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Pole Shifting Theorem in Control Theory

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Chapter 1

Introduction

1.1 Basics

Pole shifting theorem is one of the basic results of the theory of linear dynamical systems with linear feedback. It claims that in case of controllable systems one can achieve an arbitrary asymptotic behavior by a suitably chosen feedback. To understand this crucial theorem, we must first describe few basic concepts.

1.1.1 Systems of First Order Differential Equations

Remark. Let $f(t)$ be a function of time $t \in \mathbb{R}^+$. We will denote its derivative with respect to t by

$$\dot{f}(t) = \frac{d}{dt}f(t) .$$

Definition. A system of linear differential equations of order of one with constant coefficients is a system

$$\begin{aligned}\dot{x}_1(t) &= a_{1,1}x_1(t) + \dots + a_{1,n}x_n(t) \\ &\vdots \\ \dot{x}_n(t) &= a_{n,1}x_1(t) + \dots + a_{n,n}x_n(t) .\end{aligned}$$

The system can be written in a matrix form

$$\dot{x}(t) = Ax(t) ,$$

where $x(t) = (x_1(t), \dots, x_n(t))^T \in \mathbb{C}^n$ is a **state vector** (shortly **state**) of the system. The matrix $A \in \mathbb{C}^{n \times n}$, $A = (a_{i,j})$ is a **fundamental matrix** of the system. The **initial condition** of the system is the state $x(0)$.

We will use the matrix form, as it is a very compact way of describing the system.

To express solution of this system in similarly compact matter we will establish the notion of a matrix exponential.

Definition. Let X be a real or complex square matrix. The exponential of X , denoted by e^X , is the square matrix of the same type defined by the series

$$e^X = \sum_{k=0}^{\infty} \frac{1}{k!} X^k ,$$

where X^0 is defined to be the identity matrix I of the same type as X .

For this definition to be valid, we need to show that the series converges for any real or complex square matrix. Firstly, we will define what does it mean for a matrix series to converge. In this text, we will be using Frobenius norm to describe the notion of the convergence of a matrix series.

Definition. Frobenius norm is a matrix norm, denoted by $\|\cdot\|_F$, which for an arbitrary $n \times m$ matrix A is defined as

$$\|A\|_F = \sqrt{\sum_{i=1}^n \sum_{j=1}^m |a_{i,j}|^2} .$$

Remark. In what follows, \mathbb{K} will denote a field of either real or complex numbers.

Lemma 1. Then Frobenius norm satisfies following statements for any matrices $A, B, C \in \mathbb{K}^{n \times m}$, $D \in \mathbb{K}^{m \times o}$ and any scalar $\alpha \in \mathbb{K}$.

1. $\|A + B\|_F \leq \|A\|_F + \|B\|_F$,
2. $\|\alpha A\|_F = |\alpha| \|A\|_F$,
3. $\|A\|_F \geq 0$ with equality occurring if and only if $A = O_{n \times m}$,
4. $\|CD\|_F \leq \|C\|_F \|D\|_F$.

Proof. Can be simply shown from the definition of Frobenius form and properties of the absolute value. \square

Lemma 2. Absolute value of any element of a matrix is always less or equal to the Frobenius norm of the matrix. In particular, for matrix $A^k = (a_{i,j}^{(k)})$, where $A \in \mathbb{K}^{n \times n}$, it holds $|a_{i,j}^{(k)}| \leq \|A^k\|_F \leq \|A\|_F^k$.

Proof. For non-negative real numbers a, b it holds $a \leq \sqrt{a^2 + b}$. Therefore, for arbitrary element of the matrix $X = (x_{i,j})$ we can write

$$|x_{i,j}| \leq \sqrt{\sum_{i=1}^n \sum_{j=1}^m |x_{i,j}|^2} = \|X\|_F .$$

It follows

$$|a_{i,j}^{(k)}| \leq \|A^k\|_F \leq \|A\|_F^k ,$$

where second inequality follows from Lemma 1.4. \square

Definition. A matrix sequence $\{A_k\}_{k=0}^\infty$ of $n \times m$ matrices is said to **converge** to $n \times m$ matrix A , denoted by $A_k \longrightarrow A$, if

$$\forall \varepsilon \in \mathbb{R}, \varepsilon > 0 \quad \exists n_0 \in \mathbb{N} \quad \forall n \in \mathbb{N}, n \geq n_0 : \|A_n - A\|_F < \varepsilon .$$

Lemma 3. A matrix sequence $\{A_k = (a_{i,j}^{(k)})\}_{k=0}^\infty$ of $n \times m$ matrices converges to a matrix A if and only if it converges elementwise, in other words

$$\forall i \in \{1, \dots, n\} \quad \forall j \in \{1, \dots, m\} : a_{i,j}^{(k)} \xrightarrow{k \rightarrow \infty} a_{i,j} .$$

Proof. Let $A_k \rightarrow A$. Then we can for any $\varepsilon > 0$ find such n_0 that $\|A_n - A\|_F < \varepsilon$ for every $n \geq n_0$. Using Lemma 2 we can write

$$|a_{i,j}^{(n)} - a_{i,j}| \leq \|A_n - A\|_F < \varepsilon .$$

It follows that $\{A_k\}_{k=0}^\infty$ converges to A elementwise.

Conversely, let ε be a positive real number. For every position (i, j) we find such $n_{i,j}$ that

$$\forall n \geq n_{i,j} : |a_{i,j}^{(n)} - a_{i,j}| < \frac{\varepsilon}{\sqrt{nm}} .$$

We put $N_0 = \min\{n_{i,j}\}$. Now $\forall n \in \mathbb{N}, n \geq N_0$ we have

$$\|A_n - A\|_F = \sqrt{\sum_{i=1}^n \sum_{j=1}^m |a_{i,j}^{(n)} - a_{i,j}|^2} < \sqrt{nm \frac{\varepsilon^2}{nm}} = \varepsilon .$$

□

Lemma 4. Let $\{A_k\}_{k=0}^\infty$ be a sequence of matrices over \mathbb{K} . This sequence converges if and only if it is a **Cauchy sequence**, that is when the following condition is satisfied

$$\forall \varepsilon \in \mathbb{R}, \varepsilon > 0 \quad \exists n_0 \in \mathbb{N} \quad \forall m, n \in \mathbb{N}, m \geq n_0, n \geq n_0 : \|A_n - A_m\|_F < \varepsilon .$$

Proof. By Lemma 3 the sequence converges if and only if it also converges elementwise. This happens if and only if all the sequences of elements are Cauchy what occurs if and only if the matrix sequence itself is Cauchy. The proof of the last equivalence is similar to the proof of Lemma 3. TODO □

