



State Transition Matrix: It defines the transition of state for initial time $t=0$ to any time when it is zero. It is a matrix which satisfies the linear homogeneous differential eqn.

$$\dot{x}(t) = \frac{d}{dt} x(t) = A x(t) \quad (1) \checkmark$$

$\phi(t)$ = state transition matrix

$$\frac{d\phi(t)}{dt} = A \phi(t) \rightarrow (2) \checkmark$$

$$x(t) = \phi(t) x(0) \quad (3) \checkmark$$

Take Laplace of eqn (1)

$$sX(s) = x(0) = AX(s)$$

$$I sX(s) - x(0) = AX(s)$$

$$(sI - A) X(s) = x(0)$$

$$\therefore x(s) = x(0) (sI - A)^{-1} \rightarrow (4)$$

$$\therefore x(t) = \mathcal{L}^{-1} \left[\frac{(sI - A)^{-1} x(0)}{\phi(t) x(0)} \right]$$

Compare eqn (3) and eqn (4).

$$\phi(t) = \mathcal{L}^{-1} (sI - A)^{-1}$$

State transition of





Q. Determine state transition matrix. (multi step system)

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 1 \\ 1 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \end{bmatrix}$$

$$y(t) = \begin{bmatrix} 1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

$$\dot{x}(t) = AX + BU$$

$$I = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$$y(t) = CX$$

$$X(t) = L^{-1} [sI - A]^{-1}$$

$$A = \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix} \quad B = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \quad C = \begin{bmatrix} 1 & 1 \end{bmatrix}$$

$$[sI - A] = \begin{bmatrix} s & 0 \\ 0 & s \end{bmatrix}$$

$$I = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$$\frac{sI - A}{sI - A} = \begin{bmatrix} s & 0 \\ 0 & s \end{bmatrix} - \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix} = \begin{bmatrix} s-1 & 0 \\ -1 & s-1 \end{bmatrix}$$

So get $[sI - A]^{-1} = \frac{\text{Adj} [sI - A]}{\text{Mod} [sI - A]}$ ✓

$$\text{Mod} [sI - A] = \begin{vmatrix} s-1 & 0 \\ -1 & s-1 \end{vmatrix} = ad - bc = (s-1)^2$$

$$= (s-1)^2 + 0 = (s-1)^2$$

$$= s^2 - 2s + 1$$

$$\text{Adj} [sI - A] = \begin{bmatrix} d & b \\ c & a \end{bmatrix} = \begin{bmatrix} s-1 & 0 \\ -1 & s-1 \end{bmatrix}$$





$$\text{Adj} [sI - A] = \text{Adj} \begin{bmatrix} a & b \\ s-1 & 0 \\ c & d \\ -1 & s-1 \end{bmatrix}$$

$$= \begin{bmatrix} d & -b \\ s-1 & 0 \\ -c & 1 \\ a & s-1 \end{bmatrix}$$

$$[sI - A]^{-1} = \frac{\begin{bmatrix} s-1 & 0 \\ 1 & s-1 \end{bmatrix} \text{Adj} A}{(s-1)^2} = \begin{bmatrix} \frac{1}{s-1} & 0 \\ \frac{1}{(s-1)^2} & \frac{1}{s-1} \end{bmatrix}$$

$$\phi(t) = \mathcal{L}^{-1} [sI - A]^{-1}$$

$$\phi(t) = \begin{bmatrix} e^t & 0 \\ t e^t & e^t \end{bmatrix}$$

state transition matrix

