

Office Hours

CMPE 240

#3) $f: \mathbb{R}^n \rightarrow \mathbb{R}^m$ is linear

$$\begin{aligned} f(a+b) &= f(a) + f(b) \\ f(\alpha a) &= \alpha f(a) \end{aligned} \quad \left. \begin{array}{c} \\ \hline \end{array} \right\} \text{linear}$$

Show that there exist $A \in \mathbb{R}^{m \times n}$

$$f(x) = Ax \quad \forall x \in \mathbb{R}^n$$

A_{ij}



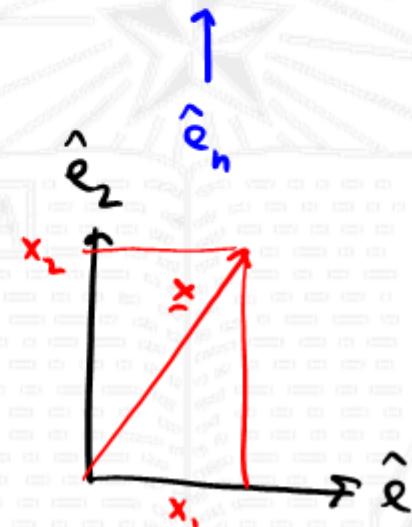
$$f: \mathbb{R}^n \rightarrow \mathbb{R}^m \iff f(x) = Ax \quad x \in \mathbb{R}^n$$

$A \in \mathbb{R}^{m \times n}$

$$\underline{x} \longleftrightarrow x_1 \begin{bmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix} + x_2 \begin{bmatrix} 0 \\ 1 \\ \vdots \\ 0 \end{bmatrix} + \dots + x_n \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 1 \end{bmatrix}$$

$\uparrow \hat{e}_1$ $\uparrow \hat{e}_2$ $\uparrow \hat{e}_n$

$$\underline{x} = \sum_{i=1}^n x_i \hat{e}_i$$



$$f(\underline{x}) = f(x_1 \hat{e}_1) + f(x_2 \hat{e}_2) + \dots + f(x_n \hat{e}_n)$$

$$= x_1 f(\hat{e}_1) + x_2 f(\hat{e}_2) + \dots + x_n f(\hat{e}_n)$$

$$f(\underline{x}) = [f(\hat{e}_1) \ f(\hat{e}_2) \ \dots \ f(\hat{e}_n)] \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}$$



 \downarrow
 $A \in \mathbb{R}^{m \times n}$



$$f(x) = Ax = \tilde{A}x$$

~~$\tilde{A} \neq A$~~

$$(A - \tilde{A})x = 0$$

\uparrow

\hat{e}_i

$$(A - \tilde{A}) \begin{bmatrix} 1 \\ 0 \\ \vdots \\ i \\ 0 \end{bmatrix}$$

$m \times n$ $m \times n$

$n \times 1$



$$\text{#1) } P_{k+1} = AP_k + b$$

$$A \quad b \quad f(r, \alpha, \sigma)$$

G

$$A = [\dots; \dots; \dots];$$

$$b = [\dots; \dots; \dots];$$

R

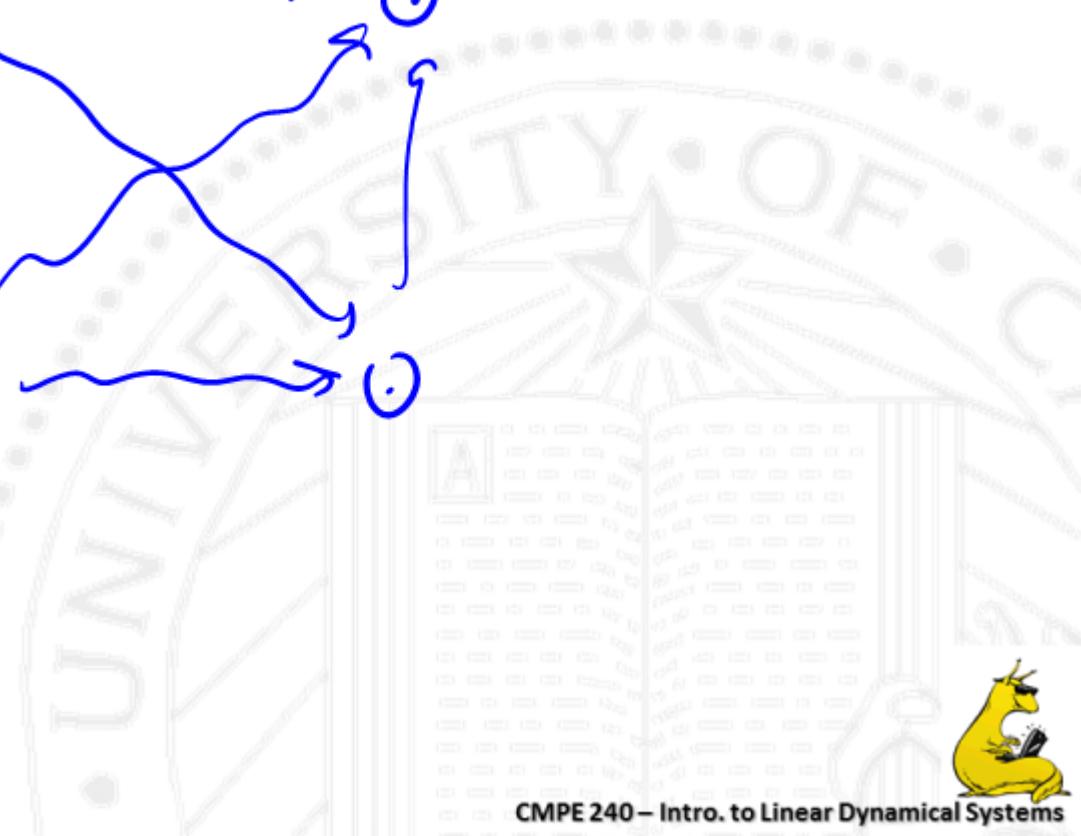
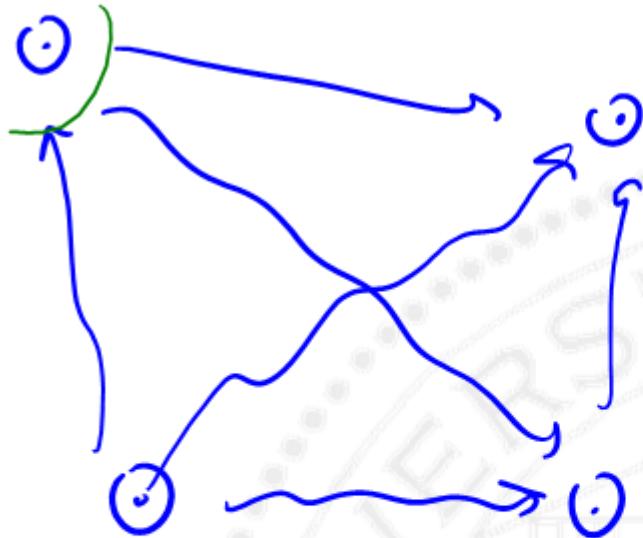
$$P_1 = \begin{bmatrix} \cdot & \cdot \\ \cdot & \cdot \\ \cdot & \cdot \end{bmatrix}$$

$$P_2 = AP_1 + b;$$

$$P = [P_1 \ P_2];$$



8



(TS)

$$P(x) = a_{n-1}x^{n-1} + a_{n-2}x^{n-2} + \dots + a_1x + a_0$$

$$\begin{bmatrix} a_0 \\ a_1 \\ \vdots \\ a_{n-1} \end{bmatrix}$$

a

$$D_p = \frac{dp}{dx}$$

$$\frac{dp}{dx} = Da$$

$$D = \left[\hat{D}_1 \quad \hat{D}_2 \quad \cdots \quad \hat{D}_{n-1} \right]$$

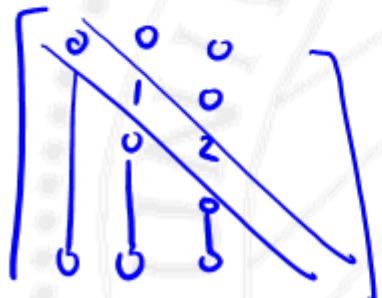
↑

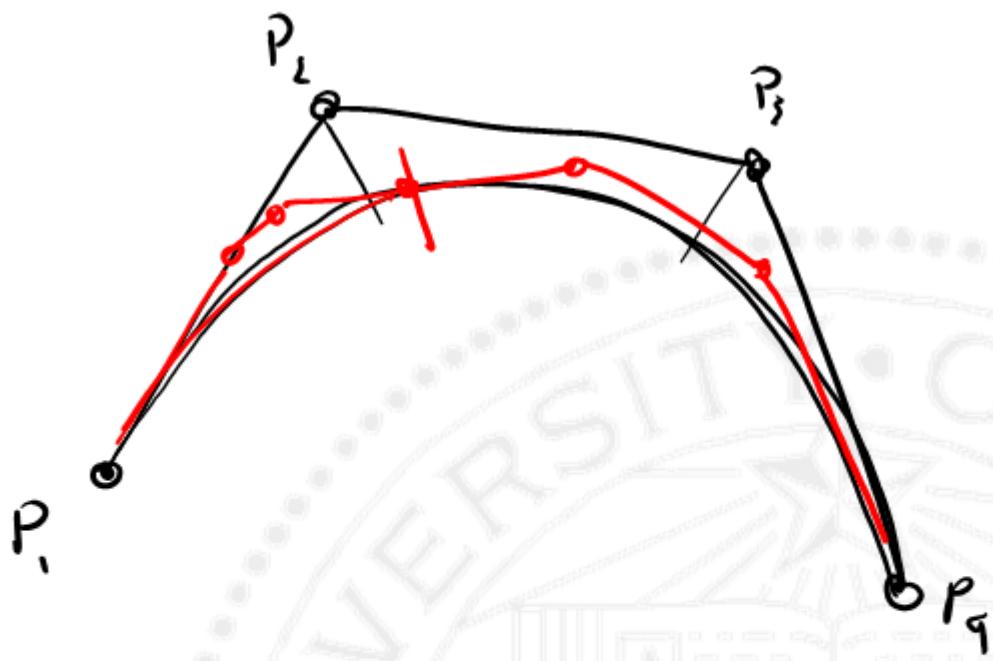


$$\hat{D\dot{e}_1} = \frac{dp}{dx} \left(\begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} \right) \rightarrow p(x) = 0x^{n-1} + \dots + 0x^1 + a_0$$

