



CONTROLLABILITY and OBSERVABILITY in a NEW PERSPECTIVE

Chaire Francqui, Lecture II, May 12, 2004

THEME

Central notions in all of system and control theory:

controllability and observability

in the setting and language of behavioral models.

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controllability and observability

in the setting and language of behavioral models.

- **Formal definitions**
- **Tests for controllability and observability**
- **Image representations**
- **Stabilizability**
- **PDE's**

CONTROLLABILITY

The time-invariant system $\Sigma = (\mathbb{T}, \mathbb{W}, \mathfrak{B})$ is said to be

controllable

if for all $w_1, w_2 \in \mathfrak{B}$ there exists $w \in \mathfrak{B}$ and $T \geq 0$ such that

$$w(t) = \begin{cases} w_1(t) & t < 0 \\ w_2(t - T) & t \geq T \end{cases}$$

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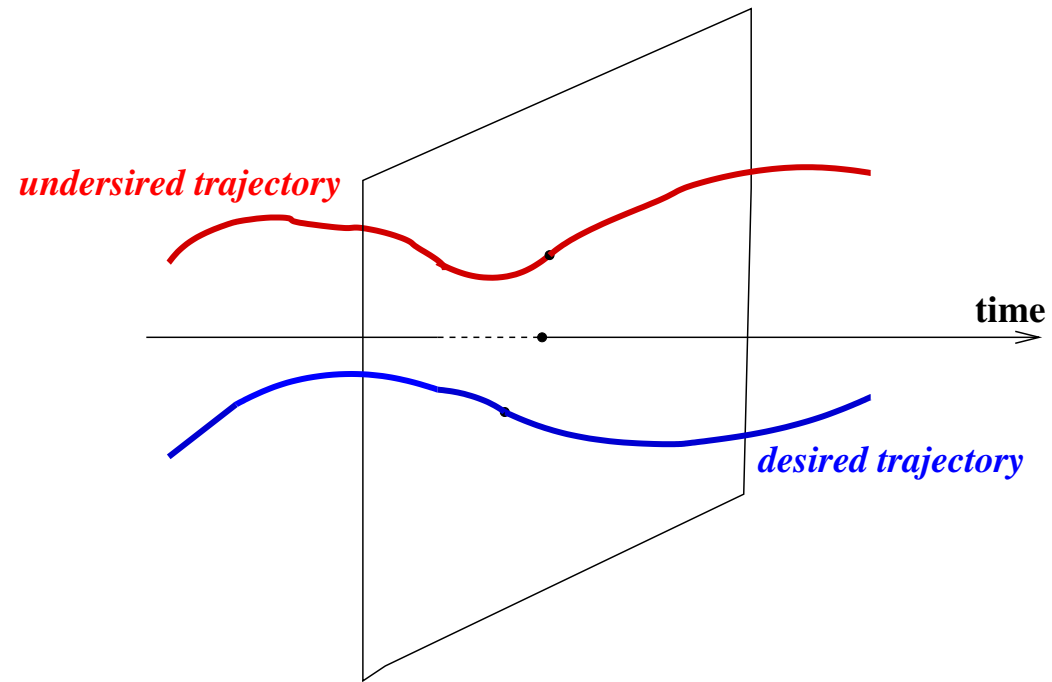
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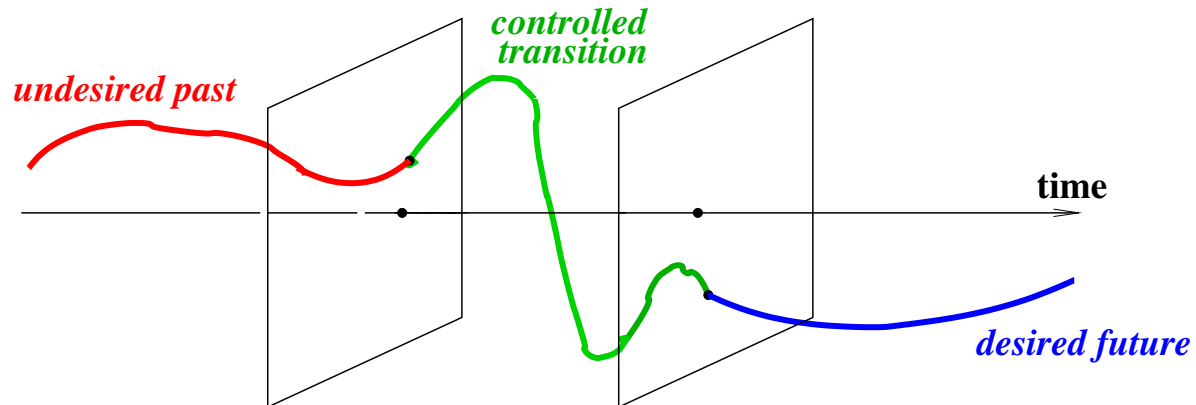
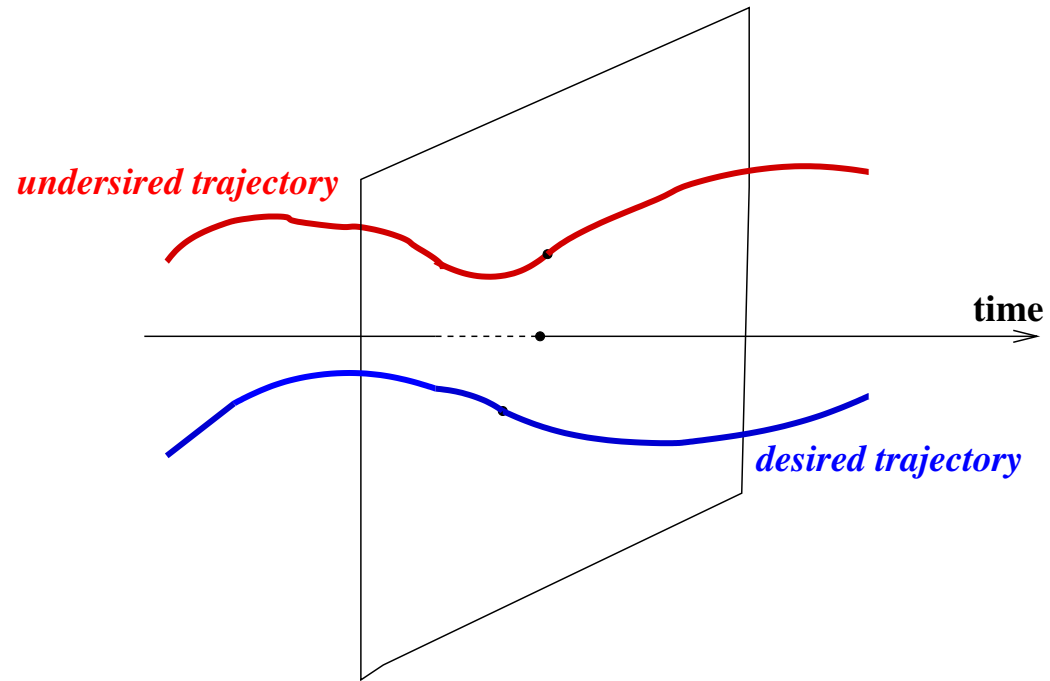
Controllability $:\Leftrightarrow$

