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This book is the result of our teaching over the years an undergraduate course on Linear Optimal Systems to applied mathematicians and a first-year graduate course on Linear Systems to engineers. The contents of the book bear the strong influence of the great advances in the field and of its

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enormous literature. However, we made no attempt to have a complete coverage. Our motivation was to write a book on linear systems that covers finite dimensional linear systems, always keeping in mind the main purpose of engineering and applied science, which is to analyze, design, and improve the performance of physical systems. Hence we discuss the effect of small nonlinearities, and of perturbations of feedback. It is our hope that the book will be a useful reference for a first-year graduate student. We assume that a typical reader with an engineering background will have gone through the conventional undergraduate single-input single-output linear systems course; an elementary course in control is not

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indispensable but may be useful for motivation. For readers from a mathematical curriculum we require only familiarity with techniques of linear algebra and of ordinary differential equations.

An extensive revision of the author's highly successful text, this third edition of Linear System Theory and Design has been made more accessible to students from all related backgrounds. After introducing the fundamental properties of linear systems, the text discusses design using state equations and transfer functions. In state-space design, Lyapunov equations are used extensively to design state feedback and state estimators. In the discussion of transfer-function design, pole placement, model matching, and their

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applications in tracking and disturbance rejection are covered. Both one-and two-degree-of-freedom configurations are used. All designs can be accomplished by solving sets of linear algebraic equations. The two main objectives of the text are to: 1. use simple and efficient methods to develop results and design procedures 2. enable students to employ the results to carry out design All results in this new edition are developed for numerical computation and illustrated using MATLAB, with an emphasis on the ideas behind the computation and interpretation of results. This book develops all theorems and results in a logical way so that readers can gain an intuitive understanding of the theorems. This revised edition begins with the time-invariant case and extends

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through the time-varying case. It also starts with single-input single-output design and extends to multi-input multi-output design. Striking a balance between theory and applications, Linear System Theory and Design, 3/e, is ideal for use in advanced undergraduate/first-year graduate courses in linear systems and multivariable system design in electrical, mechanical, chemical, and aeronautical engineering departments. It assumes a working knowledge of linear algebra and the Laplace transform and an elementary knowledge of differential equations.

A knowledge of linear systems provides a firm foundation

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for the study of optimal control theory and many areas of system theory and signal processing. State-space techniques developed since the early sixties have been proved to be very effective. The main objective of this book is to present a brief and somewhat complete investigation on the theory of linear systems, with emphasis on these techniques, in both continuous-time and discrete-time settings, and to demonstrate an application to the study of elementary (linear and nonlinear) optimal control theory. An essential feature of the state-space approach is that both time-varying and time-invariant systems are treated systematically. When time-varying systems are considered, another important subject that depends very much on the state-space formulation is perhaps real-time filtering,

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prediction, and smoothing via the Kalman filter. This subject is treated in our monograph entitled "Kalman Filtering with Real-Time Applications" published in this Springer Series in Information Sciences (Volume 17). For time-invariant systems, the recent frequency domain approaches using the techniques of Adamjan, Arov, and Krein (also known as AAK), balanced realization, and H_∞ theory via Nevanlinna-Pick interpolation seem very promising, and this will be studied in our forthcoming monograph entitled "Mathematical Approach to Signal Processing and System Theory". The present elementary treatise on linear system theory should provide enough engineering and mathematics of these two subjects.

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This book is the result of our teaching over the years an undergraduate course on Linear Optimal Systems to applied mathematicians and a first-year graduate course on Linear Systems to engineers. The contents of the book bear the strong influence of the great advances in the field and of its enormous literature. However, we made no attempt to have

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This book provides an introduction to the theory of linear systems and control for students in business mathematics, econometrics, computer science, and engineering; the focus is on discrete time systems. The subjects treated are among the central topics of deterministic linear system theory: controllability, observability, realization theory, stability and stabilization by feedback, LQ-optimal control theory. Kalman filtering and LQC-control of stochastic systems are also discussed, as are modeling, time series analysis and model specification, along with model validation.

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