

Behavioral point-reachability

Paula Rocha

University of Aveiro - Portugal

Linsys 2007

ANU, Canberra

Behaviors

$$\Sigma = (\mathbb{T}, \mathbb{W}, \mathfrak{B}) \quad \mathbb{T} = \mathbb{Z}, \quad \mathbb{W} = \mathbb{R}^q$$

$$w \in \mathfrak{B} \quad \text{iff} \quad R_N w(t+N) + \cdots + R_1 w(t+1) + R_0 w(t) = 0 \quad \forall t \in \mathbb{Z}$$

Behaviors

$$\Sigma = (\mathbb{T}, \mathbb{W}, \mathfrak{B}) \quad \mathbb{T} = \mathbb{Z}, \quad \mathbb{W} = \mathbb{R}^q$$

$$w \in \mathfrak{B} \quad \text{iff} \quad R_N w(t+N) + \cdots + R_1 w(t+1) + R_0 w(t) = 0 \quad \forall t \in \mathbb{Z}$$

$$(\sigma w)(t) = w(t+1)$$

$$R(s) = R_N s^N + \cdots + R_1 s + R_0 \in \mathbb{R}^{\bullet \times q}[s] \subset \mathbb{R}^{\bullet \times q}[s, s^{-1}]$$

Behaviors

$$\Sigma = (\mathbb{T}, \mathbb{W}, \mathfrak{B}) \quad \mathbb{T} = \mathbb{Z}, \quad \mathbb{W} = \mathbb{R}^q$$

$$w \in \mathfrak{B} \quad \text{iff} \quad R_N w(t+N) + \cdots + R_1 w(t+1) + R_0 w(t) = 0 \quad \forall t \in \mathbb{Z}$$

$$(\sigma w)(t) = w(t+1)$$

$$R(s) = R_N s^N + \cdots + R_1 s + R_0 \in \mathbb{R}^{\bullet \times q}[s] \subset \mathbb{R}^{\bullet \times q}[s, s^{-1}]$$

$$\mathfrak{B} = \ker R(\sigma) := \left\{ w \in (\mathbb{R}^q)^{\mathbb{Z}} : R(\sigma) w = 0 \right\}$$

Kernel behavior

Example

$$\begin{cases} x(t+1) = Ax(t) + Bu(t) \\ y(t) = Cx(t) + Bu(t) \end{cases} \quad (1)$$

Example

$$\begin{cases} x(t+1) = Ax(t) + Bu(t) \\ y(t) = Cx(t) + Bu(t) \end{cases} \quad (2)$$

1) $\mathfrak{B}_{(x,u,y)} = \{w = (x, u, y) \mid (3) \text{ holds}\}$

Example

$$\begin{cases} x(t+1) = Ax(t) + Bu(t) \\ y(t) = Cx(t) + Bu(t) \end{cases} \quad (3)$$

1) $\mathfrak{B}_{(x,u,y)} = \{w = (x, u, y) \mid (3) \text{ holds}\}$

2) $\mathfrak{B}_{(u,y)} = \{w = (u, y) \mid \exists x \text{ s.t. } (3) \text{ holds}\}$

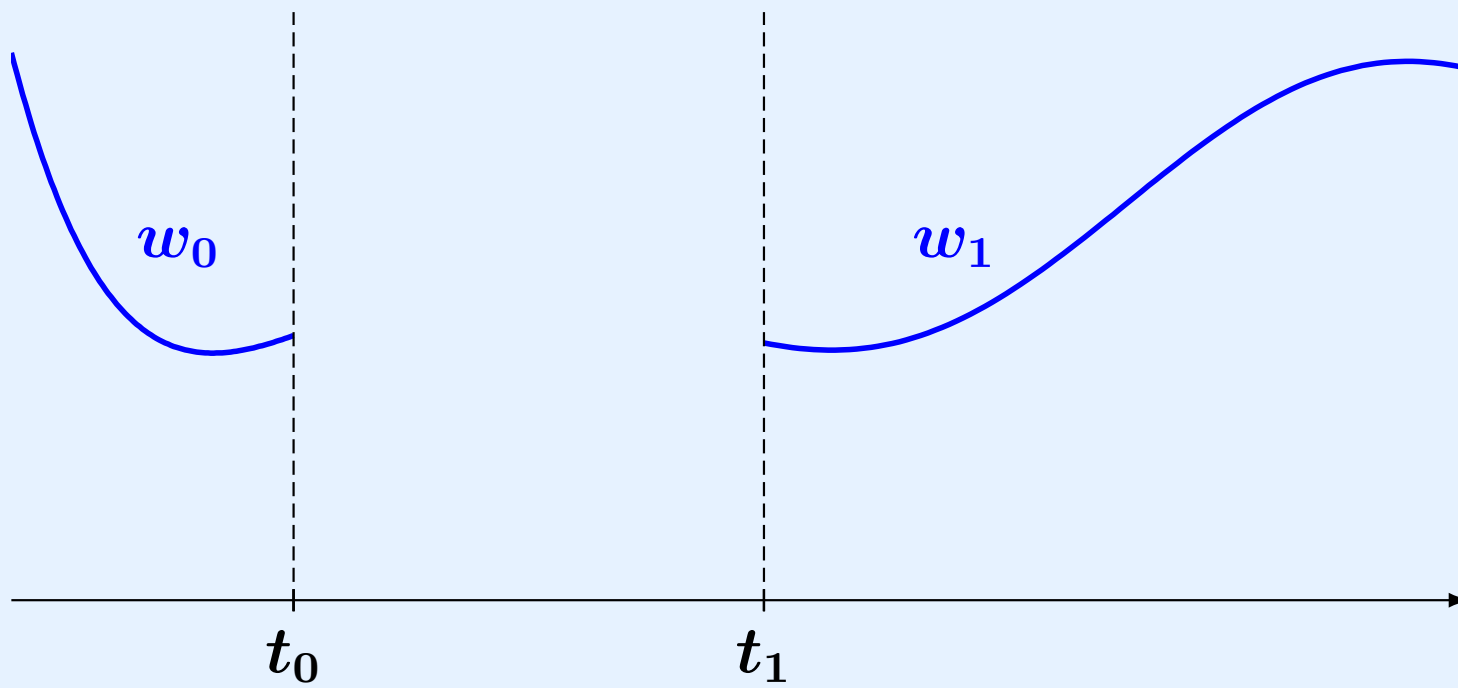
Controllability (Willems)

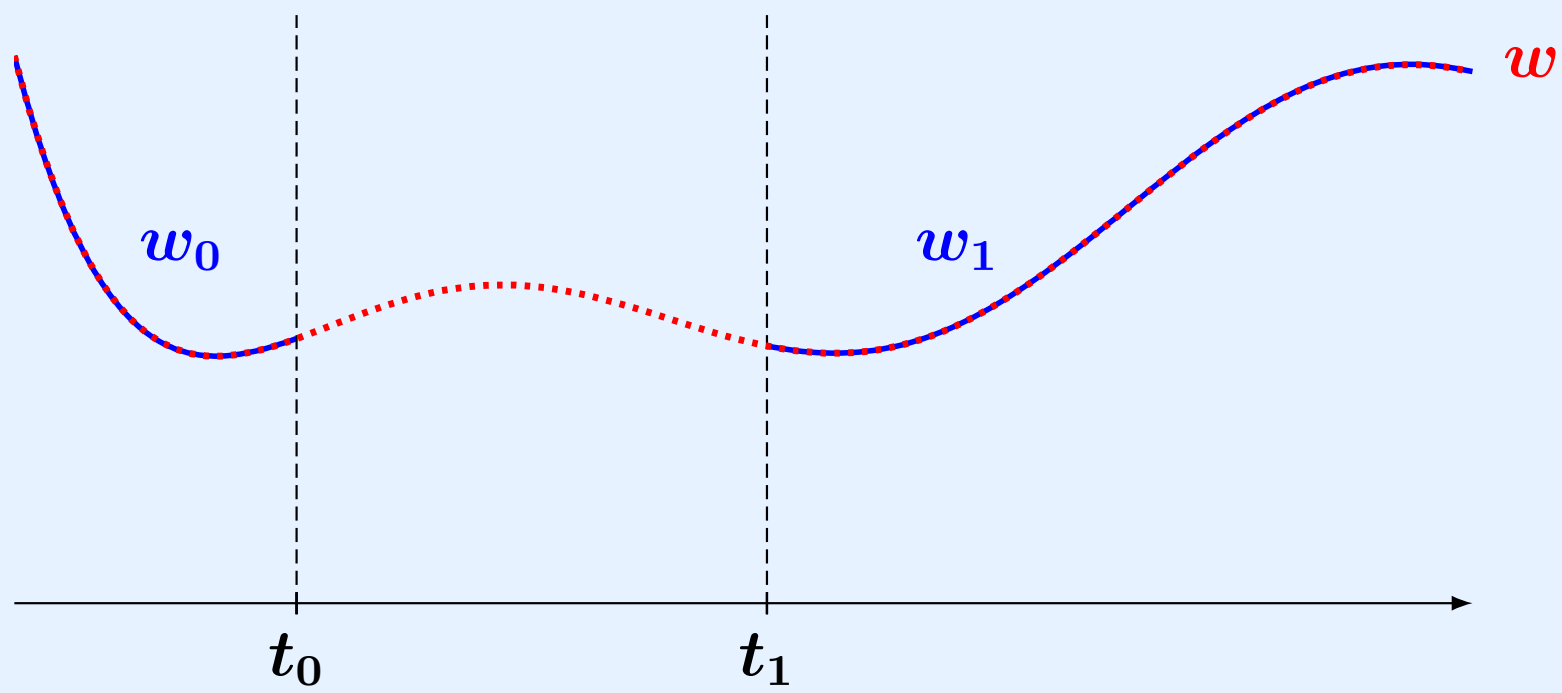
$$\Sigma = (\mathbb{T}, \mathbb{W}, \mathfrak{B})$$

