General linear parameter-varying (LPV) system with input saturation, uncertainties, and matched disturbance

$$\left\{ \begin{array}{ll} \dot{\mathbf{x}}_{p}(t) & = & \left[\mathbf{A}_{p}(\boldsymbol{\rho}_{t}) + \boldsymbol{\Delta} \mathbf{A}_{p}(t) \right] \mathbf{x}_{p}(t) + \left[\mathbf{B}_{p}(\boldsymbol{\rho}_{t}) + \boldsymbol{\Delta} \mathbf{B}_{p}(t) \right] sat \left(\mathbf{u}(t - \boldsymbol{\theta}(\boldsymbol{\rho}_{t})) \right) + \mathbf{d}_{i}(t) \right) + \left[\mathbf{D}_{p}(\boldsymbol{\rho}_{t}) + \boldsymbol{\Delta} \mathbf{D}_{p}(t) \right] \mathbf{d}(t), \\ \mathbf{z}(t) & = & \mathbf{C}_{z}(\boldsymbol{\rho}_{t}) \mathbf{x}_{p}(t) + \mathbf{D}_{zu}(\boldsymbol{\rho}_{t}) sat \left(\mathbf{u}(t - \boldsymbol{\theta}(\boldsymbol{\rho}_{t})) + \mathbf{d}_{i}(t) \right) + \mathbf{D}_{zd}(\boldsymbol{\rho}_{t}) \mathbf{d}(t), \\ \mathbf{y}(t) & = & \mathbf{C}_{y} \mathbf{x}_{p}(t), \\ \mathbf{x}_{p}(s) & = & \boldsymbol{\phi}(s), \quad \forall s \in [-\overline{h}, 0] \end{array} \right.$$

Uncertainies:

$$\begin{bmatrix} \mathbf{\Delta} \mathbf{A}_p(t) \\ \mathbf{\Delta} \mathbf{B}_p(t) \\ \mathbf{\Delta} \mathbf{D}_p(t) \end{bmatrix} = \mathbf{E} \mathbf{F}(t) \begin{bmatrix} \mathbf{G}_A \\ \mathbf{G}_B \\ \mathbf{G}_D \end{bmatrix}$$

Matched disturbance dynamics with unknown but bounded energy input, $\nu(t)$,

$$(\mathrm{D}) \left\{ \begin{array}{lcl} \dot{\boldsymbol{\omega}}(t) & = & \mathbf{W} \boldsymbol{\omega}(t) + \mathbf{H} \boldsymbol{\nu}(t), \\ \mathbf{d}_i(t) & = & \mathbf{V} \boldsymbol{\omega}(t) + \mathbf{J} \boldsymbol{\nu}(t), \end{array} \right.$$

