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YAMAMOTO, Y. A NOTE ON LINEAR INPUT OUTPUT MAPS OF BOUNDED-TYPE. IEEE TRANSACTIONS ON AUTOMATIC CONTROL 1984, 29(8): 733-734

URL:
http://hdl.handle.net/2433/50303

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A Note on Linear Input/Output Maps of Bounded-Type

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Abstract — This note studies a class of constant, linear, continuous-time input/output maps, which is called input/output maps of bounded-type. An algebraic condition for an input/output map to be of bounded-type is given. Its application to realization theory (especially for delay-differential systems) is considered. An example is given to illustrate how it gives rise to a concrete realization procedure.

I. INTRODUCTION

In this note, we study a class of constant, linear, continuous-time input/output maps, which is called input/output maps of bounded-type. An algebraic condition for an input/output map to be of bounded-type is given. Its application to realization theory (especially for delay-differential systems) is considered. An example is given to illustrate how it gives rise to a concrete realization procedure.

II. PRELIMINARIES

Fix a field $k$, which is either $R$ or $C$, and consider $k$-valued functions and systems over $k$. We confine ourselves to linear constant (stationary) and continuous-time systems. Let $\Omega$ and $\Gamma$ denote the following spaces:

$$\Omega = \bigcup_{n=0}^{\infty} L^2(-n,0); \Gamma = L^2_{\text{loc}}[0,\infty].$$

Our input space is the $m$-fold product of $\Omega$, namely $\Omega^m$, and the output space is the $p$-fold product of $\Gamma$, i.e., $\Gamma^p$; that is, we have $m$-input and $p$-output channels [7]. These spaces are equipped with the obvious left shift operators $a_j$ and $b_j$, respectively, which are strongly continuous semigroups [7]. We then consider the zero-initial state response associated to an impulse response $A$. Let $A$ be a $p \times m$ matrix whose entries are measures on $[0,\infty)$ regular at 0. Then the constant linear input/output map $f_A$ associated to $A$ is defined by $f_A(\omega) = \pi(A \cdot \omega)$, $\omega \in \Omega^m$, where $\pi = \pi_{[0,\infty)}$ and $\pi$ denotes convolution. $A$ is called the impulse response matrix of $f_A$.

In [7] and [8], the (unique) canonical realization of $f_A$ is given as follows. The state space $X = \text{Im} f_A$ (the closure of $\text{Im} f_A$ in $\Gamma^p$); the semigroup of the system is simply $\sigma = \text{the restriction of } a_j$ to $\text{Im} f_A$; the state-transition is given by $\phi(t,x,u) = a_j x + f(a_j u)$, where $u \in (L^2[0,\infty])^m$ is an input, $x \in \text{Im} f_A$ is the initial state, and $(\sigma_t u)(x) = u(x + t)$; the output equation is given by the inclusion map $j : \text{Im} f_A \rightarrow \Gamma^p$. The system is canonical in the sense that it is quasi-reachable, i.e., its reachable set is dense in the state space, and it is topologically observable, i.e., its initial state determination is well posed. We say that $f_A$ (or $A$) is $T$-bounded (of bounded-type) if it further satisfies the property that $\text{Im} f_A$ is determined by its partial data on $[0,T]^p$, i.e., $f_A : \text{Im} f_A \rightarrow \text{Im} f_A_{[0,T]}$ is a topological isomorphism. (This is equivalent to requiring that $\text{Im} f_A$ be isomorphic to Hilbert space; in general, it is only a Fréchet space.) Here $\text{Im} f_A_{[0,T]}$ is considered as a subspace of $(L^2[0,T])^p$, of course.