Σ/\mathfrak{B} **controllable**

$\forall w_0, w_1 \in \mathfrak{B}$ and $\forall t_0 \in \mathbb{T}$, $\exists w \in \mathfrak{B}$ and $\exists t_1 \geq t_0$ s.t.

$$w(t) = \begin{cases} w_0(t), & t \leq t_0 \\ w_1(t), & t \geq t_1. \end{cases}$$





Point-controllability (Willems)

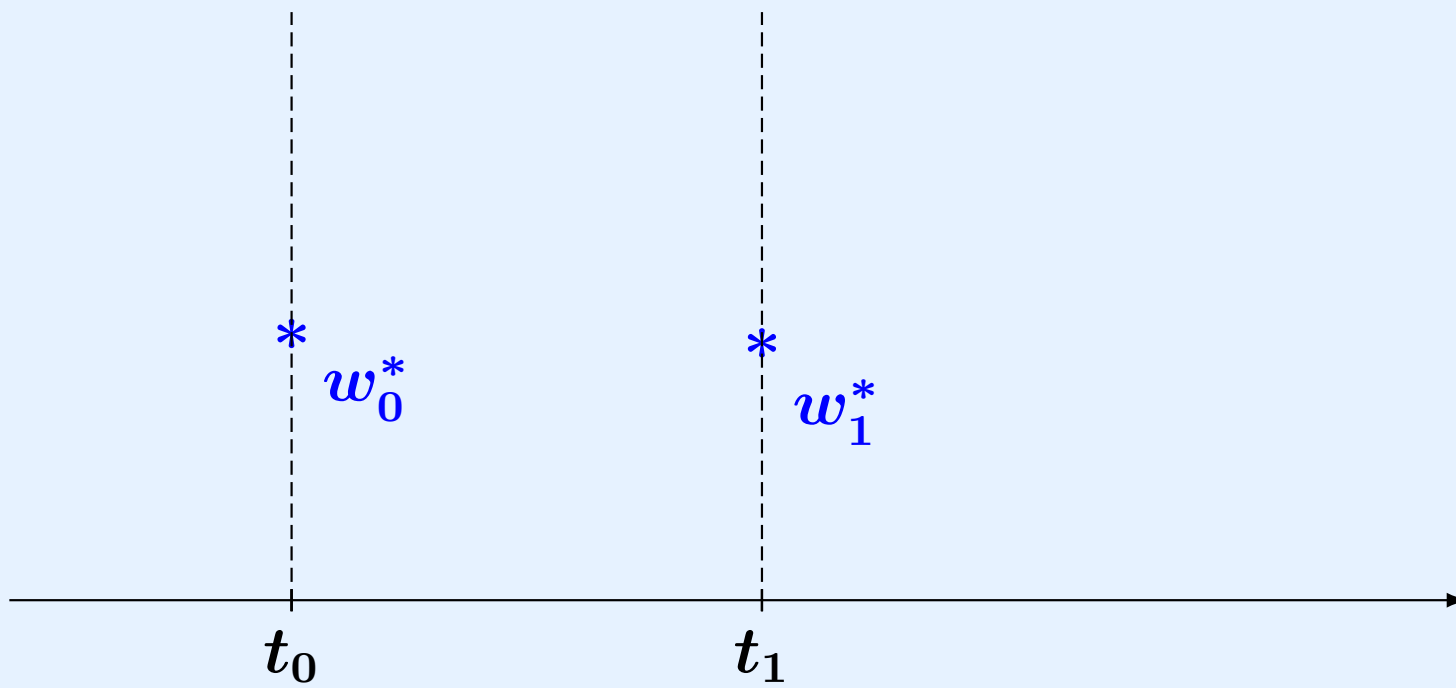
$$\Sigma = (\mathbb{T}, \mathbb{W}, \mathfrak{B})$$

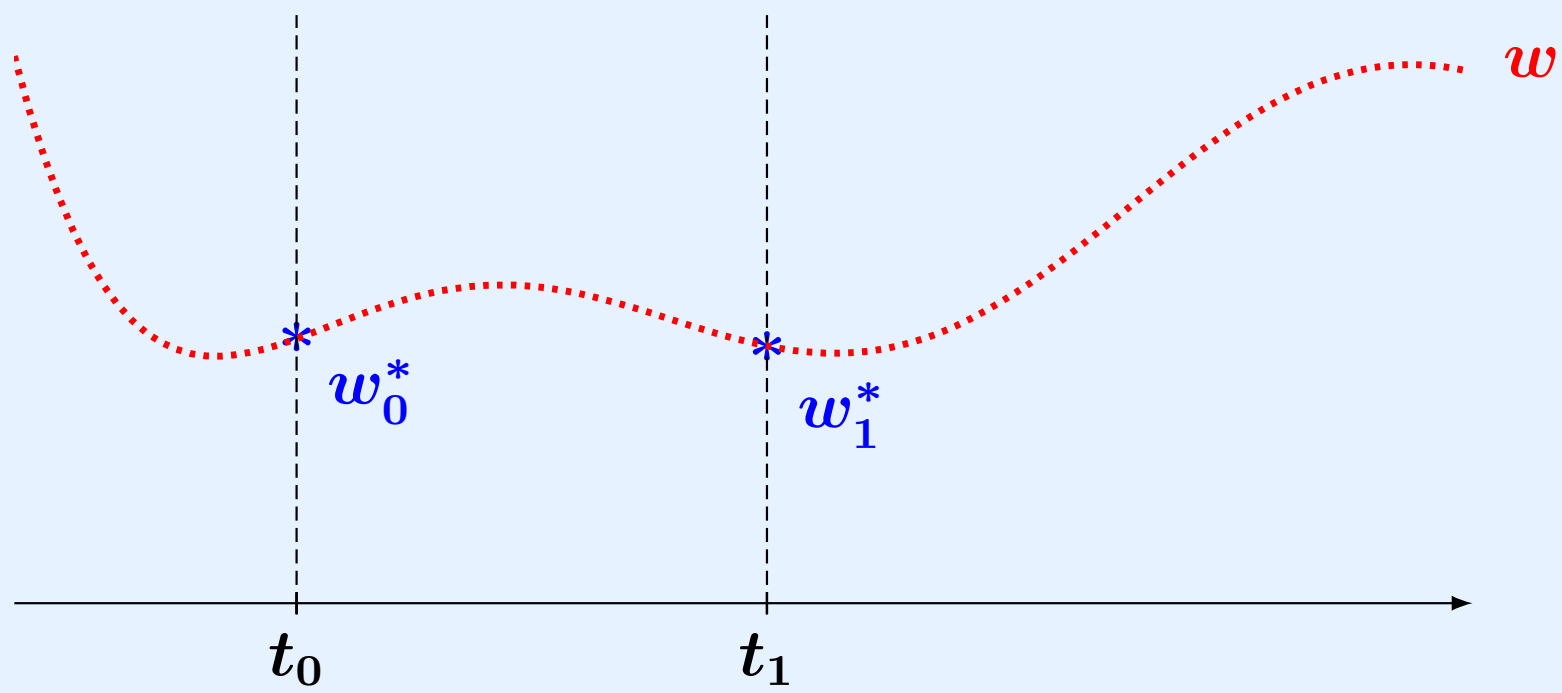
Σ/\mathfrak{B} **point-controllable**

$\forall w_0^*, w_1^* \in \mathbb{W}$ and $\forall t_0 \in \mathbb{T}$, $\exists w \in \mathfrak{B}$ and $\exists t_1 \geq t_0$ s.t.

$$\begin{cases} w(t_0) = w_0^* \\ w(t_1) = w_1^*. \end{cases}$$

cf. state space systems





Point-reachability

$$\Sigma = (\mathbb{T}, \mathbb{W}, \mathfrak{B})$$

$w^* \in \mathbb{W}$ **reachable**

$\forall w_0 \in \mathfrak{B}$ and $\forall t_0 \in \mathbb{T}$, $\exists w \in \mathfrak{B}$, $t_1 \geq t_0$ s.t.

$$\begin{cases} w(t) = w_0(t) & \text{for } t \leq t_0 \\ w(t_1) = w^*. \end{cases}$$

Point-reachability

$$\Sigma = (\mathbb{T}, \mathbb{W}, \mathfrak{B})$$

$w^* \in \mathbb{W}$ **reachable**

$\forall w_0 \in \mathfrak{B}$ and $\forall t_0 \in \mathbb{T}$, $\exists w \in \mathfrak{B}$, $t_1 \geq t_0$ s.t.

$$\begin{cases} w(t) = w_0(t) & \text{for } t \leq t_0 \\ w(t_1) = w^*. \end{cases}$$

$\mathfrak{R}(\mathfrak{B}) \subset \mathbb{W}$ - **reachable subset** of Σ/\mathfrak{B} .

