

# Linear System Theory

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Chapter 6: Controllability & Observability

Chapter 7: Minimal Realizations

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# Recap

- ▶ State space equation
- ▶ Linear Algebra
- ▶ Solutions of LTI and LTV system
- ▶ Stability

We will study

- ▶ Controllability & Observability
- ▶ Kalman Decomposition
- ▶ Minimal realizations

# Controllability & Observability

Controllability (informal): we want to know whether the state of the system is controllable or not from the input

- ▶ Analyze the system structure from the input
- ▶ With the input, we want to move the state to the desired point in a finite time.

Observability (informal): we want to observe the initial state of the system from the output and input to quantify the behavior of the system

- ▶ State: position, velocity, acceleration, etc
- ▶ Sensors are required to measure the state. We are not able to use many sensors in real applications.

## Controllability & Observability

- ▶ Important concepts in control, estimation, and filtering problems
- ▶ Optimal control (LQG, Kalman filtering, etc.)

# Controllability & Observability

## Example

$$\dot{x} = \begin{pmatrix} -1 & 0 \\ 0 & 3 \end{pmatrix} x + \begin{pmatrix} b_1 \\ b_2 \end{pmatrix} u, \quad x = (x_1 \ x_2)^T$$

- ▶  $(b_1, b_2)^T = (-1, 1)^T$ : can move both eigenvalues  $\Leftrightarrow$  can control the state  $x_1$  and  $x_2$
- ▶  $(b_1, b_2)^T = (1, 0)^T$ : cannot move the eigenvalue 3  $\Leftrightarrow$  cannot control state  $x_2$
- ▶  $(b_1, b_2)^T = (1, 0)^T$ : No matter input,  $x_2$  diverges  $\Leftrightarrow$  we cannot control  $x_2$

# Controllability & Observability

## Example

$$\dot{x} = \begin{pmatrix} -1 & 0 \\ 0 & 3 \end{pmatrix} x, \quad y = (c_1 \quad c_2) x$$

- ▶  $(c_1, c_2) = (1, 1)$ : can observe the state  $x_1$  and  $x_2$
- ▶  $(c_1, c_2) = (1, 0)$ : cannot observe the state  $x_2$
- ▶  $(c_1, c_2) = (1, 0)$ : Output is always stable, but the system is internally unstable

# Controllability

$$\dot{x}(t) = Ax(t) + Bu(t), \quad x \in \mathbb{R}^n, \quad u \in \mathbb{R}^m$$

Definition (Definition 6.1)

The state equation with the pair  $(A, B)$  is said to be controllable if for any initial state  $x(0) = x_0$ , any final state  $x_1$ , there exists an input that transfers  $x_0$  to  $x_1$  in a finite time.

# Controllability

Equivalent Definition:

A system is controllable at time  $t_0$  if there exists a finite time  $t_f$  such that for any initial condition  $x_0$ , and any final state  $x_f$ , there is a control input  $u$  defined on  $[t_0, t_f]$  such that  $x(t_f) = x_f$ .

- ▶ We need an input  $u$  to transfer the state from the initial to the final state
- ▶ Given initial and final state conditions in  $\mathbb{R}^n$ , is it possible to steer  $x(t)$  to the final state by choosing an appropriate input  $u(t)$ ?

# Controllability: A Preview

Discrete-time LTI system

$$x(k+1) = Ax(k) + Bu(k), \quad x(0) = 0, \quad x \in \mathbb{R}^n, \quad u \in \mathbb{R}^m$$

$$x(1) = Bu(0)$$

$$x(2) = Ax(1) + Bu(1) = ABu(0) + Bu(1)$$

$$x(3) = A^2Bu(0) + ABu(1) + Bu(2)$$

$$\vdots$$

$$x(r) = A^{r-1}Bu(0) + A^{r-2}Bu(1) + \dots + Bu(r-1)$$

$$x(r) = \begin{pmatrix} B & AB & \dots & A^{r-1}B \end{pmatrix} \begin{pmatrix} u(r-1) \\ u(r-2) \\ \vdots \\ u(0) \end{pmatrix}$$



