

# *Matrix Polynomials in the Theory of Linear Control Systems*

Ion Zaballa

Departamento de Matemática Aplicada y EIO



Universidad  
del País Vasco Euskal Herriko  
Unibertsitatea

## Matrix Polynomials in Linear Control

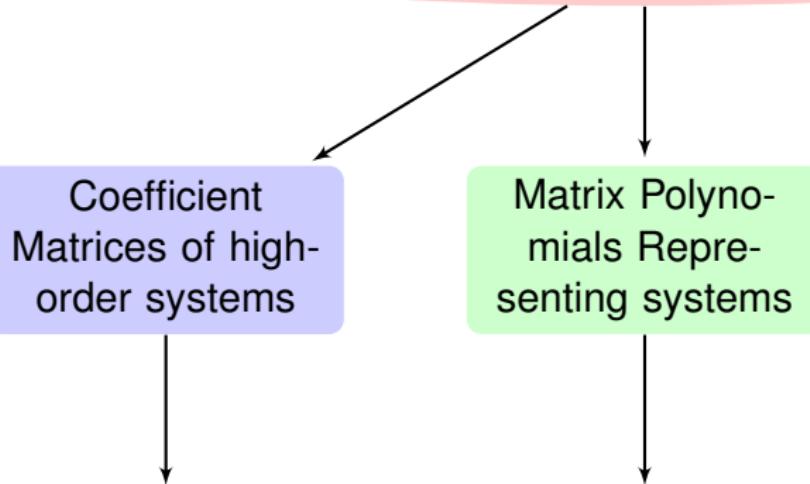
## Matrix Polynomials in Linear Control

Coefficient  
Matrices of high-  
order systems



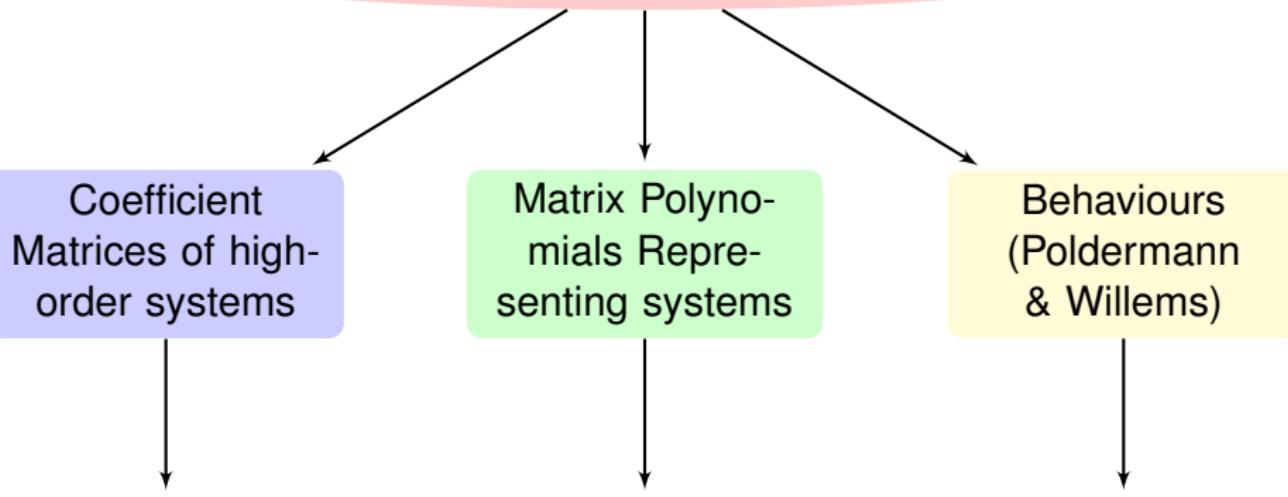
$$\begin{cases} T \left( \frac{d}{dt} \right) x(t) = U \left( \frac{d}{dt} \right) u(t) \\ y(t) = V \left( \frac{d}{dt} \right) x(t) + W \left( \frac{d}{dt} \right) u(t) \end{cases}$$

## Matrix Polynomials in Linear Control



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## Matrix Polynomials in Linear Control



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$$\dot{x}(t) = Ax(t) + Bu(t)$$

$$P \left( \frac{d}{dt} \right) y(t) = Q \left( \frac{d}{dt} \right) u(t)$$

## *Polynomial System Matrices*

$$\begin{cases} T \left( \frac{d}{dt} \right) x(t) = U \left( \frac{d}{dt} \right) u(t) \\ y(t) = V \left( \frac{d}{dt} \right) x(t) + W \left( \frac{d}{dt} \right) u(t) \end{cases}$$

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state vector

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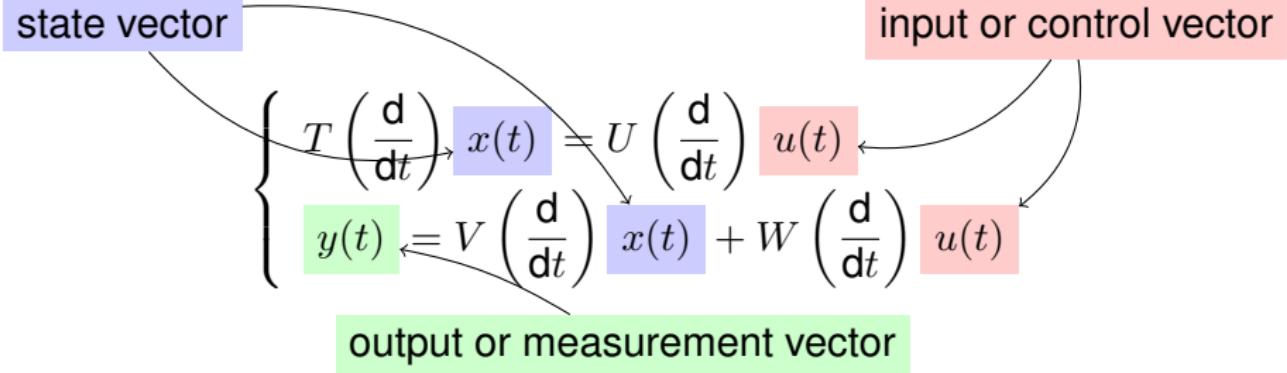
## *Polynomial System Matrices*