Point-reachability

$$\Sigma = (\mathbb{T}, \mathbb{W}, \mathfrak{B})$$

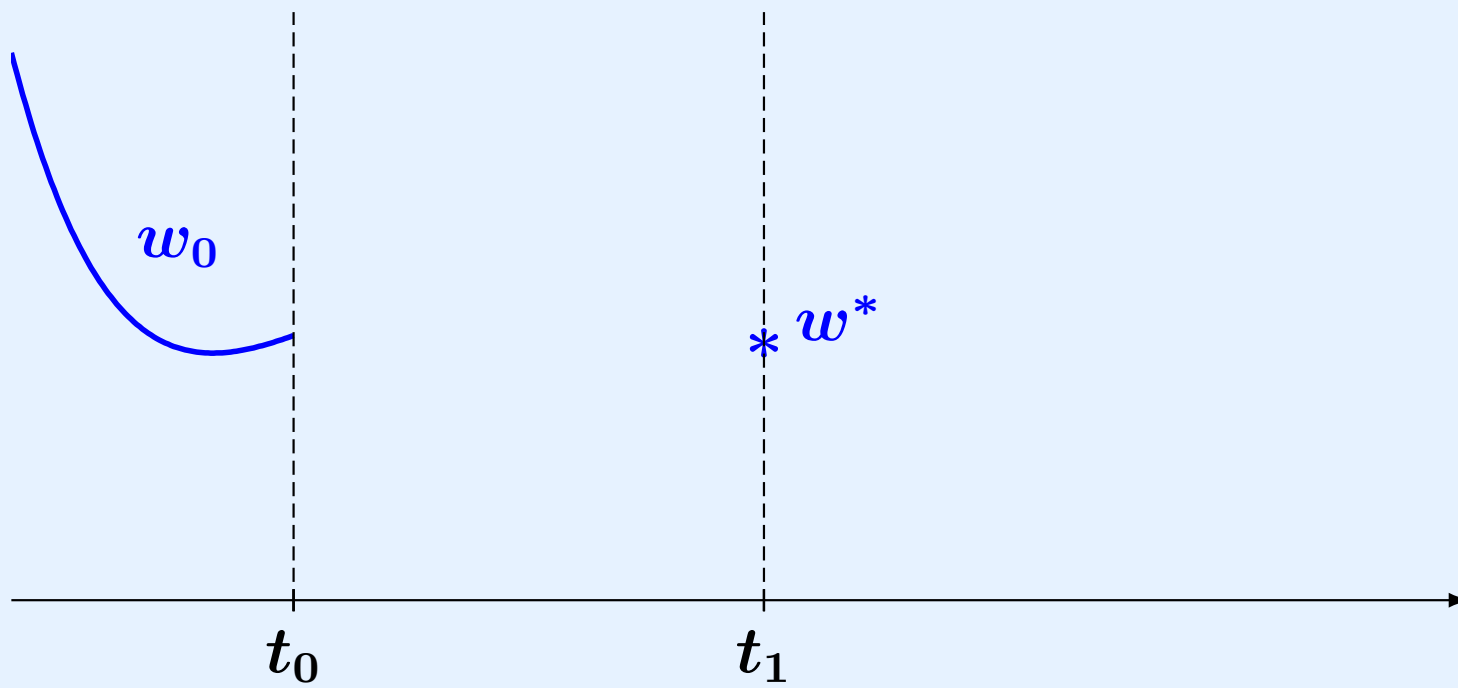
$w^* \in \mathbb{W}$ **reachable**

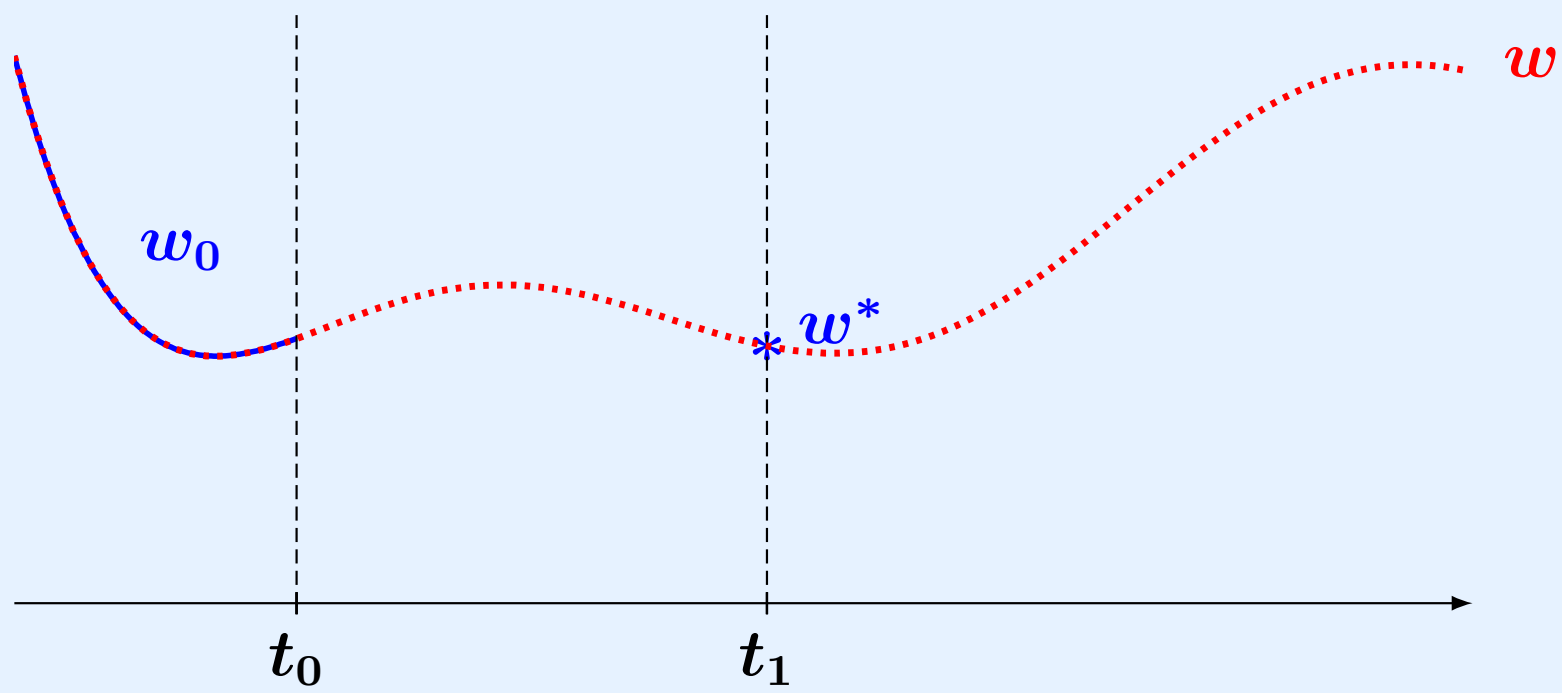
$\forall w_0 \in \mathfrak{B}$ and $\forall t_0 \in \mathbb{T}$, $\exists w \in \mathfrak{B}$, $t_1 \geq t_0$ s.t.

$$\begin{cases} w(t) = w_0(t) & \text{for } t \leq t_0 \\ w(t_1) = w^*. \end{cases}$$

$\mathfrak{R}(\mathfrak{B}) \subset \mathbb{W}$ - **reachable subset** of Σ/\mathfrak{B} .

Σ/\mathfrak{B} **point-reachable** - $\mathfrak{R}(\mathfrak{B}) = \mathbb{W}$





Point-reachability \Rightarrow **controllability**
 \Leftarrow

Point-reachability \Rightarrow controllability
 \Leftarrow

\Rightarrow : $\mathfrak{B} = \ker[\sigma - 1 \quad \sigma^2 - \sigma]$ is point-reachable, but not controllable

Point-reachability \Rightarrow controllability
 \Leftarrow

\Rightarrow : $\mathfrak{B} = \ker[\sigma - 1 \quad \sigma^2 - \sigma]$ is point-reachable, but not controllable

\Leftarrow : $\mathfrak{B} = \{0\}$ is controllable but not point-reachable

Characterization of point-reachability

Characterization of point-reachability

First for controllable behaviors ...

Characterization of point-reachability

First for controllable behaviors ...

Theorem 1 - Let \mathfrak{B} be controllable, then

\mathfrak{B} is point-reachable $\Leftrightarrow \mathfrak{B}$ is trim (*)

Characterization of point-reachability

First for controllable behaviors ...

Theorem 1 - Let \mathfrak{B} be controllable, then

\mathfrak{B} is point-reachable $\Leftrightarrow \mathfrak{B}$ is trim (*)

(*) \mathfrak{B} trim - $\forall w^* \in \mathbb{W} \exists w \in \mathfrak{B} \exists t^* \in \mathbb{Z} : w(t^*) = w^*$

no static laws

Example

$$\mathfrak{B} = \ker \begin{bmatrix} 1 & -(\sigma^2 + \sigma + 1) & (\sigma + 1) \\ 0 & \sigma & -1 \end{bmatrix}$$

$$w = (w_1, w_2, w_3) \in \mathfrak{B} \Rightarrow w_1 = w_2$$

\mathfrak{B} is **not trim**

Theorem (Willems)

\mathfrak{B} controllable $\Leftrightarrow \exists M(s) = M_L s^L + \dots + M_0$ s.t. $\mathfrak{B} = \text{im } M(\sigma)$.

$w(t) = M_L a(t + L) + \dots + M_0 a(t)$ for some a

Theorem (Willems)

\mathfrak{B} controllable $\Leftrightarrow \exists M(s) = M_L s^L + \dots + M_0$ s.t. $\mathfrak{B} = \text{im } M(\sigma)$.

