

16.513 Control Systems

Controllability and Observability (Chapter 6)

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A General Framework in State-Space Approach

Given an LTI system:

$$\dot{x} = Ax + Bu; \quad y = Cx \quad (*)$$

The system might be unstable or doesn't meet the required performance spec. How can we improve the situation?

The **main approach**: Let $u = v - Kx$ (state feedback), then

$$\begin{aligned} \dot{x} &= Ax + B(v - Kx); & y &= Cx + D(v - Kx) \\ &= (A - BK)x + Bv; & &= (C - DK)x - Dv \end{aligned}$$

The performance of the system is changed by matrix K .

Questions:

- Is there a matrix K s.t. $A - BK$ is stable?
- Can $\text{eig}(A - BK)$ be moved to desired locations?

These issues are related to the controllability of (*) 2

Main Result 1: The eigenvalues of $A-BK$ can be moved to any desired locations iff the system (*) is controllable.

Another situation: the state x is not completely available. Only a linear combination of x , e.g., $y = Cx$, can be measured. How can we realize $u = v-Kx$?

A possible solution: build an observer to estimate x based on measurement of y .

Main result 2: The observer error (difference between the real x and estimated \hat{x}) can be made arbitrarily small within arbitrarily short time period iff (*) is observable.

We will arrive at these conclusions in Chapter 8. Before that, we need to prepare some tools and go through these fundamental problems: controllability and observability.³

Controllability: Definition

Consider the system

$$\dot{x} = Ax + Bu, \quad x \in \mathbb{R}^n; \quad u \in \mathbb{R}^p.$$

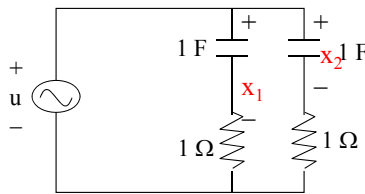
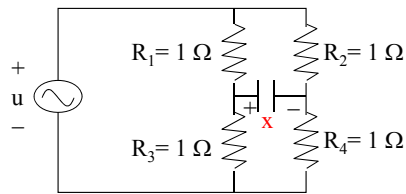
Controllability is a relationship between state and input.

Definition: The system, or the pair (A,B) , is said to be controllable if for any initial state $x(0)=x_0$ and any final state x_d , there exist a finite time $T > 0$ and an input $u(t)$, $t \in [0, T]$ such that

$$x(T) = e^{AT}x_0 + \int_0^T e^{A(T-\tau)}Bu(\tau)d\tau = x_d \quad (1)$$

Comment: There may exist different T and u that satisfy (1). As a result, there may be different trajectories starting from x_0 and end at x_d . Controllability does not care about the difference. ⁴

Examples: uncontrollable networks.



Observation:

- If $x(0)=0$, then $x(t)=0$ for all $t > 0$. The input u can do nothing about it.
- If the resistance is changed so that $R_1/R_3 \neq R_2/R_4$, then you can bring x to any desired value.

Observation:

- If $x_1(0)=x_2(0)=0$, then $x_1(t)=x_2(t)$ for all $t > 0$. You cannot bring $x(t)$ to any point in the plane.
- This situation can be changed by altering the parameters of the components.

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$$W_c(t) = \int_0^t e^{A\tau} B B' e^{A't} d\tau = \int_0^t e^{A(t-\tau)} B B' e^{A'(t-\tau)} d\tau$$

Equivalent conditions: The following are equivalent conditions for the pair (A,B) to be controllable:

- 1) $W_c(t)$ is nonsingular for every $t > 0$.
- 2) $W_c(t)$ is nonsingular for at least one $t > 0$.
- 3) For every $v \in \mathbb{R}^n$, $v \neq 0$, $v' e^{At} B$ is not identically zero.
- 4) The matrix $G^c = [B \ AB \ A^2B \ \dots \ A^{n-1}B]$ has full row rank, i.e., $\rho(G^c) = n$.
- 5) The matrix $M(\lambda) = [A - \lambda I \ B]$ has full row rank at all $\lambda \in \mathbb{C}$.
- 6) $M(\lambda)$ has full row rank at every eigenvalues of A .

Note: $M(\lambda)$ has full row rank if λ is not an eigenvalue of A .
We only need to check the rank of $M(\lambda)$ at eigenvalues of A .