state vector      input or control vector

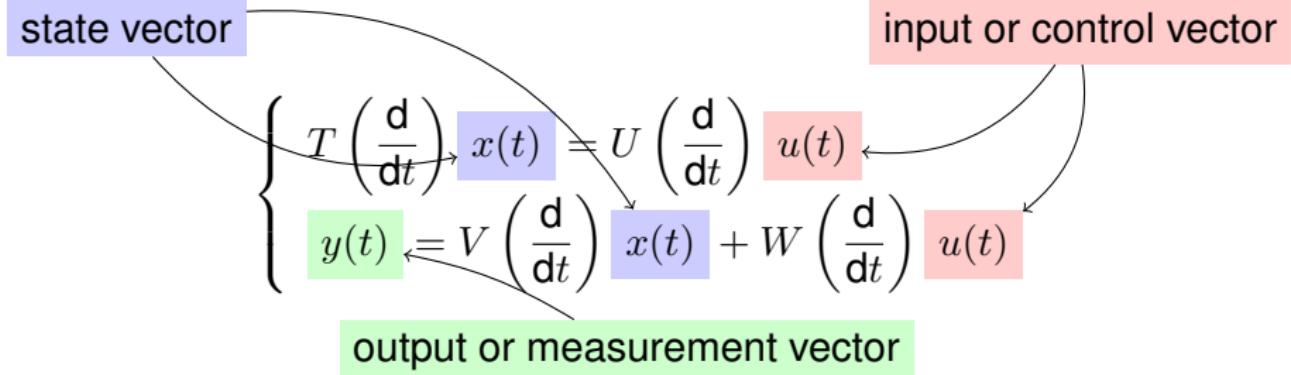
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The diagram illustrates the components of the system equations. The state vector  $x(t)$  is highlighted in blue, and the input or control vector  $u(t)$  is highlighted in red. Arrows point from these labels to their corresponding terms in the equations. A large brace on the left groups the first two equations, indicating they share a common derivative operator.

## *Polynomial System Matrices*



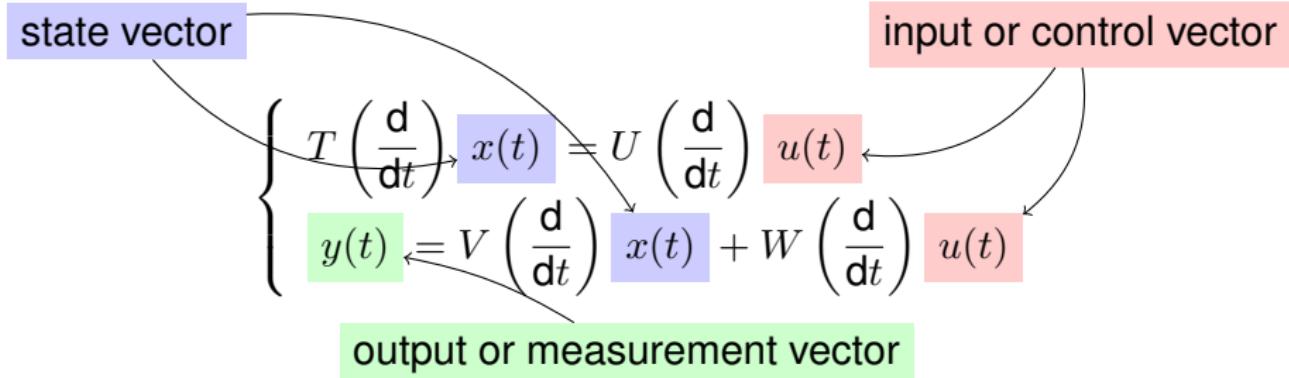
## *Polynomial System Matrices*



If  $R(\lambda) = R_p\lambda^p + R_{p-1}\lambda^{p-1} + \cdots + R_1\lambda + R_0$  is a matrix polynomial:

$$R \left( \frac{d}{dt} \right) x(t) = R_p \frac{d^p x(t)}{dt^p} + R_{p-1} \frac{d^{p-1} x(t)}{dt^{p-1}} + \cdots + R_1 \frac{dx(t)}{dt} + R_0 x(t)$$

## Polynomial System Matrices

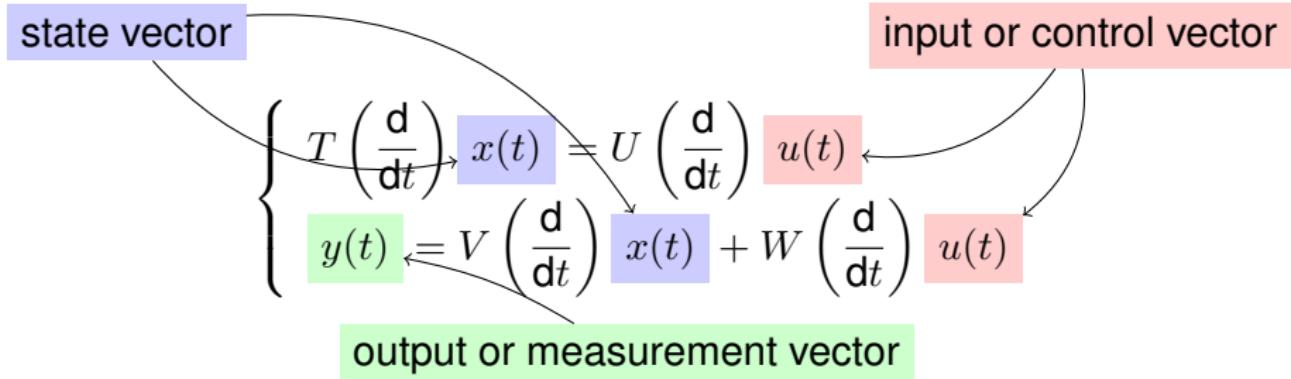


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$$\begin{bmatrix} T(s) & U(s) \\ -V(s) & W(s) \end{bmatrix} \begin{bmatrix} \bar{x}(s) \\ -\bar{u}(s) \end{bmatrix} = \begin{bmatrix} 0 \\ -\bar{y}(s) \end{bmatrix}, \quad \det T(s) \neq 0$$

