

On properties of the special coordinate basis of linear systems

BEN M. CHEN[†]

In this paper, we provide, for the first time in the literature, rigorous and complete proofs to all the key properties of the special coordinate basis of linear time-invariant systems. The special coordinate basis decomposition or technique developed by Sannuti and Saberi in 1987 has a distinct feature of explicitly displaying the finite and infinite zero structures, the invertibility structures, as well as the invariant and almost invariant geometric subspaces of a given system. The technique has been extensively used in the literature to solve many system and control problems. We believe that the result of this paper is a complement of the seminal work of Sannuti and Saberi. It makes the theory of the special coordinate basis more complete.

1. Introduction

The special coordinate basis of linear time-invariant systems was first developed in the seminal work of Sannuti and Saberi (1987). Such a special coordinate basis decomposition or technique has a distinct feature of explicitly displaying the finite and infinite zero structures, the invertibility structures, as well as the invariant and almost invariant geometric subspaces of a given system. The technique has been extensively used in the literature to solve many system and control problems such as the squaring down and decoupling of linear systems (see, e.g. Sannuti and Saberi 1987, Saberi and Sannuti 1990), linear system factorizations (see, e.g. Chen *et al.* 1992a, Lin *et al.* 1996), model order reductions (see, e.g. Ozcetin *et al.* 1990), blocking zeros and strong stabilizability (see, e.g. Chen *et al.* 1992b), nested structural invariants (see, e.g. Saberi *et al.* 1992), zero placements (see, e.g. Chen and Zheng 1995), loop transfer recovery (see, e.g. Chen 1991, Saberi *et al.* 1993), H_2 optimal control (see, e.g. Chen *et al.* 1993, Saberi *et al.* 1995); H_∞ optimal control (see, e.g. Chen 1998); disturbance decoupling (see, e.g. Ozcetin *et al.* 1993a, 1993b, Chen 1997), and control with saturations (see, e.g. Lin 1994), to name a few. The list is far from complete.

It is appropriate to trace a short history of the development of the technique of the special coordinate basis. The genesis of the concept of utilizing a special coordinate basis of a dynamic system first arose when dealing with high gain and cheap control problems (Sannuti 1983). At first, by separating the finite and infinite zero structures of what are now known as uniform rank systems, Sannuti (1983) showed the usefulness of utilizing the special coordinate basis in order to discuss the important features of high gain and cheap control problems. Then, Sannuti and Wason (1983) extended the concept of the special coordinate basis to general invertible

Received 10 February 1998. Revised 21 April 1998.

[†]Department of Electrical Engineering, National University of Singapore, Singapore 119260. e-mail: bmchen@nus.edu.sg.

systems and showed its significance in connection with multivariable root locus theory. A slight variation of the technique developed in Sannuti and Wason (1983) was used in Sannuti and Wason (1985) to bring into focus all the features of cheap control problems for general invertible systems. In their seminal paper, Sannuti and Saberi (1987) solidified the concept of the special coordinate basis of general linear strictly proper dynamic systems, and pointed out most of its important properties including those that are related to certain subspaces encountered in the geometric theory of linear systems. The required modifications in the development of the technique for general linear, not necessarily strictly proper dynamic, systems are given by Saberi and Sannuti (1990).

Unfortunately, all the properties of the special coordinate basis in the original work of Sannuti and Saberi (1987) were reported without detailed proofs. For some reason, their proofs are still missing in the literature. Although some of the properties of the special coordinate basis, e.g. controllability and observability, are quite obvious, some of them, e.g. the interconnections between the geometric subspaces and the subsystems of the special coordinate basis, are not transparent at all to general readers or even to researchers who are familiar with the technique. The goal of this paper is to give rigorous proofs to all the key properties of the special coordinate basis of linear systems once and for all. We will also take this opportunity to include some newly introduced properties. We believe that the results of this paper will make the theory of the special coordinate basis more complete.

The outline of this paper is as follows: In §2, we recall the special coordinate basis of linear systems and its properties. We should note that the original work of Sannuti and Saberi (1987) focused on continuous-time systems. We unify the theory for both continuous-time and discrete-time systems. Some fine tuning of the theory and new properties are also introduced. Section 3 presents the main results of this paper, i.e. the complete proofs of the key properties of the special coordinate basis. Finally, concluding remarks are drawn in §4.

Throughout this paper, the following notation will also be used: X' denotes the transpose of matrix X ; I denotes an identity matrix with appropriate dimensions; \mathbb{R} is the set of all real numbers; \mathbb{C} is the set of all complex numbers; \mathbb{C}^- , \mathbb{C}^0 and \mathbb{C}^+ are respectively the left-half complex plane, the imaginary axis and the right-half complex plane; \mathbb{C}° , \mathbb{C}° and \mathbb{C}^\otimes are respectively the open unit disc, the unit circle and the set of complex numbers outside the unit circle; $\text{Ker}(X)$ is the kernel of X ; $\text{Im}(X)$ is the image of X ; and, finally, $\lambda(X)$ is the set of eigenvalues of a real square matrix X .

2. The special coordinate basis

In this section, we will make an attempt to unify the theory of the special coordinate basis of Sannuti and Saberi (1987) for both continuous-time and discrete-time systems. We will also recall all its key properties, which have been extensively used in the literature, and introduce some new ones. Let us consider a linear time-invariant (LTI) system Σ_* , which could be of either continuous-time or discrete-time, characterized by a matrix quadruple (A_*, B_*, C_*, D_*) or in the state space form

$$\Sigma_* : \begin{cases} \delta(x) = A_*x + B_*u \\ y = C_*x + D_*u \end{cases} \quad (1)$$

where $\delta(x) = \dot{x}(t)$ if Σ_* is a continuous-time system, or $\delta(x) = x(k+1)$ if Σ_* is a discrete-time system. Similarly, $x \in \mathbb{R}^n$, $u \in \mathbb{R}^m$ and $y \in \mathbb{R}^p$ are the state, the input

and the output of Σ_* . They represent $x(t)$, $u(t)$ and $y(t)$, respectively, if the given system is of continuous-time, or represent $x(k)$, $u(k)$ and $y(k)$, respectively, if Σ_* is of discrete-time. Without loss of any generality, we assume that both $[B_* \ D_*]$ and $[C_* \ D_*]$ are of full rank. The transfer function of Σ_* is then given by

$$H_*(\zeta) = C_*(\zeta I - A_*)^{-1} B_* + D_* \tag{2}$$

where $\zeta = s$, the Laplace transform operator, if Σ_* is of continuous-time, or $\zeta = z$, the z -transform operator, if Σ_* is of discrete-time. It is simple to verify that there exist non-singular transformations U and V such that

$$UD_*V = \begin{bmatrix} I_{m_0} & 0 \\ 0 & 0 \end{bmatrix} \tag{3}$$

where m_0 is the rank of matrix D_* . In fact, U can be chosen as an orthogonal matrix. Hence hereafter, without loss of generality, it is assumed that the matrix D_* has the form given on the right-hand side of (3). One can now rewrite system Σ_* of (1) as

$$\left. \begin{aligned} \delta(x) &= A_* \quad x + [B_{*,0} \ B_{*,1}] \begin{pmatrix} u_0 \\ u_1 \end{pmatrix} \\ \begin{pmatrix} y_0 \\ y_1 \end{pmatrix} &= \begin{bmatrix} C_{*,0} \\ C_{*,1} \end{bmatrix} \quad x + \begin{bmatrix} I_{m_0} & 0 \\ 0 & 0 \end{bmatrix} \begin{pmatrix} u_0 \\ u_1 \end{pmatrix} \end{aligned} \right\} \tag{4}$$

where the matrices $B_{*,0}$, $B_{*,1}$, $C_{*,0}$ and $C_{*,1}$ have appropriate dimensions. The following theorem unifies the result of Sannuti and Saberi (1987) for both continuous-time and discrete-time systems.

