

① EECS 16 B Thurs Feb 6

Last class: $\frac{d\vec{x}}{dt} = A\vec{x} + \vec{b}u$; $\vec{x}(0)$ or $\vec{x}(t_0)$ specified

cap voltages \downarrow

$\vec{x} = \begin{bmatrix} v_1(t) \\ v_2(t) \end{bmatrix}$

Plan: represent $\vec{x} = \vec{v}_1 \tilde{x}_1 + \vec{v}_2 \tilde{x}_2$

$\vec{x} = \underbrace{\begin{bmatrix} \vec{v}_1 & \vec{v}_2 \end{bmatrix}}_V \underbrace{\begin{bmatrix} \tilde{x}_1 \\ \tilde{x}_2 \end{bmatrix}}_{\tilde{\vec{x}}}$; $\lambda_1 \neq \lambda_2$
 \downarrow
V has inverse V^{-1}

②

$V^{-1} \left(\begin{matrix} \vec{x} \\ \downarrow \\ \tilde{\vec{x}} \end{matrix} \right) \xrightarrow{V} \left(\begin{matrix} A\vec{x} \\ \downarrow \\ \Lambda \tilde{\vec{x}} \end{matrix} \right)$

$\underbrace{V^{-1}AV}_{\Lambda} \tilde{\vec{x}}$ Last Time: $A \underbrace{\begin{bmatrix} \vec{v}_1 & \vec{v}_2 \end{bmatrix}}_V = \underbrace{\begin{bmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{bmatrix}}_{\Lambda}$

Solution Plan: $\frac{d\tilde{\vec{x}}}{dt} = \Lambda \tilde{\vec{x}} + \underbrace{V^{-1}\vec{b}}_{\tilde{\vec{b}}} u$; $\tilde{\vec{x}}(t_0)$

1) Compute λ_1, λ_2 & \vec{v}_1, \vec{v}_2
2) Use $\tilde{\vec{x}} = V^{-1}\vec{x}$

③

3) Solve easier problem

$\frac{d\tilde{\vec{x}}}{dt} = \Lambda \tilde{\vec{x}} + \tilde{\vec{b}} u$; $\tilde{\vec{x}}(t_0) = V^{-1}\vec{x}(t_0)$

4) $\vec{x} = V \tilde{\vec{x}}$ \Leftarrow recovers sol'n

Book keeping

$$\begin{aligned} \vec{x} &= V \tilde{\vec{x}} \\ \tilde{\vec{x}} &= V^{-1} \vec{x} \\ \Lambda &= V^{-1} A V \\ A &= V \Lambda V^{-1} \\ \tilde{\vec{b}} &= V^{-1} \vec{b} \end{aligned}$$

④ Numerical Ex. from ckt

$A = \begin{bmatrix} 5 & 2 \\ 2 & -2 \end{bmatrix}$; $\vec{b} = \begin{bmatrix} 3 \\ 0 \end{bmatrix}$

(i) eigenstructure of A

char. poly = $\det(\lambda I - A)$

$\det \begin{bmatrix} \lambda + 5 & -2 \\ -2 & \lambda + 2 \end{bmatrix} = \lambda^2 + 7\lambda + 10 - 4$

$\lambda^2 + 7\lambda + 6 = 0$ char. eq.

$\lambda_1 = -1$; $\lambda_2 = -6$

⑤ Find eigen vectors

• Plug in λ_1

$\lambda_1 I - A = \begin{bmatrix} 4 & -2 \\ -2 & 1 \end{bmatrix}$

$\vec{v}_1 = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$

$\lambda_2 I - A = \begin{bmatrix} -1 & -2 \\ -2 & -4 \end{bmatrix}$

$\vec{v}_2 = \begin{bmatrix} 2 \\ -1 \end{bmatrix}$

⑥ Have $V = \begin{bmatrix} 1 & 2 \\ 2 & -1 \end{bmatrix}$

$V^{-1} = \begin{bmatrix} 1/5 & 2/5 \\ 2/5 & -1/5 \end{bmatrix}$

Next step: solve using simplified var's ; $t_0 = 0$

$\frac{d\tilde{\vec{x}}}{dt} = \underbrace{\begin{bmatrix} -1 & 0 \\ 0 & -6 \end{bmatrix}}_{\Lambda} \tilde{\vec{x}} + \underbrace{V^{-1}\vec{b}}_{\tilde{\vec{b}}} u$; $\tilde{\vec{b}} = \begin{bmatrix} 3/5 \\ 6/5 \end{bmatrix}$

$\Rightarrow \tilde{\vec{x}}(t) = \begin{bmatrix} e^{-\lambda_1 t} & 0 \\ 0 & e^{-\lambda_2 t} \end{bmatrix} \tilde{\vec{x}}(0) +$

⑦ cont'd

$+ \int_0^t \begin{bmatrix} e^{-\lambda_1(t-\tau)} & 0 \\ 0 & e^{-\lambda_2(t-\tau)} \end{bmatrix} \tilde{\vec{b}} \cdot u(\tau) d\tau$

particular sol'n

Component wise

$\tilde{x}_1(t) = e^{-\lambda_1 t} \tilde{x}_1(0) + \int_0^t e^{-\lambda_1(t-\tau)} \tilde{b}_1 u(\tau) d\tau$

$\tilde{x}_2(t) = e^{-\lambda_2 t} \tilde{x}_2(0) + \int_0^t e^{-\lambda_2(t-\tau)} \tilde{b}_2 u(\tau) d\tau$

(iv) $\vec{x}(t) = \begin{bmatrix} \vec{v}_1 & \vec{v}_2 \end{bmatrix} \begin{bmatrix} \tilde{x}_1(t) \\ \tilde{x}_2(t) \end{bmatrix}$

⑧ Another key ckt element: Inductor

capacitor

$\int \frac{dq}{C} = \frac{1}{C} \int i dt$ - Farads

$\frac{d}{dt} q = i$
 $v = \frac{q}{C}$

electric field

$q \leftrightarrow \text{Coulombs}$; $\int i dt \leftrightarrow q$

Inductor

$\int \frac{d\lambda}{L} = \frac{1}{L} \int v dt$ - Henry

$\lambda = \text{flux}$
 $\frac{d}{dt} \lambda = v$
 $i = \frac{d\lambda}{dt}$

Magnetic field

$\lambda \leftrightarrow \text{Webers} = \text{Volt-sec}$; $\int v dt \leftrightarrow \lambda$

⑨ Ex ckt L

Node eqn(s)

① $\frac{v - v_{in}}{R} + i = 0$

② $L \frac{di}{dt} = v \Leftarrow$ extra eqn

$L \frac{di}{dt} = -Ri + v_{in}$

⑩

$\frac{di}{dt} = -\frac{R}{L} i + \frac{v_{in}}{L}$

very similar structure to R-C ckt already studied

- use analogous solution method

More Fun: Ex. ckt 2 with L

① $C \frac{dv}{dt} = -i$
② $L \frac{di}{dt} = v$

$\Rightarrow \frac{d}{dt} \begin{bmatrix} v \\ i \end{bmatrix} = \begin{bmatrix} 0 & -1/C \\ 1/L & 0 \end{bmatrix} \begin{bmatrix} v \\ i \end{bmatrix}$

⑪ Analyze with $L = 1H$; $C = 1F$

$\frac{d}{dt} \vec{x} = \underbrace{\begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}}_A \vec{x}$