

(x) such that $\|\psi(x)\| < k\forall x$ where k is a positive constant.

Solution:

Begin by defining the linear system

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

Let $V(x) = x^T Px$, therefore

$$\begin{aligned}\dot{V}(x) &= x^T(P + P^T)\dot{x} \\ &= x^T(PA + P^T A)x + x^T(PB + P^T B)u \\ &= x^T(PA + A^T P)x + x^T(PB + B^T P)u \\ &= x^T(PA + A^T P)x + x^T(PB)u = -B^T Px u\end{aligned}$$

Let $C = B^T Px$, therefore

$$\dot{V} = x^T(PA + A^T P)x + x^T(PB)u = yx$$

Which means signifies that the system is passive. Furthermore, setting $u = 0$ and stating $x = 0 \implies y = 0$ which means that the system is zero state observable. Therefore we choose the control to be $u = -ky$ where $k > 0$.