Theorem 1 (SCB): *Given the linear system Σ_* of (1), there exist*

- (1) *Coordinate free non-negative integers \bar{n}_a , n_a^0 , n_a^+ , n_b , n_c , n_d , $m_d \leq m - m_0$ and q_i , $i = 1, \dots, m_d$, and*
- (2) *Non-singular state, output and input transformations Γ_s , Γ_o and Γ_i which take the given Σ_* into a special coordinate basis that displays explicitly both the finite and infinite zero structures of Σ_* .*

The special coordinate basis is described by the following set of equations:

$$x = \Gamma_s \tilde{x}, \quad y = \Gamma_o \tilde{y}, \quad u = \Gamma_i \tilde{u} \tag{5}$$

$$\tilde{x} = \begin{pmatrix} x_a \\ x_b \\ x_c \\ x_d \end{pmatrix}, \quad x_a = \begin{pmatrix} \tilde{x}_a^- \\ x_a^0 \\ \tilde{x}_a^+ \end{pmatrix}, \quad x_d = \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_{m_d} \end{pmatrix} \tag{6}$$

$$\tilde{y} = \begin{pmatrix} y_0 \\ y_d \\ y_b \end{pmatrix}, \quad y_d = \begin{pmatrix} y_1 \\ y_2 \\ \vdots \\ y_{m_d} \end{pmatrix}, \quad \tilde{u} = \begin{pmatrix} u_0 \\ u_d \\ u_c \end{pmatrix}, \quad u_d = \begin{pmatrix} u_1 \\ u_2 \\ \vdots \\ u_{m_d} \end{pmatrix} \tag{7}$$

and

$$\delta(x_a^-) = A_{aa}^- x_a^- + B_{0a}^- y_0 + L_{ad}^- y_d + L_{ab}^- y_b \tag{8}$$

$$\delta(x_a^0) = A_{aa}^0 x_a^0 + B_{0a}^0 y_0 + L_{ad}^0 y_d + L_{ab}^0 y_b \tag{9}$$

$$\delta(x_a^+) = A_{aa}^+ x_a^+ + B_{0a}^+ y_0 + L_{ad}^+ y_d + L_{ab}^+ y_b \tag{10}$$

$$\delta(x_b) = A_{bb} x_b + B_{0b} y_0 + L_{bd} y_d, \quad y_b = C_b x_b \tag{11}$$

$$\delta(x_c) = A_{cc} x_c + B_{0c} y_0 + L_{cb} y_b + L_{cd} y_d + B_c [E_{ca}^- x_a^- + E_{ca}^0 + E_{ca}^+ x_a^+] + B_c u_c \tag{12}$$

$$y_0 = C_{0c} x_c + C_{0a}^- x_a^- + C_{0a}^+ x_a^+ + C_{0d} x_d + C_{0b} x_b + u_0 \tag{13}$$

and, for each $i = 1, \dots, m_d$

$$\delta(x_i) = A_{q_i} x_i + L_{i0} y_0 + L_{id} y_d + B_{q_i} \left[u_i + E_{ia} x_a + E_{ib} x_b + E_{ic} x_c + \sum_{j=1}^{m_d} E_{ij} x_j \right] \tag{14}$$

$$y_i = C_{q_i} x_i, \quad y_d = C_d x_d \tag{15}$$

Here the states $x_a^-, x_a^0, x_a^+, x_b, x_c$ and x_d are respectively of dimensions $n_a^-, n_a^0, n_a^+, n_b, n_c$ and $n_d = \sum_{i=1}^{m_d} q_i$, while x_i is of dimension q_i for each $i = 1, \dots, m_d$. The control vectors u_0, u_d and u_c are respectively of dimensions m_0, m_d and $m_c = m - m_0 - m_d$ whereas the output vectors y_0, y_d and y_b are respectively of dimensions $p_0 = m_0, p_d = m_d$ and $p_b = p - p_0 - p_d$. The matrices A_{q_i}, B_{q_i} and C_{q_i} have the following form:

$$A_{q_i} = \begin{bmatrix} 0 & I_{q_i-1} \\ 0 & 0 \end{bmatrix}, \quad B_{q_i} = \begin{bmatrix} 0 \\ 1 \end{bmatrix}, \quad C_{q_i} = [1, 0, \dots, 0] \tag{16}$$

Assuming that $x_i, i = 1, 2, \dots, m_d$, are arranged such that $q_i \leq q_{i+1}$, the matrix L_{id} has the particular form

$$L_{id} = [L_{i1} \quad L_{i2} \quad \dots \quad L_{i(i-1)} \quad 0 \quad \dots \quad 0] \tag{17}$$

Also, the last row of each L_{id} is identically zero. Moreover,

(1) If Σ_* is a continuous-time system, then

$$\lambda(A_{aa}^-) \subset \mathbb{C}^-, \quad \lambda(A_{aa}^0) \subset \mathbb{C}^0, \quad \lambda(A_{aa}^+) \subset \mathbb{C}^+ \tag{18}$$

(2) If Σ_* is a discrete-time system, then

$$\lambda(A_{aa}^-) \subset \mathbb{C}^\ominus, \quad \lambda(A_{aa}^0) \subset \mathbb{C}^0, \quad \lambda(A_{aa}^+) \subset \mathbb{C}^\otimes \tag{19}$$

Also, the pair (A_{cc}, B_c) is controllable and the pair (A_{bb}, C_b) is observable.

Proof: For strictly proper systems, using a modified structural algorithm of Silverman (1969), an explicit procedure for constructing the above special coordinate basis is given in Sannuti and Saberi (1987). The required modifications for non-strictly proper systems follow from Saberi and Sannuti (1990).

