# Linear Control Systems (036012) chapter 2 

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## Static systems


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- $y\left(t_{1}\right)$ depends only on $u(t)$ only at $t=t_{1}$ for all $t_{1}$


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Hence,

- frozen-time analysis


## Outline

## Static MIMO systems: basic notions

## Signals \& systems



Signals are vectors:

$$
u \in \mathbb{F}^{m} \quad \text { and } \quad y \in \mathbb{F}^{p} .
$$

Systems are mappings:

$$
G: \mathbb{F}^{m} \rightarrow \mathbb{F}^{p} .
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Systems are mappings:

$$
G: \mathbb{F}^{m} \rightarrow \mathbb{F}^{p} .
$$

If

$$
u=\left[\begin{array}{c}
u_{1} \\
\vdots \\
u_{m}
\end{array}\right]=\sum_{i=1}^{m} u_{i} e_{i} \quad \text { and } \quad y=\left[\begin{array}{c}
y_{1} \\
\vdots \\
y_{p}
\end{array}\right]=\sum_{i=1}^{p} y_{i} \tilde{e}_{i}
$$

then

$$
\left[\begin{array}{c}
y_{1} \\
\vdots \\
y_{p}
\end{array}\right]=\left[\begin{array}{ccc}
g_{11} & \cdots & g_{1 m} \\
\vdots & & \vdots \\
g_{p 1} & \cdots & g_{p m}
\end{array}\right]\left[\begin{array}{c}
u_{1} \\
\vdots \\
u_{m}
\end{array}\right] .
$$

## Matrix notation and terminology

By $g_{\bullet j} \in \mathbb{F}^{p \times 1}$ and $g_{i \bullet} \in \mathbb{F}^{1 \times m}$ we denote the $j$ th column and the ith row of $G \in \mathbb{F}^{p \times m}$,

$$
G=\left[\begin{array}{lll}
g_{\bullet 1} & \ldots & g_{\bullet m}
\end{array}\right]=\left[\begin{array}{c}
g_{1} \\
\vdots \\
x_{p} \\
g_{p}
\end{array}\right] .
$$

We say that $G \in \mathbb{F}^{p \times m}$ is

- square if $m=p$, tall if $p>m$, and fat if $p<m$;
- upper (lower) triangular if its elements $g_{i j}=0$ whenever $i>j(i<j)$;
- diagonal if $g_{i j}=0$ whenever $i \neq j$.

If $G$ is square, then

- its trace $\operatorname{tr}(G):=\sum_{i=1}^{m} g_{i i} \in \mathbb{F}$


## Similarity transformations

If $\left\{v_{1}, \ldots, v_{m}\right\}$ be a (non-standard) basis on $\mathbb{F}^{m}$, then

$$
x=\alpha_{1} v_{1}+\cdots+\alpha_{m} v_{m}=\left[\begin{array}{lll}
v_{1} & \cdots & v_{m}
\end{array}\right]\left[\begin{array}{c}
\alpha_{1} \\
\vdots \\
\alpha_{m}
\end{array}\right]=: T x_{\alpha}
$$

and $T \in \mathbb{F}^{m \times m}$ is invertible. The vector $x_{\alpha}=T^{-1} \times$ represents the same signal, just from a different viewpoint. Now, defining $\tilde{u}:=T_{u}^{-1} u$ and $\tilde{y}:=T_{y}^{-1} y$, we end up with

$$
y=G u \Longleftrightarrow \tilde{y}=T_{y}^{-1} G T_{u} \tilde{u},
$$

where $T_{y}^{-1} G T_{u}$ is the matrix representation of $G$ in these new coordinates.
If $p=m$, we may take $T_{u}=T_{y}=T$. Then $T^{-1} G T$ is called similar to $G$.

