

Linear systems in Matlab

• Numerical example in Matlab: LTI_Systems_in_Matlab.m

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%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%   LTI_Systems_in_Matlab.m
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
clear all; clc
echo on
% Let us consider the time-continuous (TC) linear system (LS)
% characterized by the following matrices MA, MB and MC
% MA=[ 2    3    3;
%     -4   -5   -3;
%     -2    1   -1];
% MB=[ 3; -2; 1];
% MC=[ 2  1  0];
echo off
MA=[ 2    3    3;
     -4   -5   -3;
     -2    1   -1];
MB=[ 3; -2; 1];
MC=[ 2  1  0];
echo on
pause; clc;           % Press any key to continue
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% A time-continuous linear system can be defined in Matlab using the
% command "ss" (state space). Using the command
SYS=ss(MA,MB,MC,0)
----- Matlab output -----
SYS =

a =
      x1  x2  x3
x1    2    3    3
x2   -4   -5   -3
x3   -2    1   -1

b =
      u1
x1    3
x2   -2
x3    1

c =
      x1  x2  x3
y1    2    1    0

d =
      u1
y1    0
-----

% the variable SYS is given the meaning of dynamic linear system
% characterized by the three matrices MA, MB and MC (the last matrix is MD=0).
pause; clc;           % Press any key to continue
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% It is possible to assign a name to all the input, state and output
% variables using the command "set"
set(SYS,'InputName','Voltage')
set(SYS,'StateName',['Current'; 'Velocity'; 'Position'])
set(SYS,'OutputName','Output')
SYS

```

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----- Matlab output -----
SYS =

a =

    Current    Velocity    Position
    Current     2         3         3
    Velocity   -4        -5        -3
    Position   -2         1        -1

b =

    Voltage
    Current     3
    Velocity    -2
    Position     1

c =

    Current    Velocity    Position
    Output     2         1         0

d =

    Voltage
    Output     0
-----

pause; clc;                % Press any key to continue
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% The transfer function of system G(s) can be obtained using the command "tf"
GS=tf(SYS)
----- Matlab output -----
GS =

    From input "Voltage" to output "Output":
    4 s^2 + 17 s + 28
    -----
    s^3 + 4 s^2 + 14 s + 20
-----

pause; clc;                % Press any key to continue
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% The poles of the system $G(s)$
pole(GS)
----- Matlab output -----
ans =

    -1.0000 + 3.0000i
    -1.0000 - 3.0000i
    -2.0000
-----

% are equal to the poles of the system SYS
pole(SYS)
----- Matlab output -----
ans =

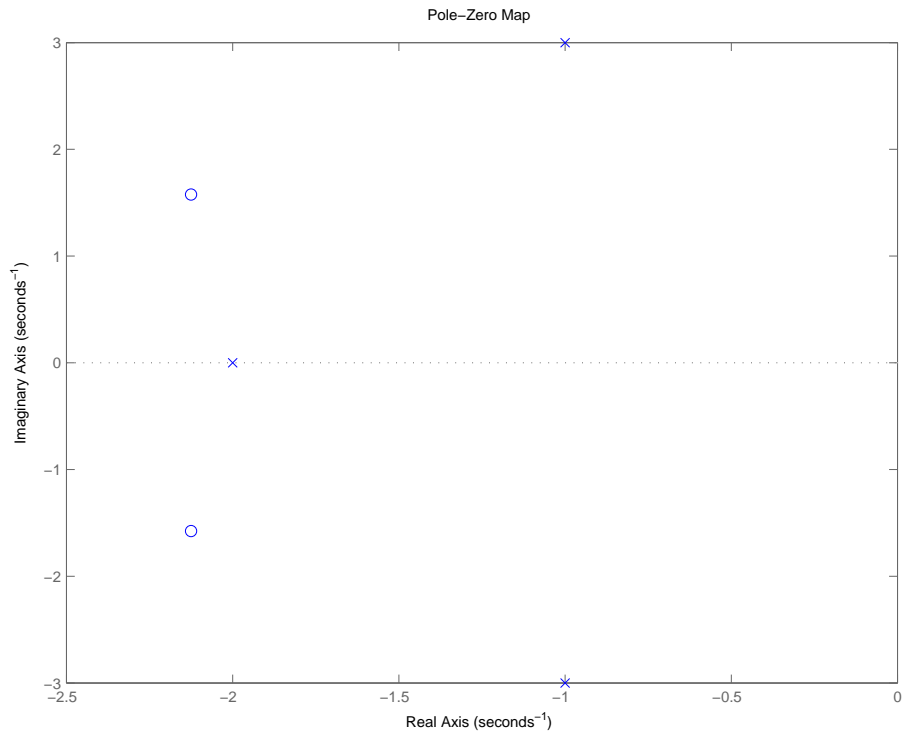
    -1.0000 + 3.0000i
    -1.0000 - 3.0000i
    -2.0000
-----

% and equal to the eigenvalues of matrix MA
roots(poly(MA))
----- Matlab output -----
ans =

    -1.0000 + 3.0000i
    -1.0000 - 3.0000i
    -2.0000
-----

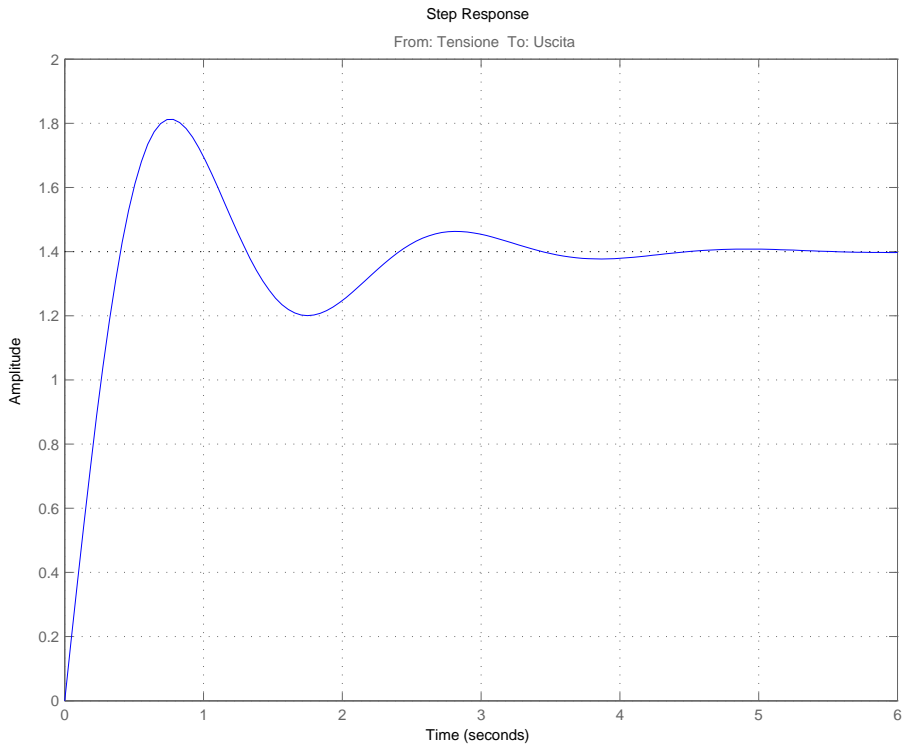
pause; clc;                % Press any key to continue
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% The position of poles and zeros of system SYS can be plotted
% using the following command
figure(1); clf
pzmap(SYS)
----- Matlab output -----

