# HW1: Linear System Theory (ECE532) 

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## Problem 1

(a) Assume that output $y(t)=h$ (a constant) in the steady state and $A<0$. In the steady state, the state variable $x$ does not depend on time anymore, i.e., $x(t)=\frac{d}{d t} x(t)=0$. Therefore, the state-space equations becomes:

$$
\begin{align*}
0 & =A x+B u  \tag{1}\\
h & =C x \tag{2}
\end{align*}
$$

Therefore, $u(t)=-\frac{A}{B} x(t)=-\frac{A}{C B} h$, which proves the required claim.
(b) With the steady state controller $u(t)=-\frac{A}{C B} h$, we can solve the state-space equations by using Laplace transform. Indeed, we substitute $u(t)=-\frac{A}{C B} h$ into the state equation and define $z(t)=$ $x(t)-\frac{h}{C}$, the state equation becomes:

$$
\begin{equation*}
\dot{z(t)}=A z(t) \tag{3}
\end{equation*}
$$

So, by applying Laplace transform and inverse Laplace transform which is also shown as follows, we get:

$$
\begin{aligned}
\mathcal{L}[z(t)] & =\mathcal{L}[A z(t)] \\
s Z(s)-z(0) & =A Z(s) \\
Z(s) & =\frac{z(0)}{s-A} \\
\mathcal{L}^{-1}[Z(s)] & =\mathcal{L}^{-1}\left[\frac{z(0)}{s-A}\right] \\
z(t) & =e^{A t} z(0) \\
x(t)-\frac{h}{C} & =e^{A t}\left(x(0)-\frac{h}{C}\right) \\
x(t) & =\frac{h}{C}\left(1-e^{A t}\right)
\end{aligned}
$$

Thus,

$$
\begin{equation*}
y(t)=C x(t)=h\left(1-e^{A t}\right) \tag{4}
\end{equation*}
$$

for $t \geq 0$.

For $A<0$,

$$
\begin{aligned}
\lim _{t \rightarrow \infty} y(t) & =\lim _{t \rightarrow \infty} h\left(1-e^{A t}\right) \\
& =h
\end{aligned}
$$

(c) For $A>0$,

$$
\lim _{t \rightarrow \infty} y(t)=\lim _{t \rightarrow \infty} h\left(1-e^{A t}\right) \in\{\infty,-\infty, 0\}
$$

depending on whether $h$ is negative, positive or zero, respectively.
(d) Simulation using MATLAB Simulink:


Figure 1: MATLAB Simulink Configuration for $(A, B, C, h)=(-2,1,1,0.5)$


Figure 2: The time response plot for $(A, B, C, h)=(-2,1,1,0.5)$
These plots confirm the correctness the results of the output $y(t)$ in the steady state derived in part (b) and (c).


Figure 3: MATLAB Simulink Configuration for $(A, B, C, h)=(2,1,1,0.5)$


Figure 4: The time response plot for $(A, B, C, h)=(2,1,1,0.5)$

## Problem 2

(a) Given the hard disk drive equations, that is,

$$
\begin{align*}
& I_{1} \ddot{\theta_{1}}+b\left(\dot{\theta_{1}}-\dot{\theta_{2}}\right)+k\left(\theta_{1}-\theta_{2}\right)=M_{c}+M_{D}  \tag{5}\\
& I_{2} \ddot{\theta_{2}}+b\left(\dot{\theta_{2}}-\dot{\theta_{1}}\right)+k\left(\theta_{2}-\theta_{1}\right)=0 \tag{6}
\end{align*}
$$

we can develop a state equation by choosing $\mathbf{x}(t)=\left[\begin{array}{c}\theta_{1} \\ \dot{\theta_{1}} \\ \theta_{2} \\ \dot{\theta_{2}}\end{array}\right]$ as state variables, $\mathbf{u}(t)=\left[\begin{array}{l}M_{C} \\ M_{D}\end{array}\right]$ as input variables and $y=\theta_{2}$ as output variable. For this choice, the state equation for this system is:

$$
\begin{aligned}
\dot{\mathbf{x}} & =\left[\begin{array}{l}
\dot{\theta_{1}} \\
\ddot{\theta_{1}} \\
\dot{\theta_{2}} \\
\ddot{\theta_{2}}
\end{array}\right]=\left[\begin{array}{cccc}
0 & 1 & 0 & 1 \\
-\frac{k}{I_{1}} & -\frac{b}{I_{1}} & \frac{k}{I_{1}} & \frac{b}{I_{1}} \\
0 & 0 & 0 & 1 \\
\frac{k}{I_{2}} & \frac{b}{I_{2}} & -\frac{k}{I_{2}} & -\frac{b}{I_{2}}
\end{array}\right] \mathbf{x}+\left[\begin{array}{cc}
0 & 0 \\
\frac{1}{I_{1}} & \frac{1}{I_{1}} \\
0 & 0 \\
0 & 0
\end{array}\right] \mathbf{u} \\
& =A \mathbf{x}+B u \\
y & =\left[\begin{array}{lll}
0 & 0 & 1
\end{array} 0\right] \mathbf{x}+0 . \mathbf{u} \\
& =C \mathbf{x}
\end{aligned}
$$

where $A=\left[\begin{array}{cccc}0 & 1 & 0 & 1 \\ -\frac{k}{I_{1}} & -\frac{b}{I_{1}} & \frac{k}{I_{1}} & \frac{b}{I_{1}} \\ 0 & 0 & 0 & 1 \\ \frac{k}{I_{2}} & \frac{b}{I_{2}} & -\frac{k}{I_{2}} & -\frac{b}{I_{2}}\end{array}\right], B=\left[\begin{array}{cc}0 & 0 \\ \frac{1}{I_{1}} & \frac{1}{I_{1}} \\ 0 & 0 \\ 0 & 0\end{array}\right]$, and $C=\left[\begin{array}{llll}0 & 0 & 1 & 0\end{array}\right]$.
(b) For $M_{D}=0, b=0$, and $\mathbf{y}=\left[\begin{array}{l}\theta_{1} \\ \theta_{2}\end{array}\right]$ as output variables, let $u=M_{C}$ as input variable. The state-space equations become

$$
\begin{aligned}
\dot{\mathbf{x}} & =A \mathbf{x}+B u \\
\mathbf{y} & =C \mathbf{x}
\end{aligned}
$$

where $A=\left[\begin{array}{cccc}0 & 1 & 0 & 1 \\ -\frac{k}{I_{1}} & 0 & \frac{k}{I_{1}} & 0 \\ 0 & 0 & 0 & 1 \\ \frac{k}{I_{2}} & 0 & -\frac{k}{I_{2}} & 0\end{array}\right], B=\left[\begin{array}{c}0 \\ \frac{1}{I_{1}} \\ 0 \\ 0\end{array}\right], C=\left[\begin{array}{cccc}1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0\end{array}\right]$, and $u=M_{C}$. Taking Laplace transform both sides of the state-space equations gives the transfer function as follows

$$
\begin{aligned}
\mathbf{H}(s) & =\left[\begin{array}{l}
H_{1}(s) \\
H_{2}(s)
\end{array}\right] \\
& =\left[\begin{array}{l}
\frac{Y_{1}(s)}{U(s)} \\
\frac{Y_{2}(s)}{U(s)}
\end{array}\right] \\
& =C(s I-A)^{-1} B \\
& =\left[\begin{array}{c}
\frac{\left(1 / I_{1}\right) s^{2}+k /\left(I_{1} I_{2}\right)}{s^{4}+\left(k / I_{1}\right) s^{2}} \\
\frac{k /\left(I_{1} I_{2}\right)}{s^{4}+\left(k / I_{1}\right) s^{2}}
\end{array}\right]
\end{aligned}
$$

## Problem 3

Assume that the system is operating about the equilibrium point $\left(\mathbf{x}_{\mathbf{0}}, \mathbf{u}_{\mathbf{0}}\right)=(\mathbf{0}, \mathbf{0})$ and the variations of $\mathbf{f}(\mathbf{x}(t), \mathbf{u}(t))$ around the equilibrium point is sufficiently small. Then we can write $\mathbf{x}(t)=\mathbf{x}_{\mathbf{0}}+\delta \mathbf{x}(t)$ and $\mathbf{u}(t)=\mathbf{u}_{\mathbf{0}}+\delta \mathbf{u}(t)$.
Recall the vector equation $\dot{\mathbf{x}}(t)=\mathbf{f}(\mathbf{x}(t), \mathbf{u}(t))$, each equation of which $\dot{x}_{i}(t)=f_{i}(\mathbf{x}(t), \mathbf{u}(t))$ can be expanded using Taylor series expansion as

