

## Lecture 20

*Lecturer: Asst. Prof. M. Mert Ankarali***20.1 State-Space Analysis of LTI Systems****20.1.1 State-Space to TF**

Let's first re-visit the conversion from a state-space representation to the transfer function representations for LTI systems.

Note that a SS representation of an  $n^{th}$  order LTI system has the form below.

$$\begin{aligned} \text{Let } x(t) \in \mathbb{R}^n, y(t) \in \mathbb{R}, u(t) \in \mathbb{R}, \\ \dot{x}(t) = Ax(t) + Bu(t), \\ y(t) = Cx(t) + Du(t), \\ \text{where } A \in \mathbb{R}^{n \times n}, B \in \mathbb{R}^{n \times 1}, C \in \mathbb{R}^{1 \times n}, D \in \mathbb{R} \end{aligned}$$

In order to convert state-space to transfer function, we start with taking the Laplace transform of the both sides of the state-equation

$$\begin{aligned} \dot{x}(t) &= Ax(t) + Bu(t) \\ sX(s) &= AX(s) + BU(s) \\ sX(s) - AX(s) &= BU(s) \\ (sI - A)X(s) &= BU(s) \\ X(s) &= (sI - A)^{-1} BU(s) \end{aligned}$$

Now let's concentrate on the output equation

$$\begin{aligned} y(t) &= Cx(t) + Du(t) \\ Y(s) &= \left[ C(sI - A)^{-1} B + D \right] U(s) \\ G(s) &= C(sI - A)^{-1} B + D \end{aligned}$$

**Example:** Let  $p$  be a pole of  $G(s)$ , then show that  $p$  is also an eigenvalue of  $A$ .

**Solution:** Let

$$G(s) = \frac{n(s)}{d(s)}$$

If  $p$  is a pole of  $G(s)$ , then  $d(s)|_p = 0$ . Now let's analyze the dependence of  $G(s)$  to the state-space form.

$$\begin{aligned} G(s) &= [C(sI - A)^{-1}B + D] \\ (sI - G)^{-1} &= \frac{\text{Adj}(sI - A)}{\det(sI - A)} \\ G(s) &= \frac{C\text{Adj}(sI - G)B + D\det(sI - A)}{\det(sI - A)} \end{aligned}$$

If  $p$  is a pole of  $G(s)$ , then

$$\det(sI - A)|_{s=p} = 0$$

Obviously  $p$  is an eigenvalue of  $A$ .

### 20.1.2 Similarity Transformations

Now let's define a new "state-vector"  $\hat{x}$  such that

$$\begin{aligned} Px(t) &= \hat{x}(t) \quad \text{where} \\ P &\in \mathbb{R}^{n \times n}, \det(P) \neq 0 \end{aligned}$$

Then we can transform the state-space equations using  $P$  as

$$\begin{aligned} P^{-1}\dot{\hat{x}}(t) &= AP^{-1}\hat{x}(t) + Bu(t) \quad , \quad y(t) = CP^{-1}\hat{x}(t) + Du(t) \\ \dot{\hat{x}} &= PAP^{-1}\hat{x}(t) + PBu(t) \quad , \quad y(t) = CP^{-1}\hat{x}(t) + Du(t) \end{aligned}$$

The "new" state-space representation is obtained as

$$\begin{aligned} \dot{\hat{x}}(t) &= \hat{A}\hat{x}(t) + \hat{B}u(t) \\ y(t) &= \hat{C}\hat{x}(t) + \hat{D}u(t) \\ \hat{A} &= PAP^{-1} \quad , \quad \hat{B} = PB \quad , \quad \hat{C} = CP^{-1} \quad , \quad \hat{D} = D \end{aligned}$$

Since there exist infinitely many non-singular  $n \times n$  matrices, for a given LTI system, there exist infinitely many different but equivalent state-space representations.