## Controllability: A Preview

$$x(r) = (B \quad AB \quad \cdots \quad A^{r-1}B) \begin{pmatrix} u(r-1) \\ u(r-2) \\ \vdots \\ u(0) \end{pmatrix}$$

$$R((B \quad AB \quad \cdots \quad A^{r-1}B)) = \{z \in \mathbb{R}^n, z = (B \quad AB \quad \cdots \quad A^{r-1}B)p, p \in \mathbb{R}^{nm}\}$$

If  $x_f \in R((B \quad AB \quad \cdots \quad A^{r-1}B))$ , then  $x_f$  is reachable

Namely, there exists a sequence of control  $\{u(0), \dots, u(r-1)\}$  that transfers the state to  $x_f$ .

# Controllability: A Preview

This implies that we can reach arbitrary  $x_f \in \mathbb{R}^n$  at time  $t_f = r$  if and only if  $R((B \ AB \ \dots \ A^{r-1}B)) = \mathbb{R}^n$  that is equivalent to  $\text{rank}((B \ AB \ \dots \ A^{r-1}B)) = n$

Rank of  $(B \ AB \ \dots \ A^{r-1}B)$

- ▶ By C-H theorem,  $A^k$  is a linear combination of  $\{I, A, \dots, A^{n-1}\}$
- ▶ For  $r \geq n$ , the rank of  $(B \ AB \ \dots \ A^{r-1}B)$  cannot increase

Hence, if  $\text{rank}((B \ AB \ \dots \ A^{n-1}B)) = n$ , then we can find  $u$  for an arbitrary  $x_f \in \mathbb{R}^n$  for any finite time

# Controllability

$$\dot{x}(t) = Ax(t) + Bu(t), \quad x \in \mathbb{R}^n$$

$$x(t) = e^{At}x(0) + \int_0^t e^{A(t-\tau)}Bu(\tau)d\tau$$

The system is controllable (page 213 of the textbook)

- ▶  $\Leftrightarrow$  for any  $x_0$ , there exists  $u(t)$  on  $[t_0, t_f]$  that transfers  $x_0$  to the origin at  $t_f$  (controllability to the origin)
- ▶  $\Leftrightarrow$  there exists  $u(t)$  on  $[t_0, t_f]$  that transfers state from the origin to any final state  $x_f$  at  $t_f$  (reachability)

Proof: Exercise!! (note that  $e^{A(t-t_0)}$  is always invertible!)

# Controllability

$$\dot{x}(t) = Ax(t) + Bu(t), \quad x \in \mathbb{R}^n, \quad u \in \mathbb{R}^m, \quad x_0 = 0$$

- Set of reachable state for a fixed time  $t$ :

$$\mathcal{R}_t = \{\xi \in \mathbb{R}^n, \text{ there exists } u \text{ such that } x(t) = \xi\}$$

Note that  $\mathcal{R}_t$  is a subspace of  $\mathbb{R}^n$

# Controllability

$$\dot{x}(t) = Ax(t) + Bu(t), \quad x \in \mathbb{R}^n, \quad u \in \mathbb{R}^m, \quad x_0 = 0$$

- Controllability matrix and controllability subspace

$$\mathcal{C}_{AB} = \{\xi \in \mathbb{R}^n : \xi = (B \quad AB \quad \cdots \quad A^{n-1}B)z, \quad z \in \mathbb{R}^{nm}\}$$

$\mathcal{C}_{AB}$ : range space of  $\mathcal{C}$ , where  $\mathcal{C} = (B \quad AB \quad \cdots \quad A^{n-1}B) \in \mathbb{R}^{n \times nm}$

# Controllability

$$\dot{x}(t) = Ax(t) + Bu(t), \quad x \in \mathbb{R}^n, \quad u \in \mathbb{R}^m, \quad x_0 = 0$$