$$
\begin{align*}
\frac{d}{d t}\left(x_{0 i}+\delta x_{i}\right) & =f_{i}\left(\mathbf{x}_{\mathbf{0}}+\delta \mathbf{x}(t), \mathbf{u}_{\mathbf{0}}+\delta \mathbf{u}(t)\right)  \tag{7}\\
& \approx f_{i}\left(\mathbf{x}_{\mathbf{0}}, \mathbf{u}_{\mathbf{0}}\right)+\left.\frac{\partial f_{i}}{\partial \mathbf{x}}\right|_{\mathbf{x}=\mathbf{x}_{\mathbf{0}}} \delta \mathbf{x}+\left.\frac{\partial f_{i}}{\partial \mathbf{u}}\right|_{\mathbf{u}=\mathbf{u}_{\mathbf{0}}} \delta \mathbf{u} \tag{8}
\end{align*}
$$

The variations should be small enough for this approximation to hold. Since $\frac{d}{d t} x_{0 i}=f_{i}\left(\mathbf{x}_{\mathbf{0}}, \mathbf{u}_{\mathbf{0}}\right)$, we thus have

$$
\begin{equation*}
\left.\frac{d}{d t} \delta x_{i} \approx \frac{\partial f_{i}}{\partial \mathbf{x}}\right|_{\mathbf{x}=\mathbf{x}_{0}} \delta \mathbf{x}+\left.\frac{\partial f_{i}}{\partial \mathbf{u}}\right|_{\mathbf{u}=\mathbf{u}_{0}} \delta \mathbf{u} \tag{9}
\end{equation*}
$$

Combining all $n$ state equations noting that we replace " $\approx "$ by $"="$ in (9), gives

$$
\begin{align*}
\frac{d}{d t} \delta \mathbf{x} & =\left[\begin{array}{c}
\left.\frac{\partial f_{1}}{\partial \mathbf{x}}\right|_{\mathbf{x}=\mathbf{x}_{0}} \\
\left.\frac{\partial f_{2}}{\partial \mathbf{x}}\right|_{\mathbf{x}=\mathbf{x}_{0}} \\
\vdots \\
\left.\frac{\partial f_{n}}{\partial \mathbf{x}}\right|_{\mathbf{x}=\mathbf{x}_{0}}
\end{array}\right] \delta \mathbf{x}+\left[\begin{array}{c}
\left.\frac{\partial f_{1}}{\partial \mathbf{u}}\right|_{\mathbf{u}=\mathbf{u}_{0}} \\
\left.\frac{\partial f_{2}}{\partial \mathbf{u}}\right|_{\mathbf{u}=\mathbf{u}_{0}} \\
\vdots \\
\left.\frac{\partial f_{n}}{\partial \mathbf{u}}\right|_{\mathbf{u}=\mathbf{u}_{0}}
\end{array}\right] \delta \mathbf{u}  \tag{10}\\
& =A \delta \mathbf{x}+B \delta \mathbf{u} \tag{11}
\end{align*}
$$

where $A=\left.\left[\begin{array}{cccc}\frac{\partial f_{1}}{\partial x_{1}} & \frac{\partial f_{1}}{\partial x_{2}} & \cdots & \frac{\partial f_{1}}{\partial x_{n}} \\ \frac{\partial 2_{2}}{\partial x_{1}} & \frac{\partial f_{2}}{\partial x_{2}} & \cdots & \frac{\partial f_{2}}{\partial x_{n}} \\ & & \vdots & \\ \frac{\partial f_{n}}{\partial x_{1}} & \frac{\partial f_{n}}{\partial x_{2}} & \cdots & \frac{\partial f_{n}}{\partial x_{n}}\end{array}\right]\right|_{\mathbf{x}=\mathbf{x}_{\mathbf{0}}} \quad$ and $B=\left.\left[\begin{array}{cccc}\frac{\partial f_{1}}{\partial u_{1}} & \frac{\partial f_{1}}{\partial u_{2}} & \cdots & \frac{\partial f_{1}}{\partial u_{n}} \\ \frac{\partial f_{2}}{\partial u_{1}} & \frac{\partial f_{2}}{\partial u_{2}} & \cdots & \frac{\partial f_{2}}{\partial u_{n}} \\ & & \vdots & \\ \frac{\partial f_{n}}{\partial u_{1}} & \frac{\partial f_{n}}{\partial u_{2}} & \cdots & \frac{\partial f_{n}}{\partial u_{n}}\end{array}\right]\right|_{\mathbf{u}=\mathbf{u}_{0}}$.
Since $\mathbf{x}(t)=\mathbf{x}_{\mathbf{0}}+\delta \mathbf{x}(\mathbf{t})=\delta \mathbf{x}(\mathbf{t})$ and $\mathbf{u}(t)=\mathbf{u}_{\mathbf{0}}+\delta \mathbf{u}(\mathbf{t})=\delta \mathbf{u}(\mathbf{t})$, (11) becomes

