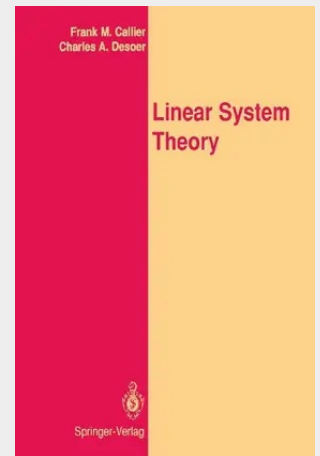


Linear System Theory

This book is the result of our teaching over the years an undergraduate course on Linear Optimal Systems to applied mathematicians and a first-year graduate course on Linear Systems to engineers. The contents of the book bear the strong influence of the great advances in the field and of its enormous literature. However, we made no attempt to have a complete coverage. Our motivation was to write a book on linear systems that covers finite dimensional linear systems, always keeping in mind the main purpose of engineering and applied science, which is to analyze, design, and improve the performance of physical systems. Hence we discuss the effect of small nonlinearities, and of perturbations of feedback. It is our hope that the book will be a useful reference for a first-year graduate student. We assume that a typical reader with an engineering background will have gone through the conventional undergraduate single-input single-output linear systems course; an elementary course in control is not indispensable but may be useful for motivation. For readers from a mathematical curriculum we require only familiarity with techniques of linear algebra and of ordinary differential equations.

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