legal trajectories must be **'patch-able', 'concatenable'**.

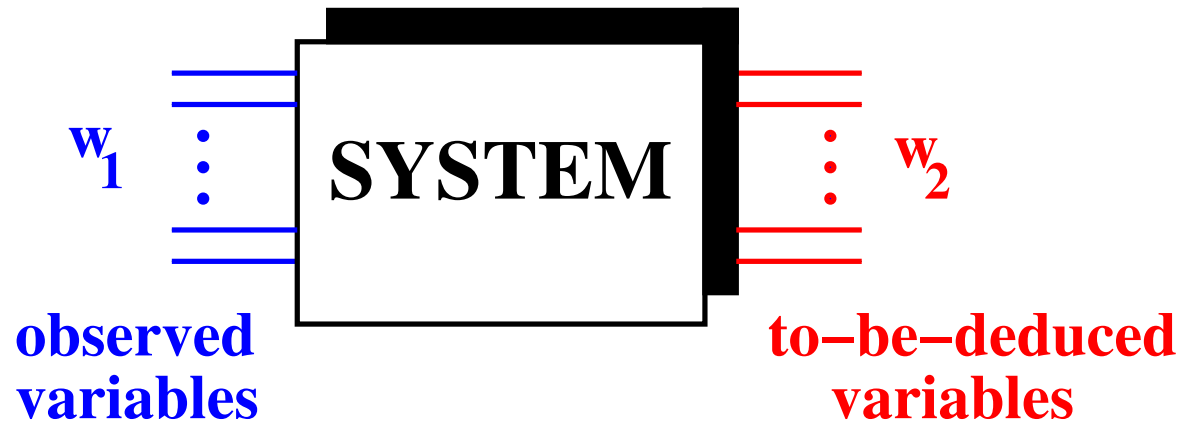
CONTROLLABILITY



CONTROLLABILITY



OBSERVABILITY



¿ Is it possible to deduce w_2 from w_1 and the system model ?

OBSERVABILITY

Consider the system $\Sigma = (\mathbb{T}, \mathbb{W}_1 \times \mathbb{W}_2, \mathfrak{B})$. Each element of \mathfrak{B} hence consists of a pair of trajectories (w_1, w_2) :

w_1 : observed;

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if $((w_1, w'_2) \in \mathfrak{B}, \text{ and } (w_1, w''_2) \in \mathfrak{B}) \Rightarrow (w'_2 = w''_2)$,
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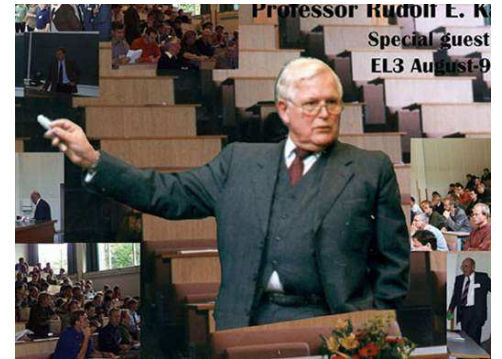
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Very often **manifest = observed**, **latent** (auxiliary variables introduced in the modeling process) = **to-be-deduced**.

We then speak of an **observable (latent variable) system**.

