

Contents

Preface, vii

Note to the Reader, xi

Chapter I Language, notation, and basic concepts of system theory 1

1. Introduction, 1
2. System analysis: an example, 2
3. Time functions, 5
 - Notation for time functions, 5*
 - Range of a time function, 7*
4. Physical and abstract objects, 9
 - Terminal variables and relations, 9*
 - Oriented and nonoriented objects, 10*
 - Abstract model and physical realization, 13*
 - Uniform objects, 17*
 - Parametrization of the space of input-output pairs, 19*
5. An introduction to the notion of state, 20
6. Definition of state, input, and output, 23
7. More on the notion of state and oriented objects, 31
8. Miscellaneous concepts, 39
 - State equations, 39*
 - Continuous-state, discrete-state, and finite-state objects, 41*
 - Deterministic and probabilistic (stochastic) objects, 42*
 - Single and multiple experiments and measurability of states, 42*
 - Nonanticipative and anticipative objects, 44*
 - Memoryless and finite-memory objects, 45*
 - Sources, 46*
9. Graphical representation and system elements, 46
 - Graphical symbols for abstract objects, 47*
 - Adders, multipliers, scalars, delayors, and integrators, 50*
10. Interconnection of objects, 52
 - Direct product, 53*
 - Initially free tandem combinations and products, 54*
 - Constrained tandem combinations and products, 56*
 - Interconnection of N objects, 58*

Flow graphs and signal-state graphs, 63

System (formal definition), 65

Chapter 2 Concepts and properties associated with state and state equations 67

1. Introduction, 67
 - Recapitulation of terminology and notation, 67*
2. State equivalence, 70
3. Basic properties of state and state equations, 77
4. Equivalent states of two or more systems, 84
5. System equivalence and related concepts, 89
 - Weak equivalence (equivalence under a single experiment), 89*
6. The state of an interconnection of systems, 95
 - Determinateness theorem, 98*
 - Special types of determinate systems, 99*
7. Further properties of system equivalence, 105
 - Equivalence of interconnections, 105*
 - Conditional equivalence, 107*
8. Zero state, ground state, and equilibrium state, 107
 - Zero state, 108*
 - Ground state, 109*
 - Equilibrium state, 110*
 - Zero-state, zero-input, and steady-state response, 111*
9. Zero-state and zero-input equivalence, 112
10. Inverse and converse systems, 114
 - Further properties of inverse systems, 118*

Chapter 3 Linearity and time invariance 121

1. Introduction, 121
 - Recapitulation of terminology and notation, 122*
2. Time invariance, 123
 - Translation operators, 124*
 - Zero-state and zero-input time invariance, 125*
 - Zero-input time invariance, 128*
 - Time invariance, 129*
3. Basic aspects of linearity: additivity and homogeneity, 132
 - The concept of linearity, 132*
 - Homogeneity, 133*
 - Additivity, 135*
4. Zero-state and zero-input linearity, 137
 - Zero-state linearity, 138*
 - Linearity with respect to an initial state, 139*
 - Zero-input linearity, 142*
 - Definition of linearity, 143*

Contents

5. Linearity and some of its implications, 144
 - The decomposition property, 144*
 - An alternative definition of linearity, 144*
 - A fact concerning equivalent states and equivalent systems, 145*
 - Special features of linear systems, 146*
 - The closure theorem, 148*
6. Further implications of linearity, 152
 - Representation of input-output-state relations, 152*
 - Impulse response, 153*
 - Zero-state time invariance and equivalence, 154*
 - Impulse response of sum and product, 155*
 - Transfer function, 156*
 - Proper, strictly proper, and improper systems, 158*
 - Properties of zero-input response, 159*
 - Basis functions, 160*
 - Systems in reduced form, 163*
7. Basis functions and state equations, 165
 - Derived properties of basis functions, 165*
 - Relation between $\mathbf{x}(t_0)$ and $\mathbf{x}(\tau)$, 166*
 - State transition matrix and its properties, 168*
 - The extended state transition matrix, 169*
 - State equations, 170*
 - State impulse response, 172*
 - State equation in differential form, 173*
 - Connection between the state transition matrix and the impulse response, 174*
 - Improper systems, 175*
 - Validity of input-output-state relations for reversed time, 176*
8. Differential and discrete-time systems, 179
 - Linear differential systems, 179*
 - Differential operators, 182*
 - Differential equations, 182*
 - Definition of a linear differential system, 184*
 - Discrete-time systems, 186*
9. Two basic properties of linear systems, 188
 - Connection between weak equivalence and equivalence, 188*
 - Determinateness of linear systems, 190*

