

Linear Dynamical Systems and Recurrence Relations

A **linear dynamical system** in two variables is given by:

$$\begin{cases} x_{n+1} = ax_n + by_n \\ y_{n+1} = cx_n + dy_n \end{cases}$$

Letting $\vec{v}_n = \begin{bmatrix} x_n \\ y_n \end{bmatrix}$ and $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$, the system can be expressed in matrix form as:

$$\vec{v}_{n+1} = A\vec{v}_n$$

Notice the pattern as we find each successive **state vector**:

$$\begin{aligned} \vec{v}_1 &= A\vec{v}_0 \\ \vec{v}_2 &= A\vec{v}_1 = A(A\vec{v}_0) = A^2\vec{v}_0 \\ &= \dots = A^{(n-1)}\vec{v}_0 \end{aligned}$$



Linear Dynamic Systems And Signals Solution Manual

M Mosston



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