

EXPONENCIÁLIS MATRIX - FÜGGVÉNY

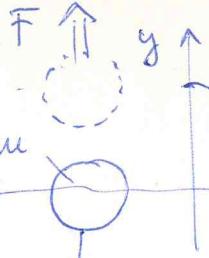
- Definíció
- Kiszámítás (sz)
- alkalmazás (sz)

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KNOPP FERENC (BME-MOGI)

knopp@mogi.bme.hu

06/40/580-4324



EXPONENCIALIS MÁTRIXFÜGGVÉNY

(1)

$[kg] \cdot m$

$$[\frac{N}{m}] \cdot k \quad d [\frac{N}{m/s}]$$

NEWTON II.

$$m \cdot \ddot{y}(t) = -k \cdot y(t) - d \cdot \dot{y}(t) + F(t)$$

$$\boxed{m \cdot \ddot{y}(t) + d \cdot \dot{y}(t) + k \cdot y(t) = 0} \stackrel{\text{def.}}{=} F(t)$$

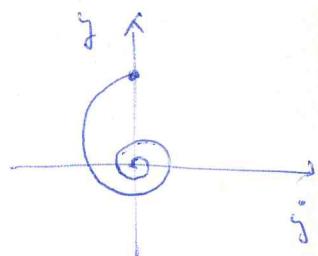
$$x_1 = y$$

$$x_2 = \dot{y} = \dot{x}_1$$

$$\ddot{x}_2 = \ddot{y} = -\frac{k}{m} \cdot y - \frac{d}{m} \cdot \dot{y} = -\frac{k}{m} \cdot x_1 - \frac{d}{m} \cdot x_2 + \frac{1}{m} \cdot F$$

$$\boxed{\begin{aligned} \dot{x}_1 &= \begin{bmatrix} 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 0 \\ \frac{1}{m} \end{bmatrix} \cdot u \\ \dot{x}_2 &= \begin{bmatrix} -\frac{k}{m} & -\frac{d}{m} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \\ y &= \begin{bmatrix} 1 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 0 \end{bmatrix} \cdot u \end{aligned}}$$

$$(u = F)$$



$$m = 1 \text{ [kg]}$$

$$k = 2 \text{ [N/m]} \quad (\text{Lagig!})$$

$$d = 3 \text{ [N/s]}$$

$$F = u = 0$$

HOMOGEN eset

$$\boxed{\begin{bmatrix} \dot{x}_1(t) \\ \dot{x}_2(t) \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ -2 & -3 \end{bmatrix} \begin{bmatrix} x_1(t) \\ x_2(t) \end{bmatrix}}$$

$$\boxed{\begin{aligned} \dot{\underline{x}}(t) &= \underline{A} \cdot \underline{x}(t) \\ \underline{x}(0) &= \underline{x}_0 \end{aligned}}$$

TAYLOR sor $t=0$ körül (Feltevés!)

$$\underline{x}(t) = \underline{x}(0) + \dot{\underline{x}}(0) \cdot t + \ddot{\underline{x}}(0) \cdot \frac{t^2}{2!} + \ddot{\underline{x}}(0) \cdot \frac{t^3}{3!} + \dots \infty$$

$$\dot{\underline{x}} = \underline{A} \cdot \underline{x}$$

$$\rightarrow \dot{\underline{x}}(0) = \underline{A} \cdot \underline{x}(0)$$

$$\ddot{\underline{x}} = \underline{A} \cdot \dot{\underline{x}} = \underline{A}(\underline{A} \cdot \underline{x}) = \underline{A}^2 \cdot \underline{x}$$

$$\rightarrow \ddot{\underline{x}}(0) = \underline{A}^2 \cdot \underline{x}(0)$$

$$\ddot{\underline{x}} = \underline{A}^2 \cdot \dot{\underline{x}} = \underline{A}^2(\underline{A} \cdot \underline{x}) = \underline{A}^3 \cdot \underline{x}$$

$$\rightarrow \ddot{\underline{x}}(0) = \underline{A}^3 \cdot \underline{x}(0)$$

$$\underline{x}(t) = \underbrace{\left[I + \underline{A} \cdot t + \underline{A}^2 \cdot \frac{t^2}{2!} + \underline{A}^3 \cdot \frac{t^3}{3!} + \dots \infty \right]}_{\text{DEF.}} \cdot \underline{x}(0)$$