**Example:** Show that  $A \in \mathbb{R}^{n \times n}$  and  $P^{-1}AP$ , where  $P \in \mathbb{R}^{n \times n}$  and  $\det(P) \neq 0$ , have the same characteristic equation

**Solution:**

$$\begin{aligned} \det(\lambda I - P^{-1}AP) &= \det(\lambda P^{-1}IP - P^{-1}AP) \\ &= \det(P^{-1}(\lambda I - A)P) \\ &= \det(P^{-1})\det(\lambda I - A)\det(P) \\ &= \det(P^{-1})\det(P)\det(\lambda I - A) \\ \det(\lambda I - P^{-1}AP) &= \det(\lambda I - A) \end{aligned}$$

### 20.1.2.1 Invariance of Transfer Functions Under Similarity Transformation

Consider the two different state-space representations

$$\begin{aligned} \dot{x}(t) &= Ax(t) + Bu(t) & \dot{\hat{x}}(t) &= \hat{A}\hat{x}(t) + \hat{B}u(t) \\ y(t) &= Cx(t) + Du(t) & y(t) &= \hat{C}\hat{x}(t) + \hat{D}u(t) \end{aligned}$$

where they are related with the following similarity transformation

$$Px(t) = \hat{x}(t), \quad \hat{G} = PAP^{-1}, \quad \hat{B} = PB, \quad \hat{C} = CP^{-1}, \quad \hat{D} = D$$

Let's compute the transfer function for the second representation

$$\begin{aligned} \hat{G}(s) &= \left[ \hat{C} (sI - \hat{A})^{-1} \hat{B} + \hat{D} \right] \\ &= \left[ CP^{-1} (sI - PAP^{-1})^{-1} PB + D \right] \\ &= \left[ CP^{-1} (P(sI - A)P^{-1})^{-1} PB + D \right] \\ &= \left[ CP^{-1}P(sI - A)^{-1}P^{-1}PB + D \right] \\ &= \left[ C(sI - A)^{-1}B + D \right] \\ \hat{G}(s) &= G(s) \end{aligned}$$

### 20.1.3 Canonical State-Space Realizations

We know that for a given LTI system, there exist infinitely many different SS representations. We previously learned some methods to convert a TF/ODE into State-Space form. We will now re-visit them and talk about the canonical state-space forms.

For the sake of clarity, derivations are given for a general 3<sup>rd</sup> order LTI system.

### 20.1.4 Controllable Canonical Form

In this method of realization, we use the fact the system is LTI. Let's consider the transfer function of the system and let's perform some LTI operations.

$$\begin{aligned} Y(s) &= \frac{b_3s^3 + b_2s^2 + b_1s + b_0}{s^3 + a_2s^2 + a_1s + a_0} U(s) \\ &= (b_3s^3 + b_2s^2 + b_1s + b_0) \frac{1}{s^3 + a_2s^2 + a_1s + a_0} U(s) \\ &= G_2(s)G_1(s)U(s) \text{ where} \\ G_1(s) &= \frac{H(s)}{U(s)} = \frac{1}{s^3 + a_2s^2 + a_1s + a_0} \\ G_2(s) &= \frac{Y(s)}{H(s)} = b_3s^3 + b_2s^2 + b_1s + b_0 \end{aligned}$$

As you can see we introduced an intermediate variable  $h(t)$  or with a Laplace transform of  $H(s)$ . First transfer function has static input dynamics, operates on  $u(t)$ , and produces an output, i.e.  $h(t)$ . Second

transfer function is a “non-causal” system and operates on  $h(t)$  and produces output  $y(t)$ . If we write the ODEs of both systems we obtain

$$\begin{aligned}\ddot{h} &= -a_2\ddot{h} - a_1\dot{h} - a_0h + u \\ y &= b_3\ddot{h} + b_2\dot{h} + b_1h + b_0h\end{aligned}$$

Now let the state-variables be  $x = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} h \\ \dot{h} \\ \ddot{h} \end{bmatrix}$ . Then, individual state equations take the form

$$\begin{aligned}\dot{x}_1 &= x_2 \\ \dot{x}_2 &= x_3 \\ \dot{x}_3 &= -a_2x_3 - a_1x_2 - a_0x_1 + u\end{aligned}$$

and the output equation take the form

$$\begin{aligned}y &= b_3(-a_2x_3 - a_1x_2 - a_0x_1 + u) + b_2x_3 + b_1x_2 + b_0x_1 \\ &= (b_0 - b_3a_0)x_1 + (b_1 - b_3a_1)x_2 + (b_2 - b_3a_2)x_3 + b_3u\end{aligned}$$