Here in Theorem 1, by another change of basis, the variable x_a is further decomposed into x_a^-, x_a^0 and x_a^+ . The software toolboxes that realize such a decomposition can be found in LAS by Chen (1988) or in MATLAB by Lin (1989). □

We can rewrite the special coordinate basis of the matrix quadruple (A^*, B^*, C^*, D^*) given by Theorem 1 in a more compact form,

$$\tilde{A}^* = \Gamma_s^{-1} (A^* - B^*_{*,0} C^*_{*,0}) \Gamma_s = \begin{bmatrix} A_{aa}^- & 0 & 0 & L_{ab}^- C_b & 0 & L_{ad}^- C_d \\ 0 & A_{aa}^0 & 0 & L_{ab}^0 C_b & 0 & L_{ad}^0 C_d \\ 0 & 0 & A_{aa}^+ & L_{ab}^+ C_b & 0 & L_{ad}^+ C_d \\ 0 & 0 & 0 & A_{bb} & 0 & L_{bd} C_d \\ B_c E_{ca}^- & B_c E_{ca}^0 & B_c E_{ca}^+ & L_{cb} C_b & A_{cc} & L_{cd} C_d \\ B_d E_{da}^- & B_d E_{da}^0 & B_d E_{da}^+ & B_d E_{db} & B_d E_{dc} & A_{dd} \end{bmatrix} \quad (20)$$

$$\tilde{B}^* = \Gamma_s^{-1} [B^*_{*,0} \quad B^*_{*,1}] \Gamma_i = \begin{bmatrix} B_{0a}^- & 0 & 0 \\ B_{0a}^0 & 0 & 0 \\ B_{0a}^+ & 0 & 0 \\ B_{0b} & 0 & 0 \\ B_{0c} & 0 & B_c \\ B_{0d} & B_d & 0 \end{bmatrix} \quad (21)$$

$$\tilde{C}^* = \Gamma_o^{-1} \begin{bmatrix} C^*_{*,0} \\ C^*_{*,1} \end{bmatrix} \Gamma_s = \begin{bmatrix} C_{0a}^- & C_{0a}^0 & C_{0a}^+ & C_{0b} & C_{0c} & C_{0d} \\ 0 & 0 & 0 & 0 & 0 & C_d \\ 0 & 0 & 0 & C_b & 0 & 0 \end{bmatrix} \quad (22)$$

and

$$\tilde{D}^* = \Gamma_o^{-1} D^* \Gamma_i = \begin{bmatrix} I_{m_0} & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \quad (23)$$

In what follows, we state some key properties of the above special coordinate basis which are extensively used in the literature. The proofs of these properties will be given in the next section.

Property 1: The given system Σ^* is observable (detectable) if and only if the pair $(A_{\text{obs}}, C_{\text{obs}})$ is observable (detectable), where

$$A_{\text{obs}} := \begin{bmatrix} A_{aa} & 0 \\ B_c E_{ca} & A_{cc} \end{bmatrix}, \quad C_{\text{obs}} := \begin{bmatrix} C_{0a} & C_{0c} \\ E_{da} & E_{dc} \end{bmatrix} \quad (24)$$

and where

$$A_{aa} := \begin{bmatrix} A_{aa}^- & 0 & 0 \\ 0 & A_{aa}^0 & 0 \\ 0 & 0 & A_{aa}^+ \end{bmatrix}, \quad C_{0a} := [C_{0a}^- \quad C_{0a}^0 \quad C_{0a}^+] \tag{25}$$

$$E_{da} := [E_{da}^- \quad E_{da}^0 \quad E_{da}^+], \quad E_{ca} := [E_{ca}^- \quad E_{ca}^0 \quad E_{ca}^+] \tag{26}$$

Also, define

$$A_{con} := \begin{bmatrix} A_{aa} & L_{ab}C_b \\ 0 & A_{bb} \end{bmatrix}, \quad B_{con} := \begin{bmatrix} B_{0a} & L_{ad} \\ B_{0b} & L_{bd} \end{bmatrix} \tag{27}$$

$$B_{0a} := \begin{bmatrix} B_{0a}^- \\ B_{0a}^0 \\ B_{0a}^+ \end{bmatrix}, \quad L_{ab} := \begin{bmatrix} L_{ab}^- \\ L_{ab}^0 \\ L_{ab}^+ \end{bmatrix}, \quad L_{ad} := \begin{bmatrix} L_{ad}^- \\ L_{ad}^0 \\ L_{ad}^+ \end{bmatrix} \tag{28}$$

Similarly, Σ_* is controllable (stabilizable) if and only if the pair (A_{con}, B_{con}) is controllable (stabilizable).

The invariant zeros of a system Σ_* characterized by (A_*, B_*, C_*, D_*) can be defined via the Smith canonical form of the (Rosenbrock) system matrix (Rosenbrock 1970) of Σ_* defined as the polynomial matrix $P_{\Sigma_*}(\zeta)$,

$$P_{\Sigma_*}(\zeta) := \begin{bmatrix} \zeta I - A_* & -B_* \\ C_* & D_* \end{bmatrix} \tag{29}$$

We have the following definition for the invariant zeros (see also MacFarlane and Karcianias 1976).

Definition 1 (invariant zeros): A complex scalar $\alpha \in \mathbb{C}$ is said to be an invariant zero of Σ_* if

$$\text{rank} \{P_{\Sigma_*}(\alpha)\} < n + \text{normrank} H_*(\zeta) \tag{30}$$

where $\text{normrank} \{H_*(\zeta)\}$ denotes the normal rank of $H_*(\zeta)$, which is defined as its rank over the field of rational functions of ζ with real coefficients.

The special coordinate basis of Theorem 1 shows explicitly the invariant zeros and the normal rank of Σ_* . To be more specific, we have the following properties.

Property 2:

- (1) The normal rank of $H_*(\zeta)$ is equal to $m_0 + m_d$.
- (2) Invariant zeros of Σ_* are the eigenvalues of A_{aa} , which are the unions of the eigenvalues of A_{aa}^- , A_{aa}^0 and A_{aa}^+ . Moreover, the given system Σ_* is of minimum phase if and only if A_{aa} has only stable eigenvalues, marginal minimum phase if and only if A_{aa} has no unstable eigenvalue but has at least one marginally stable eigenvalue, and non-minimum phase if and only if A_{aa} has at least one unstable eigenvalue.

In order to display various multiplicities of invariant zeros, let X_a be a non-singular transformation matrix such that A_{aa} can be transformed into a Jordan canonical form, i.e.

$$X_a^{-1} A_{aa} X_a = J = \text{blkdiag} \{J_1, J_2, \dots, J_k\} \tag{31}$$

where $J_i, i = 1, 2, \dots, k$, are some $n_i \times n_i$ Jordan blocks:

$$J_i = \text{diag} \{\alpha_i, \alpha_i, \dots, \alpha_i\} + \begin{bmatrix} 0 & I_{n_i-1} \\ 0 & 0 \end{bmatrix} \tag{32}$$

For any given $\alpha \in \lambda(A_{aa})$, let there be τ_α Jordan blocks of A_{aa} associated with α . Let $n_{\alpha,1}, n_{\alpha,2}, \dots, n_{\alpha,\tau_\alpha}$ be the dimensions of the corresponding Jordan blocks. Then we say α is an invariant zero of Σ_* with multiplicity structure $S_\alpha^*(\Sigma_*)$ (see also Saberi *et al.* 1991)

$$S_\alpha^*(\Sigma_*) = \{n_{\alpha,1}, n_{\alpha,2}, \dots, n_{\alpha,\tau_\alpha}\} \tag{33}$$

The geometric multiplicity of α is then simply given by τ_α , and the algebraic multiplicity of α is given by $\sum_{i=1}^{\tau_\alpha} n_{\alpha,i}$. Here we should note that the invariant zeros, together with their structures of Σ_* , are related to the structural invariant indices list $I_1(\Sigma_*)$ of Morse (1973).

