

# Lecture 3

Tuesday 03-02-2008

14.00-17.30

## Linear Time-Invariant Systems, Part 2

Lecturer: Paolo Rapisarda

## 1. Part I:

- ▶ **Inputs and outputs;**
- ▶ **Autonomous behaviors;**
- ▶ **Input-output representations.**

## 2. Part II:

- ▶ **Controllability;**
- ▶ **Image representations;**
- ▶ **Complementability and decomposition of behaviors;**
- ▶ **Observability.**

# Inputs and outputs

## Reprise: surjectivity and injectivity of differential operators

**Recall that  $P\left(\frac{d}{dt}\right) : \mathcal{C}^\infty(\mathbb{R}, \mathbb{R}^w) \rightarrow \mathcal{C}^\infty(\mathbb{R}, \mathbb{R}^g)$  is **surjective**  $\Leftrightarrow$   
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Equivalently,  $P$  admits a **left inverse** on  $\mathcal{C}^\infty(\mathbb{R})$ :

$$P = U \begin{bmatrix} I_m \\ 0 \end{bmatrix} V \implies V^{-1} \begin{bmatrix} I_m & 0 \end{bmatrix} U^{-1} \text{ is left inverse}$$

## Free variables

Given  $\mathcal{B} \in \mathcal{L}^w$  and  $I := \{i_1, \dots, i_k\} \subseteq \{1, \dots, w\}$ , let

$$\begin{aligned} \Pi_I \mathcal{B} := & \{(\hat{w}_{i_1}, \dots, \hat{w}_{i_k}) \in \mathcal{C}^\infty(\mathbb{R}, \mathbb{R}^k) \mid \exists w \in \mathcal{B} \\ & \text{s.t. } w = (w_1, \dots, \hat{w}_{i_1}, \dots, \hat{w}_{i_k}, \dots, w_w)\} \end{aligned}$$

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**projection of  $\mathcal{B}$  onto variables  $w_{i_j}$ ,  $j = 1, \dots, k$**

**Variables  $w_{i_j}$ ,  $j = 1, \dots, k$  are free if**

$$\Pi_I \mathcal{B} = \mathcal{C}^\infty(\mathbb{R}, \mathbb{R}^k)$$



## Free variables

**Example:**

$$p_1 \left( \frac{d}{dt} \right) w_1 + p_2 \left( \frac{d}{dt} \right) w_2 + p_3 \left( \frac{d}{dt} \right) w_3 = 0$$

**Assume**  $p_i \neq 0, i = 1, 2, 3$ .

**Let**  $I = \{1\}$ ; **since**  $\begin{bmatrix} p_2(\xi) & p_3(\xi) \end{bmatrix}$  **is full row rank, for every**  
 $w_1 \in \mathcal{C}^\infty(\mathbb{R}, \mathbb{R})$  **there exist**  $w_2, w_3$  **satisfying equation.**

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$(w_1, w_2)$  **(and**  $(w_2, w_3)$ , **and**  $(w_1, w_3))$  **are also free.**

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## Maximally free sets

Let  $I = \{i_1, \dots, i_k\} \subseteq \{1, \dots, w\}$ . The variables  $w_{i_1}, \dots, w_{i_k}$  form a **maximally free set** if

- ▶ they are free; and
- ▶ for every  $I' = \{i'_1, \dots, i'_k\} \subset \{1, \dots, w\}$  such that  $I \subset I'$  it holds

$$\Pi_{I'} \mathcal{B} \subset \mathcal{C}^\infty(\mathbb{R}, \mathbb{R}^{|I'|})$$

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$$\Pi_{I'} \mathcal{B} \subsetneq \mathcal{C}^\infty(\mathbb{R}, \mathbb{R}^{|I'|})$$

**Maximally free set:** every variable in it is free, but any additional variable is not



## Maximally free sets

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$$p_1 \left( \frac{d}{dt} \right) w_1 + p_2 \left( \frac{d}{dt} \right) w_2 + p_3 \left( \frac{d}{dt} \right) w_3 = 0$$

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$\{w_1, w_2\}$  (and  $\{w_2, w_3\}$ , and  $\{w_1, w_3\}$ ) **are maximally free.**

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**Maximally free sets are nonunique!**

## Inputs and outputs

**Theorem:** Let  $\mathcal{B} \in \mathcal{L}^w$ . Assume (if necessary, after permutation of the variables)  $w$  partitioned as

$$w = \begin{bmatrix} w_1 \\ w_2 \end{bmatrix}$$

with  $w_1$  maximally free. Then  $w_1$  are **inputs** and  $w_2$  **outputs**.

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**Example:** for  $p_1 \left(\frac{d}{dt}\right) w_1 + p_2 \left(\frac{d}{dt}\right) w_2 + p_3 \left(\frac{d}{dt}\right) w_3 = 0$  and assuming  $p_i \neq 0$  for  $i = 1, 2, 3$ , we can choose

- ▶  $\{w_1, w_2\}$  or
- ▶  $\{w_2, w_3\}$  or
- ▶  $\{w_1, w_3\}$

as inputs.

