



MATHEMATICAL MODELS of SYSTEMS

Jan C. Willems

ESAT-SCD (SISTA), University of Leuven, Belgium

IUAP Graduate Course

Fall 2002

Lecture 4

INPUTS and OUTPUTS

THE TRANSFER FUNCTION

THEME

When is a system variable an input? An output?

THEME

When is a system variable an input? An output?

Inputs = free, outputs = follow from inputs + initial conditions.

THEME

When is a system variable an input? An output?

Inputs = free, outputs = follow from inputs + initial conditions.

OUTLINE

- **Free and bound variables, inputs and outputs: formal def'ns.**
- **Every linear time-invariant differential system admits a I/O partition**
- **The transfer function**
- **Left and right co-prime factorizations, relations with controllability**
- **Time-domain characterization**

FORMAL DEFINITIONS

Intuition

Our choice: the input is a free variable which, together with the 'initial conditions' determines the output.

Intuition

Our choice: the input is a **free variable** which, together with the **'initial conditions'** determines the output.

These concepts (input, output) are strongly **domain dependent**.

We will discuss them following the usual systems & control setting.

Central is, of course, that the input must in some way **causes** the output.

- In physical systems and in **real-time** signal processing and control, **non-anticipation** must be an important feature.
- In non-real-time signal processing problems, or when the independent variable is not time, **non-anticipation** need not be an issue.
- In many problems (e.g. computing, signal processing) inputs may **have to be** structured, in order for machines or algorithms to be able to **accept** them.
- In control, it is customary to assume that inputs are free, and that outputs are bound (determined by the inputs and the initial conditions). We will follow this tradition.

We start with a couple of def'ns:

We start with a couple of def'ns:

$\Sigma = (\mathbb{T}, \mathbb{W}, \mathfrak{B})$ is said to be *memoryless* if

$$[w_1, w_2 \in \mathfrak{B}] \wedge [t \in \mathbb{T}] \Rightarrow [w_1 \underset{t}{\wedge} w_2 \in \mathfrak{B}],$$

where $\underset{t}{\wedge}$ denotes *concatenation* at time t , defined by

$$(w_1 \underset{t}{\wedge} w_2)(t') := \begin{cases} w_1(t') & t' < t \\ w_2(t') & t' \geq t \end{cases}$$

Memoryless:= the past and the future are unrelated
(except by the system laws).

$\Sigma = (\mathbb{T}, \mathbb{W}, \mathfrak{B})$ is said to be *trim* if

$$\forall w \in \mathbb{W} \text{ and } \forall t \in \mathbb{T} \exists w \in \mathfrak{B} : w(t) = w.$$

**Trim:= the signal space has no irrelevant elements,
there is no instantaneous (local) structure.**

$\Sigma = (\mathbb{T}, \mathbb{W}, \mathfrak{B})$ is said to be *trim* if

$$\forall w \in \mathbb{W} \text{ and } \forall t \in \mathbb{T} \exists w \in \mathfrak{B} : w(t) = w.$$

**Trim:= the signal space has no irrelevant elements,
there is no instantaneous (local) structure.**

Note: **trim + memoryless \cong ‘free’**

(modulo niceties as measurability, integrability, ...)

Recall $\Sigma = (\mathbb{T}, \mathbb{W}, \mathfrak{B})$ with $\mathbb{T} = \mathbb{R}$ or \mathbb{Z} is said to be *autonomous* if

$$[w_1, w_2 \in \mathfrak{B}] \wedge [t \in \mathbb{T}] \wedge [w_1(t') = w_2(t') \quad \forall t' < t] \Rightarrow [w_1 = w_2].$$

Autonomous:= the past implies the future.

Let $\Sigma = (\mathbb{T}, \mathbb{W}_1 \times \mathbb{W}_2, \mathfrak{B})$, $\mathbb{T} = \mathbb{R}$ or \mathbb{Z} , be a dynamical system. Then w_1 is said to be *input/output system* with w_1 the *input* and w_2 the *output* if

1. $\Sigma_1 := (\mathbb{T}, \mathbb{W}_1, \mathfrak{B}_1)$ is **free** := **trim and memoryless**,

where \mathfrak{B}_1 denotes the w_1 behavior

(i.e., the manifest behavior with w_2 viewed as a latent variable).

2. for all $w_1 \in \mathfrak{B}_1$ $\Sigma_2^{w_1} := (\mathbb{T}, \mathbb{W}_1 \times \mathbb{W}_2, \mathfrak{B}_2^{w_1})$ is **autonomous**,

where $\mathfrak{B}_2^{w_1}$ denotes the w_2 behavior with fixed w_1 ,

i.e., $\mathfrak{B}_2^{w_1} := \{w_2 \mid (w_1, w_2) \in \mathfrak{B}\}$.

input \cong free; output \cong bound (determined by inputs + initial cond's).

input \cong **free**; **output** \cong **bound** (determined by inputs + initial cond's).

For systems in \mathcal{L}^\bullet , our notion of **memoryless** (unfortunately) clashes with the \mathcal{C}^∞ assumption. We therefore decide (for \mathcal{L}^\bullet) that
free := $\mathcal{B} = \mathcal{C}^\infty(\mathbb{R}, \mathbb{R}^w) = \text{'}\mathcal{C}^\infty\text{-free'}$.

input \cong **free**; **output** \cong **bound** (determined by inputs + initial cond's).

For systems in \mathcal{L}^\bullet , our notion of **memoryless** (unfortunately) clashes with the \mathcal{C}^∞ assumption. We therefore decide (for \mathcal{L}^\bullet) that
free := $\mathcal{B} = \mathcal{C}^\infty(\mathbb{R}, \mathbb{R}^w) = \text{'}\mathcal{C}^\infty\text{-free'}$.

In keeping with tradition

$$w_1 \rightarrow u; \quad w_2 \rightarrow y; \quad W_1 \rightarrow U, \quad W_2 \rightarrow Y.$$

For linear systems:

$$U = \mathbb{R}^m \text{ (} m \text{ input variables),} \quad Y = \mathbb{R}^p \text{ (} p \text{ output variables).}$$

Let $\Sigma = (\mathbb{R}, \mathbb{R}^w, \mathfrak{B}) \in \mathcal{L}^w$, with $\mathbb{R}^w = \mathbb{R}^m \times \mathbb{R}^p$, $w = m + p$.