If we re-write the equations in matrix form we obtain the state-space representation as

$$\begin{aligned}\dot{x} &= \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ -a_0 & -a_1 & -a_2 \end{bmatrix} x + \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} u \\ y &= \begin{bmatrix} (b_0 - b_3a_0) & (b_1 - b_3a_1) & (b_2 - b_3a_2) \end{bmatrix} x + [b_3] u\end{aligned}$$

If we obtain a state-space model from this approach, the form will be in *controllable canonical form*.

For a general  $n^{th}$  order transfer function controllable canonical form has the following  $A$ ,  $B$ ,  $C$ , &  $D$  matrices

$$\begin{aligned}A &= \begin{bmatrix} 0 & 1 & 0 & \cdots & 0 \\ 0 & 0 & 1 & \cdots & 0 \\ \vdots & \vdots & \vdots & & \vdots \\ 0 & 0 & 0 & \cdots & 1 \\ -a_0 & -a_1 & -a_2 & \cdots & -a_{n-1} \end{bmatrix}, \quad B = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 0 \\ 1 \end{bmatrix} \\ C &= \begin{bmatrix} (b_0 - b_na_0) & (b_1 - b_na_1) & \cdots & (b_{n-1} - b_na_{n-1}) \end{bmatrix}, \quad D = b_n\end{aligned}$$

### 20.1.5 Observable Canonical Form

In this method will obtain a different minimal state-space realization, the form is called observable canonical form. The process is different and state-space structure will have a different topology. Let's start with a  $3^{rd}$  transfer function and perform some grouping based on the  $s$  elements.

$$\begin{aligned}Y(s) &= \frac{b_3s^3 + b_2s^2 + b_1s + b_0}{s^3 + a_2s^2 + a_1s + a_0}U(s) \\ Y(s)(s^3 + a_2s^2 + a_1s + a_0) &= (b_3s^3 + b_2s^2 + b_1s + b_0)U(s) \\ s^3Y(s) &= b_3s^3U(s) + s^2(-a_2Y(s) + b_2U(s)) + s(-a_1Y(s) + b_1U(s)) + (-a_0Y(s) + b_0U(s))\end{aligned}$$

Let's multiply both sides with  $\frac{1}{s^3}$  and perform further grouping

$$Y(s) = b_3 U(s) + \frac{1}{s} (-a_2 Y(s) + b_2 U(s)) + \frac{1}{s^2} (-a_1 Y(s) + b_1 U(s)) + \frac{1}{s^3} (-a_0 Y(s) + b_0 U(s))$$

$$Y(s) = b_3 U(s) + \frac{1}{s} \left[ (-a_2 Y(s) + b_2 U(s)) + \frac{1}{s} \left\{ (-a_1 Y(s) + b_1 U(s)) + \frac{1}{s} (-a_0 Y(s) + b_0 U(s)) \right\} \right]$$

Let the Laplace domain representations of state variables  $X(s) = \begin{bmatrix} X_1(s) \\ X_2(s) \\ X_3(s) \end{bmatrix}$  defined as

$$X_1(s) = \frac{1}{s} (-a_0 Y(s) + b_0 U(s))$$

$$X_2(s) = \frac{1}{s} \left\{ (-a_1 Y(s) + b_1 U(s)) + \frac{1}{s} (-a_0 Y(s) + b_0 U(s)) \right\}$$

$$X_3(s) = \frac{1}{s} \left[ (-a_2 Y(s) + b_2 U(s)) + \frac{1}{s} \left\{ (-a_1 Y(s) + b_1 U(s)) + \frac{1}{s} (-a_0 Y(s) + b_0 U(s)) \right\} \right]$$