Proposed output-feedback controller

$$\begin{pmatrix} \dot{\mathbf{x}}_{K}(t) & = & \mathbf{A}_{K}(\boldsymbol{\rho}_{t})\mathbf{x}_{K}(t) + \mathbf{A}_{K_{\theta}}(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_{t})},\boldsymbol{\rho}_{t})\mathbf{x}_{K}(t-\theta(\boldsymbol{\rho}_{t})) + \mathbf{B}_{K}(\boldsymbol{\rho}_{t})\mathbf{y}(t) + \mathbf{B}_{K_{\theta}}(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_{t})},\boldsymbol{\rho}_{t})\mathbf{y}(t-\theta(\boldsymbol{\rho}_{t})) + \mathbf{E}_{K}(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_{t})},\boldsymbol{\rho}_{t})\overline{\boldsymbol{\Psi}}(t) \\ & = & \mathbf{A}_{K}(\boldsymbol{\rho}_{t})\mathbf{x}_{K}(t) + \mathbf{A}_{K_{\theta}}(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_{t})},\boldsymbol{\rho}_{t})\mathbf{x}_{K}(t-\theta(\boldsymbol{\rho}_{t})) + \mathbf{B}_{K}(\boldsymbol{\rho}_{t})\mathbf{C}_{y}\mathbf{x}_{p}(t) + \mathbf{B}_{K_{\theta}}(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_{t})},\boldsymbol{\rho}_{t})\mathbf{C}_{y}\mathbf{x}_{p}(t-\theta(\boldsymbol{\rho}_{t})) + \mathbf{E}_{K}(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_{t})},\boldsymbol{\rho}_{t})\overline{\boldsymbol{\Psi}}(t) \\ & = & \begin{bmatrix} \mathbf{B}_{K}(\boldsymbol{\rho}_{t})\mathbf{C}_{y} & \mathbf{A}_{K}(\boldsymbol{\rho}_{t}) & \mathbf{0} \end{bmatrix} \begin{bmatrix} \mathbf{x}_{p}(t) \\ \mathbf{x}_{k}(t) \\ \mathbf{e}_{u}(t) \end{bmatrix} + \begin{bmatrix} \mathbf{B}_{K_{\theta}}(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_{t})},\boldsymbol{\rho}_{t})\mathbf{C}_{y} & \mathbf{A}_{K_{\theta}}(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_{t})},\boldsymbol{\rho}_{t}) & \mathbf{0} \end{bmatrix} \begin{bmatrix} \mathbf{x}_{p}(t-\theta(\boldsymbol{\rho}_{t})) \\ \mathbf{x}_{k}(t-\theta(\boldsymbol{\rho}_{t})) \\ \mathbf{e}_{u}(t-\theta(\boldsymbol{\rho}_{t})) \end{bmatrix} + \mathbf{E}_{K}(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_{t})},\boldsymbol{\rho}_{t})\overline{\boldsymbol{\Psi}}(t), \\ \mathbf{u}(t-\theta(\boldsymbol{\rho}_{t})) & = & \mathbf{C}_{K_{\theta}}(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_{t})},\boldsymbol{\rho}_{t})\mathbf{x}_{K}(t-\theta(\boldsymbol{\rho}_{t})) + \mathbf{D}_{K_{\theta}}(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_{t})},\boldsymbol{\rho}_{t})\mathbf{y}(t-\theta(\boldsymbol{\rho}_{t})) - \mathbf{d}_{i}(t) \\ & = & \mathbf{C}_{K_{\theta}}(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_{t})},\boldsymbol{\rho}_{t})\mathbf{x}_{K}(t-\theta(\boldsymbol{\rho}_{t})) + \mathbf{D}_{K_{\theta}}(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_{t})},\boldsymbol{\rho}_{t})\mathbf{C}_{y}\mathbf{x}_{p}(t-\theta(\boldsymbol{\rho}_{t})) - \mathbf{V}\hat{\boldsymbol{\omega}}(t) \\ & = & \begin{bmatrix} \mathbf{0} & \mathbf{0} & \mathbf{0} \end{bmatrix} \begin{bmatrix} \mathbf{x}_{p}(t) \\ \mathbf{x}_{k}(t) \\ \mathbf{e}_{u}(t) \end{bmatrix} + \begin{bmatrix} \mathbf{D}_{K_{\theta}}(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_{t})},\boldsymbol{\rho}_{t})\mathbf{C}_{y} & \mathbf{C}_{K_{\theta}}(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_{t})},\boldsymbol{\rho}_{t}) & \mathbf{0} \end{bmatrix} \begin{bmatrix} \mathbf{x}_{p}(t-\theta(\boldsymbol{\rho}_{t})) \\ \mathbf{x}_{k}(t-\theta(\boldsymbol{\rho}_{t})) \\ \mathbf{x}_{k}(t-\theta(\boldsymbol{\rho}_{t})) \end{bmatrix} - \mathbf{V}\hat{\boldsymbol{\omega}}(t), \\ & = & \begin{bmatrix} \mathbf{0} & \mathbf{0} & \mathbf{0} \end{bmatrix} \begin{bmatrix} \mathbf{x}_{p}(t) \\ \mathbf{x}_{k}(t) \\ \mathbf{x}_{k}(t) \end{bmatrix} + \begin{bmatrix} \mathbf{D}_{K_{\theta}}(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_{t})},\boldsymbol{\rho}_{t})\mathbf{C}_{y} & \mathbf{C}_{K_{\theta}}(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_{t})},\boldsymbol{\rho}_{t}) & \mathbf{0} \end{bmatrix} \begin{bmatrix} \mathbf{x}_{p}(t-\theta(\boldsymbol{\rho}_{t})) \\ \mathbf{x}_{k}(t-\theta(\boldsymbol{\rho}_{t})) \\ \mathbf{x}_{k}(t-\theta(\boldsymbol{\rho}_{t})) \end{bmatrix} - \mathbf{V}\hat{\boldsymbol{\omega}}(t), \\ & = & \begin{bmatrix} \mathbf{0} & \mathbf{0} & \mathbf{0} \end{bmatrix} \begin{bmatrix} \mathbf{x}_{p}(t) \\ \mathbf{x}_{k}(t) \\ \mathbf{x}_{k}(t) \end{bmatrix} + \begin{bmatrix} \mathbf{D}_{K_{\theta}}(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_{t})},\boldsymbol{\rho}_{t})\mathbf{C}_{y} & \mathbf{C}_{K_{\theta}}(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_{t})},\boldsymbol{\rho}_{t}) & \mathbf{0} \end{bmatrix} \begin{bmatrix} \mathbf{x}_{p}(t) \\ \mathbf{x}_{k}(t) \\ \mathbf{x}_{k}(t) \end{bmatrix} - \mathbf{$$