If the corresponding $\Sigma = (\mathbb{R}, \mathbb{R}^m \times \mathbb{R}^p, \mathfrak{B})$ is an input/output system, then we call $w = (u, y)$ an **input/output partition** of w .

Proposition: Consider the linear differential system with kernel repr.

$$P\left(\frac{d}{dt}\right)u = Q\left(\frac{d}{dt}\right)y, w = (u, y).$$

u is \mathcal{C}^∞ -free $\Leftrightarrow \text{rank}([P \ Q]) = \text{rank}(P),$

y is bound by $u \Leftrightarrow P$ is of full column rank, i.e. $\text{rank}(P) = \dim(y).$

Proposition: Consider the linear differential system with kernel repr.

$$P\left(\frac{d}{dt}\right)u = Q\left(\frac{d}{dt}\right)y, w = (u, y).$$

u is \mathcal{C}^∞ -free $\Leftrightarrow \text{rank}([P \ Q]) = \text{rank}(P),$

y is bound by $u \Leftrightarrow P$ is of full column rank, i.e. $\text{rank}(P) = \dim(y).$

it defines an **input/output partition** if and only if

$$\text{rank}([P \ Q]) = \text{rank}(P) = \dim(y).$$

If it is minimal, then I/O partition iff P is square, and $\det(P) \neq 0.$

Proposition: Consider the linear differential system with kernel repr.

$$P\left(\frac{d}{dt}\right)u = Q\left(\frac{d}{dt}\right)y, w = (u, y).$$

u is \mathcal{C}^∞ -free $\Leftrightarrow \text{rank}([P \ Q]) = \text{rank}(P),$

y is bound by $u \Leftrightarrow P$ is of full column rank, i.e. $\text{rank}(P) = \dim(y).$

it defines an **input/output partition** if and only if

$$\text{rank}([P \ Q]) = \text{rank}(P) = \dim(y).$$

If it is minimal, then I/O partition iff P is square, and $\det(P) \neq 0.$

Call $G := P^{-1}Q \in \mathbb{R}(\xi)^{p \times m}$ its **transfer function.**

Theorem:

Every system $\Sigma \in \mathcal{L}^\bullet$ admits an input/output partition.

Theorem:

Every system $\Sigma \in \mathcal{L}^\bullet$ admits an input/output partition.

even a componentwise I/O partition

:= some well-chosen components of w are inputs, the others are outputs

\cong up to re-ordering of the variables, $w = (u, y)$,

i.e., $(u, y) = \Pi w$, with Π a permutation.

Theorem:

Every system $\Sigma \in \mathcal{L}^\bullet$ admits an input/output partition.

even a componentwise I/O partition

:= some well-chosen components of w are inputs, the others are outputs

\cong up to re-ordering of the variables, $w = (u, y)$,

i.e., $(u, y) = \Pi w$, with Π a permutation.

In fact, with G proper.

Theorem:

Every system $\Sigma \in \mathcal{L}^\bullet$ admits an input/output partition.

even a componentwise I/O partition

:= some well-chosen components of w are inputs, the others are outputs

\cong up to re-ordering of the variables, $w = (u, y)$,

i.e., $(u, y) = \Pi w$, with Π a permutation.

In fact, with G proper.

If one can choose the basis, even with G strictly proper.

We will recall the def's of proper, strictly proper, later.

Notes:

1. For a given $\mathfrak{B} \in \mathcal{L}^\bullet$, which variables are input variables, and which are output variables, is not fixed.

THIS IS A GOOD THING!

Notes:

1. For a given $\mathfrak{B} \in \mathcal{L}^\bullet$, which variables are input variables, and which are output variables, is not fixed.

THIS IS A GOOD THING!

Examples:

An Ohmic resistor $V = RI$ $R \neq 0$ may be viewed as

a **current controlled** or as a **voltage controlled** device.

Notes:

1. For a given $\mathfrak{B} \in \mathcal{L}^\bullet$, which variables are input variables, and which are output variables, is not fixed.

THIS IS A GOOD THING!

Examples:

An Ohmic resistor $V = RI$ $R \neq 0$ may be viewed as

a **current controlled** or as a **voltage controlled** device.

Our RLC circuit. Since here the t'f f'n is bi-proper, it may be viewed as

a **current controlled** or as a **voltage controlled** device.

etc., etc.

2. The **number** of input and the **number** of output variables are fixed by \mathfrak{B} .

2. The **number** of input and the **number** of output variables are fixed by \mathfrak{B} .

Notation: Define the 3 maps $w, m, p : \mathcal{L}^\bullet \rightarrow \mathbb{Z}_+$ by

$w(\Sigma) = w(\mathfrak{B}) \quad := \quad$ the **number of variables** of $\Sigma = (\mathbb{R}, \mathbb{R}^\bullet, \mathfrak{B}) \in \mathcal{L}^\bullet$

$m(\Sigma) = m(\mathfrak{B}) \quad := \quad$ the **number of input variables** of $\Sigma = (\mathbb{R}, \mathbb{R}^\bullet, \mathfrak{B}) \in \mathcal{L}^\bullet$

$p(\Sigma) = p(\mathfrak{B}) \quad := \quad$ the **number of output variables** of $\Sigma = (\mathbb{R}, \mathbb{R}^\bullet, \mathfrak{B}) \in \mathcal{L}^\bullet$

2. The **number** of input and the **number** of output variables are fixed by \mathfrak{B} .

Notation: Define the 3 maps $w, m, p : \mathcal{L}^\bullet \rightarrow \mathbb{Z}_+$ by

$w(\Sigma) = w(\mathfrak{B}) :=$ the **number of variables** of $\Sigma = (\mathbb{R}, \mathbb{R}^\bullet, \mathfrak{B}) \in \mathcal{L}^\bullet$

$m(\Sigma) = m(\mathfrak{B}) :=$ the **number of input variables** of $\Sigma = (\mathbb{R}, \mathbb{R}^\bullet, \mathfrak{B}) \in \mathcal{L}^\bullet$

$p(\Sigma) = p(\mathfrak{B}) :=$ the **number of output variables** of $\Sigma = (\mathbb{R}, \mathbb{R}^\bullet, \mathfrak{B}) \in \mathcal{L}^\bullet$

When Σ has the kernel representation $R(\frac{d}{dt})w = 0$, we hence have

$$w(\Sigma) = \text{coldim}(R), m(\Sigma) = \text{coldim}(R) - \text{rank}(R), p(\Sigma) = \text{rank}(P)$$

In particular, $m + p = w$.