The special coordinate basis can also reveal the infinite zero structure of Σ_* . We note that the infinite zero structure of Σ_* can be defined either in association with root-locus theory or as Smith–McMillan zeros of the transfer function at infinity. For the sake of simplicity, we consider the infinite zeros only from the point of view of Smith–McMillan theory here. To define the zero structure of $H_*(\zeta)$ at infinity, one can use the familiar Smith–McMillan description of the zero structure at finite frequencies of a general, not necessarily square but strictly proper, transfer function matrix $H_*(\zeta)$. Namely, a rational matrix $H_*(\zeta)$ possesses an infinite zero of order k when $H_*(1/z)$ has a finite zero of precisely that order at $z = 0$ (see Rosenbrock 1970, Verghese 1978, Pugh and Ratcliffe 1979, Commault and Dion 1982). The number of zeros at infinity together with their orders indeed defines an infinite zero structure. Owens (1978) related the orders of the infinite zeros of the root-loci of a square system with a non-singular transfer function matrix to c^* structural invariant indices; see list I_4 of Morse (1973). This connection reveals that even for general, not necessarily strictly proper, systems, the *structure at infinity is in fact the topology of inherent integrations between the input and the output variables*. The special coordinate basis of Theorem 1 explicitly shows this topology of inherent integrations. The following property pinpoints this.

Property 3: Σ_* has $m_0 = \text{rank}(D^*)$ infinite zeros of order 0. The infinite zero structure (of order greater than 0) of Σ_* is given by

$$S_\infty^*(\Sigma_*) = \{q_1, q_2, \dots, q_{m_d}\} \tag{34}$$

That is, each q_i corresponds to an infinite zero of Σ_* of order q_i . Note that for a single-input–single-output system Σ_* , we have $S_\infty^*(\Sigma_*) = \{q_1\}$, where q_1 is the *relative degree* of Σ_* .

The special coordinate basis can also exhibit the invertibility structure of a given system Σ_* . The formal definitions of right invertibility and left invertibility of a linear system can be found in Moylan (1977). Basically, for the usual case when $\begin{bmatrix} B\# & D\# \end{bmatrix}$

and $\begin{bmatrix} C_* & D_* \end{bmatrix}$ are of maximal rank, the system Σ_* or equivalently $H_*(\zeta)$ is said to be left invertible if there exists a rational matrix function, say $L_*(\zeta)$, such that

$$L_*(\zeta)H_*(\zeta) = I_m \tag{35}$$

Σ_* or $H_*(\zeta)$ is said to be right invertible if there exists a rational matrix function, say $R_*(\zeta)$, such that

$$H_*(\zeta)R_*(\zeta) = I_p \tag{36}$$

Σ_* is invertible if it is both left and right invertible, and Σ_* is degenerate if it is neither left nor right invertible.

Property 4: The given system Σ_* is right invertible if and only if x_b (and hence y_b) are non-existent, left invertible if and only if x_c (and hence u_c) are non-existent, and invertible if and only if both x_b and x_c are non-existent. Moreover, Σ_* is degenerate if and only if both x_b and x_c are present.

The special coordinate basis can also be modified to obtain the structural invariant indices lists I_2 and I_3 of Morse (1973) for the given system Σ_* . In order to display $I_2(\Sigma_*)$, we let X_c and X_i be non-singular matrices such that the controllable pair (A_{cc}, B_c) is transformed into Brunovsky canonical form, i.e.

$$X_c^{-1}A_{cc}X_c = \begin{bmatrix} 0 & I_{\ell_1-1} & \cdots & 0 & 0 \\ \star & \star & \cdots & \star & \star \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & \cdots & 0 & I_{\ell_{m_c}-1} \\ \star & \star & \cdots & \star & \star \end{bmatrix}, \quad X_c^{-1}B_cX_i = \begin{bmatrix} 0 & \cdots & 0 \\ 1 & \cdots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \cdots & 0 \\ 0 & \cdots & 1 \end{bmatrix} \tag{37}$$

where \star denote constant scalars or row vectors. Then we have

$$I_2(\Sigma_*) = \{\ell_1, \cdots, \ell_{m_c}\} \tag{38}$$

which is also called the controllability index of (A_{cc}, B_c) . Similarly, we have

$$I_3(\Sigma_*) = \{\mu_1, \cdots, \mu_{p_b}\} \tag{39}$$

where $\{\mu_1, \cdots, \mu_{p_b}\}$ is the controllability index of the controllable pair (A_{bb}, C_b) .

By now it is clear that the special coordinate basis decomposes the state-space into several distinct parts. In fact, the state-space x is decomposed as

$$x = x_a^- \oplus x_a^0 \oplus x_a^+ \oplus x_b \oplus x_c \oplus x_d \tag{40}$$

Here x_a^- is related to the stable invariant zeros, i.e. the eigenvalues of A_{aa}^- are the stable invariant zeros of Σ_* . Similarly, x_a^0 and x_a^+ are respectively related to the invariant zeros of Σ_* located in the marginally stable and unstable regions. On the other hand, x_b is related to the right invertibility, i.e. the system is right invertible if and only if $x_b = \{0\}$, whereas x_c is related to left invertibility, i.e. the system is left invertible if and only if $x_c = \{0\}$. Finally, x_d is related to zeros of Σ_* at infinity.

There are interconnections between the special coordinate basis and various invariant geometric subspaces. To show these interconnections, we introduce the following geometric subspaces:

Definition 2 (geometric subspaces γ^X and s^X): The weakly unobservable subspaces of Σ_* , γ^X , and the strongly controllable subspaces of Σ_* , s^X , are defined as follows:

- (1) $\gamma^X(\Sigma_*)$ is the maximal subspace of \mathbb{R}^n which is $(A_* + B_*F_*)$ -invariant and contained in $\text{Ker}(C_* + D_*F_*)$ such that the eigenvalues of $(A_* + B_*F_*)|_{\gamma^X}$ are contained in $\mathbb{C}^X \subseteq \mathbb{C}$ for some constant matrix F_* .
- (2) $s^X(\Sigma_*)$ is the minimal $(A_* + K_*C_*)$ -invariant subspace of \mathbb{R}^n containing $\text{Im}(B_* + K_*D_*)$ such that the eigenvalues of the map which is induced by $(A_* + K_*C_*)$ on the factor space \mathbb{R}^n/s^X are contained in $\mathbb{C}^X \subseteq \mathbb{C}$ for some constant matrix K_* .

Furthermore, we let $\gamma^- = \gamma^X$ and $s^- = s^X$, if $\mathbb{C}^X = \mathbb{C}^- \cup \mathbb{C}^0$; $\gamma^+ = \gamma^X$ and $s^+ = s^X$, if $\mathbb{C}^X = \mathbb{C}^+$; $\gamma^\circ = \gamma^X$ and $s^\circ = s^X$, if $\mathbb{C}^X = \mathbb{C}^\circ \cup \mathbb{C}^0$; $\gamma^\otimes = \gamma^X$ and $s^\otimes = s^X$, if $\mathbb{C}^X = \mathbb{C}^\otimes$; and finally $\gamma^* = \gamma^X$ and $s^* = s^X$, if $\mathbb{C}^X = \mathbb{C}$.

Various components of the state vector of the special coordinate basis have the following geometrical interpretations.