$$
\dot{\mathbf{x}}(t)=A \mathbf{x}(t)+B \mathbf{u}(t)
$$

## Problem 4

(a) Choosing $\mathbf{x}=\left[\begin{array}{l}x_{1} \\ x_{2} \\ x_{3} \\ x_{4}\end{array}\right]=\left[\begin{array}{c}r \\ \dot{r} \\ \theta \\ \dot{\theta}\end{array}\right]$ as state variables, $\mathbf{y}=\left[\begin{array}{c}r \\ \theta\end{array}\right]$ as output variables, and $\mathbf{u}=\left[\begin{array}{l}u_{r} \\ u_{\theta}\end{array}\right]$ as input variables gives the nonlinear state space equation as

$$
\dot{\mathbf{x}}=\left[\begin{array}{l}
\dot{r}  \tag{12}\\
\ddot{r} \\
\dot{\theta} \\
\ddot{\theta}
\end{array}\right]=\mathbf{f}(\mathbf{x}, \mathbf{u})=\left[\begin{array}{c}
\dot{r} \\
r \dot{\theta}^{2}-k / r^{2}+u_{r} \\
\dot{\theta} \\
-2 \dot{r} \dot{\theta} / r+u_{\theta} / r
\end{array}\right]
$$

(b) Let $k=r_{0}^{3} \omega_{0}^{2}$, we check that $\mathbf{x}_{\mathbf{0}}=\left[\begin{array}{c}r_{0} \\ 0 \\ \omega_{0} t \\ \omega_{0}\end{array}\right]$ and $\mathbf{u}_{\mathbf{0}}=\left[\begin{array}{l}0 \\ 0\end{array}\right]$ is one solution to the state space equation
(12). Indeed, we can easily see that $\dot{\mathbf{x}}_{\mathbf{0}}=\left[\begin{array}{c}0 \\ 0 \\ \omega_{0} \\ 0\end{array}\right]$ and $\mathbf{f}\left(\mathbf{x}_{\mathbf{0}}, \mathbf{u}_{\mathbf{0}}\right)=\left[\begin{array}{c}0 \\ r_{0} \omega_{0}^{2}-k / r^{2}+0 \\ \omega_{0} \\ -2(0) \omega_{0} / r_{0}+0\end{array}\right]=\left[\begin{array}{c}0 \\ 0 \\ \omega_{0} \\ 0\end{array}\right]$. So, $\dot{\mathbf{x}}_{\mathbf{0}}=\mathbf{f}\left(\mathbf{x}_{\mathbf{0}}, \mathbf{u}_{\mathbf{0}}\right)$. We now can obtain a linearized system around the point ( $\mathbf{x}_{\mathbf{0}}, \mathbf{u}_{\mathbf{0}}$ ) by using derived equations from Problem 3. That is,

$$
\begin{aligned}
& \delta \dot{\mathbf{x}}=A \delta \mathbf{x}+B \delta \mathbf{u} \\
& \delta \mathbf{y}=C \delta \mathbf{x}
\end{aligned}
$$