RATIONAL FUNCTIONS

Rational functions and matrices of rational functions play an exceedingly important role in systems, signal processing, coding, etc.

Rational functions and matrices of rational functions play an exceedingly important role in systems, signal processing, coding, etc.

What is a rational function?

Rational functions and matrices of rational functions play an exceedingly important role in systems, signal processing, coding, etc.

What is a rational function?

The field of rationals is an important mathematical structure that is constructed from a commutative ring R without zero divisors $ab = 0 \Rightarrow a = 0$ or $b = 0$ and with an identity $\exists 1 \in R : 1 * a = a \forall a \in R$. Examples: $\mathbb{Z}, \mathbb{R}[\xi], \mathbb{C}[\xi]$.

The arch-typical example is $R = \mathbb{Z}$, but we are mainly interested in $R = \mathbb{R}[\xi]$. The ‘rationals’ over $\mathbb{R}[\xi]$ are called **rational ‘functions’, denoted $\mathbb{R}(\xi)$.**

$\mathbb{R}(\xi)$ is constructed as follows. Consider

$$S = \{(a, b) \in \mathbb{R}[\xi] \times \mathbb{R}[\xi] \mid b \neq 0\}.$$

Define an **equivalence relation** on S by

$$[(a', b') \sim (a'', b'')] :\Leftrightarrow [a'b'' = a''b'].$$

Now verify that the set of equivalence classes, $S(\text{mod } \sim)$ becomes a **field** under the following definitions of addition and multiplication:

$$(a', b')(\text{mod } \sim) + (a'', b'')(\text{mod } \sim) := (a'b'' + a''b', b'b'')(\text{mod } \sim);$$

$$(a', b')(\text{mod } \sim) * (a'', b'')(\text{mod } \sim) := (a'a'', b'b'')(\text{mod } \sim).$$

This field is $\mathbb{R}(\xi)$.

Think intuitively of $\mathbb{R}(\xi)$ as the ratios of two polynomials, $\frac{a(\xi)}{b(\xi)}$,
with common factors in a and b

disregarded or cancelled,

if you like.

Think intuitively of $\mathbb{R}(\xi)$ as the ratios of two polynomials, $\frac{a(\xi)}{b(\xi)}$,
with common factors in a and b

disregarded or cancelled,

if you like.

Henceforth denote $(a, b) \in S(\text{mod } \sim)$ as $\frac{a}{b}$.

Think intuitively of $\mathbb{R}(\xi)$ as the ratios of two polynomials, $\frac{a(\xi)}{b(\xi)}$,
with common factors in a and b

disregarded or cancelled,

if you like.

Henceforth denote $(a, b) \in S(\text{mod } \sim)$ as $\frac{a}{b}$.

Of course, the $*$ is usually not written.

Notation for vectors and matrices of rational functions:

$\mathbb{R}(\xi)^n, \mathbb{R}(\xi)^\bullet, \mathbb{R}(\xi)^{n_1 \times n_2}, \mathbb{R}(\xi)^{\bullet \times n}, \mathbb{R}(\xi)^{n \times \bullet}, \mathbb{R}(\xi)^{\bullet \times \bullet}.$

Notation for vectors and matrices of rational functions:

$$\mathbb{R}(\xi)^n, \mathbb{R}(\xi)^\bullet, \mathbb{R}(\xi)^{n_1 \times n_2}, \mathbb{R}(\xi)^{\bullet \times n}, \mathbb{R}(\xi)^{n \times \bullet}, \mathbb{R}(\xi)^{\bullet \times \bullet}.$$

A rational function $\frac{a}{b} \in \mathbb{R}(\xi)$ is said to be

proper if $\text{degree}(a) \leq \text{degree}(b)$,

and *strictly proper* if $\text{degree}(a) < \text{degree}(b)$.

\rightsquigarrow vectors, matrices of (strictly) proper rational functions.

We are mainly interested in real rational functions, but (complex) rational f'ns, $\mathbb{C}(\xi)$, are analogously defined. Any element of $\mathbb{R}(\xi)$ is in a natural way an element of $\mathbb{C}(\xi)$.

We are mainly interested in real rational functions, but (complex) rational f'ns, $\mathbb{C}(\xi)$, are analogously defined. Any element of $\mathbb{R}(\xi)$ is in a natural way an element of $\mathbb{C}(\xi)$.

Call $\lambda \in \mathbb{C}$

a **zero** of $\frac{a}{b}$ (assume no common factor) if it is a root of a
and a **pole** if it is a root of b .

\rightsquigarrow the **multiplicity** of a zero or a pole.

We are mainly interested in real rational functions, but (complex) rational f'ns, $\mathbb{C}(\xi)$, are analogously defined. Any element of $\mathbb{R}(\xi)$ is in a natural way an element of $\mathbb{C}(\xi)$.

Call $\lambda \in \mathbb{C}$

a **zero** of $\frac{a}{b}$ (assume no common factor) if it is a root of a
and a **pole** if it is a root of b .

\rightsquigarrow the **multiplicity** of a zero or a pole.

Call $\lambda \in \mathbb{C}$ a **pole** of a vector or matrix of rational functions if it is a pole of one of the elements.

We do not define zeros or multiplicities in the matrix case.

These are important, but application sensitive.

We consider ξ again as an **indeterminate**.

We can substitute for ξ real numbers, complex numbers, etc. (square matrices are OK for $\mathbb{R}(\xi)$, but cause problems in the matrix case. Do not mindlessly substitute the differentiation or the shift operator: all kinds of problems!)

We consider ξ again as an **indeterminate**.

We can substitute for ξ real numbers, complex numbers, etc. (square matrices are OK for $\mathbb{R}(\xi)$, but cause problems in the matrix case. Do not mindlessly substitute the differentiation or the shift operator: all kinds of problems!)

Let $F \in \mathbb{R}(\xi)^{n_1 \times n_2}$.

We consider ξ again as an **indeterminate**.

We can substitute for ξ real numbers, complex numbers, etc. (square matrices are OK for $\mathbb{R}(\xi)$, but cause problems in the matrix case. Do not mindlessly substitute the differentiation or the shift operator: all kinds of problems!)

Let $F \in \mathbb{R}(\xi)^{n_1 \times n_2}$.

$t \in \mathbb{R}$, not a pole of $F \Rightarrow F(t) \in \mathbb{R}^{n_1 \times n_2}$.

