

Summer Course

**Linear System Theory  
Control  
&  
Matrix Computations**

**Monopoli**

**September 8–12, 2008**

## **Lecture 2: Linear differential systems**

**Lecturer: Paolo Rapisarda**

## **Part I: Representations**

# Outline

Kernel and image representations

The Smith form

Surjectivity/injectivity of polynomial differential operators

Inputs and outputs

Controllability

Observability

## Definition

A **linear differential system** is a triple  $(\mathbb{R}, \mathbb{R}^w, \mathcal{B})$  with  $\mathcal{B}$

- **linear**

$$w_1, w_2 \in \mathcal{B} \text{ and } \alpha_1, \alpha_2 \in \mathbb{R} \implies \alpha_1 w_1 + \alpha_2 w_2 \in \mathcal{B}$$

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- **time-invariant**

$$w \in \mathcal{B} \text{ and } \tau \in \mathbb{R} \implies \sigma^\tau w \in \mathcal{B}$$

where  $(\sigma^\tau w)(t) = w(t + \tau)$  for all  $t \in \mathbb{R}$

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- **differential** i.e.  $\mathcal{B}$  is the solution set of a system of differential equations.

**$\mathcal{B}$  consists of the solutions of a system of linear, constant-coefficient differential equations.**



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**Linear differential behavior  $\mathcal{B}$  with:**

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- **in  $g$  equations**

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**Linear differential behavior  $\mathcal{B}$  with:**

- $w$  variables  $w_i, i = 1, \dots, w$
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**represented as the solution space of**

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

**where**

$$R(\xi) := R_0 + R_1\xi + \dots + R_L\xi^L$$

## Polynomial differential operators

Differential systems can be effectively represented by one-variable polynomial matrices

$$\mathcal{B} = \left\{ w \mid R \left( \frac{d}{dt} \right) w = 0 \right\} = \ker R \left( \frac{d}{dt} \right)$$

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Differential equations as differential operator equations

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$U \in \mathbb{R}^{p \times p}[\xi]$  is **unimodular** if  $U^{-1} \in \mathbb{R}^{p \times p}[\xi]$ .  
Equivalent with  $\det(U) = c$ , with  $c \in \mathbb{R}$ ,  $c \neq 0$ .

## The Smith form of a polynomial matrix

Let  $R \in \mathbb{R}^{p \times w}[\xi]$ . There exist unimodular matrices  $U \in \mathbb{R}^{p \times p}[\xi]$  and  $V \in \mathbb{R}^{w \times w}[\xi]$  such that

$$URV = \begin{bmatrix} \text{diag}(\delta_i)_{i=1, \dots, r} & \mathbf{0}_{r \times (w-r)} \\ \mathbf{0}_{(p-r) \times r} & \mathbf{0}_{(p-r) \times (w-r)} \end{bmatrix}$$

with  $\delta_i$  monic,  $i = 1, \dots, r$ , and such that  $\delta_i$  divides  $\delta_{i+1}$ ,  $i = 1, \dots, r$ .

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$\det(R)$  is the product of the diagonal elements of  $\Delta$ .

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## Surjectivity

¿When is  $P \left( \frac{d}{dt} \right) : \mathcal{C}^\infty(\mathbb{R}, \mathbb{R}^w) \rightarrow \mathcal{C}^\infty(\mathbb{R}, \mathbb{R}^g)$  surjective?



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**Scalar case: given arbitrary  $g \in \mathcal{C}^\infty(\mathbb{R}, \mathbb{R})$ , there exists  $w$  such that**

$$p \left( \frac{d}{dt} \right) w = g$$

**if and only if  $p \neq 0$ . Just integrate LHS!**

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If  $P \in \mathbb{R}^{w \times w}[\xi]$  is *unimodular*, i.e. invertible in  $\mathbb{R}^{w \times w}[\xi]$ ,  
then  $w := P \left( \frac{d}{dt} \right)^{-1} g$ !