## ► Controllability Gramian

$$W_t = \int_0^t e^{A(t-\tau)} BB^T e^{A^T(t-\tau)} d\tau = \int_0^t e^{A\tau} BB^T e^{A^T\tau} d\tau \geq 0$$

$R(W_t)$ : the range space of  $W_t$ . Note that  $W_t$  is a symmetric positive semi-definite matrix

# Controllability

Theorem: Controllability (Theorem 6.1 of the textbook)

For each time  $t > 0$ , the following set equality holds:

$$\mathcal{R}_t = \mathcal{C}_{AB} = R(W_t).$$

- ▶  $\mathcal{C} = (B \ AB \ \dots \ A^{n-1}B)$ : controllability matrix
- ▶ Hence if  $\dim \mathcal{C}_{AB} = \text{rank}((B \ AB \ \dots \ A^{n-1}B)) = n$ , the system is controllable
- ▶ Due to  $\mathcal{C}_{AB}$ , the controllability is independent of the time
- ▶ If the system is controllable, then  $\mathcal{R}_t = \mathbb{R}^n$ , all the states are reachable by an appropriate choice of the control  $u$

# Controllability

We will show that

- ▶  $\mathcal{R}_t \subset \mathcal{C}_{AB}, \mathcal{C}_{AB} \subset R(W_t), R(W_t) \subset \mathcal{R}_t$

Required tools

- ▶ C-H theorem (Chapter 3)
- ▶  $R(A^T) = (N(A))^\perp$



# Controllability

Theorem:  $\mathcal{R}_t \subset \mathcal{C}_{AB}$

Proof:

Fix  $t > 0$ , and choose any reachable state  $\xi \in \mathcal{R}_t$ . We need to show that  $\xi \in \mathcal{R}_t$  implies  $\xi \in \mathcal{C}_{AB}$ .

# Controllability

We have  $\xi \in \mathcal{R}_t$ , which implies  $\xi = \int_0^t e^{A(t-\tau)} B u(\tau) d\tau$ . Then by C-H theorem,  $e^{At} = \beta_0(t)I + \cdots + \beta_{n-1}(t)A^{n-1}$  ( $\beta_i(t)$ : scalar function); hence,

$$\begin{aligned}\xi &= B \int_0^t \beta_0(t-\tau) u(\tau) d\tau + \cdots + A^{n-1} B \int_0^t \beta_{n-1}(t-\tau) u(\tau) d\tau \\ &= \begin{pmatrix} B & AB & \cdots & A^{n-1}B \end{pmatrix} \underbrace{\begin{pmatrix} \int_0^t \beta_0(t-\tau) u(\tau) d\tau \\ \vdots \\ \int_0^t \beta_{n-1}(t-\tau) u(\tau) d\tau \end{pmatrix}}_{\in \mathbb{R}^{nm}}\end{aligned}$$

Hence,  $\xi \in \mathcal{C}_{AB}$

# Controllability

Theorem:  $\mathcal{C}_{AB} \subset R(W_t)$

Proof:

Since  $\mathcal{C}_{AB} \subset R(W_t)$  is equivalent to  $\mathcal{C}_{AB}^\perp \supset R(W_t)^\perp$  (proof: exercise!!), we will show that  $\mathcal{C}_{AB}^\perp \supset R(W_t)^\perp$ .

From Problem 1 in HW3,  $R(W_t) = (N(W_t))^\perp$ , which is equivalent to  $(R(W_t))^\perp = N(W_t)$ , and similarly,  $\mathcal{C}_{AB}^\perp = N((B \ AB \ \dots \ A^{n-1}B))$ .

# Controllability

Hence we need to show that if  $\xi \in N(W_t)$ , then  $\xi \in N((B \ AB \ \dots \ A^{n-1}B))$ .