$$\left. \frac{dp(x)}{dx} \right|_{x=\tilde{x}_1} = 0$$

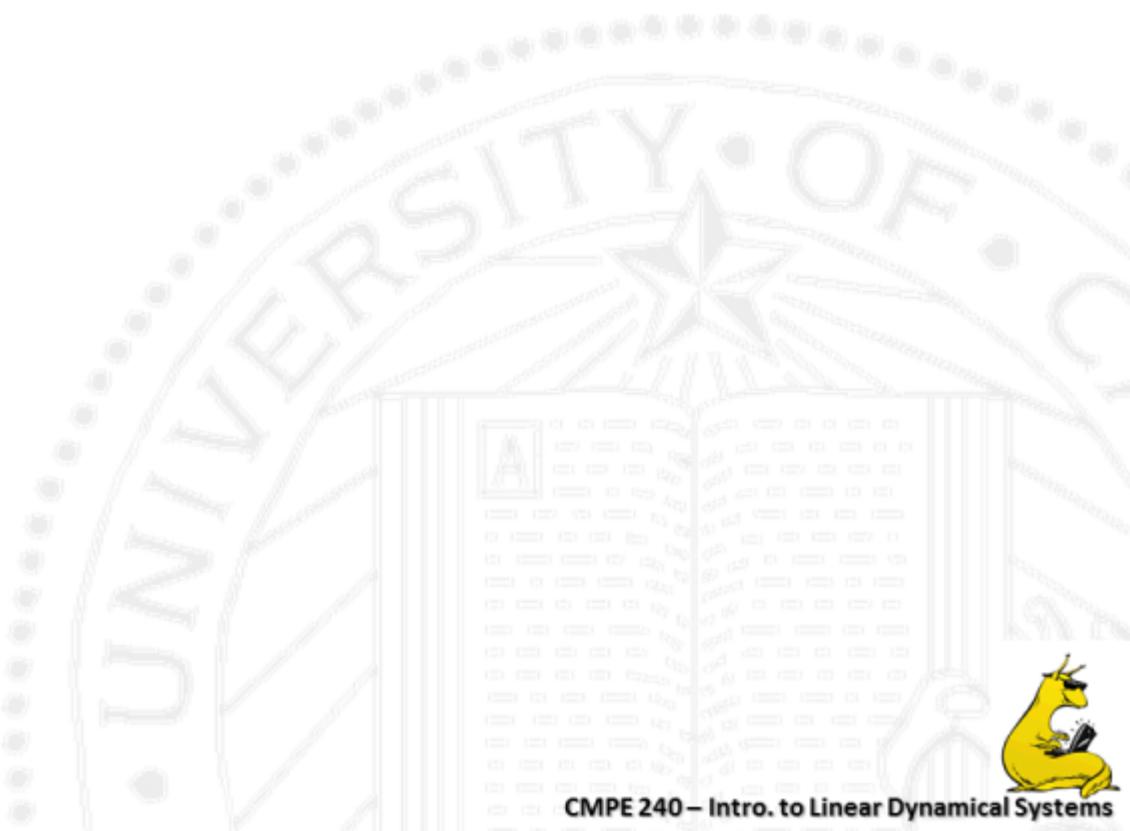
$$\hat{D\dot{e}_2} = \frac{dp}{dx} \left(\begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} \right) \rightarrow p(x) = 0 - 0 + a_1 x + 0$$