$w(t) = M_L a(t + L) + \dots + M_0 a(t)$ for some a

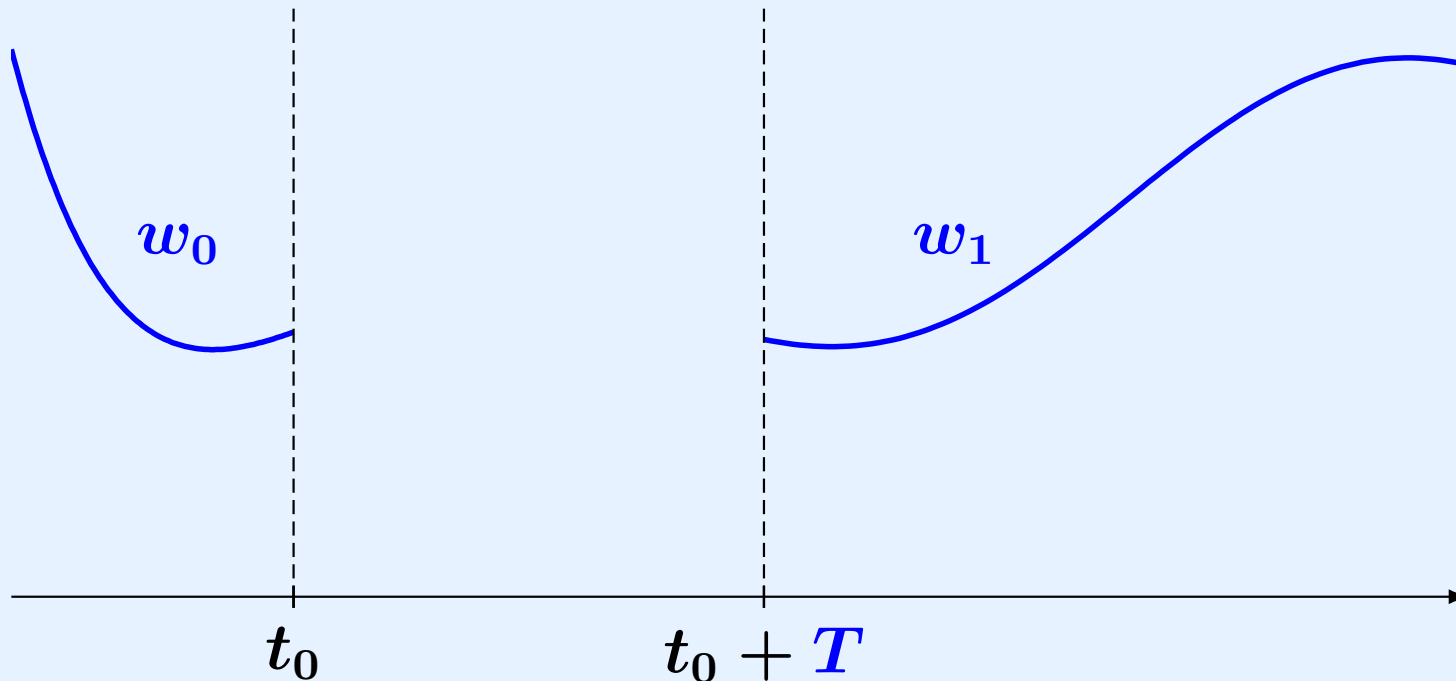
Consequence- Control time - $T \geq L + 1$

Theorem (Willems)

\mathfrak{B} controllable $\Leftrightarrow \exists M(s) = M_L s^L + \dots + M_0$ s.t. $\mathfrak{B} = \text{im } M(\sigma)$.

$w(t) = M_L a(t + L) + \dots + M_0 a(t)$ for some a

Consequence- Control time - $T \geq L + 1$

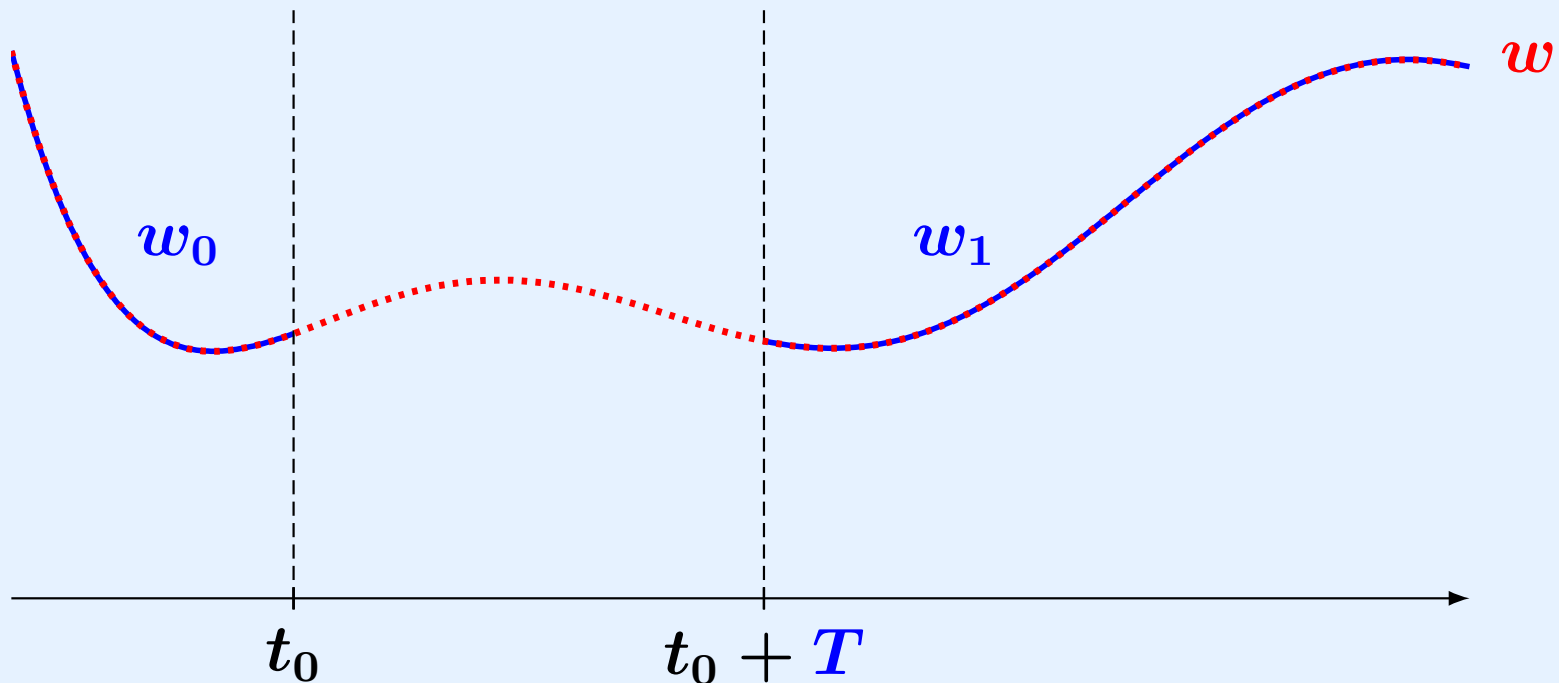


Theorem (Willems)

\mathfrak{B} controllable $\Leftrightarrow \exists M(s) = M_L s^L + \dots + M_0$ s.t. $\mathfrak{B} = \text{im } M(\sigma)$.

$w(t) = M_L a(t + L) + \dots + M_0 a(t)$ for some a

Consequence- Control time - $T \geq L + 1$



Example

$$\mathfrak{B} = \ker[\sigma^2 + 1 \quad 1 - \sigma]$$

$$w_1(t + 2) + w_1(t) = w_2(t + 1) - w_2(t)$$

Example

$$\mathfrak{B} = \ker[\sigma^2 + 1 \quad 1 - \sigma]$$

$$w_1(t + 2) + w_1(t) = w_2(t + 1) - w_2(t)$$

$$\mathfrak{B} = \text{im} \begin{bmatrix} \sigma - 1 \\ \sigma^2 + 1 \end{bmatrix}$$

Example

$$\mathfrak{B} = \ker[\sigma^2 + 1 \quad 1 - \sigma]$$

$$w_1(t + 2) + w_1(t) = w_2(t + 1) - w_2(t)$$

$$\mathfrak{B} = \text{im} \begin{bmatrix} \sigma - 1 \\ \sigma^2 + 1 \end{bmatrix}$$

$$\begin{bmatrix} w_1(t) \\ w_2(t) \end{bmatrix} (t) = \begin{bmatrix} 0 \\ 1 \end{bmatrix} a(t + 2) + \begin{bmatrix} 1 \\ 0 \end{bmatrix} a(t + 1) + \begin{bmatrix} -1 \\ 1 \end{bmatrix} a(t)$$

Example

$$\mathfrak{B} = \ker[\sigma^2 + 1 \quad 1 - \sigma]$$

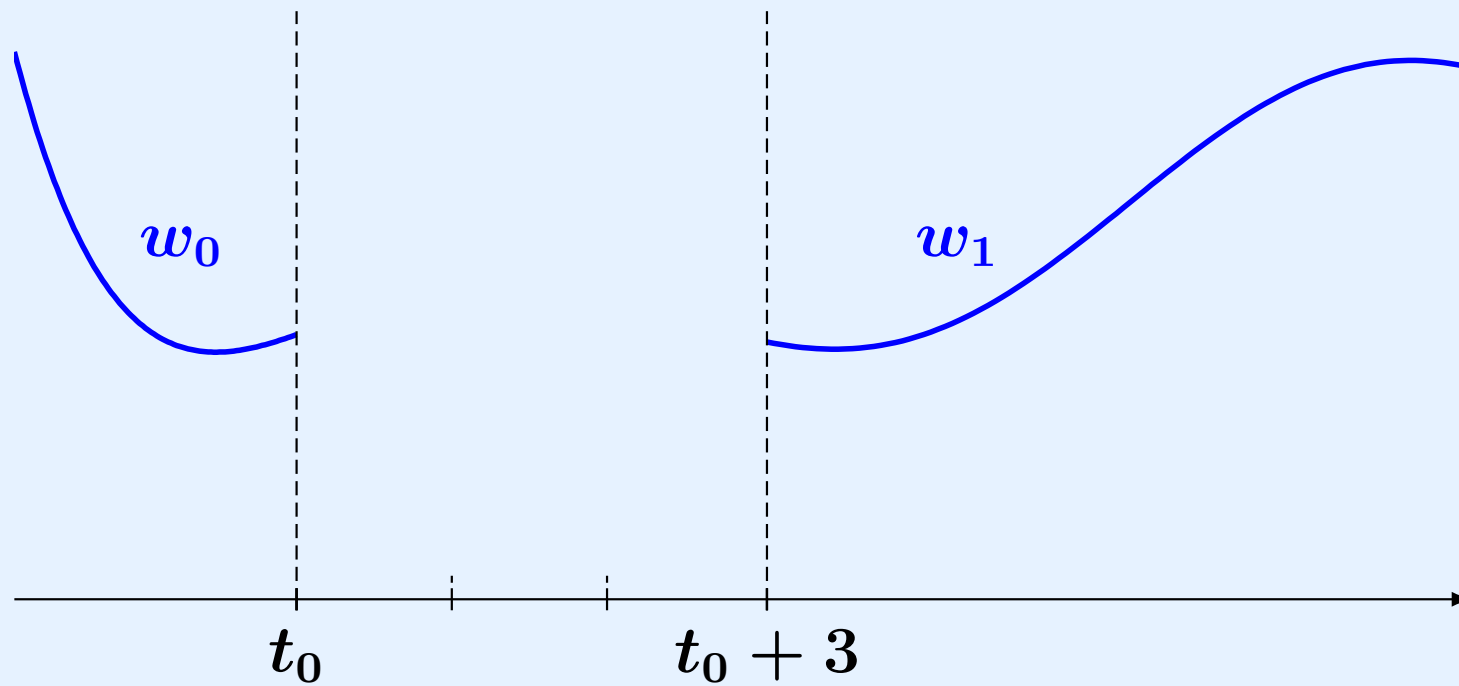
$$w_1(t + 2) + w_1(t) = w_2(t + 1) - w_2(t)$$