Property 5:

- (1) $x_a^- \oplus x_a^0 \oplus x_c$ spans $\begin{cases} \gamma^-(\Sigma_*) & \text{if } \Sigma_* \text{ is of continuous-time,} \\ \gamma^\circ(\Sigma_*) & \text{if } \Sigma_* \text{ is of discrete-time.} \end{cases}$
- (2) $x_a^+ \oplus x_c$ spans $\begin{cases} \gamma^+(\Sigma_*) & \text{if } \Sigma_* \text{ is of continuous-time,} \\ \gamma^\otimes(\Sigma_*) & \text{if } \Sigma_* \text{ is of discrete-time.} \end{cases}$
- (3) $x_a^- \oplus x_a^0 \oplus x_a^+ \oplus x_c$ spans $\gamma^*(\Sigma_*)$.
- (4) $x_a^+ \oplus x_c \oplus x_d$ spans $\begin{cases} s^-(\Sigma_*) & \text{if } \Sigma_* \text{ is of continuous-time,} \\ s^\circ(\Sigma_*) & \text{if } \Sigma_* \text{ is of discrete-time.} \end{cases}$
- (5) $x_a^- \oplus x_a^0 \oplus x_c \oplus x_d$ spans $\begin{cases} s^+(\Sigma_*) & \text{if } \Sigma_* \text{ is of continuous-time,} \\ s^\otimes(\Sigma_*) & \text{if } \Sigma_* \text{ is of discrete-time.} \end{cases}$
- (6) $x_c \oplus x_d$ spans $s^*(\Sigma_*)$.

Finally, we introduce two more subspaces of Σ_* . The original definitions of these subspaces were given by Scherer (1992).

Definition 3 (Geometric Subspaces γ_λ and s_λ): For any $\lambda \in \mathbb{C}^-$, we define

$$\gamma_\lambda(\Sigma_*) := \left\{ \zeta \in \mathbb{C}^n \mid \exists \omega \in \mathbb{C}^m : 0 = \begin{bmatrix} A_* - \lambda I & B_* \\ C_* & D_* \end{bmatrix} \begin{pmatrix} \zeta \\ \omega \end{pmatrix} \right\} \quad (41)$$

and

$$s_\lambda(\Sigma_*) := \left\{ \zeta \in \mathbb{C}^n \mid \exists \omega \in \mathbb{C}^{n+m} : \begin{pmatrix} \zeta \\ 0 \end{pmatrix} = \begin{bmatrix} A_* - \lambda I & B_* \\ C_* & D_* \end{bmatrix} \omega \right\} \quad (42)$$

$\gamma_\lambda(\Sigma_*)$ and $s_\lambda(\Sigma_*)$ are associated with the so-called state zero directions of Σ_* if λ is an invariant zero of Σ_* .

These subspaces $s_\lambda(\Sigma^*)$ and $\gamma_\lambda(\Sigma^*)$ can also be easily obtained using the special coordinate basis. We have the following new property of the special coordinate basis, which has not been reported in any previous work.

Property 6:

$$s_\lambda(\Sigma^*) = \text{Im} \left\{ \Gamma_s \begin{bmatrix} \lambda I - A_{aa} & 0 & 0 & 0 \\ 0 & Y_{b\lambda} & 0 & 0 \\ 0 & 0 & I_{n_c} & 0 \\ 0 & 0 & 0 & I_{n_d} \end{bmatrix} \right\} \quad (43)$$

where

$$\text{Im} \{ Y_{b\lambda} \} = \text{Ker} [C_b(A_{bb} + K_b C_b - \lambda I)^{-1}] \quad (44)$$

and where K_b is any appropriately dimensional matrix subject to the constraint that $A_{bb} + K_b C_b$ has no eigenvalue at λ . We note that such a K_b always exists as (A_{bb}, C_b) is completely observable.

$$\gamma_\lambda(\Sigma^*) = \text{Im} \left\{ \Gamma_s \begin{bmatrix} X_{a\lambda} & 0 \\ 0 & 0 \\ 0 & X_{c\lambda} \\ 0 & 0 \end{bmatrix} \right\} \quad (45)$$

where $X_{a\lambda}$ is a matrix whose columns form a basis for the subspace

$$\{ \zeta_g \in \mathbb{C}^{n_u} \mid (\lambda I - A_{aa})\zeta_g = 0 \} \quad (46)$$

and

$$X_{c\lambda} := (A_{cc} + B_c F_c - \lambda I)^{-1} B_c \quad (47)$$

with F_c being any appropriately dimensional matrix subject to the constraint that $A_{cc} + B_c F_c$ has no eigenvalue at λ . Again, we note that the existence of such an F_c is guaranteed by the controllability of (A_{cc}, B_c) .

Clearly, if $\lambda \notin \lambda(A_{aa})$, then we have

$$\gamma_\lambda(\Sigma^*) \subseteq \gamma^X(\Sigma^*) \quad (48)$$

and

$$s_\lambda(\Sigma^*) \supseteq s^X(\Sigma^*) \quad (49)$$

Next, we would like to note that the subspaces $\gamma^X(\Sigma^*)$ and $s^X(\Sigma^*)$ are dual in the sense that $\gamma^X(\Sigma^*) = s^X(\Sigma^*)^\perp$, where Σ^* is characterized by the quadruple (A^*, C^*, B^*, D^*) . Also, $s_\lambda(\Sigma^*) = \gamma_\lambda(\Sigma^*)^\perp$.

3. Proofs of properties of the special coordinate basis

In this section, we provide detailed proofs for all the properties of the special coordinate basis listed in the previous section. We recall the following two lemmas whose results are quite well-known in the literature. The first lemma is about the effects of state feedback laws.

Lemma 1: Consider a given system Σ_* characterized by (A_*, B_*, C_*, D_*) or in the state space form of (1). Also, consider a constant state feedback gain matrix $F_* \in \mathbb{R}^{m \times n}$. Then, Σ_{*F} as characterized by the quadruple $(A_* + B_*F_*, B_*, C_* + D_*F_*, D_*)$ has the following properties:

- (1) Σ_{*F} is controllable (stabilizable) if and only if Σ_* is a controllable (stabilizable);
- (2) the normal rank of Σ_{*F} is equal to that of Σ_* ;
- (3) the invariant zero structure of Σ_{*F} is the same as that of Σ_* ;
- (4) the infinite zero structure of Σ_{*F} is the same as that of Σ_* ;
- (5) Σ_{*F} is (left- or right- or non-) invertible if and only if Σ_* is (left- or right- or non-) invertible;
- (6) $\nu^X(\Sigma_{*F}) = \nu^X(\Sigma_*)$ and $s^X(\Sigma_{*F}) = s^X(\Sigma_*)$; and
- (7) $\nu_\lambda(\Sigma_{*F}) = \nu_\lambda(\Sigma_*)$ and $s_\lambda(\Sigma_{*F}) = s_\lambda(\Sigma_*)$.

Proof: Item 1 is obvious. Items 3, 4 and 5 are well known since all the lists of Morse, i.e. I_1 to I_4 , are invariant under any state feedback laws. Furthermore, items 2 and 5 can be seen from the following simple manipulations:

$$\begin{aligned}
 H_{*F}(\zeta) &:= C_* + D_*F_*(\zeta I - A_* - B_*F_*)^{-1}B_* + D_* \\
 &= (C_* + D_*F_*)(\zeta I - A_*)^{-1} [I - B_*F_*(\zeta I - A_*)^{-1}]^{-1} B_* + D_* \\
 &= (C_* + D_*F_*)(\zeta I - A_*)^{-1} B_* [I - F_*(\zeta I - A_*)^{-1} B_*]^{-1} + D_* \\
 &= [C_*(\zeta I - A_*)^{-1} B_* + D_*] [I - F_*(\zeta I - A_*)^{-1} B_*]^{-1} \\
 &= H_*(\zeta) [I - F_*(\zeta I - A_*)^{-1} B_*]^{-1}
 \end{aligned} \tag{50}$$

Since $[I - F_*(\zeta I - A_*)^{-1} B_*]^{-1}$ is well defined almost everywhere on the complex plane, the results of items 2 and 5 follow.

