

1. Course Introduction

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Basic info

Course EE263: Introduction to Linear Dynamical Systems

Instructor Sanjay Lall
lall@stanford.edu

Web-page www.stanford.edu/class/ee263
All class info, lecture notes, homeworks, solutions.

Grading Roughly: homework 20%, midterm 30%, final 50%.
Weekly homeworks

Relationship to other courses

Prerequisites

- exposure to linear algebra (e.g., Math 103)

Not needed, but might increase appreciation:

- control systems
- circuits & systems
- dynamics

Topics

- linear algebra and applications
- linear dynamical systems
- quadratic control and estimation

References

complete notes will be handed out, so there is no required textbook.

the following books are good references:

linear algebra:

- Strang, *Linear Algebra and Its Applications*.
- Meyer, *Matrix Analysis and Applied Linear Algebra*.
- Axler, *Linear Algebra Done Right*.
- Trefethen and Bau, *Numerical Linear Algebra*.

dynamics:

- Luenberger, *Introduction to Dynamic Systems*.

Lecture Notes

- should reduce note-taking in lectures.
- you will need to take some notes; clarifications and missing steps in derivations, and other topics that arise.
- printed notes + your notes should be sufficient; you may need to refer to textbooks for more explanations or different approaches.
- lectures will also sometimes use the blackboard, but will still mostly follow the printed notes. You will *not* need to copy everything down.
- give me feedback . . .

Acknowledgments

- Most sections based on EE263 lecture notes by Stephen Boyd.