

Controllable Decompositions:

What if the system is not controllable?

Note: the controllable subspace \mathcal{C} of the system is A -invariant + contains $\text{Im } B$ (HW problem)

$$\Rightarrow \text{let rank } \mathcal{C} = \bar{n} < n$$

Break up \mathcal{C} s.t.

$$\mathcal{C} = \begin{bmatrix} u_1 & u_2 \end{bmatrix}$$

$(n \times n_k) \quad \quad n \times \bar{n} \quad n \times (n - \bar{n})$

where $\text{span}(u_1) = \text{Im } \mathcal{C}$

$$\text{span}(u_2) = \ker C^T$$

* Span of the cols of a matrix is same as the range, image, or column space of the matrix.
* together $u_1 + u_2$ span all of \mathbb{R}^n

↓
form a basis for all \mathbb{R}^n

→ Since $\text{Im } \mathcal{C}$ is A -invariant

$$A u_1 = u_1 A_c \quad A u_2 = \begin{bmatrix} u_1 & u_2 \end{bmatrix} \begin{bmatrix} A_c \\ 0 \end{bmatrix}$$

↖ linear combination of the cols of u_1

→ Also, since $\mathcal{C} = [B \ AB \ \dots \ A^{n-1}B]$ we have $\text{span}(B) \subseteq \text{Im } \mathcal{C}$

$$= \begin{bmatrix} I & A & \dots & A^{n-1} \end{bmatrix} B$$

$\text{Im } B \subset \mathcal{C} \rightarrow$ the columns of B can be written as a linear combination of the cols of u_1 ,
↑
proper subset.

$$\Rightarrow B = u_1 B_c \Rightarrow B = \begin{bmatrix} u_1 & u_2 \end{bmatrix} \begin{bmatrix} B_c \\ 0 \end{bmatrix}$$

~~state~~ $A(u_1 \ u_2) = \begin{bmatrix} A u_1 & A u_2 \end{bmatrix} = \begin{bmatrix} A_c & A_{12} \\ 0 & A_u \end{bmatrix}$

↖
 $u_1 A_c$

$$[u_1 \ u_2]^{-1} A [u_1 \ u_2] = \begin{bmatrix} A_c & A_{12} \\ 0 & A_u \end{bmatrix}$$

let $U = [u_1 \ u_2]$ Then

$$U^{-1} A U = \begin{bmatrix} A_c & A_{12} \\ 0 & A_u \end{bmatrix} \quad U^{-1} B = \begin{bmatrix} B_c \\ 0 \end{bmatrix}$$

Thm 13.2 — For any LTI system (A, B) , there is a similarity transform T , s.t.

$$T^{-1} A T = \begin{bmatrix} A_c & A_{12} \\ 0 & A_u \end{bmatrix}, \quad T^{-1} B = \begin{bmatrix} B_c \\ 0 \end{bmatrix}$$

s.t.

① The controllable subspace of the transformed system is —

$$\text{Im } \bar{C} = \text{Im} \begin{bmatrix} I_{\bar{n} \times \bar{n}} \\ 0 \end{bmatrix}$$

② (A_c, B_c) is controllable

Proof:

$$\begin{aligned} \textcircled{1} \quad \bar{C} &= \left(\begin{bmatrix} B_c \\ 0 \end{bmatrix} \begin{bmatrix} A_c & A_{12} \\ 0 & A_u \end{bmatrix} \begin{bmatrix} B_c \\ 0 \end{bmatrix} \cdots \begin{bmatrix} A_c & A_{12} \\ 0 & A_u \end{bmatrix}^{n-1} \begin{bmatrix} B_c \\ 0 \end{bmatrix} \right) \\ &= \begin{bmatrix} B_c & A_c B_c & \cdots & A_c^{n-1} B_c \\ 0 & 0 & & 0 \end{bmatrix} \quad \left. \vphantom{\begin{bmatrix} B_c & A_c B_c & \cdots & A_c^{n-1} B_c \\ 0 & 0 & & 0 \end{bmatrix}} \right\} \text{1st } \bar{n} \text{ rows} \end{aligned}$$

$$\begin{bmatrix} A_c & A_{12} \\ 0 & A_u \end{bmatrix} \begin{bmatrix} A_c & A_{12} \\ 0 & A_u \end{bmatrix} = \begin{bmatrix} A_c^2 & A_c A_{12} + A_{12} A_u \\ 0 & A_u^2 \end{bmatrix}$$

— this term keeps growing, but it's not relevant.

