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Simultaneous State and Input Reachability for Linear Time Invariant Systems

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Abstract

In this paper, we give an explicit solution to the behavioral reachability problem for linear time invariant systems, which amounts to finding an explicit control law that reaches a given final input-state pair (u_1, x_1) in a given finite time t_1 . We first tackle the case of state space realizations, and we then extend the obtained results to the case of implicit realizations. For this, we use the geometric approach and some results of the viability theory. Some complements are given about the existing relationships between reachability and pole placement, as well as some notions of unicity and existence of solution.

Keywords:

Linear systems, implicit systems, reachability, geometric approach.

Notation. Script capitals $\mathscr{V}, \mathscr{W}, \ldots$, denote finite dimensional linear spaces with elements v, w, \ldots ; the dimension of a space \mathscr{V} is denoted $\dim(\mathscr{V}); \mathscr{V} \approx \mathscr{W}$ stands for $\dim(\mathscr{V}) = \dim(\mathscr{W});$ when $\mathscr{V} \subset \mathscr{W}, \frac{\mathscr{W}}{\mathscr{V}}$ or \mathscr{W}/\mathscr{V} stand for the quotient

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space \mathscr{W} modulo \mathscr{V} ; the direct sum of independent spaces is written as \oplus . $X^{-1}\mathscr{V}$, stands for the inverse image of the subspace \mathscr{V} by the linear transformation X. Given a linear transformation $X: \mathscr{V} \to \mathscr{W}$, $\operatorname{Im} X = X \mathscr{V}$ denotes its image, and $\operatorname{Ker} X$ denotes its kernel; when $\mathscr{V} \approx \mathscr{W}$, we write X: $\mathscr{V} \leftrightarrow \mathscr{W}$; when $\mathscr{U} \subset \mathscr{V}, X|_{\mathscr{U}}$ denotes the restriction of X to \mathscr{U} . Given the space $\mathscr{X} = \mathscr{S} \oplus \mathscr{T}$, the natural projection, $P: \mathscr{X} \to \mathscr{S}$, on \mathscr{S} along \mathscr{T} , is also written as $P: \mathscr{X} \to \mathscr{S} / / \mathscr{T}$. The special subspaces $\operatorname{Im} B$, $\operatorname{Ker} E$ and $\operatorname{Ker} C$, are denoted by $\mathscr{B}, \mathscr{H}_E$ and \mathscr{H}_C , respectively. The zero dimension subspace is denoted $\{0\}$, and the identity operator is denoted I, namely Ix = x. Given the linear transformations $X: \mathscr{V} \to \mathscr{V}$ and $Y: \mathscr{W} \to \mathscr{V}, \langle X | \operatorname{Im} Y \rangle$ stands for the subspace of \mathscr{V} : $\operatorname{Im} Y + X \operatorname{Im} Y + \cdots + X^{\dim(\mathscr{V})-1} \operatorname{Im} Y$. The notations A_{F_p} and E_{F_d} stand for $(A + BF_p)$ and $(E - BF_d)$, respectively.

BDM $\{X_1, ..., X_k\}$ denotes a block diagonal matrix whose diagonal blocks are the matrices $X_1, ..., X_k$, and DM $\{x_1, ..., x_k\}$ denotes a diagonal matrix whose diagonal elements are $x_1, ..., x_k$. The notation \mathbb{R}^k stands for the Euclidean space of dimension k. $\underline{e}_k^i \in \mathbb{R}^k$ stands for the vector whose *i*-th entry is equal to 1 and the other ones are equal to 0. $T_u \{v^T\}$ stands for the upper triangular Toeplitz matrix, whose first row is v^T . * stands for some matrix which exact value has no importance.

 \mathbb{R}^+ , \mathbb{R}^{+*} and \mathbb{Z}^+ , stand for the sets of non negative real numbers, positive real numbers and non negative integers, respectively. $\mathcal{C}^{\infty}(\mathbb{R}^+, \mathscr{V})$ and $\mathcal{L}^{\infty}(\mathbb{R}^+, \mathscr{V})$ are the space of infinitely differentiable functions and the space of bounded functions, $v : \mathbb{R}^+ \to \mathscr{V}$, respectively. $\mathcal{L}_1^{\text{loc}}(\mathbb{R}^+, \mathscr{V})$ stands for the locally integrable functions. **Geometric Algorithms**. Given the linear transformations $X : \mathcal{V} \to \mathcal{W}, Y : \mathcal{T} \to \mathcal{W}$, and $Z : \mathcal{V} \to \mathcal{W}$, and the subspace $\mathcal{K} \subset \mathcal{V}$, we have the two following popular geometric algorithms (see mainly Verghese, 1981, Özçaldiran, 1986, Malabre, 1987, 1989, Lewis, 1992):

$$\mathscr{V}^{0}_{[\mathscr{K}:X,Z,Y]} = \mathscr{V} , \quad \mathscr{V}^{\mu+1}_{[\mathscr{K}:X,Z,Y]} = \mathscr{K} \cap X^{-1} \left(Z \mathscr{V}^{\mu}_{[\mathscr{K}:X,Z,Y]} + \operatorname{Im} Y \right) \quad (ALG-V)$$

$$\mathscr{S}^{0}_{[Z,X,Y]} = \{0\}, \quad \mathscr{S}^{\mu+1}_{[Z,X,Y]} = Z^{-1} \left(X \mathscr{S}^{\mu}_{[Z,X,Y]} + \operatorname{Im} Y \right)$$
(ALG–S)

where $\mu \in \mathbb{Z}^+$. The limit of (ALG–V) is the supremal (X, Z, Y) invariant subspace contained in $\mathscr{K}, \ \mathscr{V}^*_{[\mathscr{K}: X, Z, Y]} := \sup\{\mathscr{S} \subset \mathscr{K} \mid X\mathscr{S} \subset Z\mathscr{S} + \operatorname{Im} Y\}$, and the limit of (ALG–S) is the infimal (Z, X, Y) invariant subspace related to $\operatorname{Im} Y$, $\mathscr{S}^*_{[Z,X,Y]} := \inf\{\mathscr{S} \subset \mathscr{V} \mid \mathscr{S} = Z^{-1}(X\mathscr{S} + \operatorname{Im} Y)\}.$

We distinguish two cases.

- For the square brackets $[\mathscr{V}: X, Z, 0]$ and [Z, X, 0], we write: $\mathscr{V}^*_{[X,Z]}, \mathscr{V}^{\mu}_{[X,Z]}$, $\mathscr{S}^*_{[Z,X]}$ and $\mathscr{S}^{\mu}_{[Z,X]}$, instead of: $\mathscr{V}^*_{[\mathscr{V}:X,Z,0]}, \mathscr{V}^{\mu}_{[\mathscr{V}:X,Z,0]}, \mathscr{S}^*_{[Z,X,0]}$ and $\mathscr{S}^{\mu}_{[Z,X,0]}$, respectively, where $\mu \in \mathbb{Z}^+$.
- For the square bracket $[\mathscr{K}_{\overline{C}}: \overline{A}, I, Y]$, we write: $\overline{\mathscr{V}}_{Y}^{*}$ and $\overline{\mathscr{V}}_{Y}^{\mu}$, instead of: $\mathscr{V}_{[\mathscr{K}_{\overline{C}}: \overline{A}, I, Y]}^{*}$ and $\mathscr{V}_{[\mathscr{K}_{\overline{C}}: \overline{A}, I, Y]}^{\mu}$, where $\mu \in \mathbb{Z}^{+}$.

Subspaces. Note that in the particular case $X = A : \mathscr{X} \to \mathscr{X}, Y = B : \mathscr{U} \to \mathscr{X}$, and Z = I, the equalities $\mathscr{V}^*_{[\mathscr{X}:A,I,B]} = \mathscr{X}$ and $\mathscr{S}^*_{[I,A,B]} = \langle A | \mathscr{B} \rangle$ hold true.

Given the linear transformations $X = A : \mathscr{X}_d \to \mathscr{X}_{eq}, Y = B : \mathscr{U} \to \mathscr{X}_{eq}$, and $Z = E : \mathscr{X}_d \to \mathscr{X}_{eq}$, it is observed that

• the supremal (A, E, B) invariant subspace contained in \mathscr{X}_d and the infimal (E, A, B) invariant subspace related to $\mathscr{B}, \mathscr{V}^*_{[\mathscr{X}_d: A, E, B]}$ and $\mathscr{S}^*_{[E, A, B]}$, are identified by $\mathscr{V}_{\mathscr{X}_d}^*$ and $\mathscr{S}_{\mathscr{X}_d}^*$, respectively, and the respective subspaces of their algorithms (ALG–V) and (ALG–S) are identified by $\mathscr{V}_{\mathscr{X}_d}^{\mu}$ and $\mathscr{S}_{\mathscr{X}_d}^{\mu}$ ($\mu \in \mathbb{Z}^+$), respectively;

- the supremal (A, E, B) invariant subspace contained in ℋ_C, Ψ^{*}_[ℋ_C: A, E, B], is identified by Ψ^{*}, and the respective subspaces of its algorithm (ALG–V) are identified by Ψ^μ (μ ∈ Z⁺);
- the unobservable space $\mathscr{V}^*_{[\mathscr{K}_C:A,E,0]}$ is identified by \mathscr{N} ; and the closed loop unobservable space $\mathscr{V}^*_{[\mathscr{K}_C:A_{F_0},E_{F_d},0]}$ is identified by $\mathscr{N}_{(F_p,F_d)}$.

Let us note that:

(i) $\mathscr{V}^*_{[\mathscr{K}:A,E,B]} = \mathscr{V}^*_{[\mathscr{K}:A_{F_p},E_{F_d},B]},$ (ii) $\mathscr{S}^*_{[\mathscr{K}:E,A,B]} = \mathscr{S}^*_{[\mathscr{K}:E_{F_d},A_{F_p},B]},$ and (iii) for any F_d , there exists F_p such that: $A_{F_p}\mathscr{V}^*_{[\mathscr{K}:A_{F_p},E_{F_d},B]} \subset E_{F_d} \mathscr{V}^*_{[\mathscr{K}:A_{F_p},E_{F_d},B]}.$ The set of such pairs (F_p,F_d) is identified by $\mathbf{F}(\mathscr{V}^*_{[\mathscr{K}:A,E,B]}).$

1 1. INTRODUCTION

One of the most studied concepts in System Theory is the one of *reachability*. This concept is normally associated with the set of vectors that can be reached from the origin in a finite time, following trajectories solutions of the system, generated by the input system. Here, the term *input system* refers to an exogenous signal which is available for controlling the output system.

7 1.1. State Space Representations

⁸ For the case of state space representations $\mathfrak{R}^{ss}(A, B)$,

$$\mathrm{d}x/\mathrm{d}t = Ax + Bu,\tag{1.1}$$

where $u \in \mathscr{U} \approx \mathbb{R}^m$ is the input variable, $x \in \mathscr{X} \approx \mathbb{R}^n$ is the state variable, and 9 with the usual assumption Ker $B = \{0\}$, Kalman (1960, 1963) introduced his 10 famous reachability matrix: $\mathcal{R}_{[A,B]} = \begin{bmatrix} B & AB & \cdots & A^{n-1}B \end{bmatrix}$. He showed that 11 given any $x_0, x_1 \in \mathscr{X}$, there exists a control $law^1 \ u(\cdot) \in \mathcal{C}^{\infty}(\mathbb{R}^+, \mathscr{U})$, generating 12 a trajectory $x(\cdot) \in \mathcal{C}^{\infty}(\mathbb{R}^+, \mathscr{X})$ solution of (1.1), starting from the given initial 13 condition $x(0) = x_0 \in \mathscr{X}$, and reaching the desired final state $x(t_1) = x_1 \in \mathscr{X}$, 14 in a finite time $t_1 \in \mathbb{R}^+$, iff, rank $(\mathcal{R}_{[A,B]}) = n$; in this case, the representation 15 (1.1) is called *reachable*. This concept is known as *state reachability*², and 16 when the pair (A, B) satisfies such a rank condition, we identify it as a *state* 17 reachable pair. 18

A. State reachability. Brunovsky (1970) showed that for a given reachable state space representation (1.1), there exist a linear map $F_{\mathcal{B}} : \mathbb{R}^n \to \mathbb{R}^m$ and isomorphisms $T_{\mathcal{B}} : \mathbb{R}^n \to \mathbb{R}^n$ and $G_{\mathcal{B}} : \mathbb{R}^m \to \mathbb{R}^m$, such that the pair $(A_{\mathcal{B}}, B_{\mathcal{B}})$, where $A_{\mathcal{B}} = T_{\mathcal{B}}^{-1}(A + BF_{\mathcal{B}})T_{\mathcal{B}}$ and $B_{\mathcal{B}} = T_{\mathcal{B}}^{-1}BG_{\mathcal{B}}$, is expressed in the Brunovsky

² In many text books, this property is called *state controllability*, or simply *controllability*. Let us note that *controllability* only characterizes the system's property of reaching the origin $x_1 = 0$, from any state $x_0 \neq 0$, in a finite time t_1 . Since in the continuous time-invariant linear systems case both properties, *reachability* and *controllability*, are mutually implied, they are often treated indistinguishably, but in the general case of the implicit representations, this is no longer the case; for example the implicit representation, $\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} dx/dt = \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} x + \begin{bmatrix} 1 \\ 0 \end{bmatrix} u$, is trivially controllable but not reachable.

¹ In this paper, we restrain our discussion to infinitely differentiable functions. This is not restrictive since $\mathcal{C}^{\infty}(\mathbb{R}^+, \mathscr{V})$ is dense in $\mathcal{L}_1^{\text{loc}}(\mathbb{R}^+, \mathscr{V})$ (see Polderman & Willems, 1998, Corollary 2.4.12).

23 canonical form, namely:

$$A_{\mathcal{B}} = \text{BDM} \{ A_{\mathcal{B}_1}, \dots, A_{\mathcal{B}_m} \}, \ B_{\mathcal{B}} = \text{BDM} \{ b_{\mathcal{B}_1}, \dots, b_{\mathcal{B}_m} \}, [A_{\mathcal{B}_i} \mid b_{\mathcal{B}_i}] = [T_u \{ (\underline{e}_{\kappa_i}^2)^T \} \mid \underline{e}_{\kappa_i}^{\kappa_i}], \ i \in \{1, \dots, m\},$$
(1.2)

²⁴ where the set

$$\mathbf{S}_{\kappa} = \left\{ \{\kappa_1, \kappa_2, \dots, \kappa_m\} \subset \mathbb{Z} \mid \kappa_1 \ge \kappa_2 \ge \dots \ge \kappa_m \ge 1 \& \sum_{i=1}^m \kappa_i = n \right\}$$
(1.3)

is known as the set of *reachability indices*. They are also geometrically characterized as follows

$$\operatorname{card} \{\kappa_i \ge 1\} = \dim(\mathscr{B}) \text{ and } \operatorname{card} \{\kappa_i \ge \mu\} = \dim\left(\frac{\sum_{i=0}^{\mu-1} A^i \mathscr{B}}{\sum_{i=0}^{\mu-2} A^i \mathscr{B}}\right), \quad \forall \mu \ge 2.$$

Another important success was the introduction of the reachable space $\langle A | \mathscr{B} \rangle$. In (Wonham, 1985) is showed that a pair (A, B) is reachable iff:

$$\langle A \mid \mathscr{B} \rangle = \mathscr{X} . \tag{1.4}$$

Note that $\langle A | \mathscr{B} \rangle = \mathscr{X}$ iff rank $(\mathcal{R}_{[A,B]}) = n$. Wonham (1985) showed that the reachability Gramian $W_{t_1} = \int_0^{t_1} \exp(\tau A) BB^T \exp(\tau A^T) d\tau$, with $t \in [0, t_1]$, is nonsingular iff (1.4) is satisfied. Thus, with the control law

$$u(t) = B^T \exp\left((t_1 - t)A^T\right) W_{t_1}^{-1}(x_1 - \exp\left(t_1 A\right) x_0), \qquad (1.5)$$

we get a trajectory $x(\cdot) \in \mathcal{C}^{\infty}(\mathbb{R}^+, \mathscr{X})$ solution of (1.1), such that $x(0) = x_0 \in \mathscr{X}$ and $x(t_1) = x_1 \in \mathscr{X}$.

Another well known result concerning state reachability is the one related with pole assignment. Indeed, the pair (A, B) is reachable iff for every symmetric (with respect to the real line) set of complex numbers Λ , of cardinality n, there exists a proportional state feedback u = Fx such that the spectrum of $(\lambda I - A_F)$ is Λ (see for example Theorems 2.1 and 9.3.1 of Wonham (1985) and Polderman & Willems (1998), respectively). ⁴⁰ B. Behavioral reachability. Willems (1983, 1991) defined an *input/state sys*-⁴¹ tem as the triple $\Sigma_{i/s} = (\mathbb{R}^+, \mathscr{U} \times \mathscr{X}, \mathfrak{B}_{[A,B]})$, with behavior³

$$\mathfrak{B}_{[A,B]} = \left\{ (u,x) \in \mathcal{C}^{\infty}(\mathbb{R}^+, \mathscr{U} \times \mathscr{X}) \middle| \left[(I\frac{\mathrm{d}}{\mathrm{d}t} - A) - B \right] \begin{bmatrix} x\\ u \end{bmatrix} = 0 \right\}.$$
(1.6)

In the behavioral framework of Willems (1983, 1991), the system $\Sigma_{i/s} = (\mathbb{R}^+, \mathscr{U} \times \mathscr{X}, \mathfrak{B}_{[A,B]})$ is called⁴ reachable if for any given (u_0, x_0) , $(u_1, x_1) \in \mathscr{U} \times \mathscr{X}$ and $t_1 > 0$, it is possible to find a trajectory $(u, x) \in \mathfrak{B}_{[A,B]}$, such that (u(0), x(0)) = (u_0, x_0) and $(u(t_1), x(t_1)) = (u_1, x_1)$ (c.f. Polderman & Willems, 1998, Definition 5.2.2). In the following, this reachability concept is called *behavioral reachability*.

In (Polderman & Willems, 1998, Theorem 5.2.27) is proved that for the case of state space representations $\Re^{ss}(A, B)$, state rechability is equivalent to behavioral reachability. Although the behavioral reachability is well characterized, it could be interesting to find an explicit control law $u(\cdot) \in C^{\infty}(\mathbb{R}^+, \mathscr{U})$, similar to (1.5), which ensures $x(t_1) = x_1$ and $u(t_1) = u_1$. This will be done in Section 2.

54 1.2. Implicit Representations

As a generalization of proper linear systems, Rosenbrock (1970) introduced the *implicit representations* $\Re^{imp}(E, A, B)$, which are a set of differential

³ The original definition given by Willems (1983, 1991) is $\mathfrak{B}_{[A,B]} = \{(u,x) \in \mathcal{L}_1^{\mathrm{loc}}(\mathbb{R}^+, \mathscr{U} \times \mathscr{X}) \mid \exists x_0 \in \mathscr{X} \text{ s.t. } x(t) = \exp(At) x_0 + \int_0^t \exp(A(t-\tau)) Bu(\tau) \mathrm{d}\tau \}$. But since we restrict our attention to infinitely differentiable functions (see footnote ¹), weak and strong solutions coincide (see Polderman & Willems, 1998, Theorem 2.3.11).