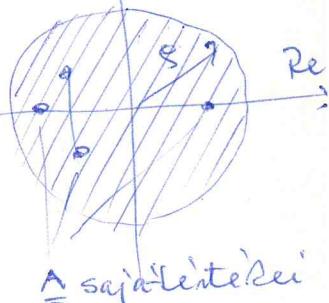
$$e^{\underline{A}t} = \exp(\underline{A}t)$$

Mindig KONVERGENS!!!

$$\boxed{\underline{x}(t) = e^{\underline{A}t} \cdot \underline{x}(0)}$$

$$\rho = \frac{1}{\limsup_{n \rightarrow \infty} \sqrt[n]{|\lambda_n|}} = \infty$$

az ρ^2 finomítás



\underline{A} sajátértékei

$$\dot{x}(t) = a \cdot x(t) \quad \rightarrow \quad \frac{dx}{x} = a \cdot dt \quad \text{---} \quad \ln|x| = a \cdot t + \ln C$$

(1/a)

$$\ln \frac{x}{C} = at$$

$x(t) = C \cdot e^{at}$

$$x(0) = C$$

TAYLOR set ($t_0=0$)

$$x(t) = x(0) + \dot{x}(0) \cdot t + \frac{t^2}{2!} \ddot{x}(0) + \dots$$

$$\dot{x} = ax$$

$$\ddot{x} = a \dot{x} = a(ax) = a^2 \cdot x$$

⋮

$$\begin{aligned} x(t) &= x(0) + a \cdot x(0) \cdot t + \frac{t^2}{2!} \cdot a^2 \cdot x(0) + \dots = \\ &= x(0) \underbrace{\left[1 + (at) + \frac{(at)^2}{2!} + \dots \right]}_{e^{at}} = e^{at} \cdot x(0) \end{aligned}$$

(2)

MEGJEGYZÉS: szorosan a approximációval

$$\underline{x}_{t+1}(t) = \underbrace{\underline{x}_0(t)}_{\underline{x}(0)} + \int_0^t \underline{f}(\underline{x}(\tau)) d\tau \quad \dot{\underline{x}} = \underline{A}\underline{x} = \underline{f}(\underline{x})$$

$$\underline{x}_0(t) = \underline{x}(0)$$

$$\underline{x}_1(t) = \underline{x}(0) + \int_0^t \underline{A} \cdot \underline{x}(0) \cdot d\tau = \underline{x}(0) + \underline{A} \cdot t \cdot \underline{x}(0)$$

$$\underline{x}_2(t) = \underline{x}(0) + \int_0^t [\underline{A} (\underline{x}(0) + \underline{A} \cdot \underline{x}(0) \cdot \tau)] d\tau = \underline{x}(0) + \underline{A} t \underline{x}(0) + \underline{A}^2 \frac{t^2}{2} \underline{x}(0)$$

$$\underline{x}_3(t) = \underbrace{[\underline{I} + (\underline{A}t) + \frac{1}{2!}(\underline{A}t)^2 + \frac{1}{3!}(\underline{A}t)^3]}_{\text{(szelte)}} \cdot \underline{x}(0) \rightarrow e^{\underline{A}t}$$

VEGES ELOÁLLÍTÁS $\underline{A} \in \mathbb{R}^{n \times n}$ (CAYLEY-HAMILTON tétele alapján)

$$(1) \quad e^{\underline{A}t} = \underline{I} + (\underline{A}t) + \frac{1}{2!}(\underline{A}t)^2 + \frac{1}{3!}(\underline{A}t)^3 + \dots \quad / \cdot \underline{s}$$

$$(2) \quad e^{\underline{A}t} = \gamma_0(t) \cdot \underline{I} + \gamma_1(t) \cdot \underline{A} + \gamma_2(t) \cdot \underline{A}^2 + \dots + \gamma_{n-1}(t) \cdot \underline{A}^{n-1} \quad / \cdot \underline{s}$$