We prepare some language from distribution theory. Let $\mathcal{D}'$ denote the set of distributions on $R$ with support bounded on the left. For $q \in \mathcal{D}'$, define $l(q)$ to be the infimum of sup-support $q$, i.e., $l(q) = \inf \{ t : t \leq \text{supp } q \}$. $\mathcal{D}'(R^p)$ denotes the subspace of $\mathcal{D}'$ consisting of those with compact support contained in $(-\infty,0)$, $D'(0,\infty)$ is the space of all infinitely differentiable functions on the real line having compact support contained in $[0,\infty)$; and $\mathcal{D}'(0,\infty)$ is its dual space. We then extend the translation mapping $\tau$ as follows. Given a distribution $q \in \mathcal{D}'$, define $\tau_q \in \mathcal{D}'(0,\infty)$ by $(\tau_q, \psi) = (q, \psi)$, where the right-hand side denotes the value of $q$ at $\psi$ regarding as an element of $\mathcal{D}'(R)$. For a distribution $q$, ord $q$ denotes its (global) order [4]; it is of order $r > 0$ if it acts continuously on $C^r$-functions but not on $C^{r-1}$-functions. Measures which are not functions are of order 0. A function $\psi$ is of order $r$ if $r$ is the largest integer such that $(d/dt)^r \psi$ is a measure.

We adopt the following duality between $\mathcal{D}'$ and $\Gamma^p$, $\omega \mapsto j_\omega (-\tau)^{-1}$ (with respect to convolution). With this duality, we have the following:

**Proposition (2.1):** $(\mathcal{D}'(\mathbb{R}^p))' = \Gamma^p$, $(\mathcal{D}'(\mathbb{R}^p))^p = \mathcal{D}'$, and $(L^2(0,\infty))^p = L^2(0,\infty)^p$. Further, the adjoint of an input/output map $f_A : \Omega^m \rightarrow \Gamma^p$ is again an input/output map $f_A^* : \Omega^m \rightarrow \Gamma^p$, where $A^*$ denotes the transpose of $A$.

**Proof:** Direct calculation.

III. MAIN THEOREM

**Main Theorem (3.1):** Let $f_A$ be a constant linear input/output map associated to impulse response $A$. Suppose there exists $q \in \mathcal{D}'(|\mathbb{R}^p|)$ such that

1) $q^{-1} \in \mathcal{D}'$, exists (with respect to convolution);
2) $\text{ord } q^{-1} = - \text{ord } q$;
3) $\pi(q^*A) = 0$.

Then $f_A$ is $T$-bounded for any $T$ greater than $-l(q)$.

**Proof:** We first show that there exists a measure $\hat{q}$ such that $\hat{q}^{-1}$ is also a measure, ii) $\pi(\hat{q}^*A) = 0$, and iii) $\hat{l}(q)$ is close to $l(q)$. Let $r$ be the order of $q$. Take any $\epsilon > 0$, and let $\chi_\epsilon$ be the function given by $\chi_\epsilon(t) = 1$ for $t \in [-\epsilon,0]$ and $\chi_\epsilon(t) = 0$ for $t \notin [-\epsilon,0]$. The convolutional inverse of $\chi_\epsilon$ is the first-order differential operator $\delta' \cdot (-\delta^{-1})$. Let $\tilde{\delta} := q \langle \chi_\epsilon' \rangle$ (the power $r$ is taken with respect to convolution). Then $\tilde{q}$ is a measure. Since the convolutional inverse of $\chi_\epsilon$ is a first-order differential operator, convolving it with $q^{-1}$ increases its order by 1 (see [10, p. 162]).
for a similar argument). Hence, $\hat{q}^{-1}$ also becomes a measure. By taking $\varepsilon$ sufficiently small, $l(\hat{q})$ can be made arbitrarily close to $l(q)$. Obviously, $\pi(\hat{q} A) = 0$.