In this context output equation in  $s$  and time domains simply takes the form

$$Y(s) = X_3(s) + b_3 U(s) \quad \rightarrow \quad y(t) = x_3(t) + b_3 u(t)$$

Dependently the state equations (in  $s$  and time domains) take the form

$$sX_1(s) = -a_0 X_3(s) + (b_0 - a_0 b_3) U(s) \quad \rightarrow \quad \dot{x}_1 = -a_0 x_3 + (b_0 - a_0 b_3) u$$

$$sX_2(s) = X_1(s) - a_1 X_3(s) + (b_1 - a_1 b_3) U(s) \quad \rightarrow \quad \dot{x}_2 = x_1 - a_1 x_3 + (b_1 - a_1 b_3) u$$

$$sX_3(s) = X_2(s) - a_2 X_3(s) + (b_2 - a_2 b_3) U(s) \quad \rightarrow \quad \dot{x}_3 = x_2 - a_2 x_3 + (b_2 - a_2 b_3) u$$

If we re-write all equations in matrix form, we obtain the state-space representation as

$$\dot{x} = \begin{bmatrix} 0 & 0 & -a_0 \\ 1 & 0 & -a_1 \\ 0 & 1 & -a_2 \end{bmatrix} x + \begin{bmatrix} (b_0 - b_3 a_0) \\ (b_1 - b_3 a_1) \\ (b_2 - b_3 a_2) \end{bmatrix} u$$

$$y = \begin{bmatrix} 0 & 0 & 1 \end{bmatrix} x + [b_3] u$$

If we obtain a state-space model from this method, the form will be in *observable canonical form*. Thus we can call this representation also as *observable canonical realization*. This form and representation is the dual of the previous representation.

For a general  $n^{th}$  order system controllable canonical form has the following  $A$ ,  $B$ ,  $C$ , &  $D$  matrices

$$A = \begin{bmatrix} 0 & 0 & \cdots & 0 & -a_0 \\ 1 & 0 & \cdots & 0 & -a_1 \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ 0 & 0 & \cdots & 0 & -a_{n-2} \\ 0 & 0 & \cdots & 1 & -a_{n-1} \end{bmatrix}, \quad B = \begin{bmatrix} (b_0 - b_n a_0) \\ (b_1 - b_n a_1) \\ \vdots \\ (b_{n-2} - b_n a_{n-2}) \\ (b_{n-1} - b_n a_{n-1}) \end{bmatrix}$$

$$C = \begin{bmatrix} 0 & 0 & \cdots & 0 & 1 \end{bmatrix}, \quad D = b_n$$

### Diagonal Canonical Form

If the transfer function of the LTI system has distinct poles, we can expand it using partial fraction expansion

$$Y(s) = \left[ b_3 + \frac{c_1}{s - p_1} + \frac{c_2}{s - p_2} + \frac{c_3}{s - p_3} \right] U(s)$$

Now let's concentrate on the candidate "state variables" and try to write state evaluation equations

$$X_1(s) = \frac{1}{s - p_1} U(s) \quad \rightarrow \quad \dot{x}_1 = p_1 x_1 + u$$

$$X_2(s) = \frac{1}{s - p_2} U(s) \quad \rightarrow \quad \dot{x}_2 = p_2 x_2 + u$$

$$X_3(s) = \frac{1}{s - p_3} U(s) \quad \rightarrow \quad \dot{x}_3 = p_3 x_3 + u$$

where as output equation can be derived as

$$y(t) = b_3 u(t) + c_1 x_1(t) + c_2 x_2(t) + c_3 x_3(t)$$

If we combine the state and output equations, we can obtain the state space form as

$$\begin{aligned} \dot{\mathbf{x}}(t) &= \begin{bmatrix} p_1 & 0 & 0 \\ 0 & p_2 & 0 \\ 0 & 0 & p_3 \end{bmatrix} \mathbf{x}(t) + \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} u(t) \\ y(t) &= \begin{bmatrix} c_1 & c_2 & c_3 \end{bmatrix} \mathbf{x}(t) + b_3 u(t) \end{aligned}$$

where

$$\mathbf{x} = \begin{bmatrix} x_1(t) \\ x_2(t) \\ x_3(t) \end{bmatrix}, \quad A = \begin{bmatrix} p_1 & 0 & 0 \\ 0 & p_2 & 0 \\ 0 & 0 & p_3 \end{bmatrix}, \quad B = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \quad C = \begin{bmatrix} c_1 & c_2 & c_3 \end{bmatrix}, \quad D = b_3$$

The form obtained with this approach is called diagonal canonical form. Obviously, this form is not applicable for "some" systems that has repeated roots.