Proposed input disturbance observer

$$(\text{IDO}) \left\{ \begin{array}{ll} \dot{\mathbf{x}}_d(t) & = & \mathbf{W} \widehat{\boldsymbol{\omega}}(t) + \mathbf{L}_K(\boldsymbol{\rho}_t) \mathbf{x}_K(t) + \mathbf{L}_{K_{\theta}}(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_t)}, \boldsymbol{\rho}_t) \mathbf{x}_K(t-\theta(\boldsymbol{\rho}_t)) + \mathbf{L}_y(\boldsymbol{\rho}_t) \mathbf{y}(t) + \mathbf{L}_{y_{\theta}}(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_t)}, \boldsymbol{\rho}_t) \mathbf{y}(t-\theta(\boldsymbol{\rho}_t)) + \mathbf{F}_K(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_t)}, \boldsymbol{\rho}_t) \overline{\boldsymbol{\Psi}}(t) \\ & = & \mathbf{W} \widehat{\boldsymbol{\omega}}(t) + \mathbf{L}_K(\boldsymbol{\rho}_t) \mathbf{x}_K(t) + \mathbf{L}_{K_{\theta}}(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_t)}, \boldsymbol{\rho}_t) \mathbf{x}_K(t-\theta(\boldsymbol{\rho}_t)) + \mathbf{L}_y(\boldsymbol{\rho}_t) \mathbf{C}_y \mathbf{x}_p(t) + \mathbf{L}_{y_{\theta}}(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_t)}, \boldsymbol{\rho}_t) \mathbf{T}_K(t-\theta(\boldsymbol{\rho}_t)) + \mathbf{F}_K(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_t)}, \boldsymbol{\rho}_t) \overline{\boldsymbol{\Psi}}(t) \\ & = & \mathbf{W} \widehat{\boldsymbol{\omega}}(t) + \mathbf{L}_y(\boldsymbol{\rho}_t) \mathbf{C}_y \mathbf{x}_p(t) + \mathbf{L}_K(\boldsymbol{\rho}_t) \mathbf{x}_K(t) + \mathbf{L}_y(\boldsymbol{\rho}_t) \mathbf{c}_y \mathbf{x}_p(t-\theta(\boldsymbol{\rho}_t)) + \mathbf{L}_{K_{\theta}}(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_t)}, \boldsymbol{\rho}_t) \mathbf{x}_K(t-\theta(\boldsymbol{\rho}_t)) + \mathbf{F}_K(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_t)}, \boldsymbol{\rho}_t) \overline{\boldsymbol{\Psi}}(t) \\ & = & \mathbf{W} \widehat{\boldsymbol{\omega}}(t) + \left[\mathbf{L}_y(\boldsymbol{\rho}_t) \mathbf{C}_y \mathbf{L}_K(\boldsymbol{\rho}_t) \mathbf{0} \right] \begin{bmatrix} \mathbf{x}_p(t) \\ \mathbf{x}_k(t) \\ \mathbf{e}_{\boldsymbol{\omega}}(t) \end{bmatrix} + \left[\mathbf{L}_{y_{\theta}}(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_t)}, \boldsymbol{\rho}_t) \mathbf{C}_y \mathbf{L}_{K_{\theta}}(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_t)}, \boldsymbol{\rho}_t) \mathbf{0} \right] \begin{bmatrix} \mathbf{x}_p(t-\theta(\boldsymbol{\rho}_t)) \\ \mathbf{x}_k(t-\theta(\boldsymbol{\rho}_t)) \\ \mathbf{e}_{\boldsymbol{\omega}}(t-\theta(\boldsymbol{\rho}_t)) \end{bmatrix} + \mathbf{F}_K(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_t)}, \boldsymbol{\rho}_t) \overline{\boldsymbol{\Psi}}(t), \\ \widehat{\boldsymbol{\omega}}(t) & = & \mathbf{x}_d(t) - \mathbf{L}_d(\boldsymbol{\rho}_t) \mathbf{y}(t), \\ \widehat{\boldsymbol{d}}_i(t) & = & \mathbf{V} \widehat{\boldsymbol{\omega}}(t) \end{bmatrix}$$