## Similarity transformations: example

DFT basis

$$
\phi_{i}:=\frac{1}{n}\left[\begin{array}{c}
1 \\
\left(\mathrm{e}^{\mathrm{j} 2 \pi / n}\right)^{i-1} \\
\vdots \\
\left(\mathrm{e}^{\mathrm{j} 2 \pi(n-1) / n}\right)^{i-1}
\end{array}\right], \quad i \in \mathbb{Z}_{1 . . n} .
$$

Let

$$
G=\frac{1}{3}\left[\begin{array}{ccc}
5 & -1 & -1 \\
-1 & 5 & -1 \\
-1 & -1 & 5
\end{array}\right]
$$

and consider

$$
T=\frac{1}{6}\left[\begin{array}{ccc}
2 & 2 & 2 \\
2 & -1+\mathrm{j} \sqrt{3} & -1-\mathrm{j} \sqrt{3} \\
2 & -1-\mathrm{j} \sqrt{3} & -1+\mathrm{j} \sqrt{3}
\end{array}\right] \quad\left(T^{-1}=\frac{1}{2}\left[\begin{array}{ccc}
2 & 2 & 2 \\
2 & -1-\mathrm{j} \sqrt{3} & -1+\mathrm{j} \sqrt{3} \\
2 & -1+\mathrm{j} \sqrt{3} & -1-\mathrm{j} \sqrt{3}
\end{array}\right]\right)
$$

Then

$$
T^{-1} G T=\operatorname{diag}\{1,2,2\}
$$

## Signals: size matters

Hölder vector norms $\|x\|_{q}, q \geq 1$ :

$$
\|x\|_{1}:=\sum_{i=1}^{n}\left|x_{i}\right|, \quad\|x\|=\|x\|_{2}:=\left(\sum_{i=1}^{n}\left|x_{i}\right|^{2}\right)^{1 / 2}, \quad\|x\|_{\infty}:=\max _{1 \leq i \leq n}\left|x_{i}\right| .
$$

$x$ is unit vector in $q$-metric if $\|x\|_{q}=1$.

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$x$ is unit vector in $q$-metric if $\|x\|_{q}=1$.

All vector norms are equivalent, that is

$$
\exists \gamma_{2}>\gamma_{1}>0 \text { such that } \gamma_{1}\|x\|_{b} \leq\|x\|_{a} \leq \gamma_{2}\|x\|_{b}, \quad \forall x .
$$

e.g. if $x \in \mathbb{F}^{n}$, then
$-\|x\|_{p} \leq\|x\|_{q} \leq n^{1 / q-1 / p}\|x\|_{p}$ whenever $q<p$

## Signals: size matters (contd)

The unit ball:

$$
\mathcal{B}_{q}:=\left\{x:\|x\|_{q} \leq 1\right\} .
$$

e.g.:




## Size of systems

Induced norms (largest gain):

$$
\|A\|_{q}:=\sup _{u \in \mathbb{F}^{m}, u \neq 0} \frac{\|A u\|_{q}}{\|u\|_{q}}=\sup _{\|u\|_{q}=1}\|A u\|_{q}=\sup _{\|u\|_{q} \in \mathcal{B}_{q}}\|A u\|_{q} .
$$

e.g.

$$
\|G\|_{1}=\max _{1 \leq j \leq m} \sum_{i=1}^{p}\left|a_{i j}\right|, \quad\|G\|=\|G\|_{2}=\sqrt{\rho\left(A^{\prime} A\right)}, \quad\|G\|_{\infty}=\max _{1 \leq i \leq p} \sum_{j=1}^{m}\left|a_{i j}\right|
$$

Frobenius norm (not induced)

$$
\|G\|_{F}:=\sqrt{\operatorname{tr}\left(G^{\prime} G\right)}=\left(\sum_{i=1}^{m}\left\|G e_{i}\right\|^{2}\right)^{1 / 2}=\left(\sum_{i=1}^{p} \sum_{j=1}^{m}\left|g_{i j}\right|^{2}\right)^{1 / 2}
$$

All matrix norms are also equivalent. For instance,

$$
\|A\| \leq\|A\|_{\mathrm{F}} \leq \sqrt{\operatorname{rank}(A)}\|A\| .
$$

## Signals: direction matters too

The direction of $x \in \mathbb{F}^{n}$ is the

- 1-dimensional subspace $\operatorname{span}(x) \subset \mathbb{F}^{n}$.