Lemma 5. Let $\{A_k\}_{k=0}^\infty$ be a matrix sequence, where $A_k \in \mathbb{K}^{n \times m}$, $B \in \mathbb{K}^{r \times n}$ and $C \in \mathbb{K}^{m \times s}$. If $\sum_{k=0}^\infty A_k$ converges, then also $\sum_{k=0}^\infty BA_kC$ converges, and the following equality holds

$$B \left(\sum_{k=0}^\infty A_k \right) C = \sum_{k=0}^\infty BA_kC .$$

Proof. We know that for $N \in \mathbb{N}$ it is true

$$\sum_{k=0}^N BA_kC = B \left(\sum_{k=0}^N A_k \right) C .$$

We want to now show that the left hand side converges to $B \left(\sum_{k=0}^\infty A_k \right) C$. Let $\varepsilon_1 \in \mathbb{R}^+$ be fixed. Since the series $\sum_{k=0}^\infty \frac{1}{k!} A^k$ converges we can find such that for every $N \in \mathbb{N}, N \geq N_0$ it holds

$$\begin{aligned} \left\| B \left(\sum_{k=0}^\infty A_k \right) C - \sum_{l=0}^N BA_lC \right\|_F &= \left\| B \left(\sum_{k=0}^\infty A_k \right) C - B \left(\sum_{l=0}^N A_l \right) C \right\|_F = \\ &= \left\| B \left(\sum_{k=0}^\infty A_k - \sum_{l=0}^N A_l \right) C \right\|_F = \|B\|_F \left\| \sum_{k=0}^\infty A_k - \sum_{l=0}^N A_l \right\|_F \|C\|_F < \|B\|_F \|C\|_F \varepsilon_1 . \end{aligned}$$

That concludes the proof for $\varepsilon = \|B\|_F \|C\|_F \varepsilon_1$. □

Definition. *TODO Let us have a matrix function $X(t): \mathbb{R} \rightarrow \mathbb{K}^{n \times m}$. Then the derivative of the function is*

$$\frac{d}{dt}X(t) = \left(\frac{d}{dt}x_{i,j}(t) \right)_{n \times m} = \left(\dot{x}_{i,j}(t) \right)_{n \times m}.$$

Lemma 6. *Let A , B and X be real or complex $n \times n$ matrices. Then*

1. $\sum_{k=0}^{\infty} \frac{1}{k!} X^k$ converges for any matrix X ,
2. If $AB = BA$, then $e^A B = B e^A$,
3. If R is invertible, then $e^{R^{-1}XR} = R^{-1}e^X R$,
4. $\frac{d}{dt}e^{tX} = X e^{tX}$, for $t \in \mathbb{R}$,
5. If $AB = BA$, then $e^{A+B} = e^A e^B$.

Proof. 1. This can be shown by showing that sequence of partial sums $\{\sum_{k=0}^N \frac{1}{k!} X^k\}_{N=0}^{\infty}$ is Cauchy. Let $M, N \in \mathbb{N}$, then by Lemma 1 it holds

$$\left\| \sum_{k=0}^M \frac{1}{k!} X^k - \sum_{l=0}^N \frac{1}{l!} X^l \right\|_F = \left\| \sum_{k=N+1}^M \frac{1}{k!} X^k \right\|_F \leq \sum_{k=N+1}^M \frac{1}{k!} \|X\|_F^k = \left\| \sum_{k=0}^M \frac{1}{k!} \|X\|_F^k - \sum_{l=0}^N \frac{1}{l!} \|X\|_F^l \right\|_F.$$

Since $\{\sum_{k=0}^N \frac{\|X\|_F^k}{k!}\}_{N=0}^{\infty}$ is Cauchy, as it is sequence of partial sums of $e^{\|X\|_F}$, which always converges, we can for any $\varepsilon \in \mathbb{R}^+$ find such $N_0 \in \mathbb{N}$ that for every $N, M \geq N_0$ is the last term, hence also the first one, strictly less than ε . Therefore, the sequence $\{\sum_{k=0}^N \frac{1}{k!} X^k\}_{N=0}^{\infty}$ is Cauchy.

2. Because of the convergence of the matrix exponential we can use Lemma 5 and we get

$$e^A B = \sum_{k=0}^{\infty} \frac{1}{k!} A^k B \stackrel{AB=BA}{=} \sum_{k=0}^{\infty} \frac{1}{k!} B A^k = B \sum_{k=0}^{\infty} \frac{1}{k!} A^k = B e^A.$$

3. From Lemma 5 follows

$$e^{R^{-1}XR} = \sum_{k=0}^{\infty} \frac{1}{k!} (R^{-1}XR)^k = \sum_{k=0}^{\infty} \frac{1}{k!} R^{-1}X^k R = R^{-1} \left(\sum_{k=0}^{\infty} \frac{1}{k!} X^k \right) R = R^{-1}e^X R.$$

4. The elements of the matrix $e^{tX} = \sum_{k=0}^{\infty} \frac{t^k}{k!} X^k = (e_{i,j}(t))$ are equal to

$$e_{i,j}(t) = \sum_{k=0}^{\infty} \frac{t^k}{k!} a_{i,j}^{(k)},$$

where $X^k = (a_{i,j}^{(k)})$. To differentiate the elements of e^{tX} we need to first show that the series converges for any $t \in \mathbb{R}$. By Lemma 2 it holds $|a_{i,j}^{(k)}| \leq \|X\|_F^k$. It follows

$$\left| \sum_{k=0}^{\infty} \frac{t^k}{k!} a_{i,j}^{(k)} \right| \leq \sum_{k=0}^{\infty} \frac{|t|^k}{k!} |a_{i,j}^{(k)}| \leq \sum_{k=0}^{\infty} \frac{\|tX\|_F^k}{k!} = e^{\|tX\|_F}.$$

This shows that the series is absolutely convergent for every $t \in \mathbb{R}$. We can now differentiate the individual elements

$$\frac{d}{dt}e_{i,j}(t) = \frac{d}{dt} \sum_{k=0}^{\infty} \frac{t^k}{k!} a_{i,j}^{(k)} = \sum_{k=1}^{\infty} \frac{t^{k-1}}{(k-1)!} a_{i,j}^{(k)} = \sum_{k=0}^{\infty} \frac{t^k}{k!} a_{i,j}^{(k+1)} .$$

