

Note: If  $\dot{\underline{x}}(t) = A(t)\underline{x}(t)$  WITH  $\underline{x}(t_0) = \underline{x}_0$

THEN

$$\underline{x}(t) = \Phi(t, t_0)\underline{x}_0$$

PROOF: If  $\tilde{\underline{x}}(t) = \Phi(t, t_0)\underline{x}_0$

THEN

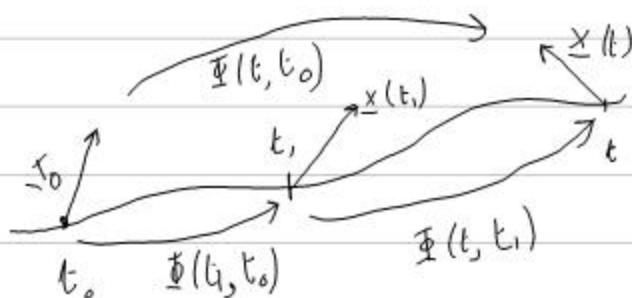
$$\dot{\tilde{\underline{x}}}(t) = \frac{\partial}{\partial t} \Phi(t, t_0)\underline{x}_0$$

$$= A(t)\Phi(t, t_0)\underline{x}_0$$

$$= A(t)\tilde{\underline{x}}(t)$$

AND  $\tilde{\underline{x}}(t_0) = \Phi(t_0, t_0)\underline{x}_0 = \underline{x}_0$

So, by uniqueness,  $\tilde{\underline{x}}(t) = \underline{x}(t)$



$$\begin{aligned} \underline{x}(t) &= \Phi(t, t_0)\underline{x}(t_0) + \int_{t_0}^t \Phi(t, \sigma)B(\sigma)\underline{u}(\sigma) d\sigma \\ \Rightarrow \dot{\underline{x}}(t) &= A(t)\Phi(t, t_0)\underline{x}(t_0) + \Phi(t, t)B(t)\underline{u}(t) \\ &\quad + \int_{t_0}^t A(t)\Phi(t, \sigma)B(\sigma)\underline{u}(\sigma) d\sigma \\ &= A(t)\left[\Phi(t, t_0)\underline{x}(t_0) + \int_{t_0}^t \Phi(t, \sigma)B(\sigma)\underline{u}(\sigma) d\sigma\right] \\ &\quad + B(t)\underline{u}(t) \\ &= A(t)\underline{x}(t) + B(t)\underline{u}(t) \end{aligned}$$

$$Q = X^{-1}(0) X(T) = e^{\bar{A}T}$$

$$X(t+T) = X(t)Q \leftarrow \text{PROVE}$$

$$P(t) = e^{\bar{A}t} X^{-1}(t)$$

$$\begin{aligned} \dot{X}(t+T) &= A(t+T) X(t+T) & \& \quad X(0+T) = X(T) \\ &= A(t) X(t+T) & \quad (t=0) \end{aligned}$$

$$\& \quad \frac{d}{dt} (X(t)Q) = A(t) X(t)Q \quad \& \quad X(0)Q = X(0)X^{-1}(0)X(T) = X(T)$$

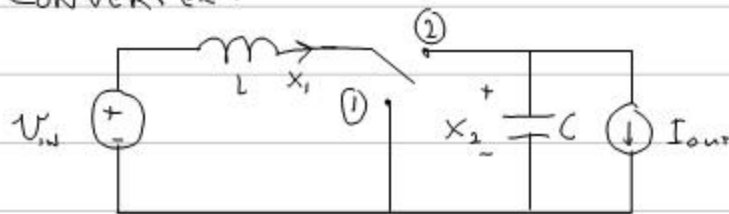
So  $X(t+T)$  &  $X(t)Q$  SATISFY THE SAME D.E. WITH THE SAME INITIAL CONDITION  $\Rightarrow X(t+T) = X(t)Q$

NEXT,  $P(t)$  IS PERIODIC:

$$\begin{aligned} P(t+T) &= e^{\bar{A}(t+T)} X^{-1}(t+T) \\ &= e^{\bar{A}t} e^{\bar{A}T} Q^{-1} X^{-1}(t) \\ &= e^{\bar{A}t} X^{-1}(t) \\ &= P(t) \end{aligned}$$

EXAMPLE (PERIODICALLY TIME-VARYING):

BOOST CONVERTER:



STATE EQUATIONS:

FOR  $nT < t < nT + DT$

$$\dot{x}_1 = \frac{1}{L} v_{in}$$

$$\dot{x}_2 = -\frac{1}{C} I_{out}$$

FOR  $nT + DT < t < (n+1)T$

$$\dot{x}_1 = \frac{1}{L} (v_{in} - x_2)$$

$$\dot{x}_2 = \frac{1}{C} (x_1 - I_{out})$$

So

$$\dot{\underline{x}} = A(t) \underline{x}(t) + \begin{pmatrix} \frac{1}{L} & 0 \\ 0 & -\frac{1}{C} \end{pmatrix} \begin{pmatrix} v_{in} \\ I_{out} \end{pmatrix}$$