Let  $\xi \in N(W_t)$ , then  $W_t\xi = 0 \in \mathbb{R}^n$ , which also implies  $\xi^T W_t \xi = 0 \in \mathbb{R}$ . Then

$$\begin{aligned} 0 &= \xi^T \int_0^t e^{A\tau} B B^T e^{A^T \tau} d\tau \xi = \int_0^t \|B^T e^{A^T \tau} \xi\|^2 d\tau \\ &\Leftrightarrow B^T e^{A^T \tau} \xi = 0, \quad \forall \tau \in [0, t] \end{aligned}$$

# Controllability

Since  $y(\tau) = \xi^T e^{A\tau} B = 0, \forall \tau \in [0, t]$ , we have

$$\xi^T \left( \frac{d^k}{d\tau^k} e^{A\tau} \right) \Big|_{\tau=0} B = \xi^T A^k B = 0, \forall k \geq 0$$

$$\Rightarrow \xi^T (B \quad AB \quad \dots \quad A^{n-1}B) = 0 \Rightarrow \xi \in N((B \quad AB \quad \dots \quad A^{n-1}B)) = \mathcal{C}_{AB}^\perp$$

Therefore, we have the desired result, i.e.,  $\mathcal{C}_{AB} \subset R(W_t)$ .

# Controllability

Theorem:  $R(W_t) \subset \mathcal{R}_t$

Proof:

Let  $\xi \in R(W_t)$ . Then there exists  $v \in \mathbb{R}^n$  such that

$$\xi = W_t v = \int_0^t e^{A\tau} B B^T e^{A^T \tau} v d\tau$$

Define  $u(\tau) = B^T e^{A^T(t-\tau)} v$ ,  $\tau \in [0, t]$

# Controllability

Then, since  $\dot{x} = Ax + Bu$  with  $x(0) = 0$ , we have

$$\begin{aligned}x(t) &= \int_0^t e^{A(t-\tau)} Bu(\tau) d\tau \\&= \int_0^t e^{A(t-\tau)} BB^T e^{A^T(t-\tau)} v d\tau = W_t v = \xi\end{aligned}$$

This means that  $\xi \in \mathcal{R}_t$ , since we have found the control  $u$  that steers the state to  $\xi$  from the origin. Hence,  $R(W_t) \subset \mathcal{R}_t$ .

# Controllability

Theorem (Theorem 6.1 of the textbook)

If  $(A, B)$  is controllable, and  $A$  is stable (eigenvalues of  $A$  have negative real parts), then there exists a unique solution of

$$AP + PA^T = -BB^T,$$

where  $P = \int_0^\infty e^{A\tau} BB^T e^{A^T\tau} d\tau > 0$

- ▶ Note that  $BB^T \geq 0$
- ▶ In Chapter 5,  $AP + PA^T = -Q$  where  $Q > 0$



# Controllability

Theorem (Theorem 6.1 of the textbook)

$(A, B)$  is controllable if and only if  $\text{rank}((A - \lambda I \ B)) = n$  for all eigenvalues,  $\lambda$ , of  $A$ .

- ▶ Hautus-Rosenbrock test

# Controllability

Theorem (Theorem 6.1 of the textbook)

$(A, B)$  is controllable if and only if  $W_t > 0$ , that is, the controllability Gramian is non-singular

Theorem (Theorem 6.2 of the textbook)

Let  $\bar{A} = PAP^{-1}$  and  $\bar{B} = PB$ . Then  $(A, B)$  is controllable if and only if  $(\bar{A}, \bar{B})$  is controllable

- ▶ Controllability is invariant under the similarity transformation

Fact: The state space equation with the controllable canonical form is always controllable.

# Controllability

$$\dot{x} = Ax + Bu, \quad G(s) = \frac{X(s)}{U(s)} = (sI - A)^{-1}B$$

Kalman Decomposition Theorem (Theorem 6.6 of the textbook):  
Suppose that  $\mathcal{C}_{AB} = r < n$ . Let

$$P = (v_1, \dots, v_r, v_{r+1}, \dots, v_n)$$

where  $v_i$ ,  $i = 1, 2, \dots, r$  is eigenvectors of  $\mathcal{C}$ , and  $v_{r+1}, \dots, v_n$  are arbitrary vectors that guarantees  $P$  being nonsingular.

