

ABHISHEK BAMOTRA

ANDREW ID: ABAMOTRA

HW-6

24-677

Q1  $\tilde{x} = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ -1 & -3 & -3 \end{bmatrix} x + \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} u$

$$y = [1 \ 2 \ 1] x$$

$$\Rightarrow n=3, \quad P = [B : AB : A^2B]$$

$$B = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} \quad A = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ -1 & -3 & -3 \end{bmatrix} \quad A^2 = \begin{bmatrix} 0 & 0 & 1 \\ -1 & -3 & -3 \\ 3 & 8 & 6 \end{bmatrix}$$

$$AB = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ -1 & -3 & -3 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ -1 \end{bmatrix}$$

$$A^2B = \begin{bmatrix} 0 & 0 & 1 \\ -1 & -3 & -3 \\ 3 & 8 & 6 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ -1 \\ 3 \end{bmatrix}$$

$$P = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & -1 \\ 0 & -1 & 3 \end{bmatrix}$$

$$\det(P) = 1(-1) = -1$$

So  $P$  is full rank i.e. rank = 3  
 No rank =  $n = 3$

So, the system is controllable.

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

$$C = [1 \ 2 \ 1]$$

$$CA = [1 \ 2 \ 1] \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ -1 & -3 & -3 \end{bmatrix} = [-1 \ -2 \ -1]$$

$$CA^2 = [1 \ 2 \ 1] \begin{bmatrix} 0 & 0 & 1 \\ -1 & -3 & -3 \\ 3 & 8 & 6 \end{bmatrix} = [+1 \ 2 \ 1]$$

$$Q = \begin{bmatrix} 1 & 2 & 1 \\ -1 & -2 & -1 \\ +1 & 2 & 1 \end{bmatrix}$$

$$\det(Q) = 0$$

$$\text{rank} \neq 3 \neq n$$

So, the system is not observable.

$$\underline{\underline{Q2}} \quad \dot{x} = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 2 & -1 \end{bmatrix} x + \begin{bmatrix} 0 & 1 \\ 1 & 0 \\ 0 & 0 \end{bmatrix} u \quad \hat{C}$$

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

$$\Rightarrow n=3, \quad P = [B : AB : A^2B]$$

$$B = \begin{bmatrix} 0 & 1 \\ 1 & 0 \\ 0 & 0 \end{bmatrix} \quad AB = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 2 & -1 \end{bmatrix} \begin{bmatrix} 0 & 1 \\ 1 & 0 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 0 \\ 2 & 1 \end{bmatrix}$$

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

$$P = \begin{bmatrix} 0 & 1 & 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 & 2 & 1 \\ 0 & 0 & 2 & 1 & -1 & -1 \end{bmatrix} \quad \text{rank}(P) = 3 = n$$

do, the system is controllable.

$$Q = \begin{bmatrix} C \\ CA \\ \vdots \\ CA^{n-1} \end{bmatrix} \quad C = [1 \ 0 \ 1]$$

$$CA = [1 \ 0 \ 1] \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 2 & -1 \end{bmatrix} = [1 \ 3 \ -1]$$

$$CA^2 = [1 \ 0 \ 1] \begin{bmatrix} 0 & 0 & 1 \\ 1 & 2 & -1 \\ -1 & -1 & 3 \end{bmatrix} = [-1 \ -1 \ 4]$$

$$Q = \begin{bmatrix} 1 & 0 & 1 \\ 1 & 3 & -1 \\ -1 & -1 & 4 \end{bmatrix}$$

$$\text{Rank}(Q) = 3 = n$$

So, the system is observable.

$$\underline{Q3} \quad \dot{x} = \begin{bmatrix} 2 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 2 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 2 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 2 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 \end{bmatrix} x + \begin{bmatrix} 2 & 1 & 0 \\ 2 & 1 & 1 \\ 1 & 1 & 1 \\ 3 & 2 & 1 \\ -1 & 0 & 1 \\ 1 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix} u$$

$$y = \begin{bmatrix} 2 & 2 & 1 & 3 & -1 & 1 & 1 \\ 1 & 1 & 1 & 2 & 0 & 0 & 0 \\ 0 & 1 & 1 & 1 & 1 & 1 & 0 \end{bmatrix} x$$

$$\lambda = 2 \quad ; \quad B^{(2)} = \begin{bmatrix} 2 & 1 & 1 \\ 1 & 1 & 1 \\ 3 & 2 & 1 \end{bmatrix} \quad \text{rank} = 3$$

$$\lambda = 1 \quad ; \quad B^{(1)} = \begin{bmatrix} 1 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix} \quad \text{rank} = 2$$

so system is controllable

$$\lambda = 2 \quad ; \quad \begin{bmatrix} 2 & 1 & 3 \\ 1 & 1 & 2 \\ 0 & 1 & 1 \end{bmatrix} \quad \text{rank} = 2 \neq \text{full rank}$$

$\therefore$  Not observable.