⁴ For consistency of this paper, we say *reachable* instead of *controllable*, as is stated in (Polderman & Willems, 1998) (see also footnote 2).

and algebraic equations (Brenan *et al*, 1996) of the following form (see also
Lewis, 1992)

$$Edx/dt = Ax + Bu, (1.7)$$

where $E: \mathscr{X}_d \to \mathscr{X}_{eq}, A: \mathscr{X}_d \to \mathscr{X}_{eq}$ and $B: \mathscr{U} \to \mathscr{X}_{eq}$ are linear maps. The linear spaces $\mathscr{X}_d \approx \mathbb{R}^{n_d}, \ \mathscr{X}_{eq} \approx \mathbb{R}^{\underline{n}_{eq}}, \text{ and } \mathscr{U} \approx \mathbb{R}^m$ are called the descriptor, the equation, and the input spaces, respectively. In order to avoid redundant components in the input variable u, and linear dependence on the descriptor equations (1.7), as usually, we assume troughout the paper that the following hypotheses are verified:

65 [**H1**] Ker
$$B = 0$$
, and

66 $[\mathbf{H2}]$ Im $E + \text{Im } A + \mathscr{B} = \mathscr{X}_{eq}$.

For the case of regular implicit representations, *i.e.* representations where the linear transformations E and A are square and the pencil $[\lambda E - A]$ is invertible (Gantmacher, 1977), the *reachability* was studied by Verghese, Lévy and Kailath (1981) from a transfer function point of view, Yip and Sincovec (1981) in the time domain, Cobb (1984) from a distributional point of view, and by Özçaldiran (1985) from a geometric point of view.

In the case of implicit representations, where the linear transformations E and A are square and the pencil $[\lambda E - A]$ is not necessarily invertible, \ddot{O} Zçaldiran (1986) extended his *reachability* geometric characterization for the case of regular implicit representations (\ddot{O} Zçaldiran, 1985), by means of the supremal (A, E, B) reachability subspace contained in \mathscr{X}_d , defined as

$$\mathscr{R}^*_{\mathscr{X}_d} = \mathscr{V}^*_{\mathscr{X}_d} \cap \mathscr{S}^*_{\mathscr{X}_d} \,. \tag{1.8}$$

This is a nice generalization of the classical case, $\mathfrak{R}^{ss}(A, B) = \mathfrak{R}^{imp}(I, A, B)$, where the reachable space $\mathscr{R}^*_{\mathscr{X}_d}$ is equal to $\langle A | \mathscr{B} \rangle$, namely equal to $\mathscr{V}^*_{[\mathscr{X}:A,I,B]} \cap$ ⁸⁰ $\mathscr{S}^*_{[I,A,B]}$. Thus, for representations $\mathfrak{R}^{imp}(E, A, B)$, with E and A not necessarily ⁸¹ square, it was natural to associate its reachability with $\mathscr{R}^*_{\mathscr{X}_d}$.

Frankowska (1990) firmly established the pertinence of this reachability concept, using differential inclusions to relate it with behavioral properties.

One major difficulty when studying reachability for implicit systems (1.7) is that their solution set does not only depend on the initial conditions x(0)and on the external control input u, but also depends on a possible internal free variable (degree of freedom), which is completely unknown.

88 1.3. Outline

In this paper, we study the reachability notion in the sense of Frankowska (1990), showing some connections with the important works of Willems (1991) and Geerts (1993), and we consider the relationships between the reachability property and the complete pole assignment ability.

The paper is organized as follows: In Section 2, we consider the behav-93 ioral reachability problem for state space representations, namely the ability 94 of reaching the input-state pair $(u(\cdot), x(\cdot))$. In Section 3, we formalize the 95 notion of *implicit systems*, following the behavioral point of view, and we 96 also study the equivalences between the notions of existence of solution and 97 impulse controllability. In Section 4, we study the reachability notion of 98 Frankowska (1990) for implicit systems. In Section 5, we consider the exis-90 tent relationships between the reachability property and the complete pole 100 assignment ability, and in Section 6, we conclude the paper. 101

102 2. BEHAVIORAL REACHABILITY PROBLEM

¹⁰³ We consider the following problem.

Problem 1. Let us consider an *input/state system* $\Sigma_{i/s} = (\mathbb{R}^+, \mathscr{U} \times \mathscr{X}, \mathfrak{B}_{[A,B]})$ represented by (1.1), and with the behavior (1.6). Given $(u_0, x_0), (u_1, x_1) \in$ $B^{-1} \langle A | \mathscr{B} \rangle \times \langle A | \mathscr{B} \rangle$ and $t_1 > 0$, find a trajectory $(u, x) \in \mathfrak{B}_{[A,B]}$, such that $(u(0), x(0)) = (u_0, x_0)$ and $(u(t_1), x(t_1)) = (u_1, x_1)$.

This is the *behavioral reachability* problem, and in (Polderman & Willems, 109 1998, Theorem 5.2.27) is proved that for the case of *state space representa-*110 *tions, state reachability* is equivalent to *behavioral reachability*. So, condition 111 (1.4) guarantees the existence of a solution for Problem 1.

One could think that the control law (1.5), proposed by Wonham (1985), solves Problem 1, but this proposition only guarantees the *reachability* of the state variable, $x(0) = x_0$ and $x(t_1) = x_1$, and nothing about the input variable u, which is let completely free at the end points u(0) and $u(t_1)$. An intermediary step towards the solution of Problem 1 is given by the next result proved in Appendix A.

Lemma 1. Let the state space representation (1.1) be reachable, with the reachability indices set (1.3). Let the linear map $F_{\mathcal{B}} : \mathbb{R}^n \to \mathbb{R}^m$ and the isomorphisms $T_{\mathcal{B}} : \mathbb{R}^n \to \mathbb{R}^n$ and $G_{\mathcal{B}} : \mathbb{R}^m \to \mathbb{R}^m$ be such that the pair $(A_{\mathcal{B}}, B_{\mathcal{B}})$, where $A_{\mathcal{B}} = T_{\mathcal{B}}^{-1}(A + BF_{\mathcal{B}})T_{\mathcal{B}}$ and $B_{\mathcal{B}} = T_{\mathcal{B}}^{-1}BG_{\mathcal{B}}$, is expressed in the Brunovsky canonical form (1.2). Let the reachability matrices, $\mathcal{R}_{[A_{\mathcal{B}}, B_{\mathcal{B}}]}$ and $\mathcal{R}_{[A_{\mathcal{B}_i}, b_{\mathcal{B}_i}]}$, $i \in \{1, \ldots, m\}$, of the pair $(A_{\mathcal{B}}, B_{\mathcal{B}})$ and the pairs $(A_{\mathcal{B}_i}, b_{\mathcal{B}_i})$, $i \in \{1, \ldots, m\}$, respectively, be defined as follows:

$$\mathcal{R}_{[A_{\mathcal{B}_{i}}, B_{\mathcal{B}}]} = \text{BDM}\left\{\mathcal{R}_{[A_{\mathcal{B}_{1}}, b_{\mathcal{B}_{1}}]}, \dots, \mathcal{R}_{[A_{\mathcal{B}_{m}}, b_{\mathcal{B}_{m}}]}\right\},$$

$$\mathcal{R}_{[A_{\mathcal{B}_{i}}, b_{\mathcal{B}_{i}}]} = \left[\begin{array}{cc} b_{\mathcal{B}_{i}} & A_{\mathcal{B}_{i}}b_{\mathcal{B}_{i}} & \cdots & A_{\mathcal{B}_{i}}^{\kappa_{i}-1}b_{\mathcal{B}_{i}}\end{array}\right].$$

$$(2.1)$$

Let us assume that we have found trajectories $f_i \in C^{\infty}(\mathbb{R}^+, \mathbb{R}^1)$, satisfying:

126 (i) for
$$j = 0, 1$$

$$\mathfrak{D}(\frac{\mathrm{d}}{\mathrm{d}t})f(t_j) = G_{\mathcal{B}}^{-1}(u_j - F_{\mathcal{B}}x_j), \qquad (2.2)$$
127 where $\mathfrak{D}(\mathrm{d}/\mathrm{d}t) = \mathrm{DM}\left\{\mathrm{d}^{\kappa_1}/\mathrm{d}t^{\kappa_1}, \ldots, \mathrm{d}^{\kappa_m}/\mathrm{d}t^{\kappa_m}\right\}, f(t) = \begin{bmatrix} f_1(t) & \cdots & f_m(t) \end{bmatrix}^T$
128 and $t_0 = 0$.

129 (*ii*) If
$$\overline{w}_i(t) = \begin{bmatrix} \frac{\mathrm{d}^{\kappa_i - 1} f_i(t)}{\mathrm{d}t^{\kappa_i - 1}} & \cdots & \frac{\mathrm{d} f_i(t)}{\mathrm{d}t} & f_i(t) \end{bmatrix}^T$$
, $1 \le i \le m$, and $\overline{w}(t) = \begin{bmatrix} \overline{w}_1^T(t) & \cdots & \frac{\mathrm{d} w_i^T(t)}{\mathrm{d}t^{\kappa_i - 1}} & \cdots & \frac{\mathrm{d} w_i^T(t)}{\mathrm{d}t^{\kappa_i - 1}} \end{bmatrix}^T$ then, for $j = 0, 1,$

$$\overline{w}(t_j) = \mathcal{R}_{[A_{\mathcal{B}}, B_{\mathcal{B}}]}^{-1} T_{\mathcal{B}}^{-1} x_j .$$
(2.3)

¹³¹ Then, applying the control law,

$$u(t) = F_{\mathcal{B}}x(t) + G_{\mathcal{B}}\mathfrak{D}(d/dt)f(t), \qquad (2.4)$$

 $_{132}$ to the system represented by (1.1), we get:

$$x(t) = T_{\mathcal{B}} \mathcal{R}_{[A_{\mathcal{B}}, B_{\mathcal{B}}]} \overline{w}(t) , \qquad (2.5)$$

133 with

$$(u(0), x(0)) = (u_0, x_0)$$
 and $(u(t_1), x(t_1)) = (u_1, x_1)$. (2.6)

¹³⁴ Let us now propose the trajectories:⁵

$$f_{i}(t) = \begin{bmatrix} t^{2\kappa_{i}+1} & \cdots & t^{\kappa_{i}+1} \end{bmatrix} \mathfrak{a}_{i,1} + \begin{bmatrix} t^{\kappa_{i}} & \cdots & 1 \end{bmatrix} \mathfrak{a}_{i,0},$$
$$\mathfrak{a}_{i,1} = \begin{bmatrix} a_{i,2\kappa_{i}+1} & \cdots & a_{i,\kappa_{i}+1} \end{bmatrix}^{T} \in \mathbb{R}^{\kappa_{i}+1}, \text{ and } \mathfrak{a}_{i,0} = \begin{bmatrix} a_{i,\kappa_{i}} & \cdots & a_{i,0} \end{bmatrix}^{T} \in \mathbb{R}^{\kappa_{i}+1},$$
(2.7)

with $i \in \{1, ..., m\}$, and let us define the following auxiliary matrices:

⁵ Lewis (1986) did a similar proposition when he introduced a "fast" input in his reachability consideration.

$$X_{(i,0)}(t) = \begin{bmatrix} \kappa_i!/0! & 0 & \cdots & 0 & 0\\ (\kappa_i!/1!)t & (\kappa_i - 1)!/0! & 0 \cdots & 0 & 0\\ \vdots & \vdots & \ddots & \ddots & \ddots\\ (\kappa_i!/\kappa_i!)t^{\kappa_i} & ((\kappa_i - 1)!/(\kappa_i - 1)!)t^{\kappa_i - 1} & \cdots & (1!/1!)t & 0!/0! \end{bmatrix}, \quad (2.8)$$
$$X_{(i,1)}(t) = \begin{bmatrix} ((2\kappa_i + 1)!/(\kappa_i + 1)!)t^{\kappa_i + 1} & \cdots & ((\kappa_i + 1)!/1!)t\\ \vdots & \ddots & \vdots\\ ((2\kappa_i + 1)!/(2\kappa_i + 1)!)t^{2\kappa_i + 1} & \cdots & ((\kappa_i + 1)!/(\kappa_i + 1)!)t^{\kappa_i + 1} \end{bmatrix}. \quad (2.9)$$

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The following Lemma gives a selection of the coefficient vectors
$$\mathfrak{a}_{i,0}$$
 and $\mathfrak{a}_{i,1}$,
 $i \in \{1, \ldots, m\}$, for f in (2.7) to satisfy assumptions (2.2) and (2.3) of Lemma
139 1 (see Appendix B for the proof).

Lemma 2. For $i \in \{1, ..., m\}$, the determinants of the auxiliary matrices (2.8) and (2.9) satisfy

$$\det \left(X_{(i,0)}(t) \right) = \prod_{\ell=0}^{\kappa_i} \ell! \quad and \quad \det \left(X_{(i,1)}(t) \right) = t^{(\kappa_i+1)^2} \prod_{\ell=0}^{\kappa_i} \ell! \tag{2.10}$$

¹⁴² Moreover, if we select the coefficient vectors $a_{i,0}$ and $a_{i,1}$, as follows:

$$\mathbf{a}_{i,0} = X_{(i,0)}^{-1}(0)v_0, \quad \mathbf{a}_{i,1} = X_{(i,1)}^{-1}(t_1) \left(v_1 - X_{(i,0)}(t_1)\mathbf{a}_{i,0} \right),$$

$$v_j = \left[\left((\underline{e}_m^i)^T G_{\mathcal{B}}^{-1}(u_j - F_{\mathcal{B}}x_j) \right)^T \quad \left(\mathcal{R}_{[A_{\mathcal{B}_i}, B_{\mathcal{B}_i}]}^{-1} P_i T_{\mathcal{B}}^{-1} x_j \right)^T \right]^T, \ j \in \{0,1\},$$
(2.11)

143 where:

$$P_{i} = \begin{bmatrix} \underline{e}_{n}^{\hat{n}_{i}+1} & \cdots & \underline{e}_{n}^{\hat{n}_{i}+\kappa_{i}} \end{bmatrix}^{T}, \quad \hat{n}_{1} = 0 \quad and \quad \hat{n}_{i\geq 2} = \sum_{j=1}^{i-1} \kappa_{j}, \quad (2.12)$$

then the function f defined by (2.7) fulfills assumptions (2.2) and (2.3) of Lemma 1. Let us note from Lemma 2 that the proposed solutions only depend on the set of reachability indices S_{κ} , and on the fixed final time t_1 . Hence, once S_{κ} and t_1 are given, the matrices $X_{i,0}(0)$, $X_{i,0}(t_1)$ and $X_{i,1}(t_1)$ are uniquely determined. And thus, the values of $\mathfrak{a}_{i,0}$ and $\mathfrak{a}_{i,1}$ only depend on the boundary points, (u_0, x_0) and (u_1, x_1) , of the trajectory $(u, x) \in \mathfrak{B}_{[A,B]}$.

From the above observation, it is possible to track a given trajectory $(\bar{u}, \bar{x}) \in \mathcal{C}^{\infty}(\mathbb{R}^+, \mathbb{R}^{m+n})$, with a delayed time t_1 . Indeed, we only need to fix a sampling time $t_1 \in \mathbb{R}^{+*}$, and to apply iteratively Lemma 1 with the settings $(u_0, x_0) = (u(kt_1), x(kt_1))$ and $(u_1, x_1) = (\bar{u}(kt_1), \bar{x}(kt_1))$.

Otherwise written, in each sampling interval $[kt_1, (k+1)t_1)$, we find a trajectory $(u, x) \in \mathfrak{B}_{[A,B]} \cap \mathcal{C}^{\infty}(\mathbb{R}^+ \cap [kt_1, (k+1)t_1), \mathscr{U} \times \mathscr{X})$, such that $(u(kt_1), x(kt_1))$ $= (u_0, x_0)$ and $\lim_{\sigma \to t_1} (u(kt_1 + \sigma), x(kt_1 + \sigma)) = (u_1, x_1).$

¹⁵⁸ We have proved in this way the following Theorem.

Theorem 1. Let us consider an input/state system $\Sigma_{i/s} = (\mathbb{R}^+, \mathscr{U} \times \mathscr{X}, \mathfrak{B}_{[A,B]})$, represented by (1.1). If (1.4) is satisfied, then for any sequence (\bar{u}_k, \bar{x}_k) $\in \mathbb{R}^{m+n}$, $k \in \mathbb{Z}^+$, and a given sampling time $t_1 \in \mathbb{R}^{+*}$, there exists a control law $u \in \mathcal{C}^{\infty}(\mathbb{R}^+, \mathbb{R}^m)$, such that $(u(kt_1), x(kt_1)) = (\bar{u}_{k-1}, \bar{x}_{k-1})$.

163 3. IMPLICIT SYSTEMS

In this Section, we formalize the notion of *implicit system* following the behavioral point of view. For this, let us first state the following definition:

Definition 1. An implicit representation $\mathfrak{R}^{imp}(E, A, B)$ is called an *input/descriptor system*, when for all initial condition $x_0 \in \mathscr{X}_d$, there exists at least one solution $(u, x) \in \mathcal{C}^{\infty}(\mathbb{R}^+, \mathscr{U} \times \mathscr{X}_d)$, such that $x(0) = x_0$. The *input/descriptor* 169 system is defined by the triple⁶ $\Sigma_{i/d} = (\mathbb{R}^+, \mathscr{U} \times \mathscr{X}_d, \mathfrak{B}_{[E,A,B]})$, with behavior:

$$\mathfrak{B}_{[E,A,B]} = \left\{ (u,x) \in \mathcal{C}^{\infty}(\mathbb{R}^+, \mathscr{U} \times \mathscr{X}) \middle| \left[(E\frac{\mathrm{d}}{\mathrm{d}t} - A) - B \right] \begin{bmatrix} x\\ u \end{bmatrix} = 0 \right\} \quad (3.1)$$

At this point, it is important to clarify what exactly means the sentence "there exists at least one solution". For this, we are going to recall hereafter the notions of existence of solution introduced by Geerts (1993) and Aubin & Frankowska (1991).

174 3.1. Existence of solution for every initial condition

Following (Hautus, 1976) and (Hautus & Silverman, 1983), Geerts (1993) generalized the solvability results of (Geerts & Mehrmann, 1990). One advantage of this generalization is that the solvability is introduced in a very natural way, passing from the distributional framework (Schwartz, 1978) to the usual time domain with ordinary differential equations; this is precisely the starting point of the so called behavioral approach (Polderman & Willems, 1998), chosen in this paper.

Geerts (1993) considered the linear combinations of impulsive and smooth distributions, with μ coordinates, denoted by \mathscr{C}^{μ}_{imp} , as the signal sets. The set \mathscr{C}^{μ}_{imp} is a subalgebra and is also decomposed as $\mathscr{C}^{\mu}_{p-imp} \oplus \mathscr{C}^{\mu}_{sm}$, where $\mathscr{C}^{\mu}_{p-imp}$ and \mathscr{C}^{μ}_{sm} denote the subalgebras of pure impulses⁷ and smooth distributions⁸,

 $^{^{6}}$ See also Polderman & Willems (1998) and Kuijper (1992b).