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General case: use Smith form of  $P = U \Delta V$

$$P \left( \frac{d}{dt} \right) w = U \left( \frac{d}{dt} \right) \Delta \left( \frac{d}{dt} \right) V \left( \frac{d}{dt} \right) w = g$$

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$$\begin{aligned} P \left( \frac{d}{dt} \right) w &= U \left( \frac{d}{dt} \right) \Delta \underbrace{\left( \frac{d}{dt} \right) V \left( \frac{d}{dt} \right) w}_{=: w'} \\ &= U \left( \frac{d}{dt} \right) \Delta \left( \frac{d}{dt} \right) w' = g \end{aligned}$$

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Given  $g$ , solution  $w$  exists iff solution  $w'$  to

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$g'$  arbitrary, because  $U \left( \frac{d}{dt} \right)$  bijective and  $g$  arbitrary

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Always solvable as long as  $\delta_i \neq 0$ ...

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We proved

$P \left( \frac{d}{dt} \right) w = g$  solvable for all  $g$

iff

$P$  has full row rank as a polynomial matrix

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**Scalar case: assuming  $w$  satisfies**

$$p\left(\frac{d}{dt}\right)w = g,$$

**such  $w$  is unique iff  $p = 1$ . Sufficiency is evident.**

**Necessity holds since otherwise  $\ker\left(p\left(\frac{d}{dt}\right)\right) \neq \{0\}$ .**

# Injectivity

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**General case: Use Smith form of  $P = U\Delta V$  to write**

$$\Delta \left( \frac{d}{dt} \right) w' = g'$$

**with  $w' := V \left( \frac{d}{dt} \right) w$ ,  $g' := U \left( \frac{d}{dt} \right)^{-1} g$**

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**Scalar equation  $\delta_i \left( \frac{d}{dt} \right) w'_i = g'_i$  has only one solution  
iff  $\delta_i = 1$**

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**$\zeta w$  solves  $P\left(\frac{d}{dt}\right) w = g$ . When is it the only one?**

**We proved**

**$w$  is the only solution to  $P\left(\frac{d}{dt}\right) w = g$**

**iff**

**all nonzero invariant polynomials of  $P$  are unity**

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Equivalently:  $P(\lambda)$  has full column rank for all  $\lambda \in \mathbb{C}$



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If all nonzero invariant polynomials of  $P$  are unity,  
then  $P$  admits a **left inverse** on  $\mathcal{C}^\infty(\mathbb{R})$ :

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

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- Injectivity:  $P(\lambda)$  full column rank for all  $\lambda \in \mathbb{C}$ , as a matrix **over**  $\mathbb{R}^{\bullet \times \bullet}$

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## Free variables

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

$$\Pi_I \mathcal{B} := \left\{ (w_{i_1}, \dots, w_{i_k}) \in \mathcal{C}^\infty(\mathbb{R}, \mathbb{R}^k) \mid \exists w \in \mathcal{B} \right. \\ \left. \text{s.t. } w = (w_1, \dots, w_{i_1}, \dots, w_{i_k}, \dots, w_w) \in \mathcal{B} \right\}$$

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projection of  $\mathcal{B}$  onto the 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  $p_i \neq 0, i = 1, \dots, 3$ .

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

$w_1$  is free.



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$w_1$  is free.

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

## 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  $I' = \{i'_1, \dots, i'_k\} \subsetneq \{1, \dots, w\}$  such that  $I \subsetneq I'$  it holds

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

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**Maximally free: it's free, and any added variable is not**

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

**$w_1$  (and  $w_2$ , and  $w_3$ ) is free, but not maximally so.**

## Maximally free sets

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**$w_1$  (and  $w_2$ , and  $w_3$ ) is free, but not maximally so.**

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## Maximally free sets

**Example:**

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Note **nonunicity** of maximally free sets!

## Inputs and outputs

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

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

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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  $i = 1, \dots, 3$ , we can choose

- $w_1, w_2$  or
- $w_2, w_3$  or
- $w_1, w_3$

as inputs.

## Remarks

- **Nonunicity an issue? What about (linear) resistors**

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

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- **'Smoothness' may be relevant...**

## Input-output representations

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

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

## Input-output representations

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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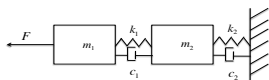
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*Proof:* Assume w.l.o.g. that  $\mathcal{B} = \ker R \left( \frac{d}{dt} \right)$  with  $R$  of full row rank  $p$ .