Hence, there is an **induced map** $F : \{t \in \mathbb{R} \mid \text{not a pole of } F\} \rightarrow \mathbb{R}^{n_1 \times n_2}$.

We consider ξ again as an **indeterminate**.

We can substitute for ξ real numbers, complex numbers, etc. (square matrices are OK for $\mathbb{R}(\xi)$, but cause problems in the matrix case. Do not mindlessly substitute the differentiation or the shift operator: all kinds of problems!)

Let $F \in \mathbb{R}(\xi)^{n_1 \times n_2}$.

$s \in \mathbb{C}$, not a pole of $F \Rightarrow F(s) \in \mathbb{C}^{n_1 \times n_2}$.

Hence $F : \{t \in \mathbb{C} \mid \text{not a pole of } F\} \rightarrow \mathbb{C}^{n_1 \times n_2}$.

We consider ξ again as an **indeterminate**.

We can substitute for ξ real numbers, complex numbers, etc. (square matrices are OK for $\mathbb{R}(\xi)$, but cause problems in the matrix case. Do not mindlessly substitute the differentiation or the shift operator: all kinds of problems!)

Let $F \in \mathbb{R}(\xi)^{n_1 \times n_2}$.

But, what could $\frac{a(\frac{d}{dt})}{b(\frac{d}{dt})}$ conceivably mean?

We consider ξ again as an **indeterminate**.

We can substitute for ξ real numbers, complex numbers, etc. (square matrices are OK for $\mathbb{R}(\xi)$, but cause problems in the matrix case. Do not mindlessly substitute the differentiation or the shift operator: all kinds of problems!)

Let $F \in \mathbb{R}(\xi)^{n_1 \times n_2}$.

$t \in \mathbb{R}$, not a pole of $F \Rightarrow F(t) \in \mathbb{R}^{n_1 \times n_2}$.

Hence, there is an **induced map** $F : \{t \in \mathbb{R} \mid \text{not a pole of } F\} \rightarrow \mathbb{R}^{n_1 \times n_2}$.

$s \in \mathbb{C}$, not a pole of $F \Rightarrow F(s) \in \mathbb{C}^{n_1 \times n_2}$.

Hence $F : \{t \in \mathbb{C} \mid \text{not a pole of } F\} \rightarrow \mathbb{C}^{n_1 \times n_2}$.

But, what could $\frac{a(\frac{d}{dt})}{b(\frac{d}{dt})}$ conceivably mean?

PRIME POLYNOMIAL MATRICES

$P \in \mathbb{R}^{n_1 \times n_2}[\xi]$ is said to be *left prime* if $P = P_1 P_2$, with $P_1 \in \mathbb{R}^{n_1 \times n_1}[\xi]$, $P_2 \in \mathbb{R}^{n_1 \times n_2}[\xi]$ implies that P_1 must be unimodular.

PRIME POLYNOMIAL MATRICES

$P \in \mathbb{R}^{n_1 \times n_2}[\xi]$ is said to be *left prime* if $P = P_1 P_2$, with $P_1 \in \mathbb{R}^{n_1 \times n_1}[\xi]$, $P_2 \in \mathbb{R}^{n_1 \times n_2}[\xi]$ implies that P_1 must be unimodular.

Proposition: $P \in \mathbb{R}^{n_1 \times n_2}[\xi]$ is right prime iff $P(\lambda) \in \mathbb{C}^{n_1 \times n_2}$ is of full row rank for all $\lambda \in \mathbb{C}$.

PRIME POLYNOMIAL MATRICES

$P \in \mathbb{R}^{n_1 \times n_2}[\xi]$ is said to be *left prime* if $P = P_1 P_2$, with $P_1 \in \mathbb{R}^{n_1 \times n_1}[\xi]$, $P_2 \in \mathbb{R}^{n_1 \times n_2}[\xi]$ implies that P_1 must be unimodular.

Proposition: $P \in \mathbb{R}^{n_1 \times n_2}[\xi]$ is right prime iff $P(\lambda) \in \mathbb{C}^{n_1 \times n_2}$ is of full row rank for all $\lambda \in \mathbb{C}$.

Every $P \in \mathbb{R}^{n_1 \times n_2}[\xi]$ that is of full row rank (as a polynomial matrix, of course) admits a factorization $P = P_1 P_2$, with $P_1 \in \mathbb{R}^{n_1 \times n_1}[\xi]$, and $P_2 \in \mathbb{R}^{n_1 \times n_2}[\xi]$ left prime.

This factorization is ‘essentially unique’ (Explain!).

PRIME POLYNOMIAL MATRICES

$P \in \mathbb{R}^{n_1 \times n_2}[\xi]$ is said to be **left prime** if $P = P_1 P_2$, with $P_1 \in \mathbb{R}^{n_1 \times n_1}[\xi]$, $P_2 \in \mathbb{R}^{n_1 \times n_2}[\xi]$ implies that P_1 must be unimodular.

Proposition: $P \in \mathbb{R}^{n_1 \times n_2}[\xi]$ is right prime iff $P(\lambda) \in \mathbb{C}^{n_1 \times n_2}$ is of full row rank for all $\lambda \in \mathbb{C}$.

Every $P \in \mathbb{R}^{n_1 \times n_2}[\xi]$ that is of full row rank (as a polynomial matrix, of course) admits a factorization $P = P_1 P_2$, with $P_1 \in \mathbb{R}^{n_1 \times n_1}[\xi]$, and $P_2 \in \mathbb{R}^{n_1 \times n_2}[\xi]$ left prime.

This factorization is ‘essentially unique’ (Explain!).

Right prime and right factorization: analogous.

Call $P_1, P_2, \dots, P_n \in \mathbb{R}^{n_1 \times \bullet}[\xi]$ *left co-prime* if the composite polynomial matrix $[P_1 P_2 \cdots P_n] \in \mathbb{R}^{n_1 \times \bullet}[\xi]$ is left prime.

Call $P_1, P_2, \dots, P_n \in \mathbb{R}^{\bullet \times n_2}[\xi]$ *right co-prime* if the composite polynomial

matrix $\begin{bmatrix} P_1 \\ P_2 \\ \vdots \\ P_n \end{bmatrix} \in \mathbb{R}^{\bullet \times n_2}[\xi]$ is right prime.

FACTORIZATION of MATRICES of RATIONAL F'Ns

Consider a matrix of rational f'ns $F \in \mathbb{R}^{n_1 \times n_2}(\xi)$.