Special case: classical Kalman definitions for

$$\frac{d}{dt}x = f(x, u), \quad y = h(x, u).$$



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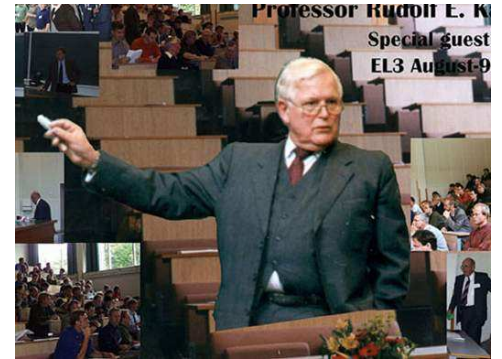
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controllability: variables = (input, state)

If a system is not (state) controllable, why is it?

Insufficient influence of the control?

Or bad choice of the state?



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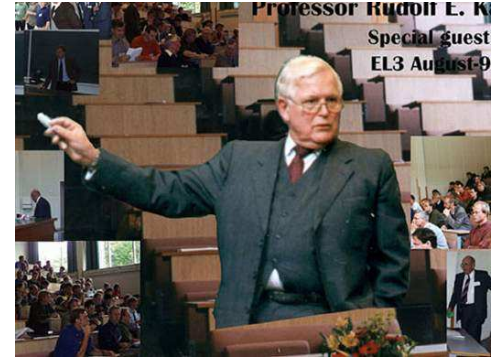
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Why is it so interesting to try to deduce the state, of all things? The state is a derived notion, not a 'physical' one.





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Kalman definitions address rather special situations.

TESTS for CONTROLLABILITY

Given a system representation, derive algorithms in terms of the parameters for controllability.

Consider the system $\mathfrak{B} \in \mathfrak{L}^\bullet$ defined by

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

Under what conditions on $R \in \mathbb{R}^{\bullet \times w}[\xi]$ does it define a **controllable system**?

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Theorem: $R\left(\frac{d}{dt}\right)w = 0$ defines a controllable system

\Leftrightarrow

$\text{rank}(R(\lambda)) = \text{constant over } \lambda \in \mathbb{C}.$

TESTS for CONTROLLABILITY

Notes:

● If $R(\frac{d}{dt})w = 0$ is minimal ($\Leftrightarrow R$ of f.r.r.), then

controllability $\Leftrightarrow R(\lambda)$ is of full row rank $\forall \lambda \in \mathbb{C}$.

Equivalently, R is **left-invertible** as a polynomial matrix (\Leftrightarrow **'left prime'**).

$P \in \mathbb{R}^{n_1 \times n_2}[\xi]$ is **left-invertible**

$:\Leftrightarrow \exists Q \in \mathbb{R}^{n_2 \times n_1}[\xi]$ such that $PQ = I_{n_1}$

TESTS for CONTROLLABILITY

Notes:

- $\frac{d}{dt}x = Ax + Bu, w = (x, u)$ is controllable iff

$$\text{rank}([A - \lambda I \ B]) = \dim(x) \quad \forall \lambda \in \mathbb{C}.$$

Popov-Belevich-Hautus test for controllability.

Of course,

$$\Leftrightarrow \text{rank}([B \ AB \ \dots \ A^{\dim(x)-1}B]) = \dim(x).$$

TESTS for CONTROLLABILITY

Notes:

- When is

$$p\left(\frac{d}{dt}\right)w_1 = q\left(\frac{d}{dt}\right)w_2$$

controllable? $p, q \in \mathbb{R}[\xi]$, not both zero.

Iff p and q are co-prime. No common factors!

Testable via Sylvester matrix, etc.

Generalizable.

TESTS for CONTROLLABILITY

Notes:

- Example: Our electrical circuit is controllable unless

$$CR_C = \frac{L}{R_L} \text{ and } R_C = R_L.$$

Reasonable physical systems can be uncontrollable.

TESTS for CONTROLLABILITY

Notes:

- When is

$$R\left(\frac{d^2}{dt^2}\right)w = 0$$

controllable?

same conditions on $R...$

- \exists nonlinear, time-varying generalizations.
- 'Real' algorithms: use image representation.
- If $\mathcal{B} \in \mathcal{L}^\bullet$ is controllable, transfer with $T > 0$ arbitrarily small.

TESTS for OBSERVABILITY

Given a system representation, derive algorithms in terms of the parameters for observability.

Consider the system defined by

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

Under which conditions on $R_1, R_2 \in \mathbb{R}^{\bullet \times \bullet}[\xi]$ is w_2 observable from w_1 ?

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Under which conditions on $R_1, R_2 \in \mathbb{R}^{\bullet \times \bullet}[\xi]$ is w_2 observable from w_1 ?

Theorem: In the system $R_1\left(\frac{d}{dt}\right)w_1 = R_2\left(\frac{d}{dt}\right)w_2$, w_2 is observable from w_1

\Leftrightarrow

$$\text{rank}(R_2(\lambda)) = \dim(w_2) \text{ for all } \lambda \in \mathbb{C}.$$

TESTS for OBSERVABILITY

Notes:

- In $R_1\left(\frac{d}{dt}\right)w_1 = R_2\left(\frac{d}{dt}\right)w_2$, w_2 is observable from $w_1 \Leftrightarrow R_2(\lambda)$ is of full column rank $\forall \lambda \in \mathbb{C}$.