⁷ The unit element of this subalgebra is the Dirac delta distribution δ . Any linear combination of δ and its distributional derivatives $\delta^{(\ell)}$, $\ell > 1$, is called impulsive.

⁸ The set of regular distributions are distributions that are functions; namely piecewise continuous integrable, or measurable functions. In those papers, they assume that the regular distributions u(t) are smooth on $[0, \infty)$, *i.e.* that a function $v : [0, \infty) \to \mathbb{R}$ exists, ar-

respectively (Schwartz, 1978). He introduced the following definitions for the distributional version of the *implicit representation* (1.7) $\Re^{imp}_{dist}(E, A, B)$:⁹ $p Ex = Ax + Bu + Ex_0$ (c.f. Definitions 3.1 and 4.1, Geerts, 1993)¹⁰.

Definition 2. (Geerts, 1993) Given the solution set $S_C(x_0, u) := \{x \in \mathscr{C}_{imp}^{n_d} |$ 190 $[p E - A]x = Bu + Ex_0\}$, the implicit representation $\mathfrak{R}_{dist}^{imp}(E, A, B)$ is:

191 • C-solvable if
$$\forall x_0 \in \mathscr{X}_d \exists u \in \mathscr{C}_{imp}^m : S_C(x_0, u) \neq \emptyset$$
,

• C-solvable in the function sense if
$$\forall x_0 \in \mathscr{X}_d \exists u \in \mathscr{C}_{sm}^m : S_C(x_0, u) \cap \mathscr{C}_{sm}^n \neq \emptyset$$

Given the "consistent initial conditions set" $\mathcal{I}_C := \{z_0 \in \mathscr{X}_d | \exists u \in \mathscr{C}_{sm}^m \exists x \in S_C(z_0, u) \cap \mathscr{C}_{sm}^{n_d} : x(0^+) = z_0\}$, and the "weakly consistent initial conditions set" $\mathcal{I}_C^w := \{z_0 \in \mathscr{X}_d | \exists u \in \mathscr{C}_{sm}^m \ \exists x \in S_C(z_0, u) \cap \mathscr{C}_{sm}^{n_d}\}$, a point $x_0 \in \mathscr{X}_d$ is called *C*consistent if $x_0 \in \mathcal{I}_C$, and weakly *C*-consistent if $x_0 \in \mathcal{I}_C^w$.

- ¹⁹⁷ Let us note that:
- (*i*) *C*-solvability is concerned with distributional solutions,
- (ii) C-solvability in the function sense is concerned with solutions only com-
- ²⁰⁰ posed by ordinary functions arbitrarily often differentiable,
- (*iii*) the two notions of consistency, *C*-consistent and weakly *C*-consistent,
- ²⁰² lead to *smooth solutions*, namely with no impulsions, but

bitrarily often differentiable including at t = 0, such that u(t) = 0 for t < 0 and u(t) = v(t), for $t \ge 0$ (Hautus & Silverman, 1983). These distributions are identified as ordinary functions with support on \mathbb{R}^+ .

⁹ Ex_0 stands for $Ex_0 \delta$, $x_0 \in \mathscr{X}_d$ being the initial condition, and p Ex stands for $\delta^{(1)} * Ex$ (* denotes convolution); if p Ex is smooth and $E\dot{x}$ stands for the distribution that can be identified with the ordinary derivative Edx/dt, then $p Ex = E\dot{x} + Ex_{0^+}$.

¹⁰ He also considered the *B*-free case $\Re_{dist}^{imp}(E, A, f)$: $p Ex = Ax + f + Ex_0$.

(iv) C-consistency avoids jumps at the origin, namely the smooth solutions
 are continuous on the left, and

(iv) weakly C-consistent enables jumps at the origin, but they are piece-wise
 continuous smooth solutions.

Geerts (1993) characterized the existence of solutions for every initial condition in his Corollary 3.6, Proposition 4.2 and Theorem 4.5. Hereafter we summarize these results with their geometric equivalences.

²¹⁰ Theorem 2. (Geerts, 1993) If [H2] is fulfilled, then

• $\Re_{dist}^{imp}(E, A, B)$ is C-solvable if and only if $[(\lambda E - A) - B]]$ is right invertible as a rational matrix, i.e. if and only if ¹¹

$$E\mathscr{V}^*_{\mathscr{X}_d} + A\mathscr{S}^*_{\mathscr{X}_d} + \mathscr{B} = \mathscr{X}_{eq} .$$
(3.2)

• $\Re_{dist}^{imp}(E, A, B)$ is C-solvable in the function sense if and only if $\mathcal{I}_{C}^{w} = \mathscr{X}_{d}$, namely, if and only if $\operatorname{Im} E + A\mathscr{K}_{E} + \mathscr{B} = \mathscr{X}_{eq}$, i.e. if and only if ¹²

$$E\mathscr{V}_{\mathscr{X}_d}^* = \operatorname{Im} E . \tag{3.3}$$

¹² From (ALG-V) and [**H2**], one obtains the following sequence of implications: Im $E + \mathscr{B} + A\mathscr{K}_E = \mathscr{X}_{eq} \Rightarrow \mathscr{V}_{\mathscr{X}_d}^1 + \mathscr{K}_E = \mathscr{X}_d \Rightarrow E\mathscr{V}_{\mathscr{X}_d}^1 = \text{Im } E \Rightarrow E\mathscr{V}_{\mathscr{X}_d}^* = \text{Im } E$ $\Rightarrow \mathscr{X}_d = \mathscr{V}_{\mathscr{X}_d}^* + \mathscr{K}_E = A^{-1}(E\mathscr{V}_{\mathscr{X}_d}^* + \mathscr{B}) + \mathscr{K}_E \Rightarrow \text{Im } A = \text{Im } A \cap (E\mathscr{V}_{\mathscr{X}_d}^* + \mathscr{B}) + A\mathscr{K}_E \Rightarrow$ $\mathscr{X}_{eq} = \text{Im } E + \mathscr{B} + A\mathscr{K}_E.$

¹¹ $[\lambda[E \ 0] - [A \ B]]$ is right invertible iff (see Loiseau (1985) and Armentano (1986)) $\mathscr{X}_{eq} = [E \ 0]\mathscr{V}^*_{[[A \ B], [E \ 0]]} + [A \ B]\mathscr{S}^*_{[[E \ 0], [A \ B]]}$, namely iff $E\mathscr{V}^*_{\mathscr{X}_d} + \mathscr{B} + A\mathscr{S}^*_{\mathscr{X}_d} = \mathscr{X}_{eq}$ (from (ALG–V) and (ALG–S) we get $\mathscr{V}^*_{[[A \ B], [E \ 0]]} = \mathscr{V}^*_{\mathscr{X}_d} \oplus \mathscr{U}$ and $\mathscr{S}^*_{[[E \ 0], [A \ B]]} = \mathscr{S}^*_{\mathscr{X}_d} \oplus \mathscr{U}$. ¹² From (ALG–V) and [**H2**], one obtains the following sequence of implica-

• $\mathcal{I}_C = \mathscr{X}_d$ if and only if $\operatorname{Im} E + \mathscr{B} = \mathscr{X}_{eq}$ i.e. if and only if ¹³

$$E\mathscr{V}^*_{\mathscr{X}_d} + \mathscr{B} = \mathscr{X}_{eq} . \tag{3.4}$$

216 3.2. Existence of a viable solution

In order to study the reachability for implicit systems, Frankowska (1990) introduced the set-valued map (the set of all admissible velocities) $\mathbf{F} : \mathscr{X}_d \rightsquigarrow \mathscr{X}_d$, $\mathbf{F}(x) = E^{-1}(Ax + \mathscr{B}) = \{v \in \mathscr{X} | Ev \in Ax + \mathscr{B}\}$, and the differential inclusion

$$dx/dt \in \mathbf{F}(x), \quad \text{where } x(0) = x_0,$$

$$(3.5)$$

Frankowska (1990) showed that the solutions of (1.7) and the ones of (3.5) are the same. She also clarified the meaning of a viable solution and she characterized the largest subspace of such viable solutions.

²²³ Definition 3. (Frankowska, 1990, Aubin & Frankowska, 1991)

• An absolutely continuous function $x : \mathbb{R}^+ \to \mathscr{X}_d$ is called a *trajectory* of (3.5), if $x(0) = x_0$ and $dx/dt \in \mathbf{F}(x)$ for almost every $t \in \mathbb{R}^+$, that is to say, if there exists a measurable function $u : \mathbb{R}^+ \to \mathscr{U}$ such that $x(0) = x_0$ and Edx/dt = Ax + Bu, for almost every $t \in \mathbb{R}^+$.

• Let \mathscr{K} be a subspace¹⁴ of \mathscr{X}_d . A trajectory x of (3.5) is called *viable* in \mathscr{K} , if $x(t) \in \mathscr{K}$ for all $t \ge 0$. The set of such trajectories is called

¹³ Directly follows from (ALG–V) and [H2].

¹⁴ We restrict our discussion to subspaces of finite dimensional vector spaces. In (Frankowska, 1990) and in (Aubin & Frankowska, 1991) these definitions are stated in the more general framework of closed sets of normed vector spaces.

the set of viable solutions in \mathscr{K} . The subspace \mathscr{K} is called a viability domain of \mathbf{F} , if for all $x \in \mathscr{K} : \mathbf{F}(x) \cap \mathscr{K} \neq \emptyset$. The subspace \mathscr{K} is called the viability kernel of (3.5) when it is the largest viability domain of \mathbf{F} .

Theorem 3. (Aubin & Frankowska, 1991) The supremal (A, E, B)-invariant subspace contained in \mathscr{X}_d , $\mathscr{V}^*_{\mathscr{X}_d}$, is the viability kernel of \mathscr{X}_d for the set-valued map $\mathbf{F} : \mathscr{X}_d \rightsquigarrow \mathscr{X}_d$, $\mathbf{F}(x) = E^{-1}(Ax + \mathscr{B})$. Moreover, for all $x_0 \in \mathscr{V}^*_{\mathscr{X}_d}$ there exists a trajectory $x \in \mathcal{C}^{\infty}(\mathbb{R}^+, \mathscr{V}^*_{\mathscr{X}_d})$ solution of (1.7) satisfying $x(0) = x_0$.

Frankowska (1990) called a singular system "strict" when the viability kernel coincides with the whole descriptor space \mathscr{X}_d , namely

$$\mathscr{V}_{\mathscr{X}_d}^* = \mathscr{X}_d . \tag{3.6}$$

In order to clarify ideas, let us extract from (Bonilla & Malabre, 1997,
Section 2.1) the following result:

²⁴¹ **Result 1.** There exists a subspace \mathscr{X}_1 such that:

$$\mathscr{X}_{d} = \mathscr{V}_{\mathscr{X}_{d}}^{*} \oplus \mathscr{X}_{1}, \quad \mathscr{X}_{eq} = (E\mathscr{V}_{\mathscr{X}_{d}}^{*} + \mathscr{B}) \oplus A\mathscr{X}_{1}, \quad and \quad \mathscr{X}_{1} \approx A\mathscr{X}_{1}. \tag{3.7}$$

Moreover, when projecting on \mathscr{X}_1 any trajectory $x \in \mathcal{C}^{\infty}(\mathbb{R}^+, \mathscr{V}^*_{\mathscr{X}_d})$ solution of (1.7), we always get a null trajectory.

Furthermore, for all $x_0 \in \mathcal{V}^*_{\mathcal{X}_d}$ there exists at least one trajectory $(u, x_\rho) \in \mathcal{C}^{\infty}(\mathbb{R}^+, \mathscr{U} \times \mathcal{V}^*_{\mathcal{X}_d})$ solution of (1.7), satisfying $x_\rho(0) = x_0$.

PROOF OF RESULT 1. From the algorithm shown in (Fig. 1, Bonilla & Malabre, 1997) and from [H2], we get the geometric decompositions (3.7), and
under these decompositions, (1.7) takes the following form:

$$\begin{bmatrix} E_{\rho} & * \\ \hline 0 & \overline{X}_{\rho-1} \end{bmatrix} \stackrel{\mathrm{d}}{=} \begin{bmatrix} x_{\rho} \\ \overline{x}_{\rho-1} \end{bmatrix} = \begin{bmatrix} A_{\rho} & 0 \\ \hline 0 & I_1 \end{bmatrix} \begin{bmatrix} x_{\rho} \\ \overline{x}_{\rho-1} \end{bmatrix} + \begin{bmatrix} B_{\rho} \\ \hline 0 \end{bmatrix} u , \qquad (3.8)$$

where $x_{\rho} \in \mathscr{V}_{\mathscr{X}_{d}}^{*}$, $\bar{x}_{\rho-1} \in \mathscr{X}_{1}$, $I_{1} : \mathscr{X}_{1} \leftrightarrow A\mathscr{X}_{1}$ is an isomorphism, $\overline{X}_{\rho-1}$ is a nilpotent matrix (an upper triangular matrix with zeros in its diagonal). Then $\bar{x}_{\rho-1} \equiv 0$.

²⁵² If we now apply the following geometric decompositions:

$$E\mathscr{V}^*_{\mathscr{X}_d} + \mathscr{B} = E\mathscr{V}^*_{\mathscr{X}_d} \oplus \mathscr{B}_C, \ \mathscr{B} = (\mathscr{B} \cap E\mathscr{V}^*_{\mathscr{X}_d}) \oplus \mathscr{B}_C, \ \mathscr{U} = B^{-1}E\mathscr{V}^*_{\mathscr{X}_d} \oplus B^{-1}\mathscr{B}_C,$$
(3.9)

where \mathscr{B}_C is some complementary subspace of $\mathscr{B} \cap E\mathscr{V}^*_{\mathscr{X}_d}$, we get for $\mathfrak{R}^{imp}(E_{\rho}, A_{\rho}, B_{\rho})$ (recall (3.8)):

$$\begin{bmatrix} \overline{E}_{\rho} \\ 0 \end{bmatrix} \frac{\mathrm{d}}{\mathrm{d}t} x_{\rho} = \begin{bmatrix} \overline{A}_{\rho} \\ \overline{A}_{\rho} \end{bmatrix} x_{\rho} + \begin{bmatrix} \overline{B}_{\rho} & 0 \\ 0 & I \end{bmatrix} \begin{bmatrix} u_{1} \\ u_{2} \end{bmatrix}.$$
(3.10)

Since Im $\overline{E}_{\rho} = E \mathscr{V}^*_{\mathscr{X}_d}$, there exists $\overline{E}^r_{\rho} : E \mathscr{V}^*_{\mathscr{X}_d} \to \mathscr{V}^*_{\mathscr{X}_d}$ such that $\overline{E}_{\rho} \overline{E}^r_{\rho} = I$. Then, one solution of (3.10) is given by

$$x_{\rho}(t) = \exp\left(\overline{E}_{\rho}^{r}\overline{A}_{\rho}t\right)x_{0} + \int_{0}^{t}\exp\left(\overline{E}_{\rho}^{r}\overline{A}_{\rho}(t-\tau)\right)\overline{E}_{\rho}^{r}\overline{B}_{\rho}u_{1}(\tau)\mathrm{d}\tau,$$
$$u_{2}(t) = -\widehat{A}_{\rho}x_{\rho}(t).$$

Thus, the subspaces $E \mathscr{V}_{\mathscr{X}_d}^* + \mathscr{B} \subset \mathscr{X}_{eq}$ and $\mathscr{V}_{\mathscr{X}_d}^* \subset \mathscr{X}_d$ characterize the set of all possible trajectories of (1.7) which are not identically zero for any input u. The projection of any trajectory solution of (1.7) on the quotient space $\mathscr{X}_d/\mathscr{V}_{\mathscr{X}_d}^*$, in correspondence with the projection on $\mathscr{X}_{eq}/(E\mathscr{V}_{\mathscr{X}_d}^* + \mathscr{B})$ for the equation space, results in an identically null function (see Bonilla & Malabre, 1995, Corollary 2.1). Let us note that when Assumption [**H2**] holds, the geometric conditions $E\mathscr{V}_{\mathscr{X}_d}^* + \mathscr{B} = \mathscr{X}_{eq}$ and $\mathscr{V}_{\mathscr{X}_d}^* = \mathscr{X}_d$ are equivalent¹⁵.

 $[\]begin{array}{c} \hline & ^{15} \text{ From (ALG-V) and [H2]: } E\mathscr{V}_{\mathscr{X}_d}^* + \mathscr{B} = \mathscr{X}_{eq} \Rightarrow \mathscr{V}_{\mathscr{X}_d}^* = A^{-1}(E\mathscr{V}_{\mathscr{X}_d}^* + \mathscr{B}) = \mathscr{X}_d; \ \mathscr{V}_{\mathscr{X}_d}^* = \mathscr{X}_d \\ \Rightarrow \operatorname{Im} E = E\mathscr{V}_{\mathscr{X}_d}^* \& \operatorname{Im} A = \operatorname{Im} A \cap (E\mathscr{V}_{\mathscr{X}_d}^* + \mathscr{B}) \Rightarrow \mathscr{X}_{eq} = \operatorname{Im} E + \operatorname{Im} A + \mathscr{B} = E\mathscr{V}_{\mathscr{X}_d}^* + \mathscr{B}. \end{array}$

264 3.3. Discussion about existence of solution

An important contribution of Geerts (1993) is to give conditions under 265 which the distributional and time-domain frameworks lead to the same con-266 clusions with respect to the shape of the resulting system's solution trajecto-267 ries (c.f. (3.4) and (3.3)), namely the resulting distributions are identified as 268 ordinary functions, with support on \mathbb{R}^+ , and the generalized derivatives can 260 be identified with ordinary derivatives. Also, it is well connected with the 270 viability discussion of Frankowska (1990) and Aubin & Frankowska (1991); 271 indeed, a singular system is strict if and only if the consistent initial condi-272 tion set \mathcal{I}_C coincides with the whole descriptor variable space \mathscr{X}_d (c.f. (3.6) 273 and (3.4), and recall Assumption [H2]). 274

Regarding the set of weakly consistent initial conditions Geerts (1993) 275 notes, in his abstract and conclusion, that the condition that this set equals 276 to the whole state space (under the Assumption [H2]) is equivalent to the 277 impulse controllability for regular systems (Cobb, 1984) (or controllability of 278 the infinite part in the sense of Verghese et al (1981)). This correspondence 279 has been generalized to non regular systems and one can note that the nowa-280 days most commonly adopted definition for impulse controllability is the one 281 cited by Ishihara & Terra (2001)¹⁶: a general singular system is impulse 282 controllable if for every initial condition there exists a smooth (impulse-free) 283 control u(t), and a smooth (impulse-free, but with possible jumps, especially 284 at the origin) variable descriptor trajectory solution of the system. 285

286

More generally, one can verify that the paper of Geerts (1993) is the

 $^{^{16}}$ Notice that in this paper is stated that the definition comes from Geerts (1993).

main reference on solvability properties, consistency of initial conditions, the ability to find control such that no impulsive phenomenon appears (see for examples Hou & Müller (1999), Ishihara & Terra (2001), Hou (2004) and Zhang (2006)).