Since  $R$  of full row rank, there exists a nonsingular submatrix  $P$ .

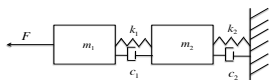
For  $P^{-1}Q$  proper, select  $P$  to be a maximal determinantal degree (nonsingular) submatrix of  $R$ .

## Example



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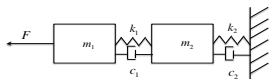
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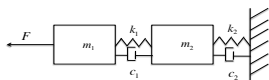


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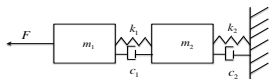
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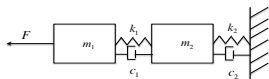
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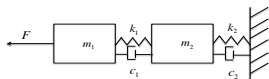
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## No inputs: autonomous systems

$\mathcal{B}$  is called **autonomous** if

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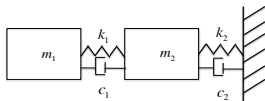
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Equivalent with

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

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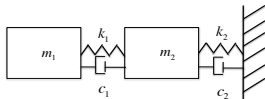


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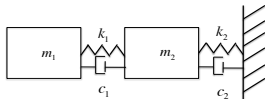


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**Classical mechanics: motion depends only on 'initial conditions'**

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

## 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

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$\lambda_i$  are called **characteristic frequencies** of  $p$ .



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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**

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

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- If real part of  $\lambda_i$  is negative,  $i = 1, \dots, n$ , then  $\mathcal{B}$  is **asymptotically stable**:  $\lim_{t \rightarrow \infty} w(t) = \mathbf{0} \forall w \in \mathcal{B}$ .

# Outline

Kernel and image representations

The Smith form

Surjectivity/injectivity of polynomial differential operators

Inputs and outputs

**Controllability**

Observability



## Controllability

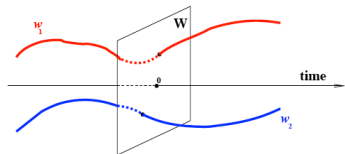
$\mathcal{B}$  **controllable** if for all  $w_1, w_2 \in \mathcal{B}$  there exists  $w \in \mathcal{B}$  and  $T \geq 0$  such that

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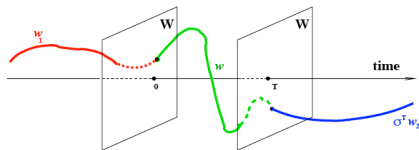
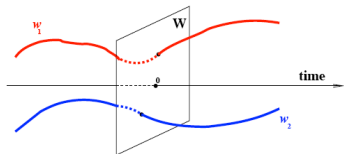
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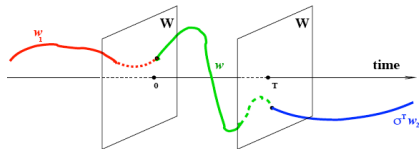
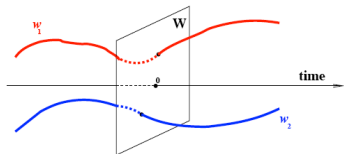
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Past of any trajectory can be “patched up”  
with future of any trajectory

## 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.**

# Examples

## Classical state-space system

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## Algebraic characterization of controllability

**$\mathcal{B} = \ker R \left( \frac{d}{dt} \right)$  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 iff  
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**Change variables  $w \rightsquigarrow w' := V \left( \frac{d}{dt} \right) w$ , define  $\mathcal{B}' := V \left( \frac{d}{dt} \right) \mathcal{B} = \ker \Delta \left( \frac{d}{dt} \right)$ .**

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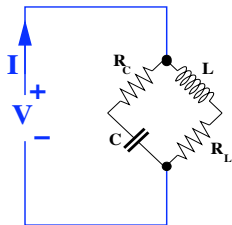
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**Proof:** Last  $p - \text{rank}(R)$  trajectories of  $\mathcal{B}' = \ker \Delta \left( \frac{d}{dt} \right)$  are free.

First  $\text{rank}(R)$  ones patchable if and only if  $\delta_i = 1$ .