Equivalently, iff R_2 is *right-invertible* as a polynomial matrix (\Leftrightarrow **right-prime**).

$P \in \mathbb{R}^{n_1 \times n_2}[\xi]$ is *right-invertible*

$:\Leftrightarrow \exists Q \in \mathbb{R}^{n_2 \times n_1}[\xi]$ such that $QP = I_{n_2}$.

- Equivalently, iff \exists a representation

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

This representation puts observability into evidence.

TESTS for OBSERVABILITY

Notes:

- In $\frac{d}{dt}x = Ax + Bu, y = Cx, w_1 = (u, y), w_2 = x$ the **state x** is observable from the **input/output (u, y)** iff

$$\text{rank} \begin{pmatrix} A - \lambda I \\ C \end{pmatrix} = \dim(x) \quad \forall \lambda \in \mathbb{C}.$$

Popov-Belevich-Hautus test for observability.

Of course, $\Leftrightarrow \text{rank} \begin{pmatrix} C \\ CA \\ \vdots \\ CA^{\dim(x)-1} \end{pmatrix} = \dim(x).$

TESTS for OBSERVABILITY

Notes:

- When is in

$$p\left(\frac{d}{dt}\right)w_1 = q\left(\frac{d}{dt}\right)w_2$$

w_2 observable from w_1 ? $p, q \in \mathbb{R}[\xi]$.

Iff q is a non-zero constant. **No zeros!**

TESTS for OBSERVABILITY

Notes:

- In the behavioral language, we can speak of ‘a controllable system’ but not of ‘an observable system’! But we will call the **latent variable system**

$$R\left(\frac{d}{dt}\right)w = M\left(\frac{d}{dt}\right)\ell$$

observable (as a system!) if the **latent variable** ℓ is observable from the **manifest variable** w .

Conditions, e.g. \exists equivalent representation

$$R\left(\frac{d}{dt}\right)w = 0 \quad \ell = R'\left(\frac{d}{dt}\right)w$$

$R\left(\frac{d}{dt}\right)w = 0$ hence specifies the manifest behavior.

We can therefore speak of a controllable & observable **latent variable, and hence state system.**

TESTS for OBSERVABILITY

Notes:

- The RLC circuit is observable iff $CR_C \neq \frac{L}{R_L}$
Reasonable physical systems can be unobservable.

- When is in

$$R_1\left(\frac{d^2}{dt^2}\right)w_1 = R_2\left(\frac{d^2}{dt^2}\right)w_2$$

w_2 observable from w_1 ? Same conditions on R_2 .

- \exists nonlinear, time-varying generalizations.
- ‘Real’ algorithms: use computer algebra.
- If observable, deduction on $[0, T]$, $T > 0$ arbitrarily small.

IMAGE REPRESENTATIONS

Representations of \mathcal{L}^\bullet :

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

called a *'kernel' representation*. Sol'n set $\in \mathcal{L}^\bullet$, by definition.

$$R\left(\frac{d}{dt}\right)w = M\left(\frac{d}{dt}\right)\ell$$

called a *'latent variable' representation* of

$$\mathfrak{B} = \left(R\left(\frac{d}{dt}\right)\right)^{-1} M\left(\frac{d}{dt}\right) \mathcal{C}^\infty(\mathbb{R}, \mathbb{R}^\ell). \text{ El. th'm } \Rightarrow \in \mathcal{L}^\bullet.$$

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Missing link:

$$w = M\left(\frac{d}{dt}\right)\ell$$

called an *'image' representation* of $\mathfrak{B} = \text{im}\left(M\left(\frac{d}{dt}\right)\right)$.

Elimination theorem \Rightarrow every image is also a kernel.

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Controllability!

IMAGE REPRESENTATIONS

Theorem: (Controllability and image representations):

The following are equivalent for $\mathfrak{B} \in \mathcal{L}^\bullet$:

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2. \mathfrak{B} admits an **image representation**,

IMAGE REPRESENTATIONS

Theorem: (Controllability and image representations):

The following are equivalent for $\mathfrak{B} \in \mathcal{L}^\bullet$:

1. \mathfrak{B} is **controllable**,
2. \mathfrak{B} admits an **image representation**,
3. for any $a \in \mathbb{R}^w[\xi]$,
 $a^\top \left[\frac{d}{dt} \right] \mathfrak{B}$ equals 0 or all of $\mathcal{C}^\infty(\mathbb{R}, \mathbb{R})$,
4. $\mathbb{R}^w[\xi] / \mathfrak{N}_{\mathfrak{B}}$ is **torsion free**,
5. etc.

NUMERICAL TEST for CONTROLLABILITY

- **Image representation leads to an effective numerical test!**

NUMERICAL TEST for CONTROLLABILITY

Start with $\mathcal{B} \in \mathcal{L}^w$, in kernel representation, with $R \in \mathbb{R}^w[\xi]$, \rightsquigarrow submodule $\mathfrak{R} = \mathfrak{N}_{\mathcal{B}}$ of $\mathbb{R}^w[\xi]$, generated by transposes of the rows r_1, \dots, r_g of R .