However, one should also cite Özçaldiran & Haliločlu (1993) who proved that there exists a pair of smooth distributions (without jumps), satisfying $\mathfrak{R}_{dist}^{imp}(E, A, B)$ if and only if $x(0_*) \in \mathscr{V}_{\mathscr{X}_d^*}$, namely $\mathscr{V}_{\mathscr{X}_d^*} = \mathscr{X}_d$ (see their Proposition 1.3), and Przyluski & Sosnowski (1994) who proved that the subspace $\mathscr{V}_{\mathscr{X}_d^*} + \mathscr{K}_E$ characterizes the set of initial conditions, for which there exists a pair of smooth distributions (with possible jumps) satisfying $\mathfrak{R}_{dist}^{imp}(E, A, B)$, namely $E\mathscr{V}_{\mathscr{X}_d^*} = \operatorname{Im} E$ (see their Proposition 1).

In Figure 1, we summarize all the above discussion.

Figure 1: Connexions between the notions of existence of solution and impulse controllability (under the Asumption [**H2**]).

Fig. 1(a) is the condition of viable solution of Aubin & Frankowska (1991) 299 or smooth solution (without any jump) of Özçaldiran & Haliločlu (1993). Fig. 300 1(b) is the condition that the set of consistent initial condition equals the 301 whole space of Geerts (1993). Fig. 1(c) is the condition of *C*-solvability in the 302 function sense of Geerts (1993) or the condition of Przyluski & Sosnowski 303 (1994) that the set of initial conditions of smooth solutions (with possible 304 jumps) equals the whole space, or the impulse controllability condition of 305 Ishihara & Terra (2001), or the impulse-mode controllability with arbitrary 306

initial conditions of Hou (2004).

Finally let us note that if the notion of weakly consistent initial conditions as defined by Geerts (1993) is associated to the notion of impulse controllability, the notion of consistent initial conditions as defined by Geerts (1993) is associated to the notion of reachability of Frankowska (1990) (in the more general non regular case) since the system must be strict to be reachable. See also the controllability discussion found in Korotka *et al* (2011).

314 4. REACHABILITY FOR IMPLICIT SYSTEMS

For the case of implicit systems, Frankowska (1990) extended the classical reachability definition as follows.

Definition 4. (Frankowska, 1990) The implicit representation (1.7) is called *reachable* if for any pair of vectors $x_0, x_1 \in \mathscr{X}_d$ and for any pair of real numbers $t_1 > t_0 \ge 0$, there exists a trajectory $x(\cdot)$ solution of (1.7), such that $x(t_0) = x_0$ and $x(t_1) = x_1$.

Frankowska (1990) has established in her Theorem 4.4 that $\mathscr{R}^*_{\mathscr{X}_d}$ (see (1.8)) is the reachable space of implicit systems like (1.7), with *E* and *A* not necessarily square. Hereafter, we recall Corollary 2.4 of Aubin and Frankowska (1991) which is *ad hoc* for our paper.

Theorem 4. (Aubin & Frankowska, 1991) For any $t_1 > 0$ and for a system like (1.7), with E and A not necessarily square, the reachable space of (1.7) at time t_1 from the initial descriptor variable x(0) is equal to $\mathscr{R}^*_{\mathscr{X}_d}$. Moreover, $\mathscr{R}^*_{\mathscr{X}_d}$ is the supremal subspace such that for all $x_0, x_1 \in \mathscr{R}^*_{\mathscr{X}_d}$ and $t_1 > 0$, there exists a trajectory $x \in C^{\infty}(\mathbb{R}^+\mathscr{R}^*_{\mathscr{X}_d})$ solution of (1.7) satisfying $x(0) = x_0$ and 330 $x(t_1) = x_1$.

In this Section we are interested in generalizing and solving Problem 1 in the case of an *input/descriptor system* $\Sigma_{i/d} = (\mathbb{R}^+, \mathscr{U} \times \mathscr{X}_d, \mathfrak{B}_{[E,A,B]})$, with behavior (3.1).

Problem 2. Let us consider a *input/descriptor system* $\Sigma_{i/d} = (\mathbb{R}^+, \mathscr{U} \times \mathscr{X}_d, \mathfrak{B}_{[E,A,B]})$ represented by (1.7), and with the behavior (3.1). Given (u_0, x_0) , (u_1, x_1) $\in B^{-1}E\mathscr{R}^*_{\mathscr{X}_d} \times \mathscr{R}^*_{\mathscr{X}_d}$ and $t_1 > 0$, find a trajectory $(u, x) \in \mathfrak{B}_{[E,A,B]}$, such that $(u(0), x(0)) = (u_0, x_0)$ and $(u(t_1), x(t_1)) = (u_1, x_1)$.

³³⁸ For answering this question, we proceed as follows.

(*i*) We first apply some geometric decompositions to the subspaces \mathscr{X}_d and \mathscr{X}_{eq} , inspired by Proposition 2.2 of Aubin and Frankowska (1991); the aim of these decompositions is to point out a part of the implicit representation, more or less explicit, which is expressed as a state space representation.

(ii) We next show that such a state space representation is reachable in the
classical sense.

- ³⁴⁵ *(iii)* Finally, based on Section 2, we answer Problem 2.
- 346 4.1. State reachability
- ³⁴⁷ The following Lemma is proved in Appendix C.

Lemma 3. When $\mathscr{R}^*_{\mathscr{X}_d} = \mathscr{X}_d$, the implicit representation (1.7) can be restricted to $\mathscr{R}^*_{\mathscr{X}_d}$ in the domain, and to $A\mathscr{R}^*_{\mathscr{X}_d} + \mathscr{B}$ in the codomain.

Moreover, the spaces $\mathscr{R}^*_{\mathscr{X}_d}$, \mathscr{B} , $A\mathscr{R}^*_{\mathscr{X}_d} + \mathscr{B}$ and \mathscr{U} can be decomposed as follows: $\mathscr{R}^*_{\mathscr{X}_d} = \mathscr{R}_{\mathcal{C}} \oplus (\mathscr{R}^*_{\mathscr{X}_d} \cap \mathscr{K}_E)$, $\mathscr{B} = (\mathscr{B} \cap E\mathscr{R}_{\mathscr{X}_d}) \oplus \mathscr{B}_{\mathcal{C}}$, $A\mathscr{R}^*_{\mathscr{X}_d} + \mathscr{B} = E\mathscr{R}^*_{\mathscr{X}_d} \oplus \mathscr{B}_{\mathcal{C}}$ and $\mathscr{U} = B^{-1}E\mathscr{R}^*_{\mathscr{X}_d} \oplus \mathscr{U}_{\mathcal{C}}$, where $\mathscr{R}_{\mathcal{C}}$ and $\mathscr{U}_{\mathcal{C}}$ are complementary subspaces such that $\mathscr{R}_{\mathcal{C}} \approx E\mathscr{R}^*_{\mathscr{X}_d}$ and $\mathscr{U}_{\mathcal{C}} = B^{-1}\mathscr{R}_{\mathcal{C}} \approx \mathscr{R}_{\mathcal{C}}$. Under these decompositions, the implicit representation (1.7), restricted to $\mathscr{R}^*_{\mathscr{X}_d}$ in the domain and to $A\mathscr{R}^*_{\mathscr{X}_d} + \mathscr{B}$ in the codomain, takes the following form:

$$\overline{E} dx/dt = \overline{A}x + \overline{B}u,$$

$$\overline{E} = \begin{bmatrix} I_{\mathcal{C}} & 0\\ 0 & 0 \end{bmatrix}, \ \overline{A} = \begin{bmatrix} \overline{A}_{1,1} & \overline{A}_{1,2}\\ \overline{A}_{2,1} & \overline{A}_{2,2} \end{bmatrix}, \ \overline{B} = \begin{bmatrix} \overline{B}_1 & 0\\ 0 & I_{\mathscr{U}_{\mathcal{C}}} \end{bmatrix},$$
(4.1)

356 where $I_{\mathcal{C}}: \mathscr{R}_{\mathcal{C}} \leftrightarrow E\mathscr{R}^*_{\mathscr{X}_d}$, and $I_{\mathscr{U}_{\mathcal{C}}}: \mathscr{U}_{\mathcal{C}} \leftrightarrow \mathscr{B}_{\mathcal{C}}$ are isomorphisms.

In order to locate the state reachability part of (4.1), let us first define the natural projections:

$$\begin{split} P_{\mathcal{C}} : \mathscr{R}_{\mathscr{X}_{d}}^{*} \to \mathscr{R}_{\mathcal{C}} / / (\mathscr{R}_{\mathscr{X}_{d}}^{*} \cap \mathscr{K}_{E}), \ P_{\ell} : \mathscr{R}_{\mathscr{X}_{d}}^{*} \to (\mathscr{R}_{\mathscr{X}_{d}}^{*} \cap \mathscr{K}_{E}) / / \mathscr{R}_{\mathcal{C}}, \\ Q_{1} : \mathscr{U} \to B^{-1} E \mathscr{R}_{\mathscr{X}_{d}}^{*} / / B^{-1} \mathscr{B}_{\mathcal{C}}, \ Q_{2} : \mathscr{U} \to B^{-1} \mathscr{B}_{\mathcal{C}} / / B^{-1} E \mathscr{R}_{\mathscr{X}_{d}}^{*}. \end{split}$$

Let us next apply to $\mathfrak{R}^{imp}(\overline{E}, \overline{A}, \overline{B})$ the reachability algorithm of Özçaldiran (1985), $\overline{\mathscr{R}}^{0} = \{0\}, \ \overline{\mathscr{R}}^{\mu+1} = \overline{E}^{-1} \left(\overline{A\mathscr{R}}^{\mu} + (\overline{\mathscr{B}}_{1} \oplus \mathscr{B}_{\mathcal{C}})\right)$, whose limit is $\mathscr{R}^{*}_{\mathscr{X}_{d}}$; namely: $\overline{\mathscr{R}}^{1} = I_{\mathcal{C}}^{-1}\overline{\mathscr{B}}_{1} \oplus (\mathscr{R}^{*}_{\mathscr{X}_{d}} \cap \mathscr{K}_{E})$ and $\overline{\mathscr{R}}^{\mu+1} = I_{\mathcal{C}}^{-1} \left(\overline{A}_{1,1}P_{\mathcal{C}}\overline{\mathscr{R}}^{\mu} + \operatorname{Im}\left[\overline{A}_{1,2}\overline{B}_{1}\right]\right) \oplus (\mathscr{R}^{*}_{\mathscr{X}_{d}} \cap \mathscr{K}_{E})$ \mathscr{K}_{E} , for $\mu \geq 1$. We thus obtain $I_{\mathcal{C}}P_{\mathcal{C}}\overline{\mathscr{R}}^{\mu+1} = \overline{A}^{\mu}_{1,1}\operatorname{Im}\overline{B}_{1} + \sum_{i=0}^{\mu-1}\overline{A}^{i}_{1,1}\operatorname{Im}\left[\overline{A}_{1,2}\overline{B}_{1}\right]$, which implies:

$$E\mathscr{R}^*_{\mathscr{X}_d} = \left\langle \overline{A}_{1,1} \mid \operatorname{Im}\left[\overline{A}_{1,2} \ \overline{B}_1\right] \right\rangle. \tag{4.2}$$

Thus, $(\overline{A}_{1,1}, [\overline{A}_{1,2} \overline{B}_1])$ is a state reachable pair.

365 4.2. Behavioral reachability

Given any initial condition $x_0 \in \mathscr{R}^*_{\mathscr{X}_d}$, the solution set of (4.1) is characterized by the following behavior

$$\mathfrak{B}_{[\overline{E},\overline{A},\overline{B}]} = \left\{ (u,x) \in \mathcal{C}^{\infty} \left(\mathbb{R}^{+}, \mathscr{U} \times \mathscr{R}_{\mathscr{X}_{d}}^{*} \right) \mid \exists x_{0} \in \mathscr{R}_{\mathscr{X}_{d}}^{*} \text{ s.t. } P_{\mathcal{C}}x(t) = \exp\left(I_{\mathcal{C}}^{-1}\overline{A}_{1,1}t\right) P_{\mathcal{C}}x_{0} + \int_{0}^{t} \exp\left(I_{\mathcal{C}}^{-1}\overline{A}_{1,1}(t-\tau)\right) I_{\mathcal{C}}^{-1} \left(\overline{A}_{1,2}P_{\ell}x(\tau) + \overline{B}_{1}Q_{1}u(\tau)\right) \mathrm{d}\tau, \\ Q_{2}u(t) = -I_{\mathscr{U}_{\mathcal{C}}}^{-1} \left(\overline{A}_{2,1}P_{\mathcal{C}}x(t) + \overline{A}_{2,2}P_{\ell}x(t)\right) \right\},$$

$$(4.3)$$

³⁶⁸ which behavioral equations are

$$\frac{\mathrm{d}}{\mathrm{d}t}I_{\mathcal{C}}P_{\mathcal{C}}x = \overline{A}_{1,1}P_{\mathcal{C}}x + \begin{bmatrix} \overline{A}_{1,2} & \overline{B}_1 \end{bmatrix} \begin{bmatrix} P_{\ell}x \\ Q_1u \end{bmatrix}, \qquad (4.4)$$
$$0 = \overline{A}_{2,1}P_{\mathcal{C}}x + \overline{A}_{2,2}P_{\ell}x + I_{\mathcal{B}_{\mathcal{C}}}Q_2u.$$

369 Let us note that

³⁷⁰ (i) the component $P_{\mathcal{C}}x$ is the part of the descriptor variable which needs a ³⁷¹ control law to reach the desired goal.

³⁷² (*ii*) The component $P_{\ell}x$ is the free part of the descriptor variable which acts ³⁷³ as some kind of internal input variable, together with the component Q_1u ³⁷⁴ which is the effective external control input variable.

(iii) The component Q_2u of the external control variable must be equal to a component of the descriptor variable. This is because we have chosen a purely integral description. This part of the input corresponds to algebraic relationships linked with purely derivative actions.

From Lemmas 1 and 2, we get the following theorem which gives a solution to Problem 2.

Theorem 5. Consider the reachable part (4.4) of the implicit representation (1.7). Denote: $n = \dim (E\mathscr{R}^*_{\mathscr{X}_d})$ and $m = \dim (\mathscr{R}^*_{\mathscr{X}_d} \cap \mathscr{K}_E) + \dim (B^{-1}E\mathscr{R}^*_{\mathscr{X}_d})$. Let $\{\kappa_1, \kappa_2, \ldots, \kappa_m\} \subset \mathbb{Z}^+$ be the reachability indices of the pair $(\overline{A}_{1,1}, [\overline{A}_{1,2} \ \overline{B}_1])$, with $\kappa_1 \ge \kappa_2 \ge \cdots \ge \kappa_m \ge 1$ and $\kappa_1 + \kappa_2 + \cdots + \kappa_m = n$. Let the linear map $F: \mathscr{R}_{\mathcal{C}} \to (\mathscr{R}^*_{\mathscr{X}_d} \cap \mathscr{K}_E) \times (B^{-1}E\mathscr{R}^*_{\mathscr{X}_d})$ and the isomorphisms $T: \mathscr{R}_{\mathcal{C}} \leftrightarrow \mathscr{R}_{\mathcal{C}}$ and $G: (\mathscr{R}^*_{\mathscr{X}_d} \cap \mathscr{K}_E) \times (B^{-1}E\mathscr{R}^*_{\mathscr{X}_d}) \leftrightarrow (\mathscr{R}^*_{\mathscr{X}_d} \cap \mathscr{K}_E) \times (B^{-1}E\mathscr{R}^*_{\mathscr{X}_d})$ be such that the pair $(\overline{A}_{\mathcal{B}}, \overline{\Gamma}_{\mathcal{B}})$, where $\overline{A}_{\mathcal{B}} = (I_{\mathcal{C}}T)^{-1}(\overline{A}_{1,1} + [\overline{A}_{1,2} \overline{B}_1]F)$ $(I_{\mathcal{C}}T)$ and $\overline{\Gamma}_{\mathcal{B}} = (I_{\mathcal{C}}T)^{-1}[\overline{A}_{1,2} \overline{B}_1]G$, is expressed in the Brunovsky canonical form (1.2). The reachability matrix $\mathcal{R}_{[\overline{A}_{\mathcal{B}}, \overline{\Gamma}_{\mathcal{B}}]}$ is expressed in terms of the reachability matrices $\mathcal{R}_{[\overline{A}_{\mathcal{B}_i}, \overline{\gamma}_{\mathcal{B}_i}]}$ as in (2.1).

Let
$$x_0, x_1 \in \mathscr{R}^*_{\mathscr{X}_d}, Q_1u_0, Q_1u_1 \in B^{-1}E\mathscr{R}^*_{\mathscr{X}_d}, and t_1 > 0$$
 be given. If we apply

$$\begin{bmatrix} P_{\ell}x(t) \\ Q_1u(t) \end{bmatrix} = FP_{\mathcal{C}}x(t) + G\mathfrak{D}(d/dt)f(t) , \qquad (4.5)$$

where $f(t) \in C^{\infty}(\mathbb{R}^+, \mathbb{R}^m)$ and $\mathfrak{D}(d/dt)$ are defined as in Lemmas 1 and 2, we get

$$P_{\mathcal{C}}x(t) = T\mathcal{R}_{\left[\overline{A}_{\mathcal{B}}, \overline{\Gamma}_{\mathcal{B}}\right]}\bar{w}(t) , \qquad (4.6)$$

394 and

$$(u(t_i), x(t_i)) = \left(\begin{bmatrix} Q_1 u_i \\ -I_{\mathscr{U}_{\mathcal{C}}}^{-1} \begin{bmatrix} \overline{A}_{2,1} & \overline{A}_{2,2} \end{bmatrix} x_i \end{bmatrix}, x_i \right), \ i \in \{0, 1\}, \ t_0 = 0.$$
(4.7)

395 4.3. Comments on the reachability

For the general case of implicit systems, represented by (1.7) with E and 396 A not necessarily square, Frankowska (1990) has been the first to give a 397 functional interpretation of reachability. For this, she has used the Viability 398 Theory. More precisely, she has shown that reachability is equivalent to 399 finding a trajectory $x \in \mathcal{C}^{\infty}(\mathbb{R}^+, \mathscr{X}_d)$ solution of (1.7), starting from the initial 400 condition x_0 and reaching the desired x_1 in a given finite time t_1 , namely 401 $x(0) = x_0$ and $x(t_1) = x_1$ (see Theorem 4). Moreover, Frankowska (1990) has 402 shown that reachability is geometrically characterized by the well known 403

reachable space $\mathscr{R}^*_{\mathscr{X}_d}$. Of course, $\mathscr{R}^*_{\mathscr{X}_d}$ is contained in the viability kernel $\mathscr{V}^*_{\mathscr{X}_d}$. This guarantees the existence of at least one trajectory solution of (1.7), leaving from x_0 . This is also clear from $\mathscr{R}^*_{\mathscr{X}_d} = \mathscr{V}^*_{\mathscr{X}_d} \cap \mathscr{S}^*_{\mathscr{X}_d}$.

