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$d[n]=a[n]-3a[n-1]+3a[n-2]-a[n-3]$  is equivalent to this set of equations:  $d[n]=c[n]-c[n-1]$   $c[n]=b[n]-b[n-1]$   $b[n]=a[n]-a[n-1]$ . 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  $p$

Analysis of Discrete-Time Systems

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For Theorem 3,  $P_i (\forall i \in \mathcal{J})$  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,  $P_i (\forall i \in \mathcal{J})$  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 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.