
EECS 16B Designing Information Devices and Systems II
 Fall 2019 Discussion Worksheet Discussion 9A

1. Towards upper-triangulation by an orthonormal basis

In lecture, we have been motivated by the goal of getting to a coordinate system in which the eigenvalues of a matrix representing a linear operation are on the diagonal. When this is done to the A matrix representing a dynamical system (whether in continuous-time as a system of differential equations or in discrete-time as a relationship between the next state and the previous one), we can view the system as a cascade of scalar systems — with each one potentially being an input to the ones that come “after” it. We saw this in lecture, but it is good to spend more time to really understand this argument.

Note that in the next homework, you will be asked to derive this in a more formal way using induction. Here we will just provide some key steps along the way to a recursive understanding. Here, as in lecture, we will restrict attention to matrices that have all real eigenvalues.

In order for you to better understand the steps, you can consider a concrete case

$$S_{[3 \times 3]} = \begin{bmatrix} \frac{5}{12} & \frac{5}{12} & \frac{1}{6} \\ \frac{5}{12} & \frac{5}{12} & \frac{1}{6} \\ \frac{1}{6} & \frac{1}{6} & \frac{2}{3} \end{bmatrix}$$

and figure out the general case by abstracting variables. This particular matrix has an additional special property of symmetry, but we won't be invoking that here.

- (a) Consider a non-zero vector $\vec{u}_0 \in \mathbb{R}^n$. **Can you think of a way to extend it to a set of basis vectors for \mathbb{R}^n ?** In other words, find $\vec{u}_1, \dots, \vec{u}_{n-1}$, such that $\text{span}(\vec{u}_0, \vec{u}_1, \dots, \vec{u}_{n-1}) = \mathbb{R}^n$. To begin with, consider

$$\begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix}.$$

Can you get an orthonormal basis from what you just constructed?

- (b) Now consider a real eigenvalue λ_0 , and the corresponding eigenvector $\vec{g}_0 \in \mathbb{R}^n$ of a square matrix $M \in \mathbb{R}^{n \times n}$. From the previous part, we can extend \vec{g}_0 to an orthonormal basis of \mathbb{R}^n , denoted by

$$V = [\vec{v}_0, \vec{v}_1, \dots, \vec{v}_{n-1}]$$

where $\vec{v}_0 = \frac{\vec{g}_0}{\|\vec{g}_0\|}$.

Our goal is to look at what the matrix M looks like in the coordinate system defined by the basis V .

Compute $V^T M V$ by writing $V = [\vec{v}_0, R]$, where $R \triangleq [\vec{v}_1, \dots, \vec{v}_{n-1}]$. If you prefer, you can do this and the next question with the concrete $S_{[3 \times 3]}$ first.

(c) **Show that** $V^{-1} = V^T$

(d) Define $Q = R^T M R$. Look at the first column and the first row of $V^T M V$ and **show that**:

$$M = V \begin{bmatrix} \lambda_0 & \vec{a}^T \\ \vec{0} & Q \end{bmatrix} V^T$$

Here the \vec{a} is just something arbitrary.

(e) Now, we can recurse on Q to get:

$$Q = [\vec{u}_0, Y] \begin{bmatrix} \lambda_1 & \vec{b}^T \\ \vec{0} & P \end{bmatrix} [\vec{u}_0, Y]^T$$

where we have taken $\vec{u}_0 \in \mathbb{R}^{n-1}$, a eigenvector of Q , associated with eigenvalue λ_1 . Again \vec{u}_0 is extended into an orthonormal basis $[\vec{u}_0, \vec{u}_1, \dots, \vec{u}_{n-2}]$ of \mathbb{R}^{n-1} . We denote $Y \triangleq [\vec{u}_1, \dots, \vec{u}_{n-2}]$.

Plug this into M to show that:

$$M = [\vec{v}_0, R\vec{u}_0, RY] \begin{bmatrix} \lambda_0 & a_1 & \vec{a}^T \\ 0 & \lambda_1 & \vec{b}^T \\ \vec{0} & \vec{0} & P \end{bmatrix} [\vec{v}_0, R\vec{u}_0, RY]^T$$

Again, using the concrete case may help you first.

(f) **Show that the matrix** $[\vec{v}_0, R\vec{u}_0, RY]$ **is still orthonormal.**

- (g) Perform the above process recursively - what will you get in the end?
- (h) **Show that the characteristic polynomial of square matrix A is the same as that of the square matrix $T^{-1}AT$ for any invertible T .**
- (i) **What can you say about the characteristic polynomial $\det(\lambda I - Q)$ of Q in relationship to the characteristic polynomial of the original M ? Recall that Q is an $(n - 1) \times (n - 1)$ matrix.**

2. Minimum Energy Control

In this question, we build up an understanding for how to get the minimum energy control signal to go from one state to another

- (a) Consider the scalar system:

$$x(t + 1) = ax(t) + bu(t) \quad (1)$$

where $x(0) = 0$ is the initial condition and $u(t)$ is the control input we get to apply based on the current state. Consider if we want to reach a certain state, at a certain time, namely $x(T)$. **Write a matrix equation for how a choice $u(t)$ will determine the output at time T .**

(hint: write out all the inputs as a vector $[u(0) \ u(1) \ \cdots \ u(T - 2) \ u(T - 1)]^T$ and figure out the combination of a and b that gives you the state at time T .)

- (b) Consider the scalar system:

$$x(t + 1) = 1.0x(t) + 0.7u(t) \quad (2)$$

where $x(0) = 0$ is the initial condition and $u(t)$ is the control input we get to apply based on the current state. Suppose if we want to reach a certain state, at a certain time, namely $x(T) = 14$. **With our dynamics $a = 1$, solve for the best way to get to a specific state $x(T) = 14$, when $T = 10$.** When we say **best way** to control a system, we want the sum squared of the inputs to be minimized

$$\operatorname{argmin}_{u(t)} \sum_{t=0}^T u(t)^2.$$

(c) Consider the scalar system:

$$x(t+1) = 0.5x(t) + 0.7u(t) \quad (3)$$

where $x(0) = 0$ is the initial condition and $u(t)$ is the control input we get to apply based on the current state. Consider if we want to reach a certain state, at a certain time, namely $x(T) = 14$, when $T = 10$. **Explain in words the trend of the control input that will be used to solve this problem**

(d) Now, consider the following linear discrete time system

$$\vec{x}(t+1) = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \vec{x}(t) + \begin{bmatrix} 0 \\ 1 \end{bmatrix} u(t) \quad (4)$$

Set up the system of equations to calculate the state at time $T = 20$.

i Write out the matrices in symbolic form:

ii Write out the matrix with powers of A with numbers:

(e) What form does the minimum norm solution take in this problem?

(f) Repeat part e) with a time horizon of $T = 21$.

Contributors:

- Yuxun Zhou.
- Edward Wang.
- Anant Sahai.
- Sanjit Batra.
- Pavan Bhargava.
- Nathan Lambert.