```



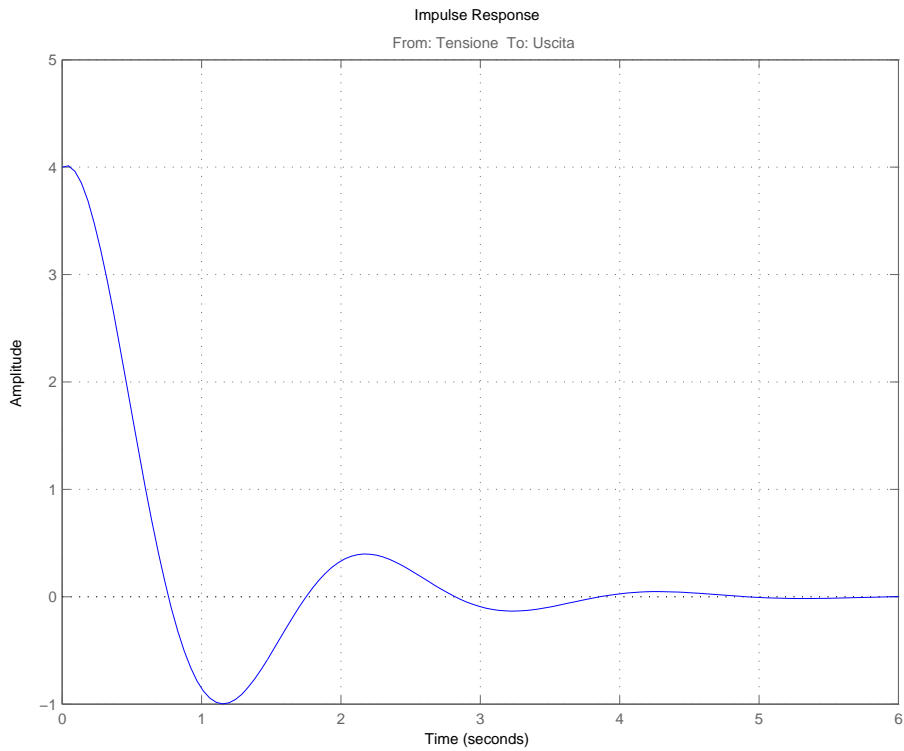
```

-----
pause; % Press any key to continue
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% The step response is obtained using the following command
figure(1); clf
step(SYS); grid on
----- Matlab output -----
    
```