Note that $\pi(\hat{q} A) = 0$. This implies that $\hat{q}$ annihilates any element in $\mathbb{Q}^{\infty}/ker f_A$, with respect to the module action of measures on $\mathbb{Q}^\infty/ker f_A$, considered in [6]. Hence, by [6, Lemma 5.8] (or by [3, Corollary 6.1]), it follows that the map

$$\Phi: \mathbb{Q}^\infty/ker f_A \rightarrow \mathbb{Q}^\infty/ker f_A'$$

induced by the natural inclusion $f_A: \mathbb{Q}^\infty/ker f_A \rightarrow \mathbb{Q}^\infty$ is surjective for any $T > -l(q)$. (It is also trivially injective.) Since by Proposition (2.1) we have $(\mathbb{Q}^\infty)'/\mathbb{Q}^\infty, (\Phi)' = f_A'$, etc., we obtain $\mathbb{Q}^\infty/ker f_A = (\mathbb{Q}^\infty)'/ker f_A$, $(L^2[-T,0])'/ker f_A \cap (L^2[-T,0])' = (\mathbb{Q}^\infty)'/ker f_A'$, and the mapping (3.2) is the adjoint of the projection $\pi^2: \mathbb{Q}^\infty \rightarrow \mathbb{Q}_H^\infty$. Hence, the adjoint $\pi^2$ here is bijective.

We now prove that the above $\pi^2$ (restricted to $\mathbb{Q}^\infty$) is bijective. The injectivity follows easily from the Hahn–Banach theorem. Since the image of $\pi^2$ is shown to be the whole space, it is trivially weakly closed in $(\mathbb{Q}^\infty)'$. Then by a well-known theorem on surjections of Frechet spaces [5, Theorem 37.2], $\pi^2$ is surjective.

Since $\pi^2$ is continuous, it is a topological isomorphism due to the open mapping theorem. This readily implies $\mathbb{Q}^\infty_{d(t,T)} = \mathbb{Q}^\infty_{d(0,T)}$ and $\pi^2: \mathbb{Q}^\infty \rightarrow \mathbb{Q}^\infty_{d(0,T)}$ is a topological isomorphism. Hence, $\mathbb{Q}^\infty_{d(0,T)}$ is $T$-bounded.

Corollary (3.3): Let $f_A$ be a constant linear input/output map with impulse response $A$. Suppose that there exist $p \times p$ and $p \times m$ matrices with entries in $\mathcal{D}(R')$ such that

1. $det(A Q)^{-1} \in \mathcal{S}$ exists;
2. $ord(det(A Q)^{-1}) = -ord Q$;
3. $A = Q^{-1} P$.

Then $f_A$ is $T$-bounded for any $T$ greater than $-l(det Q)$.

Proof: Let $(det Q) Q^{-1} P = (det Q) P$. Since each entry of $(det Q) P$ belongs to $\mathcal{D}(R')$, $n((det Q) P) = 0$ clearly follows, hence the result. □

Remark (3.4): The condition on the order of $q$ in the above results is automatically satisfied if $q$ is of the following form: $q = (d/dt)\theta_0 + \text{lower order terms}$. This is the case for many applications, for example, for delay-differential systems.

IV. APPLICATIONS

Example (4.1) (Delay-Differential Systems): Consider a subring of $\mathcal{D}(R')$: $k[\delta, \delta_0, \delta_1, \ldots, \delta_n]$ that is, the subring generated by Dirac distributions and their derivatives $\delta', \delta_0', \delta_1', \ldots, \delta_n'$. It is shown in [2] that any nonzero $q$ in this ring admits an inverse in $\mathcal{S}$. Hence, if $A = Q^{-1} P$ for some matrices $Q$ and $P$ with entries in this ring, $A$ is of bounded-type in view of Corollary (3.3) and Remark (3.4).

Example (4.2) (Periodic Impulse Responses): Suppose that an impulse response $A$ is a periodic function of period $T$. It is easy to see $\pi(\delta - \delta') = 0$. Since $\delta - \delta$ is easily seen to be invertible over $\mathcal{S}$, $A$ is $T$-bounded.

We shall now see how the present framework is applied to compute the canonical realization of $A$.

