

Coordinate Transformations and State-Space Models

Consider a state-space model

$$\dot{x} = Ax + Bu$$

$$y = Cx$$

and a change of coordinates $\bar{x} = Tx$ (T invertible).

What does the system look like in the new coordinates?

$$\dot{\bar{x}} = T\dot{x} = T\dot{x} \quad (\text{linearity of derivative})$$

$$= T(Ax + Bu)$$

$$= T(AT^{-1}\bar{x} + Bu) \quad (x = T^{-1}\bar{x})$$

$$= \underbrace{TAT^{-1}}_{\bar{A}}\bar{x} + \underbrace{TB}_{\bar{B}}u$$

$$y = Cx$$

$$= \underbrace{CT^{-1}}_{\bar{C}}\bar{x}$$