Note : Of all the conditions, only 4) and 6) can be practically verified.

$$W_c(t) = \int_0^t e^{A\tau} B B' e^{A'\tau} d\tau$$

Some observations: To bring the state from $x(0) = x_0$ to $x(t_1) = x_d$, a particular input is

$$u(t) = -B' e^{A'(t_1-t)} W^{-1}(t_1) [e^{At_1} x_0 - x_d]$$

- This is actually the **minimal energy control**, i.e., if there is another input $w(t)$ to transfer x_0 to x_d within the same time interval, then

$$\int_0^{t_1} w(\tau)' w(\tau) d\tau \geq \int_0^{t_1} u(\tau)' u(\tau) d\tau$$

- If (A, B) is controllable, $W_c(t)^{-1}$ exists for all $t > 0$.
 \Rightarrow The transfer of the state can be accomplished in arbitrarily small time interval

Note that as t_1 decrease, both $\lambda_{\min}[W_c(t_1)]$ and $\lambda_{\max}[W_c(t_1)]$ decrease. Then $\|W_c(t_1)^{-1}\|$ increases. \Rightarrow larger magnitude of u is required. As $t_1 \rightarrow 0$, $\|W_c(t_1)^{-1}\| \rightarrow \infty$, $u(t) \rightarrow \infty$.

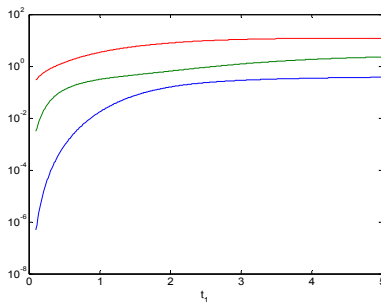
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An example:

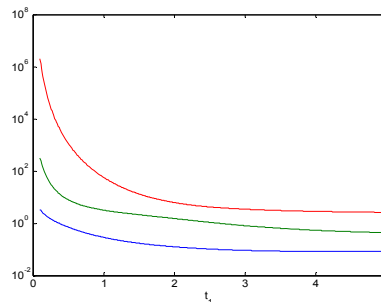
$$\dot{x} = Ax + Bu, \quad A = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ -1 & -2 & -3 \end{bmatrix}, \quad B = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

$$W_c(t) = \int_0^t e^{A\tau} B B' e^{A'\tau} d\tau$$

Eigenvalues of $W_c(t_1)$



Eigenvalues of $W_c(t_1)^{-1}$



$$u(t) = -B' e^{A'(t_1-t)} W^{-1}(t_1) [e^{At_1} x_0 - x_d]$$

Magnitude of u increases as t_1 is decreased.

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Example: Determine the controllability for

$$\dot{x} = Ax + Bu, \quad A = \begin{bmatrix} -1 & 0 \\ 0 & -1 \end{bmatrix}, \quad B = \begin{bmatrix} a \\ b \end{bmatrix}$$

Approach 1: $G^c = [B \ AB] = \begin{bmatrix} a & -a \\ b & -b \end{bmatrix}$

$$\rho(G) < 2 = n \quad \text{for all possible } a \text{ and } b$$

The system not controllable whatever a and b are.

Approach 2: Check $M(\lambda) = [A - \lambda I \ B]$ at $\lambda = -1$

$$M(-1) = \begin{bmatrix} 0 & 0 & a \\ 0 & 0 & b \end{bmatrix}$$

$$\rho(M(-1)) < 2 \quad \text{for all possible } a \text{ and } b$$

Same conclusion on controllability

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Example:

$$\dot{x} = Ax + Bu, \quad A = \begin{bmatrix} -1 & 0 \\ 0 & -2 \end{bmatrix}, \quad B = \begin{bmatrix} a \\ b \end{bmatrix}$$

Approach 1: $G^c = [B \ AB] = \begin{bmatrix} a & -a \\ b & -2b \end{bmatrix}$

$$\det G^c = -ab, \quad \begin{cases} \rho(G^c) = 2, & \text{if } a \neq 0 \text{ and } b \neq 0 \\ \rho(G^c) < 2, & \text{if either } a = 0 \text{ or } b = 0 \end{cases}$$

The system is controllable if $a \neq 0$ and $b \neq 0$.