## Remarks

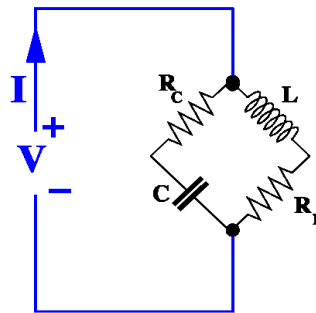
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## Remarks

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**Consider (linear) resistors:**

$$\mathcal{B} = \{(V, I) \mid V = R \cdot I\}$$

**Is it voltage- or current-controlled? Consider**





## Remarks

- ▶ **Nonunicity of i/o partition is *not* an issue.**
- ▶ **‘Causality’ an issue? What about**

$$w_1 = \frac{d}{dt}w_2?$$

**Don’t  $w_1$  and  $w_2$  ‘happen’ at the same time?**

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- ▶ **‘Smoothness’, meaning**

$$(u, y) \in \mathcal{B} \quad \text{and} \quad u \text{ } k\text{-times differentiable} \\ \implies y \text{ } k\text{-times differentiable}$$

**if and only if  $P^{-1}Q$  is proper. Strict properness  $\Leftrightarrow$**

$$(u, y) \in \mathcal{B} \quad \text{and} \quad u \text{ } k\text{-times differentiable} \\ \implies y \text{ } (k + 1)\text{-times differentiable}$$

## Causality in discrete-time systems

Consider a linear  $\mathcal{B} \subset (\mathbb{R}^{w_1+w_2})^{\mathbb{Z}}$ . Let  $\mathcal{B}_1 = \Pi_{w_1} \mathcal{B}$ .

$w_2$  **does not anticipate**  $w_1 \Leftrightarrow$

$$w_1 \in \mathcal{B}_1 \quad \text{and} \quad w_1|_{\mathbb{Z}_-} = 0$$

$$\implies \quad \text{exists } w'_2 \text{ s.t. } w_2|_{\mathbb{Z}_-} = 0 \text{ and } (w_1, w_2) \in \mathcal{B}$$

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**Theorem:** Assume  $w_2$  is output and  $w_1$  is input, and let

$$P(\sigma)w_2 = Q(\sigma)w_1$$

be an i/o representation of  $\mathcal{B}$ . Then  $w_2$  does not anticipate  $w_1$   
 $\Leftrightarrow P^{-1}Q$  is proper.

# **Input-output representations**

**Theorem: Consider**

$$\mathcal{B} = \left\{ (u, y) \mid P \left( \frac{d}{dt} \right) y = Q \left( \frac{d}{dt} \right) u \right\}$$

**with  $P$  square and nonsingular. Then  $y$  is output and  $u$  is input.**

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**Surjectivity of  $P \left( \frac{d}{dt} \right) \implies u$  is free.**

**$u$  maximally free: add one component of  $y$  to those of  $u$ , resulting set satisfies differential equation  $\implies$  it is not free.**



## Input-output representations

**Theorem:** Let  $\mathcal{B} \in \mathcal{L}^w$ . There exists (possibly after permuting components) a partition of  $w = (u, y)$  and  $P \in \mathbb{R}^{y \times y}[\xi]$  nonsingular,  $Q \in \mathbb{R}^{y \times u}[\xi]$  such that

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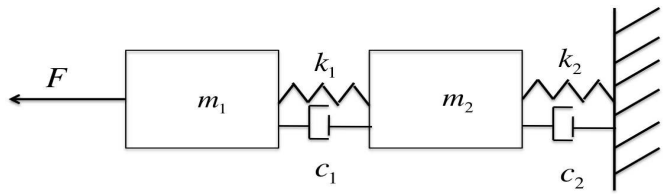
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**Proof:** Use minimal kernel representation  $\mathcal{B} = \ker R \left( \frac{d}{dt} \right)$ .

$R$  of full row rank  $\implies$  exists nonsingular submatrix  $P$ .

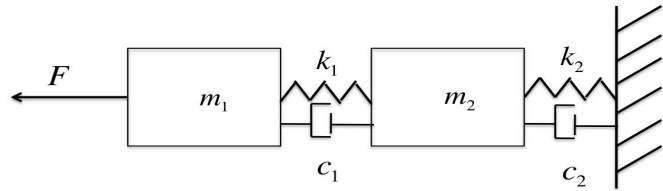
For  $P^{-1}Q$  proper, select  $P$  to be a maximal determinantal degree (nonsingular) submatrix of  $R$ .

# Example



$$\begin{aligned} m_1 \frac{d^2 w_1}{dt^2} + c_1 \left( \frac{dw_1}{dt} - \frac{dw_2}{dt} \right) + k_1 (w_1 - w_2) - F &= 0 \\ -k_1 w_1 + m_2 \frac{d^2 w_2}{dt^2} + c_2 \frac{dw_2}{dt} + c_1 \left( \frac{dw_2}{dt} - \frac{dw_1}{dt} \right) + (k_1 + k_2) w_2 &= 0 \end{aligned}$$

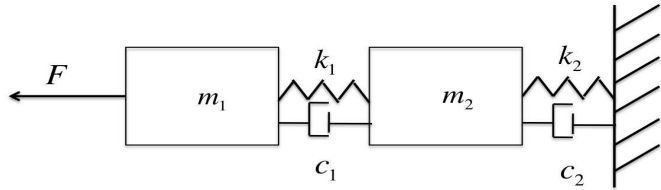
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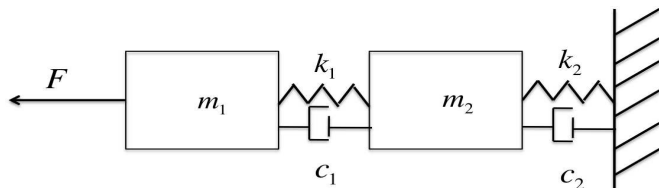