where

$$
A=\left.\left[\begin{array}{cccc}
\frac{\partial f_{1}}{\partial x_{1}} & \frac{\partial f_{1}}{\partial x_{2}} & \cdots & \frac{\partial f_{1}}{\partial x_{4}} \\
\frac{\partial f_{2}}{\partial x_{1}} & \frac{\partial f_{2}}{\partial x_{2}} & \cdots & \frac{\partial f_{2}}{\partial x_{4}} \\
& & \vdots & \\
\frac{\partial f_{4}}{\partial x_{1}} & \frac{\partial f_{4}}{\partial x_{2}} & \cdots & \frac{\partial f_{4}}{\partial x_{4}}
\end{array}\right]\right|_{\mathbf{x}=\mathbf{x}_{\mathbf{0}}}=\left[\begin{array}{cccc}
0 & 0 & 0 & 0 \\
3 \omega_{0}^{2} & 0 & 0 & 2 r_{0} \omega_{0} \\
0 & 0 & 0 & 0 \\
0 & -2 \omega_{0} / r_{0} & 0 & 0
\end{array}\right]
$$

$$
\begin{gathered}
B=\left.\left[\begin{array}{ll}
\frac{\partial f_{1}}{\partial u_{1}} & \frac{\partial f_{1}}{\partial u_{2}} \\
\frac{\partial f_{2}}{\partial u_{1}} & \frac{\partial f_{2}}{\partial u_{2}} \\
\frac{\partial f_{3}}{\partial u_{1}} & \frac{\partial f_{3}}{\partial u_{2}} \\
\frac{\partial f_{4}}{\partial u_{1}} & \frac{\partial f_{4}}{\partial u_{2}}
\end{array}\right]\right|_{\mathbf{u}=\mathbf{u}_{0}}=\left[\begin{array}{cc}
0 & 0 \\
1 & 0 \\
0 & 0 \\
0 & 1 / r_{0}
\end{array}\right] \\
C=\left[\begin{array}{llll}
1 & 0 & 0 & 0 \\
0 & 0 & 1 & 0
\end{array}\right]
\end{gathered}
$$

## Problem 5

The system in Figure (a) is linear and the system in Figure (b) and (c) are non linear. In Figure (a), $y(t)=f(x(t))=k x(t)$ for some non-zero $k$ which satisfies additivity and homogeneity properties for a linear system. In Figure (b), $y(t)=f(x(t))=k x(t)+y_{0}$ does not satisfy the additivity condition, that is, $f\left(x_{1}(t)+x_{2}(t)\right)=k\left(x_{1}(t)+x_{2}(t)\right)+y_{0} \neq f\left(x_{1}(t)\right)+f\left(x_{2}(t)\right)=k x_{1}(t)+k x_{2}(t)+2 y_{0}$. In Figure (c), the graph is a nonlinear curve.

In Figure (b), the system with output $\bar{y}(t)=y(t)-y_{0}=g(u(t))=k u(t)$ is linear.

## Problem 6

Let $f: u(t) \rightarrow y(t)$ be the transfer function in the time domain and denote indicator operator $1($.$) whose$ value is 1 if its argument is true; otherwise, its value is zero.
(a) Linearity

- Additivity

$$
\begin{aligned}
f\left(u_{1}(t)+u_{2}(t)\right) & =1(t \leq \alpha)\left(u_{1}(t)+u_{2}(t)\right) \\
& =1(t \leq \alpha) u_{1}(t)+1(t \leq \alpha) u_{2}(t) \\
& =f\left(u_{1}(t)\right)+f\left(u_{2}(t)\right)
\end{aligned}
$$

for any inputs $u_{1}(t)$ and $u_{2}(t)$.

- Homogeneity

$$
\begin{aligned}
f(k u(t)) & =1(t \leq \alpha) k u(t) \\
& =k 1(t \leq \alpha) u(t) \\
& =k f(u(t))
\end{aligned}
$$

for any constant $k$ and input $u(t)$.
Therefore, the system is linear.
(b) Time-Invariance

Consider input $u(t)=1,0<T<\alpha$, and $y(t)=f(u(t))=1(t \leq \alpha)$. We thus have $y(t-T)=$ $1(t-T \leq \alpha)=1(t \leq \alpha+T)$. In the other hand, $f(u(t-T))=f(1)=1(t \leq \alpha))$. Since $f(u(t-T)) \neq y(t-T)$, the system is time-variant.
(c) Causality

The output does not depend on future inputs, so the system is causal.