Approach 2: Check $M(\lambda) = [A - \lambda I \ B]$ at $\lambda = -1$

$$M(-1) = \begin{bmatrix} 0 & 0 & a \\ 0 & -1 & b \end{bmatrix}, \quad M(-2) = \begin{bmatrix} 1 & 0 & a \\ 0 & 0 & b \end{bmatrix},$$

$$\rho(M(-1)) = \rho(M(-2)) = 2 \quad \text{iff } a \neq 0 \text{ and } b \neq 0$$

Same conclusion on controllability

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A general SI system (diagonalizable)

$$\dot{x} = Ax + Bu, \quad A = \begin{bmatrix} \lambda_1 & 0 & \cdots & 0 \\ 0 & \lambda_2 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & \lambda_n \end{bmatrix}, \quad B = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{bmatrix}$$

The above system is controllable if and only if the eigenvalues are distinct and none of the b_i 's is zero

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Example:

$$\dot{x} = Ax + Bu, \quad A = \begin{bmatrix} \alpha & -\beta \\ \beta & \alpha \end{bmatrix}, \quad B = \begin{bmatrix} b_1 \\ b_2 \end{bmatrix}$$

$$G^c = [B \ AB] = \begin{bmatrix} b_1 & \alpha b_1 - \beta b_2 \\ b_2 & \beta b_1 + \alpha b_2 \end{bmatrix}$$

$$\det G^c = \beta(b_1^2 + b_2^2), \quad \begin{cases} \rho(G^c) = 2, & \text{if } \beta \neq 0 \text{ and } b_1^2 + b_2^2 \neq 0 \\ \rho(G^c) < 2, & \text{if either } \beta = 0 \text{ or } b_1^2 + b_2^2 = 0 \end{cases}$$

The system is controllable if $\beta \neq 0$ and $(b_1, b_2) \neq (0, 0)$

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Theorem: Consider the pair

$$A = \begin{bmatrix} A_1 & 0 & \cdots & 0 \\ 0 & A_2 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & A_m \end{bmatrix}, \quad B = \begin{bmatrix} B_1 \\ B_2 \\ \vdots \\ B_m \end{bmatrix}$$

Suppose that the eigenvalues of A_i and those of A_j are disjoint for $i \neq j$. Then (A,B) is controllable iff (A_i, B_i) is controllable for all i .

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Theorem: Let $\rho(B) = p$. The pair (A,B) is controllable iff

$$G_{n-p+1}^c := [B \ AB \ A^2B \ \dots \ A^{n-p}B]$$

has full row rank. This is equivalent to $G_{n-p+1}^c G_{n-p+1}^{c\top}$ being nonsingular, and to $G_{n-p+1}^c G_{n-p+1}^{c\top} > 0$ (positive definite.)

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Example:

$$A = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 3 & 0 & 0 & 2 \\ 0 & 0 & 0 & 1 \\ 0 & -2 & 0 & 0 \end{bmatrix}, \quad B = \begin{bmatrix} 0 & 0 \\ 1 & 0 \\ 0 & 0 \\ 0 & 1 \end{bmatrix}$$

$n=4, p=2. \rho(B)=2=p.$

$$G_{n-p+1}^c = [B \ AB \ A^2B] = \begin{bmatrix} 0 & 0 & 1 & 0 & 0 & 2 \\ 1 & 0 & 0 & 2 & -1 & 0 \\ 0 & 0 & 0 & 1 & -2 & 0 \\ 0 & 1 & -2 & 0 & 0 & -4 \end{bmatrix}$$

$$\begin{matrix} b_1 & b_2 & Ab_1 & Ab_2 & A^2b_1 & A^2b_2 \end{matrix}$$

The first 4 columns are LI. $\Rightarrow \rho(G_{n-p+1}^c)=4 = n$
 $\Rightarrow (A,B)$ controllable

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Example:

$$A = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 2 & 1 & 0 \\ 0 & 0 & 2 & 0 \\ 0 & 0 & 0 & 3 \end{bmatrix}, \quad B = \begin{bmatrix} 1 & 0 \\ 1 & 0 \\ 1 & 0 \\ 0 & 1 \end{bmatrix} \quad n=4, p=2. \rho(B)=2.$$

$$G_{n-p+1}^c = [B \ AB \ A^2B] = \begin{bmatrix} 1 & 0 & 1 & 0 & 1 & 0 \\ 1 & 0 & 3 & 0 & 8 & 0 \\ 1 & 0 & 2 & 0 & 4 & 0 \\ 1 & 1 & 3 & 3 & 9 & 9 \end{bmatrix}$$

$$\begin{matrix} b_1 & b_2 & Ab_1 & Ab_2 & A^2b_1 & A^2b_2 \end{matrix}$$

The first 3 columns are LI.