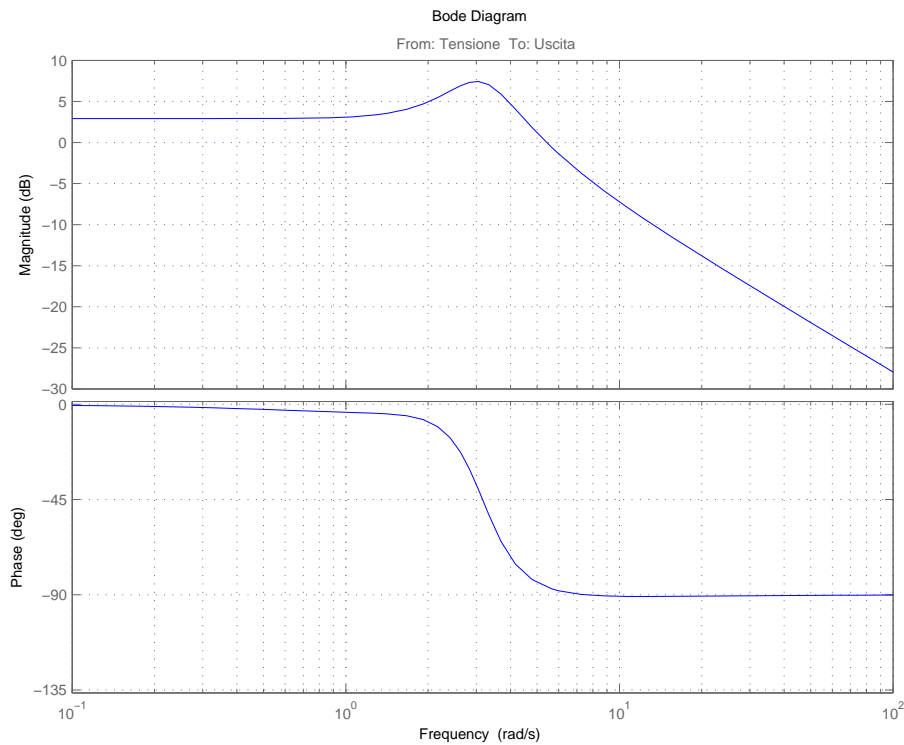
```

-----
pause; % Press any key to continue
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% The impulse response is obtained using the command
figure(1); clf
impulse(SYS); grid on
----- Matlab output -----
    
```



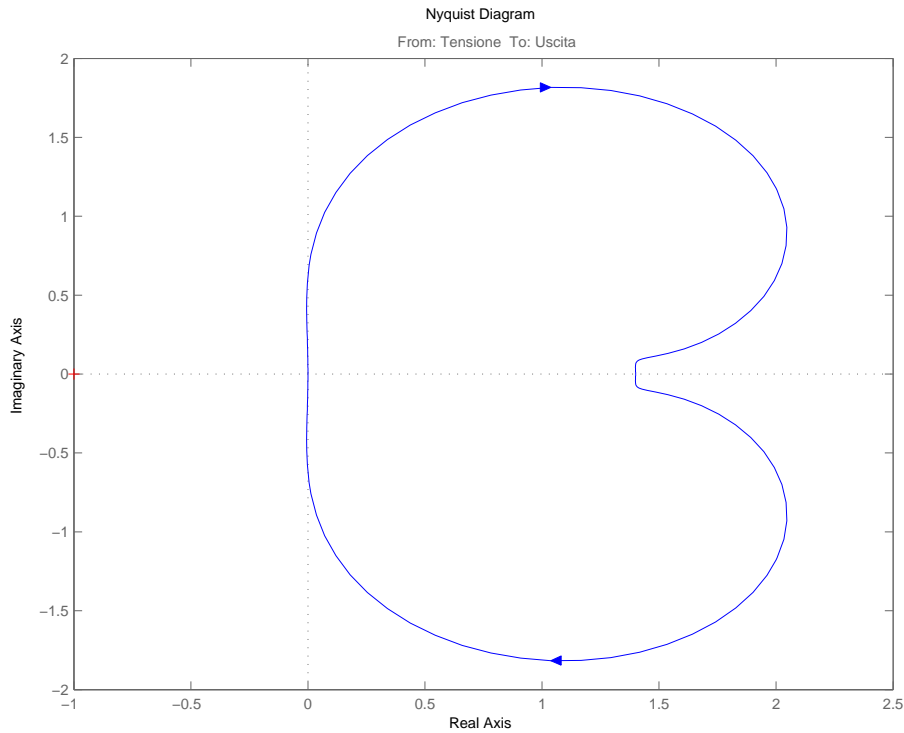
```

-----
pause; % Press any key to continue
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% The Bode diagrams are obtained using the command:
figure(1); clf
bode(SYS); grid on
----- Matlab output -----
    
```



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-----
pause; % Press any key to continue
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% The Nyquist diagrams are obtained using the command:
figure(1); clf
nyquist(SYS)
----- Matlab output -----
    