## Example

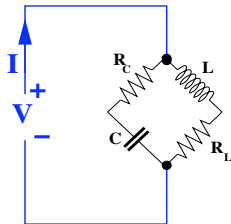


**Case 1:**  $CR_C \neq \frac{L}{R_L}$

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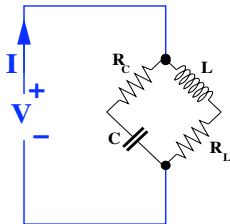


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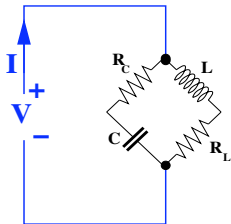
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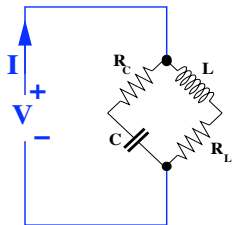
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**No**  $\implies$  system is **controllable**

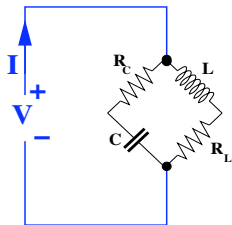
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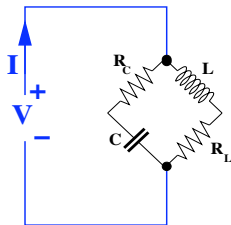


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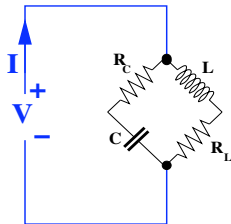
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If  $R_C = R_L$  yes  $\implies$  system is **not controllable**

## 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.

## Decomposition of behaviors

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

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$$\mathcal{B}'_{contr} = \left\{ \begin{bmatrix} w'_1 \\ \mathbf{0} \end{bmatrix} \mid w'_1 \in \ker D \left( \frac{d}{dt} \right) \right\}$$

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Then transform back to  $w$  variables.



## Image representations and controllability

**There exists  $M \in \mathbb{R}^{w \times \bullet}[\xi]$  such that  $\mathcal{B} = \text{im } M \left( \frac{d}{dt} \right)$   
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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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Now  $U \left( \frac{d}{dt} \right) \begin{bmatrix} I_p & 0_{p \times m} \end{bmatrix} \underbrace{V \left( \frac{d}{dt} \right) w}_{=: w'} = 0$  if and only if

$\begin{bmatrix} I_p & 0_{p \times m} \end{bmatrix} w' = 0$  if and only if

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

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

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

# Outline

Kernel and image representations

The Smith form

Surjectivity/injectivity of polynomial differential operators

Inputs and outputs

Controllability

Observability

# Observability

$w_1$   
observed  
variables



$w_2$   
to-be-deduced  
variables



## Observability



¿Can  $w_2$  be determine 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

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$$R_2 \left( \frac{d}{dt} \right) w_2 = \underbrace{-R_1 \left( \frac{d}{dt} \right) w_1}_{\text{known}}$$

have a unique solution  $w_2$ ?

## Algebraic characterization of observability

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

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

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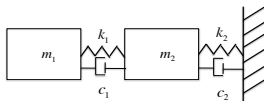
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**$w_2$  observable from  $w_1$**

**if and only if**

**$R_2(\lambda)$  has full column rank for all  $\lambda \in \mathbb{C}$**

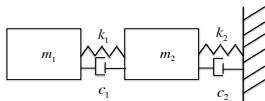
## Example



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

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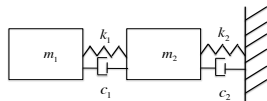
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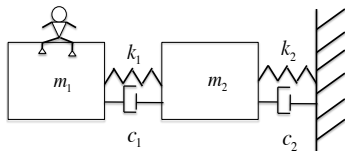


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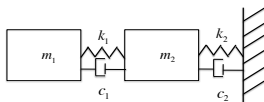
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¿Can one determine  $w_2$   
from knowledge of  $w_1$  and the system dynamics?



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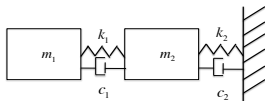
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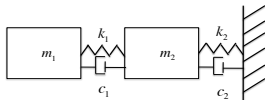
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Is polynomial differential operator on RHS injective?

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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

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

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- **Image representations.**