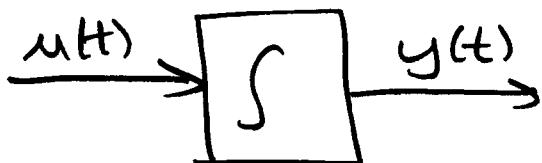


The Superposition Principle:

The principle has 3 different aspects:

- A) SISO system, no initial conditions:



We perform 2 experiments:

- (1) $u(t) = u_1(t) \Rightarrow y(t) = y_1(t)$
(2) $u(t) = u_2(t) \Rightarrow y(t) = y_2(t)$

Now, we perform a third experiment:

$$(3) u(t) = c_1 \cdot u_1(t) + c_2 \cdot u_2(t)$$

if and only if

IFF the system is linear

$$\Rightarrow y(t) = c_1 \cdot y_1(t) + c_2 \cdot y_2(t)$$

$\wedge u_1(t), u_2(t)$

The system response to a mixture of the two input signals $u_1(t)$ and $u_2(t)$ is a mixture of the system responses to the individual signals.

The IF part is easy to prove:

$$y_1(t) = \mathcal{F}^{-1}\{Y_1(s)\}$$

where: $Y_1(s) = G(s) \cdot U_1(s)$

and: $U_1(s) = \mathcal{F}\{u_1(t)\}$

Similarly:

$$y_2(t) = \mathcal{F}^{-1}\{G(s) \cdot \mathcal{F}\{u_2(t)\}\}$$

Hence:

$$u(t) = C_1 \cdot u_1(t) + C_2 \cdot u_2(t)$$

$$U(s) = C_1 \cdot U_1(s) + C_2 \cdot U_2(s)$$

$$\Rightarrow Y(s) = G(s) \cdot U(s)$$

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$$\begin{aligned}\Rightarrow Y(s) &= G(s) \cdot [c_1 \cdot U_1(s) + c_2 \cdot U_2(s)] \\ &= c_1 \cdot [G(s) \cdot U_1(s)] + c_2 \cdot [G(s) \cdot U_2(s)] \\ &= c_1 \cdot Y_1(s) + c_2 \cdot Y_2(s)\end{aligned}$$



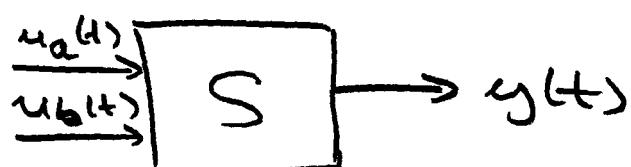
$$y(t) = c_1 \cdot y_1(t) + c_2 \cdot y_2(t)$$

q.e.d.

The IFF part is not so easy to prove, and we won't even try.

B) MISO system, no initial conditions

Given a multi-input/single-output (MISO) system with zero initial conditions, e.g.



We again perform 2 experiments:

(i) $\begin{cases} u_a(t) = u_1(t) \\ u_b(t) = \phi \end{cases} \Rightarrow y(t) = y_a(t)$

(ii) $\begin{cases} u_a(t) = \phi \\ u_b(t) = u_2(t) \end{cases} \Rightarrow y(t) = y_b(t)$

We now perform a third experiment:

(iii) $\begin{cases} u_a(t) = c_1 \cdot u_1(t) \\ u_b(t) = c_2 \cdot u_2(t) \end{cases}$

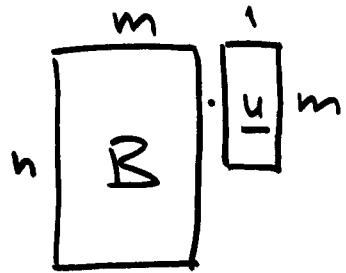
IFF the system is linear

$$\Rightarrow y(t) = c_1 \cdot y_a(t) + c_2 \cdot y_b(t)$$

The proof of the IF part is easy. It follows directly from matrix-vector calculus.

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$$y(t) = \int_0^t e^{A(t-\tau)} \cdot \underbrace{B \cdot \underline{u}(\tau)}_{\text{ }} d\tau$$



$$\text{Let } B = [b_1, b_2, \dots, b_m] ; \underline{u} = [u_1; u_2; \dots; u_m]$$

$$B = \begin{array}{|c|c|c|c|} \hline & | & | & | \\ \hline b_1 & b_2 & \cdots & b_m \\ \hline & | & | & | \\ \hline \end{array} \quad \underline{u} = \begin{bmatrix} u_1 \\ u_2 \\ \vdots \\ u_m \end{bmatrix}$$

$$\Rightarrow B \cdot \underline{u} = \sum_t b_1 \cdot u_1 + b_2 \cdot u_2 + \dots + b_m \cdot u_m$$

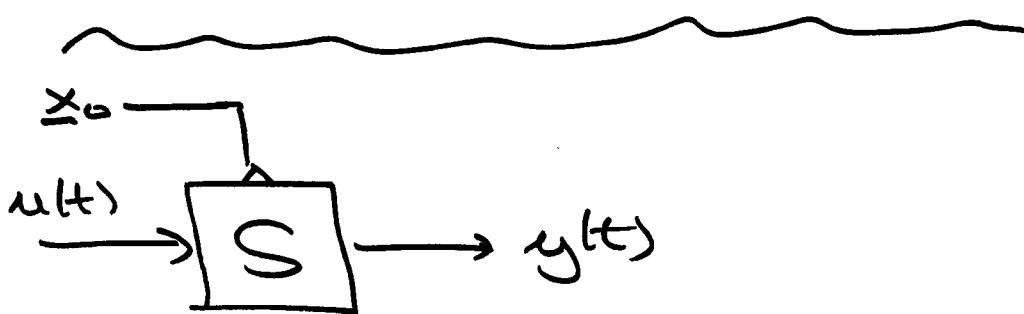
$$\Rightarrow y(t) = \int_0^t e^{A(t-\tau)} \cdot (b_1 \cdot u_1(\tau) + b_2 \cdot u_2(\tau) + \dots + b_m \cdot u_m(\tau)) \cdot d\tau$$

$$\equiv \int_0^t e^{A(t-\tau)} \cdot b_1 \cdot u_1(\tau) d\tau + \int_0^t e^{A(t-\tau)} \cdot b_2 \cdot u_2(\tau) d\tau + \dots + \int_0^t e^{A(t-\tau)} \cdot b_m \cdot u_m(\tau) d\tau$$

i.e., the response is indeed a superposition of the responses of the individual signals.

The IFF part is again not so easy to prove.

C) SISO system with initial conditions



We again perform 2 experiments:

$$(i) \left| \begin{array}{l} u(t) = u_r(t) \\ x_0 = \emptyset \end{array} \right| \Rightarrow y(t) = y_u(t)$$

$$(ii) \left| \begin{array}{l} u(t) = \emptyset \\ x_0 = x_{0r} \end{array} \right| \Rightarrow y(t) = y_x(t)$$

We now perform a third experiment:

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$$(iii) \quad \left| \begin{array}{l} u(t) = c_1 \cdot u_1(t) \\ x_0 = c_2 \cdot x_{01} \end{array} \right|$$

IFF the system is linear:

$$\Rightarrow y(t) = c_1 \cdot y_u(t) + c_2 \cdot y_x(t)$$

The proof of the IF portion follows directly from the convolution integral:

$$y(t) = c' e^{At} \cdot x_0 + \underset{\substack{\uparrow \\ \text{Superposition}}}{g(t) * u(t)}$$

The IFF part is again much more difficult to prove.