```



```

-----
pause;                % Press any key to continue
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
set(figure(1),'Visible','off')
clc
% The eigenvalues and the eigenvectors of matrix MA can be obtained
% using the following command
[V,D] = eig(MA)
% The first two eigenvectors (that is the first two columns of matrix V)
% are complex conjugate because they are the eigenvectors corresponding
% to the two complex conjugate eigenvalues. V is the transformation
% matrix which diagonalize the matrix $MA$
inv(V)*MA*V
% Deleting the small computation errors one obtains:
approx(inv(V)*MA*V)
----- Matlab output -----
% The eigenvalues and the eigenvectors of matrix MA can be obtained
% using the following command
[V,D] = eig(MA)

V =

    0.5774         0.5774        -0.0000
   -0.5774 - 0.0000i   -0.5774 + 0.0000i   -0.7071
   -0.0000 + 0.5774i   -0.0000 - 0.5774i    0.7071

D =

   -1.0000 + 3.0000i         0         0
         0         -1.0000 - 3.0000i         0
         0         0         -2.0000

% The first two eigenvectors (the first two columns of matrix V)
% are complex conjugate because they are the eigenvectors corresponding
% to the complex conjugate eigenvalues. V is the transformation
% matrix which diagonalize matrix $MA$
inv(V)*MA*V

ans =

   -1.0000 + 3.0000i   -0.0000 + 0.0000i   -0.0000 - 0.0000i
   -0.0000 - 0.0000i   -1.0000 - 3.0000i   -0.0000 + 0.0000i
    0.0000 + 0.0000i    0.0000 - 0.0000i   -2.0000 + 0.0000i
    
```

```

% Deleting the small computation errors:
approx(inv(V)*MA*V)

ans =

    -1.0000 + 3.0000i     0     0
         0    -1.0000 - 3.0000i     0
         0         0    -2.0000
-----

pause; clc;           % Press any key to continue
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% Matrix MA can be transformed in the real Jordan canonical form using
% real transformation matrix: the complex conjugate eigenvalues
% are substituted by the real and the imaginary parts of one of
% the two complex conjugate eigenvectors
TM=[real(V(:,1)) imag(V(:,1)) V(:,3)]
inv(TM)*MA*TM
% Deleting the small computation errors:
approx(inv(TM)*MA*TM)
----- Matlab output -----
% Matrix MA can be transformed in the real Jordan canonical form, using
% a real transformation matrix: the complex conjugate eigenvectors
% are substituted by the real and imaginary parts of one of the two
% complex conjugate eigenvectors
TM=[real(V(:,1)) imag(V(:,1)) V(:,3)]

TM =

    0.5774     0    -0.0000
   -0.5774   -0.0000   -0.7071
   -0.0000    0.5774    0.7071

inv(TM)*MA*TM

ans =

   -1.0000    3.0000   -0.0000
   -3.0000   -1.0000    0.0000
    0.0000    0.0000   -2.0000

% Deleting the small computation errors:
approx(inv(TM)*MA*TM)

ans =

    -1     3     0
    -3    -1     0
     0     0    -2
-----

pause; clc;           % Premi un tasto per continuare
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% The same Jordan real canonical form can also be obtained
% using the following command
[CSYS, TM]=canon(SYS)
----- Matlab output -----
% The same Jordan real canonical form can also be obtained
% using the following command
[CSYS, TM]=canon(SYS)

CSYS =

a =

      Current   Velocity   Position
Current         -1         3         0
Velocity        -3        -1         0
Position         0         0        -2