$$\mathfrak{B} = \text{im} \begin{bmatrix} \sigma - 1 \\ \sigma^2 + 1 \end{bmatrix}$$

$$\begin{bmatrix} w_1(t) \\ w_2(t) \end{bmatrix} (t) = \begin{bmatrix} 0 \\ 1 \end{bmatrix} a(t + 2) + \begin{bmatrix} 1 \\ 0 \end{bmatrix} a(t + 1) + \begin{bmatrix} -1 \\ 1 \end{bmatrix} a(t)$$

Control time - $T \geq 2 + 1 = 3$

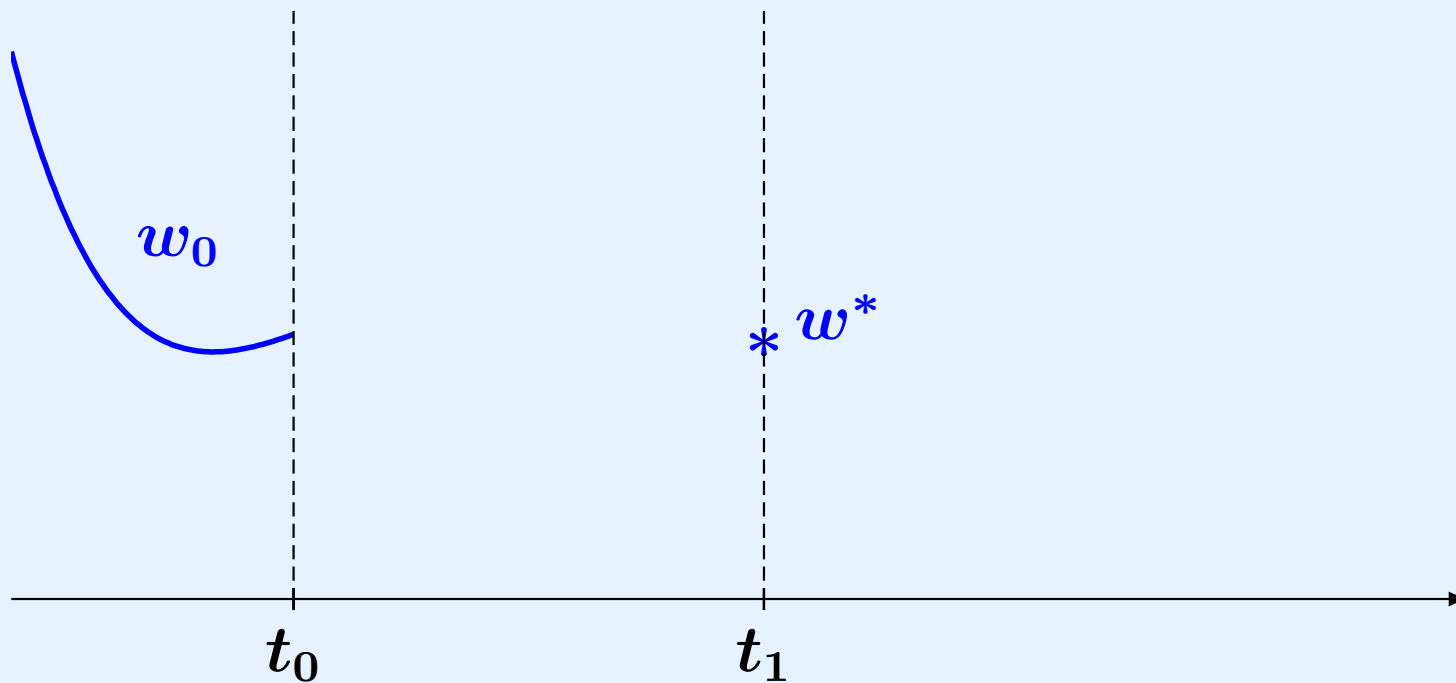
Example (cont.)