A factorization of F as $F = P^{-1}Q$ with $P \in \mathbb{R}^{n_1 \times n_1}[\xi]$, $\det(P) \neq 0$ and $Q \in \mathbb{R}^{n_1 \times n_2}[\xi]$ is said to be *left co-prime factorization* of F if P and Q are left co-prime.

FACTORIZATION of MATRICES of RATIONAL F'Ns

Consider a matrix of rational f'ns $F \in \mathbb{R}^{n_1 \times n_2}(\xi)$.

A factorization of F as $F = P^{-1}Q$ with $P \in \mathbb{R}^{n_1 \times n_1}[\xi]$, $\det(P) \neq 0$ and $Q \in \mathbb{R}^{n_1 \times n_2}[\xi]$ is said to be *left co-prime factorization* of F if P and Q are left co-prime.

A factorization of F as $F = ND^{-1}$ with $N \in \mathbb{R}^{n_1 \times n_2}[\xi]$ and $D \in \mathbb{R}^{n_2 \times n_2}[\xi]$, $\det(D) \neq 0$ is said to be *right co-prime factorization* of F if N and D are right co-prime.

THE TRANSFER FUNCTION

?? When do two systems have the same transfer function ??

?? When do two systems have the same transfer function ??

Theorem: Consider

$$P_1\left(\frac{d}{dt}\right)y = Q_1\left(\frac{d}{dt}\right)u, \quad w = (u, y),$$

with $P_1 \in \mathbb{R}^{p(\mathfrak{B}) \times p(\mathfrak{B})}[\xi]$, $\det(P_1) \neq 0$, and transfer function $G_1 = P_1^{-1}Q_1$.

$$P_2\left(\frac{d}{dt}\right)y = Q_2\left(\frac{d}{dt}\right)u, \quad w = (u, y),$$

with $P_2 \in \mathbb{R}^{p(\mathfrak{B}) \times p(\mathfrak{B})}[\xi]$, $\det(P_2) \neq 0$, and transfer function $G_2 = P_2^{-1}Q_2$.

?? When do two systems have the same transfer function ??

Theorem: Consider

$$P_1\left(\frac{d}{dt}\right)y = Q_1\left(\frac{d}{dt}\right)u, \quad w = (u, y),$$

with $P_1 \in \mathbb{R}^{p(\mathfrak{B}) \times p(\mathfrak{B})}[\xi]$, $\det(P_1) \neq 0$, and transfer function $G_1 = P_1^{-1}Q_1$.

$$P_2\left(\frac{d}{dt}\right)y = Q_2\left(\frac{d}{dt}\right)u, \quad w = (u, y),$$

with $P_2 \in \mathbb{R}^{p(\mathfrak{B}) \times p(\mathfrak{B})}[\xi]$, $\det(P_2) \neq 0$, and transfer function $G_2 = P_2^{-1}Q_2$.

**$G_1 = G_2$: same transfer function
iff these systems have the same controllable part.**

Hence:

- 1. Two controllable systems with the same transfer function are equal.**

Hence:

- 1. Two controllable systems with the same transfer function are equal.**
- 2. The transfer function determines **only the controllable part** of a system.**

!!! Watch out in stability considerations !!

Relations primeness with differential systems

$R(\frac{d}{dt})w = 0$ is a minimal kernel repr. of a **controllable** system
iff R is left prime.

Relations primeness with differential systems

$R(\frac{d}{dt})w = 0$ is a minimal kernel repr. of a **controllable** system
iff R is left prime.

Consider the system with minimal kernel representation $R(\frac{d}{dt})w = 0$.

Factor $R = FR'$, with $R' \in \mathbb{R}^{p(\mathfrak{B}) \times m(\mathfrak{B})}[\xi]$, left prime, $F \in \mathbb{R}^{p(\mathfrak{B}) \times p(\mathfrak{B})}[\xi]$.

Then $R'(\frac{d}{dt})w = 0$ determines the controllable part

F 'determines' the autonomous part.

Relations primeness with differential systems

$R\left(\frac{d}{dt}\right)w = 0$ is a minimal kernel repr. of a **controllable** system
iff R is left prime.

Consider the system with minimal kernel representation $R\left(\frac{d}{dt}\right)w = 0$.

Factor $R = FR'$, with $R' \in \mathbb{R}^{p(\mathfrak{B}) \times m(\mathfrak{B})}[\xi]$, left prime, $F \in \mathbb{R}^{p(\mathfrak{B}) \times p(\mathfrak{B})}[\xi]$.

Then $R'\left(\frac{d}{dt}\right)w = 0$ determines the controllable part

F ‘determines’ the autonomous part.

$w = M\left(\frac{d}{dt}\right)\ell$ is an **observable** latent variable system iff M is right prime.

Co-prime factorizations of the transfer f'n play a very important role for example in algorithms for \mathcal{H}_∞ -control.

What do they mean?

Co-prime factorizations of the transfer f'n play a very important role for example in algorithms for \mathcal{H}_∞ -control.

What do they mean?

A **factorization** $G = P^{-1}Q \rightsquigarrow$ a kernel representation

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

of a system with transfer f'n G .

Co-prime factorizations of the transfer f'n play a very important role for example in algorithms for \mathcal{H}_∞ -control.

What do they mean?

A **factorization** $G = P^{-1}Q \rightsquigarrow$ a kernel representation

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

of a system with transfer f'n G .

A **left co-prime** factorization $G = P^{-1}Q \rightsquigarrow$

a kernel repr. of the (unique!) **controllable** system with transfer f'n G .

A **factorization** $G = ND^{-1} \rightsquigarrow$ an image representation

$$\begin{bmatrix} u \\ y \end{bmatrix} = \begin{bmatrix} D\left(\frac{d}{dt}\right) \\ N\left(\frac{d}{dt}\right) \end{bmatrix}$$

of the (unique) controllable system with transfer f'n G .

A **factorization** $G = ND^{-1} \rightsquigarrow$ an image representation

$$\begin{bmatrix} u \\ y \end{bmatrix} = \begin{bmatrix} D\left(\frac{d}{dt}\right) \\ N\left(\frac{d}{dt}\right) \end{bmatrix}$$

of the (unique) controllable system with transfer f'n G .

A **right co-prime** factorization $G = ND^{-1} \rightsquigarrow$

an **observable** image repr. of the **controllable** system with transfer f'n G .