For item 6, it is obvious from the definition of ν^X that it is invariant under any state feedback laws. Next, for any subspace s that satisfies the following conditions:

$$(A_* + K_*C_*)s \subseteq s \tag{51}$$

$$\text{Im}(B_* + K_*D_*) \subseteq s \tag{52}$$

we have

$$(A_* + K_*C_* + B_*F_* + K_*D_*F_*)s = (A_* + K_*C_*)s + (B_* + K_*D_*)F_*s \subseteq s$$

Thus, s^X is also invariant under any state feedback laws.

Let us now prove item 7. Recalling the definition of ν_λ , we have

$$\nu_\lambda(\Sigma_{*F}) = \left\{ \zeta \in \mathbb{C}^n \mid \exists \omega \in \mathbb{C}^m : 0 = \begin{bmatrix} A_* + B_*F_* - \lambda I & B_* \\ C_* + D_*F_* & D_* \end{bmatrix} \begin{pmatrix} \zeta \\ \omega \end{pmatrix} \right\}$$

Then, for any $\zeta \in \nu_\lambda(\Sigma_{*F})$, there exists an $\omega \in \mathbb{C}^m$ such that

$$0 = \begin{bmatrix} A^* + B^*F^* - \lambda I & B^* \\ C^* + D^*F^* & D^* \end{bmatrix} \begin{pmatrix} \zeta \\ \omega \end{pmatrix} = \begin{bmatrix} A^* - \lambda I & B^* \\ C^* & D^* \end{bmatrix} \begin{bmatrix} I & 0 \\ F^* & I \end{bmatrix} \begin{pmatrix} \zeta \\ \omega \end{pmatrix}$$

or

$$0 = \begin{bmatrix} A^* - \lambda I & B^* \\ C^* & D^* \end{bmatrix} \begin{pmatrix} \zeta \\ \tilde{\omega} \end{pmatrix}$$

where $\tilde{\omega} = F^*\zeta + \omega$. Thus, $\zeta \in \nu_\lambda(\Sigma^*)$ and hence $\nu_\lambda(\Sigma_{*F}^*) \subseteq \nu_\lambda(\Sigma^*)$. Similarly, one can show that $\nu_\lambda(\Sigma^*) \subseteq \nu_\lambda(\Sigma_{*F}^*)$, and hence $\nu_\lambda(\Sigma^*) = \nu_\lambda(\Sigma_{*F}^*)$. The result that $s_\lambda(\Sigma_{*F}^*) = s_\lambda(\Sigma^*)$ can be shown using similar arguments. □

The following lemma is about the effects of output injection laws.

Lemma 2: Consider a given system Σ^* characterized by (A^*, B^*, C^*, D^*) or in the state space form of (1). Also, consider a constant output injection gain matrix $K^* \in \mathbb{R}^{n \times p}$. Then, Σ_{*K}^* as characterized by the quadruple $(A^* + K^*C^*, B^* + K^*D^*, C^*, D^*)$ has the following properties:

- (1) Σ_{*K}^* is observable (detectable) if and only if Σ^* is an observable (detectable);
- (2) the normal rank of Σ_{*K}^* is equal to that of Σ^* ;
- (3) the invariant zero structure of Σ_{*K}^* is the same as that of Σ^* ;
- (4) the infinite zero structure of Σ_{*K}^* is the same as that of Σ^* ;
- (5) Σ_{*K}^* is (left- or right- or non-) invertible if and only if Σ^* is (left- or right- or non-) invertible;
- (6) $\gamma^X(\Sigma_{*K}^*) = \gamma^X(\Sigma^*)$ and $s^X(\Sigma_{*K}^*) = s^X(\Sigma^*)$; and
- (7) $\nu_\lambda(\Sigma_{*K}^*) = \nu_\lambda(\Sigma^*)$ and $s_\lambda(\Sigma_{*K}^*) = s_\lambda(\Sigma^*)$.

Proof. It is the dual version of Lemma 1. □

Now, we are ready to prove the properties of the special coordinate basis. Without loss of any generality but for simplicity of presentation, we assume throughout the rest of this section that the given system Σ^* has already been transformed into the special coordinate basis of Theorem 1 or into the compact form of (20)–(23), i.e.

$$A^* = \begin{bmatrix} A_{aa} & L_{ab}C_b & 0 & L_{ad}C_d \\ 0 & A_{bb} & 0 & L_{bd}C_d \\ B_cE_{ca} & L_{cb}C_b & A_{cc} & L_{cd}C_d \\ B_dE_{da} & B_dE_{db} & B_dE_{dc} & A_{dd}^* + B_dE_{dd} + L_{dd}C_d \end{bmatrix} + B_{*,0}C_{*,0} \quad (53)$$

$$B^* = [B_{*,0} \quad B_{*,1}] = \begin{bmatrix} B_{0a} & 0 & 0 \\ B_{0b} & 0 & 0 \\ B_{0c} & 0 & B_c \\ B_{0d} & B_d & 0 \end{bmatrix} \quad (54)$$

and

$$C^* = \begin{bmatrix} C_{*0} \\ C_{*1} \end{bmatrix} = \begin{bmatrix} C_{0a} & C_{0b} & C_{0c} & C_{0d} \\ 0 & 0 & 0 & C_d \\ 0 & C_b & 0 & 0 \end{bmatrix}, \quad D^* = \begin{bmatrix} I_{m_0} & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \quad (55)$$

We further note that A_{dd}^* , B_d and C_d have the following forms:

$$A_{dd}^* = \text{blkdiag} \{A_{q_1}, \dots, A_{q_{m_d}}\} \quad (56)$$

and

$$B_d = \text{blkdiag} \{B_{q_1}, \dots, B_{q_{m_d}}\}, \quad C_d = \text{blkdiag} \{C_{q_1}, \dots, C_{q_{m_d}}\} \quad (57)$$

where A_{q_i} , B_{q_i} and C_{q_i} , $i = 1, 2, \dots, m_d$, are defined as in (16).