b =

      Voltage
Current          2
Velocity         -3
Position       -1.414

```

```
c =
      Current  Velocity  Position
Output      0        -1    -0.7071

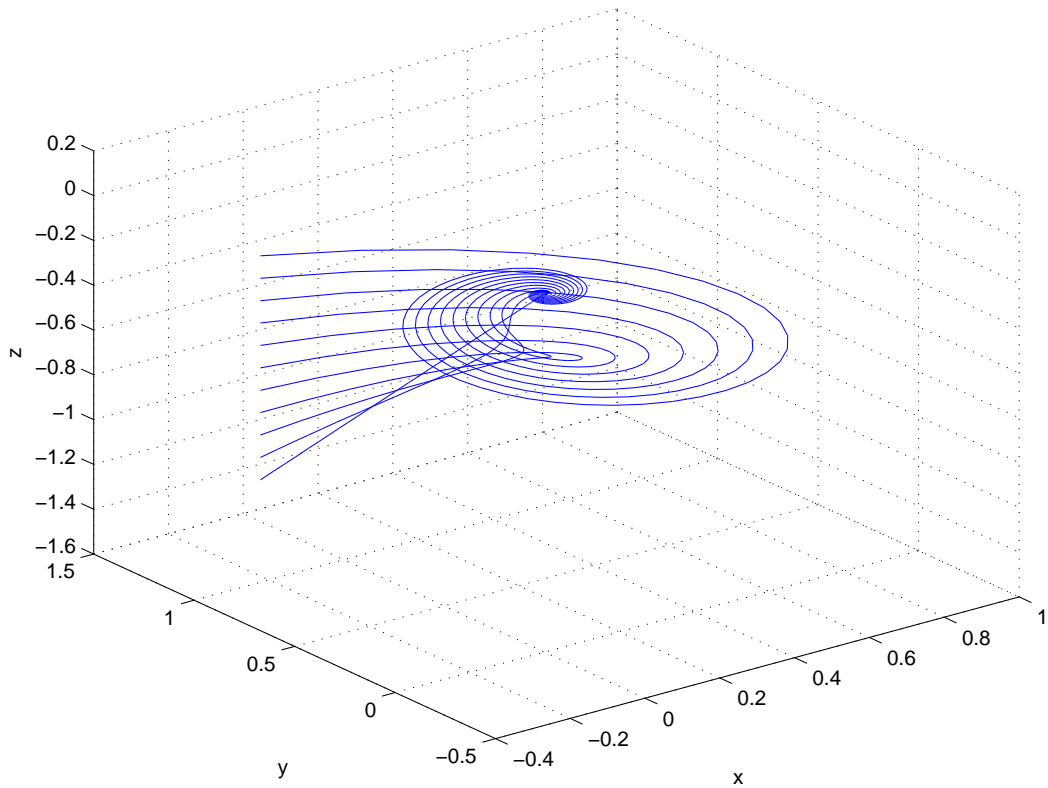
d =
      Voltage
Output      0
```

Continuous-time state-space model.

```
TM =
      1.0000    1.0000    1.0000
     -1.0000    0.0000    0.0000
     -1.4142   -1.4142   -0.0000
```

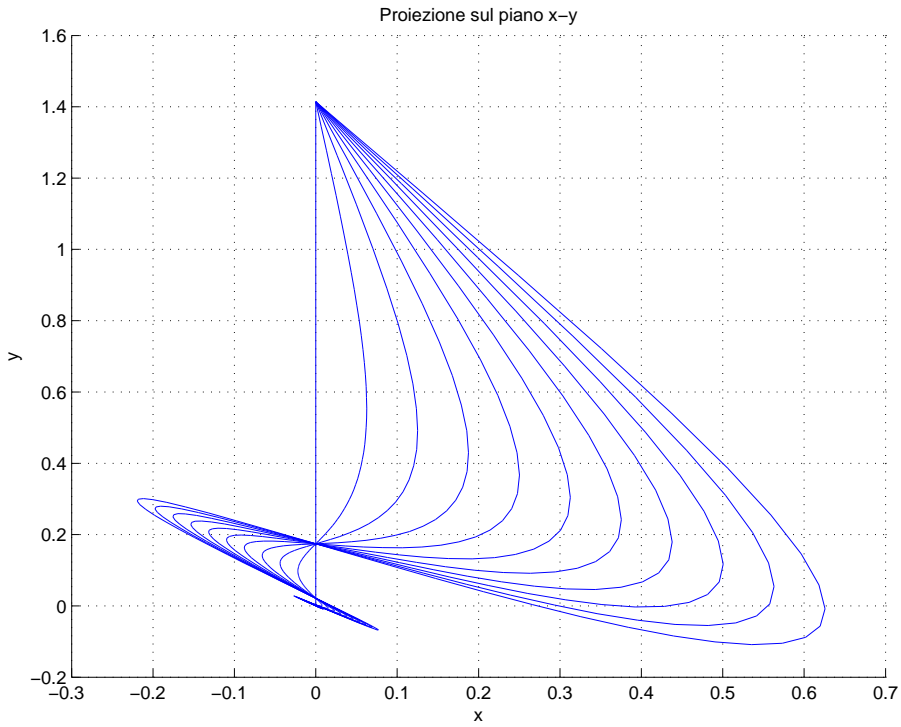
```
-----
pause; clc;                % Press any key to continue
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% The free evolution of the system is obtained using the command "initial":
% X0 initial state; X and Y state and output vectors; T time vector
figure(1); clf
X00=-2*V(:,3);
dx0=[0:0.1:1];
for dx=dx0
    X0=X00+[0;0;dx];
    [Y,T,X] = initial(SYS,X0);
    plot3(X(:,1),X(:,2),X(:,3)); hold on
    echo off
end
grid; xlabel('x'); ylabel('y'); zlabel('z')
echo on
```

----- Matlab output -----



