

The Behavioral Approach to Systems Theory

**Paolo Rapisarda, Un. of Southampton, U.K.
&
Jan C. Willems, K.U. Leuven, Belgium**

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Lecture 2: Representations and annihilators of LTIDS

Lecturer: Jan C. Willems

Issues

- What is a **linear time-invariant differential** system (LTIDS) ?

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 - Differential annihilators
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- Controllability, transfer functions, and image representations

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 - Differential annihilators
 - Rational annihilators
- Controllability, transfer functions, and image representations
- Representations using proper stable rational functions

LTIDS

The class of systems

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1. **linear**, meaning ('superposition')

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2. **time-invariant**, meaning

$$\mathbb{I}[(w \in \mathfrak{B}) \wedge (t' \in \mathbb{R})] \Rightarrow \mathbb{I}[\sigma^{t'} w \in \mathfrak{B}]$$

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3. **differential**, meaning

\mathfrak{B} consists of the sol'ns of a system of diff. eq'ns.

The class of systems

In vector/matrix notation:

$$w = \begin{bmatrix} w_1 \\ w_2 \\ \vdots \\ w_w \end{bmatrix}, \quad R_k = \begin{bmatrix} R_{1,1}^k & R_{1,2}^k & \cdots & R_{1,w}^k \\ R_{2,1}^k & R_{2,2}^k & \cdots & R_{2,w}^k \\ \vdots & \vdots & \cdots & \vdots \\ R_{g,1}^k & R_{g,2}^k & \cdots & R_{g,w}^k \end{bmatrix}.$$

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$$R_0 \mathbf{w} + R_1 \frac{d}{dt} \mathbf{w} + \cdots + R_n \frac{d^n}{dt^n} \mathbf{w} = \mathbf{0},$$

with $R_0, R_1, \dots, R_n \in \mathbb{R}^{g \times w}$.

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$$R_0 w + R_1 \frac{d}{dt} w + \cdots + R_n \frac{d^n}{dt^n} w = 0,$$

with $R_0, R_1, \dots, R_n \in \mathbb{R}^{g \times w}$. With polynomial matrix

$$R(\xi) = R_0 + R_1 \xi + \cdots + R_n \xi^n \in \mathbb{R}[\xi]^{g \times w}$$

we obtain the mercifully short notation

$$R\left(\frac{d}{dt}\right)w = 0.$$

Definition of the behavior

What shall we mean by the behavior of

$$R\left(\frac{d}{dt}\right)w = 0 ?$$

Solutions in $\mathcal{C}^\infty(\mathbb{R}, \mathbb{R}^w)$?

As many times differentiable as there appear derivatives appear in DE ?

Distributional solutions in $\mathcal{L}^{\text{loc}}(\mathbb{R}, \mathbb{R}^w)$?

In $\mathcal{L}_2^{\text{loc}}(\mathbb{R}, \mathbb{R}^w)$?

Distributions?

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Distributions?

The easy way out

$$\mathfrak{B} := \left\{ w \in \mathcal{C}^\infty(\mathbb{R}, \mathbb{R}^w) \mid R\left(\frac{d}{dt}\right)w(t) = 0 \forall t \in \mathbb{R} \right\}$$

Notation: $\mathfrak{B} = \ker\left(R\left(\frac{d}{dt}\right)\right)$

Notation

$\mathbb{R}[\xi]$: polynomials with real coeff., indeterminate ξ

$\mathbb{R}[\xi]^{n \times m}$: polynomial matrices

$\mathbb{R}[\xi]^{\bullet \times \bullet}$: appropriate number of rows, columns

$\mathcal{L}^w, \mathcal{L}^\bullet$: linear differential systems

$\mathfrak{B} \in \mathcal{L}^w := (\mathbb{R}, \mathbb{R}^w, \mathfrak{B}) \in \mathcal{L}^w$; $\mathfrak{B} = \ker(R(\frac{d}{dt}))$

$\mathbb{R}(\xi)$: rational f'ns with real coeff., indeterminate ξ

$\mathbb{R}(\xi)^{n \times m}$: matrices of rat. f'ns

$\mathbb{R}(\xi)^{\bullet \times \bullet}$: appropriate number of rows, columns

Rational symbols

We also want to give a meaning to

$$F\left(\frac{d}{dt}\right)w = 0$$

with $F \in \mathbb{R}(\xi)^{\bullet \times w}$, i.e. a matrix of **rational functions**.
What do we mean by a solution?

