Lecture 9 (Tính quan sát được / Observability) D/n 1: Till quansat to & Till tai too dusc. $\begin{cases} \dot{x}(t) = A(t)x(t) + B(t)u(t) \end{cases}$ $1 + (t) = c(t) \times (t) + D(t) u(t)$ Timpuansatate: (observable) u(t) & Sys. He degrita quantat to tait to view It > to san cho the U(t) & y(t) from (to, t,) list tre this to x/tight tuse duy what ×(t) | [to,te] ⇔ J! ×(to). > tase hist de toan by ×(t), y(t) ∀ t>to Tokuhar: $\begin{cases} U_1(t) = U_2(t) \ \forall t \in [t_0, t_1] \Rightarrow \times_2(t_0) . \\ V_1(t) = V_2(t) \end{cases}$ $\begin{cases} \dot{x}_{i} = A(t) \times_{i}(t) + B(t) u_{i}(t) \\ \dot{y}_{i} = C(t) X_{i}(t) + D(t) u_{i}(t) \end{cases} , i = 1, 2 \quad \forall t \in (t_{s}, t_{j})$ Wi 2le $lam 1 phep - : dist Sx(t) = x_2(t) - x_1(t)$. $\Rightarrow \begin{cases} \delta \dot{x}(t) = A(t) \delta x(t) \\ 0 = C(t) \delta x(t) \end{cases} \forall t \in [t_s, t_1]$ (2) Tinh quan sof the \Leftrightarrow He (2) set co n° duy what $\delta x(t) = 0 \ \forall t \in [t_0, t_1]$. = going ten physics trink the notion (D/ly 2.9). $\frac{9}{\text{My23}}$: Cho pt $\dot{x}(t) = A(t) \times (t)$ \longrightarrow pt derivation to $\dot{z}(t) = -A^{T}(t) z$ Ho tillbea $\Phi_{\times}(t,s)$ \longrightarrow ho tillbea $\Phi_{\Xi}(t,s) = (\Phi_{\times}(t,s)^{-1})^{\mathsf{T}} = \Phi_{\times}(t,s)^{\mathsf{T}}$ Xdpt $w(t) = -A(t)w(t) \rightarrow h_0 teichood <math>\Phi_w(t,s) = \Phi_x(t,s)^{-1} = \Phi_x(s,t)$ Cặp (Alth, B(t)) là thiếte tại to ()] to soo cho minh tế sau trung $2^{T}(t)B(t) = 0 \quad \forall t \in [t_0, t_1] \Rightarrow 2(t) = 0 \quad \forall t \in [t_0, t_1].$ (4) So south vox (3) to those voi to z(t), B(t) to thought boi Sx(t) & C(t). Ph/29: Xet of 2(t)=-A(t) = 4 g/hi migh to (t) to trung => (A(t), B(t)) to the tint. So wsi (2) this 8x +/ pt 8x(4) = A(4) 8x(4).

Doto to (- AT(t), CT(t)) to fill to to to.

Khuyu Tunh quantot to to to cracks (A(t), C(t)) (still the train case (-A(t), C(t)) tot. (tay chich to BT 6.22 / Chen).

Ching: Trong TH lie to LTI this tinh got to wa cap (A,C) (2) tinh tillity was cap (-A, E)

(t/c doingou của lệ [TI, qs.4 de là doingou của de là de)

Bly6. 1- HE LTV (1) (hay cap (A(+), C(+))) to quan soft to tai to new the 1 trong cac the two of som

i) Cop (-A'(t), C'(t)) to the the

ii) Gramian gransat Wo (tosty) = 5 to (toto) C(t) C(t) \$\overline{\pi}\$ (toto) dt

to x/t divy voi ty > to viao to.

Dly 6.012 G/s A(t), c(t) to tron ten cap n-1. Cap (A(t), c(t)) to quan sof te tai to non