# Controllability

Let  $z = Px$ . Then

$$\dot{z} = PAP^{-1}z + PBu$$

$$\bar{A} = PAP^{-1} = \begin{pmatrix} \bar{A}_{11} & \bar{A}_{12} \\ 0 & \bar{A}_{22} \end{pmatrix}, \quad \bar{B} = PB = \begin{pmatrix} \bar{B}_1 \\ 0 \end{pmatrix}$$

$$\bar{A}_{11} \in \mathbb{R}^{r \times r}, \quad \bar{B}_1 \in \mathbb{R}^{r \times m}$$

Also,  $(\bar{A}_{11}, \bar{B}_1)$  is controllable, and  $G(s) = (sI - \bar{A}_{11})^{-1}\bar{B}_1$ .

# Observability

$$\dot{x} = Ax + Bu, \quad y = Cx, \quad x \in \mathbb{R}^n, \quad y \in \mathbb{R}^p$$

Definition (Definition 6.O1)

The state-space equation is said to be observable if for any unknown initial condition, there exists a finite  $t_1$  such that the knowledge of the input and the output over  $[0, t_1]$  suffices to determine uniquely the initial condition  $x(0)$ .

W.L.G.,  $u = 0$ , (since  $u$  is completely known)

# Observability

Note that

$$y(t) = Ce^{At}x(0)$$

Hence, if  $N(Ce^{At}) = \emptyset$ , i.e.,  $\dim(N(Ce^{At})) = \text{nullity}(Ce^{At}) = 0$ , then the system is observable.

- ▶  $N(Ce^{At})$ : unobservable subspace

# Observability

Let

$$\mathcal{O} = \begin{pmatrix} C \\ CA \\ \vdots \\ CA^{n-1} \end{pmatrix}$$

$\mathcal{O}$ : Observability matrix,  $\mathcal{O} \in \mathbb{R}^{pn \times n}$

# Observability

Theorem:  $N(Ce^{At}) = N(\mathcal{O})$

Proof: We will show that  $N(Ce^{At}) \subset N(\mathcal{O})$  and  $N(Ce^{At}) \supset N(\mathcal{O})$ .

If  $x_0 \in N(Ce^{At})$ , then

$$0 = Ce^{At}x_0 \Rightarrow 0 = C\left(\frac{d}{dt}e^{At}\right)\Big|_{t=0}x_0 \Rightarrow 0 = CA^kx_0, \forall k \geq 0$$

Hence,  $x_0 \in N(\mathcal{O})$ .

If  $x_0 \in N(\mathcal{O})$ . then  $x_0 \in N(Ce^{At})$ , since by C-H Theorem, we have

$$Ce^{At} = C\beta_0(t)I + \cdots + CA^{n-1}\beta_{n-1}(t)$$



# Observability

If  $N(Ce^{At}) = \emptyset$ , i.e.,  $\dim(N(Ce^{At})) = \text{nullity}(Ce^{At}) = 0$ , then the system is observable.

- ▶ We need  $N(Ce^{At}) = N(\mathcal{O}) = \emptyset$
- ▶ Hence, by the rank-nullity theorem, the system is observable if  $\text{rank}(\mathcal{O}) = n$
- ▶ We say that the system is observable if and only if the pair  $(C, A)$  is observable
- ▶ Observability also does not depend on the time (by C-H Theorem)

# Observability

Duality Theorem (Theorem 6.5 of the textbook)

The following are equivalent:

- ▶  $(C, A)$  is observable
- ▶  $(A^T, C^T)$  is controllable

Proof:  $(A^T, C^T)$  is controllable if and only if

$$\mathcal{O}^T = (C^T \ A^T C^T \ \dots \ (A^T)^{n-1} C^T)$$

$$\text{rank}(\mathcal{O}^T) = n = \text{rank}(\mathcal{O})$$

$$\mathcal{O} = \begin{pmatrix} C \\ CA \\ \vdots \\ CA^{n-1} \end{pmatrix}$$

# Observability

Theorem (Theorem 6.O1)

If  $(A, C)$  is observable, and  $A$  is stable, then there exists a unique solution of

$$A^T P + PA = -C^T C,$$

where  $P = \int_0^\infty e^{A^T \tau} C^T C e^{A \tau} d\tau > 0$ .