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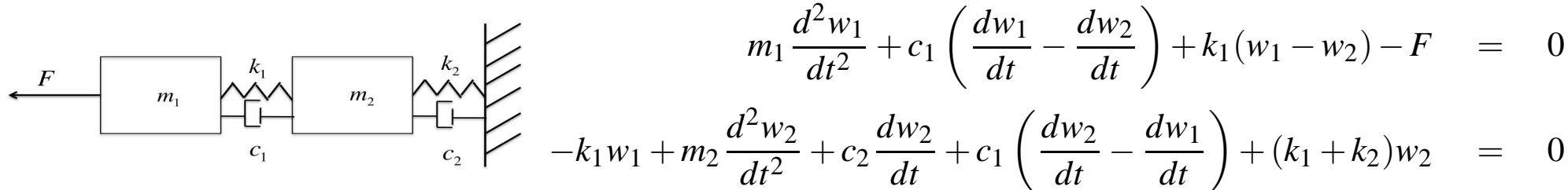
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$$R(\xi) = \begin{bmatrix} m_1 \xi^2 + c_1 \xi + k_1 & -c_1 \xi - k_1 & -1 \\ -c_1 \xi - k_1 & m_2 \xi^2 + (c_1 + c_2) \xi + k_1 + k_2 & 0 \end{bmatrix}$$

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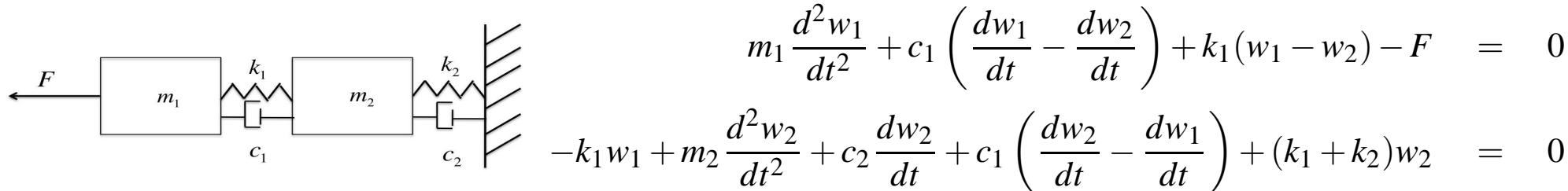
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$w_1$  and  $w_2$  outputs,  $F$  input;  $P^{-1}Q$  strictly proper

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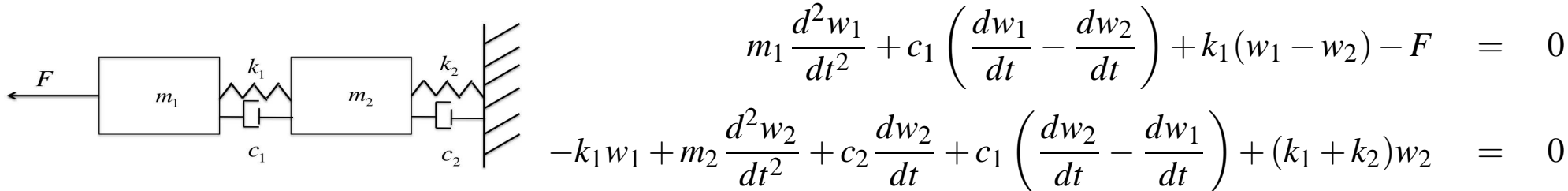
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- ▶ In discrete-time case, there **always** exists a **causal** input-output partition!

# **Autonomous behaviors**



## No inputs: autonomous systems

Recall that  $\mathcal{B}$  is **autonomous** if

$$\begin{aligned} w_1, w_2 \in \mathcal{B} \quad \text{and} \quad w_1 \big|_{(-\infty, 0]} = w_2 \big|_{(-\infty, 0]} \\ \implies w_1 = w_2 \end{aligned}$$

## No inputs: autonomous systems

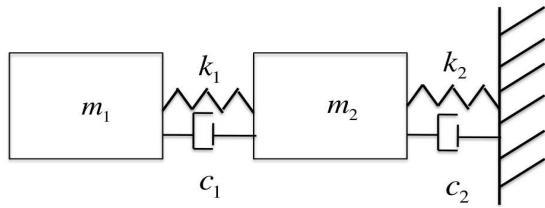
Recall that  $\mathcal{B}$  is **autonomous** if

$$\begin{aligned} w_1, w_2 \in \mathcal{B} \quad \text{and} \quad w_1 \big|_{(-\infty, 0]} = w_2 \big|_{(-\infty, 0]} \\ \implies w_1 = w_2 \end{aligned}$$

Equivalent with

- ▶  $m(\mathcal{B}) = 0$  (no inputs);
- ▶ there exists  $R \in \mathbb{R}^{w \times w}[\xi]$  nonsingular such that  $\mathcal{B} = \ker R \left( \frac{d}{dt} \right)$

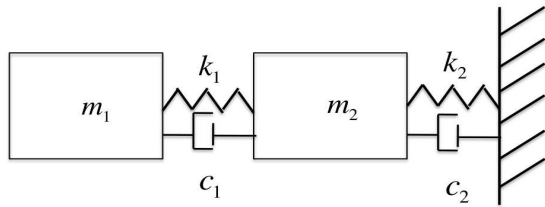
## Example: a mechanical system



$$m_1 \frac{d^2 w_1}{dt^2} + c_1 \left( \frac{d}{dt} w_1 - \frac{d}{dt} w_2 \right) + k_1 (w_1 - w_2) = 0$$

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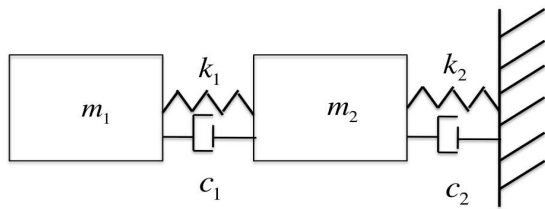
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**Classical mechanics:  
motion depends only on ‘initial conditions’**

