Reading Assignment:

FPE, 6th ed., Sections 1.1, 1.2, 2.1–2.4, 7.2, 9.2.1.

Problems:

(the first two problems are designed to test your background)

1. Compute the characteristic polynomial $P(\lambda) = \det(A - \lambda I)$ and the eigenvalues of each matrix A given below:

(i)
$$A = \begin{pmatrix} 1 & 4 \\ 4 & 2 \end{pmatrix}$$

(ii) $A = \begin{pmatrix} 1 & -3 \\ 3 & 1 \end{pmatrix}$
(iii) $A = \begin{pmatrix} 2 & 1 \\ 0 & 2 \end{pmatrix}$

2. Compute the magnitude and the phase of the following complex numbers:

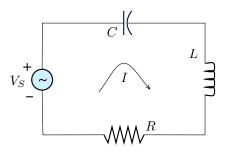
(i)
$$3 + 2j$$

(ii)
$$2 - j$$

(iii)
$$\frac{3+2j}{2-j}$$

How do the answers for (iii) relate to those for (i) and (ii)? State the general rule behind this.

3. Derive a state-variable model, of the form $\dot{x} = Ax + Bu$, of the following circuit:



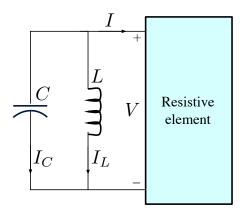
Note that you have to decide which variables to take as the states and which one to take as the input. Make sure to declare your choice.

- 4. Convert each of the following high-order differential equations into the state-variable form:
 - (i) $\ddot{x} + \dot{x} = -u$
 - (ii) $x^{(3)} + \ddot{x} x = u$ ($x^{(3)}$ is the 3rd derivative of x with respect to time)
- 5. An *autonomous* nonlinear state-space model is a system of first-order ODEs that has the form

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

where $x \in \mathbb{R}^n$ is the state vector. The term "autonomous" designates the fact that the external input u is absent, so the system evolves autonomously, or on its own. We say that a point $x_0 \in \mathbb{R}^n$ is an *equilibrium point* of the system if $f(x_0) = 0$.

Consider the following circuit that contains linear components (an inductor and a capacitor) and a nonlinear resistive element:



The voltage V across the resistive element and the current I flowing into it are related via a nonlinear voltage-current characteristic I = g(V).

- (i) Derive a second-order ODE for V. You may (and should) assume that g is differentiable.
- (ii) Write down an autonomous nonlinear state-space model for the ODE you have obtained in part (i).
- (iii) Consider the following voltage-current characteristic:

$$g(V) = -V + \frac{1}{3}V^3.$$

Show that the zero state is the only equilibrium point of the state-space model from part (ii) and linearize it.