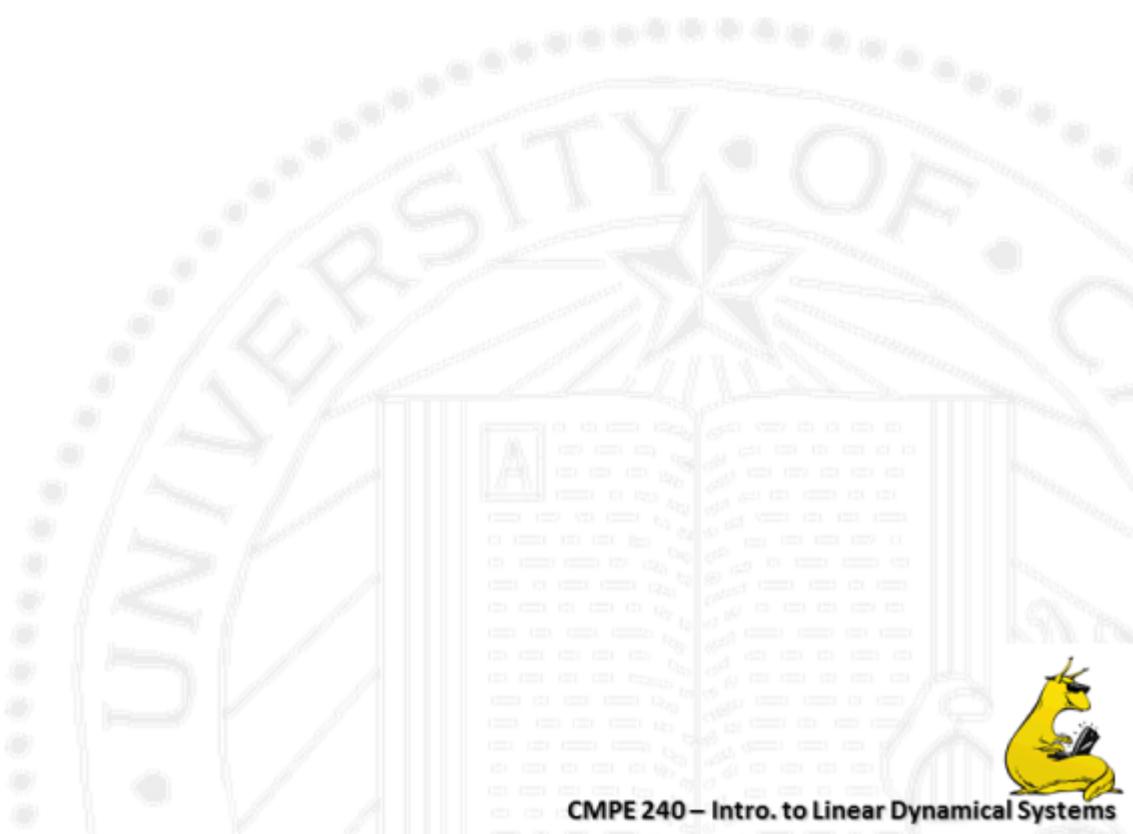
Gabriel Hugh Elkaim



CMPE 240 – Intro. to Linear Dynamical Systems



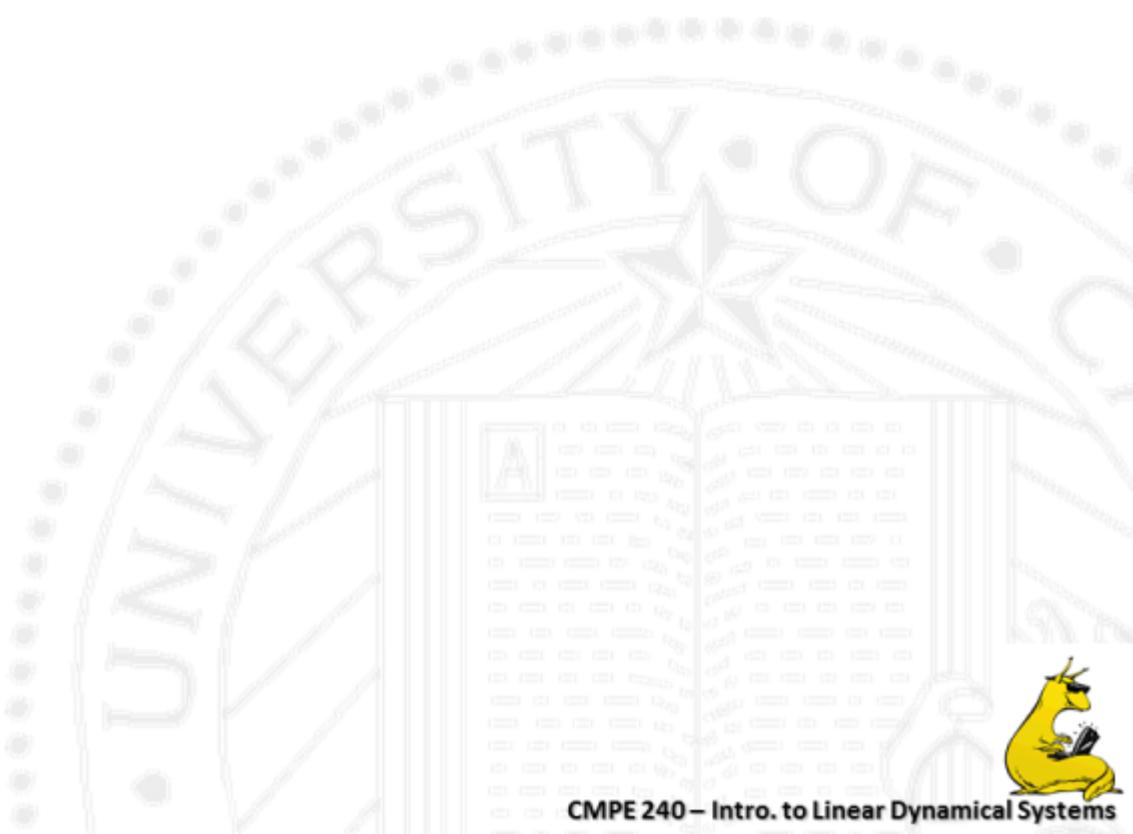
Gabriel Hugh Elkaim



CMPE 240 – Intro. to Linear Dynamical Systems



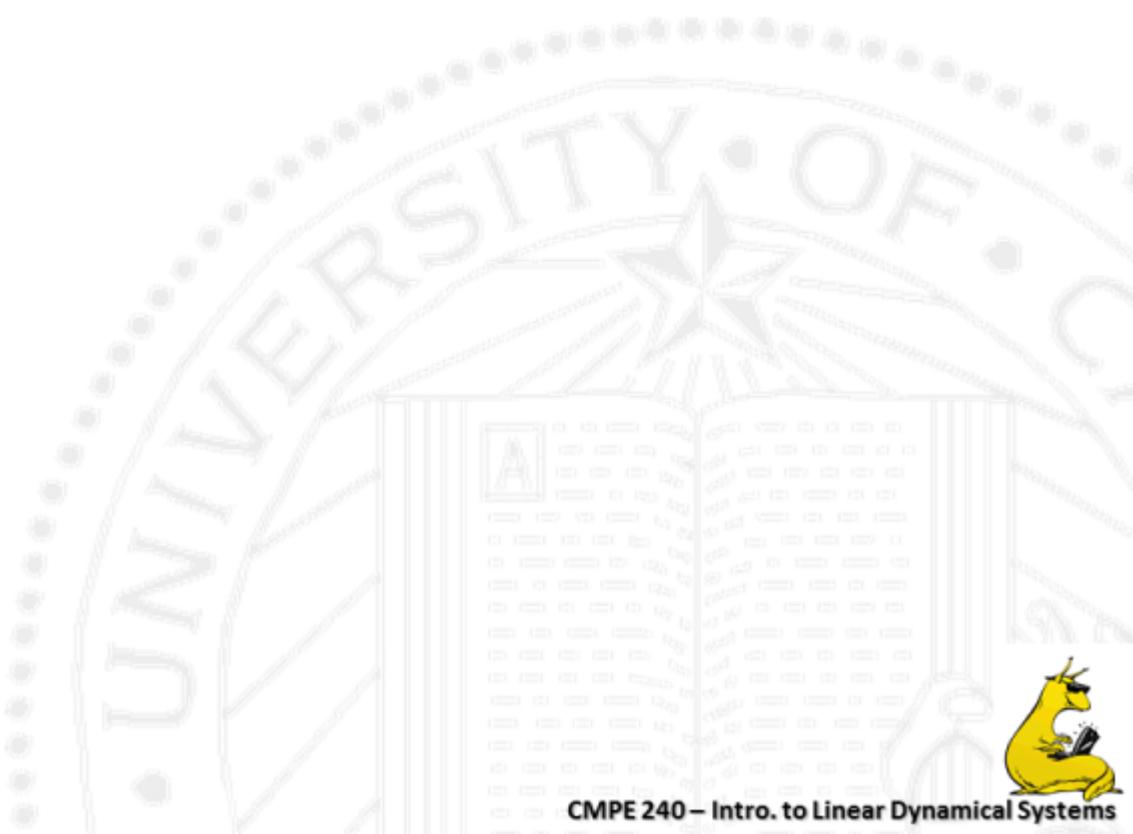
Gabriel Hugh Elkaim



CMPE 240 – Intro. to Linear Dynamical Systems



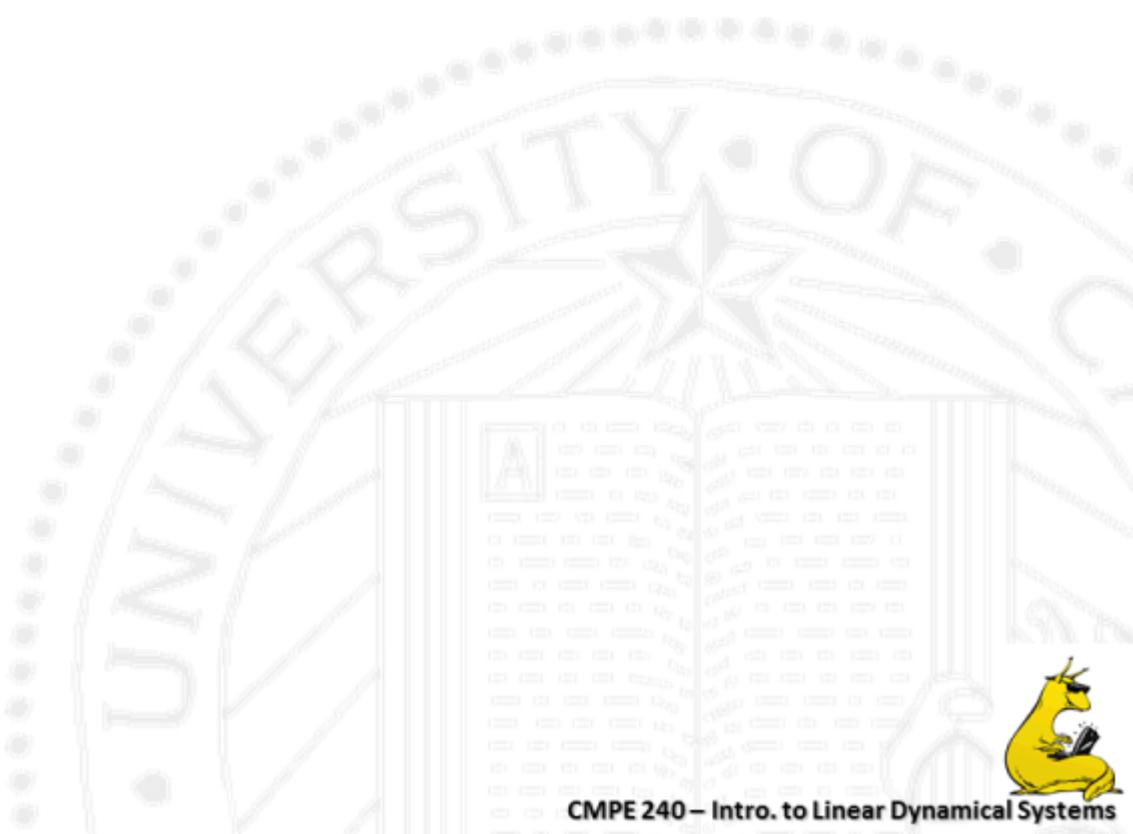