Relative direction may be quantified by the inner product notion,

$$
\langle x, y\rangle:=\sum_{i=1}^{n} \bar{y}_{i} x_{i}=y^{\prime} x
$$

with

$$
\cos \theta=\frac{\langle x, y\rangle}{\|x\|\|y\|}
$$

$x$ and $y$ are
orthogonal if $\langle x, y\rangle=0$
co-directed if $|\langle x, y\rangle|=\|x\|\|y\|$
(i.e. $\exists \alpha \in \mathbb{F}$ such that $x=\alpha y$ )

## System gain(s)

Norms are a rough tool. For example, let

$$
P=\left[\begin{array}{cc}
1+\alpha & 1-\alpha \\
-1+\alpha & -1-\alpha
\end{array}\right]
$$

for $\alpha \in[0,1]$. Then $\|P\|_{2}=2$, regardless $\alpha$.

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for $\alpha \in[0,1]$. Then $\|P\|_{2}=2$, regardless $\alpha$.
If $u=\left[\begin{array}{c}u_{0} \\ u_{0}\end{array}\right]$, then $\|u\|=\sqrt{2}\left|u_{0}\right|$ and

$$
y=P\left[\begin{array}{l}
u_{0} \\
u_{0}
\end{array}\right]=\left[\begin{array}{l}
2 u_{0} \\
2 u_{0}
\end{array}\right] \quad \Longrightarrow \quad\|y\|=\sqrt{8}\left|u_{0}\right|=2\|u\| .
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\end{array}\right] \quad \Longrightarrow \quad\|y\|=\sqrt{8}\left|u_{0}\right|=2\|u\| .
$$

But if $u=\left[\begin{array}{c}u_{0} \\ -u_{0}\end{array}\right]$, then $\|u\|=\sqrt{2}\left|u_{0}\right|$ and

$$
y=P\left[\begin{array}{c}
u_{0} \\
-u_{0}
\end{array}\right]=\left[\begin{array}{c}
2 \alpha u_{0} \\
2 \alpha u_{0}
\end{array}\right] \quad \Longrightarrow \quad\|y\|=\sqrt{8} \alpha\left|u_{0}\right|=2 \alpha\|u\|
$$

might be significantly smaller if $|\alpha| \ll 1$.

## Structural properties

Given a $G: \mathbb{F}^{m} \rightarrow \mathbb{F}^{p}$, its kernel and image are

$$
\operatorname{ker} G:=\left\{u \in \mathbb{F}^{m} \mid G u=0\right\} \& \operatorname{Im} G:=\left\{y \in \mathbb{F}^{p} \mid \exists u \in \mathbb{F}^{m} \text { s.t. } y=G u\right\}
$$

and the rank, defined as rank $G:=\operatorname{dim}(\operatorname{Im} G)$, quantifies the richness of $G$.

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Kernel describes the freedom of choice for the input.

$$
y=G u \Longleftrightarrow u=u_{0}+u_{\mathrm{n}} \text { for some } u_{\mathrm{n}} \in \operatorname{ker} G
$$

for any $u_{0}$ such that $y_{0}=G u_{0}$ and

## Outline

Singular value decomposition

## Unitary matrices

A matrix (system) $G \in \mathbb{F}^{m \times m}$ is said to be unitary if

$$
\|G u\|=\|u\|, \quad \forall u \in \mathbb{F}^{m}
$$

i.e. unitary systems have unit norm in every direction. It can be shown that - $G$ is unitary iff $G^{\prime} G=I$ or, equivalently, $G^{-1}=G^{\prime}$.

Examples of unitary matrices on $\mathbb{F}^{2 \times 2}$ :

$$
\left[\begin{array}{ll}
1 & 0 \\
0 & 1
\end{array}\right] \quad \underbrace{R_{\theta}=\left[\begin{array}{cc}
\cos \theta & -\sin \theta \\
\sin \theta & \cos \theta
\end{array}\right]}_{\text {plain rotation }} \quad \underbrace{Q_{\theta}=\left[\begin{array}{cc}
\cos 2 \theta & \sin 2 \theta \\
\sin 2 \theta & -\cos 2 \theta
\end{array}\right]}_{\text {plain reflection }}
$$

In real case, either rotations (if $\operatorname{det} G=1$ ) or reflections (if $\operatorname{det} G=-1$ ).