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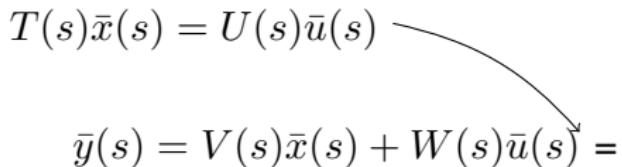
$$\begin{bmatrix} T(s) & U(s) \\ -V(s) & W(s) \end{bmatrix} \begin{bmatrix} \bar{x}(s) \\ -\bar{u}(s) \end{bmatrix} = \begin{bmatrix} 0 \\ -\bar{y}(s) \end{bmatrix}, \quad \det T(s) \neq 0$$

Polynomial System Matrix

## *Transfer Function Matrix*

$$\bar{y}(s) = V(s)\bar{x}(s) + W(s)\bar{u}(s) =$$

## *Transfer Function Matrix*

$$T(s)\bar{x}(s) = U(s)\bar{u}(s)$$
$$\bar{y}(s) = V(s)\bar{x}(s) + W(s)\bar{u}(s) =$$


## *Transfer Function Matrix*

$$T(s)\bar{x}(s) = U(s)\bar{u}(s)$$

$$\bar{y}(s) = V(s)\bar{x}(s) + W(s)\bar{u}(s) = (V(s)T(s)^{-1}U(s) + W(s)) \bar{u}(s)$$

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When do two polynomial system matrices yield the same Transfer Function Matrix?

## *Strict System Equivalence*

Unimodular:

$$\det = c \neq 0$$

$$\begin{bmatrix} M(s) & 0 \\ X(s) & I_p \end{bmatrix}_n \xrightarrow[p]{} \begin{bmatrix} T_1(s) & U_1(s) \\ -V_1(s) & W_1(s) \end{bmatrix}^m \begin{bmatrix} N(s) & Y(s) \\ 0 & I_m \end{bmatrix} = \begin{bmatrix} T_2(s) & U_2(s) \\ -V_2(s) & W_2(s) \end{bmatrix}$$

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$$\Downarrow \\ V_1(s)T_1(s)^{-1}U_1(s) + W_1(s) = V_2(s)T_2(s)^{-1}U_2(s) + W_2(s)$$

## *Strict System Equivalence*

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$$V_1(s)T_1(s)^{-1}U_1(s) + W_1(s) \stackrel{\Downarrow}{=} V_2(s)T_2(s)^{-1}U_2(s) + W_2(s) \stackrel{\uparrow ?}{=}$$

## Coprime Matrix Polynomials

$$\begin{cases} A(s) = \tilde{A}(s) C(s) \\ B(s) = \tilde{B}(s) C(s) \end{cases} \quad \text{Right Common Factor}$$

$A(s), B(s)$  **right coprime**  $\Leftrightarrow C(s)$  unimodular

$$A(s), B(s) \text{ right coprime} \Leftrightarrow \begin{bmatrix} A(s) \\ B(s) \end{bmatrix} \stackrel{e}{\sim} \begin{bmatrix} I_n \\ 0 \end{bmatrix}$$

$$A(s), B(s) \text{ left coprime} \Leftrightarrow [A(s) \ B(s)] \stackrel{e}{\sim} [I_n \ 0]$$

## Coprimeness and Strict System Equivalence

If  $G(s) \in \mathbb{F}(s)^{p \times m}$ ,  $(T(s), U(s), V(s), W(s))$  **Realization** of  $G(s)$  if  
 $G(s) = W(s) + V(s)T(s)^{-1}U(s)$ . **order**=  $\deg(\det T(s))$

$(T(s), U(s), V(s), W(s))$  realization of **least** order  $\Leftrightarrow$   
 $(T(s), U(s))$  left coprime and  $(T(s), V(s))$  right coprime

If  $P_1(s) = \begin{bmatrix} T_1(s) & U_1(s) \\ -V_1(s) & W_1(s) \end{bmatrix}$ ,  $P_2(s) = \begin{bmatrix} T_2(s) & U_2(s) \\ -V_2(s) & W_2(s) \end{bmatrix}$  polynomial system matrices of *least order*

$$\begin{array}{c} P_1(s) \stackrel{s.s.e.}{\sim} P_2(s) \\ \Updownarrow \\ V_1(s)T_1(s)^{-1}U_1(s) + W_1(s) = V_2(s)T_2(s)^{-1}U_2(s) + W_2(s) \end{array}$$

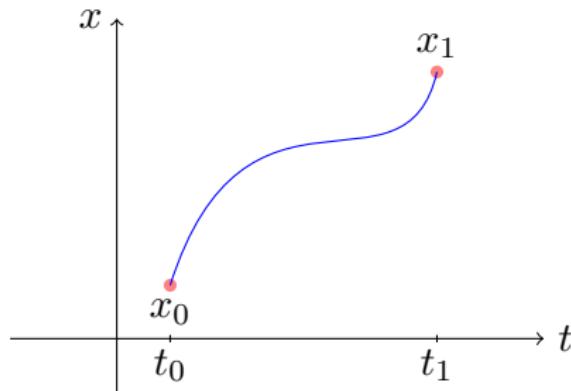
## *Systems in State-Space Form*

$$(\Sigma) \quad \begin{cases} \dot{x}(t) = Ax(t) + Bu(t) \\ y(t) = Cx(t) \end{cases} \quad \rightarrow \quad P(s) = \begin{bmatrix} sI_n - A & B \\ -C & 0 \end{bmatrix}$$