Gabriel Hugh Elkaim



CMPE 240 – Intro. to Linear Dynamical Systems



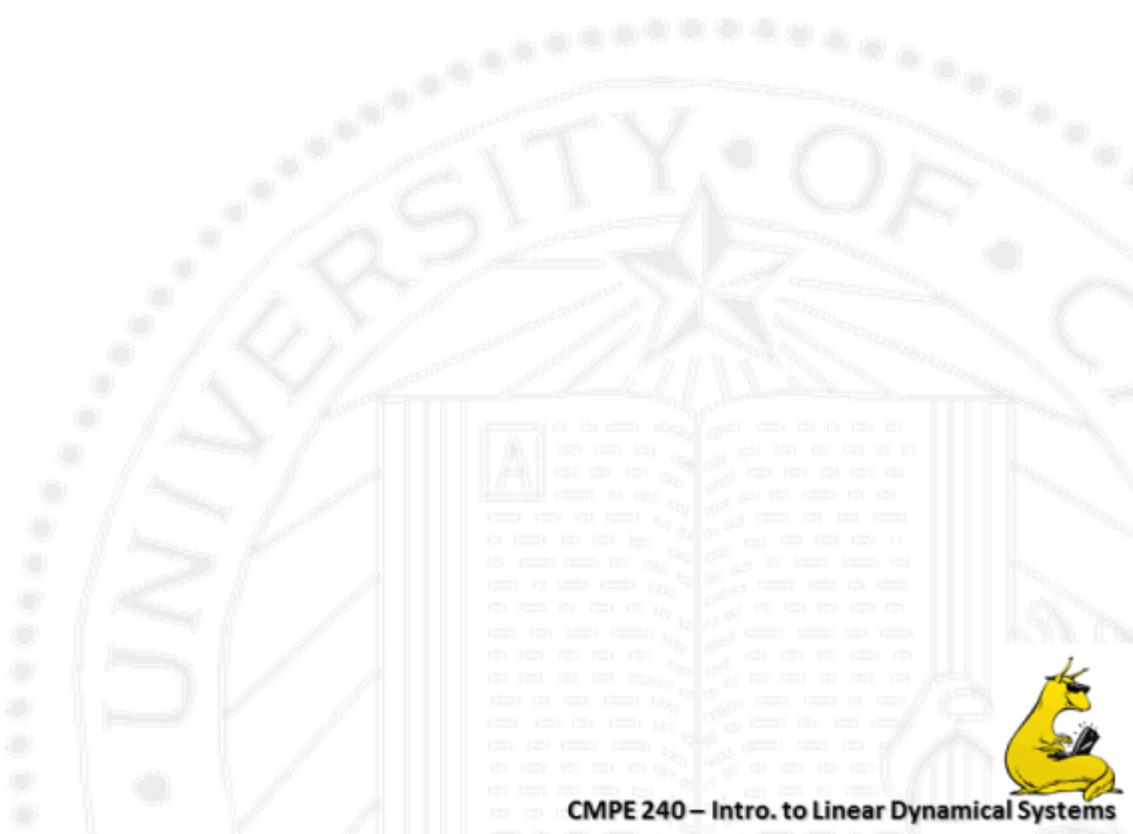
Gabriel Hugh Elkaim



CMPE 240 – Intro. to Linear Dynamical Systems



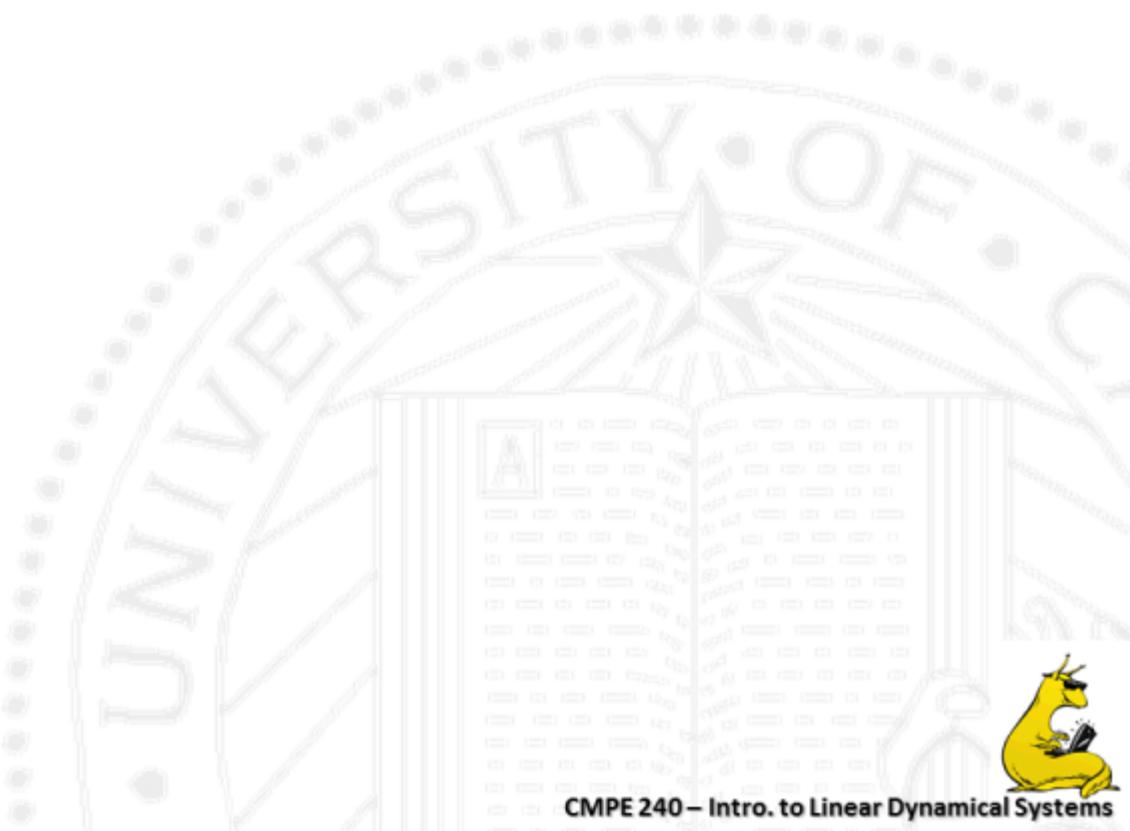
Gabriel Hugh Elkaim



CMPE 240 – Intro. to Linear Dynamical Systems



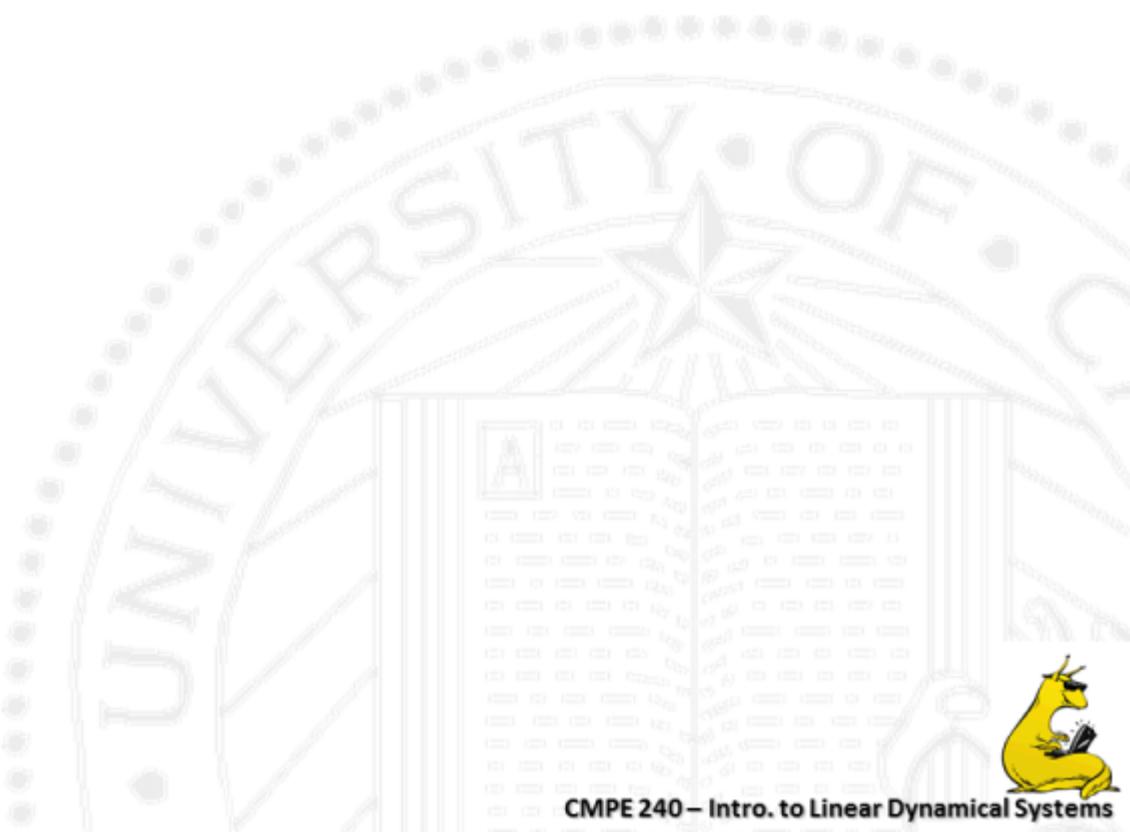
Gabriel Hugh Elkaim



CMPE 240 – Intro. to Linear Dynamical Systems