$$\lambda = 1 \quad ; \quad \begin{bmatrix} -1 & 1 \\ 0 & 0 \\ 1 & 0 \end{bmatrix} \quad \text{rank} = 2$$

$$\underline{\dot{x}} = \begin{bmatrix} 1 & 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 1 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{bmatrix} x + \begin{bmatrix} b_{11} & b_{12} \\ b_{21} & b_{22} \\ b_{31} & b_{32} \\ b_{41} & b_{42} \\ b_{51} & b_{52} \end{bmatrix} u$$

$$y = \begin{bmatrix} c_{11} & c_{12} & c_{13} & c_{14} & c_{15} \\ c_{21} & c_{22} & c_{23} & c_{24} & c_{25} \\ c_{31} & c_{32} & c_{33} & c_{34} & c_{35} \end{bmatrix} x$$

$$\lambda = 1 \rightarrow B^{(1)} = \begin{bmatrix} b_{21} & b_{22} \\ b_{41} & b_{42} \\ b_{51} & b_{52} \end{bmatrix}$$

$$\text{for } \lambda = 1 \\ (\lambda I - A) = \begin{bmatrix} 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

$$\text{rank } (\lambda I - A) = 2$$

$$[\lambda I - A, B^{(1)}] = \begin{bmatrix} 0 & 1 & 0 & 0 & 0 & b_{11} & b_{12} \\ 0 & 0 & 0 & 0 & 0 & b_{21} & b_{22} \\ 0 & 0 & 0 & 1 & 0 & b_{31} & b_{32} \\ 0 & 0 & 0 & 0 & 0 & b_{41} & b_{42} \\ 0 & 0 & 0 & 0 & 0 & b_{51} & b_{52} \end{bmatrix}$$

for this to have full rank.

$$\begin{bmatrix} b_{21} & b_{22} \\ b_{41} & b_{42} \\ b_{51} & b_{52} \end{bmatrix} \text{ should have rank} = 3$$

But, the matrix can't have rank = 3  
so, the system is uncontrollable.

$$\lambda = 1$$

$$C^{(1)} = \begin{bmatrix} C_{11} & C_{13} & C_{15} \\ C_{21} & C_{23} & C_{25} \\ C_{31} & C_{33} & C_{35} \end{bmatrix} \text{ for full rank} = 3, \text{ we can look for some combinations of the elements of } C^{(1)}.$$

so,  $C^{(1)}$  is observable.

Q5

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

$$|A - \lambda I| = 0$$

$$n = 4$$

$$\lambda = -0.81, 1, 0.9053 \pm 1.2837i$$

for  $\lambda = -0.81$ ,  $[\lambda I - A : B]$

$$\begin{bmatrix} -0.81 & -1 & 0 & -1 & 0 \\ 1 & -1.81 & -1 & 0 & -1 \\ 0 & 0 & -1.81 & -1 & 0 \\ -2 & 0 & 2 & -0.81 & 2 \end{bmatrix}$$

rank = 4 = n = full rank.  $\therefore$  controllable.

for  $\lambda = 1$ ,  $[\lambda I - A : B]$

$$\begin{bmatrix} 1 & -1 & 0 & -1 & 0 \\ 1 & 0 & -1 & 0 & -1 \\ 0 & 0 & 0 & -1 & 0 \\ -2 & 0 & 2 & 1 & 2 \end{bmatrix} \quad \text{rank} = 3 \neq \text{full rank}$$

$\therefore$  uncontrollable.



for  $\lambda = 0.9053 + 1.2837i$   
 $[\lambda I - A : B]$

$$\begin{bmatrix} 0.9053 + 1.2837i & -1 & 0 & -1 & 0 \\ 1 & -0.0947 + 1.2837i & -1 & 0 & -1 \\ 0 & 0 & -0.0947 + 1.2837i & -1 & 0 \\ -2 & 0 & 2 & 0.9053 + 1.2837i & 2 \end{bmatrix}$$

rank = 4 = full rank = n  
 $\therefore$  controllable.

for  $\lambda = 0.9053 - 1.2837i$   $[\lambda I - A : B]$

$$\begin{bmatrix} 0.9053 - 1.2837i & -1 & 0 & -1 & 0 \\ 1 & -0.0947 - 1.2837i & -1 & 0 & -1 \\ 0 & 0 & -0.0947 - 1.2837i & -1 & 0 \\ -2 & 0 & 2 & 0.9053 - 1.2837i & 2 \end{bmatrix}$$

rank = 4 = n = full rank

$\therefore$  controllable

Eigenvalue corresponding to the uncontrollable mode are:  $\boxed{\lambda = 1}$ .