Proof of Theorem 1

\Rightarrow obvious

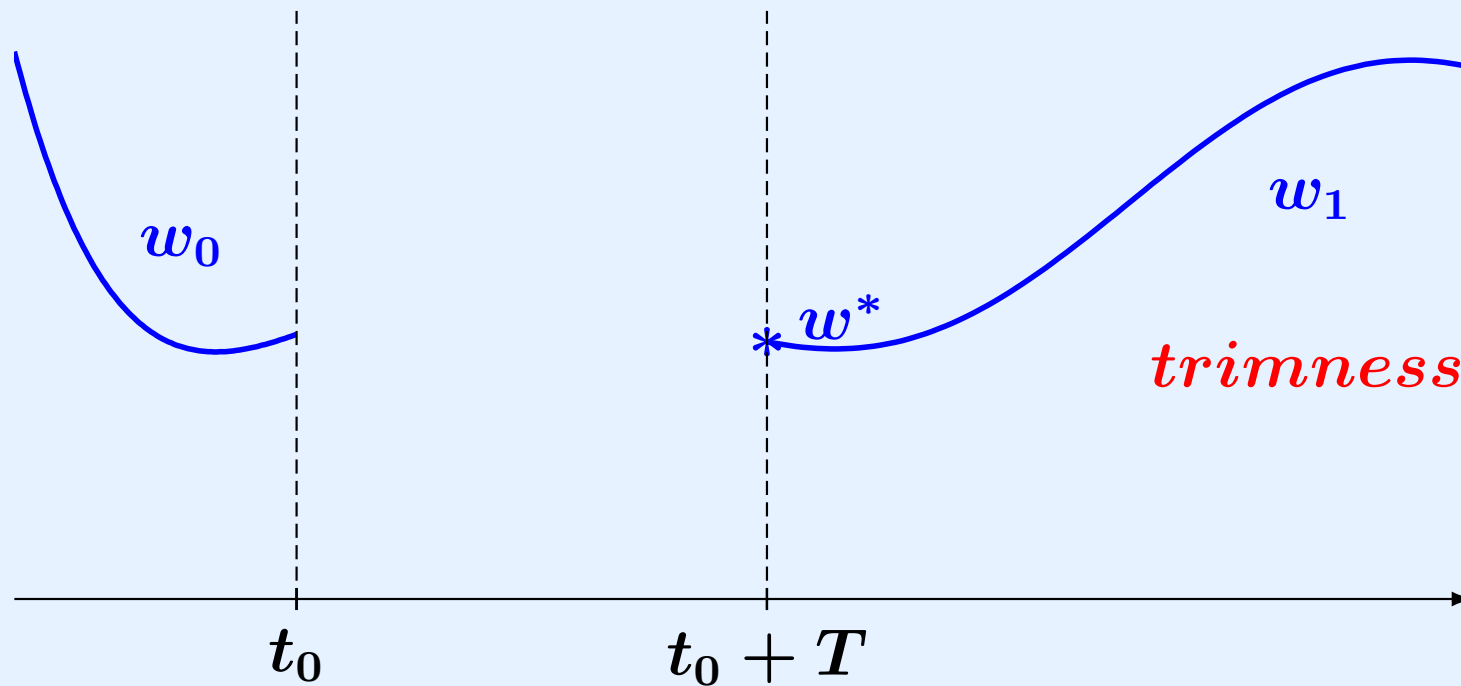
\Leftarrow



Proof of Theorem 1

\Rightarrow obvious

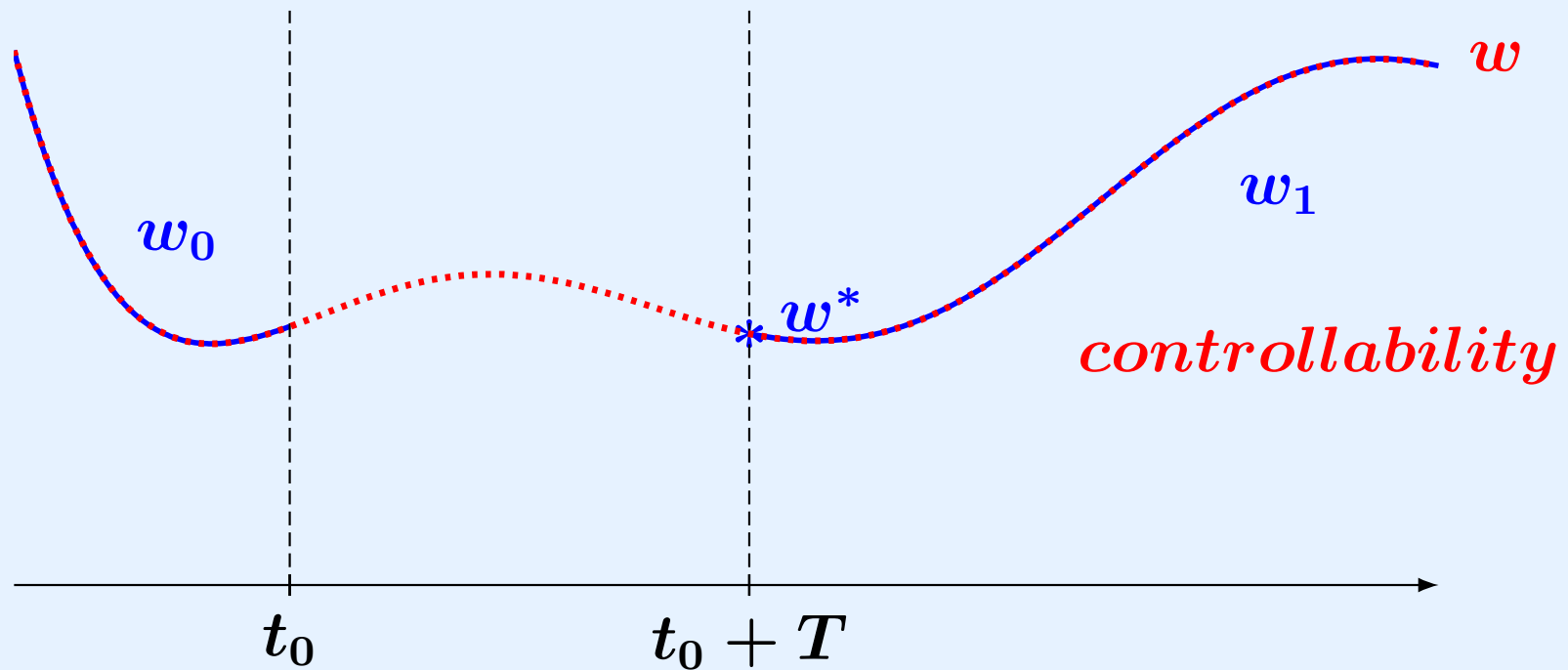
\Leftarrow



Proof of Theorem 1

\Rightarrow obvious

\Leftarrow



What about non-controllable behaviors?

What about non-controllable behaviors?

Controllable/autonomous decomposition

$$\mathcal{B} = \mathcal{B}^c \oplus \mathcal{B}^a$$

\mathcal{B}^c - controllable part of \mathcal{B}

\mathcal{B}^a - an autonomous* part of \mathcal{B}

* autonomous = with no free variables

Theorem 2 - The following statements are equivalent

- (i) \mathcal{B} is point-reachable
- (ii) \mathcal{B}^c is point-reachable
- (iii) \mathcal{B}^c is trim

Theorem 2 - The following statements are equivalent

- (i) \mathcal{B} is point-reachable
- (ii) \mathcal{B}^c is point-reachable
- (iii) \mathcal{B}^c is trim

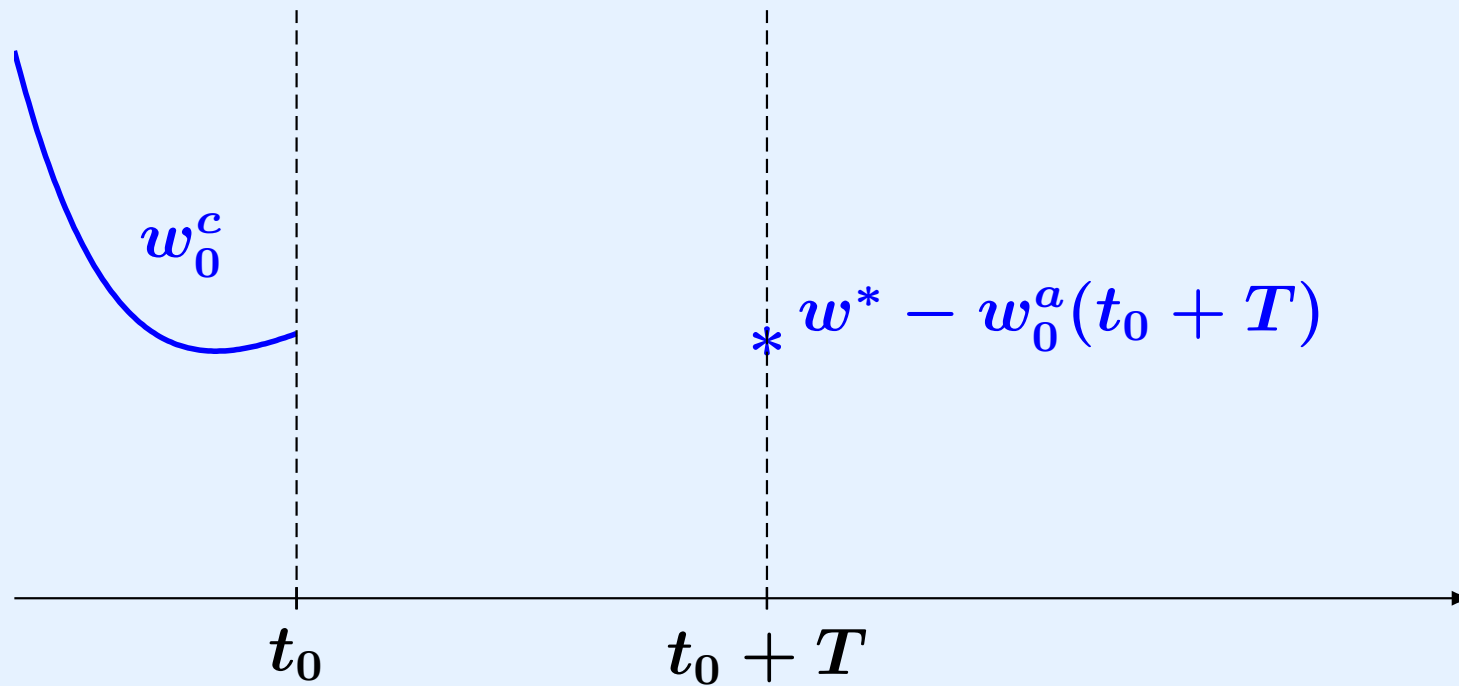
Proof:

(i) \Rightarrow (ii) easy

(ii) \Leftrightarrow (iii) Thm 1

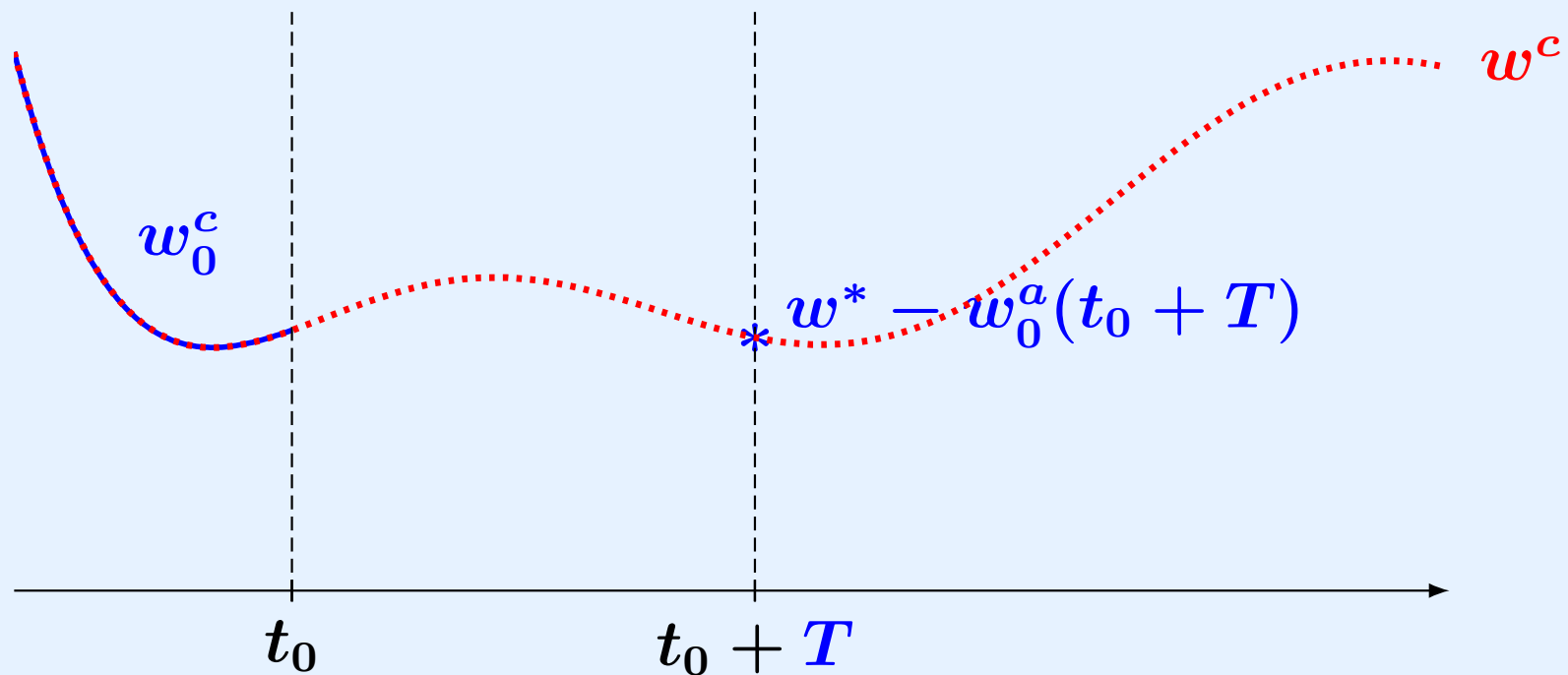
(ii) \Rightarrow (i)

$$\mathfrak{B} = \mathfrak{B}^c \oplus \mathfrak{B}^a \quad w_0 = w_0^c + w_0^a$$



(ii) \Rightarrow (i)

$$\mathfrak{B} = \mathfrak{B}^c \oplus \mathfrak{B}^a \quad w_0 = w_0^c + w_0^a$$



$w = w^c + w^a \rightarrow$ coincides with w_0 up to t_0 and $w(t_0 + T) = w^*$

How to test point-reachability?