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What do we mean by a solution?

We do this in terms of a left co-prime polynomial factorization.

$$F(\xi) = P(\xi)^{-1}Q(\xi)$$

with $P, Q \in \mathbb{R}[\xi]^{\bullet \times \bullet}$, $\det(P) \neq 0$, $[P \quad Q]$ left prime.

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Define the behavior of this 'diff. eq'n' to be that of

$$Q\left(\frac{d}{dt}\right)w = 0$$

Whence $\in \mathcal{L}^\bullet$.

Rational symbols

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One justification: Realize F as the t'f f'n of controllable system

$$\frac{d}{dt}x = Ax + Bu, \quad y = Cx + D\left(\frac{d}{dt}\right)u.$$

Consider 'output nulling' behavior

$$\frac{d}{dt}x = Ax + Bw, \quad 0 = Cx + D\left(\frac{d}{dt}\right)w.$$

This equals $Q\left(\frac{d}{dt}\right)w = 0$

Elimination

Problem

Assume (w_1, w_2) governed by

$$R_1\left(\frac{d}{dt}\right)w_1 = R_2\left(\frac{d}{dt}\right)w_2$$

$R_1, R_2 \in \mathbb{R}[\xi]^{\bullet \times \bullet}$. Behavior \mathfrak{B} . Obviously $\mathfrak{B} \in \mathcal{L}^{\bullet}$

Define the 'projection'

$$\mathfrak{B}_1 := \{w_1 \mid \exists w_2 \text{ such that } (w_1, w_2) \in \mathfrak{B}\}$$

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Does \mathfrak{B}_1 belong to \mathcal{L}^\bullet ?

Theorem: It does indeed, also with $R_1, R_2 \in \mathbb{R}(\xi)^{\bullet \times \bullet}$.

Algorithms?

Examples

The input/output behavior of

$$\frac{d}{dt}x = Ax + Bu, y = Cx + Du.$$

Every $\mathfrak{B} \in \mathcal{L}^\bullet$ admits such a representation $w \cong \begin{bmatrix} u \\ y \end{bmatrix}$.

Also representation

$$P\left(\frac{d}{dt}\right)y = Q\left(\frac{d}{dt}\right)u, \quad w \cong \begin{bmatrix} u \\ y \end{bmatrix}.$$

Examples

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The port behavior of a circuit with (a finite number) linear resistors, capacitors, inductors, transformers, and gyrators.

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The port behavior of a circuit with (a finite number) linear resistors, capacitors, inductors, transformers, and gyrators.

Expect this to be a particular situation for LTIDS – but also holds for linear constant coefficient PDE's.

The annihilators

Polynomial annihilators

Let $\mathfrak{B} \in \mathcal{L}^w$, and $n \in \mathbb{R}[\xi]^{1 \times w}$.

Call n a **polynomial annihilator** of $\mathfrak{B} : \Leftrightarrow$

$$n \left(\frac{d}{dt} \right) w = 0 \quad \forall w \in \mathfrak{B}, \text{ i.e. iff } n \left(\frac{d}{dt} \right) \mathfrak{B} = 0.$$

Denote the set of annihilators by $\mathfrak{N}_{\mathfrak{B}}^{\mathbb{R}[\xi]}$.

The term **consequence** is also used.

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Easy: $\mathfrak{N}_{\mathfrak{B}}^{\mathbb{R}[\xi]}$ is an $\mathbb{R}[\xi]$ -module. This means that

$$\begin{aligned} \llbracket n_1, n_2 \in \mathfrak{N}_{\mathfrak{B}}^{\mathbb{R}[\xi]} \text{ and } p \in \mathbb{R}[\xi] \rrbracket \\ \Rightarrow \llbracket n_1 + n_2 \in \mathfrak{N}_{\mathfrak{B}}^{\mathbb{R}[\xi]} \text{ and } pn_1 \in \mathfrak{N}_{\mathfrak{B}}^{\mathbb{R}[\xi]} \rrbracket \end{aligned}$$

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Theorem:

1. Let $\mathfrak{B} = \ker(R(\frac{d}{dt}))$. Then $\mathfrak{N}_{\mathfrak{B}}^{\mathbb{R}[\xi]}$ is the $\mathbb{R}[\xi]$ -module generated by the rows of R .
2. There is a 1:1 relation between \mathfrak{L}^w and the submodules of $\mathbb{R}[\xi]^{1 \times w}$, the correspondence being

$$\mathfrak{B} \mapsto \mathfrak{N}_{\mathfrak{B}}^{\mathbb{R}[\xi]}$$

$$\text{submodule} \mapsto \{w \mid n\left(\frac{d}{dt}\right)w = 0 \quad \forall n \in \text{submodule}\}$$