Using Lemma 5 we get the desired result

$$\frac{d}{dt}e^{tX} = \left(\frac{d}{dt}e_{i,j}(t) \right)_{n \times n} = \left(\sum_{k=0}^{\infty} \frac{t^k}{k!} a_{i,j}^{(k+1)} \right)_{n \times n} = \sum_{k=0}^{\infty} \frac{t^k}{k!} X^{k+1} = X \sum_{k=0}^{\infty} \frac{t^k}{k!} X^k = X e^{tX} .$$

5. Let us write

$$\begin{aligned} e^A e^B &= \sum_{k=0}^{\infty} \frac{1}{k!} A^k \cdot \sum_{l=0}^{\infty} \frac{1}{l!} B^l = \sum_{k=0}^{\infty} \sum_{l=0}^k \frac{1}{l!(k-l)!} A^l B^{k-l} = \sum_{k=0}^{\infty} \sum_{l=0}^k \binom{k}{l} \frac{1}{k!} A^l B^{k-l} \\ &= \sum_{k=0}^{\infty} \frac{1}{k!} (A+B)^k = e^{A+B} . \end{aligned}$$

TODO The crucial point is the second equation in which we use Mertens' theorem. The theorem states that $(\sum_{i=0}^{\infty} a_i x^i) \cdot (\sum_{j=0}^{\infty} b_j x^j) = \sum_{k=0}^{\infty} a_l b_{k-l} x^k$ as long as at least one of the series on the left side is absolutely convergent. This condition is satisfied because matrix exponential converges absolutely for any matrix, as shown in the proof of the previous point. In the forth equality, we are using the assumption $AB = BA$.

□

Remark. *TODO The point 1 in Lemma 6 shows that the definition of the matrix exponential is valid.*

Lemma 7. *For any $\alpha \in \mathbb{K}$ we have $e^{\alpha I} = e^{\alpha} I$.*

Proof. Follows straight from the definition of the matrix exponential. □

Now, using properties from Lemma 6, we can see that $\dot{x}(t) = Ax(t)$ is (uniquely) solved by $x(t) = e^{tA}x(0)$. Let us now discuss under what circumstances does the state $x(t)$ converge to 0 for $t \rightarrow \infty$.

Let A be real or complex matrix. Then there is a regular matrix $R \in \mathbb{C}^{n \times n}$ such that the matrix

$$J = R^{-1}AR$$

is in the Jordan normal form. By substituting $x(t) = Ry(t)$, which is equivalent with changing the basis of our system, we get

$$\begin{aligned} R\dot{y}(t) &= ARy(t) \\ \dot{y}(t) &= R^{-1}ARy(t) \\ \dot{y}(t) &= Jy(t) \end{aligned}$$

and therefore the unique solution is

$$y(t) = e^{tJ}y(0) ,$$

where $y(0) = R^{-1}x(0)$. It is sufficient to show that $y(t)$ converges to o , because since R is an invertible matrix, $x(t)$ converges to o if and only if $y(t)$ converges to o .

We know that every Jordan block $J_{\lambda,n}$ in the matrix J can be decomposed as $J_{\lambda,n} = \lambda I_n + N_n$, $n \in \mathbb{N}$ where N_n is $n \times n$ nilpotent matrix satisfying $n_{i,j} = \delta_{i,j-1}$. For example, in case of $n = 4$ we have

$$N_4 = \begin{pmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \end{pmatrix}, (N_4)^2 = \begin{pmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}, (N_4)^3 = \begin{pmatrix} 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}.$$

It is also true that $(N_n)_{i,j}^k = \delta_{i,j-k}$ and $(N_n)^n = O_{n \times n}$, since every right multiplication by matrix N shifts the multiplied matrix's columns to the right by one column, that is, it maps matrix (v_1, \dots, v_n) onto (o, v_1, \dots, v_{n-1}) .

By using Lemma 6, we now for each Jordan block $J_{\lambda,n}$ have

$$e^{tJ_{\lambda,n}} = e^{t(\lambda I + N)} = e^{t\lambda I} e^{tN} = e^{\lambda t} e^{tN}.$$

Let $\lambda = a + ib$ where $a, b \in \mathbb{R}$. Then we have

$$e^{tJ_{\lambda,n}} = e^{at} e^{ibt} e^{tN}.$$

We know that $|e^{ibt}| = 1$ and that

$$e^{tN} = \sum_{k=0}^{\infty} \frac{t^k}{k!} N^k = \sum_{k=0}^{n-1} \frac{t^k}{k!} N^k$$

since $(N_n)^n = O_{n \times n}$. Therefore, we can see that every element of matrix e^{tN} is a polynomial in t of degree less than n . It follows that $e^{tJ_{\lambda,n}}$ approaches $O_{n \times n}$ in infinity if

$$\lim_{t \rightarrow \infty} e^{at} t^{n-1} = 0.$$

This holds for any $n \in \mathbb{N}$ as long as $a < 0$.

Because any block diagonal matrix to the power of any natural number preserves its block form, we can write

$$J = \begin{pmatrix} J_{\lambda_1, n_1} & 0 & \dots & 0 \\ 0 & J_{\lambda_2, n_2} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & J_{\lambda_r, n_r} \end{pmatrix}, \quad e^J = \begin{pmatrix} e^{J_{\lambda_1, n_1}} & 0 & \dots & 0 \\ 0 & e^{J_{\lambda_2, n_2}} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & e^{J_{\lambda_r, n_r}} \end{pmatrix},$$

where zeroes in the matrices represent zero matrices of appropriate sizes. Therefore, since $y(0)$ is a constant vector, we see that $y(t) = e^{tJ}y(0)$ converges to o if (and only if, because of the uniqueness of the solution) all the eigenvalues λ_i of the matrix A have negative real parts. As the last step, we calculate $x(t) = Ry(t)$ and $x(0) = Ry(0)$. We formulate this result into a theorem.

Theorem 1. *The system $\dot{x} = Ax(t)$ is stable if and only if all eigenvalues of the matrix A have negative real parts.*

Example 1. Consider higher order differential equation

$$x^{(n)}(t) + a_1 x^{(n-1)}(t) + \dots + a_{n-1} x'(t) + a_n x(t) = 0 ,$$

where $x(t): \mathbb{C} \rightarrow \mathbb{C}$. This equation can be solved as a system of linear differential equations of first order $\dot{z}(t) = Az(t)$ by choosing fundamental matrix A and state vector $z(t)$ as follows

$$A = \begin{pmatrix} 0 & 1 & 0 & \dots & 0 \\ 0 & 0 & 1 & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \dots & 1 \\ -a_n & -a_{n-1} & -a_{n-2} & \dots & -a_1 \end{pmatrix}, z(t) = \begin{pmatrix} x(t) \\ x'(t) \\ \vdots \\ x^{(n-1)}(t) \end{pmatrix}.$$

1.1.2 Linear System With Control

Definition. A continuous dynamical linear system with control u is a system of linear differential equations of first order with constant coefficients in the form

$$\dot{x}(t) = Ax(t) + Bu(t) ,$$

where $x(t) \in \mathbb{K}^n$ is a **state vector** (shortly **state**) of the system, $A \in \mathbb{K}^{n \times n}$ is a **fundamental matrix** of the system, $B \in \mathbb{K}^{n \times m}$ is a **control matrix** of the system and $u(t) \in \mathbb{K}^m$ is a **control vector** of the system. The **initial condition** of the system is the state $x(0)$.