→ Since \bar{C} is rank \bar{n} the first \bar{n} rows are linearly independent.

$$\Rightarrow \text{Im } \{ \bar{C} \} = \text{Im} \left\{ \begin{bmatrix} I_{\bar{n} \times \bar{n}} \\ 0 \end{bmatrix} \right\}$$

② By Cayley-Hamilton theorem —

$$\text{rank} [B_c \ A_c B_c \ \dots \ A_c^{n-1} B_c] = \text{rank} [B_c \ A_c B_c \ \dots \ A_c^{n-1} B_c] = n$$

$\therefore (A_c, B_c)$ is controllable

can write higher order terms as linear combination of lower order ones.

Block Diagram :

$$\bar{x} = U^{-1}x = \begin{bmatrix} x_c \\ x_u \end{bmatrix}$$

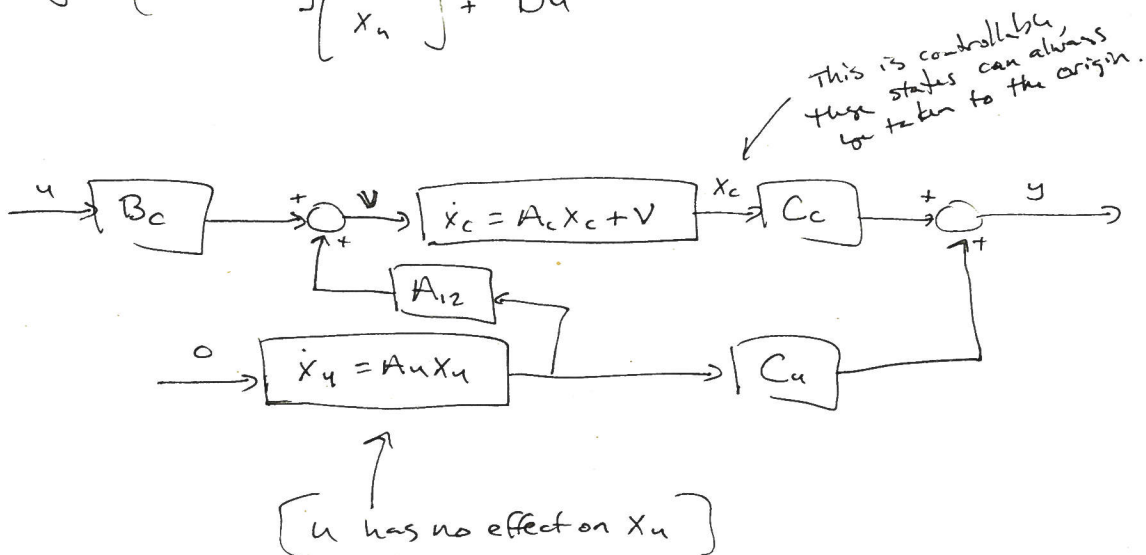
$$\begin{bmatrix} \dot{x}_c \\ \dot{x}_u \end{bmatrix} = \begin{bmatrix} A_c & A_{12} \\ 0 & A_u \end{bmatrix} \begin{bmatrix} x_c \\ x_u \end{bmatrix} + \begin{bmatrix} B_c \\ 0 \end{bmatrix} u$$

or

$$\dot{x}_c = A_c x_c + A_{12} x_u + B_c u$$

$$\dot{x}_u = A_u x_u$$

$$y = [C_c \ C_u] \begin{bmatrix} x_c \\ x_u \end{bmatrix} + D u$$



Transfer Function :

- Transfer Functions are the same for all state space realizations.
- Compute TF from the transformed system —

$$\hat{G}(s) = C(SI - A)^{-1}B + D$$

$$= [C_c \ C_u] \begin{bmatrix} SI - A_c & -A_{1,2} \\ 0 & SI - A_u \end{bmatrix}^{-1} \begin{bmatrix} B_c \\ 0 \end{bmatrix} + D$$

- Inverting an upper triangle matrix —

$$\hat{G}(s) = [C_c \ C_u] \begin{bmatrix} (SI - A_c)^{-1} & (\text{something}) \\ 0 & (SI - A_u)^{-1} \end{bmatrix} \begin{bmatrix} B_c \\ 0 \end{bmatrix}$$

$$= C_c(SI - A_c)^{-1}B_c + D$$

→ The TF of the system is equal to the TF of the controllable part.