

Problem 1 (Gaussian Elimination, Fundamental Subspaces, General Solution)

Consider the linear system:

$$Ax = b$$

$$\text{with } A = \begin{bmatrix} 1 & 3 & 1 \\ 2 & 6 & 2 \end{bmatrix} \text{ and } b = \begin{bmatrix} 5 \\ 10 \end{bmatrix}.$$

(a) Parameterize the set of all solutions $x \in \mathcal{R}^2$.

(b) Determine a solution that lies within the range space of A^T .

(c) Determine a basis for each of the four (4) fundamental subspaces: $\mathcal{R}(A)$, $\mathcal{R}(A^T)$, $\mathcal{N}(A)$, $\mathcal{N}(A^T)$. ■

Problem 2 (State Space Realization and Arithmetic)

(a) Provide two distinct state space realizations for the following LTI system

$$H(s) = \frac{20s^2 + 1}{10s^2 - 5}. \quad (1)$$

Sketch a block diagram for each realization. Indicate all state variables on your diagrams.

(b) Determine a state space representation for the following feedback system with external signals (r, d) , state $x = [x_p \ x_k]^T$, and output e :

$$e = r - y \quad u_p = u + d \quad (2)$$

$$\dot{x}_k = e \quad \dot{x}_p = x_p + u_p \quad (3)$$

$$u = 5x_k + 5e \quad y = x_p. \quad (4)$$

Determine the closed loop poles. ■

Problem 3 (Diagonizability, Matrix Exponential)

Consider the matrix $A = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix}$. Is A diagonalizable? Compute e^{At} . ■

Problem 4 (Modal Analysis)

Consider the linear dynamical system:

$$\dot{x} = Ax \quad x(0) = x_o$$

with $A = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & -2 & -2 \end{bmatrix}$. Determine eigenvalues and eigenvectors for the system. Is A diagonalizable?

Determine how each mode can be excited independently via carefully selected initial conditions. Determine the response for each initial condition. ■

Problem 5 (State Computation)

Consider the linear system:

$$\dot{x} = Ax + Bu$$

with $A = \begin{bmatrix} -1 & 0 \\ 1 & 0 \end{bmatrix}$, $B = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$. Compute x when $u = 1(t)$ and $x(0) = [1 \ 1]^T$. ■

Problem 6 (Transmission Zeros)

Consider the linear system:

$$\dot{x} = Ax + Bu \quad y = Cx$$

with $A = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & -2 & -3 \end{bmatrix}$, $B = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$, $C = [5 \ 1 \ 0]$. (a) Determine the system transfer function. (b)

Determine the associated transmission zeros and the associated input and state directions. (c) Sketch a block diagram for the system and use it to illustrate the significance of the associated input and state directions. ■

Problem 7 (Singular Value Decomposition)

Consider the linear system $y = Mw$ where $M = \begin{bmatrix} 2 & 3 \\ 3 & 2 \end{bmatrix}$. (a) Determine an SVD for M . (b) Provide a carefully labeled sketch illustrating how the unit circle in the w -plane gets mapped into the y -plane. ■

Problem 8 (Linearization)

Consider the following nonlinear model for a pendulum:

$$\dot{x} = f(x, u)$$

with $f(x, u) = \begin{bmatrix} x_2 \\ \sin(x_1) + u \end{bmatrix}$. (a) Determine all system equilibria. (b) Linearize the above nonlinear system about the equilibrium associated with $u_e = 0$ and the pendulum vertical. (c) Discuss the stability of the resulting linear system. Discuss how you would excite each mode? ■