One interesting thing found in the proof of (Aubin & Frankowska, 1991, 407 Proposition 2.2) was to put forward the importance of the state space rep-408 resentation (4.4) of the implicit equation (1.7). This fact has enabled us to 409 apply systematically the results of the classical State Space Control The-410 ory. More precisely, thanks to the reachability of the pair $(\overline{A}_{1,1}, [\overline{A}_{1,2}, \overline{B}_1])$ 411 (see (4.2)), it is possible to find trajectories $f_i \in \mathcal{C}^{\infty}(\mathbb{R}^+, \mathbb{R}^1)$ (see (2.7), (2.11), 412 (2.12), (2.8), and (2.9) for synthesizing the control law (4.5) (see also (2.4)) 413 which guarantees (4.7) (see Lemmas 1 and 2 and Theorem 5). 414

The aim of Theorem 5 was not to prove once more the sufficiency of The-415 orem 4, but to interpret the reachability of (1.7) in the classical state space 416 framework. This interpretation allows us to have a better understanding of 417 the existing mechanisms in the linear implicit systems reachability. Indeed, 418 there exist two control actions. The first one is due to the free variable $P_{\ell x}$, 410 and another one is due to the control input Q_1u (see (4.3)). The control input 420 Q_{2u} is algebraically linked to the descriptor variable components, the state 421 variable $P_{\mathcal{C}}x$ and the free variable $P_{\ell}x$, by means of the algebraic restriction 422 (4.4.b) (when it exists). 423

424

For systems composed by *infinite elementary divisors*¹⁷, the matrix Q_1

¹⁷ Kronecker showed that any pencil $[\lambda E - A], \lambda \in \mathbb{C}$, is strictly equivalent to a canonical matrix, composed by four kind of blocks: *(i) finite elementary divisors* (integral actions), e.g. $\begin{bmatrix} (\lambda - \alpha) & 1 \\ 0 & (\lambda - \alpha) \end{bmatrix}$, *(ii) infinite elementary divisors* (derivative actions), e.g.

is null and the square matrix Q_2 is invertible. In this case, the equations (4.5) and (4.6) describe the behavior of a system fed-back by the control law (4.4b). Indeed, from (4.5) and (4.6), we get:

$$x(t) = \begin{bmatrix} I \\ F \end{bmatrix} T \mathcal{R}_{\left[\overline{A}_{\mathcal{B}}, \overline{\Gamma}_{\mathcal{B}}\right]} \overline{w}(t) + \begin{bmatrix} 0 \\ G \end{bmatrix} \mathfrak{D}(\mathrm{d}/\mathrm{d}t) f(t).$$

428 And from (4.4b), (4.5) and (4.6), we have:

$$Q_{2}u(t) = -I_{\mathscr{U}_{\mathcal{C}}}^{-1}\left(\left(\overline{A}_{2,1} + \overline{A}_{2,2}F\right)T\mathcal{R}_{\left[\overline{A}_{\mathcal{B}}, \overline{\Gamma}_{\mathcal{B}}\right]}\bar{w}(t) + \overline{A}_{2,2}G\mathfrak{D}(\mathrm{d}/\mathrm{d}t)f(t)\right).$$

It is remarkable that in the systems represented by *column minimal indices*, it is possible to have reachable systems without any control. This phenomenon is possible because of the existence of the free variable $P_{\ell}x$, which acts as an internal control signal.

433 5. POLE ASSIGNMENT

One of the most important features of the reachability of a state space representation (1.1) is the complete assignability of the closed loop spectrum by means of a state feedback. This equivalence is no longer the case when dealing with implicit representations (1.7). For the implicit description case, a geometric condition has to be added in order to guarantee such a *pole assignment ability*. In the sequel we give geometric conditions, which enable

 $[\]begin{bmatrix} 1 & \lambda \\ 0 & 1 \end{bmatrix}$, *(iii) column minimal indices* (internal variable structure), *e.g.* $\begin{bmatrix} \lambda & 1 \end{bmatrix}$, and *(iv) row minimal indices* (internal behavioral restrictions), *e.g.* $\begin{bmatrix} \lambda \\ 1 \end{bmatrix}$; see Gantmacher (1977).

us to assign the closed loop spectrum of: (i) a reachable implicit description (1.7), and (ii) a reachable and observable implicit description with output equation, $\Re^{imp}(E, A, B, C)$:

$$Edx/dt = Ax + Bu, \quad y = Cx, \tag{5.8}$$

where $C: \mathscr{X}_d \to \mathscr{Y}$ is a linear map, and the linear space \mathscr{Y} is the output space. At this point, it is useful to clarify what we mean by spectrum and observable part.

A. Spectrum. We distinguish between the finite spectrum, $\sigma_f(A, E) = \{\lambda \in \mathbb{C} \mid \exists$ 446 $v \neq 0$ s.t. $Av = \lambda Ev$ }, and the infinite spectrum, $\sigma_{\infty}(E, A) = \{\mu \in \mathbb{C} \mid \exists w \neq 0 \text{ s.t.} \}$ 447 $Ew = \mu Aw$ (c.f. Gantmacher (1977), Wong (1974), Armentano (1986)); the 448 elements of $\sigma_f(A, E)$ are called poles, and the elements of $\sigma_{\infty}(E, A)$ are called 449 poles at infinity. Note that for the four kind of blocks of the Kronecker 450 canonical form¹⁸: (i) $\sigma_f(A, E) = \emptyset$ and $\sigma_\infty(E, A) = \emptyset$ for its row minimal in-451 dices blocks, (ii) $\sigma_f(A, E) = \emptyset$ for its infinite elementary divisors blocks, (iii) 452 $\operatorname{card} \{\sigma_f(A, E)\} = \infty$ and $\operatorname{card} \{\sigma_\infty(E, A)\} = \infty$ for its column minimal indices 453 blocks. 454

B. Observable part. With respect to the observable part, let us recall that it was shown in (Bonilla & Malabre, 1995) that the third condition of Kuijper (1992a) $-\begin{bmatrix} sE-A\\ C \end{bmatrix}$ has full column rank for all $s \in \mathbb{C}$ – for getting a minimal implicit representation (among all externally equivalent¹⁹ representations

¹⁸ See footnote 17.

¹⁹ Two representations are called externally equivalent if the corresponding sets of all possible trajectories for the external variables, expressed in an *input/output partition* (u, y), are the same (Willems, 1983, Polderman & Willems, 1998).

of the same type), is equivalent to have a null unobservable space, namely: $\mathcal{N} = \{0\}$. Indeed, if we decompose the descriptor and equation spaces as: $\mathcal{X}_d = \mathcal{X}_{ob} \oplus \mathcal{N}$ and $\mathcal{X}_{eq} = \mathcal{W}_{ob} \oplus E\mathcal{N}$, where \mathcal{X}_{ob} and \mathcal{W}_{ob} are some complementary subspaces, (5.8) takes the following form:

$$\begin{bmatrix} E_{ob} & 0 \\ Z & E_{\mathcal{N}} \end{bmatrix} \stackrel{\mathrm{d}}{\mathrm{d}t} \begin{bmatrix} x_{ob} \\ x_{\mathcal{N}} \end{bmatrix} = \begin{bmatrix} A_{ob} & 0 \\ X & A_{\mathcal{N}} \end{bmatrix} \begin{bmatrix} x_{ob} \\ x_{\mathcal{N}} \end{bmatrix} + \begin{bmatrix} B_{ob} \\ Y \end{bmatrix} u$$

$$y = \begin{bmatrix} C_{ob} & 0 \end{bmatrix} \begin{bmatrix} x_{ob} \\ x_{\mathcal{N}} \end{bmatrix}$$
(5.9)

And the implicit descriptions $\mathfrak{R}^{imp}(E,A,B,C)$ and $\mathfrak{R}^{imp}(E_{ob},A_{ob},B_{ob},C_{ob})$ are 463 externally equivalents (c.f. Bonilla & Malabre, 1995, Theorem 2.1). The point 464 we want to enlight en here is that, since $E_{\mathcal{N}}$ is epic, there then exists $E_{\mathcal{N}}^r$ such 465 that $E_{\mathcal{N}}E_{\mathcal{N}}^{r} = I$, which implies that all the homogeneous trajectories of (5.9), 466 beginning at any initial condition $\begin{bmatrix} 0\\ x_0 \end{bmatrix} \in \mathcal{N}, \ x_{\mathcal{N}}(t) = \exp\left(E_{\mathcal{N}}^r A_{\mathcal{N}} t\right) x_0, \ \text{al-}$ 467 ways remain inside $\mathcal{N} \subset \mathcal{K}_C$. Thus, like in the classical state representations, 468 they are called unobservable trajectories; and since \mathcal{N} is the supremal (A, E)469 invariant subspace contained in \mathscr{K}_C with this property, $\mathfrak{R}^{imp}(E_{ob}, A_{ob}, B_{ob}, C_{ob})$ 470 is called the *observable part* of $\mathfrak{R}^{imp}(E, A, B, C)$. 471

⁴⁷² 5.1. Pole Assignment for a Reachable Implicit Description

Theorem 6. (Bonilla & Malabre, 1993) Given an implicit system represented by (1.7), for every finite symmetric (with respect to the real line) set of complex numbers Λ of cardinality dim($\mathscr{R}^*_{\mathscr{X}_d}$), there exists a proportional and derivative descriptor feedback $u = F_p x + F_d dx/dt$, such that $\sigma_f(A_{F_p}, E_{F_d}) = \Lambda$, if and only if

$$\mathscr{R}^*_{\mathscr{X}_d} = \mathscr{X}_d , \qquad (5.10)$$

478

$$\dim(E\mathscr{V}^*_{\mathscr{X}_d} + \mathscr{B}) \ge \dim(\mathscr{V}^*_{\mathscr{X}_d}) . \tag{5.11}$$

Bonilla & Malabre (1993) named this property *external reachability*. In
that paper, condition (5.11) is expressed in its equivalent form:

$$\dim(\mathscr{B}/(\mathscr{B} \cap E\mathscr{V}^*_{\mathscr{X}_d})) \ge \dim(\mathscr{V}^*_{\mathscr{X}_d} \cap \mathscr{K}_E) .$$
(5.12)

Let us note that the geometric condition (5.10) is the *reachability* condition of Frankowska (1990) (*c.f.* Theorem 4) and the geometric condition (5.11) is the *descriptor variable uniqueness* condition of Lebret (1991), namely the closed loop left invertibility property, which enables us to assign the poles by means of a proportional and derivative feedback.

Lemma 4. (Lebret, 1991) There exists a proportional and derivative descriptor feedback $u = F_p x + F_d dx/dt + v$, such that the fed-back implicit representation $\Re^{imp}(E_{F_d}, A_{F_p}, B)$ satisfies Ker $(\lambda E_{F_d} - A_{F_p}) = \{0\}$ iff (5.11) is satisfied.

Let us also note that in the case of a strict singular system, the geometric condition (5.11) is translated to (*c.f.* (3.6), (3.4) and Fig. 1): $\dim(\mathscr{X}_{eq}) \geq \dim(\mathscr{X}_d)$. In other words, it is not possible to assign all the spectrum of an implicit system having one degree of freedom, as for example the ones considered in (Bonilla & Malabre, 2003).

⁴⁹⁴ We have the following Corollary of Theorem 6, proved in Appendix D.

495 Corollary 1. Let the implicit representation (1.7) satisfy the geometric con496 ditions (5.10) and (5.11). Then:

⁴⁹⁷ 1. If $\mathscr{U}_{\mathcal{C}} = \{0\}$, the implicit representation (4.1) reduces to the following ⁴⁹⁸ reachable state space representation ($\overline{\mathscr{B}}_1 = \operatorname{Im} \overline{B}_1$):

$$dx/dt = \overline{A}_{1,1}x + \overline{B}_1u \quad with \quad \langle \overline{A}_{1,1} \mid \overline{\mathscr{B}}_1 \rangle = \mathscr{X}_d.$$
 (5.13)

499 2. If $\mathscr{U}_{\mathcal{C}} \neq \{0\}$, there exists a map $\overline{V}_{\ell} : \mathscr{R}^*_{\mathscr{X}_d} \cap \mathscr{K}_E \to \mathscr{B}_{\mathcal{C}}$ such that Ker $\overline{V}_{\ell} =$ 500 {0}. Then, applying the proportional feedback

$$u = \begin{bmatrix} 0 & 0\\ -I_{\mathscr{U}_{\mathcal{C}}}^{-1}\overline{A}_{2,1} & -I_{\mathscr{U}_{\mathcal{C}}}^{-1}(\overline{A}_{2,2} + \overline{V}_{\ell}) \end{bmatrix} x + v , \qquad (5.14)$$

501 we get

$$\begin{bmatrix} I_{\mathcal{C}} & 0\\ 0 & 0 \end{bmatrix} dx/dt = \begin{bmatrix} \overline{A}_{1,1} & 0\\ 0 & -I \end{bmatrix} x + \begin{bmatrix} \overline{B}_1 & \overline{A}_{1,2} \overline{V}_{\ell}^g I_{\mathscr{U}_{\mathcal{C}}}\\ 0 & \overline{V}_{\ell}^g I_{\mathscr{U}_{\mathcal{C}}} \end{bmatrix} v, \quad (5.15)$$

502 where $\overline{V}_{\ell}^{g}: \mathscr{B}_{\mathcal{C}} \to \mathscr{R}_{\mathscr{X}_{d}}^{*} \cap \mathscr{K}_{E}$ is some left inverse of \overline{V}_{ℓ} , and

$$I_{\mathcal{C}}\mathscr{R}_{\mathcal{C}} = E\mathscr{R}^*_{\mathscr{X}_d} = \left\langle \overline{A}_{1,1} \mid \overline{\mathscr{B}}_1 + \overline{A}_{1,2}(\mathscr{R}^*_{\mathscr{X}_d} \cap \mathscr{K}_E) \right\rangle \quad and \quad \mathscr{R}^*_{\mathscr{X}_d} \cap \mathscr{K}_E = \overline{V}^g_{\ell} I_{\mathscr{U}_{\mathcal{C}}} \mathscr{U}_{\mathcal{C}}.$$

$$(5.16)$$

⁵⁰³ Furthermore, applying the proportional and derivative feedback

$$u = \begin{bmatrix} 0 & 0\\ -I_{\mathscr{U}_{\mathcal{C}}}^{-1}\overline{A}_{2,1} & -I_{\mathscr{U}_{\mathcal{C}}}^{-1}(\overline{A}_{2,2} + \overline{V}_{\ell}) \end{bmatrix} x + \begin{bmatrix} 0 & 0\\ 0 & -I_{\mathscr{U}_{\mathcal{C}}}^{-1}\overline{V}_{\ell} \end{bmatrix} dx/dt + v ,$$
(5.17)

504 we get

with

$$dx/dt = \begin{bmatrix} \overline{A}_{1,1} & \overline{A}_{1,2} \\ 0 & 0 \end{bmatrix} x + \begin{bmatrix} \overline{B}_1 & 0 \\ 0 & \overline{V}_{\ell}^g I_{\mathscr{U}_{\mathcal{C}}} \end{bmatrix} v, \qquad (5.18)$$

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$$\left\langle \begin{bmatrix} \overline{A}_{1,1} & \overline{A}_{1,2} \\ 0 & 0 \end{bmatrix} \middle| \operatorname{Im} \begin{bmatrix} \overline{B}_{1} & 0 \\ 0 & \overline{V}_{\ell}^{g} I_{\mathscr{U}_{\mathcal{C}}} \end{bmatrix} \right\rangle =$$

$$\left\langle \overline{A}_{1,1} \middle| \overline{\mathscr{B}}_{1} + \overline{A}_{1,2}(\mathscr{R}_{\mathscr{X}_{d}}^{*} \cap \mathscr{K}_{E}) \right\rangle \oplus \mathscr{U}_{\mathcal{C}} = \mathscr{X}_{d} .$$
(5.19)

From this Corollary, we realize that with a proportional feedback, we can only modify the finite spectrum of $\overline{A}_{1,1} = R \overline{A}|_{(\mathscr{R}^*_{\mathscr{X}_d}/\mathscr{R}^*_{\mathscr{X}_d} \cap \mathscr{K}_E)}$, where $R : A\mathscr{R}^*_{\mathscr{X}_d} + \mathscr{B} \to E\mathscr{R}^*_{\mathscr{X}_d} / / \mathscr{B}_{\mathcal{C}}$ is the natural projection. To assign all the finite spectrum of \overline{A} , we need a proportional and derivative feedback.

510 5.2. Pole Assignment for a Reachable and Observable Implicit Description

In this section, we are going to consider the reachability of the observable part after feedback, of the implicit representation (5.8). For this, let us recall that the supremal (A, E, B)-invariant subspace contained in Ker C, \mathcal{V}^* $= \sup\{\mathcal{V} \subset \mathscr{K}_C | A\mathcal{V} \subset E\mathcal{V} + \operatorname{Im} B\}$, that characterizes the biggest part of a given implicit representation $\Re^{imp}(E, A, B, C)$, can be made unobservable by means of a suitable proportional and derivative descriptor feedback (*c.f.* the early Geometric Algorithms Section).

Given a proportional and derivative descriptor feedback $u = F_p^* x + F_d^* dx/dt$, where $(F_p^*, F_d^*) \in \mathbf{F}(\mathscr{V}^*)$, let us consider the *quotient implicit representation* $\mathfrak{R}^{imp}(E_*, A_*, B_*, C_*)$, where the linear applications E_* , A_* , B_* and C_* are the induced maps uniquely defined by

$$E_*\Phi = \Pi E_{F_d^*}, \quad A_*\Phi = \Pi A_{F_p^*}, \quad B_* = \Pi B \quad \text{, and} \quad C = C_*\Phi \; ,$$
 (5.20)

where $\Phi: \mathscr{X}_d \to \mathscr{X}_d/\mathscr{V}^*$ and $\Pi: E\mathscr{X}_d \to E\mathscr{X}_d/E_{F_d^*}\mathscr{V}^*$ are the canonical projections. In Appendix E, we prove the following Theorem.²⁰

Theorem 7. Given an implicit system represented by (5.8), for every symmetric (with respect to the real line) set of complex numbers Λ of cardinality dim ($(\mathscr{R}_{\mathscr{X}_d}^* + \mathscr{V}^*)/\mathscr{V}^*$), there exists a proportional and derivative descriptor feedback $u = F_p^* x + F_d^* dx/dt + v$, with $(F_p^*, F_d^*) \in \mathbf{F}(\mathscr{V}^*)$, such that $\sigma_f(A_*, E_*) = \Lambda$, where E_* and A_* are the induced maps (5.20), if and only if:

$$(\mathscr{R}_{\mathscr{X}_d}^* + \mathscr{V}^*)/\mathscr{V}^* = \mathscr{X}_d/\mathscr{V}^*, \tag{5.21}$$

$$\dim\left((E\mathscr{V}^*_{\mathscr{X}_d} + \mathscr{B})/(E\mathscr{V}^* + \mathscr{B})\right) + \dim(\mathscr{B}) \ge \dim\left(\mathscr{V}^*_{\mathscr{X}_d}/\mathscr{V}^*\right).$$
(5.22)

 $^{^{20}}$ For a related result for regular systems see Schumacher (1980).

