Lecture 7 Introduction to Linear Dynamical Systems

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{youtube}8P1mTtA1jH4{/youtube}

Introduction to applied linear algebra and linear dynamical systems, with applications to circuits, signal processing, communications, and control systems. Topics include: Least-squares aproximations of over-determined equations and least-norm solutions of underdetermined equations. Symmetric matrices, matrix norm and singular value decomposition. Eigenvalues, left and right eigenvectors, and dynamical interpretation. Matrix exponential, stability, and asymptotic behavior. Multi-input multi-output systems, impulse and step matrices; convolution and transfer matrix descriptions.

󰀀󰀀󰀀󰀀󰀀 : http://www.stanford.edu/class/ee263/

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ที่มาของข้อมูล: Stanford