

Contents

Preface

vii

1 Preliminary Mathematics

1

1.0 Introduction

1

1.1 Brief Review of Linear Algebra

1

1.2 Brief Review of Random Sequences

11

1.3 Matrices over Rings

14

1.4 Matrix Equations over Rings

28

1.5 Bibliographical Notes

32

1.6 Problems

35

2 Linear Systems

43

2.0 Introduction

43

2.1 Discrete-Time and Sampled-Data Systems

44

2.2 Dynamics

46

2.3 Input and Output Constraints

48

2.4 Feedback and Injection

62

2.5 Stability

66

2.6 Transfer Function

71

2.7 Input-Output Structure

81

2.8 Models for Random Sequences

89

2.9 Bibliographical Notes

97

2.10 Problems

100

3 State Feedback

113

3.0 Introduction

113

3.1 Dynamics Assignment

114

3.2 Deadbeat Regulator

128

3.3 Linear-Quadratic Regulator

145

3.4 Summary

169

3.5 Bibliographical Notes

170

3.6 Problems

172

4 State Estimation	177
4.0 Introduction	177
4.1 State Observer	178
4.2 Deadbeat Observer	183
4.3 Linear-Quadratic Predictor	203
4.4 Summary	216
4.5 Bibliographical Notes	216
4.6 Problems	218
5 Output Feedback	223
5.0 Introduction	223
5.1 Dynamics Assignment	224
5.2 Deadbeat Compensator	239
5.3 Linear-Quadratic Compensator	260
5.4 Summary	310
5.5 Bibliographical Notes	311
5.6 Problems	314
6 Feedback and Feedforward	319
6.0 Introduction	319
6.1 Dynamic Compensation	320
6.2 Model Matching	328
6.3 Non-Interaction	348
6.4 Summary	370
6.5 Bibliographical Notes	371
6.6 Problems	373
References	377
Answers to Problems	383
Appendices: Solutions	391
Solutions to Chapter One	393
Solutions to Chapter Two	405
Solutions to Chapter Three	419
Solutions to Chapter Four	430
Solutions to Chapter Five	439
Solutions to Chapter Six	456
Author Index	465
Subject Index	467