Proof of Property 1: Let us define a state feedback gain matrix F^* as follows:

$$F^* = - \begin{bmatrix} C_{0a} & C_{0b} & C_{0c} & C_{0d} \\ E_{da} & E_{db} & E_{dc} & E_{dd} \\ E_{ca} & 0 & 0 & 0 \end{bmatrix} \quad (58)$$

Then, we have

$$A^* + B^*F^* = \begin{bmatrix} A_{aa} & L_{ab}C_b & 0 & L_{ad}C_d \\ 0 & A_{bb} & 0 & L_{bd}C_d \\ 0 & L_{cb}C_b & A_{cc} & L_{cd}C_d \\ 0 & 0 & 0 & A_{dd}^* + L_{dd}C_d \end{bmatrix} \quad (59)$$

Noting that (A_{cc}, B_c) is completely controllable, we have for any $\lambda \in \mathbb{C}$,

$$\begin{aligned} & \text{rank} \begin{bmatrix} A^* + B^*F^* - \lambda I & B^* \end{bmatrix} \\ &= \text{rank} \begin{bmatrix} A_{aa} - \lambda I & L_{ab}C_b & 0 & L_{ad}C_d & B_{0a} & 0 & 0 \\ 0 & A_{bb} - \lambda I & 0 & L_{bd}C_d & B_{0b} & 0 & 0 \\ 0 & L_{cb}C_b & A_{cc} - \lambda I & L_{cd}C_d & B_{0c} & 0 & B_c \\ 0 & 0 & 0 & A_{dd}^* + L_{dd}C_d - \lambda I & B_{0d} & B_d & 0 \end{bmatrix} \\ &= \text{rank} \begin{bmatrix} A_{aa} - \lambda I & L_{ab}C_b & 0 & L_{ad}C_d & B_{0a} & 0 & 0 \\ 0 & A_{bb} - \lambda I & 0 & L_{bd}C_d & B_{0b} & 0 & 0 \\ 0 & 0 & A_{cc} - \lambda I & 0 & 0 & 0 & B_c \\ 0 & 0 & 0 & A_{dd}^* + L_{dd}C_d - \lambda I & B_{0d} & B_d & 0 \end{bmatrix} \\ &= \text{rank} \begin{bmatrix} A_{\text{con}} - \lambda I & 0 & B_{\text{con}1}C_d & B_{\text{con}0} & 0 & 0 \\ 0 & A_{cc} - \lambda I & 0 & 0 & 0 & B_c \\ 0 & 0 & A_{dd}^* + L_{dd}C_d - \lambda I & B_{0d} & B_d & 0 \end{bmatrix} \quad (60) \end{aligned}$$

where

$$A_{\text{con}} = \begin{bmatrix} A_{aa} & L_{ab}C_b \\ 0 & A_{bb} \end{bmatrix}, \quad B_{\text{con}} = \begin{bmatrix} B_{\text{con}0} & B_{\text{con}1} \end{bmatrix} = \begin{bmatrix} B_{0a} & L_{ad} \\ B_{0b} & L_{bd} \end{bmatrix} \quad (61)$$

Also, noting the special structure of (A_{dd}^*, B_d, C_d) , it is simple to verify that $[A_* + B_*F_* - \lambda I \quad B_*]$ is of maximal rank if and only if $[A_{\text{con}} - \lambda I \quad B_{\text{con}}]$ is of maximal rank. By Lemma 1, we have that (A, B) is controllable (stabilizable) if and only if $(A_{\text{con}}, B_{\text{con}})$ is controllable (stabilizable).

Similarly, one can show that (A, C) is observable (detectable) if and only if $(A_{\text{obs}}, C_{\text{obs}})$ is observable (detectable). \square

Proof of Property 2: Let us define a state feedback gain matrix F_* as in (58) and an output injection gain matrix K_* as follows:

$$K_* = - \begin{bmatrix} B_{0a} & L_{ad} & L_{ab} \\ B_{0b} & L_{bd} & 0 \\ B_{0c} & L_{cd} & L_{cb} \\ B_{0d} & L_{dd} & 0 \end{bmatrix} \quad (62)$$

We have

$$\check{A}_* = A_* + B_*F_* + K_*C_* + K_*D_*F_* = \begin{bmatrix} A_{aa} & 0 & 0 & 0 \\ 0 & A_{bb} & 0 & 0 \\ 0 & 0 & A_{cc} & 0 \\ 0 & 0 & 0 & A_{dd}^* \end{bmatrix} \quad (63)$$

$$\check{B}_* = B_* + K_*D_* = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & B_c \\ 0 & B_d & 0 \end{bmatrix} \quad (64)$$

$$\check{C}_* = C_* + D_*F_* = \begin{bmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & C_d \\ 0 & C_b & 0 & 0 \end{bmatrix} \quad (65)$$

and

$$\check{D}_* = D_* = \begin{bmatrix} I_{m_0} & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \quad (66)$$

Let $\check{\Sigma}_*$ be characterized by the quadruple $(\check{A}_*, \check{B}_*, \check{C}_*, \check{D}_*)$. It is simple to verify that the transfer function of $\check{\Sigma}_*$ is given by

$$\check{H}_*(\zeta) = \check{C}_*(\zeta I - \check{A}_*)^{-1} \check{B}_* + \check{D}_* = \begin{bmatrix} I_{m_0} & 0 & 0 \\ 0 & C_d(\zeta I - A_{dd}^*)^{-1} B_d & 0 \\ 0 & 0 & 0 \end{bmatrix} \quad (67)$$

Furthermore, we can show that

$$C_d(\zeta I - A_{dd}^*)^{-1} B_d = \begin{bmatrix} \frac{1}{\zeta^{q_1}} & & \\ & \ddots & \\ & & \frac{1}{\zeta^{q_{m_d}}} \end{bmatrix} \quad (68)$$

By Lemmas 1 and 2, we have

$$\text{normrank} \{H_*(\zeta)\} = \text{normrank} \{\check{H}_*(\zeta)\} = m_0 + m_d \quad (69)$$

Next, it follows from Lemmas 1 and 2 that the invariant zeros of Σ_* and $\check{\Sigma}_*$ are equivalent. By the definition of the invariant zeros of a linear system, i.e. a complex scalar α is an invariant zero of $\check{\Sigma}_*$ if

$$\text{rank} \begin{bmatrix} \check{A}_* - \alpha I & \check{B}_* \\ \check{C}_* & \check{D}_* \end{bmatrix} < n + \text{normrank} \{\check{H}_*(\zeta)\} = n + m_0 + m_d \quad (70)$$

and also noting the special structure of (A_{dd}^*, B_d, C_d) and the facts that (A_{bb}, C_b) is observable, and (A_{cc}, B_c) is controllable, we have

$$\begin{aligned} \text{rank} \{P_{\check{\Sigma}_*}(\alpha)\} &= \text{rank} \begin{bmatrix} \check{A}_* - \alpha I & \check{B}_* \\ \check{C}_* & \check{D}_* \end{bmatrix} \\ &= \text{rank} \begin{bmatrix} A_{aa} - \alpha I & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & A_{bb} - \alpha I & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & A_{cc} - \alpha I & 0 & 0 & 0 & B_c \\ 0 & 0 & 0 & A_{dd}^* - \alpha I & 0 & B_d & 0 \\ 0 & 0 & 0 & 0 & I_{m_0} & 0 & 0 \\ 0 & 0 & 0 & C_d & 0 & 0 & 0 \\ 0 & C_b & 0 & 0 & 0 & 0 & 0 \end{bmatrix} \\ &= n_b + n_c + n_d + m_0 + m_d + \text{rank} \{A_{aa} - \alpha I\}. \end{aligned} \quad (71)$$

Clearly, the rank of $P_{\check{\Sigma}_*}(\alpha)$ drops below $n + m_0 + m_d$ if and only if $\alpha \in \lambda(A_{aa})$. Hence, the invariant zeros of $\check{\Sigma}_*$, or equivalently the invariant zeros of Σ_* , are given by the eigenvalues of A_{aa} , which are the union of $\lambda(A_{aa}^-)$, $\lambda(A_{aa}^0)$, and $\lambda(A_{aa}^+)$. This completes the proof of Property 2. \square