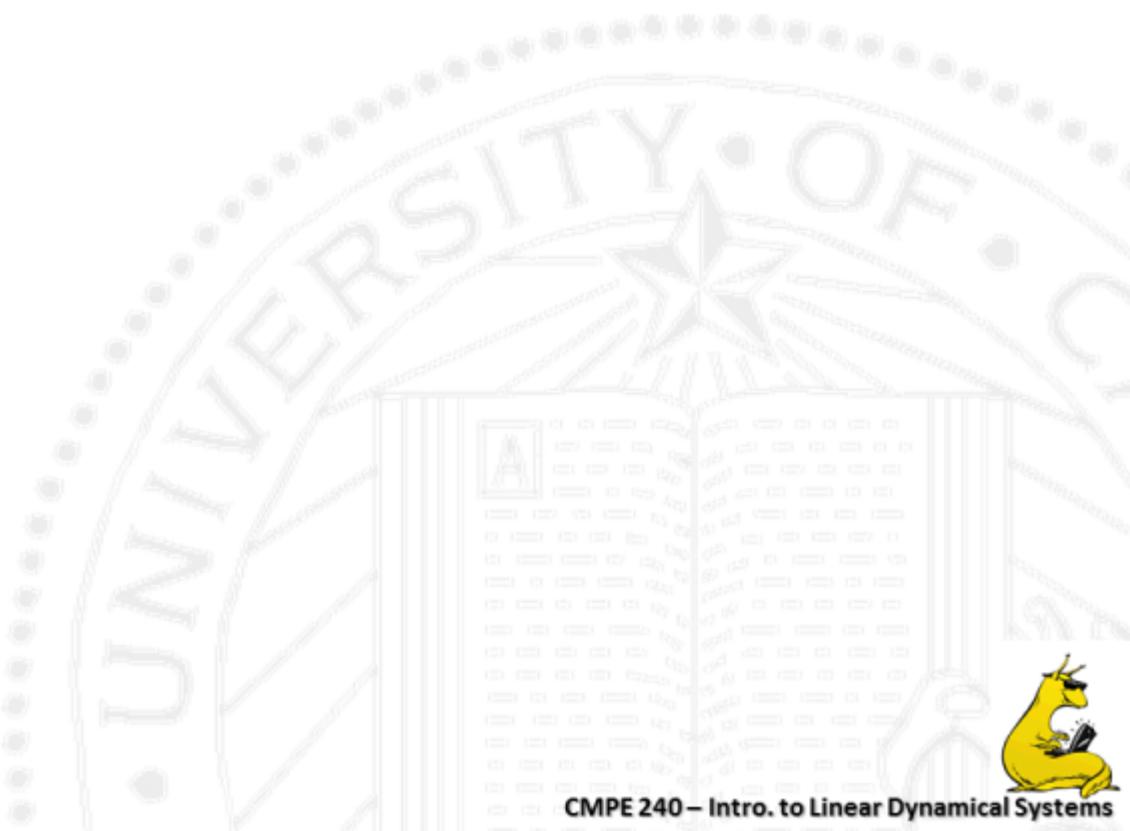
Gabriel Hugh Elkaim



CMPE 240 – Intro. to Linear Dynamical Systems



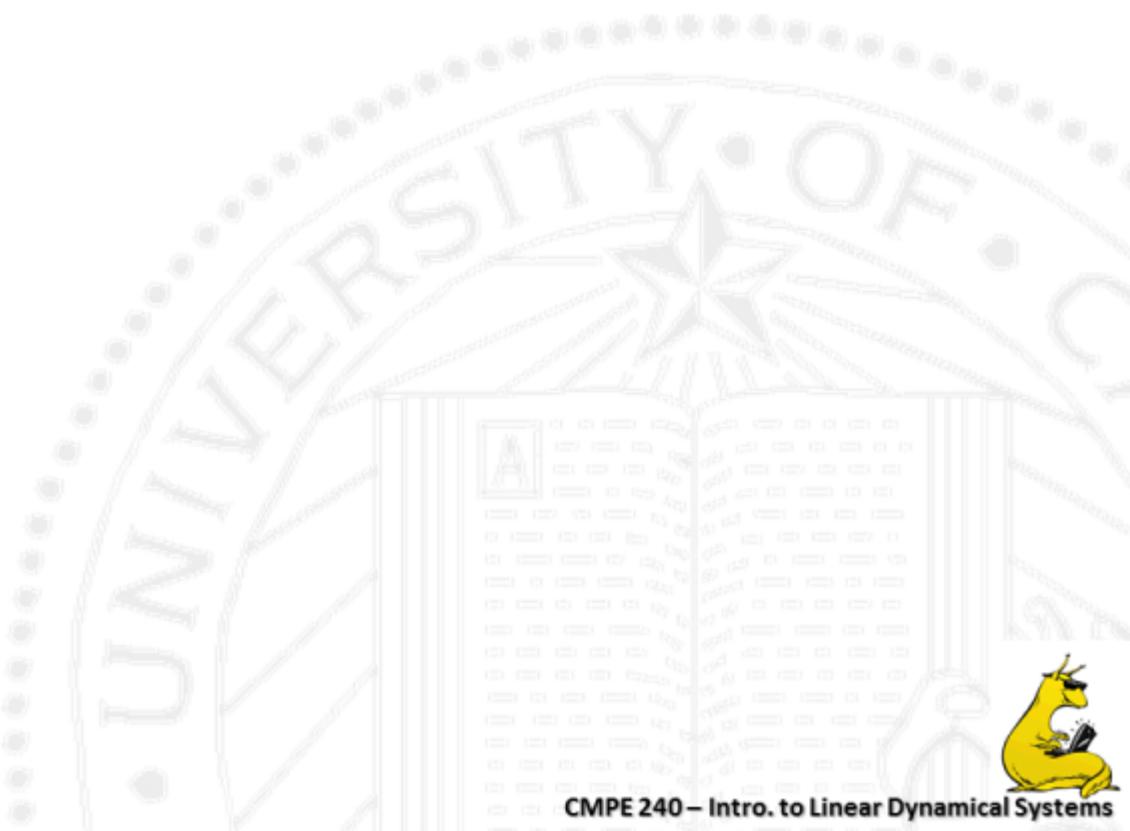
Gabriel Hugh Elkaim



CMPE 240 – Intro. to Linear Dynamical Systems



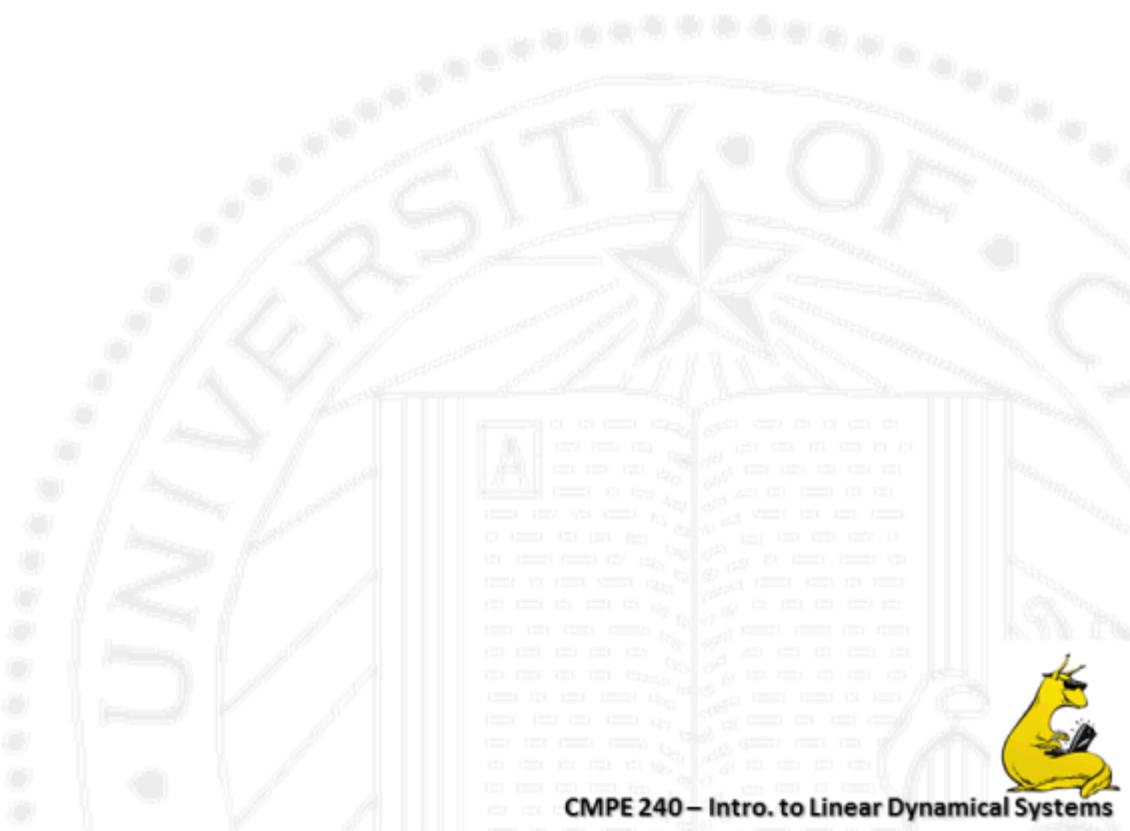
Gabriel Hugh Elkaim



CMPE 240 – Intro. to Linear Dynamical Systems



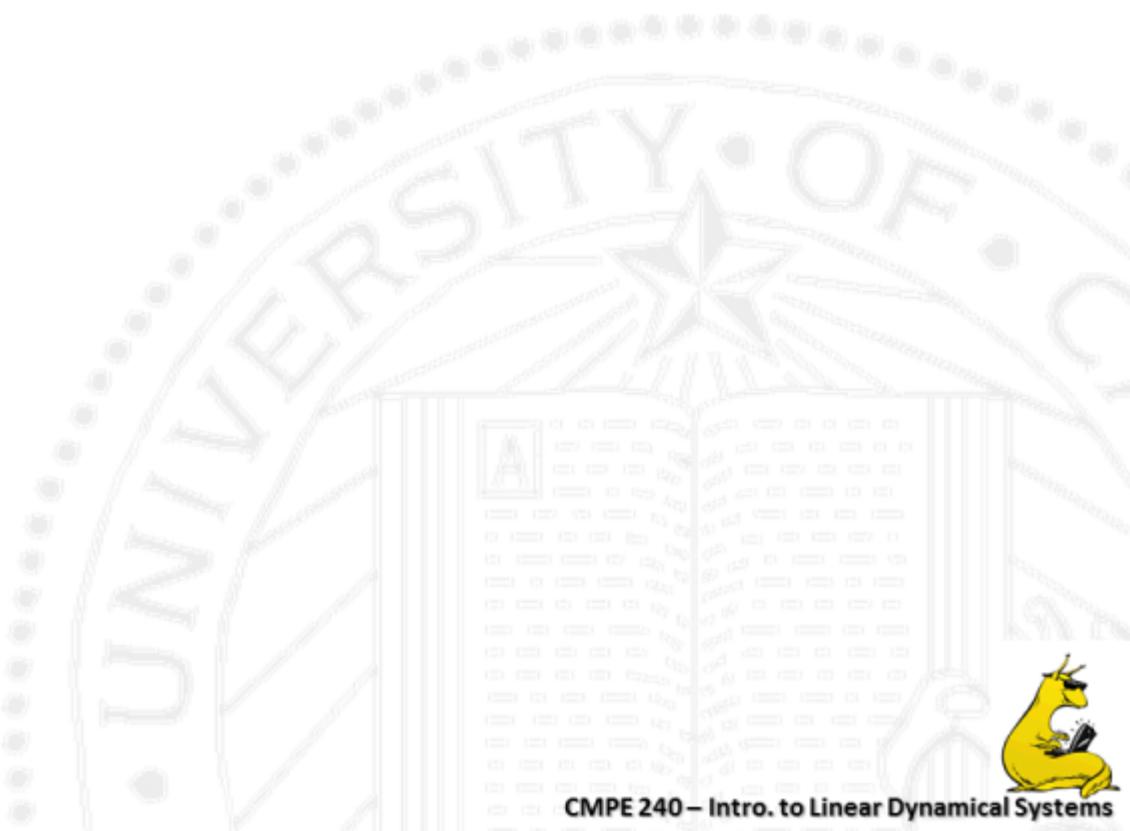