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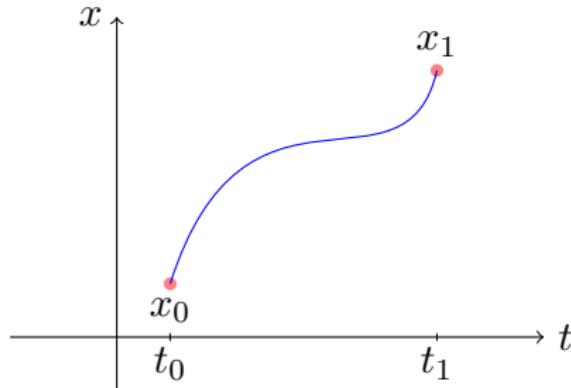
**Controllability** in  $[t_0, t_1]$ :  $\forall x_0, x_1 \in \mathbb{R}^n$ ,  $\exists u$  defined in  $[t_0, t_1]$  such that the solution of the I.V.P.  $\dot{x}(t) = Ax(t) + Bu(t)$ ,  $x(t_0) = x_0$ , satisfies  $x(t_1) = x_1$ .



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$(\Sigma)$  controllable  $\leftrightarrow (A, B)$  controllable

## *Controllability, Observability and Coprimeness*

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$(A, B)$  controllable is equivalent to:

- $\text{rank} \begin{bmatrix} B & AB & \cdots & A^{n-1}B \end{bmatrix} = n$ , or
- $sI_n - A$  and  $B$  are left coprime  $\left( \begin{bmatrix} sI_n - A & B \end{bmatrix} \stackrel{e}{\sim} \begin{bmatrix} I_n & 0 \end{bmatrix} \right)$

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**Observability** in  $[t_0, t_1]$ : The value of  $y$  in  $[t_0, t_1]$  determines the state at  $t_0$ ,  $x(t_0)$ , and so the vector function  $x(t)$  in  $[t_0, t_1]$ .

$(\Sigma)$  observable  $\leftrightarrow (A, C)$  **observable**  $\equiv (A^T, C^T)$  controllable.

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$(\Sigma)$  observable  $\leftrightarrow (A, C)$  **observable**  $\equiv (A^T, C^T)$  controllable.

$P(s) = \begin{bmatrix} sI_n - A & B \\ -C & 0 \end{bmatrix}$  is of least order if and only if  $(A, B)$  controllable and  $(A, C)$  observable.

## *Transfer Function Matrix*

From now on:

$$(\Sigma) \quad \begin{cases} \dot{x}(t) = Ax(t) + Bu(t) \\ y(t) = I_n x(t) \end{cases} \quad \rightarrow \quad P(s) = \begin{bmatrix} sI_n - A & B \\ -I_n & 0 \end{bmatrix}$$

**Transfer Function Matrix:**  $G(s) = (sI_n - A)^{-1}B \quad \longrightarrow \quad 0$   
 $s \rightarrow \infty$

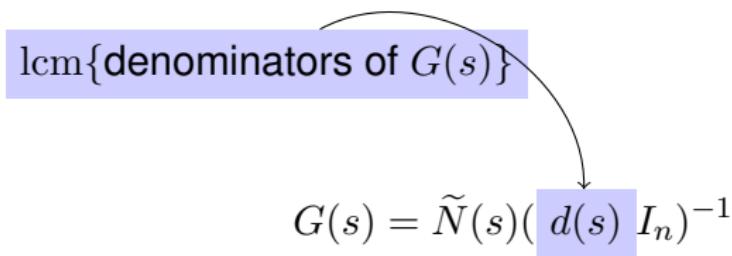
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lcm{denominators of  $G(s)$ }


$$G(s) = \tilde{N}(s) \left( \begin{array}{c|c} d(s) & I_n \end{array} \right)^{-1}$$

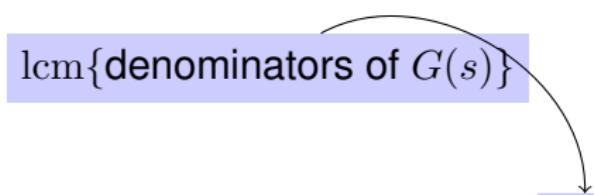
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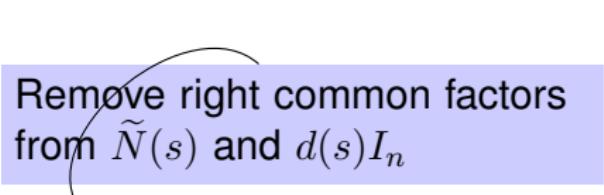
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$$G(s) = \tilde{N}(s)(d(s)I_n)^{-1} = N(s)D(s)^{-1}$$

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Remove right common factors from  $\tilde{N}(s)$  and  $d(s)I_n$  

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Remove right common factors from  $\tilde{N}(s)$  and  $d(s)I_n$

If  $(A, B)$  controllable

$$\begin{bmatrix} sI_n - A & B \\ -I_n & 0 \end{bmatrix} \xrightarrow{\text{sse}} \left[ \begin{array}{cc|c} I_{n-m} & 0 & 0 \\ 0 & D(s) & I_m \\ \hline 0 & -N(s) & 0 \end{array} \right] \quad (n \geq m)$$

