

# Contents

## PREFACE vii

### 1 MATRIX ALGEBRA: INTRODUCTION

1-1 Matrices and vectors **1**; 1-2 Basic operations **1**; 1-3 Transpose **2**;  
1-4 Some special matrices **2**; 1-5 Partitioning **3**; 1-6 Kronecker product **4**;  
1-7 Determinants **5**; 1-8 Trace **8**; 1-9 Inverse **9**; 1-10 Partitioned  
determinants **10**; 1-11 Linear dependence and rank **12**; 1-12 Linear equa-  
tions **13**; 1-13 Equivalence and congruence **14**; Discussion and further read-  
ing **15**; References **16**

### 2 MATRIX ALGEBRA: FURTHER THEORY

2-1 Decomposable matrices **17**; 2-2 The characteristic equation **18**;  
2-3 Characteristic roots **20**; 2-4 Characteristic vectors **23**; 2-5 Polynomial  
matrices **25**; 2-6 Rational matrices **29**; 2-7 Quadratic and hermitian forms  
**31**; 2-8 Sign definite forms **34**; 2-9 Norms **36**; 2-10 Some matrix  
equations **38**; Discussion and further reading **40**; References **40**

### 3 SPECIAL FORMS OF MATRIX

3-1 The Jordan normal form **42**; 3-2 The companion form **48**; 3-3 The  
Frobenius canonical form **51**; 3-4 Schwarz form **52**; 3-5 Jacobi matrices  
**54**; Discussion and further reading **56**; References **56**

### 4 FUNCTIONS OF A MATRIX

4-1 Matrix and vector series **58**; 4-2 Functions of a matrix **62**; Discussion  
and further reading **66**; References **66**

### 5 LIAPUNOV STABILITY THEORY

5-1 Definitions of stability **67**; 5-2 Liapunov functions **71**; 5-3 Linear  
systems **76**; 5-4 Discrete linear systems **79**; 5-5 The construction of Liapunov  
functions **80**; Discussion and further reading **86**; References **86**

### 6 SOLUTION OF THE LIAPUNOV MATRIX EQUATION

6-1 Direct solution **88**; 6-2 Reduction by use of skew-symmetric matrix **89**;  
6-3 Smith's method **92**; 6-4 Solution when  $A$  is in Schwarz form **95**;  
6-5 Infinite series solution **100**; 6-6 Use of Kronecker product **102**; 6-7 Finite  
series method **104**; Discussion and further reading **105**; References **106**

**7 SOME PROPERTIES OF STABILITY MATRICES**

7-1 General expression for a stability matrix **108**; 7-2 Sum of two stability matrices **110**; 7-3 Jacobi and quasi-Jacobi matrices **111**; 7-4 Qualitative stability **115**; Discussion and further reading **117**; References **117**

**8 EXTENSIONS TO NON-LINEAR SYSTEMS**

8-1 The method of linear bounds **119**; 8-2 General non-linear systems: sensitivity and synthesis **122**; 8-3 Control systems **124**; Discussion and further reading **125**; References **125**

**9 APPLICATIONS TO OPTIMAL CONTROL THEORY**

9-1 Optimal linear control systems with constant coefficients **127**; 9-2 Sensitivity of optimal linear control systems to small variations in parameter **128**; 9-3 Sensitivity of optimal linear control systems to finite variations in parameters **131**; 9-4 Insensitivity of general optimal control systems **135**; 9-5 Linear system functionals **136**; Discussion and further reading **139**; References **139**

**AUTHOR INDEX 143**

**SUBJECT INDEX 145**