We will call this system shortly (A, B) system.

In a general case, this is called an **open-loop control** system because the control is not dependent on previous state of the system.

We can imagine this system as follows. The first part of the right side, $Ax(t)$, of the equation $\dot{x}(t) = Ax(t) + Bu(t)$ can be thought of as the model of machine or event that we want to control and the second part, $Bu(t)$, as our control mechanism. The B matrix is our “control board” and the control vector $u(t)$ is us deciding, which levers and buttons we want to push.

Of course, if we want this system to be self-regulating, we cannot input our own values into $u(t)$, and therefore it has to be calculated from the current state of our system.

Definition. Let us have linear differential system with control $u(t)$ defined as

$$u(t) = Fx(t) ,$$

where $F \in \mathbb{C}^{m \times n}$ is a **feedback matrix**. This system is then called a **closed-loop control system** or a **linear feedback control system**.

Typically, we require a feedback control system to stabilize itself back into its stable state after some disturbances.

Definition. We say that the system (A, B) is **stable**, if it converges to the null vector.

The feedback control system can be expressed as a first order linear differential system

$$\dot{x}(t) = Ax(t) + BFx(t) = (A + BF)x(t) .$$

As discussed in the first section, we now know that the system converges to 0 if all of the eigenvalues of matrix $A + BF$ have negative real parts.

Therefore, the system can stabilize itself if we find such matrix $F \in \mathbb{C}^{n \times n}$ that all the eigenvalues of the matrix $A + BF$ have negative real parts. This requirement can be expressed through characteristic polynomial of the matrix $A + BF$, since roots of the characteristic polynomial of a matrix are precisely the eigenvalues of the matrix.

Definition. Let A be a $n \times n$ matrix. Then the **characteristic polynomial** of A , denoted by χ_A , is defined as

$$\chi_A(s) = \det(sI_n - A) .$$

Through our observations we got to a conclusion, that we need to find a feedback matrix F such that the characteristic polynomial of the matrix $A + BF$ is

$$\chi_{A+BF} = (x - \lambda_1)(x - \lambda_2) \cdots (x - \lambda_n) ,$$

where all its roots $\lambda_1, \lambda_2, \dots, \lambda_n \in \mathbb{C}$ have negative real parts. This leads to an important definition.

Definition. Let \mathbb{K} be a field and let $A \in \mathbb{K}^{n \times n}$, $B \in \mathbb{K}^{n \times m}$, $n, m \in \mathbb{N}$. We say that polynomial χ is **assignable** for the pair (A, B) if there exists such matrix $F \in \mathbb{K}^{m \times n}$ that

$$\chi_{A+BF} = \chi .$$

The pole shifting theorem states, that if A and B are “sensible” in a sense that we will discuss in the next section, then arbitrary polynomial χ of degree n can be assigned to the pair (A, B) . It also claims that it is immaterial over what field A and B are.

1.2 Controllable pairs

In this section we will establish the notion of controllability. We will first explain this concept for *discrete-time systems* and then we will show that the requirement for controllability of *continuous-time systems* is the same as the one for *discrete-time systems*.

1.2.1 Discrete-time systems

Let us have a continuous dynamical system $\dot{x}(t) = A_1 x(t)$, where A_1 is a real or complex square matrix. We *discretize* the time, that is, instead of using continuous real time values of $x(t)$ and $\dot{x}(t)$, we will measure these values only at discrete *sampling times* $0, \delta, 2\delta, \dots, k\delta, \dots$ where $\delta \in \mathbb{R}^+$. We will denote the states at each point in time as follows

$$x_k = x(t), t \in [k\delta, k\delta + \delta) .$$

The solution of this system is precisely $x(t) = e^{tA_1}x(0)$, as discussed in previous sections. For some $k \in \mathbb{N}$ we get $x_k = x(k\delta) = e^{k\delta A_1}x(0)$ and $x_{k+1} = e^{(k+1)\delta A_1}x(0) = e^{\delta A_1 + k\delta A_1}x(0)$ which by Lemma 6.5 equals $x_{k+1} = e^{\delta A_1 + k\delta A_1}x(0) = e^{\delta A_1}e^{k\delta A_1}x(0) = e^{\delta A_1}x_k$.

Using Lemma 6.5 we obtain

$$\begin{aligned} x_{k+1} &= e^{(k+1)\delta A_1}x(0) \\ &= e^{\delta A_1 + k\delta A_1}x(0) \\ &= e^{\delta A_1}e^{k\delta A_1}x(0) \\ &= e^{\delta A_1}x_k \\ &= Ax_k \end{aligned}$$

by choosing $A = e^{\delta A_1}$. We see that we can calculate the next value of x from its previous value. We will now define this system. The definition holds for any field \mathbb{K} .

Definition. A discrete dynamical linear system is a system of equations

$$x_{k+1} = Ax_k, \quad k \in \mathbb{N}_0,$$

where $x_k \in \mathbb{K}^n$ is a **state vector** (shortly **state**) of the system, the matrix $A \in \mathbb{K}^{n \times n}$ is a **fundamental matrix** of the system. The **initial condition** of the system is the state $x(0)$.

Definition. A discrete dynamical linear system with control u is a system of equations

$$x_{k+1} = Ax_k + Bu_k, \quad k \in \mathbb{N}_0,$$

where $x_k \in \mathbb{K}^n$ is a **state vector** (shortly **state**) of the system, $A \in \mathbb{K}^{n \times n}$ is a fundamental matrix, $B \in \mathbb{K}^{n \times m}$ is a control matrix, $u_k \in \mathbb{K}^m$ is a control vector. The **initial condition** of the system is the state x_0 .

We will call this system **discrete** (A, B) system.