Theorem (Theorem 6.O1)

$(C, A)$  is observable if and only if

$$\text{rank} \begin{pmatrix} C \\ A - \lambda I \end{pmatrix} = n$$

# Observability

Theorem (Theorem 6.O1)

$(C, A)$  is observable if and only if the observability Gramian

$$Q_t = \int_0^t e^{A^T \tau} C^T C e^{A \tau} d\tau > 0$$

Theorem (Theorem 6.O3) Let  $\bar{A} = PAP^{-1}$  and  $\bar{C} = CP^{-1}$ . Then  $(C, A)$  is observable if and only if  $(\bar{C}, \bar{A})$  is observable.

# Observability

$$\dot{x} = Ax + Bu, \quad y = Cx, \quad G(s) = \frac{Y(s)}{U(s)} = C(sI - A)^{-1}B$$

Kalman Decomposition Theorem (Theorem 6.O6 of the textbook):  
Suppose that  $\text{rank}(\mathcal{O}) = q < n$ . Let

$$P = \begin{pmatrix} v_1 \\ \vdots \\ v_q \\ v_{q+1} \\ \vdots \\ v_n \end{pmatrix}, \quad v_1, \dots, v_q: \text{eigenvectors.}$$

# Observability

Let  $z = Px$ . Then  $\dot{z} = PAP^{-1}z + PBu$ ,  $y(t) = CP^{-1}z$ , and

$$\bar{A} = PAP^{-1} = \begin{pmatrix} \bar{A}_{11} & 0 \\ \bar{A}_{21} & \bar{A}_{22} \end{pmatrix}, \quad \bar{B} = PB = \begin{pmatrix} \bar{B}_1 \\ \bar{B}_2 \end{pmatrix}, \quad \bar{C} = (\bar{C}_1 \quad 0)$$

$$\bar{A}_{11} \in \mathbb{R}^{q \times q}, \quad \bar{C}_1 \in \mathbb{R}^{p \times q}$$

Also,  $(\bar{C}_1, \bar{A}_{11})$  is observable, and  $G(s) = \bar{C}_1(sI - A_{11})^{-1}\bar{B}_1$ .

# Kalman Decomposition Theorem

Theorem (Theorem 6.7 of the textbook)

We can extract the state that is controllable and observable.

Fact: The state space equation with the observable canonical form is always observable

Discrete-time LTI system

$$x(k+1) = Ax(k) + Bu(k), \quad y(k) = Cx(k)$$

- ▶  $(A, B)$  is controllable if and only if  $\text{rank}(C) = n$
- ▶  $(C, A)$  is observable if and only if  $\text{rank}(\mathcal{O}) = n$

## Minimum Energy Control (page 189)

$\dot{x} = Ax + Bu$ ,  $x(0) = x_0$ ,  $x(t_1) = x_f$ ,  $(A, B)$  controllable

$$W_{t_1} = \int_0^{t_1} e^{A\tau} B B^T e^{A^T \tau} d\tau > 0, \text{ invertible}$$

Let

$$u^*(t) = -B^T e^{A^T(t_1-t)} W_{t_1}^{-1} (e^{At_1} x_0 - x_f)$$

$$x(t_1) = e^{At_1} x_0 - \underbrace{\left( \int_0^{t_1} e^{A(t_1-\tau)} B B^T e^{A^T(t_1-\tau)} d\tau \right)}_{W_{t_1}} W_{t_1}^{-1} (e^{At_1} x_0 - x_f) = x_f$$