```
-----
pause;                % Press any key to continue
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% Projection on the x-y plane
figure(1)
view(0,90)
title('Projection on the x-y plane')
```

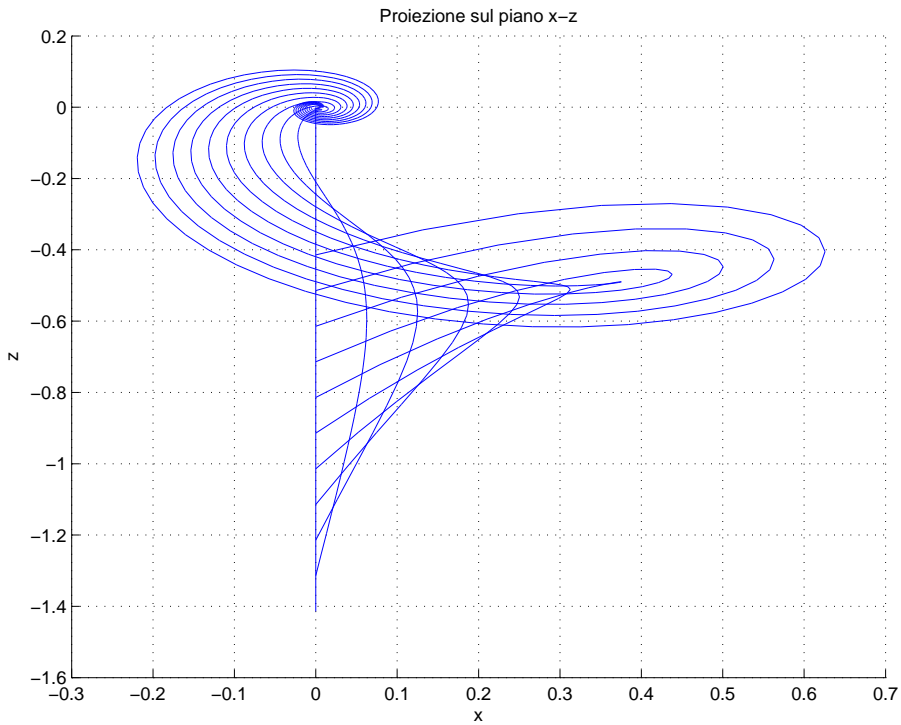
----- Matlab output -----



```

pause; % Press any key to continue
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% Projection on the x-z plane
figure(1)
view(0,0)
title('Projection on the x-z plane')
    
```

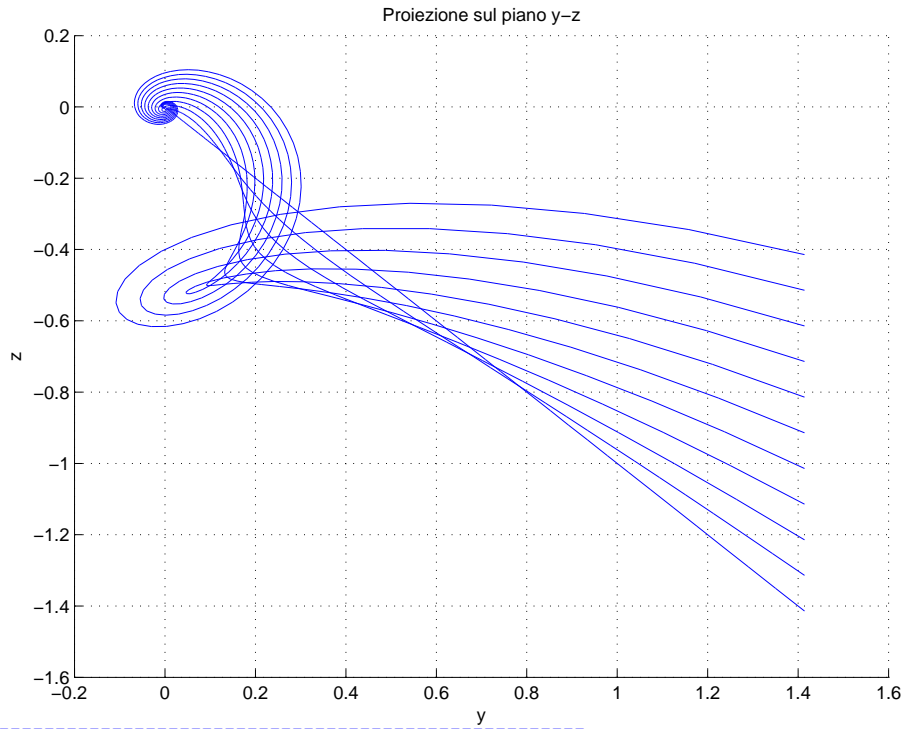
----- Matlab output -----



```

pause; % Press any key to continue
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% Projection on the y-z plane
figure(1)
view(90,0)
title('Projection on the y-z plane')
    