Gabriel Hugh Elkaim



CMPE 240 – Intro. to Linear Dynamical Systems



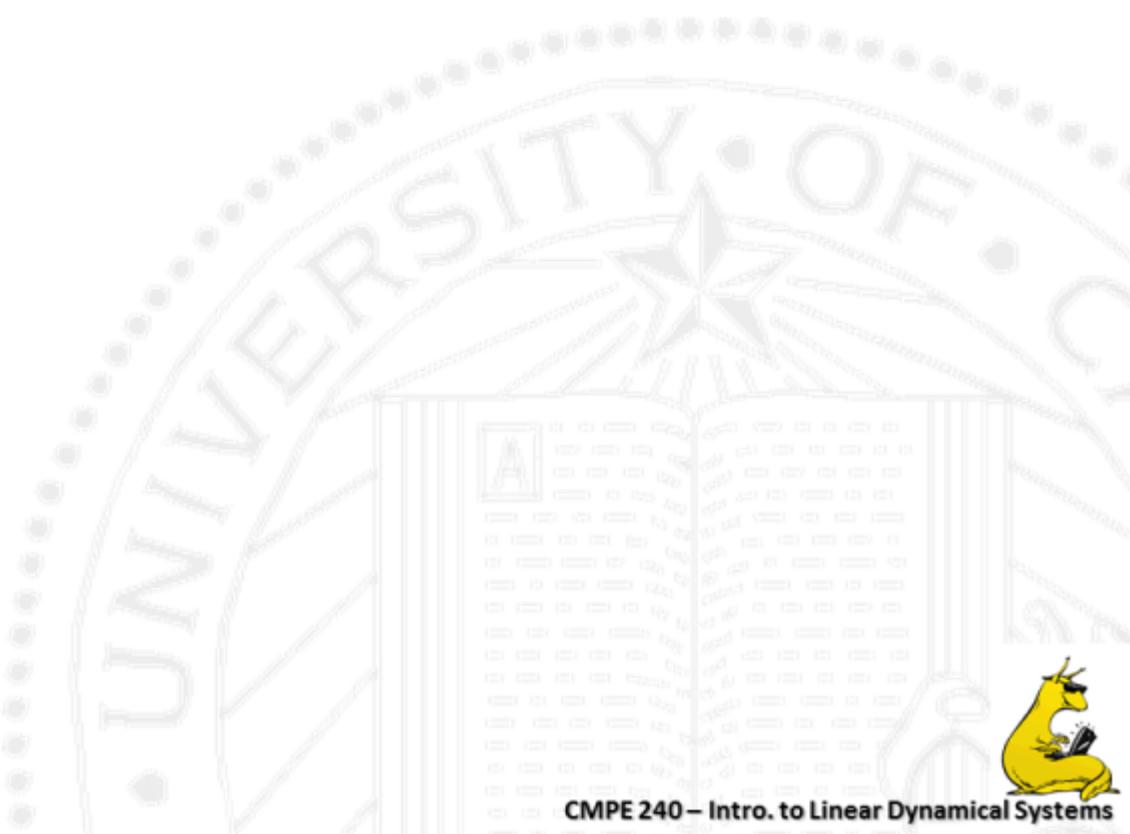
Gabriel Hugh Elkaim



CMPE 240 – Intro. to Linear Dynamical Systems



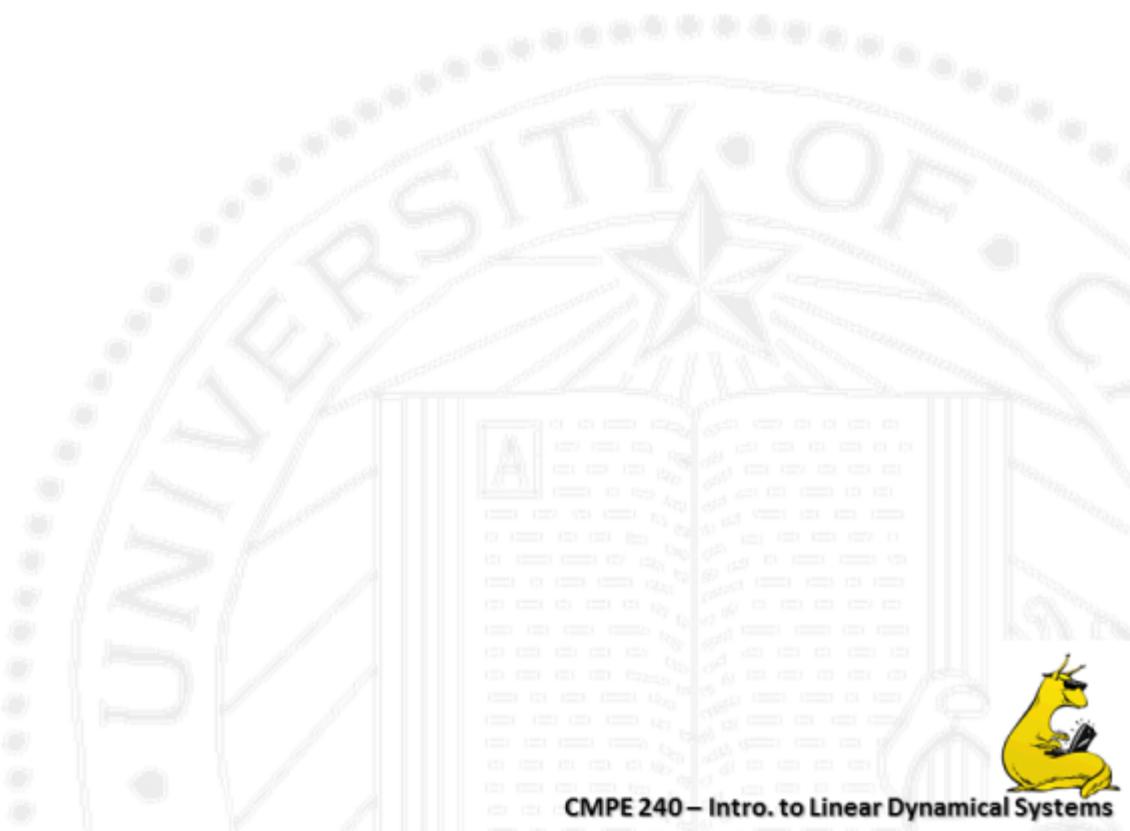
Gabriel Hugh Elkaim



CMPE 240 – Intro. to Linear Dynamical Systems



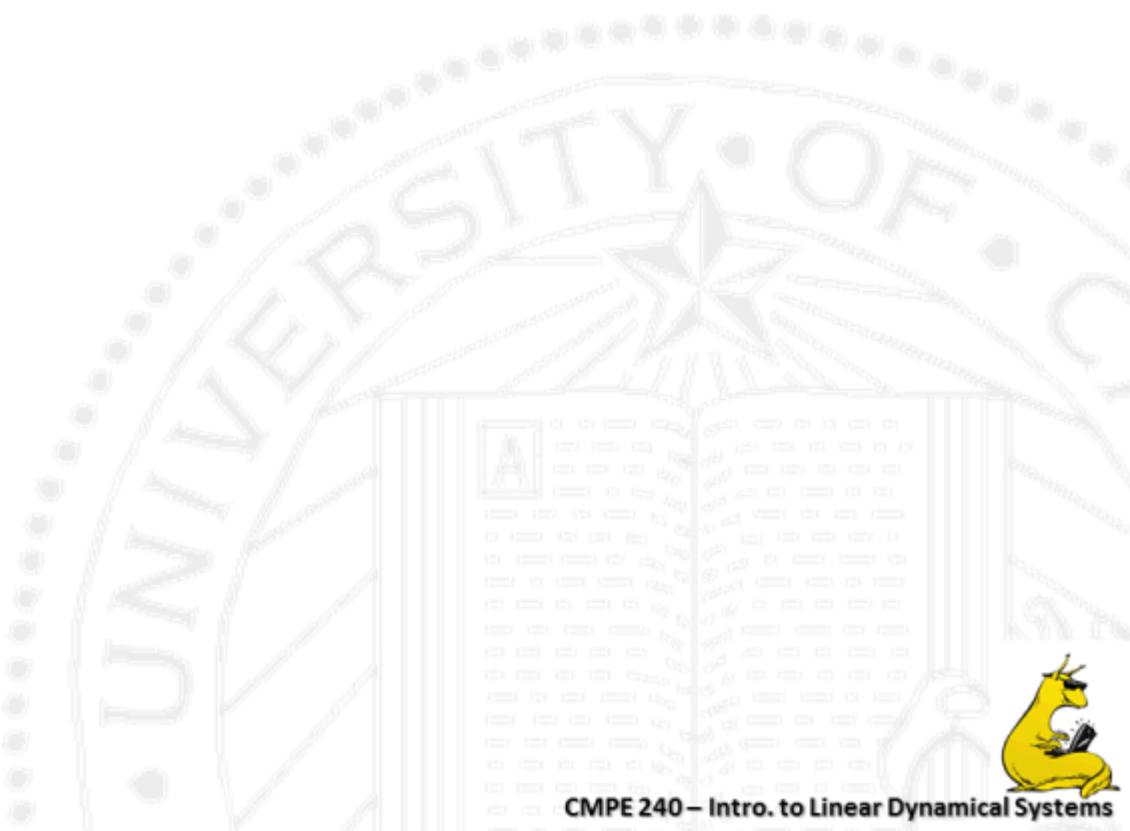
Gabriel Hugh Elkaim