## Unitary matrices (contd)

Let

$$
G=\left[\begin{array}{llll}
g_{\bullet 1} & g_{\bullet 2} & \cdots & g_{\bullet m}
\end{array}\right], \quad g_{\bullet i} \in \mathbb{F}^{m}
$$

be unitary. Then

$$
G^{\prime} G=\left[\begin{array}{c}
g_{\bullet 1}^{\prime} \\
\vdots \\
g_{\bullet m}^{\prime}
\end{array}\right]\left[\begin{array}{lll}
g_{\bullet 1} & \cdots & g_{\bullet m}
\end{array}\right]=\left[\begin{array}{ccc}
g_{\bullet 1}^{\prime} g_{\bullet 1} & \cdots & g_{\bullet 1}^{\prime} g_{\bullet m} \\
\vdots & \ddots & \vdots \\
g_{\bullet m}^{\prime} g_{\bullet 1} & \cdots & g_{\bullet m}^{\prime} g_{\bullet m}
\end{array}\right]=I,
$$

i.e. the columns of unitary matrices are mutually orthogonal and unit. That means that any unitary matrix defines an orthonormal basis of $\mathbb{F}^{m}$. E.g.

- the identity matrix / corresponds to the standard basis $\left\{\left[\begin{array}{l}1 \\ 0\end{array}\right],\left[\begin{array}{l}0 \\ 1\end{array}\right]\right\}$
- plain rotation matrix corresponds to $\left\{\left[\begin{array}{c}\cos \theta \\ \sin \theta\end{array}\right],\left[\begin{array}{c}-\sin \theta \\ \cos \theta\end{array}\right]\right\}$


## Singular value decomposition

For every $G \in \mathbb{F}^{p \times m}$ there are ${ }^{1}$ unitary matrices

$$
U=\left[\begin{array}{llll}
u_{1} & u_{2} & \ldots & u_{p}
\end{array}\right] \in \mathbb{F}^{p \times p} \quad \text { and } \quad V=\left[\begin{array}{llll}
v_{1} & v_{2} & \ldots & v_{m}
\end{array}\right] \in \mathbb{F}^{m \times m}
$$

such that

$$
G=U \Sigma V^{\prime}
$$

where $\Sigma \in \mathbb{R}^{p \times m}$ is of the form

$$
\Sigma= \begin{cases}{\left[\begin{array}{ll}
\Sigma_{1} & 0
\end{array}\right]} & \text { if } p \leq m \\
{\left[\begin{array}{c}
\Sigma_{1} \\
0
\end{array}\right]} & \text { if } p \geq m\end{cases}
$$

and $\Sigma_{1}=\operatorname{diag}\left\{\sigma_{1}, \sigma_{2}, \ldots, \sigma_{\min \{p, m\}}\right\}$ with $\sigma_{1} \geq \sigma_{2} \geq \ldots \geq \sigma_{\min \{p, m\}} \geq 0$.

[^0]
## Singular value decomposition (contd)

- real numbers $\sigma_{i}$ are called the singular values of $G$ (it can be shown that $\sigma_{i}^{2}$ are the eigenvalues of both $G^{\prime} G$ and $G G^{\prime}$ )
- vectors $u_{i}$ are called the left singular vectors of $G$
- vectors $v_{i}$ are called the right singular vectors of $G$
- alternative expression of SVD:

$$
G=\sum_{i=1}^{\min \{p, m\}} \sigma_{i} u_{i} v_{i}^{\prime}
$$

## System action via SVD

Let $p=m$ (for simplicity) and consider $G: w \mapsto y$ such that

$$
G=\sum_{i=1}^{m} \sigma_{i} u_{i} v_{i}^{\prime}
$$

Let

$$
w=\sum_{i=1}^{m} w_{i} v_{i}, \quad \text { where } w_{i} \text { are coordinates of } w \text { in }\left\{v_{i}\right\}
$$

By orthonormality of $\left\{v_{i}\right\}$,

$$
y=\left(\sum_{i=1}^{m} \sigma_{i} u_{i} v_{i}^{\prime}\right)\left(\sum_{i=1}^{m} w_{i} v_{i}\right)=\sum_{i=1}^{m}\left(\sigma_{i} w_{i}\right) u_{i}
$$

meaning

- $y_{i}=\sigma_{i} w_{i}$ are the coordinates of $y$ in the (orthonormal) basis $\left\{u_{i}\right\}$.