$$\underline{A} \cdot \underline{s} = \lambda \cdot \underline{s} \quad \text{sajátvektor}$$

$$\underline{A}^2 \cdot \underline{s} = \underline{A}(\underline{A} \cdot \underline{s}) = \underline{A} \cdot (\lambda \cdot \underline{s}) = \lambda (\underline{A} \cdot \underline{s}) = \lambda^2 \cdot \underline{s}$$

$$\underline{A}^k \cdot \underline{s} = \lambda^k \cdot \underline{s}$$

$$e^{\lambda t}$$

$$(1) \quad e^{\underline{A}t} \cdot \underline{s} = \left[\underline{I} + (\lambda t) + \frac{(\lambda t)^2}{2!} + \frac{(\lambda t)^3}{3!} + \dots \right] \cdot \underline{s}$$

$$(2) \quad e^{\underline{A}t} \cdot \underline{s} = \left[\gamma_0(t) + \gamma_1(t) \cdot \lambda + \gamma_2(t) \cdot \lambda^2 + \dots + \gamma_{n-1}(t) \cdot \lambda^{n-1} \right] \cdot \underline{s}$$

Különböző sajáttestek esetén ($\lambda_i \neq \lambda_j$ ha $i \neq j$)

$$\begin{bmatrix} 1 & \lambda_1 & \lambda_1^2 & \dots & \lambda_1^{n-1} \\ 1 & \lambda_2 & \lambda_2^2 & \dots & \lambda_2^{n-1} \\ \vdots & \vdots & \vdots & & \vdots \\ 1 & \lambda_n & \lambda_n^2 & \dots & \lambda_n^{n-1} \end{bmatrix} \begin{bmatrix} \gamma_0(t) \\ \gamma_1(t) \\ \vdots \\ \gamma_{n-1}(t) \end{bmatrix} = \begin{bmatrix} e^{\lambda_1 t} \\ e^{\lambda_2 t} \\ \vdots \\ e^{\lambda_n t} \end{bmatrix}$$

lineárisan
független
függvények !!!

\underline{V} Vandermonde matrix $\det \underline{V} \neq 0$

$$\underline{V} \cdot \underline{\gamma}(t) = \underline{e}(t) \rightarrow \boxed{\underline{\gamma}(t) = \underline{V}^{-1} \cdot \underline{e}(t)}$$

Öz is lineárisan független.

Példa: $\underline{A} = \begin{bmatrix} 0 & 1 \\ -2 & -3 \end{bmatrix}$ (Előző mechanikai lengő-rendszer)

$$\underline{A} \cdot \underline{x} = \underline{x}' \Rightarrow (\underline{\lambda I} - \underline{A}) \cdot \underline{x} = \underline{0} \Rightarrow \det(\underline{\lambda I} - \underline{A}) = 0 = D(\underline{\lambda})$$

singuláris legyen!

$$\begin{bmatrix} \lambda & 0 \\ 0 & \lambda \end{bmatrix} - \begin{bmatrix} 0 & 1 \\ -2 & -3 \end{bmatrix} = \begin{bmatrix} \lambda & -1 \\ 2 & \lambda + 3 \end{bmatrix} \quad D(\lambda) = \lambda(\lambda + 3) + 2 = \lambda^2 + 3\lambda + 2 = (\lambda + 1)(\lambda + 2)$$

$\lambda_1 = -1$
 $\lambda_2 = -2$

Stabil rendszer!