Let us note that (5.22) is equivalent to:²¹

$$\dim\left(\mathscr{B}/(\mathscr{B}\cap E\mathscr{V}^*_{\mathscr{X}_d})\right) \ge \dim\left(\mathscr{V}^*_{\mathscr{X}_d}\cap\mathscr{K}_E\right) - \dim\left(\mathscr{V}^*\cap E^{-1}\mathscr{B}\right).$$
(5.23)

For the implicit representations (5.8), satisfying Theorem 7, we will say that 531 they have the externally reachable output dynamics property²². Theorem 7 532 is important because it enables us to tackle systems having an internal vari-533 able structure (see for example Bonilla & Malabre (1991), Bonilla & Malabre 534 (2003), and Bonilla & Malabre (2008)). Let us also note that the geomet-535 ric condition (5.22) is the *descriptor variable uniqueness property* notion of 536 Lebret (1991), namely the closed loop left invertibility property of the ob-537 servable part of the system. 538

Lemma 5. (Lebret, 1991) There exists a proportional and derivative descriptor feedback $u = F_p x + F_d dx/dt + v$, such that the fed-back implicit representation $\Re^{imp}(E_{F_d}, A_{F_p}, B)$ satisfies Ker $(\lambda E_{F_d} - A_{F_p}) \subset \mathscr{N}_{(F_p, F_d)}$ iff (5.22) is satisfied.

Let us finally note that, when comparing (5.22) with (5.11), we realize that Theorem 7 is indeed establishing the external reachability of the observable part after feedback. Also note that in the case $\mathscr{V}^* = \{0\}$, (5.22) and

²¹ This equivalence follows from the equivalence between (5.11)and (5.12),and from the fact that $\mathscr{B} \cap E\mathscr{V}^* = E(\mathscr{V}^* \cap E^{-1}\mathscr{B})$ implies that $\dim\left(\mathscr{V}^* \cap E^{-1}\mathscr{B}\right) = \dim\left(\mathscr{V}^*\right) + \dim\left(\mathscr{B} \cap \operatorname{Im} E\right) - \dim\left(E\mathscr{V}^* + \mathscr{B} \cap \operatorname{Im} E\right).$

²² The externally reachable output dynamics notion is a simplification of the one of reachable with output dynamics assignment (see Bonilla et al, 1994, Definition 6).

(5.11) are the same; and in the case $\mathscr{V}^* = \mathscr{V}^*_{\mathscr{X}_d}$, we get the trivial condition dim $(\mathscr{B}) \ge 0$.

Let us finish this Section with an academic example.

⁵⁴⁹ Academic Example. Let us consider a perturbed linear system represented ⁵⁵⁰ by the state space representation, $\Re^{ss}(\overline{A}, [\overline{B} \ \overline{S}], \overline{C})$:

$$d\bar{x}/dt = \overline{A}\bar{x} + \begin{bmatrix} \overline{B} & \overline{S} \end{bmatrix} \begin{bmatrix} u \\ q \end{bmatrix}$$
 and $y = \overline{C}\bar{x}$, (5.24)

where $q \in \mathscr{Q} \approx \mathbb{R}^{\eta}$, $u \in \mathscr{U} \approx \mathbb{R}^{m}$, $y \in \mathscr{Y} \approx \mathbb{R}^{p}$ and $\bar{x} \in \overline{\mathscr{X}} \approx \mathbb{R}^{\bar{n}}$, are the disturbance, the input, the output, and the state variables, respectively. We assume that the three following assumptions hold true:

- ⁵⁵⁴ [H1] Ker $\overline{B} = \{0\}$ and Ker $\overline{S} = \{0\}$,
- 555 $[\mathbf{H2}] q(\cdot) \in \mathcal{C}^m(\mathbb{R}^+, \mathcal{Q}), q(t), dq(t)/dt, \dots, d^m q(t)/dt^m \in \mathcal{L}^{\infty}, \forall t \ge 0,$
- $_{556}$ [H3] q is a measured disturbance.

⁵⁵⁷ We want to solve the Disturbance Decoupling Problem with a PD Feed-⁵⁵⁸ back (DDP-PDF).

Problem 3 (DDP-PDF). Under which conditions does there exist a proportional and derivative feedback $u = (\overline{F}_{p1} + \overline{F}_{d1}d/dt)\overline{x} + (\overline{F}_{p2} + \overline{F}_{d2}d/dt)q + v$, such that the closed-loop transfer function matrix between q and y is identically zero, and the finite spectrum of the observable part of the closed loop system is assigned at will.

For solving this problem, let us rewrite (5.24) in the descriptor form (5.8)with

$$E = \begin{bmatrix} I_{\overline{n}} & 0 \end{bmatrix}, \quad A = \begin{bmatrix} \overline{A} & \overline{S} \end{bmatrix}, \quad B = \begin{bmatrix} \overline{B} \end{bmatrix}, \quad C = \begin{bmatrix} \overline{C} & 0 \end{bmatrix}, \quad (5.25)$$

where $x = \begin{bmatrix} \bar{x}^T & q^T \end{bmatrix}^T \in \mathscr{X}_d = \overline{\mathscr{X}} \oplus \mathscr{Q} \approx \mathbb{R}^{\bar{n}+\eta}$ and $\mathscr{X}_{eq} = \overline{\mathscr{X}} \approx \mathbb{R}^{\bar{n}}$. In this implicit representation, the perturbation q is acting as the free part of the descriptor variable x. Then from Theorem 7, the **DDP-PDF** is solvable if and only if the implicit representation (5.8) and (5.25) satisfies (5.21) and (5.22), namely if and only if both following conditions hold true (see Appendix F):

$$\langle \overline{A} \mid \operatorname{Im} \left[\overline{B} \ \overline{S} \right] \rangle + \overline{\mathscr{V}}^*_{\left[\overline{B} \ \overline{S} \right]} = \overline{\mathscr{X}},$$
 (5.26)

$$\dim\left(\overline{\mathscr{V}}^{*}_{\left[\overline{B}\ \overline{S}\ \right]}\cap\overline{\mathscr{B}}\right) \geq \dim\left(\frac{\operatorname{Im}\overline{S}}{\operatorname{Im}\overline{S}\cap\left(\overline{\mathscr{V}}^{*}_{\left[\overline{B}\ \overline{S}\ \right]}+\overline{\mathscr{B}}\right)}\right).$$
(5.27)

Let us consider for example: $\overline{A} = T_u \{\underline{e}_3^2\}, \overline{S} = a\underline{e}_3^1 + b\underline{e}_3^2$, with $|a| + |b| \neq 0, \overline{B} = \underline{e}_3^3$ and $\overline{C} = (\underline{e}_3^1)^T$. We have for this case $\operatorname{Im} \overline{S} = \operatorname{span} \{a\underline{e}_3^1 + b\underline{e}_3^2\}, \overline{\mathscr{B}} = \operatorname{span} \{\underline{e}_3^3\},$ and $\operatorname{Im} [\overline{B} \ \overline{S}] = \operatorname{span} \{a\underline{e}_3^1 + b\underline{e}_3^2, \underline{e}_3^3\},$ then $\langle \overline{A} \mid \operatorname{Im} [\overline{B} \ \overline{S}] \rangle = \operatorname{span} \{\underline{e}_3^1, \underline{e}_3^2, \underline{e}_3^3\} = \overline{\mathscr{X}},$ $\overline{\mathscr{V}}_{[\overline{B} \ \overline{S}]}^* = \operatorname{span} \{a\underline{e}_3^2, \underline{e}_3^3\}, \overline{\mathscr{V}}_{[\overline{B} \ \overline{S}]}^* \cap \overline{\mathscr{B}} = \operatorname{span} \{\underline{e}_3^3\},$ and $\operatorname{Im} \overline{S} \cap (\overline{\mathscr{V}}_{[\overline{B} \ \overline{S}]}^* + \overline{\mathscr{B}}) = \{0\}.$ Therefore (5.26) and (5.27) are satisfied, and the DDP-PDF has solution. Indeed, applying to (5.24) and (5.25) the PD feedback

$$u = \begin{bmatrix} -1 & 0 & 1 \end{bmatrix} d\bar{x}/dt + \begin{bmatrix} -1/\tau & 0 & 0 \end{bmatrix} \bar{x} + \begin{bmatrix} 1/\tau \end{bmatrix} v ,$$

we obtain the closed loop system described by:

$$\tau dy/dt + y = v, \ \bar{x}_1 = y, \ \bar{x}_2 = dy/dt - aq, \ \text{and} \ \bar{x}_3 = d^2y/dt^2 - adq/dt - bq.$$

Let us note that $\overline{\mathscr{V}}_{\overline{B}}^* = \{0\}$, and that $\operatorname{Im} \overline{S} \cap \left(\overline{\mathscr{V}}_{\overline{B}}^* + \overline{\mathscr{B}}\right) = \{0\}$, so there is no purely proportional solutions (see for example Wonham (1985)).

574 6. CONCLUDING REMARKS

The notion of reachability introduced by Frankowska (1990) generalizes the property introduced by Yip & Sincovec (1981) in the regular case. Furthermore, Cobb (1984) indicates that this last property is consistent with

that of Rosenbrock (1974) introduced in a purely structural framework. In 578 the same paper, Cobb (1984) enlightens with time domain characterizations 579 the difference between the reachability in the sense of Rosenbrock (1974)580 and the reachability in the sense of Verghese et al (1981) based, once again, 581 on pure structural tools (Kronecker canonical forms and/or Smith canoni-582 cal forms). In the regular case, for which the system can be decomposed 583 into two parts, a finite or slow subsystem, and an infinite or fast subsys-584 tem, Cobb (1984) showed that Rosenbrock (1974) reachability is equivalent 585 to the reachability of the finite part and controllability of the infinite part. 586 He also showed that Verghese et al (1981) reachability is equivalent to the 587 reachability of the finite part associated to the impulse controllability of the 588 infinite part. The impulse controllability as defined by Cobb (1984), or the 589 controllability of the infinite part in the sense of Verghese et al (1981) is not 590 any more defined by the idea to reach a desired descriptor variable but by the 591 ability of the system to generate a maximal class of impulses using piecewise 592 smooth, non impulsive controls. 593

One can deduce from this analysis that if a regular system is reachable 594 (reachability of the finite and controllability of the infinite part) in the sense 595 of Cobb (1984), Yip & Sincovec (1981), Rosenbrock (1974) or Frankowska 596 (1990) (the four notion are equivalent in this case) then any vector is a consis-597 tent initial condition in the sense of Geerts (1993). The converse implication 598 is not true. In general, reachability is not a consequence of the fact that ev-599 ery vector of the descriptor space defines a consistent initial condition. The 600 condition is necessary but not sufficient for reachability. 601

In this paper we have given a geometric interpretation of the implicit sys-

tems reachability Theorem of Frankowska (1990) and we have also found some interesting connections between the works (Frankowska, 1990) and (Geerts, 1993). The geometric interpretation has enabled us to have a better understanding of the existing mechanisms in the linear implicit systems reachability. For this, we have first interpreted the *viability* notion from a geometric point of view. We have next solved Problem 2, with Theorem 5, which is a generalization of Problem 1, solved with Theorem 1.

We have also studied the existing relationships, between the reachabil-610 ity property and the capability of the complete pole assignment ability. In 611 Theorem 6, we have considered the pole assignment problem of a reachable 612 implicit description, $\mathfrak{R}^{imp}(E, A, B)$; we have also shown in Corollary 1, that 613 with a proportional feedback, we can only modify the spectrum of the re-614 striction to $\mathscr{R}^*_{\mathscr{X}_d}/\mathscr{R}^*_{\mathscr{X}_d}\cap \mathscr{K}_E$ in the domain and $\mathscr{E}\mathscr{R}^*_{\mathscr{X}_d}$ in the co-domain; to 615 assign all the spectrum, we need a proportional and derivative feedback. In 616 Theorem 7, we have considered the pole assignment problem of a reachable 617 and observable implicit description with output equation, $\mathfrak{R}^{imp}(E_*, A_*, B_*, C_*)$. 618

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738 Appendix A. Proof of Lemma 1

For the existence of such $F_{\mathcal{B}}$, $T_{\mathcal{B}}$ and $G_{\mathcal{B}}$, see for example Theorems 5.9 and 5.10 and Corollary 5.3 of Wonham (1985). Doing the change of state variable: $T_{\mu}^{-1}T_{\mathcal{B}}^{-1}x = \xi = \begin{bmatrix} \xi_1^T & \cdots & \xi_m^T \end{bmatrix}^T$, we obtain the following set of closed loop state space representations (see (1.1), (1.2), and (2.4)): $d\xi_i/dt = A_{\mathcal{B},i}\xi_i + b_{\mathcal{B},i}d^{\kappa_i}f_i/dt^{\kappa_i}$, $i \in \{1, \dots, m\}$, which solutions are (integrate by parts n_i times each solution):

$$\begin{aligned} \xi_{i}(t) &= \exp\left(A_{\mathcal{B},i}t\right)\xi_{i}(0) + \int_{0}^{t}\exp\left(A_{\mathcal{B},i}(t-\tau)\right)b_{\mathcal{B},i}\frac{\mathrm{d}^{\kappa_{i}}f_{i}(\tau)}{\mathrm{d}\tau^{\kappa_{i}}}\mathrm{d}\tau \\ &= \exp\left(A_{\mathcal{B},i}t\right)\left(\xi_{i}(0) - \sum_{j=0}^{\kappa_{i}-1}A_{\mathcal{B},i}^{j}b_{\mathcal{B},i}\frac{\mathrm{d}^{\kappa_{i}-(j+1)}f_{i}(0)}{\mathrm{d}t^{\kappa_{i}-(j+1)}}\right) + \sum_{j=0}^{\kappa_{i}-1}A_{\mathcal{B},i}^{j}b_{\mathcal{B},i}\frac{\mathrm{d}^{\kappa_{i}-(j+1)}f_{i}(t)}{\mathrm{d}t^{\kappa_{i}-(j+1)}} \\ &= \exp\left(A_{\mathcal{B},i}t\right)\left(\xi_{i}(0) - \mathcal{R}_{\left[A_{\mathcal{B},i},b_{\mathcal{B}_{i}}\right]}\overline{w}_{i}(0)\right) + \mathcal{R}_{\left[A_{\mathcal{B},i},b_{\mathcal{B}_{i}}\right]}\overline{w}_{i}(t), \quad i \in \{1,\ldots,m\}, \\ \xi(t) &= \exp\left(A_{\mathcal{B}}t\right)\left(\xi(0) - \mathcal{R}_{\left[A_{\mathcal{B},\mathcal{B}}\right]}\overline{w}(0)\right) + \mathcal{R}_{\left[A_{\mathcal{B},\mathcal{B}}\right]}\overline{w}(t), \\ x(t) &= \exp\left(\left(A + BF_{\mathcal{B}}\right)t\right)\left(x(0) - T_{\mathcal{B}}\mathcal{R}_{\left[A_{\mathcal{B},\mathcal{B}}\right]}\overline{w}(0)\right) + T_{\mathcal{B}}\mathcal{R}_{\left[A_{\mathcal{B},\mathcal{B}}\right]}\overline{w}(t). \end{aligned}$$

Therefore, (A1), (2.2) and (2.3) imply (2.5) and (2.6).

745 Appendix B. Proof of Lemma 2

Let us first compute det $(X_{(i,1)}(t))$, for $\kappa_i \ge 2$. For this, we first do the decomposition $X_{(i,1)}(t) = D_{i,\ell}(t)\widetilde{X}_{(i,\kappa_i+1)}D_{i,r}(t)$, $i \in \{1,\ldots,m\}$, where $D_{i,\ell}(t) =$ $M\left\{\frac{t}{(\kappa_i+1)!}, \cdots, t^{\kappa_i+1}/(2\kappa_i+1)!\right\}$, $D_{i,r}(t) = DM\left\{(2\kappa_i+1)!t^{\kappa_i}, \cdots, (\kappa_i+1)!\right\}$ and $\widetilde{X}_{(i,\kappa_i+1)} = \begin{bmatrix} (\kappa_i+1)!/(\kappa_i+1)! \cdots (\kappa_i+1)!/1! \\ \vdots & \cdots & \vdots \\ (2\kappa_i+1)!/(2\kappa_i+1)! \cdots (2\kappa_i+1)!/(\kappa_i+1)! \end{bmatrix}$. (B1) 749 Defining the following column elementary matrices:

$$T_{i,1} = \left[\begin{array}{cc} \underline{e}_{\kappa_{i}+1}^{1} & | (\underline{e}_{\kappa_{i}+1}^{2} - \underline{e}_{\kappa_{i}+1}^{1}) & | (\underline{e}_{\kappa_{i}+1}^{3} - \kappa_{i}\underline{e}_{\kappa_{i}+1}^{2}) & | \cdots & | (\underline{e}_{\kappa_{i}+1}^{\kappa_{i}+1} - 2\underline{e}_{\kappa_{i}+1}^{\kappa_{i}}) \\ \end{array} \right], \qquad T_{i,2} = \left[\begin{array}{cc} T_{i,1} & | \underline{e}_{\kappa_{i}+1}^{2} & | (\underline{e}_{\kappa_{i}+1}^{3} - (\kappa_{i}+2)\underline{e}_{\kappa_{i}+1}^{2}) & | (\underline{e}_{\kappa_{i}+1}^{4} - (\kappa_{i}+1)\underline{e}_{\kappa_{i}+1}^{3}) & | \cdots & | (\underline{e}_{\kappa_{i}+1}^{\kappa_{i}+1} - 4\underline{e}_{\kappa_{i}+1}^{\kappa_{i}}) \\ \end{array} \right], \qquad T_{i,\kappa_{i}-1} = \left[\begin{array}{cc} \underline{e}_{\kappa_{i}+1}^{1} & | \cdots & | \underline{e}_{\kappa_{i}+1}^{\kappa_{i}-1} & | (\underline{e}_{\kappa_{i}+1}^{\kappa_{i}} - (2\kappa_{i}-1)\underline{e}_{\kappa_{i}+1}^{\kappa_{i}-1}) & | (\underline{e}_{\kappa_{i}+1}^{\kappa_{i}+1} - (2\kappa_{i}-1)\underline{e}_{\kappa_{i}+1}^{\kappa_{i}}) \\ T_{i,\kappa_{i}}^{2} & | \underline{e}_{\kappa_{i}+1}^{1} & | \cdots & | \underline{e}_{\kappa_{i}+1}^{\kappa_{i}} & | (\underline{e}_{\kappa_{i}+1}^{\kappa_{i}} - (2\kappa_{i})\underline{e}_{\kappa_{i}+1}^{\kappa_{i}}) \\ \end{array} \right], \qquad T_{i,\kappa_{i}}^{2} & | \underline{e}_{\kappa_{i}+1}^{1} & | \cdots & | \underline{e}_{\kappa_{i}+1}^{\kappa_{i}} & | (\underline{e}_{\kappa_{i}+1}^{\kappa_{i}} - (2\kappa_{i})\underline{e}_{\kappa_{i}+1}^{\kappa_{i}}) \\ \end{array} \right], \qquad T_{i,\kappa_{i}}^{2} & | \underline{e}_{\kappa_{i}+1}^{1} & | \cdots & | \underline{e}_{\kappa_{i}+1}^{\kappa_{i}} & | (\underline{e}_{\kappa_{i}+1}^{\kappa_{i}} - (2\kappa_{i})\underline{e}_{\kappa_{i}+1}^{\kappa_{i}}) \\ \end{array} \right], \qquad T_{i,\kappa_{i}}^{2} & | \underline{e}_{\kappa_{i}+1}^{1} & | \cdots & | \underline{e}_{\kappa_{i}+1}^{\kappa_{i}} & | (\underline{e}_{\kappa_{i}+1}^{\kappa_{i}} - (2\kappa_{i})\underline{e}_{\kappa_{i}+1}^{\kappa_{i}}) \\ \end{array}$$

$$\widetilde{X}_{(i,\kappa_i+1)}\prod_{j=1}^{\kappa_i} T_{i,j} = \begin{bmatrix} 0! & 0 & 0 & \cdots & 0 & 0 & 0\\ 1 & 1! & 0 & \cdots & 0 & 0 & 0\\ \vdots & \vdots & \ddots & \vdots & \ddots & \vdots & \vdots\\ 1 & \prod_{\ell=\kappa_i}^{\kappa_i} \ell & \prod_{\ell=\kappa_i-1}^{\kappa_i} \ell & \cdots & \prod_{\ell=3}^{\kappa_i} \ell & \prod_{\ell=2}^{\kappa_i} \ell & \kappa_i! \end{bmatrix}.$$
 (B2)

which implies (2.10.b).