## System gains via SVD

We know that $\|x\|^{2}=\sum_{i=1}^{m}\left|x_{i}\right|^{2}$, where $x_{i}$ are the coordinates of $x \in \mathbb{F}^{m}$ in any orthonormal basis of $\mathbb{F}^{m}$. Thus,

$$
\|G w\|^{2}=\|y\|^{2}=\sum_{i=1}^{m} \sigma_{i}^{2}\left|w_{i}\right|^{2}
$$

Hence,

$$
\begin{aligned}
- & \|y\| \leq \sigma_{1}\|w\| \\
& \left(\text { because }\|y\|^{2}=\sum_{i=1}^{m} \sigma_{i}^{2}\left|w_{i}\right|^{2} \leq \sum_{i=1}^{m} \sigma_{1}^{2}\left|w_{i}\right|^{2}=\sigma_{1}^{2} \sum_{i=1}^{m}\left|w_{i}\right|^{2}=\sigma_{1}^{2}\|w\|^{2}\right) \\
- & \|y\| \geq \sigma_{m}\|w\| \\
& \left(\text { because }\|y\|^{2}=\sum_{i=1}^{m} \sigma_{i}^{2}\left|w_{i}\right|^{2} \geq \sum_{i=1}^{m} \sigma_{m}^{2}\left|w_{i}\right|^{2}=\sigma_{m}^{2} \sum_{i=1}^{m}\left|w_{i}\right|^{2}=\sigma_{m}^{2}\|w\|^{2}\right)
\end{aligned}
$$

and the singular values show the maximal and minimal amplifications of $G$.

## Singular vectors

If the input

$$
w=v_{j},
$$

then the output

$$
y=\left(\sum_{i=1}^{m} \sigma_{i} u_{i} v_{i}^{\prime}\right) v_{j}=\sigma_{j} u_{j} \quad \Longrightarrow \quad\|y\|=\sigma_{j}
$$

Hence,

- $\operatorname{span}\left(v_{j}\right)$ is the input direction corresponding to gain $\sigma_{j}$
$-\operatorname{span}\left(u_{j}\right)$ is the output direction corresponding to gain $\sigma_{j}$
In particular
- $\operatorname{span}\left(v_{1}\right)$ is the input direction corresponding to the maximal gain
- $\operatorname{span}\left(u_{1}\right)$ is the output direction corresponding to the maximal gain
- $\operatorname{span}\left(v_{m}\right)$ is the input direction corresponding to the minimal gain
- $\operatorname{span}\left(u_{m}\right)$ is the output direction corresponding to the minimal gain


## Interpretation

Any system $G$ acts as the cascade of a rotation (reflection), scaling along "physical" directions, and another rotation (reflection):


## Structural properties via SVD

## Lemma

If

$$
\sigma_{1} \geq \cdots \geq \sigma_{r}>\sigma_{r+1}=\cdots=\sigma_{\min \{p, m\}}=0
$$

for some $r \leq \min \{p, m\}$, then

$$
\begin{aligned}
& -\operatorname{Im} G=\operatorname{span}\left(u_{1}, \ldots, u_{r}\right) \\
& -\operatorname{rank}(G)=r \\
& -\operatorname{ker} G=\operatorname{span}\left(v_{r+1}, \ldots, v_{m}\right)
\end{aligned}
$$

Proof.
Follows from

$$
G=\sum_{i=1}^{\min \{p, m\}} \sigma_{i} u_{i} v_{i}^{\prime}=\sum_{i=1}^{r} \sigma_{i} u_{i} v_{i}^{\prime}=\left[\begin{array}{lll}
u_{1} & \cdots & u_{r}
\end{array}\right]\left[\begin{array}{lll}
\sigma_{1} & & \\
& \ddots & \\
& & \sigma_{r}
\end{array}\right]\left[\begin{array}{c}
v_{1}^{\prime} \\
\vdots \\
v_{r}^{\prime}
\end{array}\right]
$$