$$\begin{bmatrix} 1 & -1 \\ 1 & -2 \end{bmatrix} \begin{bmatrix} x_0(t) \\ x_1(t) \end{bmatrix} = \begin{bmatrix} e^{-t} \\ e^{-2t} \end{bmatrix} \quad \text{CRAMER szabályval:}$$

$$x_0(t) = \frac{\begin{vmatrix} e^{-t} & -1 \\ e^{-2t} & -2 \end{vmatrix}}{\begin{vmatrix} 1 & -1 \\ 1 & -2 \end{vmatrix}} = \frac{-2e^{-t} + e^{-2t}}{-1} = \boxed{2e^{-t} - e^{-2t}}$$

$$x_1(t) = \frac{\begin{vmatrix} 1 & e^{-t} \\ 1 & e^{-2t} \end{vmatrix}}{\begin{vmatrix} 1 & -1 \\ 1 & -2 \end{vmatrix}} = \frac{e^{-2t} - e^{-t}}{-1} = \boxed{e^{-t} - e^{-2t}}$$

$$e^{\underline{A}t} = (2e^{-t} - e^{-2t}) \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} + (e^{-t} - e^{-2t}) \cdot \begin{bmatrix} 0 & 1 \\ -2 & -3 \end{bmatrix}$$

$$e^{\underline{A}t} = \begin{bmatrix} 2e^{-t} - e^{-2t} & e^{-t} - e^{-2t} \\ 2(e^{-2t} - e^{-t}) & 2e^{-2t} - e^{-t} \end{bmatrix} = \underline{\Phi}(t) = \begin{bmatrix} \varphi_{11}(t) & \varphi_{12}(t) \\ \varphi_{21}(t) & \varphi_{22}(t) \end{bmatrix}$$

NUMERIKUS SZÁMÍTÁSA

$$\begin{bmatrix} x_1(t) \\ x_2(t) \\ \vdots \\ x_n(t) \end{bmatrix} = \begin{bmatrix} \varphi_{11}(t) & \varphi_{12}(t) & \cdots & \varphi_{1n}(t) \\ \varphi_{21}(t) & \varphi_{22}(t) & \cdots & \varphi_{2n}(t) \\ \vdots & \vdots & \vdots & \vdots \\ \varphi_{n1}(t) & \varphi_{n2}(t) & \cdots & \varphi_{nn}(t) \end{bmatrix} \begin{bmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \\ \vdots \\ 0 \end{bmatrix}$$

$e^{\underline{A}t}$

Egségvektorral indítható a (numerikus) megoldás, mekkorának $x^{\underline{A}t}$ merítésű oszlopait.

(3/a)

$$c_1 \cdot Mx_1 + \dots + c_n \cdot Mx_n = 0$$

$$M(c_1x_1 + \dots + c_nx_n) = 0$$

A'LLI'TA'S

Aber es ist

$$\begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{bmatrix} = \begin{bmatrix} m_{11} & m_{12} & \dots & m_{1n} \\ m_{21} & m_{22} & \dots & m_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ m_{n1} & m_{n2} & \dots & m_{nn} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}$$

Ha eset
lineärisch
fuggetlens

$$\left. \begin{array}{l} y_1 = (m_{11}x_1 + \dots + m_{1n}x_n) \\ \vdots \\ y_n = (m_{n1}x_1 + \dots + m_{nn}x_n) \end{array} \right\}$$

$$\begin{aligned} c_1y_1 + \dots + c_ny_n &= 0 \\ &= c_1(m_{11}x_1 + \dots + m_{1n}x_n) + \dots + c_n(m_{n1}x_1 + \dots + m_{nn}x_n) = \\ &= (\underbrace{c_1m_{11} + \dots + c_nm_{nn}}_0) \cdot x_1 + \dots + (\underbrace{c_1m_{1n} + \dots + c_nm_{nn}}_0) \cdot x_n \end{aligned}$$

$$\begin{bmatrix} m_{11} & \dots & m_{1n} \\ \vdots & \vdots & \vdots \\ m_{n1} & \dots & m_{nn} \end{bmatrix} \begin{bmatrix} c_1 \\ \vdots \\ c_n \end{bmatrix} = \begin{bmatrix} 0 \\ \vdots \\ 0 \end{bmatrix}$$

$$M \cdot \underline{c} = \underline{0} \rightarrow \underline{c} = M^{-1} \cdot \underline{0} = \underline{0}$$