## *Polynomial Matrix Representations*

$$\begin{bmatrix} U(s) & 0 \\ X(s) & I_n \end{bmatrix} \begin{bmatrix} sI_n - A & B \\ -I_n & 0 \end{bmatrix} \begin{bmatrix} V(s) & Y(s) \\ 0 & I_m \end{bmatrix} = \left[ \begin{array}{cc|c} I_{n-m} & 0 & 0 \\ 0 & D(s) & I_m \\ \hline 0 & -N(s) & 0 \end{array} \right]$$

↓

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$\uparrow \quad \downarrow$

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$X(s) = [V_1(s) \ V_2(s)] U(s)$ ,  $N(s) = -Y(s)D(s) + V_2(s)$ , where  $V(s) = [V_1(s) \ V_2(s)]$ ,  $V_2 \ n \times m$

## Polynomial Matrix Representations

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A **Polynomial Matrix Representation** of a controllable system  $(A, B)$  is any non-singular Matrix Polynomial  $D(s)$  such that  $(*)$  is satisfied for some unimodular matrices  $U(s)$ ,  $V(s)$  and some matrix  $Y(s)$ .

## *Some Consequences of the Definition. I*

- If  $D(s)$  is a PMR of  $(A, B)$ ,  $D(s)W(s)$  is also a PMR of  $(A, B)$  for any unimodular  $W(s)$ .

$$U(s) \begin{bmatrix} sI_n - A & B \end{bmatrix} \begin{bmatrix} V(s) & Y(s) \\ 0 & I_m \end{bmatrix} = \begin{bmatrix} I_{n-m} & 0 & 0 \\ 0 & D(s) & I_m \end{bmatrix}$$

↓

$$U(s) \begin{bmatrix} sI_n - A & B \end{bmatrix} \begin{bmatrix} V(s)\widetilde{W}(s) & Y(s) \\ 0 & I_m \end{bmatrix} = \begin{bmatrix} I_{n-m} & 0 & 0 \\ 0 & D(s)W(s) & I_m \end{bmatrix}.$$

$$\widetilde{W}(s) = \text{Diag}(I_{n-m}, W(s)).$$

## *Some Consequences of the Definition. I*

- If  $D(s)$  is a PMR of  $(A, B)$ ,  $D(s)W(s)$  is also a PMR of  $(A, B)$  for any unimodular  $W(s)$ .

$$U(s) \begin{bmatrix} sI_n - A & B \end{bmatrix} \begin{bmatrix} V(s) & Y(s) \\ 0 & I_m \end{bmatrix} = \begin{bmatrix} I_{n-m} & 0 & 0 \\ 0 & D(s) & I_m \end{bmatrix}$$

↓

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$$\widetilde{W}(s) = \text{Diag}(I_{n-m}, W(s)).$$

If  $D_1(s), D_2(s)$  are PMRs of  $(A_1, B_1)$  and  $(A_2, B_2)$  :

$$D_2(s) = D_1(s)W(s) \Leftrightarrow (A_2, B_2) = (P^{-1}A_1P, P^{-1}B_1).$$

$W(s)$  unimodular,  $P$  invertible.

## *Some Consequences of the Definition. II*

- If  $D(s) = D_\ell s^\ell + D_{\ell-1} s^{\ell-1} + \cdots + D_1 s + D_0$

$$\begin{aligned}(sI_n - A)^{-1}B &= N(s)D(s)^{-1} \Leftrightarrow (sI_n - A)^{-1}BD(s) = N(s) \\ \Leftrightarrow A^\ell BD_\ell + A^{\ell-1} BD_{\ell-1} + \cdots + ABD_1 + BD_0 &= 0 \quad (\star\star)\end{aligned}$$

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Given  $D(s)$ , non-singular, is there, for any linearization  $sI_n - A$  of  $D(s)$ , a control matrix  $B$  such that  $(A, B)$  is controllable and  $D(s)$  is a PMR of  $(A, B)$ ?

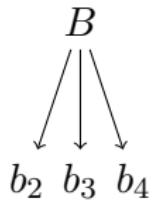
## *Controllability indices*

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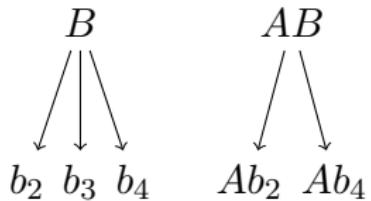
$$n = 8, m = 5$$



