

PDF FREE SIGNAL AND LINEAR SYSTEMS ANALYSIS 2ND FULL PDF

IN SYSTEMS THEORY A LINEAR SYSTEM IS A MATHEMATICAL MODEL OF A SYSTEM BASED ON THE USE OF A LINEAR OPERATOR LINEAR SYSTEMS TYPICALLY EXHIBIT FEATURES AND PROPERTIES THAT ARE MUCH SIMPLER THAN THE NONLINEAR DISAMBIGUATION NEEDED CASE AS A MATHEMATICAL ABSTRACTION OR IDEALIZATION LINEAR SYSTEMS FIND IMPORTANT APPLICATIONS IN AUTOMATIC PROBLEM MY INEXPERIENCE WITH THE SUBJECT OF LINEAR SYSTEMS MAY ALSO HAVE CONTRIBUTED TOWARDS ERRORS IN THE NOTES NONETHELESS IT IS MY HOPE THAT THE TEXT REMAINS A USEFUL INTRODUCTORY REFERENCE TO READERS STUDYING LINEAR SYSTEMS THEORY FOR THE RST TIME IT IS AN HONOR FOR ME TO DEDICATE THESE NOTES TO THE FOLLOWING INDIVIDUALS NATURALLY LINEAR MODELS MODEL IS A MATHEMATICAL REPRESENTATIONS OF A SYSTEM MODELS ALLOW SIMULATING THE SYSTEM MODELS CAN BE USED FOR CONCEPTUAL ANALYSIS MODELS ARE NEVER EXACT LINEAR MODELS HAVE SIMPLE STRUCTURE CAN BE ANALYZED USING POWERFUL MATHEMATICAL TOOLS CAN BE MATCHED AGAINST REAL DATA USING KNOWN PROCEDURES IN NUMERICAL LINEAR ALGEBRA A FUNDAMENTAL PROBLEM IS TO SOLVE THE LINEAR SYSTEM $AX=B$ WHERE $A \in \mathbb{R}^{n \times n}$ IS INVERTIBLE AND $B \in \mathbb{R}^n$ HERE \mathbb{R}^n DENOTES THE SPACE OF n REAL VALUED MATRICES THE EXACT SOLUTION OF COURSE $X=A^{-1}B$ OBTAINING X NUMERICALLY TURNS OUT TO BE MORE CHALLENGING LEADING TO A VARIETY OF METHODS WITH DI ERENT PROPERTIES THE BASIC IDEAS OF LINEAR SYSTEMS ANALYSIS ARE WELL ESTABLISHED AND WELL UNDERSTOOD THEY CAN BE DIVIDED INTO AREAS OF SIGNAL ANALYSIS SYSTEM ANALYSIS AND THE APPLICATION OF SYSTEMS TO SIGNALS KNOWN AS SIGNAL PROCESSING THE GOAL OF SIGNAL ANALYSIS IS TO EXTRACT INFORMATION FROM A SIGNAL BY IDENTIFYING FEATURES THAT ARE OF PARTICULAR INTEREST SIGNAL AND LINEAR SYSTEM ANALYSIS CONTENTS 2 1 SIGNAL MODELS 2 3 2 1 1 DETERMINISTIC AND RANDOM SIGNALS 2 3 2 1 2 PERIODIC AND APERIODIC SIGNALS 2 3 2 1 3 PHASOR SIGNALS AND SPECTRA 2 4 2 1 4 SINGULARITY FUNCTIONS 2 7 CS 205A MATHEMATICAL METHODS DESIGNING AND ANALYZING LINEAR SYSTEMS 2 35 ANNOUNCEMENTS MOTIVATION PARAMETRIC REGRESSION LEAST SQUARES CHOLESKY FACTORIZATION SPARSITY SPECIAL STRUCTURE THEORIST S DILEMMA DE[?] NITION A SYSTEM OF LINEAR EQUATIONS OR LINEAR SYSTEM IS A [?] NITE SET OF LINEAR EQUA TIONS IN THE VARIABLES $x_1 x_2 \dots x_n$ A SOLUTION OF A LINEAR SYSTEM IS A SEQUENCE OF n NUMBERS $s_1 s_2 \dots s_n$ IF $x_1 s_1 x_2 s_2 \dots x_n s_n$ IS A SOLUTION OF EVERY EQUATION IN THE SYSTEM EXAMPLE $x+y=4$ $2x+y=5$ THIS IS A SYSTEM OF 2 EQUATIONS IN 2 DESIGNING AND ANALYZING LINEAR SYSTEMS NOW THAT WE HAVE SOME METHODS FOR SOLVING LINEAR SYSTEMS OF EQUATIONS WE CAN USE THEM TO SOLVE A VARIETY OF PROBLEMS IN THIS CHAPTER WE WILL EXPLORE A FEW SUCH APPLICATIONS AND ACCOMPANYING ANALYTICAL TECHNIQUES TO CHARACTERIZE THE TYPES OF SOLUTIONS WE CAN EXPECT 3 1 SOLUTION OF SQUARE SYSTEMS SUMMARY IN THIS CHAPTER WE DISCUSS THE SOLUTION OF SYSTEMS OF n LINEAR EQUATIONS IN n VARIABLES AT SOME STAGE MOST OF THE MORE ADVANCED PROBLEMS IN SCIENTIFIC CALCULATIONS REQUIRE THE SOLUTION OF LINEAR SYSTEMS OFTEN THESE SYSTEMS ARE VERY LARGE AND THEIR SOLUTION IS THE MOST TIME CONSUMING PART OF THE COMPUTATION THE GOAL OF THIS CHAPTER IS TO INTRODUCE TWO OF THE CENTRAL TOPICS IN THE BOOK I E SYMMETRIES AND SEMI INVARIANTS FOR BOTH CONTINUOUS TIME AND DISCRETE TIME LINEAR SYSTEMS THE IDEA IS THAT BEING SIMPLER TO CARRY OUT COMPUTATIONS IN CLOSED FORM FOR LINEAR THIS TEXTBOOK PROVIDES A MATHEMATICAL INTRODUCTION TO LINEAR SYSTEMS WITH A FOCUS ON THE CONTINUOUS TIME MODELS THAT ARISE IN ENGINEERING APPLICATIONS SUCH AS ELECTRICAL CIRCUITS AND SIGNAL PROCESSING THE BOOK INTRODUCES LINEAR SYSTEMS VIA BLOCK DIAGRAMS AND THE THEORY OF THE LAPLACE TRANSFORM USING BASIC COMPLEX ANALYSIS LINEAR SYSTEMS ANALYSIS AND APPLICATIONS V KAMARAJU R L NARASIMHAM I K INTERNATIONAL PVT LTD DEC 30 2013 DISCRETE TIME SYSTEMS 5 12 PAGES THIS BOOK PROVIDES AN UP TO DATE LINEAR SYSTEM THEORY STATE SPACE TECHNIQUES 5 1 INTRODUCTION IN THIS CHAPTER LINEAR TIME INVARIANT LTI CONTINUOUS 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