```

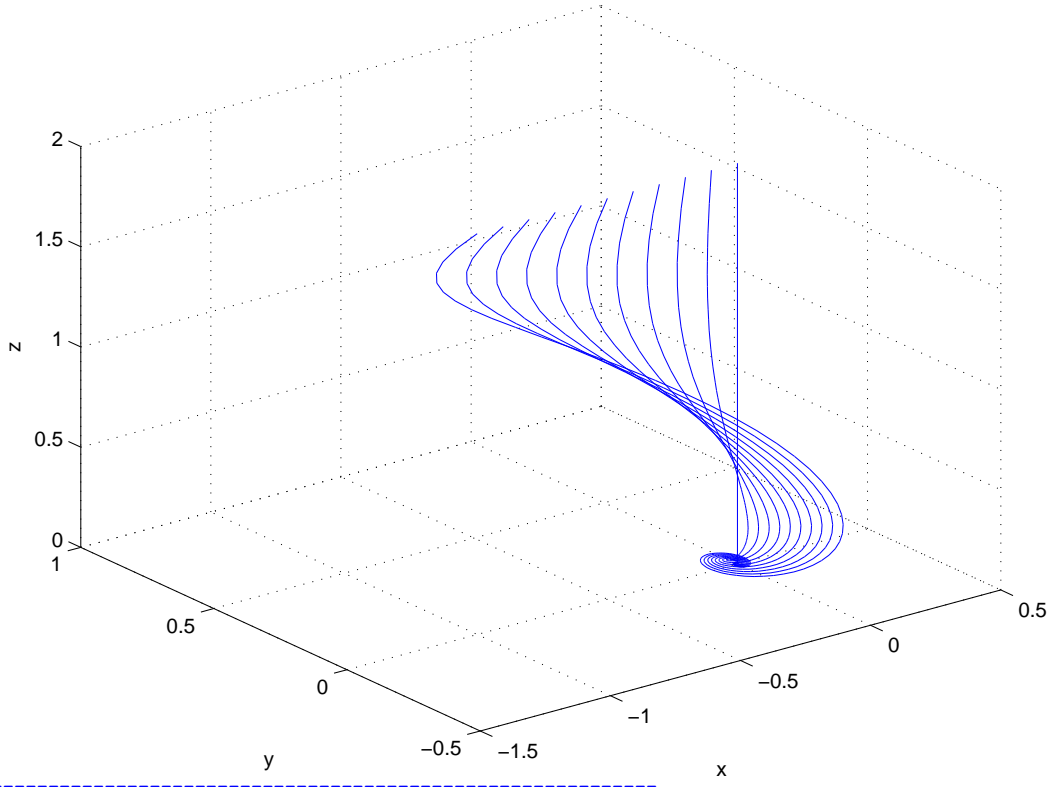
----- Matlab output -----



```

pause; clc; % Press any key to continue
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% The same trajectory in the Jordan real canonical base
% transforms as follows:
figure(1); clf
for dx=dx0
    X0=X00+[0;0;dx];
    [Y,T,X] = initial(CSYS,-TM*X0);
    plot3(X(:,1),X(:,2),X(:,3)); hold on
    echo off
end
grid; xlabel('x'); ylabel('y'); zlabel('z')
echo on
    
```

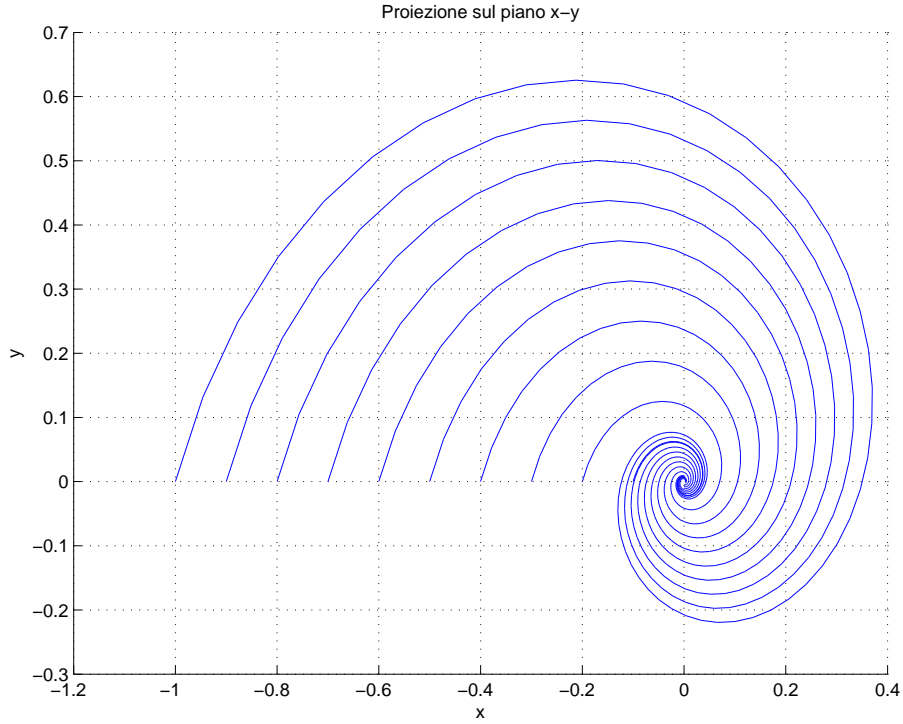
----- Matlab output -----



```

pause; % Press any key to continue
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% Projection on the x-y plane
figure(1)
view(0,90)
title('Projection on the x-y plane')
    