Design constraints

$$\left[egin{array}{cc} \overline{\mathbf{R}} & \overline{\mathbf{S}}_1 \ & & \overline{\mathbf{R}}. \end{array}
ight] \succeq \mathbf{0}$$

$$\begin{bmatrix} \beta & \mathbb{K}_{(i,:)}(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_t)}, \boldsymbol{\rho}_t) - \mathbf{G}_{1(i,:)}(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_t)}, \boldsymbol{\rho}_t) \\ * & \overline{u}_i^2 \mathbf{P}(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_t)}) \end{bmatrix} \succeq \mathbf{0}, \quad i = 1, \dots, n$$

$$\begin{bmatrix} \beta & \left[\widetilde{\mathbf{C}}_{K_{\theta}}(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_{t})}, \boldsymbol{\rho}_{t}) & \mathbf{D}_{K_{\theta}}(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_{t})}, \boldsymbol{\rho}_{t}) \mathbf{C}_{y} & \mathbf{0} \right]_{(i,:)} - \widehat{G}_{1(i,:)}(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_{t})}, \boldsymbol{\rho}_{t}) \\ * & \overline{u}_{i}^{2} \overline{\mathbf{P}}(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_{t})}) \end{bmatrix} \succeq \mathbf{0}, \quad i = 1, \dots, n_{u}$$

