

In Catilinam IV [★]

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Abstract

Cum M. Cicero consul Nonis Decembribus senatum in aede Iovis Statoris consuleret, quid de iis coniurationis Catilinae sociis fieri placeret, qui in custodiam traditi essent, factum est, ut duae potissimum sententiae proponerentur, una D. Silani consulis designati, qui morte multandos illos censebat, altera C. Caesaris, qui illos publicatis bonis per municipia Italiae distribuendos ac vinculis sempiternis tenendos existimabat.

Key words: Cicero; Catiline; orations.

1 Introduction

Video, patres conscripti, in me omnium vestrum ora atque oculos esse conversos, video vos non solum de vestro ac rei publicae, verum etiam, si id depulsum sit, de meo periculo esse sollicitos. Est mihi iucunda in malis et grata in dolore vestra erga me voluntas, sed eam, per deos immortales, deponite atque obliti salutis meae de vobis ac de vestris liberis cogitate. Mihi si haec condicio consulatus data est, ut omnis acerbitates, onunis dolores cruciatusque perferem, feram non solum fortiter, verum etiam lubenter, dum modo meis laboribus vobis populoque Romano dignitas salusque pariat.

2 Work

2.1 The System Model

Let $x \in \mathbb{R}^{n \times 1}$, $y \in \mathbb{R}^{p \times 1}$, $w \in \mathbb{R}^{r \times 1}$ be the state, measurement, exogenous vectors, respectively, the SIMO/MIMO LTI system addressed in this paper is stated as,

$$\dot{x} = Ax + B_w w + B_u u, y = Cx + D_w w \quad (1)$$

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where $A \in \mathbb{R}^{n \times n}$, $B_w \in \mathbb{R}^{n \times r}$, $C \in \mathbb{R}^{p \times n}$ and $D_w \in \mathbb{R}^{p \times r}$. The following additional rank condition

$$\text{rank}(C) = r < p \quad (2)$$

arises in sparse sensor applications[3], topologies used in Multi Agen Systems(MAS)[2] and distributed networks [5], and is also called Strictly Output Redundant(SOR) system [4]. Here, the system output is overdetermined, therefore,

$$\dim \mathcal{N}(C^T) = p - r \geq 1 \quad (3)$$

or using orthogonality $C^T C^\perp = 0$,

$$\dim \mathcal{N}(C^\perp) = p - r \geq 1 \quad (4)$$

which ensures nontrivial orthogonal component in the output space.

The system model is augmented with constant exogenous inputs as follows,

$$\begin{bmatrix} \dot{x} \\ \dot{w} \end{bmatrix} = \begin{bmatrix} A & B_w \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ w \end{bmatrix} + \begin{bmatrix} B_u \\ 0 \end{bmatrix} u, y = \begin{bmatrix} C & D_w \end{bmatrix} \begin{bmatrix} x \\ w \end{bmatrix} \quad (5)$$

and in short form as,

$$\dot{\tilde{x}} = \tilde{A}\tilde{x} + \tilde{B}u, y = \tilde{C}\tilde{x} \quad (6)$$

where $\tilde{x} \triangleq \begin{bmatrix} x & w \end{bmatrix}^T$ and matrices with tilde are as in Eq 5.

2.2 The Observer Models

The classical Luenberger Observer, in this context also called P Observer(PO) is defined as,

$$\dot{\hat{x}} = A\hat{x} + B_u u + L(y - \hat{y}), \hat{y} = C\hat{x} \quad (7)$$

Assuming (A, C) -pair observable, the error dynamics are obtained for the error $e \triangleq x - \hat{x}$ as,

$$\dot{e} = (A - LC)e + (B_w - D_w L)w \quad (8)$$

The \mathbb{H}_∞ optimal observer for objective function $z = C_z e$ is designed using the following LMI problem[1],

$$\begin{aligned} & \min_Y (\gamma) \quad \text{s.t.} \\ & \begin{bmatrix} (PA - YC) + (PA - YC)^T & PB_w - YD_w & C_z^T \\ \star & -\gamma I & 0 \\ \star & 0 & -\gamma I \end{bmatrix} \prec 0 \\ & P \succ 0 \end{aligned}$$

where the observer gain is recovered with $L = P^{-1}Y$. For constant exogenous inputs the augmented LO is given as,