## Problem 7

Consider the following network


Figure 5: The circuit network

Applying Kirchhoff's current law at node A yields $C_{2} \dot{x}_{2}=x_{3}$, at node B yields $\frac{u-x_{1}}{R}=C_{1} \dot{x}_{1}+C_{2} \dot{x}_{2}=$ $C_{1} \dot{x}_{1}+x_{3}$. We thus have

$$
\begin{aligned}
\dot{x}_{1} & =x_{1} \frac{-1}{R C_{1}}+x_{3} \frac{-1}{C_{1}}+\frac{u}{R C_{1}} \\
\dot{x}_{2} & =x_{3} \frac{1}{C_{2}}
\end{aligned}
$$

Applying Kirchhoff's voltage law to the right-hand-side loop yields $x_{1}-x_{2}=L \dot{x}_{3}$, or

$$
y=L x_{3}=x_{1}-x_{2}
$$

Choosing $\mathbf{x}=\left[\begin{array}{l}x_{1} \\ x_{2} \\ x_{3}\end{array}\right]$ as state variables, $u$ as input variable, and $y$ as output variable gives the state space equations for the system

$$
\begin{aligned}
& \dot{\mathbf{x}}=\left[\begin{array}{ccc}
-1 / R C_{1} & 0 & -1 / C_{1} \\
0 & 0 & 1 / C_{2} \\
1 / L & -1 / L & 0
\end{array}\right] \mathbf{x}+\left[\begin{array}{c}
1 / R C_{1} \\
0 \\
0
\end{array}\right] u \\
& y=\left[\begin{array}{lll}
1 & -1 & 0
\end{array}\right] \mathbf{x}+0 . u
\end{aligned}
$$

Assume zero initial state values and take Laplace transform both sides of the state space equations, we have

$$
\begin{aligned}
s \mathbf{X}(s) & =A \mathbf{X}(s)+B U(s) \\
Y(s) & =C \mathbf{X}(s)
\end{aligned}
$$

Therefore, the transfer function is

$$
\begin{aligned}
H(s) & =\frac{Y(s)}{U(s)} \\
& =\frac{C \mathbf{X}(s)}{U(s)} \\
& =C(s I-A)^{-1} B \\
& =\frac{-\frac{1}{R C_{1}} s^{2}}{s^{3}+\frac{1}{R C_{1}} s^{2}+\frac{1}{L}\left(\frac{1}{C_{1}}+\frac{1}{C_{2}}\right) s+\frac{1}{C_{1} C_{2} L R}}
\end{aligned}
$$

## Problem 8

Consider the discrete-time system represented by the difference equation

$$
y(k+3)+2 y(k+2)+3 y(k+1)+y(k)=u(k)
$$

Choosing $\mathbf{x}(k)=\left[\begin{array}{c}y(k+2) \\ y(k+1) \\ y(k)\end{array}\right]$ as state variables, $u(k)$ as input variable, and $\mathrm{y}(\mathrm{k})$ as output variable gives the following state space equations

$$
\begin{aligned}
\mathbf{x}(k+1) & =\left[\begin{array}{l}
y(k+3) \\
y(k+2) \\
y(k+1)
\end{array}\right] \\
& =\left[\begin{array}{ccc}
-2 & -3 & -1 \\
1 & 0 & 0 \\
0 & 1 & 0
\end{array}\right] \mathbf{x}(k)+\left[\begin{array}{l}
1 \\
0 \\
0
\end{array}\right] u(k) \\
y(k) & =\left[\begin{array}{lll}
0 & 0 & 1
\end{array}\right] \mathbf{x}(k)
\end{aligned}
$$

or

$$
\begin{aligned}
\mathbf{x}(k+1) & =A \mathbf{x}(k)+B u(k) \\
y(k) & =C \mathbf{x}(k)+D u(k)
\end{aligned}
$$

where $A=\left[\begin{array}{ccc}-2 & -3 & -1 \\ 1 & 0 & 0 \\ 0 & 1 & 0\end{array}\right], B=\left[\begin{array}{l}1 \\ 0 \\ 0\end{array}\right], C=\left[\begin{array}{lll}0 & 0 & 1\end{array}\right]$, and $D=0$.
The transfer function can be obtained by directly applying Z-transform to both sides of the difference equation

$$
Y(z) z^{3}+2 Y(z) z^{2}+3 Y(z) z+Y(z)=U(z)
$$

So, the transfer function is

$$
\begin{aligned}
H(z) & =\frac{Y(z)}{U(z)} \\
& =\frac{1}{z^{3}+2 z^{2}+3 z+1}
\end{aligned}
$$