With matrices given by

$$\widehat{\mathcal{A}}(oldsymbol{
ho}_t) = \left[egin{array}{ccc} \mathbf{A}_p(oldsymbol{
ho}_t) & \mathbf{A}_p(oldsymbol{
ho}_t) & \mathbf{B}_p(oldsymbol{
ho}_t) \mathbf{V} \\ \widetilde{\mathbf{A}}_K(oldsymbol{
ho}_t) & \mathbf{X} \mathbf{A}_p(oldsymbol{
ho}_t) + \widetilde{\mathbf{B}}_K(oldsymbol{
ho}_t) \mathbf{C}_y & \mathbf{X} \mathbf{B}_p(oldsymbol{
ho}_t) \mathbf{V} \\ \widetilde{\mathbf{L}}_K(oldsymbol{
ho}_t) & \widetilde{\mathbf{L}}_d(oldsymbol{
ho}_t) \mathbf{C}_y \mathbf{A}_p(oldsymbol{
ho}_t) + \left(\widetilde{\mathbf{L}}_d(oldsymbol{
ho}_t) - \widetilde{\mathbf{L}}_y(oldsymbol{
ho}_t)
ight) \mathbf{C}_y & \mathbf{Z} \mathbf{W} + \widetilde{\mathbf{L}}_d(oldsymbol{
ho}_t) \mathbf{C}_y \mathbf{B}_p(oldsymbol{
ho}_t) \mathbf{V} \end{array}
ight]$$

$$\overline{\mathbf{P}}_1 = \left[egin{array}{ccc} \mathbf{Y} & \mathbf{I} & \mathbf{0} \ \mathbf{I} & \mathbf{X} & \mathbf{0} \ \mathbf{0} & \mathbf{0} & \mathbf{Z} \end{array}
ight]$$

$$\widehat{\mathcal{A}}_d(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_t)},\boldsymbol{\rho}_t) = \left[\begin{array}{ccc} \mathbf{B}_p(\boldsymbol{\rho}_t)\widetilde{\mathbf{C}}_\theta(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_t)},\boldsymbol{\rho}_t) & \mathbf{B}_p(\boldsymbol{\rho}_t)\mathbf{D}_{K_\theta}(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_t)},\boldsymbol{\rho}_t)\mathbf{C}_y & \mathbf{0} \\ \widetilde{\mathbf{A}}_\theta(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_t)},\boldsymbol{\rho}_t) & \widetilde{\mathbf{B}}_\theta(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_t)},\boldsymbol{\rho}_t)\mathbf{C}_y & \mathbf{0} \\ \widetilde{\mathbf{L}}_{K_\theta}(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_t)},\boldsymbol{\rho}_t) & \widetilde{\mathbf{L}}_{y_\theta}(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_t)},\boldsymbol{\rho}_t)\mathbf{C}_y & \mathbf{0} \end{array} \right]$$

$$\widehat{\mathcal{B}}_{\Psi}(oldsymbol{
ho}_{t- heta(oldsymbol{
ho}_t)},oldsymbol{
ho}_t) = \left[egin{array}{c} -\mathbf{B}_p(oldsymbol{
ho}_t)\overline{\mathbf{T}}(oldsymbol{
ho}_{t- heta(oldsymbol{
ho}_t)},oldsymbol{
ho}_t) \ \widetilde{\mathbf{E}}_K(oldsymbol{
ho}_{t- heta(oldsymbol{
ho}_t)},oldsymbol{
ho}_t) \end{array}
ight]$$

$$\widehat{\mathcal{K}}^{\mathrm{T}}(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_t)},\boldsymbol{\rho}_t) = \left[\begin{array}{cc} \widetilde{\mathbf{C}}_{K_{\theta}}(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_t)},\boldsymbol{\rho}_t) & \mathbf{D}_{K_{\theta}}(\boldsymbol{\rho}_{t-\theta(\boldsymbol{\rho}_t)},\boldsymbol{\rho}_t) \mathbf{C}_y & \mathbf{0} \end{array} \right]^{\mathrm{T}}$$

