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Inline Problems- Chapter 05

5-1

$$G(s) = C(sI - A)^{-1}B = D^{-1}(s)N(s)$$

$$B = N_{Lr}$$

$$N(s) = \bar{L}(s) N_{Lr}$$

$$D^{-1}(s)\bar{L}(s) N_{Lr} = C(sI - A)^{-1}N_{Lr}$$

The above relationship holds for every N_{Lr} . Therefore:

$$D^{-1}(s)\bar{L}(s) = C(sI - A)^{-1}$$

$$\text{rank} [\bar{L}(s) \quad D(s)] = q \quad \forall s \in \mathbb{C} \quad \text{are Right-Coprime}$$

Also:

$$\deg \det(sI - A) = n = \deg \det D(s)$$

Therefore, an $R(s)$ is found such that:

$$(sI - A) = R(s)D(s) \quad , \quad C = R(s)L(s)$$

Due to unimodularity of $R(s)$, as a result, $(sI - A)$ and C are right coprime, and consequently, the pair $\{A, C\}$ is observable.

5-2

Some of the existing methods are as follows:

Leverrier-Faddeev Algorithm: A recursive method for computing the characteristic polynomial.

Jordan Form: Analyzing linear systems by transforming a matrix into nearly diagonal form.

Controllable and Observable Canonical Forms: Emphasizing the controllability or observability features of the system.

Hankel Realization Method:

A method in control theory used to obtain a minimal state-space representation of a system. This method utilizes the input-output behavior of the system, particularly when the system is described by its impulse response or Markov parameters. The following are the steps to perform this method:

1. **Impulse Response:** Obtain the impulse response or the Markov parameters of the system. These parameters describe the system's output in response to an impulse input at various times.

2. **Construct the Hankel Matrix:** Construct the Hankel matrix H using the impulse response data. The Hankel matrix is typically organized as follows:

$$H = \begin{bmatrix} h_1 & h_2 & h_3 & \cdots & h_n \\ h_2 & h_3 & h_4 & \cdots & h_{n+1} \\ h_3 & h_4 & h_5 & \cdots & h_{n+2} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ h_m & h_{m+1} & h_{m+2} & \cdots & h_{m+n-1} \end{bmatrix}$$

where h_i are the Markov parameters.

3. **Singular Value Decomposition (SVD):** Perform the Singular Value Decomposition (SVD) of the Hankel matrix:

$$H = U\Sigma V^T$$

where U and V are orthogonal matrices and Σ is a diagonal matrix containing the singular values.

4. **Truncate Unnecessary Values:** Determine the order of the system by examining the singular values in Σ . Retain the significant singular values and discard the others. Appropriately reduce the matrices U , Σ , and V .
5. **State-Space Matrices:** Use the reduced components of the SVD to construct the state-space matrices A, B, C and D . These matrices provide the minimal state-space representation of the system:

$$\begin{aligned} \dot{x}(t) &= Ax(t) + Bu(t) \\ y(t) &= Cx(t) + Du(t) \end{aligned}$$

where

$$A = \Sigma^{-\frac{1}{2}} U^T H_1 V \Sigma^{-\frac{1}{2}} \quad C = e_1^T U \Sigma^{\frac{1}{2}}$$

$$B = \Sigma^{\frac{1}{2}} V^T e_1 \quad D = h_0$$

Here, H_1 is the shifted Hankel matrix, and e_1 is a unit vector with 1 in the first position and 0 elsewhere.

The Hankel realization method is used for system identification and model reduction, providing a compact and efficient representation of the system's dynamics.