$$c_1 = c_2 = \dots = c_n = 0$$

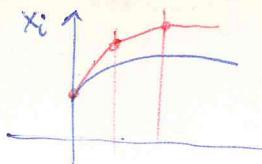
$$\|\underline{x}\| = \sqrt{(a_{11}x_1 + \dots + a_{1n}x_n)^2 + \dots + (a_{n1}x_1 + \dots + a_{nn}x_n)^2} =$$

$$= \sqrt{\quad}$$

Schwartz:

$$|a_1b_1 + \dots + a_nb_n|^2 \leq (a_1^2 + \dots)(b_1^2 + \dots)$$

EULER módszer



$$\dot{\underline{x}}(t) = f(t, \underline{x}(t), \underline{u}(t)) \quad (4)$$

$$\dot{\underline{x}}(t) \approx \frac{\underline{x}(t + \Delta t) - \underline{x}(t)}{\Delta t}$$

$$\rightarrow \boxed{\underline{x}(t + \Delta t) \approx \underline{x}(t) + \Delta t \cdot \dot{\underline{x}}(t)}$$

RUNGE-KUTTA

① Egy személy (EULER)

2

3

④ Első ponton

+

...

INHOMOGENES eset

$$\dot{\underline{x}}(t) = \underline{A} \cdot \underline{x}(t) + \underline{B} \cdot \underline{u}(t), \quad \underline{x}(0) = \underline{x}_0$$

Homogen alátalános: $\underline{x}_h(t) = e^{\underline{A}t} \cdot \underline{x}_0$

Pártikularis:

$$\underline{x}_p(t) = \underline{C}^{\underline{A}t} \cdot \underline{c}$$

Konstansok variálása

~~$$\dot{\underline{x}}_p = \underline{A}e^{\underline{A}t} \cdot \underline{c} + e^{\underline{A}t} \cdot \dot{\underline{c}} = \underline{A}e^{\underline{A}t} \cdot \underline{c} + \underline{B} \cdot \underline{u}$$~~

~~$$e^{-\underline{A}t} / e^{\underline{A}t} \cdot \dot{\underline{c}} = \underline{B} \cdot \underline{u}$$~~

$$\dot{\underline{c}}(t) = e^{-\underline{A}t} \cdot \underline{B} \cdot \underline{u}(t) \rightarrow \underline{c}(t) = \int_0^t e^{-\underline{A}\tau} \cdot \underline{B} \cdot \underline{u}(\tau) d\tau$$

Teljes megoldás

$$\underline{x}(t) = \underline{x}_h(t) + \underline{x}_p(t) = e^{\underline{A}t} \cdot \underline{x}_0 + \left(e^{\underline{A}t} \cdot \int_0^t e^{-\underline{A}\tau} \cdot \underline{B} \cdot \underline{u}(\tau) d\tau \right)$$

"Bevilete"

$$\underline{x}(t) = e^{\underline{A}t} \cdot \underline{x}_0 + \left[\int_0^t e^{\underline{A}(t-\tau)} \cdot \underline{B} \cdot \underline{u}(\tau) d\tau \right] \text{"Megoldó részletek"}$$

$$y_0(\tau) \cdot I + y_1(\tau) \cdot \underline{A} + \dots + y_{m-1}(\tau) \cdot \underline{A}^{n-1}$$

RUNGE-KUTTA módszere

~~34~~

4/a

$$R-K \textcircled{2} \quad \underline{k}_1 = f(t, \underline{x}(t)) \cdot h \quad h = \Delta t$$

$$\underline{k}_2 = f(t+h, \underline{x}(t) + \underline{k}_1) \cdot h$$

$$\boxed{\underline{x}(t+h) \approx \underline{x}(t) + \frac{1}{2} (\underline{k}_1 + \underline{k}_2)}$$

1
1
1
1

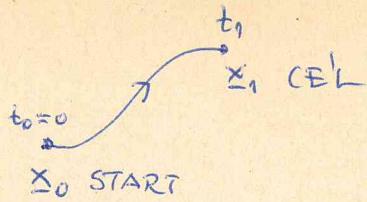
$$\underline{k}_1 = \underline{k}_2 = \underline{k}_3 = \underline{k}_4 =$$