Compute a set of generators $m_1, \dots, m_{g'}$, of the **right syzygy** of \mathfrak{R} : the submodule

$$\mathfrak{M} = \{m \in \mathbb{R}^w[\xi] \mid Rm = 0\}.$$

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Compute a set of generators, $r'_1, \dots, r'_{g''}$, of the **left syzygy** of \mathfrak{M} : the submodule

$$\mathfrak{R}' = \{r' \in \mathbb{R}^w[\xi] \mid r'^T \mathfrak{M} = 0\}$$

$$\text{Controllability} \Leftrightarrow r_k^T \in \mathfrak{R}' \quad \forall k$$

i.e., $\mathfrak{R}' = \mathfrak{R}$ (inclusion \supseteq obvious).

\Rightarrow Numerical test for controllability on coefficients of R .

OBSERVABLE IMAGE REPRESENTATION

- \exists an **observable** image representation \cong 'flatness':

Theorem (Contr. and observable image repr's):

The following are equivalent for $\mathcal{B} \in \mathcal{L}^\bullet$:

1. \mathcal{B} is controllable,
2. \mathcal{B} admits an image representation,
3. \mathcal{B} admits an **observable image representation:**

$$w = M\left(\frac{d}{dt}\right)l$$

in which l is observable from w .

- \exists similar results for time-varying systems.
- \exists partial results for nonlinear systems.

STABILIZABILITY

The system $\Sigma = (\mathbb{T}, \mathbb{R}^w, \mathfrak{B})$ is said to be **stabilizable** if, for all $w \in \mathfrak{B}$, there exists $w' \in \mathfrak{B}$ such that

$$w(t) = w'(t) \text{ for } t < 0 \quad \text{and} \quad w'(t) \xrightarrow[t \rightarrow \infty]{} 0.$$

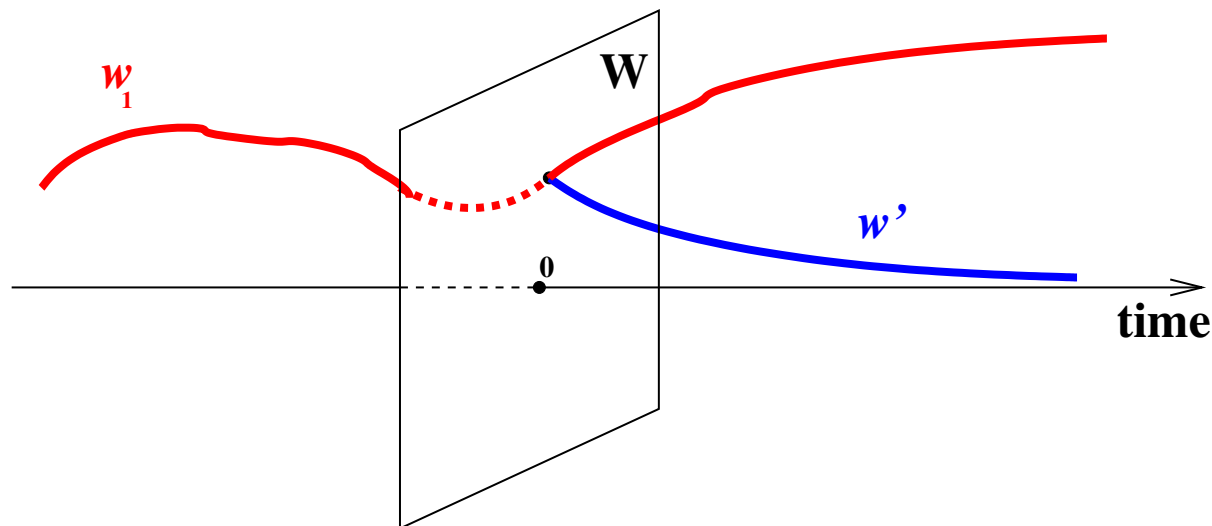
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Stabilizability $:\Leftrightarrow$

legal trajectories can be steered to a desired point.



STABILIZABILITY

Consider the system defined by

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 $\text{rank}(R(\lambda)) = \text{constant over } \{\lambda \in \mathbb{C} \mid \text{Real}(\lambda) \geq 0\}.$

CONTROLLABLE PART

Every $\mathfrak{B} \in \mathcal{L}^\bullet$ admits a decomposition

$$\mathfrak{B} = \mathfrak{B}_{\text{controllable}} \oplus \mathfrak{B}_{\text{autonomous}}$$

with $\mathfrak{B}_{\text{controllable}} \in \mathcal{L}^\bullet$ the ‘**controllable part**’ of \mathfrak{B} def. (e.g.) by

$$\mathfrak{B}_{\text{controllable}} := \{w \in \mathfrak{B} \mid \forall t_0, t_1 \in \mathbb{R}, \exists w' \in \mathfrak{B}$$

of compact support such that $w(t) = w'(t)$ for $t \in [t_0, t_1]\}$

$\mathfrak{B}_{\text{autonomous}} \in \mathcal{L}^\bullet$ is not unique, but there are many invariants, e.g. its ‘**characteristic polynomial**’.

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Exercises:

1. Define the characteristic pol. of an autonomous system $\in \mathcal{L}^\bullet$.
2. Determine stabilizability in terms of the above decomposition.