Properties of Polynomial Annihilators

Every submodule of $\mathbb{R}[\xi]^{1 \times w}$ is **finitely generated**.
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$R_1\left(\frac{d}{dt}\right)w = 0$ and $R_2\left(\frac{d}{dt}\right)w = 0$ define the same system iff
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$R(\frac{d}{dt})w = 0$ has minimal number of rows among all kernel representations of same behavior iff R has full row rank.

$R_1(\frac{d}{dt})w = 0$ and $R_2(\frac{d}{dt})w = 0$ are minimal kernel repr. of the same system iff \exists unimodular F such that $R_2 = FR_1$.

\leadsto canonical forms, etc.

Basically, therefore, polynomial kernel representations are unique **up to unimodular pre-multiplication**

Examples

$$p\left(\frac{d}{dt}\right)w = 0 \quad p \in \mathbb{R}[\xi]$$

Polynomial annihilators: $q \in \mathbb{R}[\xi]$ with p as a factor: $\mathbb{R}[\xi] p$.

Canonical form: p monic.

There are also non-minimal representations, e.g.

$$p_1\left(\frac{d}{dt}\right)w = 0$$

$$p_2\left(\frac{d}{dt}\right)w = 0$$

with $\text{GCD}(p_1, p_2) = p$.

Exercise: What are the consequences of $\frac{d}{dt}w = Aw$?

Proof of elimination thm

'Fundamental principle'. When is the equation

$$F(x) = y \quad y \text{ given, } x \text{ unknown}$$

solvable? In particular, when is

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$$N \circ F = 0 \quad \Rightarrow \quad N(y) = 0$$

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Is this also sufficient, for a 'small' set of N 's? For example, for F a matrix. Then easy to see n.a.s.c. for solvability:

$$n \in \mathbb{R}^\bullet, \quad nF = 0 \quad \Rightarrow \quad ny = 0$$

Proof of elimination thm

In particular, when is

$$F\left(\frac{d}{dt}\right)x = y$$

solvable? N.a.s.c. for linear diff. eq'ns:

$$n\left(\frac{d}{dt}\right)F\left(\frac{d}{dt}\right) = 0 \quad \Rightarrow \quad n\left(\frac{d}{dt}\right)y = 0$$

These n 's form a $\mathbb{R}[\xi]$ -module: $n(\xi)$ such that $n(\xi)F(\xi) = 0$.
Computable!

For what w 's is $R\left(\frac{d}{dt}\right)w = M\left(\frac{d}{dt}\right)\ell$ solvable for ℓ ?

Iff $nM = 0 \Rightarrow n\left(\frac{d}{dt}\right)R\left(\frac{d}{dt}\right)w = 0$.

\rightsquigarrow condition $R'\left(\frac{d}{dt}\right)w = 0$: elim'ion th'm + algorithm.

Proof of elimination thm

The fundamental principle and the elimination theorem also hold for linear constant coefficient PDE's!



Palamodov



Malgrange

Rational Annihilators

Let $\mathfrak{B} \in \mathcal{L}^w$, and $n \in \mathbb{R}(\xi)^{1 \times w}$.

Call n a **rational annihilator** of $\mathfrak{B} : \Leftrightarrow$

$$n\left(\frac{d}{dt}\right)w = 0 \quad \forall w \in \mathfrak{B}, \text{ i.e. iff } n\left(\frac{d}{dt}\right)\mathfrak{B} = 0.$$

Note what this means:

$$n = p^{-1} [q_1 \quad q_2 \quad \cdots \quad q_w]; \quad p, q_1, q_2, \dots, q_w \text{ co-prime}$$
$$:\Leftrightarrow q_1\left(\frac{d}{dt}\right)w_1 + q_2\left(\frac{d}{dt}\right)w_2 + \cdots + q_w\left(\frac{d}{dt}\right)w_w = 0 \quad \forall w \in \mathfrak{B}.$$

Denote the set of rational annihilators by $\mathfrak{N}_{\mathfrak{B}}^{\mathbb{R}(\xi)}$.