$$\begin{bmatrix} \dot{\hat{x}} \\ \dot{\hat{w}} \end{bmatrix} = \begin{bmatrix} A & B_w \\ 0 & 0 \end{bmatrix} \begin{bmatrix} \hat{x} \\ \hat{w} \end{bmatrix} + \begin{bmatrix} L_1 \\ L_2 \end{bmatrix} (y - \hat{y}) + \begin{bmatrix} B_u \\ 0 \end{bmatrix} u \quad (9)$$

$$\hat{y} = \begin{bmatrix} C & D_w \end{bmatrix} \begin{bmatrix} \hat{x} \\ \hat{w} \end{bmatrix} \quad (10)$$

with error dynamics,

$$\begin{bmatrix} \dot{e} \\ \dot{e}_w \end{bmatrix} = \begin{bmatrix} A - L_1 C & B_w - L_1 D_w \\ -L_2 C & -L_2 \end{bmatrix} \begin{bmatrix} e \\ e_w \end{bmatrix} + \begin{bmatrix} B_u \\ 0 \end{bmatrix} u \quad (11)$$

2.3 The Projection

The projection defined using Gauge-Invariance principle is "proposed" as follows,

$$\Pi \triangleq I - C(C^T C)^{-1} C^T \quad (12)$$

where the following properties are satisfied,

$$\begin{aligned} \Pi C &= (I - C(C^T C)^{-1} C^T) C = 0 \\ \Pi C^\perp &= (I - C(C^T C)^{-1} C^T) C^\perp = C^\perp, \quad C^T C^\perp = 0 \\ \Pi^2 &= \Pi \end{aligned} \quad (13)$$

Using the projection on the measured output gives,

$$\Pi y = \Pi(Cx + D_w w) = \Pi D_w w = \Pi \tilde{w} \quad (14)$$

The projection eliminates the components in the output space and the orthogonal components remain. The exogenous signal \tilde{w} is defined to deal with the D_w matrix. The exogenous signal is decomposed as follows,

$$\tilde{w} = C\alpha + C^\perp \beta \quad (15)$$

After this decomposition the projection on the output gives,

$$\Pi y = \Pi(Cx + C\alpha + C^\perp \beta) = \Pi C^\perp \beta = C^\perp \beta \quad (16)$$

which is the orthogonal component.

2.4 The GI-Luenberger Observer

The classical Luenberger Observer is fed with this orthogonal component forming the GI-Luenberger observer, the observer expression becomes,

$$\dot{\hat{x}} = A\hat{x} + B_u u + L(y - \hat{y}) + B_w \Pi y, \hat{y} = C\hat{x} + \Pi y \quad (17)$$

The error dynamics of LO,

$$\dot{e} = (A - LC)e + (B_w - L)C\alpha + (B_w - L)C^\perp \beta \quad (18)$$

is as follows for the GI-Luenberger observer,

$$\dot{e} = (A - LC)e + (B_w - L)C\alpha \quad (19)$$

Assuming the observer is designed using the LMI given in Eq 2.2, the main difference is in the exogenous input decomposition, thus the performance depends on the decomposition. The steady-state estimation errors will persist for both the LO and GI-LO even for constant exogenous inputs. Assuming constant exogenous inputs, the following GI-Observer is stated,

$$\begin{bmatrix} \dot{\hat{x}} \\ \dot{\hat{\alpha}} \end{bmatrix} = \begin{bmatrix} A & B_w \\ 0 & 0 \end{bmatrix} \begin{bmatrix} \hat{x} \\ \hat{\alpha} \end{bmatrix} + L(y - \hat{y}) + \begin{bmatrix} B_w \\ 0 \end{bmatrix} \Pi y, \quad (20)$$

$$\hat{y} = \begin{bmatrix} C & I \end{bmatrix} \begin{bmatrix} \hat{x} \\ \hat{\alpha} \end{bmatrix} + \Pi y \quad (21)$$

with error dynamics,

$$\begin{bmatrix} \dot{e}_x \\ \dot{e}_\alpha \end{bmatrix} = \left(\begin{bmatrix} A & B_w \\ 0 & 0 \end{bmatrix} - \begin{bmatrix} L_1 \\ L_2 \end{bmatrix} \begin{bmatrix} C & I \end{bmatrix} \right) \begin{bmatrix} e_x \\ e_\alpha \end{bmatrix} \quad (22)$$

3 Numerical Example

3.1 Example 1

References

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A A summary of Latin grammar

B Some Latin vocabulary