Definition. We say that a state x can be **reached** in time $k \in \mathbb{N}_0$ if there exists such a sequence of control vectors u_0, u_1, \dots, u_k that for starting condition $x_0 = o$ we get $x = x_k$, after k iterations of $x_{l+1} = Ax_l + Bu_l$, where $l \in \{0, 1, \dots, k-1\}$.

States that we can reach in set number of iterations in a open-loop control discrete-time systems can be derived as follows. From state x_k and control vector u_k is the next state x_{k+1} computed by equation

$$x_{k+1} = Ax_k + Bu_k$$

The starting condition is $x_0 = o$ and we can choose an arbitrary u_k . Then, for $k = 0$ we have

$$x_1 = Ax_0 + Bu_0 = Bu_0 \in \text{Im}B.$$

For $k = 1$ we get

$$x_2 = Ax_1 + Bu_1 = ABu_0 + Bu_1 \in (AB|B)$$

It is clear, that

$$x_k \in \text{Im}(A^{k-1}B | \dots | AB | B)$$

We can observe that $\text{Im}(B|AB| \dots | A^k B) \subseteq \text{Im}(B|AB| \dots | A^{k+1} B)$. From Cayley-Hamilton theorem we know that $\chi_A(A) = O_{n \times n}$. That means that A^n can be expressed as linear combination of matrices $\{I, A, \dots, A^{n-1}\}$ or equivalently that $A^n B$ can be expressed as linear combination of matrices $\{B, AB, \dots, A^{n-1}B\}$. We now see that $\text{Im}(B|AB| \dots | A^k B) \supseteq \text{Im}(B|AB| \dots | A^{k+1} B)$ holds. It follows

$$\text{Im}(B|AB| \dots | A^{n-1} B) = \text{Im}(B|AB| \dots | A^{n-1} B | A^n B)$$

Therefore, all the states we could ever reach are already in space

$$\text{Im}(B|AB| \dots | A^{n-1} B)$$

Definition. Let \mathbb{K} be a field and let $A \in \mathbb{K}^{n \times n}$, $B \in \mathbb{K}^{n \times m}$, $n, m \in \mathbb{N}$. We define **reachable space** $\mathcal{R}(A, B)$ of the pair (A, B) as $\text{Im}(B|AB| \dots | A^{n-1} B)$.

We have seen that by left multiplying $\mathcal{R}(A, B)$ by A , we get the same subspace. This leads to an important property of some subspaces.

Definition. Let V be a vector space, W be its subspace and f be a mapping from V to V . We call W an **invariant subspace** of f if $f(W) \subseteq W$.

We also say that W is **f -invariant**. When $f = f_A$ for some matrix A , we also shortly say that W is **A -invariant**.

Remark. $\mathcal{R}(A, B)$ is a A -invariant subspace.

The maximum dimension of $\mathcal{R}(A, B)$ is, of course, n . This leads us to important property of pair (A, B) , where we want to be able to get the system into any state in state space by controlling it with our control vector $u(t)$, i.e., choosing appropriate $u(t)$. Therefore, we desire that $\mathcal{R}(A, B) = \mathbb{K}^n$. The equivalent condition is $\dim \mathcal{R}(A, B) = n$.

Definition. Let \mathbb{K} be a field and let $A \in \mathbb{K}^{n \times n}$, $B \in \mathbb{K}^{n \times m}$, $n, m \in \mathbb{N}$. The pair (A, B) is **controllable** if $\dim \mathcal{R}(A, B) = n$.

1.2.2 Continuous-time systems

Remark. In this section we assume, that \mathbb{K} is a field of either real or complex numbers and that $A \in \mathbb{K}^{n \times n}$, $B \in \mathbb{K}^{n \times m}$.

We will now show that the condition for *discrete-time systems* also characterizes *continuous-time systems*. For this we have to express solution of such system using matrices $A^i B$ for $i \in \mathbb{N}_0$.

We utilize matrix exponential in solving system of inhomogeneous linear system $\dot{x}(t) = Ax(t) + Bu(t)$. By left multiplying it by e^{-tA} we get

$$\begin{aligned} e^{-tA} \dot{x}(t) - e^{-tA} Ax(t) &= e^{-tA} Bu(t) \\ \frac{d}{dt}(e^{-tA} x(t)) &= e^{-tA} Bu(t) \end{aligned}$$

Note, we used $-AA = A(-A) \Rightarrow e^{-tA}A = Ae^{-tA}$ from Lemma 6. After integrating both sides with respect to t on interval (t_0, t_1) we have

$$\begin{aligned} [e^{-tA}x(t)]_{t_0}^{t_1} &= \int_{t_0}^{t_1} e^{-tA}Bu(t)dt \\ e^{-t_1A}x(t_1) - e^{-t_0A}x(t_0) &= \int_{t_0}^{t_1} e^{-tA}Bu(t)dt \\ x(t_1) &= e^{(t_1-t_0)A}x(t_0) + \int_{t_0}^{t_1} e^{(t_1-t)A}Bu(t)dt \end{aligned}$$

Now it is clear that in system where $x(0) = o$ can every state in time $t \in \mathbb{R}^+$ be expressed as

$$x(t) = \int_0^t e^{(t-s)A}Bu(s)ds$$

Theorem 2. *The n -dimensional continuous-time linear system is controllable, meaning that $x(t)$ can be equal to any vector in \mathbb{K}^n , if and only if $\dim \mathcal{R}(A, B) = n$.*

Proof. From discussion above we have

$$x(t) = \int_0^t e^{(t-s)A}Bu(s)ds = \int_0^t \sum_{k=0}^{\infty} \frac{(t-s)^k}{k!} A^k Bu(s)ds$$

The n -dimensional vector $w^{(k)}(s) = A^k Bu(s)$ has elements

$$w_i^{(k)}(s) = \sum_{j=1}^m \alpha_{i,j}^{(k)} u_j(s)$$

where $\alpha_{i,j}^{(k)}$ is the element of the matrix $A^k B$ on the position (i, j) . Therefore, the elements of $x(t)$ are

$$x_i(t) = \int_0^t \sum_{k=0}^{\infty} \frac{(t-s)^k}{k!} w_i^{(k)}(s)ds = \int_0^t \sum_{k=0}^{\infty} \sum_{j=1}^m \frac{(t-s)^k}{k!} \alpha_{i,j}^{(k)} u_j(s)ds$$