RECAP

- ▶ **Controllability** := trajectories in behavior are patchable
- ▶ **Observability** := to-be-deduced variables reconstructible from observed signal and system behavior
- ▶ **Controllability in \mathcal{L}^\bullet**
 $\Leftrightarrow \exists$ an (observable) image representation
- ▶ There are effective numerical tests for verifying controllability and observability
- ▶ **Stabilizability** := all sol'ns can be steered to 0
- ▶ These central concepts in systems and control take on a much more intrinsic meaning for behavioral systems

PDE's

What of this generalizes to PDE's?

$T = \mathbb{R}^n$, the set of independent variables, often $n = 4$,

$W = \mathbb{R}^w$, the set of dependent variables,

$\mathcal{B} =$ **sol'ns of a linear constant coefficient system of PDE's.**

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Let $R \in \mathbb{R}^{\bullet \times w}[\xi_1, \dots, \xi_n]$, and consider

$$R\left(\frac{\partial}{\partial x_1}, \dots, \frac{\partial}{\partial x_n}\right)w = 0. \quad (*)$$

Define the associated behavior

$$\mathfrak{B} = \{w \in \mathcal{C}^\infty(\mathbb{R}^n, \mathbb{R}^w) \mid (*) \text{ holds}\}.$$

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Notation for n -D linear differential systems:

$$(\mathbb{R}^n, \mathbb{R}^w, \mathfrak{B}) \in \mathcal{L}_n^w, \quad \text{or } \mathfrak{B} \in \mathcal{L}_n^w.$$

Examples: **Maxwell's eq'ns**, diffusion eq'n, wave eq'n, . . .



$$\begin{aligned}\nabla \cdot \vec{E} &= \frac{1}{\epsilon_0} \rho, \\ \nabla \times \vec{E} &= -\frac{\partial}{\partial t} \vec{B}, \\ \nabla \cdot \vec{B} &= 0, \\ c^2 \nabla \times \vec{B} &= \frac{1}{\epsilon_0} \vec{j} + \frac{\partial}{\partial t} \vec{E}.\end{aligned}$$

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$\mathbb{T} = \mathbb{R} \times \mathbb{R}^3$ (time and space) $n = 4$,

$w = (\vec{E}, \vec{B}, \vec{j}, \rho)$

(electric field, magnetic field, current density, charge density),

$\mathbb{W} = \mathbb{R}^3 \times \mathbb{R}^3 \times \mathbb{R}^3 \times \mathbb{R}$, $w = 10$,

$\mathcal{B} =$ set of solutions to these PDE's.

Note: 10 variables, 8 equations! $\Rightarrow \exists$ free variables.

SUBMODULE THEOREM

$R \in \mathbb{R}^{\bullet \times \bullet}[\xi_1, \dots, \xi_n]$ defines $\mathfrak{B} = \ker(R(\frac{\partial}{\partial x_1}, \dots, \frac{\partial}{\partial x_n}))$,
but not vice-versa.

?? \exists 'intrinsic' characterization of $\mathfrak{B} \in \mathcal{L}_n^W$??

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but not vice-versa.

?? \exists 'intrinsic' characterization of $\mathfrak{B} \in \mathcal{L}_n^W$??

Is there a mathematical 'object' that characterizes a $\mathfrak{B} \in \mathcal{L}_n^W$?

Define the **annihilators** of $\mathfrak{B} \in \mathcal{L}_n^W$ by

$$\mathfrak{N}_{\mathfrak{B}} := \{n \in \mathbb{R}^W[\xi_1, \dots, \xi_n] \mid n^\top (\frac{\partial}{\partial x_1}, \dots, \frac{\partial}{\partial x_n}) \mathfrak{B} = 0\}.$$

Proposition: $\mathfrak{N}_{\mathfrak{B}}$ is a $\mathbb{R}[\xi_1, \dots, \xi_n]$ sub-module of
 $\mathbb{R}^W[\xi_1, \dots, \xi_n]$.

SUBMODULE THEOREM

$$\mathfrak{N}_{\mathfrak{B}} := \{n \in \mathbb{R}^w[\xi_1, \dots, \xi_n] \mid n^\top \left(\frac{\partial}{\partial x_1}, \dots, \frac{\partial}{\partial x_n} \right) \mathfrak{B} = 0\}.$$

Let $\langle R^\top \rangle$ denote the submodule of $\mathbb{R}^w[\xi_1, \dots, \xi_n]$ spanned by the transposes of the rows of R . Obviously $\langle R^\top \rangle \subseteq \mathfrak{N}_{\ker(R(\frac{\partial}{\partial x_1}, \dots, \frac{\partial}{\partial x_n}))}$. But, indeed:

$$\mathfrak{N}_{\ker(R(\frac{\partial}{\partial x_1}, \dots, \frac{\partial}{\partial x_n}))} = \langle R^\top \rangle$$

SUBMODULE THEOREM

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Associate with the submodule \mathfrak{M} of $\mathbb{R}^w[\xi_1, \dots, \xi_n]$ the system

$$\mathfrak{B} = \{w \in \mathcal{C}^\infty(\mathbb{R}^n, \mathbb{R}^w) \mid n^\top \left(\frac{\partial}{\partial x_1}, \dots, \frac{\partial}{\partial x_n} \right) w = 0 \ \forall n \in \mathfrak{M}\}$$

Again, every sub-module of $\mathbb{R}^w[\xi_1, \dots, \xi_n]$ is finitely generated (but number of generators may be $> w$), $\mathfrak{B} \in \mathcal{L}_n^w$.