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Denote the set of rational annihilators by $\mathfrak{N}_{\mathfrak{B}}^{\mathbb{R}(\xi)}$.

It is easy to see that $\mathfrak{N}_{\mathfrak{B}}^{\mathbb{R}(\xi)}$ is $\mathbb{R}[\xi]$ -module. (Prove!)

But, now, a sub-module of $\mathbb{R}(\xi)^{1 \times w}$ viewed as a $\mathbb{R}[\xi]$ -module.

Rational Annihilators

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$$\text{submodule} \mapsto \{w \mid n\left(\frac{d}{dt}\right)w = 0 \quad \forall n \in \text{submodule}\}$$

Not a nice thm: refers to submodules of a vector space!

Examples

$$p\left(\frac{d}{dt}\right)w = 0 \quad p \in \mathbb{R}[\xi]$$

Rational annihilators: $\frac{n_1}{n_2} \in \mathbb{R}(\xi)$ with n_1, n_2 co-prime, and with p a factor of n_1 .

Examples

$$p\left(\frac{d}{dt}\right)w_1 = q\left(\frac{d}{dt}\right)w_2 \quad p, q \in \mathbb{R}[\xi]$$

Rational annihilators: $\frac{n_1}{n_2} [p \quad -q]$,

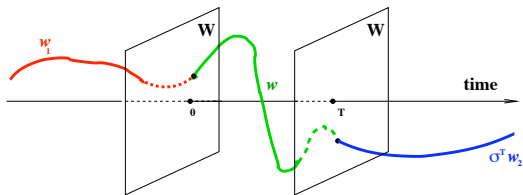
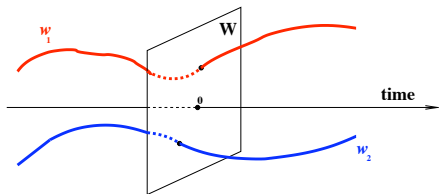
with $n_1, n_2 \in \mathbb{R}[\xi]$, co-prime, and with n_2, p, q co-prime.

In the special case that p, q are co-prime, this is actually the $\mathbb{R}(\xi)$ -vector space generated by $[p \quad -q] \cong \left[1 \quad -\frac{q}{p}\right]!$

Why do we get a subspace instead of just a module?

Controllability & Stabilizability

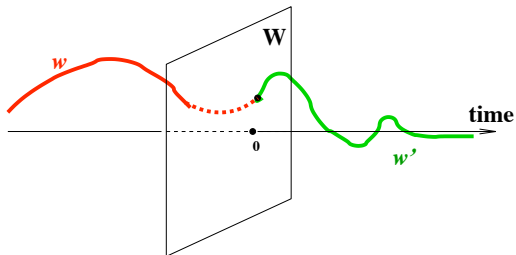
Controllability



Stabilizability

Stabilizability : \Leftrightarrow

legal trajectories can be steered to a desired point.



Tests

Theorem:

$\mathfrak{B} = \ker(R(\frac{d}{dt})), R \in \mathbb{R}[\xi]^{\bullet \times \bullet}$ is controllable \Leftrightarrow

$R(\lambda)$ has the same rank for all $\lambda \in \mathbb{C}$

Same result for rational symbols, but care should be taken in defining rank drop in situations where the symbol has zeros and poles in common points of the complex plane.

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Theorem:

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Example 1: $\frac{d}{dt}x = Ax + Bu, \dim(x) = n$ is controllable iff $\text{rank}([\lambda I_n - A \quad B]) = n$ for all $\lambda \in \mathbb{C}$.

Example 2: $y = G(\frac{d}{dt})u, w = \begin{bmatrix} u \\ y \end{bmatrix}$ is always controllable.

Tests

Theorem:

$\mathfrak{B} = \ker(R(\frac{d}{dt})) \in \mathcal{L}^w$, $R \in \mathbb{R}[\xi]^{\bullet \times \bullet}$ is stabilizable \Leftrightarrow

$R(\lambda)$ has the same rank for all λ with $\operatorname{Re}(\lambda) \geq 0$

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Example 1: $\frac{d}{dt}x = Ax + Bu$, $\dim(x) = n$ is stabilizable iff $\operatorname{rank}([\lambda I_n - A \quad B]) = n$ for all λ with $\operatorname{Re}(\lambda) \geq 0$.

Example 2: $y = G(\frac{d}{dt})u$, $w = \begin{bmatrix} u \\ y \end{bmatrix}$ is always controllable, and hence stabilizable.

