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Filtering for Discrete Time Uncertain
Systems 93 Rodrigo Souto, João
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$d[n]=a[n] + 3a[n-1] + 3a[n-2] + a[n-3]$ is equivalent to this set of equations:

$$d[n]=c[n] + c[n-1] \quad c[n]=b[n] + b[n-1]$$

$b[n]=a[n] + a[n-1]$. As the first step, use the last equation to eliminate $b[n]$ and $b[n-1]$ from the $c[n]$ equation:

$$c[n]=(a[n] + a[n-1]) + (a[n-1] + a[n-2]) = a[n] + 2a[n-1] + a[n-2].$$

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TU Berlin Discrete-Time Control Systems 4 Solution for the last system: $x[k] = kx[0]$ If it is possible to diagonalize then the solution is a combination of k^i terms, where $k_i, i = 1, \dots, n$ are the eigenvalues of A . If it is not possible to diagonalize then the solution is a linear combination of the terms $p_i(k) k^i$ where p

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For Theorem 3, P_i ($i = 0, 1, \dots$) is the positive definite symmetry solution of the following discrete time algebraic Riccati equation (40) $A_i^T P_i A_i - P_i + Q_i + A_i^T P_i B_i (B_i^T P_i B_i + R_i)^{-1} B_i^T P_i A_i = 0$ and the optimal control input (41) $u_i(t) = -(B_i^T P_i B_i + R_i)^{-1} B_i^T P_i A_i x_i(t)$ and for Theorem 4, P_i ($i = 0, 1, \dots$) is the positive definite symmetry solution of the following discrete time algebraic Riccati equation (42) $A_i^T P_i A_i - P_i + Q_i \dots$

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Both time-discrete feedback controls and digital filters are described by their z -transform transfer functions. If a

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A time-discrete system with the transfer function $H(z)$ receives a sinusoidal input sequence $x_k = \sin(\omega kT)$, the output signal is also a discrete approximation of a sinusoid.

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