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$$R(\xi) = \begin{bmatrix} m_1 \xi^2 + c_1 \xi + k_1 & -c_1 \xi - k_1 \\ -c_1 \xi - k_1 & m_2 \xi^2 + (c_1 + c_2) \xi + k_1 + k_2 \end{bmatrix}$$

**$R$  nonsingular  $\leadsto$  autonomous system**

## Example: state-space systems

**Let  $(A, C)$  observable and consider**

$$\mathcal{B} := \{y \in \mathcal{C}^\infty(\mathbb{R}, \mathbb{R}^y) \mid \exists x \text{ s.t. } \frac{d}{dt}x = Ax, y = Cx\}$$

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**$\mathcal{B}$  is autonomous: there are no free variables in  $y$ .**

## Remarks

- ▶ **For autonomous  $\mathcal{B}$ ,  $\det(R)$  is invariant for all  $R$  such that  $\mathcal{B} = \ker R \left( \frac{d}{dt} \right)$ .**



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*Proof:* Take  $R$  s.t.  $\mathcal{B} = \ker R \left( \frac{d}{dt} \right)$ , w.l.o.g. minimal.  
Compute Smith form  $R = U\Delta V$ :

$$R \left( \frac{d}{dt} \right) w = 0 \iff \Delta \left( \frac{d}{dt} \right) \underbrace{V \left( \frac{d}{dt} \right) w}_{=: w'} = 0$$

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**Proof:** Now  $\Delta \left( \frac{d}{dt} \right) \underbrace{V \left( \frac{d}{dt} \right) w}_{=: w'} = 0$  implies

$$w' = \text{col}(w'_i)_{i=1, \dots, w} \in \ker \Delta \left( \frac{d}{dt} \right) \Leftrightarrow w'_i \in \ker \delta_i \left( \frac{d}{dt} \right)$$

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Set of solutions of linear differential equation is finite-dimensional. Also  $w$  is!

## On autonomous system trajectories

**Scalar case:**

$$p\left(\frac{d}{dt}\right)w = 0 \iff w(t) = \sum_{i=1}^n \sum_{j=0}^{n_i} \alpha_{ij} t^j e^{\lambda_i t}$$

**where**

- ▶  **$n$  is number of distinct roots of  $p(\xi)$ ;**
- ▶  **$\lambda_i$  is  $i$ -th root of  $p(\xi)$ ;**
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$\lambda_i$  are the **characteristic frequencies** of  $p$ .

## On autonomous system trajectories

**For  $w > 1$ , resort to Smith form  $R = U\Delta V$ :**

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**Assume for simplicity all roots of  $\det(R)$  are simple:**

$$w = V \left( \frac{d}{dt} \right)^{-1} w' \iff w(t) = \sum_{i=1}^n \alpha_i e^{\lambda_i t}$$

with  $\alpha_i \in \mathbb{C}^w$  such that  $R(\lambda_i)\alpha_i = 0$ ,  $i = 1, \dots, n$ .

## Remarks

- ▶ **Linear combinations of polynomial exponential vector trajectories**

$$\sum_{i=1}^n \sum_{j=0}^{n_i} \alpha_{ij} t^j e^{\lambda_i t}$$

**with**  $\alpha_{ij} \in \mathbb{C}^w$ .

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- ▶ **Characteristic frequencies**  $\lambda_i$  are roots of  $\det(R)$ .  
Together with corresponding multiplicities, they determine  $\mathcal{B}$  uniquely.

# Stability

$\mathcal{B} \in \mathcal{L}^w$  is **asymptotically stable**  $\Leftrightarrow$

$$w \in \mathcal{B} \implies \lim_{t \rightarrow \infty} w(t) = 0$$

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**Theorem:  $\mathcal{B} = \ker R\left(\frac{d}{dt}\right)$  is asymptotically stable**  
 **$\Leftrightarrow \text{rank}(R(\lambda)) = w(\mathcal{B})$  for all  $\lambda \in \mathbb{C}$  s.t.  $\text{Re}(\lambda) \geq 0$ .**

## Stability

$\mathcal{B} \in \mathcal{L}^w$  is **stable**  $\Leftrightarrow$

$w \in \mathcal{B} \implies w|_{\mathbb{R}_+}$  **is bounded.**

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**Stability=roots in closed left half-plane, and semisimplicity.**

**End of Part I**

# Controllability

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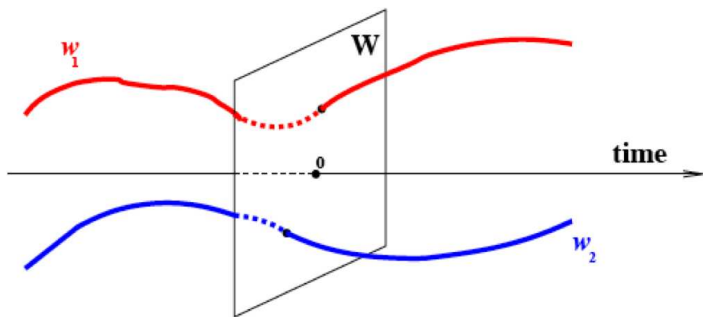
$\mathcal{B}$  **controllable**  $\Leftrightarrow$  for all  $w_1, w_2 \in \mathcal{B}$  there exists  $w \in \mathcal{B}$  and  $T \geq 0$  such that