Chapter 4 State vectors and state equations of time-invariant differential systems 195

1. Introduction, 195
2. Properties of input-output-state relations, 196
 - Relation between \mathbf{x} and $\hat{\mathbf{x}}$ when $m = n$, 200*
 - Relation between \mathbf{x} and $\hat{\mathbf{x}}$, 202*
 - Association of a state vector with \mathbf{Q} , 203*

3. Systems of the reciprocal differential operator type, 204
 - Input-output-state relations, 205*
 - Expression for the general solution for arbitrary t_0 , 208*
 - Expression for the input-output state relation, 209*
 - State equations, 211*
 - Some properties of \mathcal{R} , 213*
 - Special case: an integrator, 214*
4. Systems of the differential operator type, 216
 - General solution, 216*
 - Input-output-state relation, 217*
 - Setting up the state equations, 220*
 - Direct verification that \mathbf{x} qualifies as a state vector, 221*
 - Special case: a differentiator, 223*
 - A connection between systems of differential and reciprocal differential type, 224*
5. State vectors and state equations for general differential systems, 227
 - State vectors and state equations, 229*
 - General solution, 231*
 - Expression for the state vector, 231*
 - State equations, 231*
 - Input-output-state relation, 233*
 - The case of improper \mathcal{G} , 234*
 - Hybrid state equations, 237*
6. State vectors and state equations for an interconnection of adders, scalars, integrators, and differentiators, 242
 - Associating a state vector, 242*
 - State equations, 244*
 - General form of state equations, 247*
 - State equations for RLC networks, 250*
7. Equivalence relations and properties of zero-input response, 253
 - A basic theorem, 254*
 - Relation between the transfer function and zero-input response, 254*
 - A basic lemma, 257*
 - Relation between $Z(s; \mathbf{x}(0^-))$ and $H(s)$, 262*
 - Determination of a system equivalent to \mathcal{G} , 263*
 - Equivalence between integrodifferential and differential systems, 268*
8. Further equivalence properties of time-invariant systems, 269
 - A criterion of equivalence between \mathcal{G} and \mathcal{R} , 270*
 - Commutativity, 273*
9. Determination of state vector and state equations by the realization technique, 278
 - Systems of the reciprocal differential type, 279*
 - Systems of the differential operator type, 280*
 - Systems of the general type, 281*
 - Alternative realizations, 282*
 - Case of improper \mathcal{G} , 285*

Contents

Partial-fraction expansion technique, 286

Case of simple zeros, 287

Case of multiple zeros, 289

Chapter 5 Linear time-invariant differential systems 293

1. Introduction, 293
2. Linear time-invariant systems described by their state equations, 294
 - Zero-input response (free motion), 294*
 - Properties of $\exp(At)$, 297*
 - Forced response, 298*
3. The computation of $\exp(At)$, 300
 - $\exp(At)$ as a particular case of a function of a matrix, 300*
 - $\exp(At)$ from the Laplace transform point of view, 301*
4. Modes in linear time-invariant systems (distinct eigenvalues), 311
 - Eigenvalues, eigenvectors, basis, reciprocal basis, spectral expansion, 311*
 - Mode interpretation of free motions, 315*
 - Free motion (complex eigenvalues) 318*
 - Forced oscillations, 321*
 - Resonance, 322*
 - Remark on simple linear transformations, 323*
5. Modes in linear time-invariant systems (general case), 324
6. Systems of differential equations, 326
 - Input-output-state relations, 327*
 - The elimination method, 328*
 - Matrix interpretation of the elimination method, 331*
7. Solutions of the homogeneous system, 332

Chapter 6 Linear time-varying differential systems 337

1. Introduction, 337
2. Linear time-varying systems described by their state equations, 337
 - Zero-input response (free motion), 338*
 - Properties of $\Phi(t, t_0)$, 340*
 - Forced response, 341*
 - The adjoint system, 343*
 - The adjoint of a system represented by $L(p, t)y = u$, 349*
3. System represented by $Ly = u$, 350
 - The impulse response, 350*
 - The basis functions, 353*
 - The adjoint system, 354*
4. System represented by $Lx = Mu$, 355
5. Tandem connection, 359

6. Systems of higher-order differential equations, 361

The elimination method, 361

7. Periodically varying systems, 364

Chapter 7 Stability of linear differential systems 369

1. Introduction, 369

2. Definition of stability based on the free motion of the state, 370

3. Characterization of stable systems, 373

4. Special cases, 374

*Linear time-varying systems, 374**Linear periodic systems, 376**Systems characterized by $Ly = u$, 378*