```

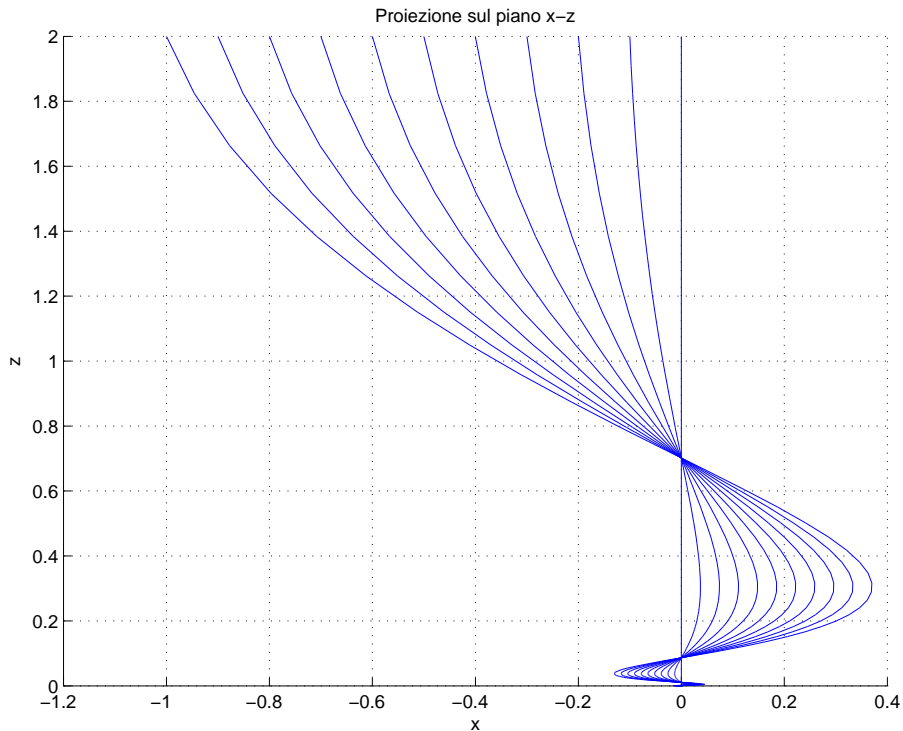
----- Matlab output -----



```

pause; % Press any key to continue
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% Projection on the x-z plane
figure(1)
view(0,0)
title('Projection on the x-z plane')
    
```

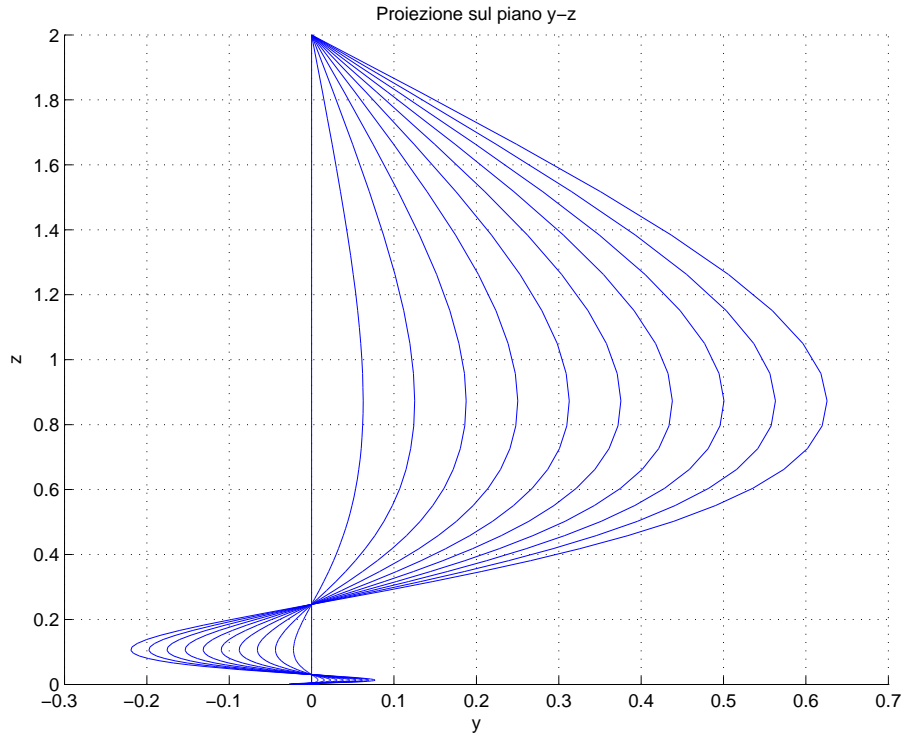
----- Matlab output -----



```

pause; % Press any key to continue
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% Projection on the y-z plane
figure(1)
view(90,0)
title('Projection on the y-z plane')
    
```

----- Matlab output -----



echo off