How to test point-reachability?

- Given $\mathfrak{B} = \ker R(\sigma)$

How to test point-reachability?

- Given $\mathfrak{B} = \ker R(\sigma)$
- Determine an image representation for its controllable part
 - Determine a MRA of $R(s)$ -

$$M(s) = M_L s^L + \dots + M_0$$

How to test point-reachability?

- Given $\mathfrak{B} = \ker R(\sigma)$
- Determine an image representation for its controllable part
 - Determine a MRA of $R(s)$ -
$$M(s) = M_L s^L + \dots + M_0$$
- Form the matrix $K = [M_L | \dots | M_0]$

How to test point-reachability?

- Given $\mathfrak{B} = \ker R(\sigma)$
- Determine an image representation for its controllable part

– Determine a MRA of $R(s)$ -

$$M(s) = M_L s^L + \dots + M_0$$

- Form the matrix $K = [M_L | \dots | M_0]$
- \mathfrak{B} is **point-reachable** iff K has frr

Example

$$\mathfrak{B} = \ker(\sigma - 1)[\sigma + 1 \quad \sigma + 2]$$

$$\mathfrak{B}^c = \text{im} \begin{bmatrix} -(\sigma + 2) \\ \sigma + 1 \end{bmatrix}$$

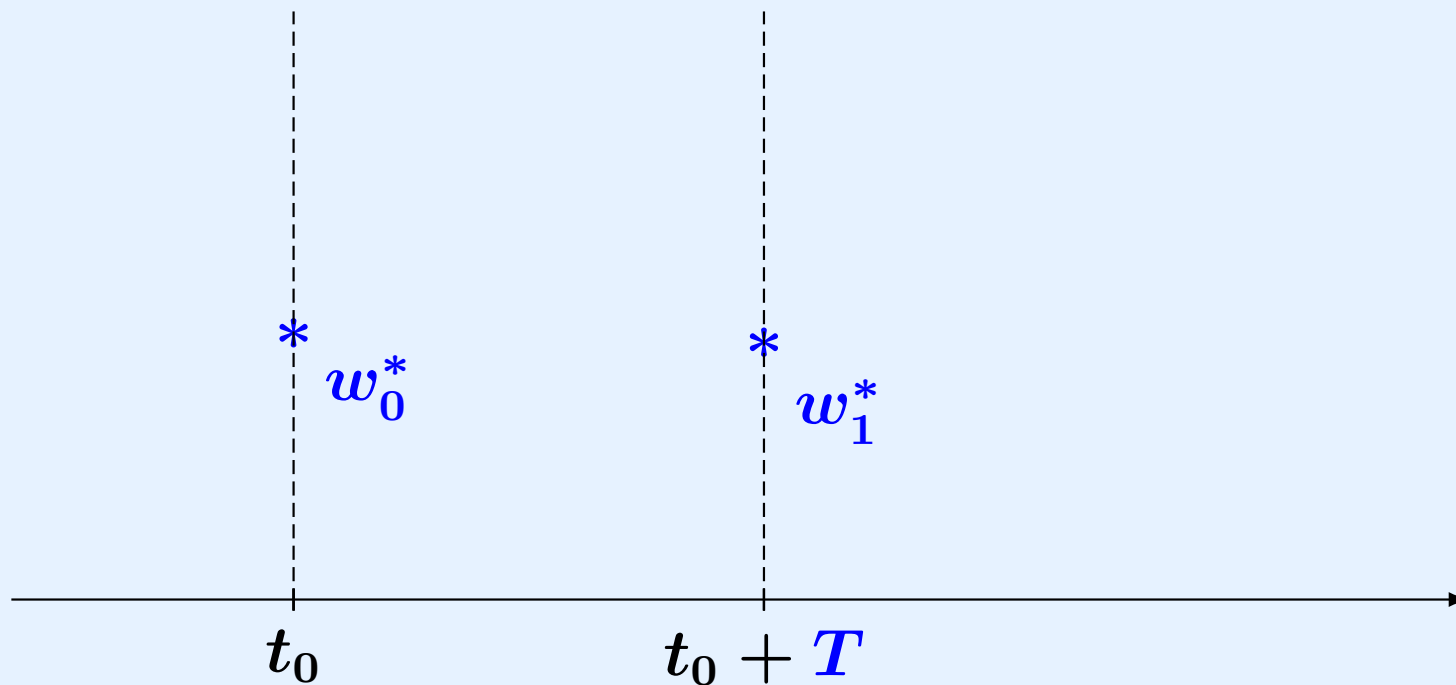
$$\text{range}(\mathfrak{B}^c) = \text{im} \begin{bmatrix} -1 & -2 \\ 1 & 1 \end{bmatrix} = \mathbb{R}^2$$

Thus \mathfrak{B}^c is trim and \mathfrak{B} is **point-reachable**

Proposition - \mathfrak{B} point-reachable \Rightarrow \mathfrak{B} point-controllable

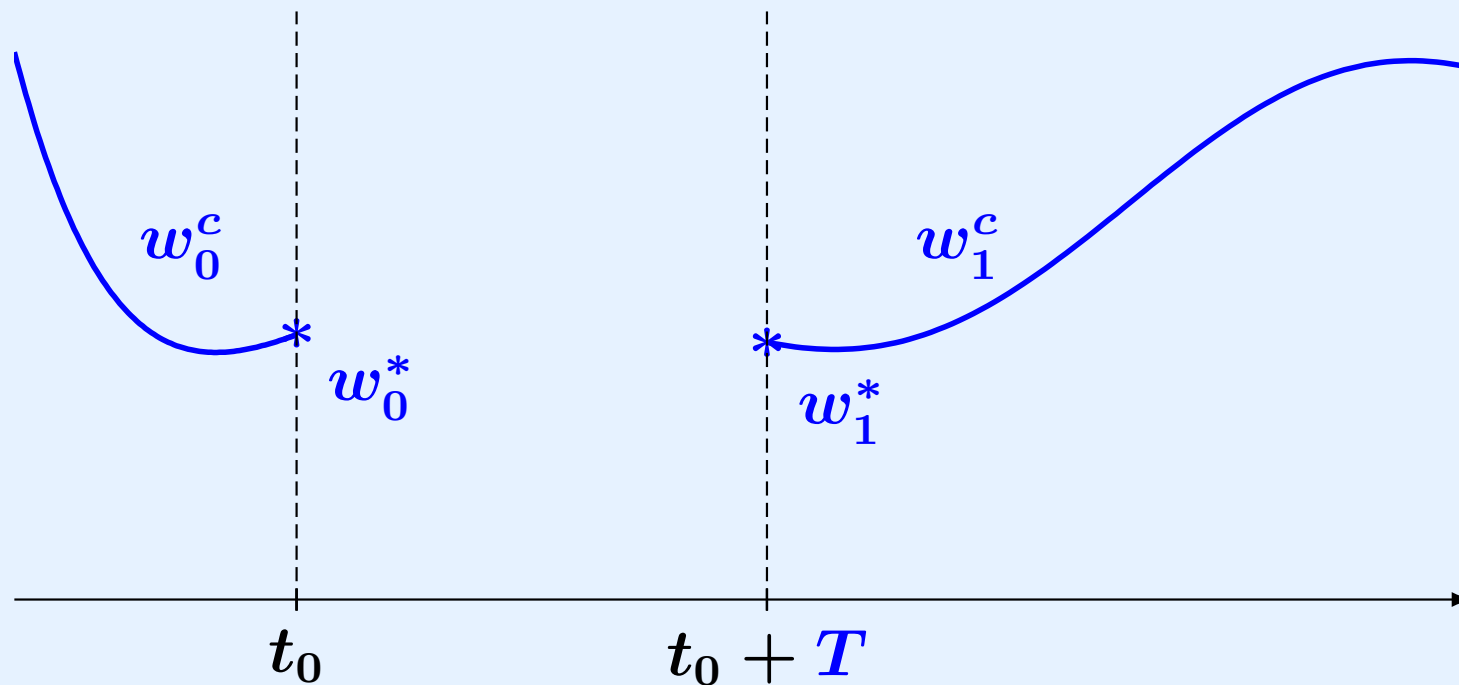
Proposition - \mathfrak{B} point-reachable \Rightarrow \mathfrak{B} point-controllable

