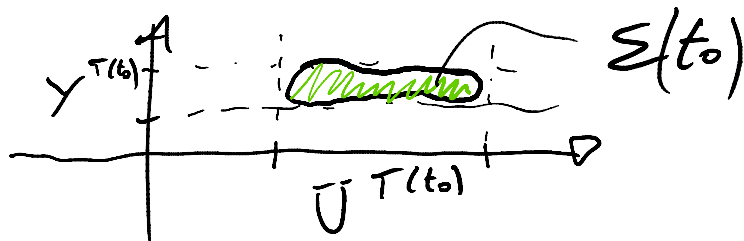


$$S = \{T, W, \Sigma\} \mid W = U \times Y \quad \begin{array}{l} U = \text{input values set} \\ Y = \text{output values set} \end{array}$$

$$S = \{T, U \times Y, \Sigma\}$$

$$\Sigma = \{ \Sigma(t_0) \subset U^{T(t_0)} \times Y^{T(t_0)}, t_0 \in T : CRT \}$$

$$CRT: \Sigma(t_0) \big|_{T(t_1)} \subset \Sigma(t_1)$$



PROPERTIES

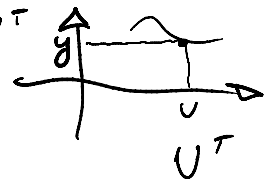
- Uniformity

$$\exists \Sigma_{UN} \subset U^T \times Y^T : \forall t_0 \Sigma(t_0) = \Sigma_{UN} \big|_{T(t_0)}$$

- Connection

Σ_{UN} is the graph of a function Y^T

$$y : U^T \rightarrow Y^T$$



- Stationarity

$$\Delta_{\bar{t}} \Sigma(t_0) \equiv \Sigma(t_0 + \bar{t}) \quad \forall t_0, \bar{t}$$

- Linearity

$\Sigma(t_0)$ is linear $\forall t_0$

$(u_0^1, y_0^1), (u_0^2, y_0^2) \in \Sigma(t_0)$ is linear

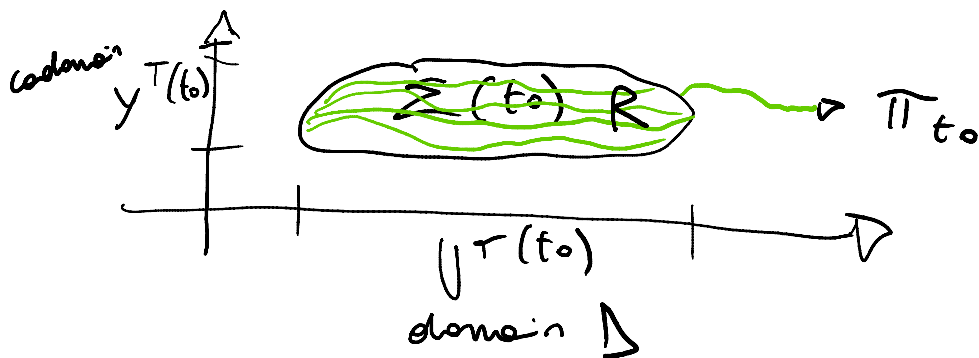
$(u_0^1, y_0^1), (u_0^2, y_0^2) \in \Sigma(t_0)$ is linear

Remark:

the state x_0 represents the additional information to u_0 to specify y_0 .

The state is a parametrization of all $\Sigma(t_0)$ with $t_0 \in T$ which satisfies some properties

Parametric representation of $R \subset U \times Y$



The parametrization enables me to express all the functions in terms of the values of various parameters

Let $\hat{\Pi} = \{(\hat{P}, \hat{\Pi}_{t_0}), t_0 \in T\}$ a parametrization of $\Sigma(t_0)$

with $\hat{\Pi}_{t_0} : \hat{P} \times \mathcal{D}(\Sigma(t_0)) \rightarrow R(\Sigma(t_0))$

such that

$(u_0, y_0) \in \Sigma(t_0) \Rightarrow \exists x_0 : y_0 = \hat{\Pi}_{t_0}(x_0, u_0) \quad x_0 \in \hat{P},$

$u_0 \in \mathcal{D}(\Sigma(t_0)) \Rightarrow (u_0, \hat{\Pi}_{t_0}(x_0, u_0)) \in \Sigma(t_0)$

- Causality

- causality

S is causal if there exists at least a parametric representation which is causal i.e.

$$\forall t_0 \in T \quad \forall x_0 \in P \quad \forall \bar{t} \in T(t_0)$$

$$U[t_0, \bar{t}] = U'[t_0, \bar{t}] \Rightarrow \pi_{t_0}(x_0, u)(\bar{t}) = \tilde{\pi}_{t_0}(x_0, u')(\bar{t})$$

(if $[t_0, \bar{t}) \rightarrow$ strictly causal)