Impulse Response

$$u \xrightarrow{\qquad } \begin{bmatrix} \dot{x} = Ax + Bu \\ y = Cx \end{bmatrix} \xrightarrow{\qquad } y$$

zero initial condition: x(0) = 0

Question: If we know h, how can we find the system's response to other (arbitrary) inputs?

By the sifting property, for a general input u(t) we can write

$$u(t) = \int_{-\infty}^{\infty} u(\tau)\delta(t-\tau)\mathrm{d}\tau.$$

Now we recall the *superposition principle:* the response of a linear system to a sum (or integral) of inputs is the sum (or integral) of the individual responses to these inputs.