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Theorem 1:

$$\mathcal{L}_n^w \xleftrightarrow{1:1} \text{submodules of } \mathbb{R}^w[\xi_1, \dots, \xi_n]$$

ELIMINATION THEOREM

The **fundamental principle**, and hence the elimination theorem generalize to PDE's!

Which PDE's describe (ρ, \vec{E}, \vec{j}) in Maxwell's equations ?

Eliminate \vec{B} from Maxwell's equations \rightsquigarrow

$$\begin{aligned}\nabla \cdot \vec{E} &= \frac{1}{\epsilon_0} \rho, \\ \epsilon_0 \frac{\partial}{\partial t} \nabla \cdot \vec{E} + \nabla \cdot \vec{j} &= 0, \\ \epsilon_0 \frac{\partial^2}{\partial t^2} \vec{E} + \epsilon_0 c^2 \nabla \times \nabla \times \vec{E} + \frac{\partial}{\partial t} \vec{j} &= 0.\end{aligned}$$

$$\mathcal{R}\left(\frac{\partial}{\partial x_1}, \dots, \frac{\partial}{\partial x_n}\right)w = 0$$

is called a **kernel representation** of the associated $\mathfrak{B} \in \mathcal{L}_n^w$.

$$R\left(\frac{\partial}{\partial x_1}, \dots, \frac{\partial}{\partial x_n}\right)w = 0$$

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Another representation: **image representation**

$$w = M\left(\frac{\partial}{\partial x_1}, \dots, \frac{\partial}{\partial x_n}\right)\ell.$$

‘Elimination’ thm $\Rightarrow \text{im}\left(M\left(\frac{\partial}{\partial x_1}, \dots, \frac{\partial}{\partial x_n}\right)\right) \in \mathfrak{L}_n^w !$

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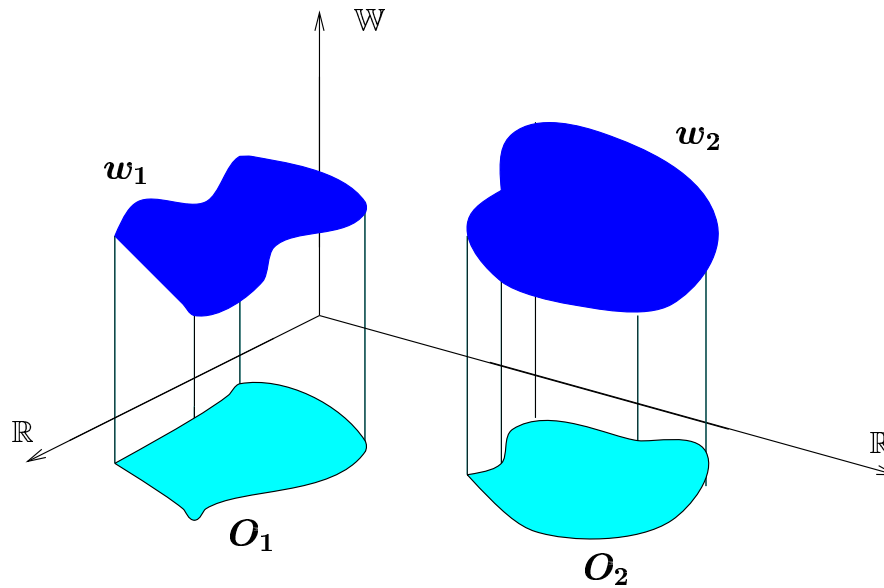
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Which linear diff. systems admit an image representation???

$\mathfrak{B} \in \mathfrak{L}_n^w$ admits an image representation iff it is **‘controllable’**.

CONTROLLABILITY of PDE's

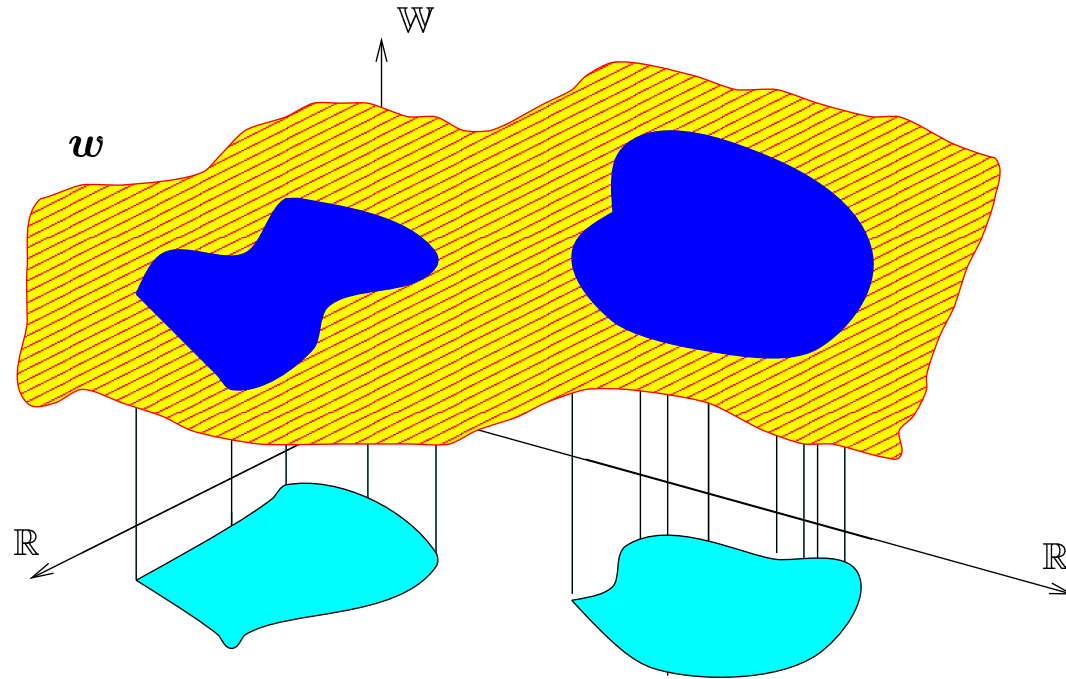
Controllability def'n in pictures:



$$w_1, w_2 \in \mathcal{B}.$$

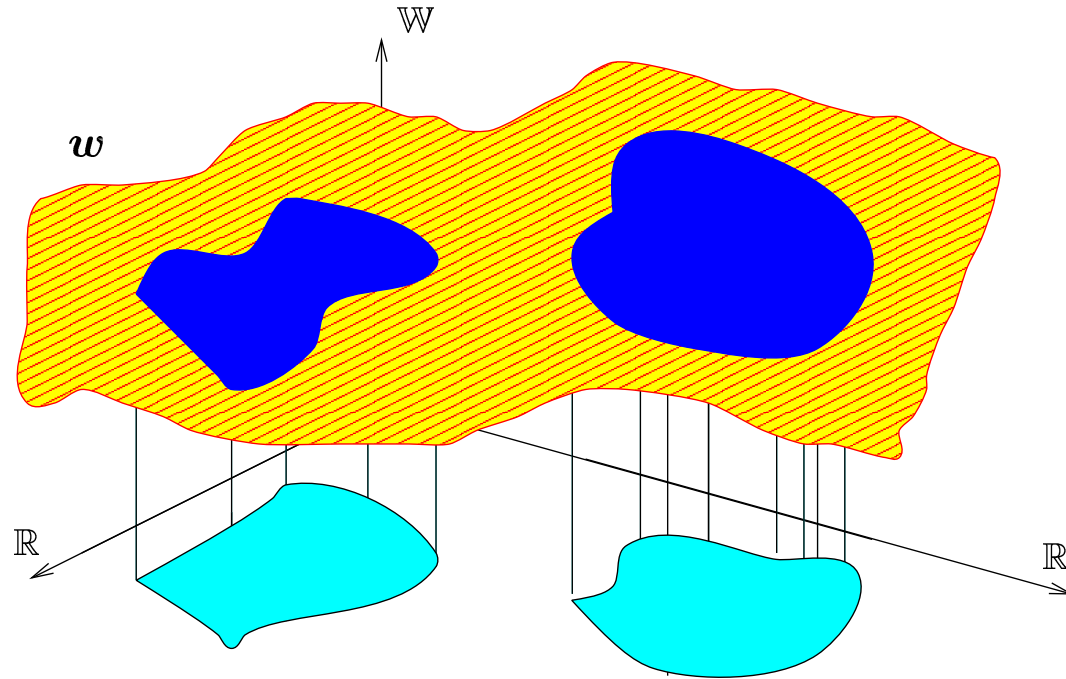
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Controllability \Leftrightarrow 'patch-ability'.

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The following equations in the *scalar potential* $\phi : \mathbb{R} \times \mathbb{R}^3 \rightarrow \mathbb{R}$ and the *vector potential* $\vec{A} : \mathbb{R} \times \mathbb{R}^3 \rightarrow \mathbb{R}^3$, generate exactly the solutions to Maxwell's equations:

$$\begin{aligned}\vec{E} &= -\frac{\partial}{\partial t}\vec{A} - \nabla\phi, \\ \vec{B} &= \nabla \times \vec{A}, \\ \vec{j} &= \epsilon_0 \frac{\partial^2}{\partial t^2} \vec{A} - \epsilon_0 c^2 \nabla^2 \vec{A} + \epsilon_0 c^2 \nabla(\nabla \cdot \vec{A}) + \epsilon_0 \frac{\partial}{\partial t} \nabla \phi, \\ \rho &= -\epsilon_0 \frac{\partial}{\partial t} \nabla \cdot \vec{A} - \epsilon_0 \nabla^2 \phi.\end{aligned}$$

Proves controllability.

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Proves controllability. Illustrates the interesting connection

controllability $\Leftrightarrow \exists$ potential!

OBSERVABILITY

Observability of the image representation

$$w = M\left(\frac{\partial}{\partial x_1}, \dots, \frac{\partial}{\partial x_n}\right)\ell$$

is defined as:

ℓ can be deduced from w ,

i.e., $M\left(\frac{\partial}{\partial x_1}, \dots, \frac{\partial}{\partial x_n}\right)$ should be injective.

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Example: Maxwell's equations **do not** allow a potential representation that is **observable**.

End of the Lecture II