The 4th is dependent on the first 3.

$$[b_1 \ b_2 \ Ab_1 \ A^2b_1] = \begin{bmatrix} 1 & 0 & 1 & 1 \\ 1 & 0 & 3 & 8 \\ 1 & 0 & 2 & 4 \\ 1 & 1 & 3 & 9 \end{bmatrix} \text{ has full row rank}$$

Hence (A,B) is controllable.

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Effect of equivalence transformation

Recall that equivalence transformation can make the structure cleaner and simplify analysis.

Question:

Does similarity transformation retain the controllability property?

Theorem: The controllability property is invariant under any equivalence transformation

Proof: Consider (A,B) with $G^c = [B \ AB \ A^2B \ \dots \ A^{n-1}B]$.

Let the transformation matrix be P . Then $(A,B) \Leftrightarrow (PAP^{-1}, PB)$

$$\begin{aligned}\bar{G}^c &= [\bar{B} \ \bar{A}\bar{B} \ \dots \ \bar{A}^{n-1}\bar{B}] \\ &= [PB \ PAP^{-1}PB \ \dots \ PA^{n-1}P^{-1}PB] \\ &= [PB \ PAB \ \dots \ PA^{n-1}B] \\ &= P[B \ AB \ \dots \ A^{n-1}B] \\ &= PG^c\end{aligned}$$

Since P is nonsingular,
 $\rho(\bar{G}^c) = \rho(G^c)$

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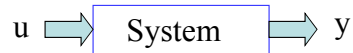
Next Problem: Observability

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Observability: A dual concept

Consider an n-dimensional, p-input, q-output system:

$$\dot{x} = Ax + Bu; \quad y = Cx + Du$$



Assume that we know the input and can measure the output, but has no access to the state.

Definition: The system, is said to be **observable** if for any unknown initial state $x(0)$, there exists a finite $t_1 > 0$ such that $x(0)$ can be exactly evaluated over $[0, t_1]$ from the input u and the output y . Otherwise the system is said to be **unobservable**.

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Duality between controllability and observability

Theorem of duality: The pair (A, B) is controllable if and only if $(A_1, C_1) = (A', B')$ is observable.

$$\dot{x} = Ax + Bu \quad \xleftrightarrow{\text{Dual systems}} \quad \begin{aligned} \dot{z} &= A_1 z = A' z \\ y &= C_1 z = B' z \end{aligned}$$

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Equivalent conditions for observability:

- 1) The pair (A,C) is observable.
- 2) $W_o(t)$ is nonsingular for some $t > 0$.
- 3) The observability matrix

$$G^o = \begin{bmatrix} C \\ CA \\ \vdots \\ CA^{n-1} \end{bmatrix}$$

has full column rank, i.e., $\rho(G^o) = n$.

- 4) The matrix

$$M^o(\lambda) = \begin{bmatrix} A - \lambda I \\ C \end{bmatrix}$$

has full column rank at every eigenvalue of A.

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Theorem: The pair (A,C) is observable if and only if

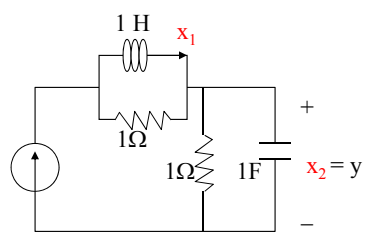
$$G_{n-q+1}^o = \begin{bmatrix} C \\ CA \\ \vdots \\ CA^{n-q} \end{bmatrix}$$

has full column rank, where $q = \rho(C)$.

Theorem: The observability property is invariant under any equivalence transformation;

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Examples: Two circuits



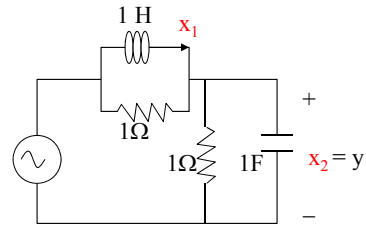
$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} -1 & 0 \\ 0 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 1 \\ 1 \end{bmatrix} u,$$

$$y = [0 \ 1] x$$

$$G^o = \begin{bmatrix} C \\ CA \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 0 & -1 \end{bmatrix}$$

$$\rho(G^o) = 1 < 2$$

➡ Unobservable



$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} 0 & -1 \\ 1 & -2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 1 \\ 1 \end{bmatrix} u,$$

$$y = [0 \ 1] x$$

$$G^o = \begin{bmatrix} C \\ CA \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 1 & -2 \end{bmatrix}$$

$$\rho(G^o) = 2$$

➡ Observable

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Theorem: Consider the pair

$$A = \begin{bmatrix} A_1 & 0 & \cdots & 0 \\ 0 & A_2 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & A_m \end{bmatrix}, \quad C = [C_1 \ C_2 \ \cdots \ C_m]$$

Suppose that the eigenvalues of A_i and those of A_j are disjoint for $i \neq j$. Then (A, C) is observable iff (A_i, C_i) is observable for all i .

