O K L A H O M A S T A T E U N I V ER S I T Y
SCHOOLOF ELECTRICAL AND COMPUTER ENGINEERIN
G

ECEN 5713 System Theory Spring 1997
Final Exam


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## Problem 1 (Realization)

Find a minimal "observable" canonical form realization (i.e., its simulation diagram and state space representation) for the following MISO system described by

$$
H(s)=\left[\begin{array}{cc}
\frac{2 s+3}{s^{3}+4 s^{2}+5 s+2} & \frac{s^{2}+2 s+2}{s^{4}+3 s^{3}+3 s^{2}+s}
\end{array}\right]
$$

## Problem 2 (Solution of Dynamic Equation)

Given

$$
\begin{aligned}
& x(k+1)=\left[\begin{array}{ll}
1 & 2 \\
0 & 1
\end{array}\right] x(k)+\left[\begin{array}{l}
2 \\
3
\end{array}\right] u(k) . \\
& y(k)=\left[\begin{array}{ll}
1 & 3
\end{array}\right] x(k)
\end{aligned}
$$

For zero input (i.e., $u(k)=0), y(0)=1$ and $y(1)=1$. Determine its initial condition, $x(0)$.

## Problem 3 (Adjoint System)

Consider

$$
\begin{aligned}
& \dot{x}=A(t) x+B(t) u \\
& y=C(t) x
\end{aligned}
$$

and its adjoint equation

$$
\begin{aligned}
& \dot{z}=-A^{T}(t) z+C^{T}(t) v \\
& w=B^{T}(t) z
\end{aligned}
$$

Let $G(t, \tau)$ and $G_{a}(t, \tau)$ be their impulse response matrices. Show that $G(t, \tau)=G_{a}^{T}(\tau, t)$.
If $\mathrm{A}, \mathrm{B}$, and C are constant (independent of time) matrices, then show $H(s)=-H_{a}^{T}(-s)$,
where $H(s)$ and $H_{a}(s)$ are their transfer function matrices.

## Problem 4 (Equivalent Transformation)

Consider discrete-time system representations

$$
\begin{aligned}
& x(k+1)=A(k) x(k)+B(k) u(k) \\
& y(k)=C(k) x(k)+D(k) u(k)
\end{aligned}
$$

and

$$
\begin{aligned}
& \bar{x}(k+1)=\bar{A}(k) \bar{x}(k)+\bar{B}(k) u(k) \\
& y(k)=\bar{C}(k) \bar{x}(k)+\bar{D}(k) u(k)
\end{aligned}
$$

where $\bar{x}(k)=P(k) x(k)$ with $|P(k)| \neq 0, \forall k \geq k_{0}$. Determine the relations between $\mathrm{A}, \mathrm{B}, \mathrm{C}, \mathrm{D}$ and $\bar{A}, \bar{B}, \bar{C}, \bar{D}$ for two representations to be equivalent. What would be the relation between state transition matrices $\Phi_{A}\left(k, k_{0}\right)$ and $\Phi_{\bar{A}}\left(k, k_{0}\right)$ ? And what would be the relation between impulse response matrices $G_{A}(k, l)$ and $G_{\bar{A}}(k, l)$ ?

## Problem 5 (Controllable and Observable Reduction)

Reduce the following dynamic equation

$$
\begin{aligned}
& \dot{x}=\left[\begin{array}{lll}
\lambda & 1 & 0 \\
0 & \lambda & 1 \\
0 & 0 & \lambda
\end{array}\right] x+\left[\begin{array}{l}
0 \\
1 \\
0
\end{array}\right] u \\
& y=\left[\begin{array}{lll}
0 & 1 & 1
\end{array}\right] x
\end{aligned}
$$

to a controllable and observable system.