WHERE

$$A(t) = \begin{cases} \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix} & nT < t < nT + DT \\ \begin{pmatrix} 0 & -1/L \\ 1/C & 0 \end{pmatrix} & nT + DT < t < (n+1)T \end{cases}$$

FUND. MATRIX:  $\dot{X}(t) = A(t)X(t)$

Assume  $X(0) = I$

$$\text{So } X(t) = I \quad 0 < t < DT$$

$$+ \quad X(t) = e^{\begin{pmatrix} 0 & -1/L \\ 1/c & 0 \end{pmatrix}(t-DT)} \quad DT < t < T$$

$$\Rightarrow X(T) = \exp\left((1-D)T \begin{pmatrix} 0 & -1/L \\ 1/c & 0 \end{pmatrix}\right) = Q = e^{\bar{A}T}$$

$$\Rightarrow \bar{A} = (1-D) \begin{pmatrix} 0 & -1/L \\ 1/c & 0 \end{pmatrix}$$

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$$y(t) = \int_{-\infty}^{\infty} u(t-\tau) h(\tau) d\tau$$

$$\Rightarrow y(0) = \int_{-\infty}^{\infty} u(-\tau) h(\tau) d\tau$$

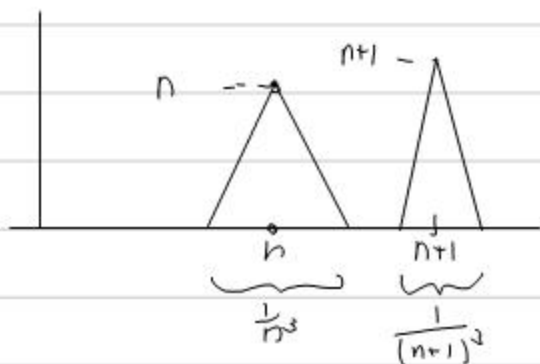
$$\text{Let } u(\tau) = \begin{cases} -1 & \text{IF } h(-\tau) < 0 \\ 1 & \text{IF } h(-\tau) \geq 0 \end{cases}$$

$$\text{Then } u(-\tau) h(\tau) = \begin{cases} -h(\tau) & \text{IF } h(\tau) < 0 \\ h(\tau) & \text{IF } h(\tau) \geq 0 \end{cases}$$
$$= |h(\tau)|$$

So

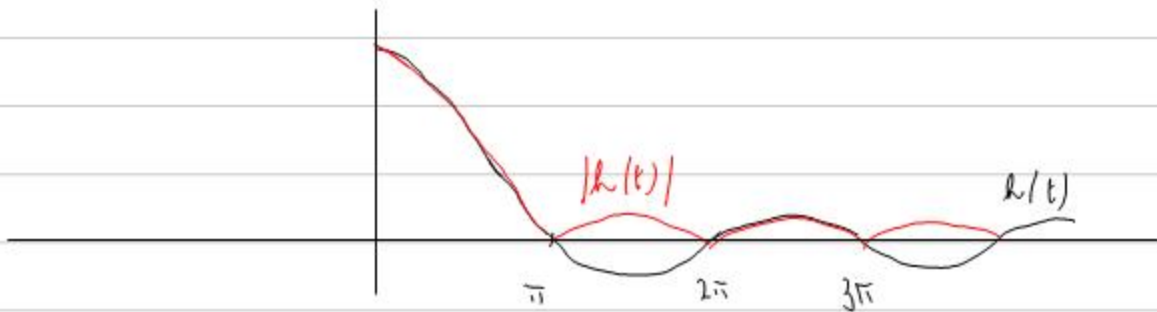
$$y(0) = \int_{-\infty}^{\infty} |h(\tau)| d\tau = \infty$$

If  $f(t)$  is given by



NOTE: THE IDEAL LOW-PASS FILTER IS BIBO UNSTABLE.

PROOF:  $h(t) = \frac{\sin(t)}{t}$



FOR THE REGION  $n\pi \leq t \leq (n+1)\pi$ ,

$$\left| \frac{\sin(t)}{t} \right| \leq \left| \frac{\sin t}{n\pi} \right|$$

$$\int_0^{(n+1)\pi} \left| \frac{\sin(t)}{t} \right| dt \leq \frac{1}{n\pi} \int_{n\pi}^{(n+1)\pi} |\sin t| dt = \frac{2}{\pi} \cdot \frac{1}{n}$$

$$\text{and } \sum_{n=1}^{\infty} \frac{1}{n} = \infty, \text{ so } \int_{\pi}^{\infty} |h(t)| dt = \infty$$

$$\Rightarrow \int_{-\infty}^{\infty} |h(t)| dt = \infty$$