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(ADC). 3 The Controller ( $\mu P$ ), a microprocessor with a "real-time" OS. 4 The Digital-to-Analog Converter (DAC). 3 + -  $r(t)$   $e(t)$   
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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:  $c[n] = (a[n] - a[n$



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$$-1)) - (a[n-1] - a[n-2]) = a[n] - 2a[n-1] + a[n-2].$$

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system:  $x[k] = A x[k-1]$  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  $p_i$

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For Theorem 3,  $P_i (\forall i \in \mathbb{Z})$  is the positive definite symmetry solution of the following discrete time algebraic Riccati equation

$$(40) A_i^T P_i A_i - P_i + Q - A_i^T P_i B_i (B_i^T P_i B_i + R)^{-1} B_i^T P_i A_i = 0$$



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$(B_i^T P_i B_i + R)^{-1} B_i^T P_i A_i = 0$  and the optimal control input (41)  $u^*(t) = - (B_i^T P_i B_i + R)^{-1} B_i^T P_i A_i x(t)$  and for Theorem 4,  $P_i (\forall i \in \mathbb{N})$  is the positive definite symmetry solution of the following discrete time algebraic Riccati equation

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(42)  $A_i T P_i A_i - P_i + Q_i \dots$

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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.

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