Dly 6.012 G/s A(t), c(t) to tron ten cap n-1. Cap (A(t), C(t)) to quan sof te tai to non $\exists t_1 > t_0 \text{ sao cho}$ rank $\begin{bmatrix} N_0(t) \\ N_1(t) \end{bmatrix} = n$, LN (t) trong to I Note (t) = Ne(t) A(t) + Ne(t), h= 0,1,..., n-1. $|N_{\circ}(t)| = C(t)$ Tinh t lli t (A(t), B(t)) t lli t $Z^{T}(t)$ B(t) z $Z^$ Till gest to (AT(t), CT(t) of let to (to ngan) Wo (to, t,) = \$ \$ (t, t) CT(t) C(t) \$ (t, t) of Tinh tai tao te # Tinh quan sat te $\begin{cases} u_1(t) = u_2(t) & \forall t > t_0 \\ y_1(t) = y_2(t) & \forall t > t_0 \end{cases}$ { u, (t) = u, (t) } +t \le to (y1(+) = y2(t) >t < to $\Rightarrow \times_{1}(t_{0}) = \times_{2}(t_{0}) \qquad \Rightarrow \times_{1}(t_{0}) = \times_{2}(t_{0})$ forward in time backward in time $\times_{\underline{\lambda}}(t) = \times_{\underline{\lambda}}(t) \quad \forall t > t_0$ Dly218: HE, LTV (1) to tax too to (reconstructable) (cap (A (-4), C (-4)) to delite. TH: LTI this too too to (AT, CT) to talk to (A, C) to quan sof to. Ohi trong TH UV this tai too to + quan sat to. Dly2.19: (A(t), C(t)) la tai tao de 6 Gramian tai tao $W_r(t_0,t_1) = \int \Phi(t,t_1) C'(t) C(t) \Phi(t,t_1) dt$ laxt dusy. LTI Systems Tinh quan sat te. Timb Feli de i) (A,C) la gsat de i) (A,B) la tell' de ii) Gramian good to xt drivy voi ty > to was to ii) Gramian Flh la xrt disy Woltosty) = JeAscTceAsds We (tosts)= \$ e A(t_-s) B &T e A (t_-s) Je iii) Ma Van Gsat Kalman iii) Matran tildi Kalmon $K_{o}(A,C) = [C^{T} A^{T}C^{T} ... (A^{T})^{n-1} C^{T}] = V_{n}$ $V_{n} \text{ rank } K_{o}(A,B) = n$ Kc (A, B) = [B AB And B] the rank Ke (A,B) = n (Ke to the hang dong) (Ko ta dù hang cót). in) Hantus iv) Hautus Vaule (ZI-A, B) = n rank $\begin{bmatrix} AI-A \end{bmatrix} = n$. $\forall \lambda \in \mathbb{C}$.