CMPE 240 – Intro. to Linear Dynamical Systems



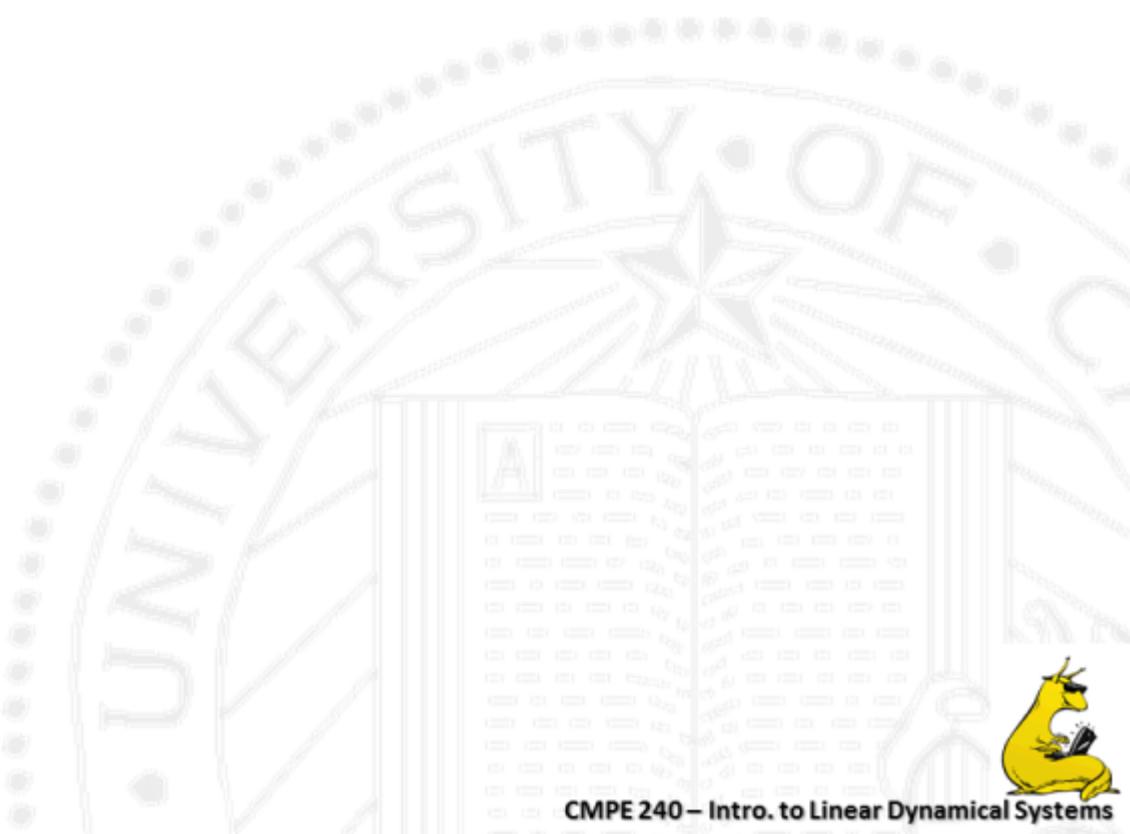
Gabriel Hugh Elkaim



CMPE 240 – Intro. to Linear Dynamical Systems



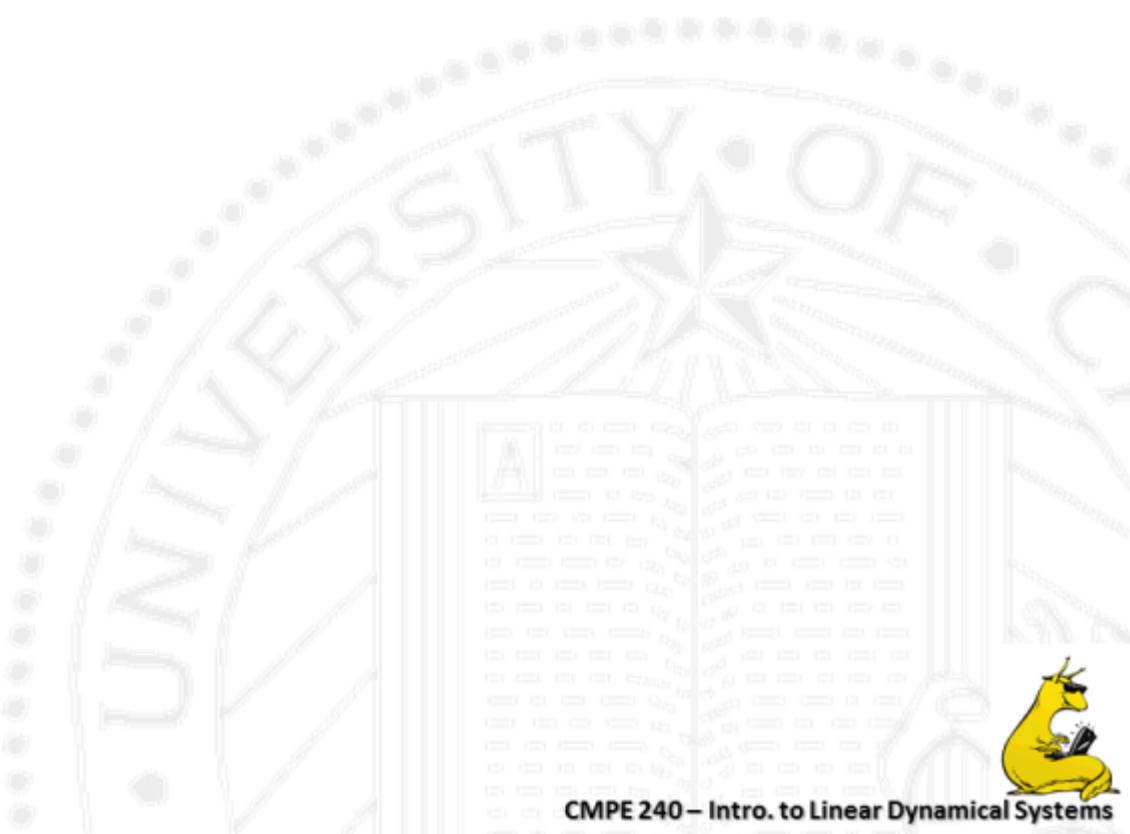
Gabriel Hugh Elkaim



CMPE 240 – Intro. to Linear Dynamical Systems



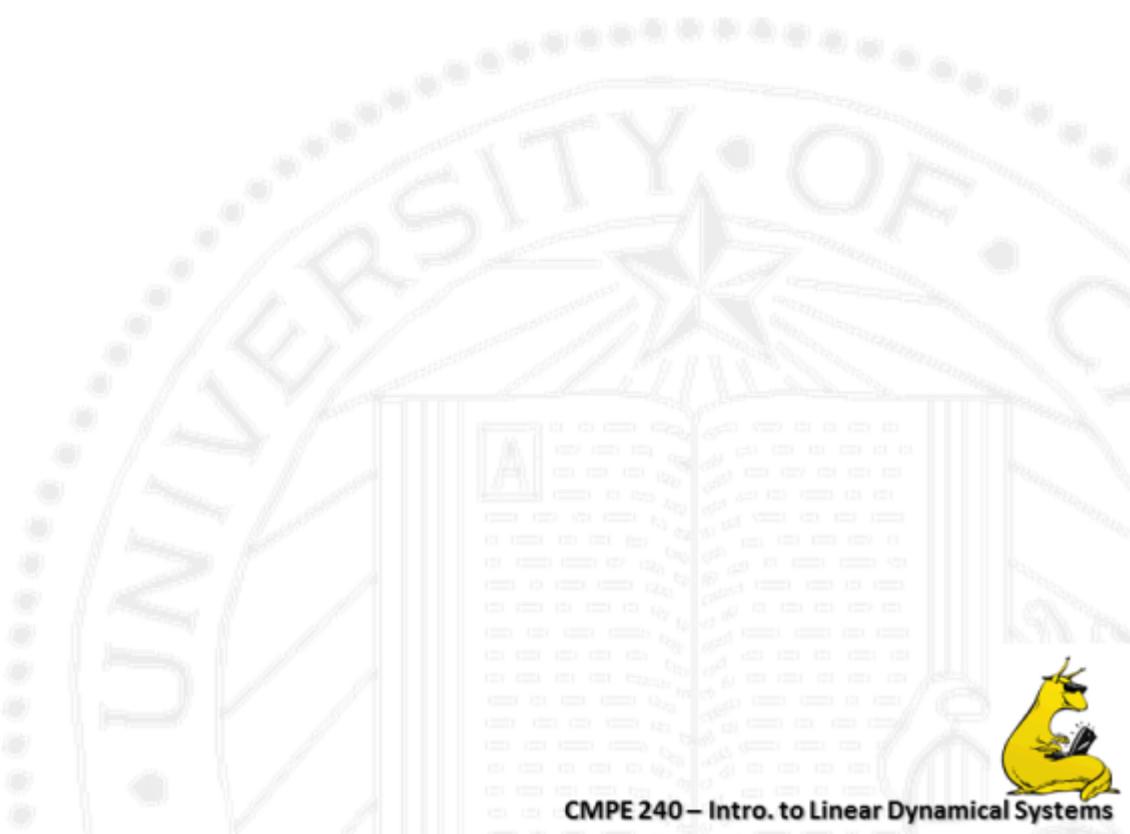
Gabriel Hugh Elkaim



CMPE 240 – Intro. to Linear Dynamical Systems



