

## Lecture 8 Introduction to Linear Dynamical Systems

Written by pornrat

Wednesday, 13 July 2016 09:45 - Last Updated Wednesday, 13 July 2016 09:46

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{youtube}l1X4tOoIHYo{/youtube}

Introduction to applied linear algebra and linear dynamical systems, with applications to circuits, signal processing, communications, and control systems. Topics include: Least-squares approximations 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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