

Introduction to Linear Systems and Stability

3 Linear Systems

We will study linear systems of the form

$$y'(t) = A(t)y(t) + B(t) \quad (3.3.1)$$

where $B(t), y(t) \in \mathbb{R}^n$, A is $n \times n$. For instance, note that we can always write an n th order linear equation

$$z^{(n)} + \alpha_1(t)z^{(n-1)}(t) + \dots + \alpha_n(t)z(t) = b(t) \quad (3.3.2)$$

in the form of (3.3.1). Indeed if we define

$$y = \begin{pmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{pmatrix} = \begin{pmatrix} z \\ z^{(1)} \\ \vdots \\ z^{(n-1)} \end{pmatrix} \quad (3.3.3)$$

then

$$\begin{aligned} y'(t) &= \begin{pmatrix} 0 & 1 & 0 & \dots & 0 \\ 0 & 0 & 1 & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ -\alpha_n(t) & \dots & \dots & \dots & -\alpha_1(t) \end{pmatrix} y + \begin{pmatrix} 0 \\ 0 \\ \vdots \\ b(t) \end{pmatrix} \\ &= A(t)y + B(t) \end{aligned}$$

More generally, we will study the case

$$y'(t) = A(t)y(t) + B(t)$$

(hereafter referred to as **(LNH)**) where $A(t)$ is any $n \times n$ matrix whose entries are functions and $B(t)$ is a general $n \times 1$ vector function:

$$A(t) = \begin{pmatrix} a_{11}(t) & \dots & a_{1n}(t) \\ a_{21}(t) & \dots & a_{2n}(t) \\ \vdots & \ddots & \vdots \\ a_{n1}(t) & \dots & a_{nn}(t) \end{pmatrix}, \quad B(t) = \begin{pmatrix} b_1(t) \\ b_2(t) \\ \vdots \\ b_n(t) \end{pmatrix}$$

Stability Of Linear Systems

G Thomas



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