## Low-rank approximation

Given a $G \in \mathbb{F}^{p \times m}$ with rank $G=r$, then for every $I \leq r$

$$
\min _{\operatorname{rank}(H) \leq I}\|G-H\|=\sigma_{l+1} \quad \text { and } \min _{\operatorname{rank}(H) \leq I}\|G-H\|_{\mathrm{F}}=\left(\sum_{i=I+1}^{r} \sigma_{i}^{2}\right)^{1 / 2}
$$

and the minimizing

$$
H=G_{l}:=\sum_{i=1}^{l} \sigma_{i} u_{i} v_{i}^{\prime}
$$

in both cases.

## Rank decomposition

Given a $G \in \mathbb{F}^{p \times m}$ such that $\operatorname{rank}(G)=r \leq \min \{m, p\}$, there are full row rank $G_{\text {inp }} \in \mathbb{F}^{r \times m}$ and full column rank $G_{\text {out }} \in \mathbb{F}^{p \times r}$ such that

$$
G=G_{\text {out }} G_{\text {inp }}
$$

In this case $\operatorname{ker} G=\operatorname{ker} G_{\text {inp }}$ and $\operatorname{Im} G=\operatorname{Im} G_{\text {out }}$. This follows directly from the SVD of $G\left(\right.$ as $\left.\sigma_{i} \neq 0 \Longleftrightarrow i \leq r\right)$ :

$$
G=\sum_{i=1}^{r} \sigma_{i} u_{i} v_{i}^{\prime}=\left[\begin{array}{lll}
u_{1} & \cdots & u_{r}
\end{array}\right]\left[\begin{array}{lll}
\sigma_{1} & & \\
& \ddots & \\
& & \sigma_{r}
\end{array}\right]\left[\begin{array}{c}
v_{1}^{\prime} \\
\vdots \\
v_{r}^{\prime}
\end{array}\right] .
$$

## Example: designs in Lect. 1



If

$$
P=\left[\begin{array}{cc}
1+\alpha & 1-\alpha \\
-1+\alpha & -1-\alpha
\end{array}\right], \quad \text { with } R=k\left[\begin{array}{cc}
1 & 0 \\
0 & -1
\end{array}\right] \quad \text { or } R=k\left[\begin{array}{ll}
1 & 0 \\
0 & 1
\end{array}\right],
$$

then
$R_{1}: T_{\mathrm{d}} \xrightarrow{\alpha \downarrow 0} \frac{1}{2 k+1}\left[\begin{array}{cc}1 & 1 \\ -1 & -1\end{array}\right]=\frac{1}{2 k+1} P$
$R_{2}: T_{\mathrm{d}} \xrightarrow{\alpha \downarrow 0}\left[\begin{array}{cc}1 & 1 \\ -1 & -1\end{array}\right]=P$

- What makes them so different?
- Why $R_{2}$ doesn't affect disturbance response?


## Example: plant geometry

Plant's SVD $(0 \leq \alpha \leq 1)$ :

$$
P=\left(\frac{1}{\sqrt{2}}\left[\begin{array}{c:c}
1 & -1 \\
-1 & -1
\end{array}\right]\right)\left[\begin{array}{c:c}
2 & 0 \\
\hdashline 0 & 2 \alpha
\end{array}\right]\left(\frac{1}{\sqrt{2}}\left[\begin{array}{cc}
1 & 1 \\
\hdashline-1 & 1
\end{array}\right]\right) .
$$

If $\alpha=0$, then

- only inputs co-directed with span $\left(\left[\begin{array}{l}1 \\ 1\end{array}\right]\right)$ can affect the response
- only outputs co-directed with $\operatorname{span}\left(\left[\begin{array}{c}1 \\ -1\end{array}\right]\right)$ can be affected and these directions are orthogonal. In other words,


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\hdashline 0 & 2 \alpha
\end{array}\right]\left(\frac{1}{\sqrt{2}}\left[\begin{array}{cc}
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\hdashline-1 & 1
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But

- $R_{2}=k l$ doesn't change direction of measurements!