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So far, we have learned

- Controllability
- Observability

Next, we will study

- Canonical decomposition: to divide the state space into controllable/uncontrollable, observable/unobservable subspaces

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Canonical Decomposition

Consider an LTI system,

$$\dot{x} = Ax + Bu, \quad y = Cx + Du$$

Let $z = Px$, where P is nonsingular, then

$$\dot{z} = \bar{A}z + \bar{B}u, \quad y = \bar{C}z + \bar{D}u$$

where $\bar{A} = PAP^{-1}$, $\bar{B} = PB$, $\bar{C} = CP^{-1}$, $\bar{D} = D$

Recall that under an equivalence transformation, all properties, such as stability, controllability and observability are preserved.

We also have $\bar{G}^c = PG^c$, $\bar{G}^o = G^oP^{-1}$

Next we are going to use equivalence transformation to obtain certain specific structures which reflect controllability and observability.

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Controllability decomposition

Recall $G^c = [B \ AB \ \dots \ A^{n-1}B]$. Suppose that $\rho(G^c) = n_1 < n$.

Then G^c has at most n_1 LI columns.

They form a basis for the range space of G^c .

Theorem: Suppose that $\rho(G^c) = n_1 < n$. Let Q be a nonsingular matrix whose first n_1 columns are LI columns of G^c . Let $P=Q^{-1}$. Then

$$\bar{A} = PAP^{-1} = \begin{bmatrix} \bar{A}_c & \bar{A}_{12} \\ 0 & \bar{A}_{\bar{c}} \end{bmatrix}, \quad \bar{B} = PB = \begin{bmatrix} \bar{B}_c \\ 0 \end{bmatrix}, \quad \bar{A}_c \in \mathbb{R}^{n_1 \times n_1}, \bar{B}_c \in \mathbb{R}^{n_1 \times p}$$

$$\bar{C} = \begin{bmatrix} \bar{C}_c & \bar{C}_{\bar{c}} \end{bmatrix}$$

Moreover, the pair (\bar{A}_c, \bar{B}_c) is controllable and

$$\bar{C}_c (sI - \bar{A}_c)^{-1} \bar{B}_c + D = C(sI - A)^{-1} B + D$$

See page 159 for the proof.

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Discussion:

After state transformation, the equivalent system is

$$\dot{z}_1 = \bar{A}_c z_1 + \bar{A}_{12} z_2 + \bar{B}_c u$$

$$\dot{z}_2 = \bar{A}_{\bar{c}} z_2$$

The input u has no effect on z_2 . This part of state is uncontrollable.

The first sub-system is controllable if $z_2=0$. If $z_2 \neq 0$, then

$$z_1(t_1) = e^{\bar{A}_c t_1} z_{10} + \int_0^{t_1} e^{\bar{A}_c(t_1-\tau)} \bar{B}_c u(\tau) d\tau + \int_0^{t_1} e^{\bar{A}_c(t_1-\tau)} \bar{A}_{12} z_2(\tau) d\tau$$

$$z_2(\tau) = e^{\bar{A}_{\bar{c}} \tau} z_{20}$$

Given a desired value for z_1 , say z_{1d} . If we let

$$v(t_1) = \int_0^{t_1} e^{\bar{A}_c(t_1-\tau)} \bar{A}_{12} e^{\bar{A}_{\bar{c}} \tau} z_{20} d\tau, \quad \bar{W}_c(t_1) = \int_0^{t_1} e^{\bar{A}_c \tau} \bar{B}_c \bar{B}_c' e^{\bar{A}_c' \tau} d\tau$$

and $u(t) = -\bar{B}_c' e^{\bar{A}_c'(t_1-t)} \bar{W}_c^{-1}(t_1) [e^{\bar{A}_c t_1} z_{10} + v(t_1) - z_{1d}]$

Then you can verify that $z_1(t_1) = z_{1d}$.