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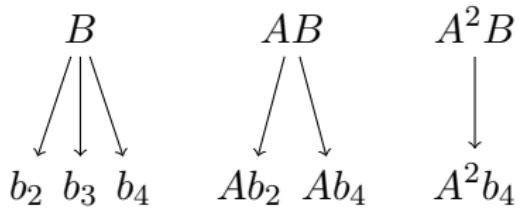
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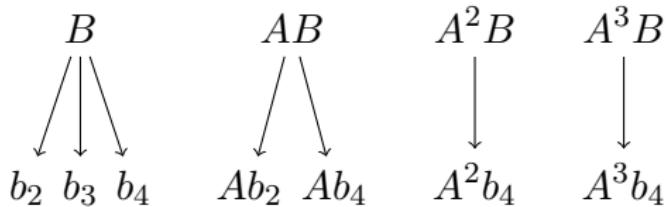
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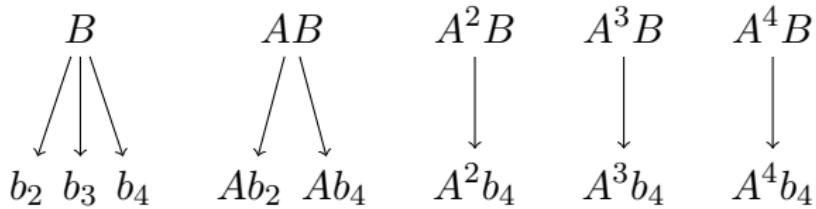
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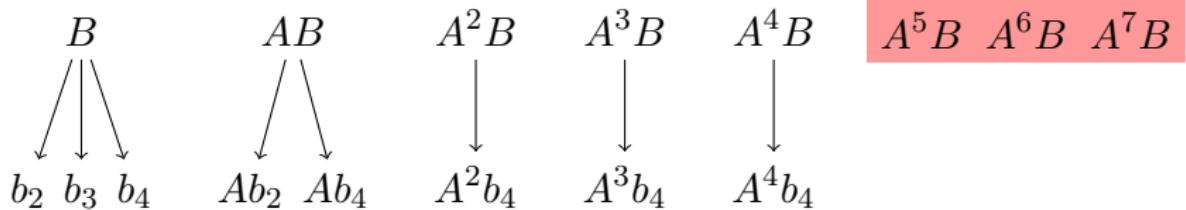
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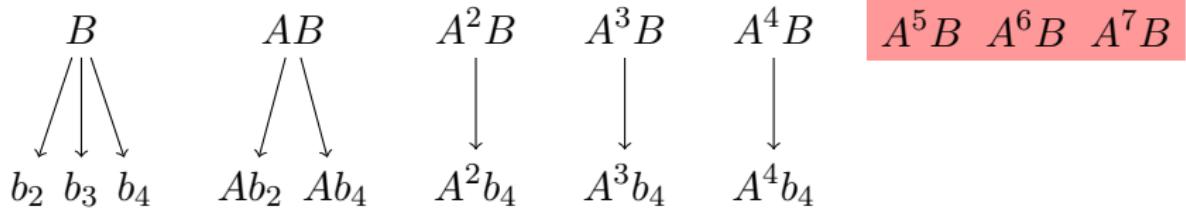
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$$\ell_1 = 0, \ell_2 = 2, \ell_3 = 1, \ell_4 = 5, \ell_5 = 0$$

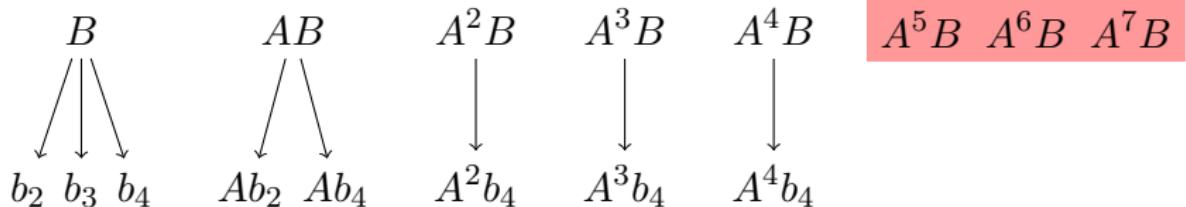
$$k_1 = 5, k_2 = 2, k_3 = 1, k_4 = 0, k_5 = 0$$

Controllability Indices

## *Controllability indices*

Assume  $(A, B)$  controllable:  $\text{rank} [B \ AB \ \dots \ A^{n-1}B] = n$

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Controllability Indices

Controllability indices of  $(A, B)$ = minimal indices of  $s [I_n \ 0] - [A \ B]$

[Matlab](#)

## *PMRs and Controllability indices*

unordered controllability indeces

$$D(s) = D_{hc} + D_{lc}(s)$$
$$\begin{bmatrix} s^{\ell_1} & 0 & \cdots & 0 \\ 0 & s^{\ell_2} & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & s^{\ell_m} \end{bmatrix} + D_{lc}(s)$$

$$\det D_{hc} \neq 0$$

degree of  $i$ -th column  $\leq \ell_i$

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$$\det D_{hc} \neq 0$$

$$\text{degree of } i\text{-th column} \leq \ell_i$$

- Matrix polynomials with this property are called **column proper** or **column reduced**

Let  $A(s) \in \mathbb{F}[s]^{m \times m}$  be a non-singular matrix polynomial. Then there is  $U(s) \in \mathbb{F}[s]^{m \times m}$ , unimodular, such that  $D(s) = A(s)U(s)$  is a column proper matrix. In general,  $D(s)$  is not unique but all have the same column degrees up to reordering.

## *Column Proper Matrix Polynomials*

Given  $A(s)$ , choose a  
linearization  $sI_n - A$

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$$\tilde{D}(s) = \\ \text{Diag}(s^{\ell_1}, s^{\ell_2}, \dots, s^{\ell_m}) + \\ D_{hc}^{-1} D_{lc}(s) \text{ column proper}$$

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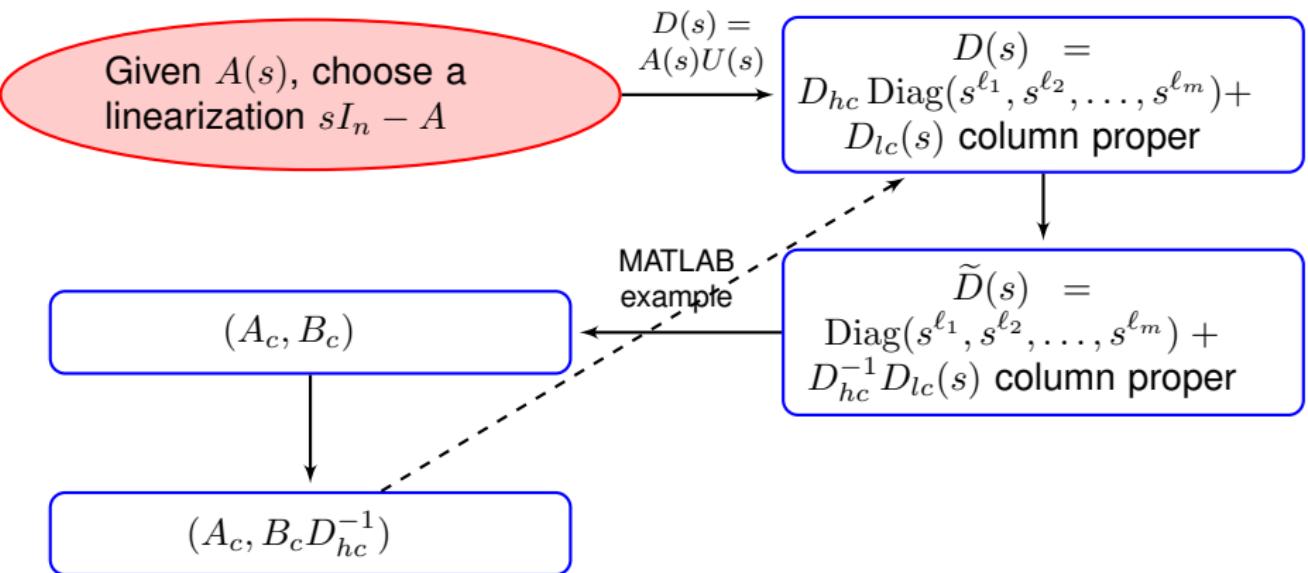
$$D(s) = \\ D_{hc} \text{Diag}(s^{\ell_1}, s^{\ell_2}, \dots, s^{\ell_m}) + \\ D_{lc}(s) \text{ column proper}$$