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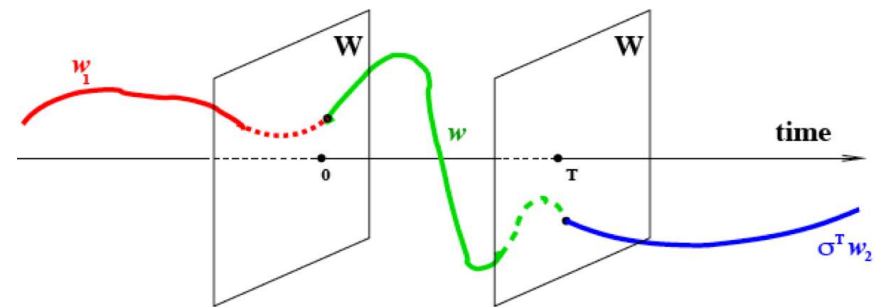
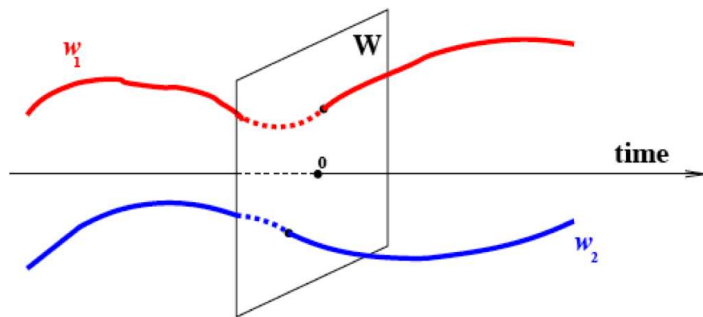
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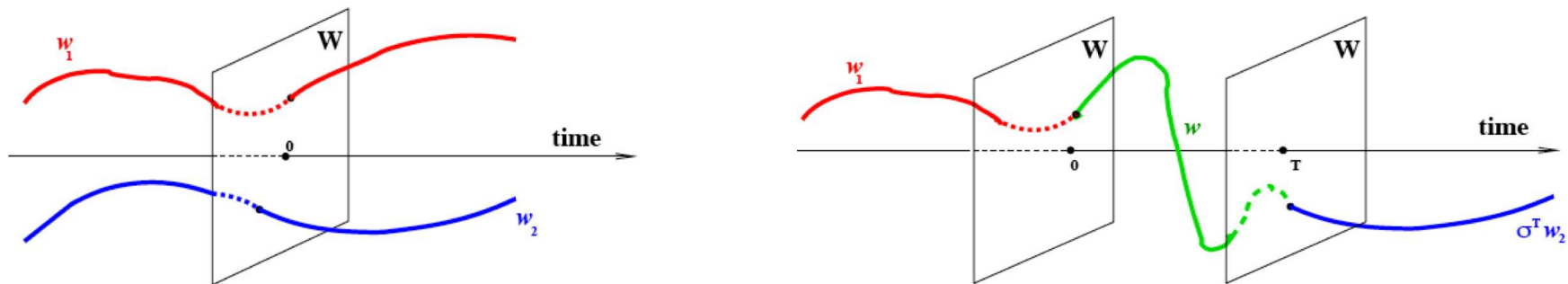




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**Past of any trajectory can be “patched up”  
with future of any trajectory**

## Examples

$$r \left( \frac{d}{dt} \right) w = 0$$

where  $0 \neq r \in \mathbb{R}[\xi]$  has degree  $n$ .

**System **autonomous**:** every solution uniquely determined by ‘initial conditions’  $\frac{d^i w}{dt^i}(t)$ ,  $i = 0, \dots, n - 1$ , so no patching possible among different trajectories.

**Past of trajectory uniquely determines its future.**

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**If  $x$  minimal, then  $\mathcal{B}$  controllable  $\Leftrightarrow \mathcal{B}_s$  controllable  $\Leftrightarrow \mathcal{B}_s$  state point-controllable.**



## Algebraic characterization of controllability

**Theorem**:  $\mathcal{B} = \ker R \left( \frac{d}{dt} \right)$  is controllable

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***Proof***: Compute Smith form

$$R = U \begin{bmatrix} \Delta & 0 \\ 0 & 0 \end{bmatrix} V \in \mathbb{R}^{p \times w}[\xi]$$

$U \left( \frac{d}{dt} \right), V \left( \frac{d}{dt} \right)$  **bijective**  $\implies \ker R \left( \frac{d}{dt} \right)$  **controllable**  $\Leftrightarrow$   
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**Change variables**  $w \rightsquigarrow w' := V \left( \frac{d}{dt} \right) w$ , define

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***Proof***: Last  $p - \text{rank}(R)$  trajectories of  $\mathcal{B}' = \ker \Delta \left( \frac{d}{dt} \right)$  are free, since equations are  $0 \cdot w'_i = 0$ .

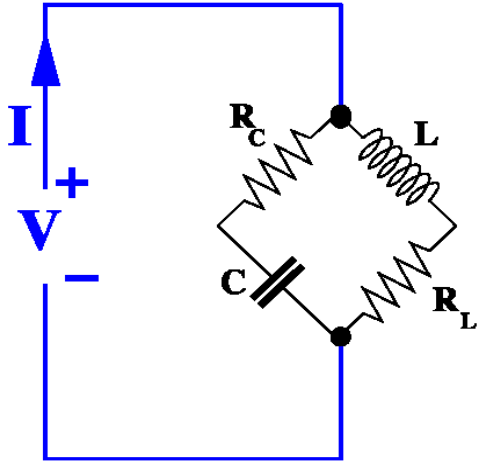
First  $\text{rank}(R)$  equations are

$$\delta_i \left( \frac{d}{dt} \right) w'_i = 0$$

with  $\delta_i$   $i$ -th invariant polynomial of  $R$ .

Evidently,  $w'_i$  controllable if and only if  $\delta_i = 1$ .