5. Some sufficient conditions for stability, 379

6. Reducible systems, 382

7. Stability defined from the input-output point of view, 385

Chapter 8 Impulse response of nondifferential linear systems 393

1. Introduction, 393

2. Systems in tandem, 394

3. Adjoint systems, 396

4. Zero-state stability, 400

Chapter 9 Transfer functions and their properties 405

1. Introduction, 405

2. Definition and basic relations, 406

3. Realization of a matrix transfer function, 408

4. Stable transfer functions, 413

*Definition and characterization, 413**Sinusoidal steady state, 418**Lienard and Chipart stability test, 419**Design considerations, 420*

5. The Paley-Wiener criterion, 421

6. Relation between the real and imaginary parts of $T(s)$, 428

7. Minimum-phase transfer functions, 434

8. Uncertainty principle, 436

9. The dispersion of the unit-impulse response, 438

10. Moments, 440

11. Group delay, 441

12. Paired echoes, 445

*Paired-echo theory, 445**The transversal filter, 447*

Contents

13. Asymptotic relations between $H(s)$ and $h(t)$, 448
 - Behavior of $h(t)$ for small t , 448*
 - Asymptotic behavior for $t \rightarrow \infty$, 450*
14. Steady-state response to a periodic input, 452
15. Signal-flow graphs, 455
 - Definition of a linear signal-flow graph, 455*
 - The node elimination, 457*
 - The gain of a signal-flow graph, 460*
 - Evaluation of Δ , 463*
 - Evaluation of N_{1k} , 465*
16. Nyquist criterion, 467
17. Stability of multiple-loop systems, 471

Chapter 10 Discrete-time systems 479

1. Introduction, 479
2. Systems represented by their state equations, 480
 - Representation of discrete systems obtained by sampling a differential system, 480*
 - Stability considerations, 482*
3. Transform theory of discrete systems, 483
 - Impulse modulators and sampling, 484*
 - z transform, 486*
 - Relation to difference equations, 490*
 - Stability considerations, 491*

Chapter 11 Controllability and observability 495

1. Introduction, 495
2. Impulse and doublet responses of a single-input system, 496
3. Controllability, 498
4. Observability, 501
5. Canonical decomposition of the state space of \mathcal{S} , 505
6. Alternate characterization of controllability, 509
7. Controllability of linear time-varying systems, 512

Appendix A Delta functions and distributions 515

1. Introduction, 515
2. Delta functions, 515
3. Testing functions, 519
4. Definition of distributions, 522
5. Operations on distributions, 525
6. Further properties, 528
7. Applications, 529

Appendix B Laplace transformation and z transformation 535

1. Introduction, 535
2. Basic concepts and definitions of the Laplace transformation, 535
3. Basic properties of Laplace transforms, 537
 - Laplace transforms of derivatives and integrals, 540*
 - Initial- and final-value theorems for unilateral transforms, 541*
 - Inversion formulae for Laplace transforms, 542*
4. z transforms, 543
 - Properties of the z transform, 544*

Appendix C Vectors and linear transformations 547

1. Introduction, 547
2. Linear vector space, 547
3. Linear dependence, 549
4. Bases, 550
5. Scalar product, 553
6. The Schmidt orthonormalization procedure, 554
7. Orthogonal projections, 555
8. Reciprocal basis, 558
9. Linear transformation, 559
10. Representation of a linear transformation in \mathbb{C}^n , 561
11. Matrix representation of an L.T. and changes of bases, 563
12. Direct sums and projections, 564
13. Invariant subspaces, 568
14. Adjoint transformation, 569
15. Systems of linear equations, 571
16. Norms, 574
 - Norm of a vector, 574*
 - Examples of norms in \mathbb{C}^n , 575*
 - Norm of a linear transformation, 575*
17. Pseudo inverse of a matrix, 577
 - Definition of the pseudo inverse, 577*
 - Properties of the pseudo inverse, 579*
 - The calculation of A^\dagger , 581*
18. Simple L.T., 582
19. Normal L.T., 586
20. Comment on the adjoint, 590

Appendix D Function of a matrix 593

1. Introduction, 593
2. Minimal polynomial and multiplicity of an eigenvalue, 593

Contents

3. The index of an eigenvalue, 596
4. Definition of a function of a matrix, 598
5. Geometric structure of the L.T. A , 599
6. The fundamental formula, 603
7. Alternative expressions for $f(A)$, 605
8. Practical computation of $f(A)$, 607
 - The interpolation method, 607*
 - Method based on the fundamental formula, 609*

Glossary 613

Index 619