let $f(t)$ denote a continuous function in a neighborhood of zero and let

$$p_{\Delta}(t) = \begin{cases} 1/\Delta, & 0 \leq t < \Delta \\ 0, & \text{else} \end{cases}.$$

Show

$$f(0) \triangleq \int \delta(t)f(t)dt = \lim_{\Delta \rightarrow 0} \int p_{\Delta}(t)f(t)dt.$$

Hint: Apply the mean value theorem to evaluate the integral $\int p_{\Delta}(t)f(t)dt$ for each Δ sufficiently small and find the limit as Δ approaches zero.

- Let $J_A = T^{-1}AT$ denote the Jordan normal form corresponding to the matrix A . Suppose A^{-1} exists and find an expression for it.
- Let A_c denote a companion matrix in so-called controller form, i.e.

$$A_c = \begin{bmatrix} -a_1 & -a_2 & \dots & -a_{n-1} & -a_n \\ 1 & 0 & \dots & 0 & 0 \\ 0 & 1 & \dots & 0 & 0 \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & \dots & 1 & 0 \end{bmatrix}.$$

and suppose $a(\lambda) = 0$, where $\lambda \in \mathbb{C}$ and $a(s) = s^n + a_1s^{n-1} + \dots + a_n$.

Show that $[\lambda^{n-1} \lambda^{n-2} \dots 1]^T$ is a characteristic vector of A_c .

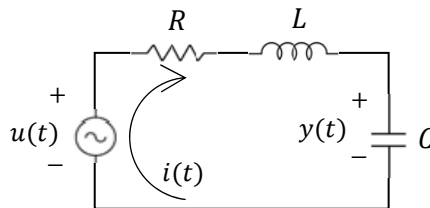


Fig. 1. An RLC circuit.

- Let $R = 2\Omega$, $L = 1\text{H}$, and $C = 0.5\text{F}$ in Fig. 1.
 - Assume the input voltage $u(t) = 0$ for all t , $y(0) = 1$ and $i(0) = 0$. Solve for the output voltage $y(t)$.
 - Let $u(t) = (1/2) \exp(-at)$ for $t \geq 0$, $a > 0$. Assume the initial conditions are the same as part (a.), i.e. $y(0) = 1$ and $i(0) = 0$, and solve for the output voltage $y(t)$.

Hint: Kirchoff's voltage law for this circuit is given by:

$$u(t) - R i(t) - L \frac{d}{dt}i(t) - y(t) = 0,$$

where the output voltage is $y(t) = C^{-1} \int_0^t i(\tau)d\tau + 1$.