$$(A_c, B_c)$$

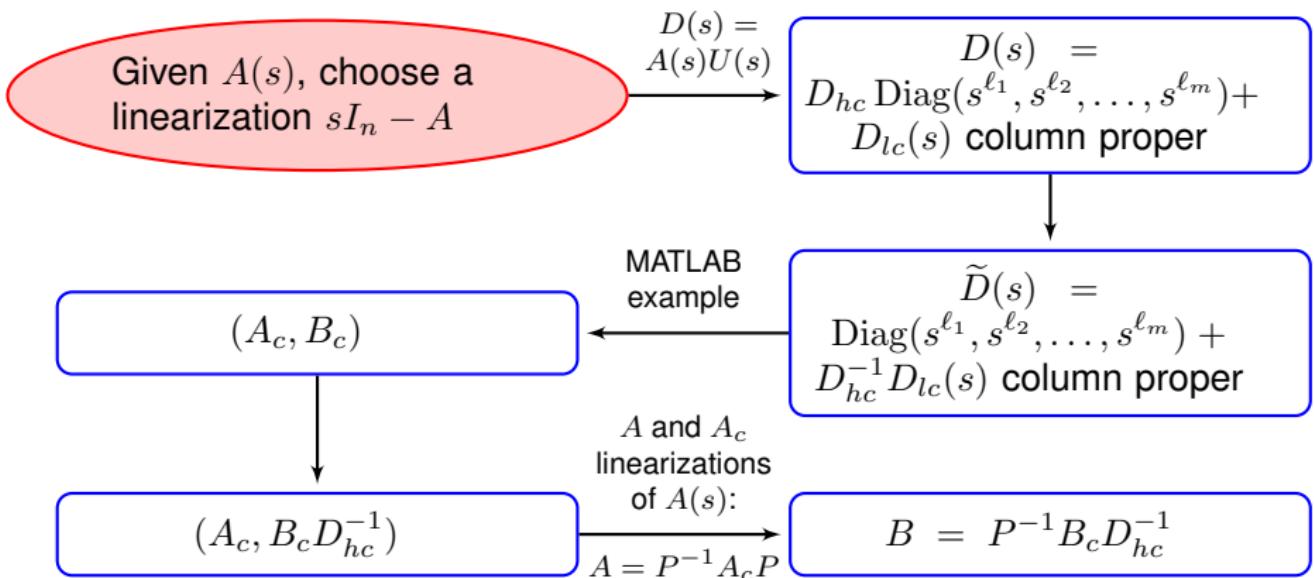
MATLAB example

$$\tilde{D}(s) = \\ \text{Diag}(s^{\ell_1}, s^{\ell_2}, \dots, s^{\ell_m}) + \\ D_{hc}^{-1}D_{lc}(s) \text{ column proper}$$

# Column Proper Matrix Polynomials



# Column Proper Matrix Polynomials



$A(s)$  is a Polynomial Matrix Representation of  $(A, B)$  and  $\ell_1, \dots, \ell_m$  are its (unordered) controllability indices.

## Wiener-Hopf Factorization and Indices

$A_1(s), A_2(s) \in \mathbb{F}[s]^{m \times n}$  Wiener-Hopf equivalent (*at  $\infty$  on the left*):

$$A_2(s) = \boxed{B(s) \ A_1(s) \ U(s)}$$

Biproper:  $\lim_{s \rightarrow \infty} B(s)$   
invertible

Unimodular:  $\lim_{s \rightarrow a} U(s)$   
invertible,  $\forall a \in \mathbb{C}$



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↑

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$$\begin{aligned} A(s)U(s) &= D_{hc} \operatorname{Diag}(s^{\ell_1}, \dots, s^{\ell_m}) + D_{lc}(s) \\ &= \underbrace{[D_{hc} + D_{lc}(s) \operatorname{Diag}(s^{-\ell_1}, \dots, s^{-\ell_m})]}_{B(s) \in \mathbb{F}_{pr}(s)^{m \times m}} \operatorname{Diag}(s^{\ell_1}, \dots, s^{\ell_m}) \end{aligned}$$

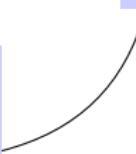
$$\lim_{s \rightarrow \infty} B(s) = D_{hc} \quad \text{invertible}$$

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$$A_2(s) = \begin{matrix} B(s) & A_1(s) & U(s) \end{matrix} \leftarrow$$

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 $\lim_{s \rightarrow \infty} B(s)$   
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$$A(s) \stackrel{W-H}{\sim} \text{Diag}(s^{k_1}, s^{k_2}, \dots, s^{k_m})$$

$k_1 \geq k_2 \geq \dots \geq k_m$  = Wiener-Hopf factorization indices of  $A(s)$