THE EXPONENTIAL RESPONSE

Let $\lambda \in \mathbb{C}$. Denote by \exp_λ the *exponential map* $t \in \mathbb{R} \mapsto e^{\lambda t} \in \mathbb{C}$.

Let $\mathfrak{B} \in \mathfrak{L}^w$. Define, for each $\lambda \in \mathbb{C}$ the set

$$\mathfrak{E}_\lambda^{\mathfrak{B}} := \{a \in \mathbb{C}^w \mid \exp_\lambda a \in \mathfrak{B}\}.$$

Easy: $\mathfrak{E}_\lambda^{\mathfrak{B}}$ is a linear subspace of \mathbb{C}^w .

Define the *exponential response* of \mathfrak{B} as the set of all exponentials in \mathfrak{B} :

$$\mathfrak{E}^{\mathfrak{B}} = \{\exp_\lambda a \mid a \in \mathfrak{E}_\lambda^{\mathfrak{B}}\} \subset \mathfrak{B}.$$

Let $\lambda \in \mathbb{C}$. Denote by \exp_λ the *exponential map* $t \in \mathbb{R} \mapsto e^{\lambda t} \in \mathbb{C}$.

Let $\mathfrak{B} \in \mathcal{L}^w$. Define, for each $\lambda \in \mathbb{C}$ the set

$$\mathfrak{E}_\lambda^{\mathfrak{B}} := \{a \in \mathbb{C}^w \mid \exp_\lambda a \in \mathfrak{B}\}.$$

Easy: $\mathfrak{E}_\lambda^{\mathfrak{B}}$ is a linear subspace of \mathbb{C}^w .

Define the *exponential response* of \mathfrak{B} as the set of all exponentials in \mathfrak{B} :

$$\mathfrak{E}^{\mathfrak{B}} = \{\exp_\lambda a \mid a \in \mathfrak{E}_\lambda^{\mathfrak{B}}\} \subset \mathfrak{B}.$$

For the system described by $R\left(\frac{d}{dt}\right)w = 0$ we obviously have $\mathfrak{E}_\lambda^{\mathfrak{B}} = \ker(R(\lambda))$.

Proposition:

1. $\dim(\mathfrak{E}_\lambda^{\mathfrak{B}}) = m(\mathfrak{B})$ for all but a finite number of elements of \mathbb{C} .

This dimension can be larger than $m(\mathfrak{B})$ at a finite number of points.

2. $\dim(\mathfrak{E}_\lambda^{\mathfrak{B}}) = \text{constant } (= m(\mathfrak{B}))$ iff \mathfrak{B} is controllable.

Proposition:

1. $\dim(\mathfrak{E}_\lambda^{\mathfrak{B}}) = m(\mathfrak{B})$ for all but a finite number of elements of \mathbb{C} .

This dimension can be larger than $m(\mathfrak{B})$ at a finite number of points.

2. $\dim(\mathfrak{E}_\lambda^{\mathfrak{B}}) = \text{constant} (= m(\mathfrak{B}))$ iff \mathfrak{B} is controllable.

3. **If \mathfrak{B} is controllable,** then the exponential response determines \mathfrak{B} uniquely.

The exponential response is closely related to the transfer function. Consider

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

with $P \in \mathbb{R}^{p(\mathfrak{B}) \times p(\mathfrak{B})}[\xi]$, $\det(P) \neq 0$, and transfer function $G = P^{-1}Q$.

For $\lambda \in \mathbb{C}$, not a root of $\det(P)$, we have

$$\mathfrak{e}_\lambda^{\mathfrak{B}} = \{(a, G(\lambda)a) \mid a \in \mathbb{C}^{m(\mathfrak{B})}\}.$$

The exponential response is closely related to the transfer function. Consider

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

with $P \in \mathbb{R}^{p(\mathfrak{B}) \times p(\mathfrak{B})}[\xi]$, $\det(P) \neq 0$, and transfer function $G = P^{-1}Q$.

For $\lambda \in \mathbb{C}$, not a root of $\det(P)$, we have

$$\mathfrak{e}_\lambda^{\mathfrak{B}} = \{(a, G(\lambda)a) \mid a \in \mathbb{C}^{m(\mathfrak{B})}\}.$$

By **continuity**, this determines an $m(\mathfrak{B})$ -dimensional subspace of $\mathbb{C}^{m(\mathfrak{B})}$ also at the roots of $\det(P)$. \rightsquigarrow **the controllable part of the system.**

Let $i\omega, \omega \in \mathbb{R}$. Define the subspace

$$\mathfrak{F}_\omega^{\mathfrak{B}} := \{a \in \mathbb{C}^w \mid \exp_{i\omega} a \in \mathfrak{B}\}.$$

Define the *frequency response* of \mathfrak{B} as the set

$$\mathfrak{F}^{\mathfrak{B}} = \{\exp_{i\omega} a \mid a \in \mathfrak{F}_\omega^{\mathfrak{B}}\} \subset \mathfrak{B}.$$

The frequency response is the exponential response restricted to the imaginary axis.

Let $i\omega, \omega \in \mathbb{R}$. Define the subspace

$$\mathfrak{F}_\omega^{\mathfrak{B}} := \{a \in \mathbb{C}^w \mid \exp_{i\omega} a \in \mathfrak{B}\}.$$

Define the *frequency response* of \mathfrak{B} as the set

$$\mathfrak{F}^{\mathfrak{B}} = \{\exp_{i\omega} a \mid a \in \mathfrak{F}_\omega^{\mathfrak{B}}\} \subset \mathfrak{B}.$$

The frequency response is the exponential response restricted to the imaginary axis.

Once again: the frequency response determines again the controllable part of a system.

Note: No stability considerations required for the exponential or the frequency response.

In particular, the frequency transfer $u \mapsto y$:

$$u = \exp_{i\omega} a \mapsto y = \exp_{i\omega} G(i\omega) a$$

is well-defined for all $i\omega$'s that are not roots of $\det(P)$.

Note: No stability considerations required for the exponential or the frequency response.

In particular, the frequency transfer $u \mapsto y$:

$$u = \exp_{i\omega} a \mapsto y = \exp_{i\omega} G(i\omega) a$$

is well-defined for all $i\omega$'s that are not roots of $\det(P)$.

It is the notion of exponential response (more so than Laplace transform considerations) that is the origin of the transfer function.

Significance of (strictly) proper transfer functions

In continuous time: **SMOOTHNESS**

The output is at least as smooth (is smoother) than the input.

