

- Controller Canonical Form (CCF)

- $\tilde{A} = \begin{bmatrix} 0 & 1 & 0 & \dots \\ 0 & 0 & 1 & \dots \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & 0 & 1 \end{bmatrix}$, $\tilde{B} = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 0 \\ z(t) \end{bmatrix}$, $\tilde{z}(t) = \begin{bmatrix} z(t) \\ z(t-1) \\ \vdots \\ z(t-(n-1)) \end{bmatrix}$
- $z(t+1) = a_{n-1}z(t) + a_{n-2}z(t-1) + \dots + a_0z(t-(n-1)) + u(t)$
- controllable system of form $\dot{z}(t+1) = A\tilde{z}(t) + B u(t)$
- Find T such that $\tilde{z} = TZ$, $\tilde{A} = TAT^{-1}$, $\tilde{B} = TB$
- $R_n = [\tilde{b} \quad \tilde{A}\tilde{b} \quad \tilde{A}^2\tilde{b} \quad \dots \quad \tilde{A}^{n-1}\tilde{b}]$
- $\tilde{A} = R_n^{-1}\tilde{A}^n$ gives coefficients of characteristic poly = F(A)
- Find $\tilde{R}_n = [\tilde{b} \quad \tilde{A}\tilde{b} \quad \dots \quad \tilde{A}^{n-1}\tilde{b}]$, again $\tilde{A} = R_n^{-1}\tilde{A}^n\tilde{B}$
- $T = \tilde{R}_n R_n^{-1} = \begin{bmatrix} 1 & \dots & 0 \\ 0 & \dots & 1 \end{bmatrix}$
- if use feedback $u(t) = \tilde{K}\tilde{z} + \tilde{K}_x$, $\tilde{K} = -KT^{-1}$, we get $T(A + BK)T^{-1} = \tilde{A} + \tilde{B}\tilde{K}$

- Alternate conversion - coefficient matching

- \tilde{A} and A have same characteristic polynomial
- check for controllability first
- $dK\tilde{A} - d\tilde{A} = \lambda^n - a_{n-1}\lambda^{n-1} - \dots - a_0$

- Linearization

- Linear F(x) properties: iff

- scaling $\forall \alpha: f(\alpha x) = \alpha f(x)$
- superposition $f(x_1 + x_2) = f(x_1) + f(x_2)$

- Linearization of function $f(x)$

- expand about x^*

$$f_L(x^* + \delta x) \stackrel{\text{def}}{=} f(x^*) + m\delta x \quad \left. \frac{df}{dx} \right|_{x^*}$$

- $\delta y = f_L(x^* + \delta x) - f(x^*) = m\delta x \quad \left. \frac{df}{dx} \right|_{x^*}$

- Linearity for System

$$\begin{array}{ccc} \text{input} & \xrightarrow{\text{map}^*} & y(t) = f(u(t)) \quad \text{functional} \\ \xrightarrow{u(t)} & y(t) & \text{not same } y(t) \neq f(u(t)) \\ & & \text{function} \end{array}$$

- function

- easy, if known t, can do $y(t)$ if known $u(t)$

- functional (e.g. memory)

$$\begin{aligned} &\text{real to know all } u(t) \\ &\text{ex. } y(t) = f(u(t)) \stackrel{*}{=} \int_{t_0}^t u(\tau) d\tau \end{aligned}$$

- System linear IFF

$$\text{Scaling } f(\alpha u(t)) = \alpha f(u(t))$$

$$\text{ex. } \frac{du}{dt} + f(u) = bu(t) \text{ is linear iff } f(u) \text{ is linear}$$

- Linearization of ODE about operating point

$$\frac{dx}{dt} = f(x) + bu(t), \text{ but } f(x) \text{ nonlinear}$$

i) choose given input $u(t) = u^* \quad \text{constant or known}$

$$x^*(t) = x^* \quad \text{Solve } f(x^*) = -bu^* \text{ for } x^*$$

$$\text{ii) Define } \delta x(t) = x(t) - x^*, \quad \delta u(t) = u(t) - u^*$$

output deviation (input perturbation)

$$\frac{dx}{dt} = f(x^* + \delta x(t)) + bu^* + b\delta u(t)$$

iii) Suppose $\delta u(t)$ is small

iv) Assume $\delta x(t)$ is small (big assumption, not always)

$$\text{v) } \frac{d}{dt} \delta x(t) = f(x^*) + m\delta x(t) + bu^* + b\delta u(t)$$

$$\frac{d}{dt} \delta x(t) = m\delta x(t) + b\delta u(t) \quad *$$

- Linearization of Vector Case

$$\tilde{f}(x) = \begin{bmatrix} f_1(x_1, x_2) \\ f_2(x_1, x_2) \end{bmatrix}$$

$$\tilde{f}(x^* + \delta x) \approx \tilde{f}(x^*) + J_x^* \delta x + \frac{1}{2} \delta x^T J_x^* \delta x$$