Subspaces of annihilators

Characterization of controllability in terms of the structure of rational annihilators:

Theorem:

1. $\mathfrak{B} \in \mathcal{L}^w$ is controllable iff its rational annihilators $\mathfrak{N}_{\mathfrak{B}}^{\mathbb{R}(\xi)}$ form an $\mathbb{R}(\xi)$ -subspace of $\mathbb{R}(\xi)^{1 \times w}$.
2. There is a one-to-one relation between the controllable systems in \mathcal{L}^w and the $\mathbb{R}(\xi)$ -subspaces of $\mathbb{R}(\xi)^{1 \times w}$.

Subspaces of annihilators

Characterization of controllability in terms of the structure of rational annihilators:

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The system

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

is equal to

$$y = G\left(\frac{d}{dt}\right)u \quad \text{with } G = P^{-1}Q$$

iff controllable (i.e., P, Q left co-prime: $[P \quad Q]$ left prime.

Transfer functions deal with controllable systems (only) .

Kernels and images

Each element of \mathcal{L}^\bullet is **by definition** the kernel of a linear constant coefficient differential operator, i.e.

$$\llbracket \mathfrak{B} \in \mathcal{L}^\bullet \rrbracket : \Leftrightarrow \llbracket \exists R \in \mathbb{R}[\xi]^{\bullet \times \bullet} \text{ such that } \mathfrak{B} = \ker\left(R\left(\frac{d}{dt}\right)\right) \rrbracket$$

Consider the manifest behavior of

$$w = M\left(\frac{d}{dt}\right)\ell, \text{ i.e. } \mathfrak{B} = \text{im}\left(M\left(\frac{d}{dt}\right)\right)$$

By the elimination theorem $\text{im}\left(M\left(\frac{d}{dt}\right)\right) \in \mathcal{L}^\bullet$.

Easy: $\exists \mathfrak{B} \in \mathcal{L}^\bullet$ that do not admit image representation.

What system theoretic property characterizes image repr.?

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Controllability !!

Image Representation

Theorem: The following are equivalent for $\mathfrak{B} \in \mathfrak{L}^w$:

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is then a one-to-many 'map'.
We may assume WLOG these image repr. **observable**.

Controllable part

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Transfer functions deal with controllable parts only.

The $\mathbb{R}(\xi)$ -span of the rows of R in $\mathbb{R}(\frac{d}{dt})w = 0$ define the rational annihilators of the controllable part.

Prime representations

Primes in rings

A **ring** is closed under addition and multiplication.

Matrices, uni-modularity, etc.

Let \mathcal{R} be a ring. A matrix $M \in \mathcal{R}^{\bullet \times \bullet}$ is **left prime** if $M = FM' \Rightarrow F$ is unimodular.

The matrices $M_1, M_2, \dots, M_n \in \mathcal{R}^{m \times \bullet}$ are said to be **left coprime** if $[M_1 \ M_2 \ \dots \ M_n]$ is left prime.

There is an enormous zoology of rings with all sorts of properties...

Other rings

Consider

1. $\mathbb{R}[\xi]$: polynomials
2. $\mathbb{R}(\xi)$: rational functions
3. $\mathbb{R}(\xi)_{\text{proper}}$: proper rational
4. $\mathbb{R}(\xi)_{\text{proper/stable}}$: proper (Hurwitz) stable rational

These are all rings, with $\mathbb{R}(\xi)$ as field of fractions.

$\mathbb{R}(\xi)_{\text{proper/stable}}$ is an Euclidean domain \Rightarrow Bézout.

Matrices. Primeness, unimodularity, factorization, etc.

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Every $\mathfrak{B} \in \mathcal{L}^w$ admits **by definition** a ‘kernel repr.’ over $\mathbb{R}[\xi]$ i.e., $\exists R \in \mathbb{R}[\xi]^{\bullet \times \bullet}$ such that $\mathfrak{B} = \ker(R(\frac{d}{dt}))$.

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How about the other rings? Should we care? Yes! Youla parametrization, dist. between systems, robustness, etc.

Ring representations

Relation between system properties and prime representability over various rings.

Theorem: Refers to 'kernel repr.' with rational symbols.