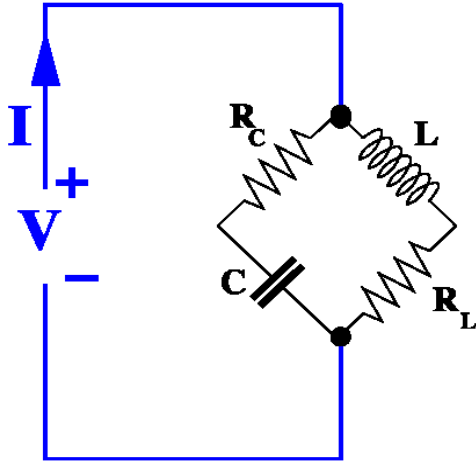
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**Case 1:**  $CR_C \neq \frac{L}{R_L}$

$$\begin{aligned} & \left( \frac{R_C}{R_L} + \left( 1 + \frac{R_C}{R_L} \right) CR_C \frac{d}{dt} + CR_C \frac{L}{R_L} \frac{d^2}{dt^2} \right) V \\ & = \left( 1 + CR_C \frac{d}{dt} \right) \left( 1 + \frac{L}{R_L} \frac{d}{dt} \right) R_C I \end{aligned}$$

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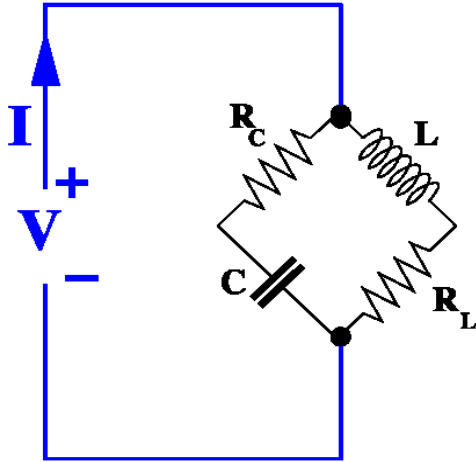


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¿Is system controllable?

## Example



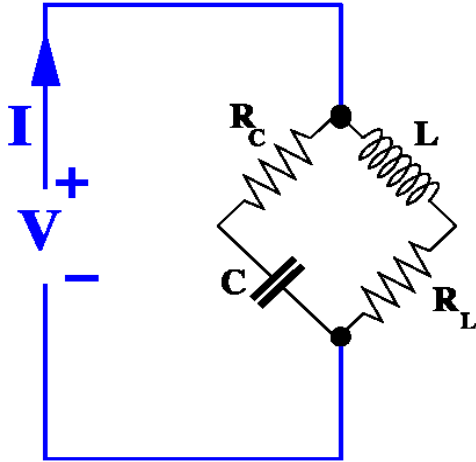
**Case 1:**  $CR_C \neq \frac{L}{R_L}$

$$\begin{aligned} & \left( \frac{R_C}{R_L} + \left( 1 + \frac{R_C}{R_L} \right) CR_C \frac{d}{dt} + CR_C \frac{L}{R_L} \frac{d^2}{dt^2} \right) V \\ & = \left( 1 + CR_C \frac{d}{dt} \right) \left( 1 + \frac{L}{R_L} \frac{d}{dt} \right) R_C I \end{aligned}$$

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Are there **common roots** among the two polynomials?

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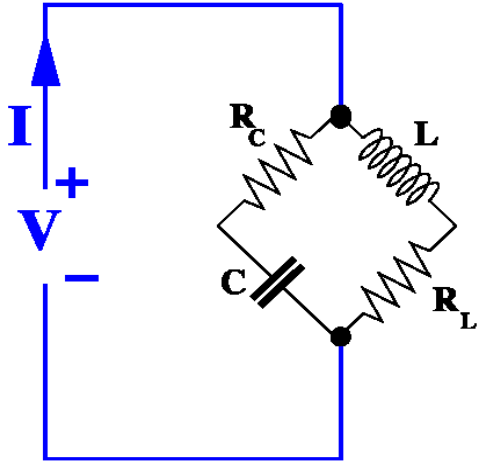
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Are there **common roots** among the two polynomials?

**No**  $\implies$  system is **controllable**



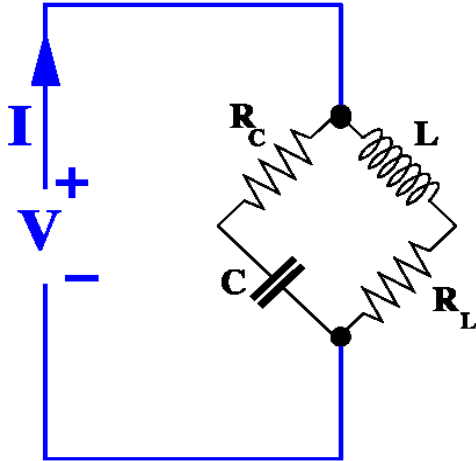
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Case 2:  $CR_C = \frac{L}{R_L}$

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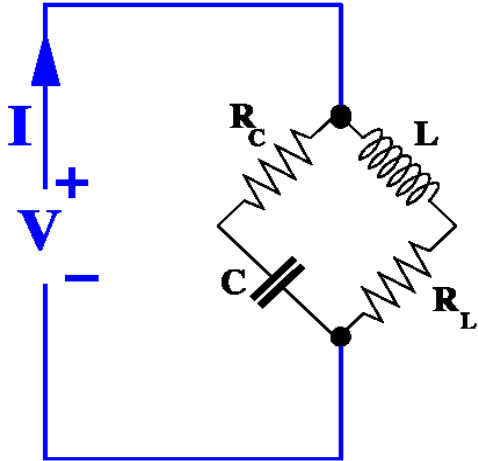


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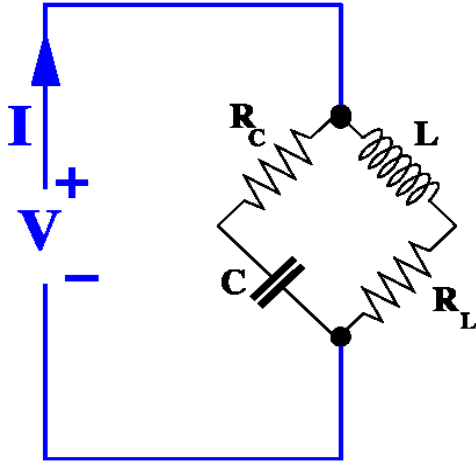
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¿Is system controllable?

$$\left[ \begin{array}{cc} \frac{R_C}{R_L} + CR_C \xi & -(1 + CR_C \xi) R_C \end{array} \right]$$

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¿Is system controllable?