For the second statement, let us first note that (2.7)-(2.9), (2.2) and (2.3), imply:

$$X_{(i,1)}(t)\mathfrak{a}_{i,1} + X_{(i,0)}(t)\mathfrak{a}_{i,0} = \begin{bmatrix} \mathrm{d}^{\kappa_i} f_i(t)/\mathrm{d}t^{\kappa_i} \\ \overline{w}_i(t) \end{bmatrix},$$
(B3)

with $i \in \{1, \ldots, m\}$. And let us next note that (2.2) and (2.3) are equivalent to:

$$\frac{\mathrm{d}^{\kappa_i}f(t_j)}{\mathrm{d}t^{\kappa_i}} = (\underline{e}_m^i)^T G_{\mathcal{B}}^{-1}(u(t_j) - F_{\mathcal{B}}x(t_j)) \quad \text{and} \quad \overline{w}_i(t_j) = \mathcal{R}_{[A_{\mathcal{B}}, B_{\mathcal{B}}]}^{-1} P_i T_{\mathcal{B}}^{-1}x(t_j), \quad (\mathrm{B4})$$

with $i \in \{1, ..., m\}$ and $j \in \{0, 1\}$, and where $t_0 = 0$, $u(t_0) = u_0$, $u(t_1) = u_1$, $x(t_0) = x_0$, and $x(t_1) = x_1$. Therefore, (2.8)-(2.10), (B3) and (2.11) imply (B4).

761 Appendix C. Proof of Lemma 3

Let us first prove that the spaces \mathscr{X}_d , \mathscr{X}_{eq} and \mathscr{U} can be decomposed as follows:

$$\begin{aligned} \mathscr{X}_{d} &= \mathscr{R}_{\mathcal{C}} \oplus (\mathscr{R}^{*}_{\mathscr{X}_{d}} \cap \mathscr{K}_{E}) \oplus \mathscr{X}_{2} \oplus \mathscr{X}_{1}, \quad \mathscr{X}_{eq} = E\mathscr{R}^{*}_{\mathscr{X}_{d}} \oplus \mathscr{B}_{\mathcal{C}} \oplus E\mathscr{X}_{2} \oplus A\mathscr{X}_{1}, \\ \mathscr{U} &= B^{-1}E\mathscr{R}^{*}_{\mathscr{X}_{d}} \oplus B^{-1}\mathscr{B}_{\mathcal{C}}, \end{aligned}$$
(C1)

764 where:

$$\begin{aligned} \mathscr{X}_{d} &= \mathscr{V}_{\mathscr{X}_{d}}^{*} \oplus \mathscr{X}_{1}, \quad \mathscr{V}_{\mathscr{X}_{d}}^{*} = \mathscr{R}_{\mathscr{X}_{d}}^{*} \oplus \mathscr{X}_{2}, \quad \mathscr{R}_{\mathscr{X}_{d}}^{*} = \mathscr{R}_{\mathcal{C}} \oplus (\mathscr{R}_{\mathscr{X}_{d}}^{*} \cap \mathscr{K}_{E}), \\ \mathscr{X}_{eq} &= (E\mathscr{V}_{\mathscr{X}_{d}}^{*} + \mathscr{B}) \oplus A\mathscr{X}_{1}, \quad E\mathscr{V}_{\mathscr{X}_{d}}^{*} + \mathscr{B} = (A\mathscr{R}_{\mathscr{X}_{d}}^{*} + \mathscr{B}) \oplus E\mathscr{X}_{2}, \\ A\mathscr{R}_{\mathscr{X}_{d}}^{*} + \mathscr{B} = E\mathscr{R}_{\mathscr{X}_{d}}^{*} \oplus \mathscr{B}_{\mathcal{C}}, \quad \mathscr{B} = (\mathscr{B} \cap E\mathscr{R}_{\mathscr{X}_{d}}^{*}) \oplus \mathscr{B}_{\mathcal{C}}. \end{aligned}$$
(C2)

765 And also:

$$\mathscr{R}_{\mathcal{C}} \approx E\mathscr{R}^*_{\mathscr{X}_d}, \quad \mathscr{X}_2 \approx E\mathscr{X}_2, \quad \mathscr{X}_1 \approx A\mathscr{X}_1, \quad \mathscr{B}_{\mathcal{C}} \approx B^{-1}\mathscr{B}_{\mathcal{C}} = \mathscr{U}_{\mathcal{C}},$$
(C3)

$$\mathscr{V}_{\mathscr{X}_d}^* \cap \mathscr{K}_E = \mathscr{R}_{\mathscr{X}_d}^* \cap \mathscr{K}_E, \quad \mathscr{B} \cap E\mathscr{V}_{\mathscr{X}_d}^* = \mathscr{B} \cap E\mathscr{R}_{\mathscr{X}_d}^*. \tag{C4}$$

⁷⁶⁶ **1.** From (1.8), (ALG–S) and (ALG–V), we get:

$$\mathscr{V}_{\mathscr{X}_d}^* = A^{-1}(E\mathscr{V}_{\mathscr{X}_d}^* + \mathscr{B}) \text{ and } \mathscr{R}_{\mathscr{X}_d}^* = \mathscr{V}_{\mathscr{X}_d}^* \cap E^{-1}(A\mathscr{R}_{\mathscr{X}_d}^* + \mathscr{B}).$$
(C5)

Indeed: $\mathscr{V}_{\mathscr{X}_{d}}^{*} \cap E^{-1}\left(A\mathscr{R}_{\mathscr{X}_{d}}^{*} + \mathscr{B}\right) = \mathscr{V}_{\mathscr{X}_{d}}^{*} \cap E^{-1}\left(A\left(\left(A^{-1}\left(E\mathscr{V}_{\mathscr{X}_{d}}^{*} + \mathscr{B}\right)\right) \cap \mathscr{S}_{\mathscr{X}_{d}}^{*}\right) + \mathscr{B}\right)$ $= \mathscr{V}_{\mathscr{X}_{d}}^{*} \cap E^{-1}\left(\left(E\mathscr{V}_{\mathscr{X}_{d}}^{*} + \mathscr{B}\right) \cap A\mathscr{S}_{\mathscr{X}_{d}}^{*} + \mathscr{B}\right) = \mathscr{V}_{\mathscr{X}_{d}}^{*} \cap E^{-1}\left(\left(E\mathscr{V}_{\mathscr{X}_{d}}^{*} + \mathscr{B}\right) \cap \left(A\mathscr{S}_{\mathscr{X}_{d}}^{*} + \mathscr{B}\right)\right)$ $= \mathscr{V}_{\mathscr{X}_{d}}^{*} \cap \left(\mathscr{V}_{\mathscr{X}_{d}}^{*} + E^{-1}\mathscr{B}\right) \cap \mathscr{S}_{\mathscr{X}_{d}}^{*} = \mathscr{V}_{\mathscr{X}_{d}}^{*} \cap \mathscr{S}_{\mathscr{X}_{d}}^{*} = \mathscr{R}_{\mathscr{X}_{d}}^{*} \text{ (see also Özçaldiran, 1985, Malabre, 1987). From (C5) and Result 1, we get:$

$$\mathcal{X}_{d} = \mathcal{V}_{\mathcal{X}_{d}}^{*} \oplus \mathcal{X}_{1}, \quad \mathcal{X}_{eq} = (E\mathcal{V}_{\mathcal{X}_{d}}^{*} + \mathscr{B}) \oplus A\mathcal{X}_{1},$$

$$\mathcal{V}_{\mathcal{X}_{d}}^{*} = \mathscr{R}_{\mathcal{X}_{d}}^{*} \oplus \mathcal{X}_{2}, \quad \mathcal{R}_{\mathcal{X}_{d}}^{*} = \mathscr{R}_{\mathcal{C}} \oplus (\mathscr{R}_{\mathcal{X}_{d}}^{*} \cap \mathscr{K}_{E}).$$
 (C6)

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$$E\mathscr{R}^*_{\mathscr{X}_d} = E\mathscr{V}^*_{\mathscr{X}_d} \cap (A\mathscr{R}^*_{\mathscr{X}_d} + \mathscr{B}) \text{ and } A\mathscr{R}^*_{\mathscr{X}_d} \subset A\mathscr{V}^*_{\mathscr{X}_d} \subset E\mathscr{V}^*_{\mathscr{X}_d} + \mathscr{B}.$$
(C7)

2. From (C5.b), we get (C4.a), which implies together with (C6.c):

$$E\mathscr{V}_{\mathscr{X}_d}^* = E\mathscr{R}_{\mathscr{X}_d}^* \oplus E\mathscr{X}_2. \tag{C8}$$

Indeed, the direct sum comes from the fact that $\mathscr{X}_{2} \cap \mathscr{K}_{E} \subset \mathscr{V}_{\mathscr{X}_{d}}^{*} \cap \mathscr{K}_{E} =$ $\mathscr{R}_{\mathscr{X}_{d}}^{*} \cap \mathscr{K}_{E}$ implies that $(\mathscr{R}_{\mathscr{X}_{d}}^{*} + \mathscr{X}_{2}) \cap \mathscr{K}_{E} = (\mathscr{R}_{\mathscr{X}_{d}}^{*} + \mathscr{X}_{2}) \cap (\mathscr{V}_{\mathscr{X}_{d}}^{*} \cap \mathscr{K}_{E}) = (\mathscr{R}_{\mathscr{X}_{d}}^{*} + \mathscr{X}_{2})$ $(\mathscr{R}_{\mathscr{X}_{d}}^{*} \cap \mathscr{K}_{E}) = \mathscr{R}_{\mathscr{X}_{d}}^{*} \cap \mathscr{K}_{E} = \mathscr{R}_{\mathscr{X}_{d}}^{*} \cap \mathscr{K}_{E} + \mathscr{X}_{2} \cap \mathscr{K}_{E}.$

Moreover, since: $\mathscr{X}_2 \cap \mathscr{K}_E = (\mathscr{X}_2 \cap \mathscr{V}_{\mathscr{X}_d}^*) \cap \mathscr{K}_E = \mathscr{X}_2 \cap (\mathscr{V}_{\mathscr{X}_d}^* \cap \mathscr{K}_E) = \mathscr{X}_2$ $\gamma \gamma \cap (\mathscr{R}_{\mathscr{X}_d}^* \cap \mathscr{K}_E) = (\mathscr{X}_2 \cap \mathscr{R}_{\mathscr{X}_d}^*) \cap \mathscr{K}_E = \{0\}, \text{ we get: } \dim (\mathcal{E}\mathscr{X}_2) = \dim (\mathscr{X}_2), \text{ thus}$ $\gamma \gamma \otimes (\mathbf{C3.b}) \text{ follows.}$ 779 **3.** From (C8) and (C7), we get:

$$E\mathscr{V}^*_{\mathscr{X}_d} + \mathscr{B} = (E\mathscr{R}^*_{\mathscr{X}_d} + \mathscr{B}) \oplus E\mathscr{X}_2.$$
(C9)

Indeed, since: $\{0\} = (E\mathscr{R}^*_{\mathscr{X}_d}) \cap (E\mathscr{X}_2) = E\mathscr{V}^*_{\mathscr{X}_d} \cap (A\mathscr{R}^*_{\mathscr{X}_d} + \mathscr{B}) \cap (E\mathscr{X}_2) =$ $(A\mathscr{R}^*_{\mathscr{X}_d} + \mathscr{B}) \cap (E\mathscr{X}_2)$, we get: $E\mathscr{X}_2 \cap (E\mathscr{R}^*_{\mathscr{X}_d} + \mathscr{B}) \subset E\mathscr{X}_2 \cap (A\mathscr{R}^*_{\mathscr{X}_d} + \mathscr{B}) = \{0\}$. Moreover, (C9), (C7) and (C8) imply:

$$E\mathscr{V}_{\mathscr{X}_{d}}^{*} + \mathscr{B} = (E\mathscr{R}_{\mathscr{X}_{d}}^{*} + \mathscr{B}) \oplus E\mathscr{X}_{2} = (E\mathscr{V}_{\mathscr{X}_{d}}^{*} \cap (A\mathscr{R}_{\mathscr{X}_{d}}^{*} + \mathscr{B}) + \mathscr{B}) \oplus E\mathscr{X}_{2}$$
$$= ((E\mathscr{V}_{\mathscr{X}_{d}}^{*} + \mathscr{B}) \cap (A\mathscr{R}_{\mathscr{X}_{d}}^{*} + \mathscr{B})) \oplus E\mathscr{X}_{2} = (A\mathscr{R}_{\mathscr{X}_{d}}^{*} + \mathscr{B}) \oplus E\mathscr{X}_{2}.$$
(C10)

⁷⁸³ 4. From (C7.a) and (3.9), there exist subspaces, $\mathscr{W}_{\mathcal{C}}$ and $\mathscr{B}_{\mathcal{C}}$, such that:

$$A\mathscr{R}^*_{\mathscr{X}_d} + \mathscr{B} = E\mathscr{R}^*_{\mathscr{X}_d} \oplus \mathscr{W}_{\mathcal{C}}, \quad \mathscr{B} = ((E\mathscr{R}^*_{\mathscr{X}_d}) \cap \mathscr{B}) \oplus \mathscr{B}_{\mathcal{C}}, \quad \mathscr{W}_{\mathcal{C}} \supset \mathscr{B}_{\mathcal{C}}$$
(C11)

From (C8), (C10), and (C11), we get: $E\mathscr{V}_{\mathcal{X}_d}^* + \mathscr{B} = (E\mathscr{R}_{\mathcal{X}_d}^* \oplus E\mathscr{X}_2) + \mathscr{B} =$ $E\mathscr{R}_{\mathscr{X}_d}^* \oplus \mathscr{B}_{\mathcal{C}} \oplus E\mathscr{X}_2 = (A\mathscr{R}_{\mathscr{X}_d}^* + \mathscr{B}) \oplus E\mathscr{X}_2$, that is to say: $E\mathscr{R}_{\mathscr{X}_d}^* \oplus \mathscr{W}_{\mathcal{C}} = A\mathscr{R}_{\mathscr{X}_d}^* + \mathscr{B}$ $\approx E\mathscr{R}_{\mathscr{X}_d}^* \oplus \mathscr{B}_{\mathcal{C}}$. Hence:

$$\mathscr{W}_{\mathcal{C}} = \mathscr{B}_{\mathcal{C}} \tag{C12}$$

- **5.** From the geometric decompositions (C6), (C10), (C11), and (C12), the subspaces \mathscr{X}_d , \mathscr{X}_{eq} , and \mathscr{U} take the form (C1)-(C2).
- **6.** From (C2.c,a) and since: Ker $A \subset \mathscr{V}^*_{\mathscr{X}_d}$ and Ker $B = \{0\}$, we get (C3.a,c,d).
- 790 7. To prove (C4.b), note first that (C8) and (C9) imply $\mathscr{B} \cap E\mathscr{V}_{\mathscr{X}_d}^* =$ 791 $\mathscr{B} \cap (E\mathscr{R}_{\mathscr{X}_d}^* + E\mathscr{X}_2)$ and $(E\mathscr{R}_{\mathscr{X}_d}^* + \mathscr{B}) \cap E\mathscr{X}_2 = \{0\}$. Let $x \in \mathscr{B} \cap (E\mathscr{R}_{\mathscr{X}_d}^* + E\mathscr{X}_2)$, 792 there then exist $z \in E\mathscr{R}_{\mathscr{X}_d}^*$, $y \in E\mathscr{X}_2$, and $b \in \mathscr{B}$ such that x = z + y = b,

which implies $y = b - z \in (E\mathscr{R}^*_{\mathscr{X}_d} + \mathscr{B}) \cap E\mathscr{X}_2 = \{0\}, i.e. \ x \in \mathscr{B} \cap E\mathscr{R}^*_{\mathscr{X}_d}.$ Therefore: $\mathscr{B} \cap E\mathscr{V}^*_{\mathscr{X}_d} = \mathscr{B} \cap (E\mathscr{R}^*_{\mathscr{X}_d} + E\mathscr{X}_2) \subset \mathscr{B} \cap E\mathscr{R}^*_{\mathscr{X}_d} \subset \mathscr{B} \cap E\mathscr{R}^*_{\mathscr{X}_d} + \mathscr{B} \cap E\mathscr{X}_2 \subset \mathscr{B} \cap (E\mathscr{R}^*_{\mathscr{X}_d} + E\mathscr{X}_2) = \mathscr{B} \cap E\mathscr{V}^*_{\mathscr{X}_d}.$

Let us next note that under the geometric decompositions, (C1)-(C3), the implicit representation (1.7) takes the following form (recall (3.7) and (3.8)):

$$\begin{bmatrix} \overline{E} & 0 & * \\ 0 & I_2 & * \\ 0 & 0 & \overline{X}_{\rho-1} \end{bmatrix} \stackrel{\mathrm{d}}{\mathrm{d}t} x = \begin{bmatrix} \overline{A} & \widehat{A} & 0 \\ 0 & \widehat{A}_3 & 0 \\ 0 & 0 & I_1 \end{bmatrix} x + \begin{bmatrix} \overline{B} \\ 0 \\ 0 \end{bmatrix} u, \qquad (C13)$$

where $I_2: \mathscr{X}_2 \leftrightarrow E\mathscr{X}_2$ is an isomorphism, and the matrices $\overline{E}, \overline{A}$ and \overline{B} , are the ones shown in (4.1). Then, when $\mathscr{R}_{\mathscr{X}_d} = \mathscr{X}_d$, we get (4.1).

⁸⁰⁰ Appendix D. Proof of Corollary 1

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Let us first note that (5.10) implies that the implicit representation (C13) is only composed by the linear transformations (4.1).