V) New v to vecto view plai via A, Kicto (XI-A) v = O

YZE C

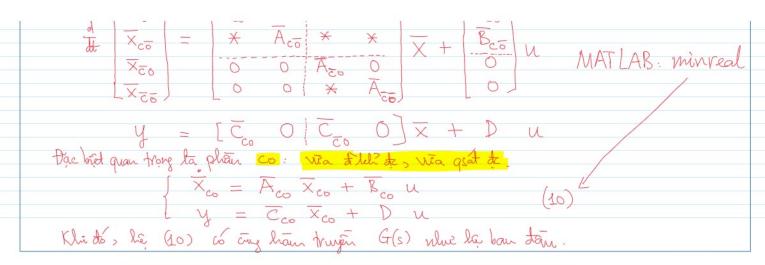
W New W to vecto viery trai anaA,

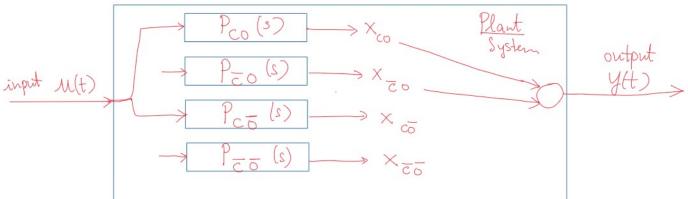
```
YZE C
                                                                  L C )
  V New W la vecto viery trai của A,
                                                     V) New v to vecto view phaina A, Kicto (XI-A) v = 0
   the to WH(AI-A) = 0
                                                         thi Cv \neq 0.
    this WB $ 0.
Trong TH db, le la & Auch (6 A C C) this WC =
                                                                                                                             12/m
                                   AW + W AT = - BBT
      pt Lyapunov
                                    A^T W_0 + W_0 A = -C^T
     MATLAB => lyap
                        He Kloy DKh De (KOSADe) & Phan Kich Kalman
   Taxá la LTI.
                           \begin{cases} \dot{x}(t) = Ax(t) + Bu(t) \\ \dot{y}(t) = Cx(t) + Du(t) \end{cases}
   He O fllist > K. (A,B) = [B AB ... A^2B] is rank < n. Det r = rank K. (A,B).
    To tim de 100 00 true chian {v1, ..., vr} => bosony {vr+1, ..., vn} la coso true chian của
        X_c^{\perp}(A,B) tế tị 1 \propto c^2 trực chiấn của R^n. Đố biến K = V^{-1}_{X}, với V = [v_1 \ v_2 \dots \ v_n].
                               \frac{1}{x} = \sqrt{1} \times = \sqrt{1}(Ax + Bu) = \sqrt{1}A\sqrt{x} + \sqrt{1}Bu
\frac{1}{y} = Cx + Du = C\sqrt{x} + Du
     Khi to taco he most
      So sách 2 le (7) & (8).
    The He (7) to the de (qsite) ( He (8) to the to gent to).
     \frac{C/m}{m} = \left[\lambda I - A, B\right] = \left[\lambda I - V^{-1}AV, V^{-1}B\right] = V^{-1}\left[\lambda I - A, B\right] \cdot \left[V \circ I\right]
                   > rank [AI-A, B] = rank [AI-A, B] Y 2 € C.
             Posts (7) I'll a ( 0) I'll to. Toog his, tout believe to the good to.
    Tatháy V= [V1 --- Vr | Vr+1 ··· Vn] thi các cột của V1 bom thành cơ số của Kc(A,B).
               K_c(A,B) = [B AB ... A^{n-1}B] \Rightarrow AK_c(A,B) = [AB ... A^{n-1}B | A^nB)
               Theo Hly Cayley-Hamilton im(An) = im{I, A,..., An-1}
                                                    → in (AnB) ( in (B, AB, ..., And B) = in Ka(AsB).
                \lim_{R \to \infty} \left( A k_{c} (A, B) \right) \subseteq \lim_{R \to \infty} \left( K_{c} (A, B) \right)
\lim_{R \to \infty} \left( A k_{c} (A, B) \right) \subseteq \lim_{R \to \infty} \left( K_{c} (A, B) \right)
\lim_{R \to \infty} \left( A k_{c} (A, B) \right) \subseteq \lim_{R \to \infty} \left( K_{c} (A, B) \right)
               Ngoaira in(B) \subseteq in(K_c(A,B)) \Rightarrow V^{-1}B = \begin{bmatrix} B_c \end{bmatrix}
              Do do taco \begin{cases} V^2AV = \begin{bmatrix} \overline{A}_c & \overline{A}_{12} \\ \overline{A}_c & \overline{A}_c \end{bmatrix}, V^3B = \begin{bmatrix} \overline{B}_c \\ \overline{B} & \overline{B}_c \end{bmatrix} Plantich till' Kalman.
```

```
CV = [C_c \ C_c], D = D
Ctrbf
     Tac K_c(\overline{A}, \overline{B}) = \begin{bmatrix} \overline{B}_c & \overline{A}_c \overline{B}_c \\ 0 & 0 \end{bmatrix} A_c^{n-1} \overline{B}_c  co rank = r.
                                     > rank [Bc Ac Bc --- Ac Bc] = r ticta Kc (Ac, Bc) dilay dong.
         Vi vay cap (Ac, Bc) la t'lli te.
           He (8) codang (xc) = [Ac An Xc) + [Bc] u -> phần đư thị tr

Xc Ac Xc) (O) -> phần ở thì tr
             \mathring{o} tay to \overset{\circ}{\mathbf{x}}_{c}(t) = \overset{\circ}{e} \overset{\circ}{\mathbf{x}_{c}}(t) li don the they was u.
             Photogram, voint to light = (t) (coinshe = (0) = 0 = x=(t) = 0 +t > 0) think is
                                                                     xc(t) = Acxc+ Ben tale till te.
            Han truyen của hệ (9) ta G_{1}(s) = D + C_{c} (sI_{r} - A_{c})^{-1}B_{c}
             Harryugen cha he (8) to G(s) = D + [C_c C_c] \cdot (sI_n - [A_c A_{n2}])^1 [B_c]
                                                                                                                                                              = D + \left[\overline{c}_{c} \ \overline{c}_{\overline{c}}\right] \cdot \left[\left(s\overline{I}_{r} - \overline{A}_{c}\right)^{1} \right] \times \left[s\overline{I}_{r} - \overline{A}_{\overline{c}}\right]^{1} \left[s\overline{I}_{c}\right] \times \left[s\overline{I}_{r} - \overline{A}_{\overline{c}}\right]^{1} \left[s\overline{I}_{c}\right] \times \left[s\overline{I}_{r} - \overline{A}_{\overline{c}}\right]^{1} \times \left[s\overline{I}
                                                                                                                                                              = D + \overline{C}_c \cdot (sI_r - \overline{A}_c)^{-1} \overline{B}_c
                                                                                                                                                              = G_{\Lambda}(s).
                Whi vizy, phon to can I this to so to one from trugen which he ban ton.
Chig: G(A) = G(\overline{A}) (= G(V^4AV)) = G(\overline{A}_c) \cup G(\overline{A}_c) \cdot \sqrt{A} = [\overline{A}_c \times \overline{A}_c]
                          Chito 6(Ac) de gesta cac mode tille te (controllable modes). [0]
6 (Ac) // (uncontrollable modes).
    Tubyte, tacing tim to I matrim P san cho phep the bien so X = Px chote
    Plân tên quan sát Kalman \left\{ \begin{bmatrix} \dot{x}_0 \\ \dot{x}_{\overline{o}} \end{bmatrix} = \begin{bmatrix} \overline{A}_0 & 0 \\ \dot{x}_{\overline{o}} \end{bmatrix} + \begin{bmatrix} \overline{B}_0 \\ \overline{B}_{\overline{o}} \end{bmatrix} \mathcal{U} \right\}
                                    how to cap (\overline{A}_{o}, \overline{C}_{o}) to quan sat de.
             Tudyle G_2(s) = D + \overline{C_o} (sI - \overline{A_o})^{\frac{1}{2}} \overline{B_o} = G(s)
                                               ( (A.): mode quan sat te (observable modes)
                                                   (6(A_{\overline{0}}): "0" (unobservable modes).
Dly 6.7: I 1 ma trận spiec gias T sao cho với phop thể biến x = T1x, tacó
```