$$\begin{split} & \mathcal{B}_{w}(\rho_{t}) = \begin{bmatrix} \mathbf{X} \mathbf{D}_{p}(\rho_{t}) & \mathbf{X} \mathbf{B}_{p}(\rho_{t}) \mathbf{J} \\ \mathbf{L}_{d}(\rho_{t}) \mathbf{C}_{y} \mathbf{D}_{p}(\rho_{t}) & \mathbf{Z} \mathbf{H} + \widetilde{\mathbf{L}}_{d}(\rho_{t}) \mathbf{C}_{y} \mathbf{B}_{p}(\rho_{t}) \mathbf{J} \end{bmatrix}^{T} \\ & \widehat{C}^{T}(\rho_{t}) = \begin{bmatrix} \mathbf{C}_{z}(\rho_{t}) \mathbf{Y} & \mathbf{C}_{z}(\rho_{t}) & \mathbf{D}_{zu}(\rho_{t}) \mathbf{V} \\ \mathbf{0} & \mathbf{0} & \mathbf{C}_{e_{w}}(\rho_{t}) \end{bmatrix}^{T} \\ & \widehat{C}_{d}^{T}(\rho_{t-\theta(\rho_{t})}, \rho_{t}) = \begin{bmatrix} \mathbf{D}_{zu}(\rho_{t}) \widetilde{\mathbf{C}}_{K_{\theta}}(\rho_{t-\theta(\rho_{t})}, \rho_{t}) & \mathbf{D}_{zu}(\rho_{t}) \mathbf{D}_{K_{\theta}}(\rho_{t-\theta(\rho_{t})}, \rho_{t}) \mathbf{C}_{y} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} & \mathbf{0} \end{bmatrix}^{T} \\ & \overline{\mathbf{T}}(\rho_{t-\theta(\rho_{t})}, \rho_{t}) \mathbf{D}_{\Psi}^{T}(\rho_{t}) = \overline{\mathbf{T}}(\rho_{t-\theta(\rho_{t})}, \rho_{t}) \begin{bmatrix} -\mathbf{D}_{zu}(\rho_{t}) \\ \mathbf{0} \end{bmatrix}^{T} \\ & \widehat{\mathcal{E}}(\rho_{t}) = \mathbf{U}_{1} \mathbf{P}_{1}^{T} \mathbf{E} = \mathbf{U}_{2} \mathbf{E} = \begin{bmatrix} \mathbf{E}_{p} & \mathbf{0} & \mathbf{0} \\ \mathbf{X} \mathbf{E}_{p} & \mathbf{0} & \mathbf{0} \\ \widetilde{\mathbf{L}}_{d}(\rho_{t}) \mathbf{C}_{y} \mathbf{E}_{p} & \mathbf{0} & \mathbf{0} \end{bmatrix}_{(2n_{p}+n_{w}) \times 3n_{p}} \\ & \widehat{G}_{A}^{T}(\rho_{t}) = \begin{pmatrix} \mathbf{G}_{A_{p}} \mathbf{Y} & \mathbf{G}_{A_{p}} & \mathbf{G}_{B_{p}} \mathbf{V} \\ \mathbf{0} & \mathbf{0} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} & \mathbf{0} \end{bmatrix}_{3n_{p} \times (2n_{p}+n_{w})} \end{pmatrix}^{T} \\ & \widehat{G}_{A_{q}}^{T}(\rho_{t}) = \begin{pmatrix} \mathbf{G}_{B_{p}} \mathbf{D}_{K_{\theta}}(\rho_{t-\theta(\rho_{t})}, \rho_{t}) \mathbf{C}_{y} \mathbf{Y} + \mathbf{G}_{B} \mathbf{C}_{K_{\theta}}(\rho_{t-\theta(\rho_{t})}, \rho_{t}) \mathbf{N} & \mathbf{G}_{B} \mathbf{D}_{K_{\theta}}(\rho_{t-\theta(\rho_{t})}, \rho_{t}) \mathbf{C}_{y} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} & \mathbf{0} \end{bmatrix}_{3n_{p} \times (2n_{p}+n_{w})} \end{bmatrix}^{T} \\ & \widehat{G}_{B_{q}}^{T}(\rho_{t}) = \overline{\mathbf{T}}(\rho_{t-\theta(\rho_{t})}, \rho_{t}) \begin{bmatrix} -\mathbf{G}_{B_{p}} \\ \mathbf{0} \\ \mathbf{0} \end{bmatrix}^{T} \end{aligned}$$