Significance of (strictly) proper transfer functions

In continuous time: **SMOOTHNESS**

The output is at least as smooth (is smoother) than the input.

In particular, if we had used weak sol'n's, we could have proven:

The t'f f'n G is (strictly) proper iff

$(u, y) \in \mathcal{B}$ and $u \in \mathcal{C}^k(\mathbb{R}, \mathbb{R}^m(\mathcal{B}))$ imply

$y \in \mathcal{C}^k(\mathbb{R}, \mathbb{R}^p(\mathcal{B}))$ ($y \in \mathcal{C}^{k+1}(\mathbb{R}, \mathbb{R}^p(\mathcal{B}))$).

Significance of (strictly) proper transfer functions

In continuous time: **SMOOTHNESS**

The output is at least as smooth (is smoother) than the input.

In particular, if we had used weak sol'n's, we could have proven:

The t'f f'n G is (strictly) proper iff

$$(u, y) \in \mathcal{B} \text{ and } u \in \mathcal{C}^k(\mathbb{R}, \mathbb{R}^m(\mathcal{B})) \text{ imply} \\ y \in \mathcal{C}^k(\mathbb{R}, \mathbb{R}^p(\mathcal{B})) \text{ (} y \in \mathcal{C}^{k+1}(\mathbb{R}, \mathbb{R}^p(\mathcal{B})) \text{)}).$$

In discrete time: **NON-ANTICIPATION**

The output (lags) does not anticipate the input. cfr. the exercises.

TIME-DOMAIN CHARACTERIZATIONS

How does the time-domain response of a system $\mathfrak{B} \in \mathcal{L}^\bullet$ look like?

How does the time-domain response of a system $\mathfrak{B} \in \mathcal{L}^\bullet$ look like?

Assume that an I/O partition $w = (u, y)$ has been made. \rightsquigarrow

$$y(t) = y_{\text{autonomous}}(t) + \sum_{k \in \mathbb{Z}_+} H_k \frac{d^k}{dt^k} u(t) + \int_0^t H(t - t') u(t') dt'$$

How does the time-domain response of a system $\mathfrak{B} \in \mathcal{L}^\bullet$ look like?

Assume that an I/O partition $w = (u, y)$ has been made. \rightsquigarrow

$$y(t) = y_{\text{autonomous}}(t) + \sum_{k \in \mathbb{Z}_+} H_k \frac{d^k}{dt^k} u(t) + \int_0^t H(t-t') u(t') dt'$$

with

1. $y_{\text{autonomous}} \in \mathfrak{B}_{\text{autonomous}} \in \mathcal{L}^p(\mathfrak{B})$, an **autonomous** system,
2. $H_k \in \mathbb{R}^{p(\mathfrak{B}) \times m(\mathfrak{B})}$, matrices, only a finite number $\neq 0$,
3. $H : \mathbb{R} \rightarrow \mathbb{R}^{p(\mathfrak{B}) \times m(\mathfrak{B})}$ a matrix with each column $\in \mathfrak{B}_{\text{autonomous}}$.

Autonomous intermezzo

Fact:

Consider the autonomous systems, behavior $\mathfrak{B} \in \mathcal{L}^w$, kernel representation

$$P\left(\frac{d}{dt}\right)w = 0, \det(P) \neq 0.$$

There is a one-to-one relation

$$w \in \mathfrak{B} \stackrel{1:1}{\longleftrightarrow} f \in \mathbb{R}^w[\xi] : P^{-1}f \text{ strictly proper}$$

Relation with the transfer function

In terms of the minimal kernel representation

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

and the transfer function $G = P^{-1}Q$, we have:

Relation with the transfer function

In terms of the minimal kernel representation

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

and the transfer function $G = P^{-1}Q$, we have:

$P\left(\frac{d}{dt}\right)y = 0$ is a kernel representation of the autonomous system $\mathfrak{B}_{\text{autonomous}}$,
and

$$G(\xi) = \sum_{k \in \mathbb{Z}_+} H_k \xi^k + G'(\xi)$$

with $G' \in \mathbb{R}^{m \times p}(\xi)$ strictly proper, such that the columns of G' correspond to the solutions of $P\left(\frac{d}{dt}\right)y = 0$.

Relation with the transfer function

In terms of the minimal kernel representation

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

and the transfer function $G = P^{-1}Q$, we have:

$P\left(\frac{d}{dt}\right)y = 0$ is a kernel representation of the autonomous system $\mathfrak{B}_{\text{autonomous}}$,
and

$$G(\xi) = \sum_{k \in \mathbb{Z}_+} H_k \xi^k + G'(\xi)$$

with $G' \in \mathbb{R}^{m \times p}(\xi)$ strictly proper, such that the columns of G' correspond to the solutions of $P\left(\frac{d}{dt}\right)y = 0$.

There is a great deal more that can be said, for example, related to image representations, Laplace transforms, partial fraction expansion of the transfer function, but ...

RECAP

► We have chosen for a rather strict notion of input.

Input = free, output = bound by input & initial condition.

► We have chosen for a rather strict notion of input.

Input = free, output = bound by input & initial condition.

► Minor annoyance with our \mathcal{C}^∞ -assumption. We define **free** := \mathcal{C}^∞ -free.

▶ We have chosen for a rather strict notion of input.

Input = free, output = bound by input & initial condition.

▶ Minor annoyance with our \mathcal{C}^∞ -assumption. We define **free** := \mathcal{C}^∞ -free.

▶ **!! Every system in \mathcal{L}^\bullet admits a componentwise input/output partition!!**

▶ We have chosen for a rather strict notion of input.

Input = free, output = bound by input & initial condition.

▶ Minor annoyance with our \mathcal{C}^∞ -assumption. We define **free** := \mathcal{C}^∞ -free.

▶ **!! Every system in \mathcal{L}^\bullet admits a componentwise input/output partition!!**

▶ Input variables, output variables: not fixed by the system.

No unique input/output partition.

In applications often no natural choice.

▶ The **number** of input and output variables is, however, **invariant** under the choice of input and output variables.

▶ We have chosen for a rather strict notion of input.

Input = free, output = bound by input & initial condition.

▶ Minor annoyance with our \mathcal{C}^∞ -assumption. We define **free** := \mathcal{C}^∞ -free.

▶ **!! Every system in \mathcal{L}^\bullet admits a componentwise input/output partition!!**

▶ Input variables, output variables: not fixed by the system.

No unique input/output partition.