Q6  $\dot{x} = \begin{bmatrix} -1 & 4 \\ 4 & -1 \end{bmatrix} x + \begin{bmatrix} 1 \\ 1 \end{bmatrix} u$

$$y = \begin{bmatrix} 1 & 1 \end{bmatrix} x$$

$$\Rightarrow n=2$$

$$P = [B \quad AB]$$

$$P = \begin{bmatrix} 1 & 3 \\ 1 & 3 \end{bmatrix} \quad \text{rank} = 1 < n = 2$$

$$m = \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix}$$

$$\begin{aligned} m^{-1} A m &= \begin{bmatrix} 1 & 0 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} -1 & 4 \\ 4 & -1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix} \\ &= \begin{bmatrix} -1 & 4 \\ 5 & -5 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix} \\ &= \left[ \begin{array}{c|c} 3 & 4 \\ \hline 0 & -5 \end{array} \right] \end{aligned}$$

$$M^T B = \begin{bmatrix} 1 & 0 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

$$CM = \begin{bmatrix} 1 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix} = \begin{bmatrix} 2 & 1 \end{bmatrix}$$

$$\dot{x} = \begin{bmatrix} 3 & 4 \\ 0 & -5 \end{bmatrix} x + \begin{bmatrix} 1 \\ 0 \end{bmatrix} u$$

$$y = \begin{bmatrix} 2 & 1 \end{bmatrix} x$$

using the controllable canonical form, we get the controllable decomposition as:

$$\dot{x} = \begin{bmatrix} 3 \end{bmatrix} x + \begin{bmatrix} 1 \end{bmatrix} u$$

$$y = \begin{bmatrix} 2 \end{bmatrix} x$$

Observable  $\begin{bmatrix} 2 \end{bmatrix} \rightarrow$  full rank

so, yes the system is observable.

$$\underline{\underline{Q7}} \quad \vec{x} = \overbrace{\begin{bmatrix} \lambda_1 & 1 & 0 & 0 & 0 \\ 0 & \lambda_1 & 0 & 0 & 0 \\ 0 & 0 & \lambda_2 & 1 & 0 \\ 0 & 0 & 0 & \lambda_2 & 1 \\ 0 & 0 & 0 & 0 & \lambda_2 \end{bmatrix}}^A \vec{x} + \overbrace{\begin{bmatrix} 0 \\ 1 \\ 1 \\ 0 \\ 0 \end{bmatrix}}^B \quad u$$

$$y = \underbrace{[0 \ 1 \ 1 \ 0 \ 1]}_C \vec{x}$$

$$AB = A \begin{bmatrix} 0 \\ 1 \\ 1 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ \lambda_1 \\ \lambda_2 \\ 0 \\ 0 \end{bmatrix}$$

$$A^2 B = A[AB] = A \begin{bmatrix} 0 \\ \lambda_1 \\ \lambda_2 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 2\lambda_1 \\ \lambda_1^2 \\ \lambda_2^2 \\ 0 \\ 0 \end{bmatrix}$$

$$A^3 B = A[A^2 B] = A \begin{bmatrix} 2\lambda_1 \\ \lambda_1^2 \\ \lambda_2^2 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 3\lambda_1^2 \\ \lambda_1^3 \\ \lambda_2^3 \\ 0 \\ 0 \end{bmatrix}$$

$$A^4 B = A[A^3 B] = A \begin{bmatrix} 3\lambda_1^2 \\ \lambda_1^3 \\ \lambda_2^3 \\ 0 \\ 0 \end{bmatrix}$$

$$= \begin{bmatrix} 4\lambda_1^3 \\ \lambda_1^4 \\ \lambda_1\lambda_2 \\ \lambda_2^2 \\ 0 \\ 0 \end{bmatrix}$$

$$P = [B : AB : A^2B : A^3B : A^4B]$$

$$\text{rank}(P) = 3$$

so we know, the first three & corresponding values are controllable:

$$\dot{\hat{x}}_c = \begin{bmatrix} \lambda_1 & 1 & 0 \\ 0 & \lambda_1 & 0 \\ 0 & 0 & \lambda_2 \end{bmatrix} \hat{x}_c + \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} B_c$$

$$y_c = [0 \ 1 \ 1] C_c$$

$$C_c A_c = [0 \ 1 \ 1] \begin{bmatrix} \lambda_1 & 1 & 0 \\ 0 & \lambda_1 & 0 \\ 0 & 0 & \lambda_2 \end{bmatrix}$$

$$= [0 \ \lambda_1 \ \lambda_2]$$

$$C_c A_c^2 = [0 \ \lambda_1 \ \lambda_2] \begin{bmatrix} \lambda_1 & 1 & 0 \\ 0 & \lambda_1 & 0 \\ 0 & 0 & \lambda_2 \end{bmatrix}$$

$$= [0 \ \lambda_1^2 \ \lambda_2^2]$$

$$\text{Building } Q = \begin{bmatrix} 0 & 1 & 1 \\ 0 & \lambda_1 & \lambda_2 \\ 0 & \lambda_1^2 & \lambda_2^2 \end{bmatrix}$$

Rank of  $Q = 2$  so, we get controllable and observable system as:

$$\dot{x}_{co} = \begin{bmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{bmatrix} x_{co} + \begin{bmatrix} 1 \\ 1 \end{bmatrix} u$$

$$y_{co} = [1 \ 1] x_{co}$$