1. $\mathfrak{B} \in \mathcal{L}^\bullet$ iff it admits a kernel representation with R in and left prime over $\mathbb{R}(\xi)_{\text{proper}}$.
2. $\mathfrak{B} \in \mathcal{L}^\bullet$ is stabilizable iff it admits a kernel repr. with R in and left prime over $\mathbb{R}(\xi)_{\text{proper/stable}}$.
3. $\mathfrak{B} \in \mathcal{L}^\bullet$ is controllable iff it admits a kernel representation with $R \in \mathbb{R}[\xi]^{\bullet \times \bullet}$ left prime over $\mathbb{R}[\xi]$.



M. Vidyasagar

Unitary Representation

To close this lecture, a result on unitary representations.

Consider $\mathfrak{B} \in \mathcal{L}^w$, controllable. Define $\mathfrak{B}_2 = \mathfrak{B} \cap \mathcal{L}_2(\mathbb{R}, \mathbb{R}^w)$.
 \mathfrak{B}_2 is a closed linear subspace of $\mathcal{L}_2(\mathbb{R}, \mathbb{R}^w)$.

Are there kernel or image representations that are adapted to this Hilbert space structure?

Unitary Representation

$G \in \mathbb{R}(\xi)^{\bullet \times \bullet}$, and consider the system

$$f_2 = G\left(\frac{d}{dt}\right)f_1, \text{ with } f_1, f_2 \in \mathcal{L}_2(\mathbb{R}, \mathbb{R}^\bullet).$$

Is this a map $f_1 \mapsto f_2$?

If G is proper, no poles on the imaginary axis, then $f_2 = G\left(\frac{d}{dt}\right)f_1$ defines a bounded linear operator from

$$f_1 \in \mathcal{L}_2(\mathbb{R}, \mathbb{R}^\bullet) \mapsto f_2 \in \mathcal{L}_2(\mathbb{R}, \mathbb{R}^\bullet).$$

Norm preserving ($:\Leftrightarrow \|f_1\|^2 = \|f_2\|^2$) iff

$$G^T(-i\omega)G(i\omega) = I \quad \forall \omega \in \mathbb{R}.$$

Unitary Representation

\mathfrak{B} (controllable) admits a rational kernel representation

$$R\left(\frac{d}{dt}\right)w = 0$$

with R proper stable, left prime, and norm preserving.

\mathfrak{B} (controllable) also admits a rational image representation

$$w = M\left(\frac{d}{dt}\right)\ell$$

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Unitary Representation

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with R proper stable, left prime, and norm preserving.

Idea of proof: start with minimal pol. repr. $R\left(\frac{d}{dt}\right)w = 0$.
Consider the polynomial matrix factorization equation

$$R^{\top}(-\xi)R(\xi) = F^{\top}(-\xi)F(\xi).$$

Take Hurwitz sol'n H . Define the rational kernel repr.

$$G\left(\frac{d}{dt}\right)w = 0 \quad \text{with} \quad G = RH^{-1}$$

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- Math. characterization of \mathcal{L}^w :
 - 1:1 relation between \mathcal{L}^w and $\mathbb{R}[\xi]$ -submodules
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 - 1:1 relation between $\mathcal{L}_{\text{controllable}}^w$ and $\mathbb{R}(\xi)$ -subspaces
- \exists various more refined rational representations

Discrete time systems

What changes for discrete time systems??

Ring

- for $T = \mathbb{N}$ also $\mathbb{R}[\xi]$
- for $T = \mathbb{Z}$ instead $\mathbb{R}(\xi, \xi^{-1})$. This implies some differences.

All major thms remain valid, mutatis mutandis.

Discrete time systems

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There is a nice, 'higher level', definition of a linear time-invariant discrete time system.

Take $\mathbb{T} = \mathbb{N}$. The following are equivalent.

- \mathfrak{B} linear, shift-inv., closed (pointwise conv.)
- \mathfrak{B} linear, time-inv., **complete** ('prefix determined')

$$:= \llbracket w \in \mathfrak{B} \rrbracket \Leftrightarrow \llbracket w_{[t_0, t_1]} \in \mathfrak{B}_{[t_0, t_1]} \forall t_0, t_1 \in \mathbb{N} \rrbracket$$

- $\exists R \in \mathbb{R}[\xi]^{\bullet \times \bullet}$ (or $\in \mathbb{R}(\xi)^{\bullet \times \bullet}$) such that:

$$\mathfrak{B} = \{ w : \mathbb{N} \rightarrow \mathbb{R}^{\bullet} \mid R(\sigma)w = 0 \}$$

- and the many more traditional representations