If  $R_C = R_L \implies$  system is **not controllable**

## Remarks

- ▶  $\mathcal{B} = \ker R \left( \frac{d}{dt} \right)$ , with  $R \in \mathbb{R}^{w \times w}[\xi]$  nonsingular, is **controllable**  $\iff R$  is **unimodular**  $\iff \mathcal{B} = \{0\}$

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- ▶ **Trajectory-**, not representation **-based** definition as in state-space framework.

# Image representations



## Image representations and controllability

**Theorem: There exists  $M \in \mathbb{R}^{w \times \bullet}[\xi]$  such that  $\mathcal{B} = \text{im } M \left( \frac{d}{dt} \right) \Leftrightarrow \mathcal{B}$  is controllable.**

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*Only if:* Full behavior is controllable, since has kernel representation induced by

$$\begin{bmatrix} I_w & -M(\xi) \end{bmatrix}$$

with constant rank over  $\mathbb{C}$ .

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**If:** Take  $R$  for minimal kernel representation of  $\mathcal{B}$ . Apply constancy of rank to conclude Smith form of  $R$  is

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$$\text{Now } U \left( \frac{d}{dt} \right) \begin{bmatrix} I_p & 0_{p \times m} \end{bmatrix} \underbrace{V \left( \frac{d}{dt} \right) w}_{=: w'} = 0 \Leftrightarrow \begin{bmatrix} I_p & 0_{p \times m} \end{bmatrix} w' = 0 \Leftrightarrow$$

$$w' = \begin{bmatrix} 0_p \\ I_m \end{bmatrix} \ell$$

**with**  $\ell \in \mathcal{C}^\infty(\mathbb{R}, \mathbb{R}^m)$  **free.**

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Consequently,

$$w' = V \left( \frac{d}{dt} \right) w = \begin{bmatrix} 0_p \\ I_m \end{bmatrix} \ell$$

from which

$$w = V \left( \frac{d}{dt} \right)^{-1} \begin{bmatrix} 0_p \\ I_m \end{bmatrix} \ell =: M \left( \frac{d}{dt} \right) \ell$$

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**Note also that  $M$  can be chosen with  $m(B)$  columns.**

**Complementability  
and  
decomposition of behaviors**

## Complementability

**Theorem:** Let  $\mathcal{B} \in \mathcal{L}^w$  be controllable. There exists  $\mathcal{B}' \in \mathcal{L}^w$  such that

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**Proof:** Let  $\mathcal{B} = \ker R \left( \frac{d}{dt} \right)$  be a minimal kernel representation.  $\mathcal{B}$  controllable  $\Leftrightarrow$  Smith form of  $R$  is

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**Define**

$$R' := U \begin{bmatrix} 0 & I_{w-p} \end{bmatrix} V$$

and  $\mathcal{B}' := \ker R' \left( \frac{d}{dt} \right)$ .  $\mathcal{B}'$  is also controllable.

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**Proof:** Observe that  $\mathcal{B} \cap \mathcal{B}'$  is represented in kernel form by

$$U \begin{bmatrix} I_p & 0 \\ 0 & I_{w-p} \end{bmatrix} V$$

a unimodular matrix. Consequently,  $\mathcal{B} \cap \mathcal{B}' = \{0\}$ .

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**Theorem:** Let  $\mathcal{B} \in \mathcal{L}^w$  be controllable. There exists  $\mathcal{B}' \in \mathcal{L}^w$  such that

$$\mathcal{B} \oplus \mathcal{B}' = \mathcal{C}^\infty(\mathbb{R}, \mathbb{R}^w)$$

**Proof:** Easy to see image representations of  $\mathcal{B}$ ,  $\mathcal{B}'$  given by

$$\mathcal{B} = \text{im } V^{-1} \begin{bmatrix} 0 \\ I_{w-p} \end{bmatrix} \quad \mathcal{B}' = \text{im } V^{-1} \begin{bmatrix} I_p \\ 0 \end{bmatrix}$$

Consequently  $\mathcal{B} + \mathcal{B}'$  represented by

$$V^{-1} \begin{bmatrix} 0 & I_p \\ I_{w-p} & 0 \end{bmatrix}$$

unimodular, consequently bijective.

## Decomposition of behaviors

**Theorem:** Let  $\mathcal{B} = \ker R \left( \frac{d}{dt} \right)$ , with  $R \in \mathbb{R}^{p \times w}[\xi]$  full row rank. There exist  $\mathcal{B}_{aut} \subseteq \mathcal{B}$  and  $\mathcal{B}_{contr} \subseteq \mathcal{B}$  such that

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$$w' \in \mathcal{B}' \iff w' = \begin{bmatrix} w'_1 \\ w'_2 \end{bmatrix}$$

with  $w'_1 \in \ker D \left( \frac{d}{dt} \right)$ ,  $w'_2$  free.

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**If  $D = I_p \implies$  take  $\mathcal{B}'_{contr} = \mathcal{B}'$ ,  $\mathcal{B}'_{aut} = \{0\}$ .**



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with  $\mathcal{B}_{contr}$  controllable and  $\mathcal{B}_{aut}$  autonomous.