For a general  $n^{th}$  order system with distinct roots diagonal canonical form has the following  $A$ ,  $B$ ,  $C$ , &  $D$  matrices

$$\begin{aligned} A &= \begin{bmatrix} p_1 & 0 & \cdots & 0 & 0 \\ 0 & p_2 & \cdots & 0 & 0 \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ 0 & 0 & \cdots & p_{n-1} & 0 \\ 0 & 0 & \cdots & 0 & p_n \end{bmatrix}, \quad B = \begin{bmatrix} 1 \\ 1 \\ \vdots \\ 1 \\ 1 \end{bmatrix} \\ C &= \begin{bmatrix} c_1 & c_2 & \cdots & c_{n-1} & c_n \end{bmatrix}, \quad D = b_n \end{aligned}$$

**Example:** Given that

$$G(s) = \frac{s^2 + 8s + 10}{s^2 + 3s + 2}$$

find a controllable, observable, and diagonal canonical state-space representation of the given TF.

**Solution:**

If we follow the derivation of controllable canonical form for a second order system we obtain the following structure

$$\begin{aligned}\dot{x} &= \begin{bmatrix} 0 & 1 \\ -a_0 & -a_1 \end{bmatrix} x + \begin{bmatrix} 0 \\ 1 \end{bmatrix} u \\ y &= \begin{bmatrix} (b_0 - b_2 a_0) & (b_1 - b_2 a_1) \end{bmatrix} x + [b_2] u\end{aligned}$$

where

$$a_0 = 2, \quad a_1 = 3, \quad b_0 = 10, \quad b_1 = 8, \quad \& \quad b_2 = 1$$

Thus, the state-space representation takes the form

$$\begin{aligned}\dot{x} &= \begin{bmatrix} 0 & 1 \\ -2 & -3 \end{bmatrix} x + \begin{bmatrix} 0 \\ 1 \end{bmatrix} u \\ y &= \begin{bmatrix} 8 & 5 \end{bmatrix} x + [1]u\end{aligned}$$

Observable canonical form is the dual of the controllable canonical form thus for the given system, we know that

$$\begin{aligned}A_{OCF} &= A_{CCF}^T = \begin{bmatrix} 0 & -2 \\ 1 & -3 \end{bmatrix} \\ B_{OCF} &= C_{CCF}^T = \begin{bmatrix} 8 \\ 5 \end{bmatrix} \\ C_{OCF} &= B_{CCF}^T = \begin{bmatrix} 0 & 1 \end{bmatrix} \\ D_{OCF} &= D_{CCF} = [1]\end{aligned}$$

In order to find the diagonal canonical form, we need to perform partial fraction expansion

$$G(s) = \frac{s^2 + 8s + 10}{s^2 + 3s + 2} = 1 + \frac{3}{s+1} + \frac{2}{s+2}$$

then SS matrices for the diagonal canonical form can be simply derived as

$$\begin{aligned}A_{DCF} &= \begin{bmatrix} -1 & 0 \\ 0 & -2 \end{bmatrix} \\ B_{DCF} &= \begin{bmatrix} 1 \\ 1 \end{bmatrix} \\ C_{DCF} &= \begin{bmatrix} 3 & 2 \end{bmatrix} \\ D_{DCF} &= [1]\end{aligned}$$

**Example:** Consider the following general state-space representation

$$\begin{aligned}\dot{x}(t) &= Ax(t) + Bu(t), \\ y(t) &= Cx(t) + Du(t)\end{aligned}$$

Now let's consider the following state-space representation

$$\begin{aligned}\dot{\bar{x}}(t) &= A^T \bar{x}(t) + C^T u(t), \\ y(t) &= B^T \bar{x}(t) + Du(t)\end{aligned}$$

Show that these two state-space representations results in same transfer function form

**Solution:** For the second representation we have

$$\begin{aligned}\bar{G}(s) &= \bar{C} (sI - \bar{A})^{-1} \bar{B} + D \\ &= B^T (sI - A^T)^{-1} C^T + D\end{aligned}$$