We can show that the controller  $u^*$  is the minimum energy controller in the sense that for any controller  $u$  that transfers the state from  $x_0$  to  $x_f$ , we have

$$\int_0^{t_1} \|u(t)\|^2 dt \geq \int_0^{t_1} \|u^*(t)\|^2 dt, \quad \forall u$$



# Stabilizability & Detectability

Weaker notions of controllability and observability

A system is stabilizable if and only if  $\bar{A}_{22}$  is stable and  $(\bar{A}_{11}, \bar{B}_1)$  is controllable

A system is detectable if and only if  $\bar{A}_{22}$  is stable and  $(\bar{C}_1, \bar{A}_{11})$  is observable

How about the example on pages 4-5. Is it stabilizable? Is it detectable?

# Controllability & Observability: LTV system

$$\dot{x}(t) = A(t)x(t) + B(t)u(t), \quad y(t) = C(t)x(t)$$

$$W_t = \int_0^t \Phi(t, \tau) B(\tau) B^T(\tau) \Phi^T(t, \tau) d\tau \geq 0, \quad \forall t \geq 0$$

$$Q_t = \int_0^t \Phi^T(t, \tau) C^T(\tau) C(\tau) \Phi(t, \tau) d\tau \geq 0, \quad \forall t \geq 0$$

The LTV system is

- ▶ is controllable if and only if there exists  $t_f > 0$  such that  $W_{t_f} > 0$
- ▶ is observable if and only if there exists  $t_f > 0$  such that  $Q_{t_f} > 0$
- ▶  $W_t$ : controllability Gramian
- ▶  $Q_t$ : observability Gramian

# Minimal Realizations

We have seen that the realization of the state-space equation is not unique.

$$\dot{x} = Ax + Bu, \quad y = Cx + Du, \quad x(0) = 0$$

$$\dot{x} = A_1x + B_1u, \quad y = C_1x + D_1u, \quad x(0) = 0$$

$$y(t) = C \int_0^t e^{A(t-\tau)} Bu(\tau) d\tau = C_1 \int_0^t e^{A_1(t-\tau)} B_1 u(\tau) d\tau$$

Lemmas (not in the textbook)

- ▶ Two system realizations  $(A, B, C, D)$  and  $(A_1, B_1, C_1, D_1)$  are equivalent if and only if  $D = D_1$  and

$$Ce^{At}B = C_1e^{A_1t}B_1, \quad \forall t \geq 0$$

- ▶ Two system realizations  $(A, B, C, D)$  and  $(A_1, B_1, C_1, D_1)$  are equivalent if and only if  $D = D_1$  and

$$CA^k B = C_1 A_1^k B_1, \quad \forall k \geq 0$$

# Minimal Realizations

In view of the Kalman decomposition, we have the following result:

⇒ Suppose  $(A, B, C, D)$  is a system realization. If either  $(C, A)$  is not observable or  $(A, B)$  is not controllable, then there exists a lower-order realization  $(A_1, B_1, C_1, D_1)$  for the system

Definition (page 233 of the textbook)

Realizations with the smallest possible dimension are called minimal realizations

Theorem (Theorem 7.M2 (page 254))

$(A, B, C, D)$  is a minimal realization of the transfer function  $G(s)$  if and only if  $(A, B)$  is controllable and  $(C, A)$  is observable

If the system is not controllable or not observable (or not controllable and observable), then there are pole-zero cancellations in a transfer function.

# MATLAB Commands

- ▶ controllability matrix:  $\text{ctrb}(A, B)$
- ▶ observability matrix:  $\text{ctrb}(A^T, C^T)$
- ▶ minimal realization:  $\text{minreal}(A, B, C, D) \Rightarrow$  reduce the system order that has only controllable and observable state
- ▶ Mostly, we use the balanced realization (Chapter 7.4)  $\Rightarrow$  related to controllability and observability Gramians (robust control, advanced control topic)