In applications often no natural choice.

▶ The **number** of input and output variables is, however, **invariant** under the choice of input and output variables.

- ▶ **The transfer function determines the controllable part (only).**

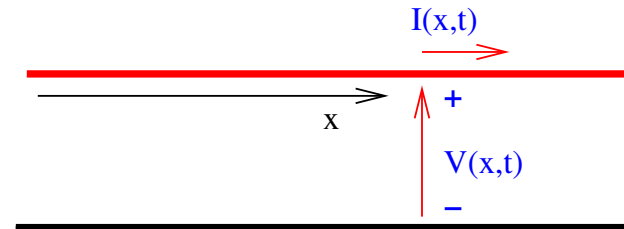
▶ **The transfer function determines the controllable part (only).**

▶ **The transfer function \sim the exponential response \sim the frequency response may forget the non-controllable part.**

- ▶ **The transfer function determines the controllable part (only).**
- ▶ **The transfer function \sim the exponential response \sim the frequency response may forget the non-controllable part.**
- ▶ **(Co-prime) factorizations of the transfer functions: a way of obtaining (controllable/observable) kernel and image representations from the transfer function.**

- ▶ **The transfer function determines the controllable part (only).**
- ▶ **The transfer function \sim the exponential response \sim the frequency response may forget the non-controllable part.**
- ▶ **(Co-prime) factorizations of the transfer functions: a way of obtaining (controllable/observable) kernel and image representations from the transfer function.**
- ▶ **(Strict) properness of the transfer $f_n \cong$ Does the system **smooth** inputs?**

A final example: Coaxial cable



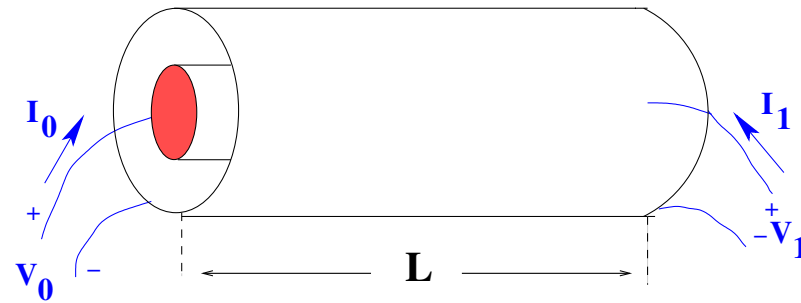
~> The PDE's:

$$\begin{aligned} \frac{\partial}{\partial x} V &= -L_0 \frac{\partial}{\partial t} I, \\ \frac{\partial}{\partial x} I &= -C_0 \frac{\partial}{\partial t} V. \end{aligned}$$

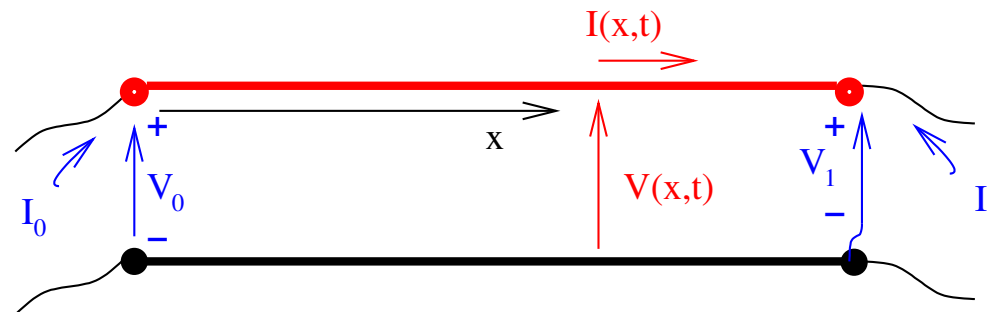
with L_0 the inductance, and C_0 the capacitance per unit length.

With boundary conditions (cable of length L):

!! Model the relation between the voltages V_0, V_1 and the currents I_0, I_1 at the ends of a uniform cable of length L .



Introduce the voltage $V(x, t)$ and the current flow $I(x, t)$ $0 \leq x \leq L$ in the cable.

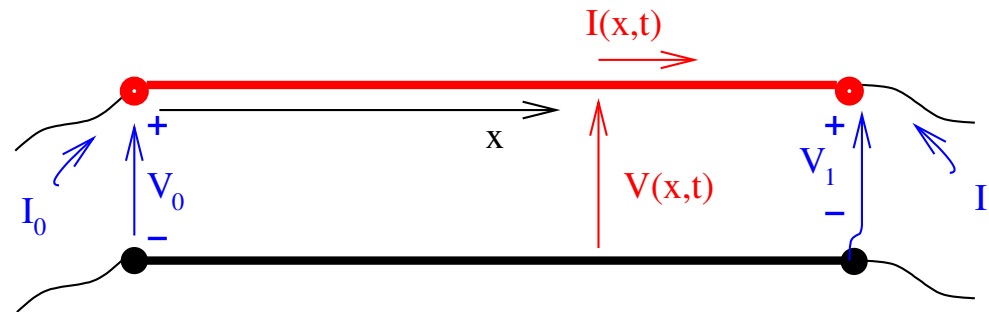


~> The equations:

$$\begin{aligned}\frac{\partial}{\partial x} V &= -L_0 \frac{\partial}{\partial t} I, \\ \frac{\partial}{\partial x} I &= -C_0 \frac{\partial}{\partial t} V,\end{aligned}$$

$$\begin{aligned}V_0(t) &= V(0, t), \\ V_1(t) &= V(L, t), \\ I_0(t) &= I(0, t), \\ I_1(t) &= -I(L, t).\end{aligned}$$

Viewed as a black box



Relation between V_0, V_1 :

$$\frac{\partial^2}{\partial x^2} V = L_0 C_0 \frac{\partial^2}{\partial t^2} V, \quad V_0(\cdot) = V(0, \cdot), \quad V_1(\cdot) = V(L, \cdot),$$

and between I_0, I_1 :

$$\frac{\partial^2}{\partial x^2} I = L_0 C_0 \frac{\partial^2}{\partial t^2} I, \quad I_0(\cdot) = I(0, \cdot), \quad I_1(\cdot) = I(L, \cdot).$$

Two terminal variables are ‘free’, the other two are ‘bound’,

(free = one voltage, one current, bound = one voltage, one current), but

there is no reasonable choice of inputs and outputs!

It breaks the symmetry

End of Lecture 4