- Speed up QRP

i) find max column, add but orthogonalize

$$\text{ii) } \tilde{b} = (A^T A)^{-1} A^T b = A^T b^*$$

iii) keep going

$$\text{iv) Gram-Schmidt} \quad \text{proj}_{\tilde{a}} \tilde{b} = \frac{\tilde{a}^T \tilde{b}}{\|\tilde{a}\|^2} \cdot \tilde{a}$$

- don't forget to normalize too

$$\text{v) } \|u\| = \sqrt{u^T u}$$

- BIBD = bounded input, bounded output

- Schur Form = $A = Q T Q^*$

| upper triangular

matrix $\Rightarrow Q^* Q = I$

fixed, orthonormal

columns linearly indep

→ basis

linearly indep

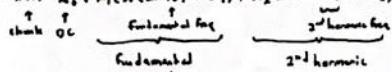
columns linearly indep

- Discrete Fourier Transform (DFT)

- Digital Signal Processing (DSP)

- take snippets of signal and process

$$x(t) = A_0 \cos(2\pi f_0 t + \theta_0) + A_1 \cos(2\pi f_1 t + \theta_1) + \dots$$



$$\text{phasors: } A_1 \cos(2\pi f_1 t + \theta_1) = \frac{A_1}{2} e^{j\theta_1} e^{j2\pi f_1 t} + c.c.$$

- Complex review

$$- j = \sqrt{-1}; a = a_r + j a_i; \bar{a} = a_r - j a_i$$

$$- a\bar{a} = a_r^2 + a_i^2; |a| = \sqrt{a_r^2 + a_i^2} = \sqrt{a\bar{a}}$$

- deMoivre's/Euler's formula - $e^{j\theta} = \cos\theta + j \sin\theta$

$$- e^{-j\theta} = \cos\theta - j \sin\theta // \text{graphically true}$$

$$- \cos\theta = \frac{1}{2}(e^{j\theta} + e^{-j\theta})$$

$$- \sin\theta = \frac{1}{2j}(e^{j\theta} - e^{-j\theta})$$

- Polar Form - $a = a_r + j a_i = M e^{j\theta} \quad M = |a|, \theta = \tan^{-1}\frac{a_i}{a_r}$

$$- x = M e^{jk\theta}$$

$$- \text{roots of unity } (1) - w_n = e^{j\frac{2\pi}{N}} \Rightarrow w_n^n = 1 \Rightarrow w_n = \sqrt[N]{1}$$

- complex vectors/matrices

$$- \hat{x} = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_N \end{bmatrix} \quad \| \hat{x} \| = \sqrt{\| x_1 \|^2 + \dots + \| x_N \|^2} = \langle \hat{x}, \hat{x} \rangle$$

$$- \langle \hat{x}, \hat{y} \rangle \stackrel{?}{=} \overline{\hat{y}^\top \hat{x}} \quad \text{Non-injective unless real}$$

- $\hat{y}^* = \hat{y}^\top = \overline{\hat{y}}$ Hermitian = complex conjugate transpose

- DFT matrix

- $N \times N$, indices start at 0, F_{00}

$$- F_{00} = \begin{bmatrix} 1 & 1 & \dots & 1 \\ 1 & \omega_N & \dots & \omega_N^{N-1} \\ \vdots & \vdots & \ddots & \vdots \\ 1 & \omega_N^{N-1} & \dots & \omega_N \end{bmatrix} \quad \omega_N^{-1} = (-1)^{1/N} \text{ entry}$$

$$- F_N = \begin{bmatrix} 1 & 1 & \dots & 1 \\ 1 & \omega_N & \dots & \omega_N^{N-1} \\ \vdots & \vdots & \ddots & \vdots \\ 1 & \omega_N^{N-1} & \dots & 1 \end{bmatrix} \quad U_k = \begin{bmatrix} \omega_N^{-0 \cdot k} \\ \omega_N^{-1 \cdot k} \\ \vdots \\ \omega_N^{-(N-1)k} \end{bmatrix}$$

- Properties

0) symmetric

$$1) \| \hat{x} \| = \sqrt{N}, \text{ bc } \| \hat{x} \| = 1$$

$$2) \langle \hat{u}_k, \hat{v}_l \rangle = 0, \text{ if } k \neq l, \text{ orthogonal}$$

$$4) F_N^{-1} = \frac{1}{N} F_N^* \Leftrightarrow F_N^* F_N = N I$$

$$5) \hat{x}_k = \overline{F_N \cdot \hat{x}} \quad F_N = \begin{bmatrix} 1 & 1 & \dots & 1 \\ 1 & \omega_N & \dots & \omega_N^{N-1} \\ \vdots & \vdots & \ddots & \vdots \\ 1 & \omega_N^{N-1} & \dots & 1 \end{bmatrix}$$

$$\hat{X} = F_N \hat{x} = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_N \end{bmatrix} \quad \text{complex conjugate}$$

$$\text{real} \quad \hat{x}_k = \frac{1}{N} \sum_{n=1}^N x_n e^{j2\pi f_n k t}$$

- Frequency separation

$$- x(t) = A_0 \cos(2\pi f_0 t + \theta_0), T = \frac{1}{f_0}, t \in [0, T]$$

- $M f_0$ is max considered frequency

$N = 2M+1$ samples

$$- \hat{x} = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_N \end{bmatrix} \quad \text{fundamental freq}$$

