SC 625 - Systems Theory

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Course Outline:

Basics of linear theory/linear algebra: Vector spaces, Dimension, Basis, Subspaces, Dual spaces, Annihilators, Direct sum, Linear transformations, Matrix representations, Similarity, Rank and nullity.

A primer on linear systems: State-space models, Transition matrix properties, Minimal realization, Controllability, Observability.

Optional Topics (time permitting):Internal Stability, Lyapunov Stability theorems for linear systems, Linear Feedback and Observers, Separation Principle.

References:

Finite Dimensional Vector Spaces - P. Halmos, Springer, 1984

Linear System Theory - Wilson J. Rugh, Prentice Hall, 2nd Edition, 1995

Linear System Theory and Design - C. T. Chen, Oxford University Press, 2^{nd} Editions, 1995

Linear Systems - Thomas Kailath, Prentice-Hall, Inc.; 1st Edition, 1980

Evaluation Policy:

Quiz (4 Nos.) - 40% Homework Assignments (Special grades on unique solution) - 10% Final Exam - 50%