MATIAB: mirreal





Aly: a) New 7 1 le trêm blien có cũng tran truyền như lệ LTI (7) thi M' chiến của nó = M' chiến của hệ con (10). (Hệ con via thiết tr Vĩa quá tệ).

Met phép nhân dang (tim le till ti ham Mytin) la toe thiên

b) Moi phép uhan dang to thair the la trong trong, Kic ta = qua 1 phép the bren so.

```
clear all; close all; clc
        A = [-4.5 \ 0 \ -6 \ 0 \ -2 \ 0]
4
5
6
7
8
9
            0 -4.5 0 -6 0 -2;
            100000;
            010000;
            0 0 1 0 0 0;
            0 0 0 1 0 0];
11
           0 0
12
            0 0
13
            0 0
14
15
            0 0
            0 0];
             3 -1.5 12 -3.75 12 -1.5];
19
        D = [2 \ 0; 0 \ 0];
20 -
        sys = ss(A,B,C,D)
```

```
%% Checking Controllability & Observability via Kalman matrices
                                                                                         u1 u2
     [n, \sim] = size(A);
                                                                                       y1 2 0
y2 0 0
     Kc = ctrb(A, B);
     if rank(Kc) == n
        disp('System is controllable')
                                                                                    Continuous-time state-space model.
                                                                                     System is uncontrollabel
        disp('System is uncontrollabel')
                                                                                    System is unobservabel
     end
                                                                                     5 states removed.
     Ko = obsv(A,C);
                                                                                     sys1r =
                                                    Τ
     if rank(Ko) == n
                                                                                      a =
         disp('System is observable')
                                                                                       x1 -0.5
         disp('System is unobservabel')
                                                                                      b =
                                                                                       x1 0.1741
40
        %% Minimal Realization & Kalman decomposition
41 -
        tol = 1e-10;
42 -
        [sys1r,U] = minreal(sys,tol)
                                                                                          17.23
43
        Abar = U * A * U'
44 -
                                                                                      d =
        Bbar = U * B
Cbar = C * U'
45 -
                                                                                      y1 2 0
y2 0 0
46 -
47
                                                                                    Continuous-time state-space model.
48 -
        A1 = sys1r.A; B1 = sys1r.B; C1 = sys1r.C; D1 = sys1r.D;
49 -
        [r,~] = size(A1)
50 -
        Kc1 = ctrb(A1,B1); Ko1 = obsv(A1,C1);
                                                                                       0.1741
-0.4558
                                                                                                      0.6963
-0.5698
                                                                                                                        0.6963
51 -
        if rank(Kc1) == r
52 -
          disp('System is controllable')
                                                                                                       0.4364
                                                                                       -0.8729
                                                                                                                       -0.2182
        else
53 -
                                                                                               1.0000
54 -
           disp('System is uncontrollabel')
                                                                                                                                1.0000
55 -
        end
56 -
        if rank(Ko1) == r
57 -
         disp('System is observable')
                                                                                        -0.5000
                                                                                                -0.0000
                                                                                                          0.0000
58 -
                                                                                                -2.0000
                                                                                                          -0.0000
         disp('System is unobservabel')
                                                                                         5.4701
                                                                                                -3.6556
                                                                                                         -2.0000
59 -
                                                                                                                 -4.5000
                                                                                                                         -6.0000
                                                                                                                                  -2.0000
60 -
        end
                                                                                                                  1.0000
                                                                                                                          1.0000
                                                                                      Bbar =
                                                                                         0.1741
                                                                                        -0.4558
                                                                                        -0.8729
                                                                                       -34.4674 0.0000 -0.0000 3.0000 7.5000
17.2337 -0.0000 0.0000 -1.5000 -3.7500
                                                                                          1
                                                                                      System is controllable
                                                                                      System is observable
```