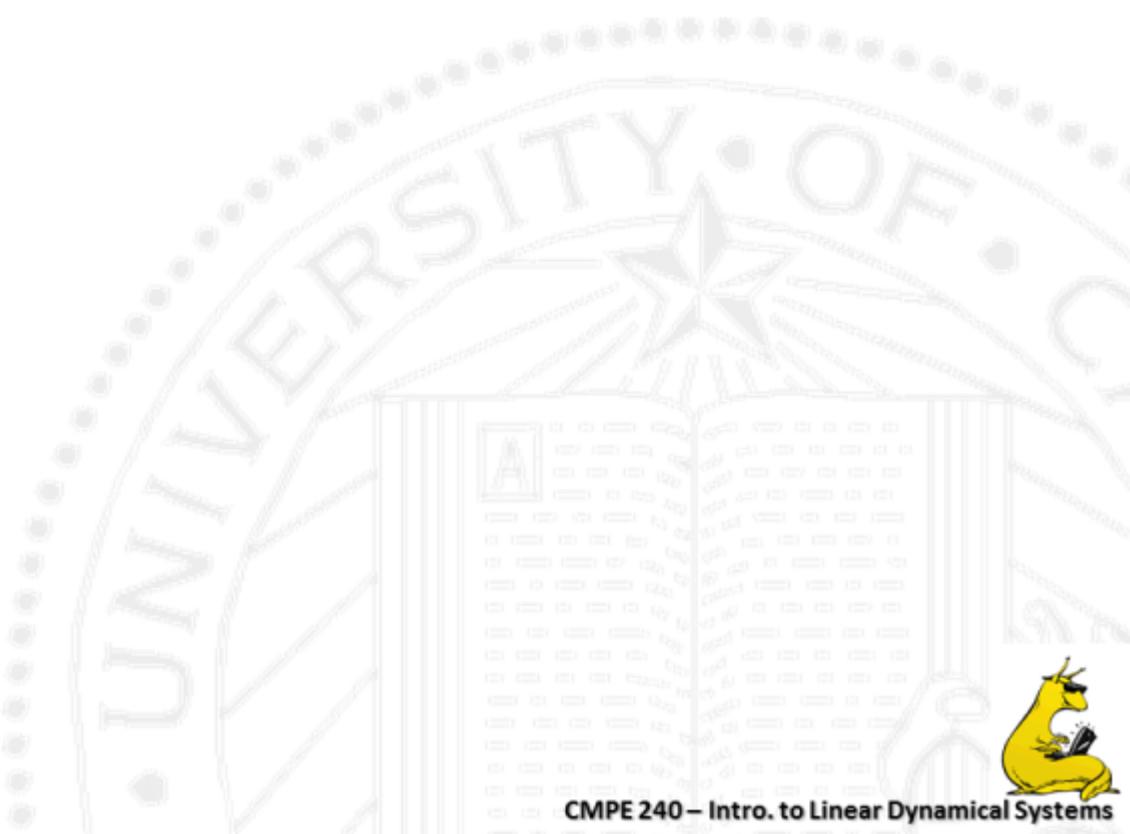
Gabriel Hugh Elkaim



CMPE 240 – Intro. to Linear Dynamical Systems



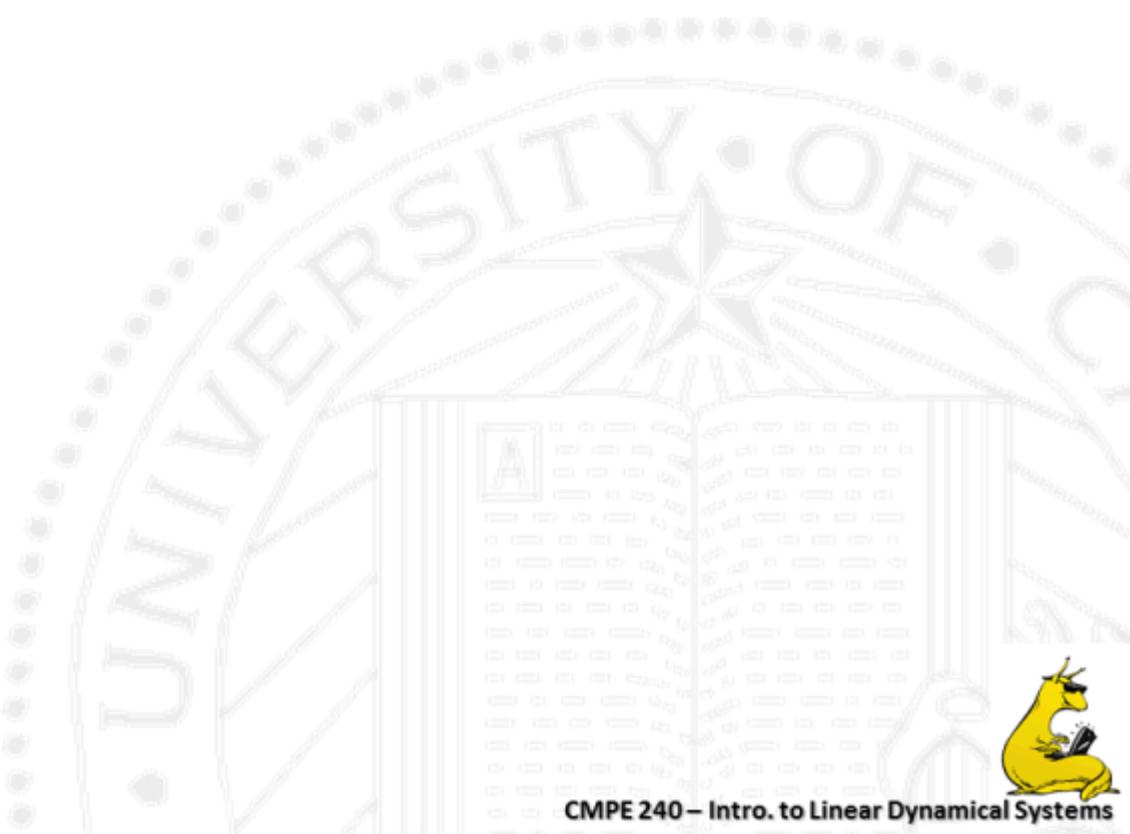
Gabriel Hugh Elkaim



CMPE 240 – Intro. to Linear Dynamical Systems



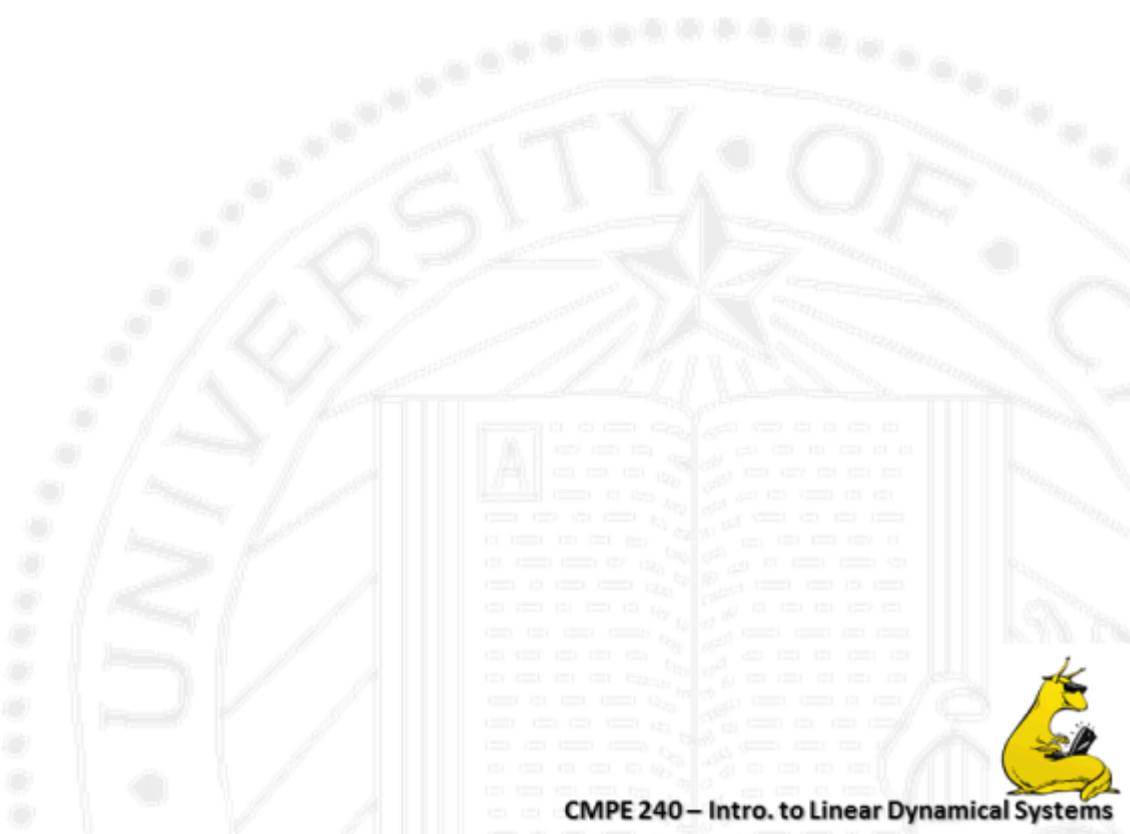
Gabriel Hugh Elkaim



CMPE 240 – Intro. to Linear Dynamical Systems



Gabriel Hugh Elkaim



CMPE 240 – Intro. to Linear Dynamical Systems