Now, in order to be able to modify this expression, we will prove that the series $\sum_{k=0}^{\infty} \frac{(t-s)^k}{k!} \alpha_{i,j}^{(k)} u_j(s)$ are convergent for every position (i, j) . To show this, we will use the estimate from Lemma 2, that is, $|\alpha_{i,j}^{(k)}| \leq \|A^k B\|_F \leq \|A\|_F^k \|B\|_F$. Then

$$\begin{aligned} \left| \sum_{k=0}^{\infty} \frac{(t-s)^k}{k!} \alpha_{i,j}^{(k)} u_j(s) \right| &\leq \sum_{k=0}^{\infty} \frac{|t-s|^k}{k!} |\alpha_{i,j}^{(k)}| |u_j(s)| \leq \\ &\leq \sum_{k=0}^{\infty} \frac{\|(t-s)A\|_F^k}{k!} \|B\|_F |u_j(s)| = \|B\|_F |u_j(s)| \sum_{k=0}^{\infty} \frac{\|(t-s)A\|_F^k}{k!} = \|B\|_F |u_j(s)| e^{\|(t-s)A\|_F} \end{aligned}$$

Because of the the convergence, we can now swap the integral and the series.

$$\begin{aligned}
x_i(t) &= \int_0^t \sum_{k=0}^{\infty} \sum_{j=1}^m \frac{(t-s)^k}{k!} \alpha_{i,j}^{(k)} u_j(s) ds = \int_0^t \sum_{j=1}^m \sum_{k=0}^{\infty} \frac{(t-s)^k}{k!} \alpha_{i,j}^{(k)} u_j(s) ds \\
&= \sum_{j=1}^m \int_0^t \sum_{k=0}^{\infty} \frac{(t-s)^k}{k!} \alpha_{i,j}^{(k)} u_j(s) ds = \sum_{j=1}^m \sum_{k=0}^{\infty} \int_0^t \frac{(t-s)^k}{k!} \alpha_{i,j}^{(k)} u_j(s) ds \\
&= \sum_{j=1}^m \sum_{k=0}^{\infty} \alpha_{i,j}^{(k)} \int_0^t \frac{(t-s)^k}{k!} u_j(s) ds = \sum_{k=0}^{\infty} \sum_{j=1}^m \alpha_{i,j}^{(k)} \int_0^t \frac{(t-s)^k}{k!} u_j(s) ds \\
&= \sum_{k=0}^{\infty} \sum_{j=1}^m \alpha_{i,j}^{(k)} v_i^{(k)}(t)
\end{aligned}$$

where $v^{(k)}(t) = \int_0^t \frac{(t-s)^k}{k!} u(s) ds$ is a vector of length m . Therefore, we have

$$x(t) = \sum_{k=0}^{\infty} A^k B v_k(t) = \sum_{k=0}^{\infty} A^k B \int_0^t \frac{(t-s)^k}{k!} u(s) ds$$

Now it its clear that

$$x(t) \in \text{Im}(B|AB| \dots |A^k B| \dots) \subseteq \text{Im}(B|AB| \dots |A^{n-1} B) = \mathcal{R}(A, B)$$

If the system is controllable then $x(t)$ can be equal to any of the vectors of an arbitrary basis of \mathbb{K}^n . Therefore, we know that n linearly independent vectors belong into $\mathcal{R}(A, B)$, and naturally it follows $\dim \mathcal{R}(A, B) = n$.

Conversely, if dimension of reachable space is equal to n we then have $x(t) \in \mathcal{R}(A, B) = \mathbb{C}^n$, therefore the system is controllable. \square

1.2.3 Decomposition theorem

Lemma 8. *Let W be an invariant subspace of linear mapping $f: V \rightarrow V$. Then there exists a basis C of V such that*

$$[f]_C^C = \begin{pmatrix} F_1 & F_2 \\ 0 & F_3 \end{pmatrix}$$

where F_1 is $r \times r$, $r = \dim W$.

Proof. Let (w_1, \dots, w_r) be an arbitrary basis of subspace W . We complete this sequence into basis C of V with vectors v_1, \dots, v_{n-r} where $n = \dim V$, thus $C = (w_1, \dots, w_r, v_1, \dots, v_{n-r})$. We know that

$$[f]_C^C = ([f(w_1)]_C, \dots, [f(w_r)]_C, [f(v_1)]_C, \dots, [f(v_{n-r})]_C)$$

Since W is an A -invariant subspace, it holds that $f(w_i) \in W$ and therefore, because of our choice of the basis C , the matrix $[f]_C^C$ is of the desired form. \square

If (A, B) is not controllable, then there exists subspace of our state space that is not affected by our input. This can be shown using following theorem.

Theorem 3. Let (A, B) represent a dynamical system and let $\dim \mathcal{R}(A, B) = r \leq n$. Then there exists invertible $n \times n$ matrix T over \mathbb{K} such that the matrices $\tilde{A} := T^{-1}AT$ and $\tilde{B} := T^{-1}B$ have the block structure

$$\tilde{A} = \begin{pmatrix} A_1 & A_2 \\ 0 & A_3 \end{pmatrix} \quad \tilde{B} = \begin{pmatrix} B_1 \\ 0 \end{pmatrix} \quad (1.1)$$

where A_1 is $r \times r$ and B_1 is $r \times m$.

Proof. We know that $\mathcal{R}(A, B)$ is an A -invariant subspace (Remark 1.2.1). Using Lemma 8 on the matrix mapping f_A we get a basis C for which it holds that

$$[f_A]_C^C = [\text{id}]_C^K [f_A]_K^K [\text{id}]_K^C = [\text{id}]_C^K A [\text{id}]_K^C$$

is in a block triangular form. By putting $T = [\text{id}]_K^C = C$ we get that $\tilde{A} = [f_A]_C^C$ is now in the desired form.

Consider now matrix mapping f_B . We have

$$\tilde{B} = TB = [\text{id}]_C^{K_n} [f_B]_{K_n}^{K_m} = [f_B]_C^{K_m} = ([f_B(e_1)]_C, \dots, [f_B(e_m)]_C)$$

Since $f_B(e_i)$ is i -th column of matrix B and trivially from definition of reachable space it holds $\text{Im}(B) \subseteq \mathcal{R}(A, B)$, we see that \tilde{B} is in the requested form. \square

We achieved the new form of matrices A and B by changing the basis of our state space. We now define the relation between (A, B) and (\tilde{A}, \tilde{B}) .

Definition. Let (A, B) and (\tilde{A}, \tilde{B}) be pairs as in Theorem 3 above. Then (A, B) is similar to (\tilde{A}, \tilde{B}) , denoted $(A, B) \sim (\tilde{A}, \tilde{B})$, if there exists an invertible matrix T for which it holds that

$$\tilde{A} = T^{-1}AT \quad \text{and} \quad \tilde{B} = T^{-1}B$$

Lemma 9. Let A and B be similar matrices, that is, there exists an invertible matrix R such that $A = R^{-1}BR$. Then $\chi_A = \chi_B$.