If  $D \neq I_p$ , define

$$\mathcal{B}'_{contr} = \left\{ \begin{bmatrix} w'_1 \\ 0 \end{bmatrix} \mid w'_1 \in \ker D \left( \frac{d}{dt} \right) \right\}$$
$$\mathcal{B}'_{aut} = \left\{ \begin{bmatrix} 0 \\ w'_2 \end{bmatrix} \mid w'_2 \in \mathcal{C}^\infty(\mathbb{R}, \mathbb{R}^{w-p}) \right\}.$$

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with  $\mathcal{B}_{contr}$  controllable and  $\mathcal{B}_{aut}$  autonomous.

**Then transform back to  $w$  variables.**

# Observability

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$w_1$   
**observed  
variables**



$w_2$   
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¿Can  $w_2$  be determined knowing  $w_1$   
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$\mathcal{B} \in \mathcal{L}^w$ ,  $w = (w_1, w_2)$ .  $w_2$  is **observable** from  $w_1$  if

$$(w_1, w'_2), (w_1, w''_2) \in \mathcal{B} \implies w'_2 = w''_2$$

## Algebraic characterization of observability

Assume  $\mathcal{B}$  represented in kernel form as

$$R_1 \left( \frac{d}{dt} \right) w_1 + R_2 \left( \frac{d}{dt} \right) w_2 = 0$$

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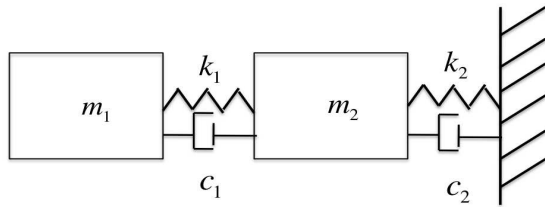
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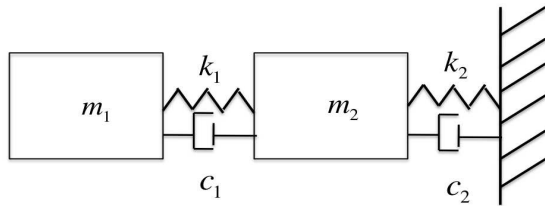
It has  $\Leftrightarrow R_2 \left( \frac{d}{dt} \right)$  injective  $\Leftrightarrow R_2(\lambda)$  has full column rank for all  $\lambda \in \mathbb{C}$

## Example



$$\begin{aligned} m_1 \frac{d^2 w_1}{dt^2} + c_1 \left( \frac{d}{dt} w_1 - \frac{d}{dt} w_2 \right) + k_1 (w_1 - w_2) &= 0 \\ -k_1 w_1 + m_2 \frac{d^2 w_2}{dt^2} + c_2 \frac{d}{dt} w_2 + c_1 \left( \frac{d}{dt} w_2 - \frac{d}{dt} w_1 \right) + (k_1 + k_2) w_2 &= 0 \end{aligned}$$

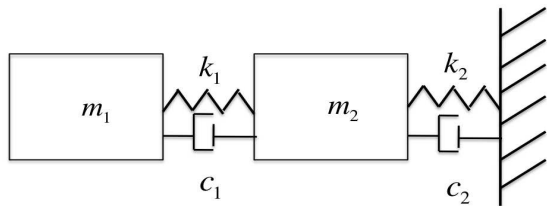
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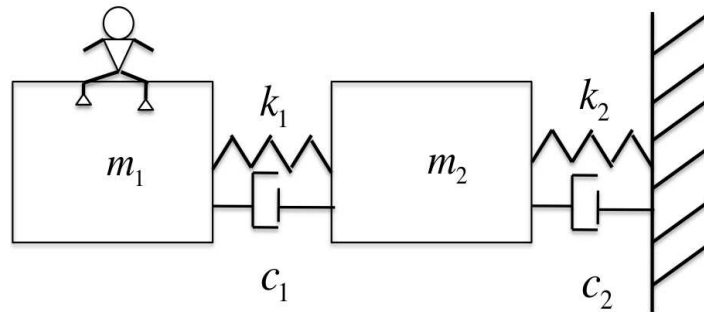


$$m_1 \frac{d^2 w_1}{dt^2} + c_1 \left( \frac{d}{dt} w_1 - \frac{d}{dt} w_2 \right) + k_1 (w_1 - w_2) = 0$$

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**¿Is  $w_2$  observable from  $w_1$ ?**

**¿Can one determine  $w_2$   
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## Example

$$\begin{bmatrix} m_1 \frac{d^2}{dt^2} + c_1 \frac{d}{dt} + k_1 \\ -c_1 \frac{d}{dt} - k_1 \end{bmatrix} w_1 = \begin{bmatrix} c_1 \frac{d}{dt} + k_1 \\ -m_2 \frac{d^2}{dt^2} - (c_2 + c_1) \frac{d}{dt} - (k_1 + k_2) \end{bmatrix} w_2$$

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**Is polynomial differential operator on RHS injective?**

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**Is polynomial differential operator on RHS injective?**

$$\begin{bmatrix} c_1 \lambda + k_1 \\ -m_2 \lambda^2 - (c_2 + c_1) \lambda - (k_1 + k_2) \end{bmatrix}$$

**has full column rank  $\forall \lambda \in \mathbb{C}$  ( $\iff$  observability)  $\iff$**

$$-m_2 k_1^2 + c_1 c_2 k_1 - k_2 c_2^2 \neq 0$$

## Remarks

- ▶ **Rank constancy test generalization of ‘Hautus test’ for state-space systems.**



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# Summary of Lecture 3

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**End of Lecture 3**