\textcircled{4}

$$\boxed{\underline{x}(t+h) \approx \underline{x}(t) + \frac{1}{6} (\underline{k}_1 + 2\underline{k}_2 + 2\underline{k}_3 + \underline{k}_4)}$$

(5)

IRANYÍTHATÓSÁG



$$\dot{\underline{x}}(t) = \underline{A} \cdot \underline{x}(t) + \underline{B} \cdot \underline{u}(t)$$

$$\underline{x}_1 = e^{\underline{A}t_1} \cdot \underline{x}_0 + \int_0^{t_1} e^{\underline{A}(t_1-\tau)} \cdot \underline{B} \cdot \underline{u}(\tau) d\tau$$

Saját megfogás

$$\underline{x}_1 - e^{\underline{A}t_1} \cdot \underline{x}_0 = \int_0^{t_1} [\underline{x}_0 \underline{I} + \gamma_1(\tau) \cdot \underline{A} + \dots + \gamma_{n-1}(\tau) \cdot \underline{A}^{n-1}] \cdot \underline{B} \cdot \underline{u}(\tau) d\tau$$

\underline{z}

$$\underline{z} = \underbrace{[\underline{B}; \underline{A}\underline{B}; \dots; \underline{A}^{n-1}\underline{B}]}_Q \begin{bmatrix} \int \gamma_0(\tau) \cdot \underline{u}(\tau) \\ \int \gamma_1(\tau) \cdot \underline{u}(\tau) \\ \vdots \\ \int \gamma_{n-1}(\tau) \cdot \underline{u}(\tau) \end{bmatrix}$$

Há Q nem tartalmaz n -elemű oszlopokat, akkor nem minden \underline{z} vektor ($\underline{z} \in \mathbb{R}^n$) állítható elő az "integralos" lineáris kombinációval szükséges (e's elég) szükséges

$$\text{rank } [\underline{B}; \underline{A}\underline{B}; \dots; \underline{A}^{n-1}\underline{B}] = n$$

$$e^{At}$$

számitásra

Scilab (MATLAB)

"gazdaságos" programozásával

(NEM a beépített `expm()`)

```

0001 // exp_At.sce
0002 clc
0003 A =[ 0  1;-2 -3]
0004 t=1
0005 exp_At=expm(A*t)
0006
0007 I=[ 1  0; 0  1];
0008 Ak=I
0009 SUM=Ak
0010 for k=1:10
0011     k
0012     Ak=(A*t)*Ak;
0013     SUM = SUM + Ak/factorial(k)
0014 end

```

```

// exp_At.sce
//=====
clc
A = [ 0 1;-2 -3]
t=1
exp_At=expm(A*t)

I=[ 1 0; 0 1];
Ak=I
SUM=Ak
for k=1:10
    k
    Ak=(A*t)*Ak;
    SUM=SUM + Ak/factorial(k)
end
//=====

```

```

-->SUM=Ak
SUM =
1. 0.
0. 1.

-->for k=1:10
-->    k
-->    Ak=(A*t)*Ak;
-->    SUM = SUM +
Ak/factorial(k)
-->end

k = 1.
SUM =
1. 1.
- 2. - 2.

k = 2.
SUM =
0. - 0.5
1. 1.5

k = 3.
SUM =
1. 0.6666667
- 1.3333333 - 1.

k = 4.
SUM =
0.4166667 0.0416667
- 0.0833333 0.2916667

k = 5.
SUM =
0.6666667 0.3
- 0.6 - 0.2333333

k = 6.
SUM =
0.5805556 0.2125
- 0.425 - 0.0569444

k = 7.
SUM =
0.6055556 0.2376984
- 0.4753968 - 0.1075397

```

```

k = 8.
SUM =
0.5992560 0.2313740
- 0.4627480 - 0.0948661

k = 9.
SUM =
0.6006614 0.2327822
- 0.4655644 - 0.0976852

k = 10.
SUM =
0.6003797 0.2325003
- 0.4650006 - 0.0971211

exp_At =
0.6004236 0.2325442
- 0.4650883 - 0.0972089

```

"pontas"