Proof. We will use the properties of the matrix determinant.

$$\begin{aligned} \chi_A &= \det(sI - A) = \det(sI - R^{-1}BR) \\ &= \det(sR^{-1}IR - R^{-1}BR) = \det(R^{-1}(sI - B)R) \\ &= (\det R)^{-1} \det(sI - B) \det R = \det(sI - B) \\ &= \chi_B \end{aligned}$$

\square

Lemma 10. If $(A, B) \sim (\tilde{A}, \tilde{B})$ then they can be assigned the same polynomials.

Proof. Since a matrix similar to $A + BF$ is in the form $T^{-1}(A + BF)T = T^{-1}ATT^{-1}BFT = \tilde{A} + \tilde{B}\tilde{F}$, where $\tilde{F} = FT$ and T is some invertible matrix, using Lemma 9 we can write

$$\chi_{A+BF} = \chi_{\tilde{A}+\tilde{B}\tilde{F}}$$

Therefore, the same polynomial can be assigned to pair (\tilde{A}, \tilde{B}) using matrix \tilde{F} . \square

We can interpret the decomposition as follows. Consider our system $\dot{x}(t) = Ax(t) + Bu(t)$. By changing the basis by putting $x(t) = Ty(t)$ we get

$$T\dot{y}(t) = ATy(t) + Bu(t)$$

which we can write as

$$\dot{y}(t) = T^{-1}ATy(t) + T^{-1}Bu(t) = \tilde{A}y(t) + \tilde{B}u(t)$$

Which gives us

$$\begin{aligned}\dot{y}_1(t) &= A_1y_1(t) + A_2y_2(t) + B_1u_1(t) \\ \dot{y}_2(t) &= A_3y_2(t)\end{aligned}$$

where the vector $y_1(t)$ is composed of the first r elements of the vector $y(t)$, $y_2(t)$ is composed of the last $n - r$ elements of $y(t)$ and the vector $u_1(t)$ is composed of the first r elements of the vector $u(t)$. Since $\dot{y}_2(t)$ does not depend on the control vector $u(t)$, we see that we cannot change the last $n - r$ coordinates of $y(t)$ by changing the vector $u(t)$.

It is also true that (A_1, B_1) from Theorem 3 is a controllable pair which we will state in a lemma.

Lemma 11. *The pair (A_1, B_1) is controllable.*

Proof. We know that $\dim \mathcal{R}(A, B) = r$. We desire $\dim \mathcal{R}(A_1, B_1) = r$. We will show that $\mathcal{R}(\tilde{A}, \tilde{B}) = \mathcal{R}(A, B)$ and that each vector in $\mathcal{R}(\tilde{A}, \tilde{B})$ has its last $n - r$ elements equal to 0 and that $\mathcal{R}(\tilde{A}, \tilde{B})$ restricted on its first r coordinates is equal to $\mathcal{R}(A_1, B_1)$.

$$\begin{aligned}\mathcal{R}(\tilde{A}, \tilde{B}) &= \text{Im}(\tilde{A}^{n-1}\tilde{B} | \dots | \tilde{A}\tilde{B} | \tilde{B}) \\ &= \text{Im}((T^{-1}AT)^{n-1}T^{-1}B | \dots | T^{-1}ATT^{-1}B | T^{-1}B) \\ &= \text{Im}(T^{-1}A^{n-1}B | \dots | T^{-1}AB | T^{-1}B) \\ &= \{(T^{-1}A^{n-1}B | \dots | T^{-1}AB | T^{-1}B) \cdot v | v \in \mathbb{K}^{n \cdot m}\} \\ &= \{T^{-1}(A^{n-1}B | \dots | AB | B) \cdot v | v \in \mathbb{K}^{n \cdot m}\} \\ &= T^{-1} \cdot \{(A^{n-1}B | \dots | AB | B) \cdot v | v \in \mathbb{K}^{n \cdot m}\} \\ &= T^{-1} \cdot (\text{Im}(A^{n-1}B | \dots | AB | B)) \\ &= T^{-1} \cdot (\mathcal{R}(A, B))\end{aligned}$$

where by $\cdot: \mathbb{K}^{n \times m} \times V \rightarrow W$ where V, W are vector spaces is defined as $A \cdot V = \{Av | v \in V\}$.

Since T is an invertible matrix, which preserves linear independence, we have

$$\dim \mathcal{R}(\tilde{A}, \tilde{B}) = \dim(T^{-1}\mathcal{R}(A, B)) = \dim(\mathcal{R}(A, B)) = r$$

Now let us focus on the structure of $\mathcal{R}(\tilde{A}, \tilde{B})$: We know that last $n - r$ rows of \tilde{B} are 0. Also because of structure of \tilde{A} we have for an arbitrary matrix $X \in \mathbb{K}^{r \times m}$ that

$$\tilde{A} \begin{pmatrix} X \\ 0 \end{pmatrix} = \begin{pmatrix} A_1 & A_2 \\ 0 & A_3 \end{pmatrix} \begin{pmatrix} X \\ 0 \end{pmatrix} = \begin{pmatrix} A_1X \\ 0 \end{pmatrix}$$

where again are the last $n - r$ rows equal to o . Therefore we see that for any positive integer k we have

$$\tilde{A}^k \tilde{B} = \begin{pmatrix} A_1^k B_1 \\ 0 \end{pmatrix}, A_1^k B_1 \in \mathbb{K}^{r \times r}$$

It follows

$$\mathcal{R}(\tilde{A}, \tilde{B}) = \left(\begin{pmatrix} A_1^{n-1} B_1 \\ 0 \end{pmatrix} \middle| \dots \middle| \begin{pmatrix} A_1 B_1 \\ 0 \end{pmatrix} \middle| \begin{pmatrix} B_1 \\ 0 \end{pmatrix} \right)$$

From Cayle-Hemilton theorem we therefore again have that the restriction to first r coordinates (those which are not 0) of $\mathcal{R}(\tilde{A}, \tilde{B})$ are equal to $\mathcal{R}(A_1, B_1)$. Finally, it follows that

$$\dim \mathcal{R}(A_1, B_1) = \dim \mathcal{R}(\tilde{A}, \tilde{B}) = \dim \mathcal{R}(A, B) = r$$

□

Now we can see that the decomposition from Theorem 3 decomposes the matrix A into “controllable” and “uncontrollable” parts A_1 and A_3 respectively.