Since  $\bar{G}(s)$  is a scalar quantity we can take its transpose

$$\begin{aligned}\bar{G}(s) &= [\bar{G}(s)]^T = [B^T (sI - A^T)^{-1} C^T + D]^T \\ &= (C^T)^T \left( (sI - A^T)^{-1} \right)^T (B^T)^T + D \\ &= C \left( (sI - A^T)^T \right)^{-1} B + D \\ &= C (sI - A)^{-1} B + D \\ \bar{G}(s) &= G(s)\end{aligned}$$

This result also shows that controllable and observable canonical representations are similar.



## 20.2 Stability & State-Space Representations

Let's consider the state-representation of an LTI system

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

Given LTI system is called *asymptotically stable* if, with  $u(t) = 0$  and  $\forall x(0) \in \mathbb{R}^n$ , we have

$$\lim_{t \rightarrow \infty} \|x(t)\| = 0$$

**Theorem:** A state-space representation is asymptotically stable if and only if all of the eigenvalues of the system matrix,  $A$ , have negative real parts, i.e.

$$\forall x_0 \in \mathbb{R}^n, \lim_{t \rightarrow \infty} \|x(t)\| = 0 \iff \forall i \in \{1, \dots, n\}, \operatorname{Re}\{\lambda_i\} < 0$$

**Ex:** Show that if a state-space representation is asymptotically stable then its transfer function representation is BIBO stable.

**Solution:** Previously we showed that if  $p$  is a pole of  $G(s)$ , then it is also an eigenvalue of  $A$ , since we can write  $G(s)$  as

$$G(s) = \frac{C \operatorname{Adj}(sI - A) B + D \det(sI - A)}{\det(sI - A)}$$

If the state-space representation is asymptotically stable then we know that for each pole,  $p_i$  of  $G(s)$  we have  $\operatorname{Re}\{p_i\} < 0$  which makes the input-output dynamics BIBO stable. In conclusion,

Asymptotically stable  $\Rightarrow$  BIBO stable

**Example:** Consider the following state-space form of a CT system

$$\begin{aligned}\dot{x}(t) &= \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} x(t) + \begin{bmatrix} 0 \\ 1 \end{bmatrix} u(t) \\ y(t) &= \begin{bmatrix} 1 & -1 \end{bmatrix} x(t)\end{aligned}$$

- Is this system asymptotically stable?
- Is this system BIBO stable?

**Solution:** Let's compute the eigenvalues of  $A$

$$\det \left( \begin{bmatrix} \lambda & -1 \\ -1 & \lambda \end{bmatrix} \right) = \lambda^2 - 1$$

$$\lambda_{1,2} = \pm 1$$

Thus the system is NOT Asymptotically Stable. Now let's check BIBO stability condition. First, compute the  $G(s)$

$$\begin{aligned}
G(s) &= \begin{bmatrix} 1 & -1 \end{bmatrix} \begin{bmatrix} s & -1 \\ -1 & s \end{bmatrix}^{-1} \begin{bmatrix} 0 \\ 1 \end{bmatrix} \\
&= \begin{bmatrix} 1 & -1 \end{bmatrix} \begin{bmatrix} s & 1 \\ 1 & s \end{bmatrix} \begin{bmatrix} 0 \\ 1 \end{bmatrix} \frac{1}{s^2 - 1} \\
&= \begin{bmatrix} 1 & -1 \end{bmatrix} \begin{bmatrix} s & 1 \\ 1 & s \end{bmatrix} \begin{bmatrix} 0 \\ 1 \end{bmatrix} \frac{1}{s^2 - 1} \\
&= \begin{bmatrix} 1 & -1 \end{bmatrix} \begin{bmatrix} 1 \\ s \end{bmatrix} \frac{1}{s^2 - 1} \\
&= \frac{-(s-1)}{s^2 - 1} \\
&= \frac{-1}{s+1}
\end{aligned}$$

Indeed, the system is BIBO Stable.

In conclusion

- Asymptotically Stable  $\Rightarrow$  BIBO Stable
- BIBO Stable  $\nRightarrow$  Asymptotically Stable