## Brunovsky-Kronecker canonical form

$\text{Diag}(s^{k_1}, s^{k_2}, \dots, s^{k_m})$  is a PMR of  $(A_c, B_c)$

$$A_c = \text{Diag} \left\{ \begin{bmatrix} 0 & 1 & 0 & \cdots & 0 \\ 0 & 0 & 1 & \cdots & 0 \\ \vdots & \vdots & \ddots & \ddots & \vdots \\ 0 & 0 & 0 & \cdots & 1 \\ 0 & 0 & 0 & \cdots & 0 \end{bmatrix} \in \mathbb{F}^{k_i \times k_i} \right\}, \quad B_c = \text{Diag} \left\{ \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 0 \\ 1 \end{bmatrix} \in \mathbb{F}^{k_i \times 1} \right\}, \quad 1 \leq i \leq m$$

$$s [I_n \quad 0] - [A_c \quad B_c] \stackrel{se}{\sim} \text{Diag} \left\{ \begin{bmatrix} s & 1 & 0 & \cdots & 0 & 0 \\ 0 & s & 1 & \cdots & 0 & 0 \\ 0 & 0 & s & \ddots & 0 & 0 \\ \vdots & \vdots & \vdots & \ddots & \ddots & \vdots \\ 0 & 0 & 0 & \cdots & s & 1 \end{bmatrix} \in \mathbb{F}^{k_i \times (k_i+1)} : 1 \leq i \leq m \right\}$$

↗

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↗

Kronecker canonical form

$(A_c, B_c)$  = system in Brunovsky form

## *Feedback equivalence*

$(A, B)$  has controllability indices  $k_1 \geq k_2 \geq \dots \geq k_m$

$$\begin{aligned} & s \begin{bmatrix} I_n & 0 \end{bmatrix} - \begin{bmatrix} A & B \end{bmatrix} \stackrel{se}{\sim} s \begin{bmatrix} I_n & 0 \end{bmatrix} - \begin{bmatrix} A_c & B_c \end{bmatrix} \\ & P(s \begin{bmatrix} I_n & 0 \end{bmatrix} - \begin{bmatrix} A & B \end{bmatrix})T = s \begin{bmatrix} I_n & 0 \end{bmatrix} - \begin{bmatrix} A_c & B_c \end{bmatrix} \\ & P \begin{bmatrix} A & B \end{bmatrix} \begin{bmatrix} P^{-1} & 0 \\ R & Q \end{bmatrix} = \begin{bmatrix} A_c & B_c \end{bmatrix} \\ & (A_c, B_c) = (PAP^{-1} + PBF, PBQ) \end{aligned}$$

## *Feedback equivalence*

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Feedback equivalence

Any controllable system is feedback equivalent to a system in Brunovsky form

## *Summarizing*

$D(s)$  is a Polynomial Matrix Representation of a controllable  $(A, B)$

$$U(s) \begin{bmatrix} sI_n - A & B \end{bmatrix} \begin{bmatrix} V(s) & Y(s) \\ 0 & I_m \end{bmatrix} \stackrel{\Updownarrow}{=} \left[ \begin{array}{cc|c} I_{n-m} & 0 & 0 \\ 0 & D(s) & I_m \end{array} \right]$$

$$(sI_n - A)^{-1}B = N(s)D(s)^{-1}, \quad N(s), D(s) \text{ right coprime}$$

$$\begin{aligned} & A^\ell BD_\ell + A^{\ell-1}BD_{\ell-1} + \cdots + ABD_1 + BD_0 = 0 \\ & (D(s) = D_\ell s^\ell + D_{\ell-1} s^{\ell-1} + \cdots + D_0) \end{aligned}$$

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$$(sI_n - A)^{-1}B = N(s)D(s)^{-1}, \quad N(s), D(s) \text{ right coprime}$$

$$A^\ell BD_\ell + A^{\ell-1}BD_{\ell-1} + \cdots + ABD_1 + BD_0 = 0$$

$$(D(s) = D_\ell s^\ell + D_{\ell-1}s^{\ell-1} + \cdots + D_0)$$

$(A, B)$	$D(s)$
$(P^{-1}AP, P^{-1}B)$ Similarity	$D(s)U(s)$ Right Equivalence
$(P^{-1}AP + P^{-1}BF, P^{-1}BQ)$ Feedback Equivalence	$B(s)D(s)U(s)$ Wiener-Hopf Equivalence
Controllability Indices	Left Wiener-Hopf indices

## Matrix Polynomials with non-singular Leading Coefficient

non-singular

$$D(s) = D_\ell s^\ell + D_{\ell-1} s^{\ell-1} + \cdots + D_1 s + D_0$$

$$B(s) = D_\ell + D_{\ell-1} s^{-1} + \cdots + D_1 s^{-\ell+1} + D_0 s^{-\ell} \text{ biproper } (\lim_{s \rightarrow \infty} B(s) = D_\ell)$$

$$B(s)^{-1} D(s) = s^\ell I_m \Rightarrow \overbrace{(\ell, \ell, \dots, \ell)}^m = \text{ Wiener-Hopf indices of } D(s)$$

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$D(s)$  Polynomial Matrix Representation of  $(A, B)$

$$\begin{array}{c} \uparrow\downarrow \\ \text{rank} [B \ AB \ \dots \ A^{\ell m-1} B] = \ell m \quad \text{and} \\ A^\ell B D_\ell + A^{\ell-1} B D_{\ell-1} + \dots + A B D_1 + B D_0 = 0 \end{array}$$

Since  $\overbrace{(\ell, \ell, \dots, \ell)}^m = \text{Controllability indices of } (A, B)$

$$\text{rank} [B \ AB \ \dots \ A^{\ell m-1} B] = \text{rank} [B \ AB \ \dots \ A^{\ell-1} B]$$

$(A, B) = \text{Standard Pair of } D(s)$

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