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Example: $\dot{x} = Ax + Bu$

$$A = \begin{bmatrix} 1 & 1 & 0 \\ 0 & 1 & 0 \\ 0 & 1 & 1 \end{bmatrix}, \quad B = \begin{bmatrix} 0 & 1 \\ 1 & 0 \\ 0 & 1 \end{bmatrix} \quad n=3, p=2, n-p+1=2.$$

Only need to check G_2^c

$$G_2^c = [B \quad AB] = \begin{bmatrix} 0 & 1 & 1 & 1 \\ 1 & 0 & 1 & 0 \\ 0 & 1 & 1 & 1 \end{bmatrix} \quad \rho(G_2^c) = 2 < 3, \quad \text{uncontrollable}$$

Let $Q = [b_1 \ b_2 \ q] = \begin{bmatrix} 0 & 1 & 1 \\ 1 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix}$, $P = Q^{-1}$ q is picked to make Q nonsingular

$$\bar{A} = PAQ = \begin{bmatrix} -1 & 1 & 1 \\ 0 & 0 & 1 \\ 1 & 0 & -1 \end{bmatrix} \begin{bmatrix} 1 & 1 & 0 \\ 0 & 1 & 0 \\ 0 & 1 & 1 \end{bmatrix} \begin{bmatrix} 0 & 1 & 1 \\ 1 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} \bar{A}_c & \bar{A}_{12} \\ 0 & \bar{A}_c \end{bmatrix}$$

$$\bar{B} = PB = \begin{bmatrix} 1 & 0 \\ 0 & 1 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} \bar{B}_c \\ 0 \end{bmatrix}$$

Note: the last column of Q is different from the book (page 161).
As a result, \bar{A}_{12} is different from that in the book, which is 0.

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Observability decomposition (follows from duality)

Recall $G^o = \begin{bmatrix} C \\ CA \\ \vdots \\ CA^{n-1} \end{bmatrix}$

Theorem: Suppose that $\rho(G^o) = n_1 < n$. Let P be a nonsingular matrix whose first n_1 rows are LI rows of G^o . Then

$$\bar{A} = PAP^{-1} = \begin{bmatrix} \bar{A}_o & 0 \\ \bar{A}_{21} & \bar{A}_\sigma \end{bmatrix}, \quad \bar{B} = PB = \begin{bmatrix} \bar{B}_o \\ \bar{B}_\sigma \end{bmatrix}, \quad \bar{A}_o \in \mathbb{R}^{n_1 \times n_1}, \bar{B}_o \in \mathbb{R}^{n_1 \times p}$$

$$\bar{C} = [\bar{C}_o \quad 0], \quad \bar{C}_o \in \mathbb{R}^{q \times n_1}$$

Moreover, the pair (\bar{A}_o, \bar{C}_o) is observable and

$$\bar{C}_o (sI - \bar{A}_o)^{-1} \bar{B}_o + D = C(sI - A)^{-1} B + D$$

Discussion: After state transformation, the equivalent system is

$$\begin{aligned} \dot{z}_1 &= \bar{A}_o z_1 + \bar{B}_o u \\ \dot{z}_2 &= \bar{A}_{21} z_1 + \bar{A}_\sigma z_2 + \bar{B}_\sigma u, & z_2 \text{ may be affected by } z_1 \\ y &= \bar{C}_o z_1 + Du & \text{but has no effect on } y \text{ or } z_1 \end{aligned}$$

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Summary for today:

- Controllability
- Observability
- Canonical decomposition
 - Controllable/uncontrollable
 - Observable/unobservable

Next Time:

- Controllability and observability continued
 - Controllability/observability decomposition
 - Minimal realization
 - Conditions for Jordan form conditions
 - Parallel results for discrete-time systems
 - Controllability after sampling
- State feedback design (introduction)

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Problem Set #9

1. Is the following state equation controllable? observable?

$$\dot{x} = \begin{bmatrix} 0 & 1 & -1 \\ -1 & -1 & 1 \\ -1 & -1 & 0 \end{bmatrix} x + \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} u, \quad y = [1 \ 0 \ 1]x$$

If not controllable, reduce it to a controllable one;
If not observable, reduce it to an observable one.

2. Is the following state equation controllable? observable?

$$\dot{x} = \begin{bmatrix} 1 & 0 & -2 \\ 0 & 1 & -2 \\ 0 & 0 & 2 \end{bmatrix} x + \begin{bmatrix} 0 & 1 \\ 0 & 1 \\ 1 & 0 \end{bmatrix} u, \quad y = [1 \ 0 \ 1]x$$

If not controllable, reduce it to a controllable one;
If not observable, reduce it to an observable one.

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