

Detailed Outline

August 28 — Lecture 1: (HW1 assigned)

- Introduction and motivation, dynamical systems in general
- State space representation of dynamical systems

August 30 — Lecture 2:

- Introduction and motivation, systems with inputs and outputs
- Sample questions in control theory

September 6 — Lecture 3: (HW2 assigned)

- From higher-order to first-order descriptions
- Review of differential equations (time-invariant)

September 11 — Lecture 4:

- Review of differential equations (time-varying)
- Existence and uniqueness theorems
- Introducing the cart-pendulum system

September 13 — Lecture 5:

- Case study of the cart-pendulum:
equilibrium points, linearization

September 18 — Lecture 6:

- System interconnections and modularity

September 20 — Lecture 7: (HW3 assigned)

- Solutions of linear systems:
analysis of autonomous linear systems, stability

September 25 — Lecture 8:

- Solutions of linear systems:
analysis of autonomous linear systems, stability

September 27 — Lecture 9:

- Analysis of linear systems with inputs and outputs
- Variation of constants formula
- Connection to frequency-based techniques

October 2 — Lecture 10: (HW4 assigned)

- Linear Algebra review:
vector spaces, linear functions

October 4 — Lecture 11:

- Linear Algebra review:
inner product spaces, least-squares theory

October 9 — Lecture 12:

- Controllability of linear systems:
point-to-point control, Kalman rank condition

October 11 — Midterm Exam

October 18 — Lecture 13: (HW5 assigned)

- Controllability of linear systems:
Controllability Gramians, Hilbert space approach,
construction of the minimum-energy input signal

October 23 — Lecture 14:

- State feedback and pole placement
- Connection to controllability

October 25 — Lecture 15:

- Observability of linear systems:
Definition, duality to controllability, Luenberger observers

October 30 — Lecture 16: (HW6 assigned)

- Observer-based output feedback, separation principle

November 1 — Lecture 17:

- Controllability and observability canonical decompositions

November 6 — Lecture 18:

- Discrete-time Kalman filter

November 8 — Lecture 19:

- Tracking reference inputs

November 13 — Lecture 20: (HW7 assigned)

- Linear Quadratic Optimal Control

November 15 — Lecture 21:

- Linear Quadratic Optimal Control

November 20 — Lecture 22:

- Linear Quadratic Optimal Control

November 27 — Lecture 23: (HW8 assigned)

- Realization theory

November 29 — Lecture 24:

- Realization theory

December 4 — Lecture 25:

- Model reduction by balanced truncation

December 6 — Lecture 26:

- Summary and overview

December 15 — Final Exam