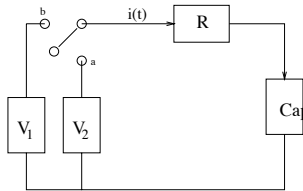


Due: 2/5/08 - 12 noon

Problem [1]. The impulse response of an LTI system is $(e^{-t} - e^{-t} \cos t)\mathbb{I}(t)$, where $\mathbb{I}(t)$ denotes the unit step function. What is the step response? Find the input which gives rise to the output $(1 + e^{2t})\mathbb{I}(t)$, for the same LTI system. ■

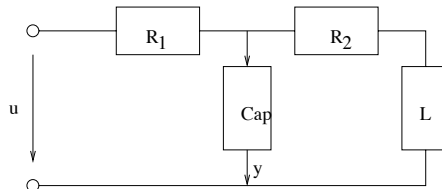
Problem [2]. Consider the circuit shown in the figure with $R = 1\Omega$ and $C_{\text{ap}} = 1F$. The switch is supposed to have been at position a for a long time (say, since $t = -\infty$). At $t = 0$, it goes to position b. Find the current $i(t)$, $t \geq 0$, for the following values of the two batteries:



(i) $V_1 = 0V$, $V_2 = 1V$; (ii) $V_1 = 1V$, $V_2 = 0V$; (iii) $V_1 = 1V$, $V_2 = 1V$.

Using your answers for (i), (ii), (iii), argue that the current $i(t)$ can be considered as a sum of the circuit's zero-state response and zero-input response. ■

Problem [3]. Consider the RLC circuit shown in the figure. The notation is as follows: u is the input voltage, y the output current, x_1 is the voltage across the capacitor and x_2 the current through the inductor. (a) Write



state and output equations and determine n, m, p and A, B, C, D . Write the i/o equation of this system in the form $q(\frac{d}{dt})y = p(\frac{d}{dt})u$ (determine $q(s)$ and $p(s)$). (b) Assume zero initial conditions and unit value for all elements. Compute the matrix exponential e^{At} , the state x , the transfer function and the impulse response. Hence compute the step response. Identify the transient and steady state parts of each one of these functions. (c) From the transfer function of this system, or otherwise, deduce the differential equation relating y and u . ■

Problem [4]. Put the following systems of differential equations in the form $\dot{x} = Ax + Bu$:

$$\begin{aligned} \dot{x}_1 &= -2x_1 + x_2 + x_3, \\ \dot{x}_2 &= x_1 + x_2 - 2x_3, \\ \dot{x}_3 &= x_1 + x_2 - 2x_3. \end{aligned}$$

Compute e^{At} by using the definition of the matrix exponential (i.e. computing the powers of A). What is $x(t)$ if $x_1(0) = x_2(0) = 0$ and $x_3(0) = 1$? Investigate the stability of this system. Finally, does there exist an initial condition $x(0)$ such that $x(t)$ remains bounded (i.e. does not go to infinity) as $t \rightarrow \infty$? If so, find all such initial conditions and explain their relationship with the eigenvectors of A . ■