Proof - using the trimness of \mathfrak{B}^c



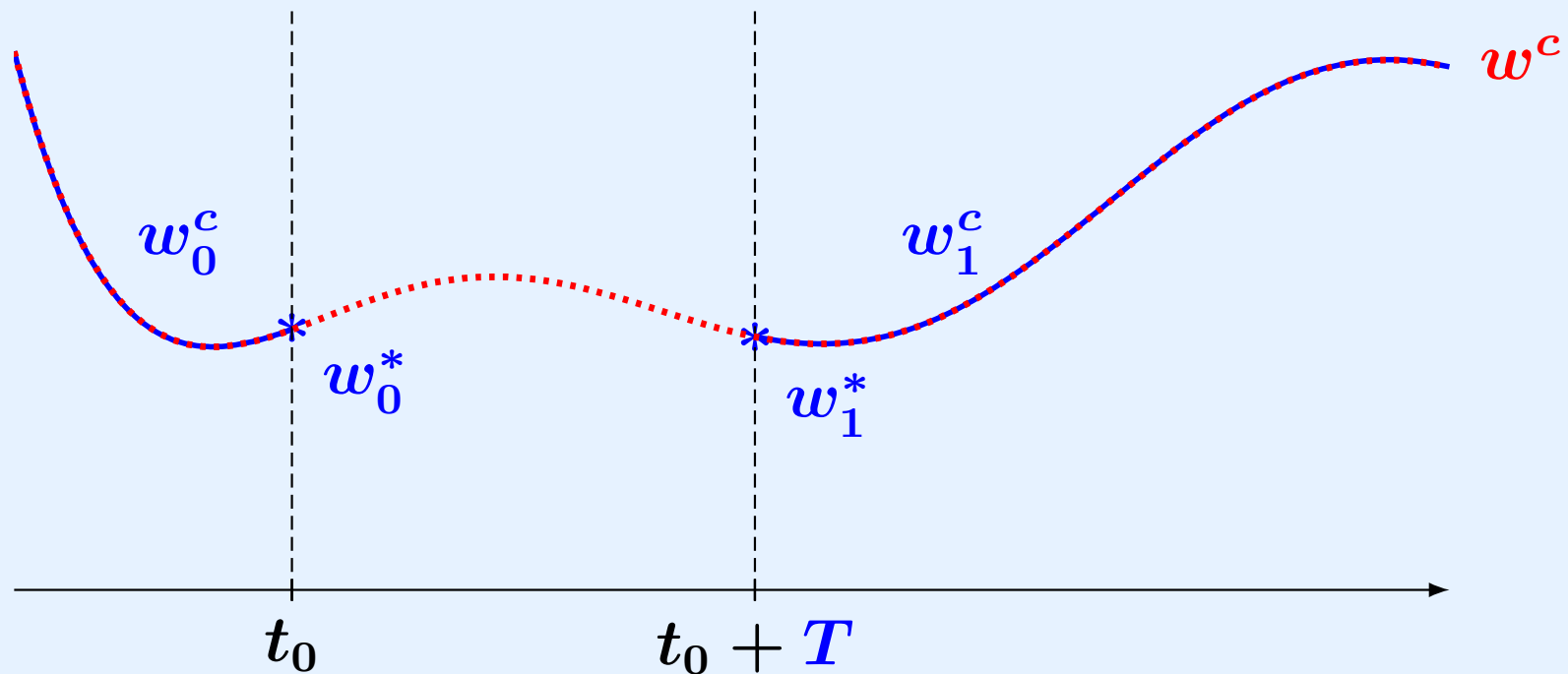
Proposition - \mathfrak{B} point-reachable \Rightarrow \mathfrak{B} point-controllable

Proof - using the trimness of \mathfrak{B}^c



Proposition - \mathfrak{B} point-reachable \Rightarrow \mathfrak{B} point-controllable

Proof - using the trimness of \mathfrak{B}^c



Example - \mathfrak{B} point-reachable $\not\Leftarrow$ \mathfrak{B} point-controllable

$$\mathfrak{B} = \ker(\sigma^3 - 1) \quad w(t+3) = w(t)$$

\mathfrak{B} is point-controllable but not point-reachable

For kernel behaviors

point-reachability



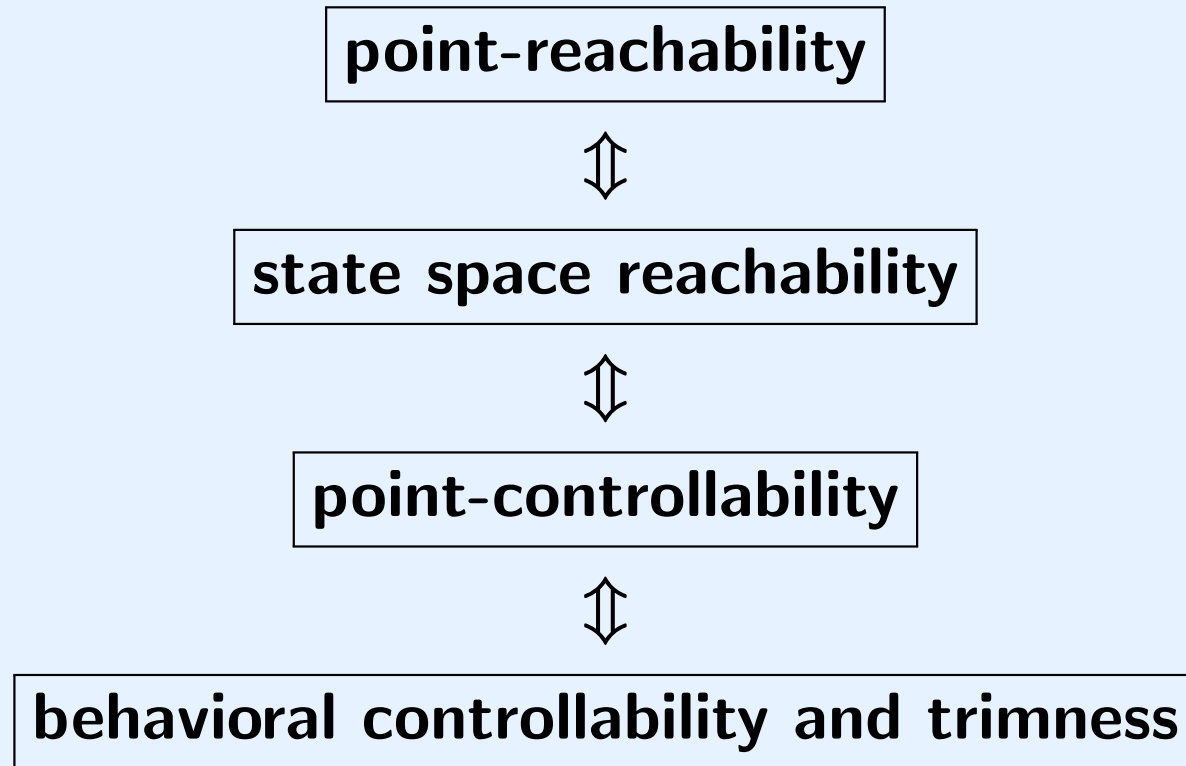
trimness of the controllable part



point-controllability

behavioral controllability

For state behaviors



What happens when \mathcal{B} is not point-reachable?

What happens when \mathcal{B} is not point-reachable?

- No other sub-behavior of \mathcal{B} is point-reachable (every supra-behavior of a point-reachable one is also point-reachable)

What happens when \mathfrak{B} is not point-reachable?

- No other sub-behavior of \mathfrak{B} is point-reachable (every supra-behavior of a point-reachable one is also point-reachable)

Characterization of $\mathfrak{R}(\mathfrak{B})$?

What happens when \mathfrak{B} is not point-reachable?

- No other sub-behavior of \mathfrak{B} is point-reachable (every supra-behavior of a point-reachable one is also point-reachable)

Characterization of $\mathfrak{R}(\mathfrak{B})$?

Either $\mathfrak{R}(\mathfrak{B}) = \emptyset$ or $\mathfrak{R}(\mathfrak{B}) = \text{range}(\mathfrak{B}^c)$

What happens when \mathfrak{B} is not point-reachable?

- No other sub-behavior of \mathfrak{B} is point-reachable (every supra-behavior of a point-reachable one is also point-reachable)

Characterization of $\mathfrak{R}(\mathfrak{B})$?

Either $\mathfrak{R}(\mathfrak{B}) = \emptyset$ or $\mathfrak{R}(\mathfrak{B}) = \text{range}(\mathfrak{B}^c)$

$$\mathfrak{R}(\mathfrak{B}) = \text{range}(\mathfrak{B}^c) \Leftrightarrow \text{range}(\mathfrak{B}^a) \subset \text{range}(\mathfrak{B}^c)$$

Example $\mathfrak{B} = \mathfrak{B}^c \oplus \mathfrak{B}^a$

$$\mathfrak{B}^c = \text{im} \begin{bmatrix} \sigma + 1 \\ 1 - \sigma \\ 2 \end{bmatrix}$$

$$\mathfrak{B}^a = \{w = (w_1, w_2, w_3) \mid (\sigma - 1)w_1 = 0, w_2 = w_1, w_3 = 2w_2\}$$

$$\text{range}(\mathfrak{B}^c) = \{(w_1^*, w_2^*, w_3^*) \in \mathbb{R}^3 \mid w_3^* = w_1^* + w_2^*\}$$

$$\text{range}(\mathfrak{B}^a) = \{(w_1^*, w_2^*, w_3^*) \in \mathbb{R}^3 \mid w_3^* = w_1^* + w_2^*, w_2 = w_1\}$$

Example (cont.)

$$\text{range}(\mathcal{B}^a) \subset \text{range}(\mathcal{B}^c)$$

Thus

$$\mathcal{R}(\mathcal{B}) = \text{range}(\mathcal{B}^c) = \{(w_1^*, w_2^*, w_3^*) \in \mathbb{R}^3 \mid w_3^* = w_1^* + w_2^*\}$$

Example $\mathfrak{B} = \mathfrak{B}^c \oplus \mathfrak{B}^a$

$$\mathfrak{B}^c = \text{im} \begin{bmatrix} \sigma + 1 \\ 1 - \sigma \\ 2 \end{bmatrix}$$

$$\mathfrak{B}^a = \{w = (w_1, w_2, w_3) \mid (\sigma - 1)w_1 = 0, w_2 = -w_1, w_3 = 2w_2\}$$

$$\text{range}(\mathfrak{B}^c) = \{(w_1^*, w_2^*, w_3^*) \in \mathbb{R}^3 \mid w_3^* = w_1^* + w_2^*\}$$

$$\text{range}(\mathfrak{B}^a) = \{(w_1^*, w_2^*, w_3^*) \in \mathbb{R}^3 \mid w_2 = -w_1, w_3 = 2w_2\}$$

Example (cont.)

$\text{range}(\mathcal{B}^a)$ is **not** contained in $\text{range}(\mathcal{B}^c)$

Thus $\mathcal{R}(\mathcal{B}) = \emptyset$