Corollary 1. *For matrix A and its similar matrix \tilde{A} as in Theorem 3 it holds*

$$\chi_A = \chi_{\tilde{A}} = \chi_{A_1} \chi_{A_3}$$

Definition. *The characteristic polynomial of matrix A splits into **controllable** and **uncontrollable parts** with respect to pair (A, B) which we denote by χ_c and χ_u respectively. We define these polynomials as*

$$\chi_c = \chi_{A_1} \quad \chi_u = \chi_{A_3}$$

In case $r = 0$ we put $\chi_c = 1$ and in case $r = n$ we put $\chi_u = 1$.

For this definition to be correct, we need to show that polynomials χ_{A_1} and χ_{A_3} are not dependent on the choice of a basis on $\mathcal{R}(A, B)$. Since $\chi_{A_3} = \chi_A / \chi_{A_1}$, it is enough to show that χ_{A_1} is independent of the choice.

Lemma 12. *χ_c is independent of the choice of basis on $\mathcal{R}(A, B)$.*

Proof. From definition we have $\chi_c = \chi_{A_1}$ where A_1 is some matrix for a specific decomposition of matrix A thanks to basis C used in a proof of Theorem 3. Consider different basis D which suffices the conditions from the said proof. Then we obtain a similar matrix $\tilde{B} = [id]_D^K A [id]_K^D$. We denote the $r \times r$ matrix in the top left corner of \tilde{B} by B_1 . We want to show $\chi_{A_1} = \chi_{B_1}$.

Let us have matrices

$$A' = \begin{pmatrix} A_1 & 0 \\ 0 & I_{n-r} \end{pmatrix} \quad A'' = \begin{pmatrix} B_1 & 0 \\ 0 & I_{n-r} \end{pmatrix}$$

It holds

$$\chi_{A'}(s) = \chi_{A_1} \cdot s^n \quad \chi_{A''}(s) = \chi_{B_1} \cdot s^n$$

Therefore, it is sufficient to prove $\chi_{A'} = \chi_{A''}$ which according to Lemma 9 holds if A' and A'' are similar. Since $A' =$

□

Chapter 2

The Pole Shifting Theorem

Theorem 4. *Let \mathbb{K} be a field. Let $A \in \mathbb{K}^{n \times n}$, $B \in \mathbb{K}^{n \times m}$. The assignable polynomials for pair (A, B) are precisely of the form*

$$\chi_{AB+F} = \chi \chi_u$$

where χ is an arbitrary monic polynomial of degree $r = \dim \mathcal{R}(A, B)$ and χ_u is the uncontrollable part of the assignable polynomial.

In particular, the pair (A, B) is controllable if and only if every n th degree monic polynomial can be assigned to it.

Proof. By Theorem 3 and Lemma 10 we can assume that the pair (A, B) is in the same form as (\tilde{A}, \tilde{B}) in (1.1). Let us write $F = (F_1, F_2) \in \mathbb{K}^{m \times n}$, where $F_1 \in \mathbb{K}^{m \times r}$, $F_2 \in \mathbb{K}^{m \times (n-r)}$. Then

$$\begin{aligned} A + BF &= \begin{pmatrix} A_1 & A_2 \\ 0 & A_3 \end{pmatrix} + \begin{pmatrix} B_1 \\ 0 \end{pmatrix} (F_1 \ F_2) = \begin{pmatrix} A_1 & A_2 \\ 0 & A_3 \end{pmatrix} + \begin{pmatrix} B_1 F_1 & B_1 F_2 \\ 0 & 0 \end{pmatrix} \\ &= \begin{pmatrix} A_1 + B_1 F_1 & A_2 + B_1 F_2 \\ 0 & A_3 \end{pmatrix} \end{aligned}$$

It follows

$$\chi_{A+BF} = \chi_{A_1+B_1F_1} \chi_{A_3} = \chi_{A_1+B_1F_1} \chi_u$$

We see that any assignable polynomial has the desired factored form.

Conversely, we want to show that the first factor can be made arbitrary by a suitable choice of F_1 . This does make sense only for $r > 0$, otherwise the assignable polynomial is equal to χ_u , which cannot be changed by modifying F . Assume that we are given a polynomial χ . If we find such a matrix F_1 that

$$\chi_{A_1+B_1F_1} = \chi$$

then by putting $F = (F_1, 0)$ we get the desired characteristic polynomial, that is, $\chi_{A+BF} = \chi \chi_u$. Since the pair (A_1, B_1) is controllable as shown in Lemma 11, it is sufficient only to prove that the controllable systems can be assigned an arbitrary polynomial χ . Therefore, from this point on, we assume that the pair (A, B) is controllable.

We will first prove the theorem for case $m = 1$ and then we will express general case as the case $m = 1$. That will conclude the proof.

So let $m = 1$. From Lemmas ????????? we can consider the pair (A, b) to be in the controller form. For a vector

$$f = (f_1 \ f_2 \ \dots \ f_n)$$

we have

$$\begin{aligned} A + bf &= \begin{pmatrix} 0 & 1 & 0 & \dots & 0 \\ 0 & 0 & 1 & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \dots & 1 \\ \alpha_1 & \alpha_2 & \alpha_3 & \dots & \alpha_n \end{pmatrix} + \begin{pmatrix} 0 \\ 0 \\ 0 \\ \vdots \\ 1 \end{pmatrix} (f_1 \ f_2 \ \dots \ f_n) \\ &= \begin{pmatrix} 0 & 1 & 0 & \dots & 0 \\ 0 & 0 & 1 & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \dots & 1 \\ \alpha_1 + f_1 & \alpha_2 + f_2 & \alpha_3 + f_3 & \dots & \alpha_n + f_n \end{pmatrix} \end{aligned}$$

Now we can see that for a given polynomial

$$\chi = s^n - \beta_n s^{n-1} - \dots - \beta_2 s - \beta_1$$

we can choose

$$f = (\beta_1 - \alpha_1 \ \beta_2 - \alpha_2 \ \dots \ \beta_n - \alpha_n)$$

and we then obtain $\chi_{A+bf} = \chi$.

For a general case, where m is arbitrary, we choose any vector $u \in \mathbb{K}^m$ such that $Bu \neq 0$, and let $b = Bu$. If we show that the pair $(A + BF_1, b)$ is controllable, we can then use the result for the case $m = 1$, and for any desired polynomial χ find such f that the characteristic polynomial of matrix

$$A + BF_1 + bf = A + BF_1 + Bvf = A + B(F_1 + vf)$$

is χ and the Theorem will be proved using $F = (F_1 + vf)$. □