## Problem 9

(a) Consider the transfer function

$$
\hat{g}(s)=\frac{Y(s)}{U(s)}=\frac{k \omega_{n}^{2}}{s^{2}+2 \xi \omega_{n} s+\omega_{n}^{2}}
$$

Taking inverse Laplace transform both sides of the transfer function gives

$$
\ddot{y}+2 \xi \omega_{n} \dot{y}+\omega_{n}^{2} y=k \omega_{n}^{2} u
$$

By choosing $\mathbf{x}=\left[\begin{array}{c}y \\ \dot{y}\end{array}\right]$ as state variables, $u$ as input variable and $y$ as output variable, we have

$$
\begin{aligned}
\dot{\mathbf{x}} & =\left[\begin{array}{l}
\dot{y} \\
\ddot{y}
\end{array}\right] \\
& =\left[\begin{array}{cc}
0 & 1 \\
-\omega_{n}^{2} & -2 \xi \omega_{n}
\end{array}\right] \mathbf{x}+\left[\begin{array}{c}
0 \\
k \omega_{n}^{2}
\end{array}\right] u \\
y & =\left[\begin{array}{cc}
1 & 0
\end{array}\right] \mathbf{x}+0 . u
\end{aligned}
$$

(b) With the transfer function,

$$
\hat{g}(s)=\frac{Y(s)}{U(s)}=\frac{s+a}{s^{2}+2 \xi \omega_{n} s+\omega_{n}^{2}}
$$

the differential equation becomes

$$
\ddot{y}+2 \xi \omega_{n} \dot{y}+\omega_{n}^{2} y=\dot{u}+a u
$$

Now, choose $\mathbf{x}=\left[\begin{array}{l}y \\ \dot{y} \\ u\end{array}\right]$ as state variables, $\mathbf{u}=\left[\begin{array}{l}u \\ \dot{u}\end{array}\right]$ as input variable, and $y$ as output variables. We thus have

$$
\begin{aligned}
\dot{\mathbf{x}} & =\left[\begin{array}{c}
\dot{y} \\
\ddot{y} \\
\dot{u}
\end{array}\right] \\
& =\left[\begin{array}{ccc}
0 & 1 & 0 \\
-\omega_{n}^{2} & -2 \xi \omega_{n} & a \\
0 & 0 & 0
\end{array}\right] \mathbf{x}+\left[\begin{array}{ll}
0 & 0 \\
0 & 1 \\
0 & 1
\end{array}\right] \mathbf{u} \\
y & =\left[\begin{array}{ccc}
1 & 0 & 0
\end{array}\right] \mathbf{x}+0 . \mathbf{u}
\end{aligned}
$$

## Problem 10

First, choose $\mathbf{x}=\left[\begin{array}{l}y_{1} \\ y_{1} \\ y_{2}\end{array}\right]$ as state variables, $\mathbf{u}=\left[\begin{array}{l}u_{1} \\ u_{2}\end{array}\right]$ as input variables, and $\mathbf{y}=\left[\begin{array}{l}y_{1} \\ y_{2}\end{array}\right]$ as output variables. The state-space equation of the system is

$$
\begin{aligned}
\dot{\mathbf{x}} & =\left[\begin{array}{l}
\dot{y_{1}} \\
\ddot{y_{1}} \\
\dot{y_{2}}
\end{array}\right] \\
& =\left[\begin{array}{ccc}
0 & 1 & 0 \\
-k_{2} & -k_{1} & 0 \\
0 & -k_{5} & -k_{4}
\end{array}\right] \mathbf{x}+\left[\begin{array}{cc}
0 & 0 \\
1 & k_{3} \\
k_{6} & 0
\end{array}\right] \mathbf{u} \\
y & =\left[\begin{array}{lll}
1 & 0 & 0 \\
0 & 0 & 1
\end{array}\right] \mathbf{x}+0 . \mathbf{u}
\end{aligned}
$$