Let us next note that Lemma 3 and (5.11) imply that (see (C2)-(C4)):

$$\mathscr{V}_{\mathscr{X}_d}^* \cap \mathscr{K}_E = \mathscr{R}_{\mathscr{X}_d}^* \cap \mathscr{K}_E \quad \text{and} \quad \mathscr{B}/(\mathscr{B} \cap E\mathscr{V}_{\mathscr{X}_d}^*) = \mathscr{B}/(\mathscr{B} \cap E\mathscr{R}_{\mathscr{X}_d}^*) \approx \mathscr{B}_{\mathcal{C}} \approx \mathscr{U}_{\mathcal{C}} \,,$$
(D1)

$$\dim(A\mathscr{R}^*_{\mathscr{X}_d} + \mathscr{B}) \ge \dim(\mathscr{R}^*_{\mathscr{X}_d}).$$
 (D2)

Case 1. If $\mathscr{U}_{\mathcal{C}} = \{0\}$, then (5.12) and (D1) imply: $\mathscr{R}_{\mathscr{X}_d}^* \cap \mathscr{K}_E = \{0\}$. Thus, the blocks $\overline{A}_{1,2}$, $\overline{A}_{2,1}$, $\overline{A}_{2,2}$, and $I_{\mathscr{U}_C}$ actually disappear from (4.1), corresponding to 0 row and 0 column. Moreover $\overline{B}_1 \neq 0$, because the pair ($\overline{A}_{1,1}$, [$\overline{A}_{1,2} \overline{B}_1$]) is reachable (see (4.2)). Namely, we get (5.13). **Case 2.** The existence of \overline{V}_{ℓ} is implied by (D2). From (5.14) and (4.1), we get (5.15). From (5.15) and (4.2), we get (5.16). From (5.17) and (4.1), we get (5.18). From (5.18) and (4.2), we get (5.19).

Appendix E. Proof of Theorem 7

Let us first propose a PD descriptor feedback $u = F_p^* x + F_d^* dx/dt + v$, where the pair of linear transformations (F_p, F_d) is chosen such that:

$$(F_p^*, F_d^*) \in \mathbf{F}(\mathscr{V}^*) \text{ and } \mathscr{B} \cap E_{F_d^*} \mathscr{V}^* = \{0\}.$$
 (E1)

Let us next, consider the quotient implicit representation $\Re^{imp}(E_*, A_*, B_*, C_*)$ defined by (5.20). Let us note that $\operatorname{Ker} B_* = B^{-1}E_{F_d^*}\mathcal{V}^* \approx \mathscr{B} \cap E_{F_d^*}\mathcal{V}^*$ implies $\operatorname{Ker} B_* = \{0\}$, and that $\Phi_{\mathscr{N}(F_p^*, F_d^*)} = \Phi \sup \{\mathscr{V} \subset \operatorname{Ker} C \mid A_{F_p^*}\mathcal{V} \subset E_{F_d^*}\mathcal{V}\} = \Phi \mathcal{V}^* =$ $\{0\}$ implies the observability of the quotient implicit representation $\Re^{imp}(E_*, A_*, B_*, C_*)$. The proof of Theorem 7 is done in 4 steps:

i) $\Re^{imp}(E_{F_d^*}, A_{F_p^*}, B, C)$ is externally equivalent to $\Re^{imp}(E_*, A_*, B_*, C_*)$. This fact follows from (Theorem 2.1, Bonilla & Malabre, 1995), which states, among others, the external equivalency between $\Re^{imp}(E_{F_d^*}, A_{F_p^*}, B, C)$ and $\Re^{imp}(E_*, A_*, B_*, C_*)$ (see also Kuijper & Schumacher, 1991).

⁸²⁴ *ii)* $\mathscr{V}^*_{\mathscr{X}_d/\mathscr{V}^*} = \Phi \mathscr{V}^*_{\mathscr{X}_d}$ and $\mathscr{S}^*_{\mathscr{X}_d/\mathscr{V}^*} = \Phi \mathscr{S}^*_{\mathscr{X}_d}$. For the case of the quotient im-⁸²⁵ plicit representation $\mathfrak{R}^{imp}(E_*, A_*, B_*, C_*)$ the corresponding algorithms (ALG– ⁸²⁶ V) and (ALG–S), for computing $\mathscr{V}^*_{\mathscr{X}_d/\mathscr{V}^*}$ and $\mathscr{S}^*_{\mathscr{X}_d/\mathscr{V}^*}$, take the following form:

$$\mathcal{V}^{0}_{\mathcal{X}_{d}/\mathcal{V}^{*}} = \mathcal{X}_{d}/\mathcal{V}^{*}_{d} , \quad \mathcal{V}^{\mu+1}_{\mathcal{X}_{d}/\mathcal{V}^{*}} = A^{-1}_{*}(E_{*}\mathcal{V}^{\mu}_{\mathcal{X}_{d}/\mathcal{V}^{*}} + \mathscr{B}_{*}), \\
\mathcal{S}^{0}_{\mathcal{X}_{d}/\mathcal{V}^{*}} = \{0\} , \quad \mathcal{S}^{\mu+1}_{\mathcal{X}_{d}/\mathcal{V}^{*}} = E^{-1}_{*}(A_{*}\mathcal{S}^{\mu}_{\mathcal{X}_{d}/\mathcal{V}^{*}} + \mathscr{B}_{*}).$$
(E2)

⁸²⁷ It is clear that: $\mathscr{V}^{0}_{\mathscr{X}_{d}/\mathscr{V}^{*}} = \Phi \mathscr{V}^{0}_{\mathscr{X}_{d}}$ and $\mathscr{S}^{0}_{\mathscr{X}_{d}/\mathscr{V}^{*}} = \Phi \mathscr{S}^{0}_{\mathscr{X}_{d}}$. Let us assume that: ⁸²⁸ $\mathscr{V}^{\mu}_{\mathscr{X}_d/\mathscr{V}^*} = \Phi \mathscr{V}^{\mu}_{\mathscr{X}_d}$ and $\mathscr{S}^{\mu}_{\mathscr{X}_d/\mathscr{V}^*} = \Phi \mathscr{S}^{\mu}_{\mathscr{X}_d}$, then from (E2) and from (5.20), we get: $\mathscr{V}_{\mathscr{X}_d/\mathscr{V}^*}^{\mu+1} = (\Phi \mathscr{X}_d) \cap A_*^{-1} \left(E_* \Phi \mathscr{V}_{\mathscr{X}_d}^{\mu} + \Pi \mathscr{B} \right) = \Phi \Phi^{-1} A_*^{-1} \Pi \left(E_{F_d^*} \mathscr{V}_{\mathscr{X}_d}^{\mu} + \mathscr{B} \right) = \Phi A_{F_d^*}^{-1}$ $\text{ 830 } \Pi^{-1}\Pi\left(E_{F_d^*}\mathcal{V}_{\mathcal{X}_d}^{\mu} + \mathscr{B}\right) = \Phi A_{F_d^*}^{-1}\left(E_{F_d^*}\mathcal{V}_{\mathcal{X}_d}^{\mu} + \mathscr{B} + E_{F_d^*}\mathcal{V}^*\right) = \Phi\left(\mathscr{X}_d \cap A_{F_d^*}^{-1}\left(E_{F_d^*}\mathcal{V}_{\mathcal{X}_d}^{\mu} + \mathscr{B}\right)\right)$ $\text{832} \quad \Pi \left(A_{F_d^*} \left(\mathscr{X}_d \cap \mathscr{S}_{\mathscr{X}_d}^{\mu} \right) + \mathscr{B} \right) \quad = \quad \Phi E_{F_d^*}^{-1} \Pi^{-1} \Pi \left(A_{F_d^*} \left(\mathscr{X}_d \cap \mathscr{S}_{\mathscr{X}_d}^{\mu} \right) + \mathscr{B} \right) \quad = \quad \Phi E_{F_d^*}^{-1} \left(A_{F_d^*} \left(\mathscr{X}_d \cap \mathscr{S}_{\mathscr{X}_d}^{\mu} \right) + \mathscr{B} \right)$ ${}^{834} \quad \Phi\left(\mathscr{X}_d \cap E_{F_d^*}^{-1}\left(A_{F_d^*} \left(\mathscr{X}_d \cap \mathscr{S}_{\mathscr{X}_d}^{\mu}\right) + \mathscr{B}\right)\right) = \Phi \mathscr{S}_{\mathscr{X}_d}^{\mu+1}.$

⁸³⁵ *iii)* If (5.21) and (5.23) are satisfied, then $\Re^{imp}(E_*, A_*, B_*, C_*)$ satisfies Thesince: $(\mathscr{V}_{\mathscr{X}_d}^* + \mathscr{S}_{\mathscr{X}_d}^*) \cap \operatorname{Ker} \Phi = (\mathscr{V}_{\mathscr{X}_d}^* + \mathscr{S}_{\mathscr{X}_d}^*) \cap \mathscr{V}^* = \mathscr{V}^* = \mathscr{V}_{\mathscr{X}_d}^* \cap \mathscr{V}^* + \mathscr{V}_{\mathscr{X}_d}^* \cap \mathscr{V}^*$ ${}^{**}_{\mathscr{X}_d} \cap \mathscr{V}^*, \text{ we get from } (5.21): \ \mathscr{R}^*_{\mathscr{X}_d/\mathscr{V}^*} = \mathscr{V}^*_{\mathscr{X}_d/\mathscr{V}^*} \cap \mathscr{S}^*_{\mathscr{X}_d/\mathscr{V}^*} = \Phi \mathscr{V}^*_{\mathscr{X}_d} \cap \Phi \mathscr{S}^*_{\mathscr{X}_d} = \mathbb{C}^*_{\mathscr{X}_d} \cap \mathbb{C}^*_{\mathscr{X}_d} \cap \mathbb{C}^*_{\mathscr{X}_d} = \mathbb{C}^*_{\mathscr{X}_d} \cap \mathbb{C}^*_{\mathscr{X}_d} \cap \mathbb{C}^*_{\mathscr{X}_d} \cap \mathbb{C}^*_{\mathscr{X}_d} \cap \mathbb{C}^*_{\mathscr{X}_d} = \mathbb{C}^*_{\mathscr{X}_d} \cap \mathbb{C}^*_{\mathscr{X}_d} \cap \mathbb{C}^*_{\mathscr{X}_d} \cap \mathbb{C}^*_{\mathscr{X}_d} \cap \mathbb{C}^*_{\mathscr{X}_d} \cap \mathbb{C}^*_{\mathscr{X}_d} \cap \mathbb{C}^*_{\mathscr{X}_d} = \mathbb{C}^*_{\mathscr{X}_d} \cap \mathbb{C}^*_{\mathscr{X}^*} \cap \mathbb{C}^*_{\mathscr{X}^*} \cap \mathbb{C}^*_{\mathscr{X}^*} \cap \mathbb{C}^*_{\mathscr{X}^*} \cap \mathbb{$ ${}^{***} \Phi\left(\mathscr{V}^*_{\mathscr{X}_d} \cap \mathscr{S}^*_{\mathscr{X}_d}\right) = \Phi \mathscr{R}^*_{\mathscr{X}_d} = \Phi\left(\mathscr{R}^*_{\mathscr{X}_d} + \mathscr{V}^*\right) = \Phi \mathscr{X}_d = \mathscr{X}_d / \mathscr{V}^*, \text{ which is the first con$ dition of Theorem 6. On the other hand, since for any $F_d^*: \mathscr{X}_d \to \mathscr{U}, E^{-1}\mathscr{B} =$ ⁸⁴⁰ $E_{F_d^*}^{-1}\mathscr{B}$, we have: dim (\mathscr{K}_E) + dim (Im $E \cap \mathscr{B}$) = dim $\left(E_{F_d^*}^{-1}\mathscr{B}\right)$, which together with $_{841}$ (5.23) imply:²³

$$\dim\left(\mathscr{B}\right) \ge \dim\left(E_{F_{d}^{*}}^{-1}\mathscr{B}/\left(\mathscr{V}^{*}\cap E_{F_{d}^{*}}^{-1}\mathscr{B}\right)\right) = \dim\left(\Phi E_{F_{d}^{*}}^{-1}\mathscr{B}\right) = \dim\left(E_{*}^{-1}\mathscr{B}_{*}\right),$$

then: $\dim(\mathscr{B}_*) = \dim(\Pi\mathscr{B}) \geq \dim(E_*^{-1}\mathscr{B}_*) - \dim(\mathscr{B} \cap \operatorname{Ker} \Pi) = \dim(E_*^{-1}\mathscr{B}_*)$ 843 $-\dim(B\operatorname{Ker} B_*) = \dim(E_*^{-1}\mathscr{B}_*) - \dim(\operatorname{Ker} B_*) = \dim(E_*^{-1}\mathscr{B}_*), \text{ that is to say:}$ 844 $\dim (\mathscr{B}_*/(\mathscr{B}_* \cap \operatorname{Im} E_*)) \geq \dim (\mathscr{K}_{E_*})$, which is the second condition²⁴ of Theorem 845 6. 846

iv) If $\mathfrak{R}^{imp}(E_*, A_*, B_*, C_*)$ satisfies Theorem 6, then (5.21) and (5.23) are sat-847 *isfied.* From the first condition of Theorem 6, we have: $\mathscr{X}_d/\mathscr{V}^* = \mathscr{R}^*_{\mathscr{X}_d/\mathscr{V}^*} =$ 848

²³ Note that: $\mathscr{X}_d = \mathscr{R}^*_{\mathscr{X}_d} + \mathscr{V}^* \subset \mathscr{V}^*_{\mathscr{X}_d} \subset \mathscr{X}_d$, and recall (5.20). ²⁴ Note that: $\mathscr{X}_d/\mathscr{V}^* = \mathscr{R}^*_{\mathscr{X}_d/\mathscr{V}^*} \subset \mathscr{V}^*_{\mathscr{X}_d/\mathscr{V}^*} \subset \mathscr{X}_d/\mathscr{V}^*$.

Appendix F. Geometric Inequalities (5.26) and (5.27)

From (ALG–V), (ALG–S) and (5.25), we obtain: $\mathscr{V}_{\mathscr{X}_{d}}^{*} = \overline{\mathscr{X}} \oplus \mathscr{Q}$ and $\mathscr{S}_{\mathscr{X}_{d}}^{*}$ $= \langle \overline{A} \mid \operatorname{Im} \left[\overline{B} \ \overline{S} \right] \rangle \oplus \mathscr{Q}$, which imply: $E\mathscr{V}_{\mathscr{X}_{d}}^{*} = \overline{\mathscr{X}}$ and $\mathscr{R}_{\mathscr{X}_{d}}^{*} = \langle \overline{A} \mid \operatorname{Im} \left[\overline{B} \ \overline{S} \right] \rangle \oplus \mathscr{Q}$. From (ALG–V) and (5.25), we get: $\mathscr{V}^{0} = E^{-1}\operatorname{Im} E = E^{-1}\overline{\mathscr{V}}_{[\overline{B} \ \overline{S}]}^{0}$ and \mathscr{V}^{1} $= E^{-1}\mathscr{K}_{\overline{C}} = E^{-1}\overline{\mathscr{V}}_{[\overline{B} \ \overline{S}]}^{1}$, then: $E\mathscr{V}^{0} = \overline{\mathscr{V}}_{[\overline{B} \ \overline{S}]}^{0}$ and $E\mathscr{V}^{1} = \overline{\mathscr{V}}_{[\overline{B} \ \overline{S}]}^{1}$. Let us assume that: $E\mathscr{V}^{\mu} = \overline{\mathscr{V}}_{[\overline{B} \ \overline{S}]}^{\mu}$, then: $\mathscr{V}^{\mu+1} = (E^{-1}\mathscr{K}_{\overline{C}}) \cap \left[\overline{A} \ \overline{S} \right]^{-1} \left(\overline{\mathscr{V}}_{[\overline{B} \ \overline{S}]}^{\mu} + \overline{\mathscr{B}} \right)$, which implies: $E\mathscr{V}^{\mu+1} = \mathscr{K}_{\overline{C}} \cap E \left[\overline{A} \ \overline{S} \right]^{-1} \left(\overline{\mathscr{V}}_{[\overline{B} \ \overline{S}]}^{\mu} + \overline{\mathscr{B}} \right) = \mathscr{K}_{\overline{C}} \cap \overline{A}^{-1} \left(\overline{\mathscr{V}}_{[\overline{B} \ \overline{S}]}^{\mu} + \overline{\mathscr{B}} \right)$ $+ \operatorname{Im} \left[\overline{B} \ \overline{S} \right] \right) = \overline{\mathscr{V}}_{[\overline{B} \ \overline{S}]}^{\mu+1}$. Thus: $E\mathscr{V}^{*} = \overline{\mathscr{V}}_{[\overline{B} \ \overline{S}]}^{*}$.

From the previous paragraphs we have the following equivalences: $\mathscr{R}_{\mathscr{X}_d}^*$ + $\mathscr{V}^* = \mathscr{X}_d \Leftrightarrow \langle \overline{A} \mid \operatorname{Im} \left[\overline{B} \ \overline{S} \right] \rangle \oplus \mathscr{Q} + \mathscr{V}^* = \overline{\mathscr{X}} \oplus \mathscr{Q} \Leftrightarrow E^{-1} \langle \overline{A} \mid \operatorname{Im} \left[\overline{B} \ \overline{S} \right] \rangle + \mathscr{V}^* =$ $\overline{\mathscr{X}} \oplus \mathscr{Q} \Rightarrow \operatorname{Im} E \cap \langle \overline{A} \mid \operatorname{Im} \left[\overline{B} \ \overline{S} \right] \rangle + E \mathscr{V}^* = \overline{\mathscr{X}} \Rightarrow \langle \overline{A} \mid \operatorname{Im} \left[\overline{B} \ \overline{S} \right] \rangle + \overline{\mathscr{V}}_{\left[\overline{B} \ \overline{S}\right]}^* = \overline{\mathscr{X}}$ $\varepsilon^{-1} (\langle \overline{A} \mid \operatorname{Im} \left[\overline{B} \ \overline{S} \right] \rangle + E \mathscr{V}^*) = \overline{\mathscr{X}} \oplus \mathscr{Q} \Rightarrow E^{-1} \langle \overline{A} \mid \operatorname{Im} \left[\overline{B} \ \overline{S} \right] \rangle + \mathscr{V}^* = \overline{\mathscr{X}} \oplus \mathscr{Q};$ which imply (5.26).

From the two first paragraphs,
$$(5.22)$$
 takes the form:

$$\dim\left(\frac{\overline{\mathscr{R}}}{\overline{\mathscr{V}}_{[\overline{B}\ \overline{S}]}^* + \overline{\mathscr{B}}}\right) + \dim(\overline{\mathscr{B}}) \ge \dim\left(\frac{\overline{\mathscr{R}}}{\overline{\mathscr{V}}_{[\overline{B}\ \overline{S}]}^*}\right) + \dim\left(\frac{\{0\}\oplus\mathscr{Q}}{\overline{\mathscr{V}}^* \cap \mathscr{K}_E}\right) \tag{F1}$$

 $_{\rm 870}$ $\,$ From (ALG–V), (5.25) and the second paragraph, we obtain:

$$\mathscr{K}_{E} \cap \mathscr{V}^{*} = \mathscr{K}_{E} \cap (E^{-1}\mathscr{K}_{\overline{C}}) \cap \left[\overline{A} \quad \overline{S}\right]^{-1} \left(\overline{\mathscr{V}}^{*}_{[\overline{B} \ \overline{S}]} + \overline{\mathscr{B}}\right) \\
= \mathscr{K}_{E} \cap \left[\overline{A} \quad \overline{S}\right]^{-1} \left(\overline{\mathscr{V}}^{*}_{[\overline{B} \ \overline{S}]} + \overline{\mathscr{B}}\right) = \{0\} \oplus \overline{S}^{-1} \left(\overline{\mathscr{V}}^{*}_{[\overline{B} \ \overline{S}]} + \overline{\mathscr{B}}\right) \\$$
(F2)

From (F1) and (F2) we get (5.27) (recall that Ker $\overline{S} = \{0\}$).