$$- x(k\Delta) = A_0 \cos(2\pi f_0 k\Delta + \theta_0) = A_0 \cos\left(\frac{2\pi}{N} k\Delta + \theta_0\right)$$

$$= \frac{A_0}{2} e^{j\theta_0} e^{j\frac{2\pi}{N} k\Delta} + c.c. = c_0 w_N^{k\Delta}$$

$$- \hat{x}_{k\Delta} = \begin{bmatrix} 1 \\ c_0 \\ \vdots \\ c_0 w_N^{(k-1)\Delta} \end{bmatrix} = c_0 \begin{bmatrix} 1 \\ w_N^{k\Delta} \\ \vdots \\ w_N^{(k-1)\Delta} \end{bmatrix} + c.c.$$

$$\frac{c_0}{w_N^{k\Delta}} \text{ ratio } \hat{x}_{k\Delta}$$

$$- F_N \hat{x}_{k\Delta} = \frac{c_0}{N} \begin{bmatrix} 1 \\ 1 \\ \vdots \\ 1 \end{bmatrix} + \text{other matched add parts of c.c.}$$

$k \neq N-1$

- Periodic waveforms

- T-periodic if $x(t+T) = x(t)$ for all t

- $f_0 = \frac{1}{T}$ fundamental freq

- make any T-periodic signal periodic $p(t) = f(x(t))$

- Fourier series can make any signal w/ sine waves

$$- x(t) = \sum_{k=0}^{\infty} B_k \cos(2\pi f_k t + \theta_k) = \sum_{k=0}^{\infty} A_k e^{j2\pi f_k t}$$

$$- A_k = \frac{1}{T} \int_0^T e^{-j2\pi f_k t} x(t) dt, \text{ each integer } k$$

$$- N = 2M+1 \text{ samples, } \Delta t = \frac{T}{N} \quad x(t) = \sum_{k=-M}^M X_k e^{j\frac{2\pi}{N} k t} \quad \hat{x} = F_N^{-1} \hat{X}$$

$$\text{DFT, } k \text{ th row } \begin{bmatrix} \vdots \\ X_k \\ \vdots \end{bmatrix}$$

- Interpolation by basis functions

$$- y(t) = \sum_k \phi_k(t) \phi_k(t) \text{ continuous basis}$$

$$- y(t) = \sum_{k=0}^{N-1} y_k(t) \phi_k(t-k\Delta)$$

- need $\phi(t)=1$ and $\phi(t-k\Delta)=0 \text{ for } k \neq 0$



- Piecewise Linear (PWL) -

$$- \text{sinc}(t) = \frac{\sin(\pi t)}{\pi t} \quad \text{sinc}(t) = \text{sinc}(\frac{t}{\Delta})$$

- Interpolation by Global Polynomials

- Lagrange Interpolation

$$- y(t) = \sum_{k=0}^{N-1} q_k(t) \text{ need } y(t) = y_k(t)$$

$$- N-1 \text{ equations: } y_j(t) = q_0(t) + q_1(t) \Delta + q_{N-1}(t) \Delta^{N-1}$$

$$- \begin{bmatrix} y_0(t) \\ y_1(t) \\ \vdots \\ y_{N-1}(t) \end{bmatrix} = \begin{bmatrix} 1 & 1 & \dots & 1 \\ 1 & 1+\Delta & \dots & 1+\Delta^{N-1} \\ \vdots & \vdots & \ddots & \vdots \\ 1 & 1+\Delta^{N-1} & \dots & 1+\Delta^{2(N-1)} \end{bmatrix} \begin{bmatrix} q_0(t) \\ q_1(t) \\ \vdots \\ q_{N-1}(t) \end{bmatrix}$$

$$q_j = \sqrt{\Delta}$$

- Vandermonde structure - $\det(V) = (N-1)! \Delta \neq 0$

- always a unique soln

- Lagrange Interpolation

$$- L_1(t) = 1; L_2(t) = \prod_{j=1, j \neq 1}^{N-1} \frac{(t-x_j)}{(x_1-x_j)}$$

$$- y(t) = \sum_{i=0}^{N-1} y_i(t) L_i(t)$$

- Extra

- LT2 - linear time invariant system

$$- y[n] = h[n] * x[n]$$

- impulse condition input

- BIBO - bounded input bounded output

$$- \text{DFT coeffs } \frac{N}{2} e^{j\theta} \cos\left(\frac{2\pi k}{N} + \theta\right)$$

$$= \frac{N A_0}{2} e^{j\theta}$$

$$- \frac{d}{dt} \hat{x}(t) = A \hat{x}(t)$$

- if eigenvalues $\lambda \geq 0$ then

- oscillates if imaginary part

- stable if negative eigenvalues

- k-means

- classify at each update

- clusters

- SVD goal for pseudoinverse

- like fit system w/ minimum norm

- DFT - like like creating number of

wavelets in sample window