Theorem (4.3): Let $f_A$ be an input/output map with impulse response $A$. Suppose that $A$ satisfies the conditions of Corollary (3.3) for matrices $Q$ and $P$. Suppose also that $Q$ and $P$ are left co-prime in the following sense: there exist matrices $R$ and $S$ with entries in $\mathcal{D}(R')$ such that $Q = R + P = S + I_p$. Then we have

$$\{W \in \mathbb{Q}^\infty: \pi(Q W) = 0\} = \{W \in \mathbb{Q}^\infty: \pi(Q W) = 0\} = 0.$$

Proof: Omitted. See [9]. □

Let us see how this theorem can be applied to compute canonical realizations.

Example (4.4) (Realization of a Retarded Delay-Differential System): Let $A(t)$ be the impulse response given by

$$A(t) := \begin{cases} 0 & \text{for } 0 \leq t < 1, \\ \sum_{i=0}^{n} (t-i-1)!/t & \text{for } n \leq t < n+1. \end{cases}$$

In terms of distributions, we have $A = (S_j - \delta)^{-1} \delta$, which trivially satisfies the assumptions of Theorem (4.3). Therefore, if $\gamma$ is smooth, it belongs to $\mathbb{Q}^\infty_{d(0,1)}$ if $\gamma(t-1) - \gamma(t) = 0$ for all $t > 0$. In other words,

$$\gamma(t) = \gamma(0) + \int_0^t \gamma(t-1) \, dt$$

for $1 < t < 2$. Iterating this formula successively, we see that $\gamma(t)$ and $\gamma(1)$ completely determine the values of $\gamma(t)$ for all $t > 0$. Taking the closure of all such $\gamma$’s in $\mathcal{T}$, we see that $\mathbb{Q}^\infty_{d(0,1)}$ is isomorphic to $L^2[0,1] \times R$. Denote an element of $L^2[0,1] \times R$ by $(z(\theta), x)$ instead of $(\gamma(t), \gamma(0))$. We now want to derive the differential equation description in the following form: $dx/dt = F(x, g, x)$ as follows: $F = \mathcal{G}(\Pi d(t))$. Hence, if $\gamma(t) = \gamma(0)$ for all $t$ in $\mathbb{Q}^\infty_{d(0,1)}$ continuous at 0. Since $\delta$ is the left shift operator in the present case, its infinitesimal generator is the differential operator $d/dt$. In order that $(z(\theta), x)$ be differentiable in $L^2[0,1] \times R$, $z(t)$ must belong to the first-order Sobolev space $W^2[0,1]$ and $x(t)$ to $x$. If the initial state is $(z(\theta), x)$, then the second coordinate at $t = 0$ is given by

$$x = x + \int_0^t \gamma(\theta) \, d\theta$$

(4.5). Taking the limit $(x \rightarrow x)/\epsilon$ as $\epsilon \rightarrow 0$, we have $F(z(\theta), x) = ((d/dt)z(\theta), z(0))$, and $D(F) =$ $((z(\theta), x) \in W^2[0,1], \theta(0) = x)$. Also, $G = (0, x)$ in this representation. Finally, $H(z(\theta), x) = x$ is obvious by definition. We have thus obtained the following functional differential equation description for the canonical realization of $A$:

$$dx/dt = \gamma(\theta) + \sum_{i=0}^{n} (t-i-1)!/t$$

(4.6). This is nothing but the $M$-space model for such a retarded delay-differential system introduced by [1].

V. CONCLUDING REMARKS

The dual result of Theorem (4.3), which characterizes $ker f_A$ instead of $\mathbb{Q}^\infty_{d(0,1)}$ for scalar (i.e., $p = m = 1$) input/output maps has been obtained by [3] in a slightly different setting. Our result here is more consistent with our basic approach which places more emphasis on observability than reachability. We also feel that it is more suitable for obtaining differential equation descriptions.

It is of interest to point out that $M$-space models arise naturally as a result of the canonical construction as shown in Example (4.4).

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