Hence, the system effectively works in open loop with this controller.

## Outline

Systems as modeling tools

## Generating subspaces

## Lemma

A set $\mathcal{S} \subset \mathbb{F}^{n}$ is a subspace iff either of the following conditions holds:
$-\exists d \leq n$ and a full-rank matrix $S_{i} \in \mathbb{F}^{n \times d}$ such that $\mathcal{S}=\operatorname{Im} S_{i}$
$-\exists d \leq n$ and a full-rank matrix $S_{k} \in \mathbb{F}^{(n-d) \times n}$ such that $\mathcal{S}=\operatorname{ker} S_{k}$
Moreover, this $d$ is the dimension of $\mathcal{S}$.
Proof.
Because both image and kernel are subspaces, the "if" part in both cases is immediate as well as the fact that $\operatorname{dim}(\mathcal{S})=d$. To show the "only if" part, let $\mathcal{S}$ be a $d$-dimensional subspace and $\left\{s_{1}, \ldots, s_{d}\right\}$ be its basis. By the very definition, $\mathcal{S}=\operatorname{lm} S_{\mathrm{i}}$ for $S_{\mathrm{i}}=\left[s_{1} \cdots s_{d}\right]$. Likewise, if $\left\{s_{d+1}, \ldots, s_{n}\right\}$ is a basis of the $(n-d)$-dimensional space $\mathcal{S}^{\perp}$, then $S_{\mathrm{k}}=\left[\begin{array}{lll}s_{d+1} & \cdots & s_{n}\end{array}\right]^{\prime}$ is what we need.

## Example: freedom of choice

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-1 \\
0 \\
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To characterize the kernel, bring in SVD

$$
G=1 \cdot\left[\begin{array}{lll}
5 & 0 & 0
\end{array}\right] \cdot\left[\begin{array}{ccc}
0.6 & 0 & 0.8 \\
\hdashline 0.8 & 0 & 0.6 \\
0 & 1 & 0
\end{array}\right],
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SO

$$
\operatorname{ker} G=\operatorname{span}\left(\left[\begin{array}{c}
-0.8 \\
0 \\
0.6
\end{array}\right],\left[\begin{array}{l}
0 \\
1 \\
0
\end{array}\right]\right)=\operatorname{Im}\left[\begin{array}{cc}
-0.8 & 0 \\
0 & 1 \\
0.6 & 0
\end{array}\right]
$$

Hence,

$$
u=\left[\begin{array}{c}
-1 \\
0 \\
1
\end{array}\right]+\left[\begin{array}{cc}
-0.8 & 0 \\
0 & 1 \\
0.6 & 0
\end{array}\right]\left[\begin{array}{l}
v_{1} \\
v_{2}
\end{array}\right]
$$

## Exotic metrics

There may be reasons to define unorthodox metrics, like a metric in which
$-x$ is "small" if $\|x\| \leq \gamma$ for some $\gamma>0$
$-x_{i}$ is more important than $x_{j}$

- important are various linear combinations of $x_{i}$
$\mathcal{B}_{b}$ :

$$
\mathcal{B}_{c}:
$$





## Exotic metrics modeled via standard metrics

Rather than dreaming up new metrics (unhandy), we can recycle existing. For example, we can define scaled unit balls as

$$
G \mathcal{B}_{q}:=\left\{x \mid x=G u,\|u\|_{q} \leq 1\right\}
$$

which would result in

$$
\mathcal{B}_{a}=3 \mathcal{B}_{2}: \quad \mathcal{B}_{b}=\left[\begin{array}{ll}
3 & 0 \\
0 & 2
\end{array}\right] \mathcal{B}_{2}: \quad \mathcal{B}_{c}=\frac{1}{\sqrt{2}}\left[\begin{array}{cc}
3 & -2 \\
3 & 2
\end{array}\right] \mathcal{B}_{2}:
$$






[^0]:    ${ }^{1}$ Matlab command is svd(G)