Proof of Property 3: It follows from Lemmas 1 and 2 that the infinite zeros of Σ_* and $\check{\Sigma}_*$ are equivalent. It is clear to see from (74) and (75) that the infinite

zeros of $\check{\Sigma}_*$, or equivalently the infinite zeros of Σ_* , of order higher than 0, are given by

$$S_{\infty}^*(\Sigma_*) = S_{\infty}^*(\check{\Sigma}_*) = \{q_1, q_2, \dots, q_{m_d}\} \tag{72}$$

Furthermore, $\check{\Sigma}_*$ or Σ_* has m_0 infinite zeros of order 0. □

Proof of Property 4: Again, it follows from Lemmas 1 and 2 that Σ_* or $H^*(\zeta)$ is (left- or right- or non-) invertible if and only if $\check{\Sigma}_*$ or $\check{H}^*(\zeta)$ is (left- or right- or non-) invertible. The results of Property 4 can be seen from the transfer function $\check{H}^*(\zeta)$ in (67). □

Proof of Property 5: We will prove only the geometric subspace $\mathcal{V}^*(\Sigma_*)$, i.e.

$$\mathcal{V}^*(\Sigma_*) = x_a \oplus x_c = \text{Im} \left\{ \Gamma_s \begin{bmatrix} I_{n_a} & 0 \\ 0 & 0 \\ 0 & I_{n_c} \\ 0 & 0 \end{bmatrix} \right\} \tag{73}$$

Here $\Gamma_s = I_n$ since the given system Σ_* is assumed to be already in the form of the special coordinate basis. It follows from Lemma 2 that \mathcal{V}^* is invariant under any output injection laws. Let us choose an output injection gain matrix K_* as in (69). Then, we have

$$\hat{A}_* = A_* + K_*C_* = \begin{bmatrix} A_{aa} & 0 & 0 & 0 \\ 0 & A_{bb} & 0 & 0 \\ B_c E_{ca} & 0 & A_{cc} & 0 \\ B_d E_{da} & B_d E_{db} & B_d E_{dc} & A_{dd}^* + B_d E_{dd} \end{bmatrix} \tag{74}$$

and

$$\hat{B}_* = B_* + K_*D_* = \check{B}_* = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & B_c \\ 0 & B_d & 0 \end{bmatrix} \tag{75}$$

Let $\hat{\Sigma}_*$ be a system characterized by $(\hat{A}_*, \hat{B}_*, C_*, D_*)$. Then it is sufficient to show the property of $\mathcal{V}^*(\Sigma_*)$ by showing that

$$\mathcal{V}^*(\hat{\Sigma}_*) = \text{Im} \left\{ \begin{bmatrix} I_{n_a} & 0 \\ 0 & 0 \\ 0 & I_{n_c} \\ 0 & 0 \end{bmatrix} \right\} \tag{76}$$

First, let us choose a matrix F_* as given in (58). Then, we have

$$\hat{A}_* + \hat{B}_*F_* = \begin{bmatrix} A_{aa} & 0 & 0 & 0 \\ 0 & A_{bb} & 0 & 0 \\ 0 & 0 & A_{cc} & 0 \\ 0 & 0 & 0 & A_{dd}^* \end{bmatrix} \quad (77)$$

and

$$C_* + D_*F_* = \begin{bmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & C_d \\ 0 & C_b & 0 & 0 \end{bmatrix} \quad (78)$$

It is now simple to see that for any

$$\zeta \in x_a \oplus x_c = \text{Im} \left\{ \begin{bmatrix} I_{n_a} & 0 \\ 0 & 0 \\ 0 & I_{n_c} \\ 0 & 0 \end{bmatrix} \right\} \quad (79)$$

we have

$$\zeta = \begin{pmatrix} \zeta_a \\ 0 \\ \zeta_c \\ 0 \end{pmatrix} \quad (80)$$

and

$$(\hat{A}_* + \hat{B}_*F_*)\zeta = \begin{pmatrix} A_{aa}\zeta_a \\ 0 \\ A_{cc}\zeta_c \\ 0 \end{pmatrix} \in \text{Im} \left\{ \begin{bmatrix} I_{n_a} & 0 \\ 0 & 0 \\ 0 & I_{n_c} \\ 0 & 0 \end{bmatrix} \right\} = x_a \oplus x_c \quad (81)$$

and

$$(C_* + D_*F_*)\zeta = 0 \quad (82)$$

Clearly, $x_a \oplus x_c$ is an $(\hat{A}_* + \hat{B}_*F_*)$ -invariant subspace of \mathbb{R}^n and is contained in $\text{Ker}(C_* + D_*F_*)$. By the definition of \mathcal{V}^* , we have

$$x_a \oplus x_c \subseteq \mathcal{V}^*(\hat{\Sigma}_*) \quad (83)$$

Conversely, for any $\zeta \in \mathcal{V}^*(\hat{\Sigma}_*)$, by Definition 2, there exists a gain matrix $\hat{F}_* \in \mathbb{R}^{m \times n}$ such that

$$(\hat{A}_* + \hat{B}_*\hat{F}_*)\zeta \in \mathcal{V}^*(\hat{\Sigma}_*) \quad (84)$$

and

$$(C_* + D_*\hat{F}_*)\zeta = 0 \quad (85)$$

(84) and (85) imply that for any $\zeta \in \mathcal{V}^*(\hat{\Sigma}_*)$

$$(C_* + D_*\hat{F}_*)(\hat{A}_* + \hat{B}_*\hat{F}_*)^k \zeta = 0, \quad k = 0, 1, \dots, n - 1 \tag{86}$$

Thus, (83) and (86) imply that

$$(C_* + D_*\hat{F}_*)(\hat{A}_* + \hat{B}_*\hat{F}_*)^k \begin{bmatrix} I_{n_a} & 0 \\ 0 & 0 \\ 0 & I_{n_c} \\ 0 & 0 \end{bmatrix} = 0, \quad k = 0, 1, \dots, n - 1 \tag{87}$$

Next, let us partition this \hat{F}_* as follows:

$$\hat{F}_* = \begin{bmatrix} F_{a0} - C_{0a} & F_{b0} - C_{0b} & F_{c0} - C_{0c} & F_{d0} - C_{0d} \\ F_{ad} - E_{da} & F_{bd} - E_{db} & F_{cd} - E_{dc} & F_{dd} - E_{dd} \\ F_{ac} - E_{ca} & F_{bc} & F_{cc} & F_{dc} \end{bmatrix} \tag{88}$$

We have

$$C_* + D_*\hat{F}_* = \begin{bmatrix} F_{a0} & F_{b0} & F_{c0} & F_{d0} \\ 0 & 0 & 0 & C_d \\ 0 & C_b & 0 & 0 \end{bmatrix} \tag{89}$$

and

$$\hat{A}_* + \hat{B}_*\hat{F}_* = \begin{bmatrix} A_{aa} & 0 & 0 & 0 \\ 0 & A_{bb} & 0 & 0 \\ B_c F_{ac} & B_c F_{bc} & A_{cc} + B_c F_{cc} & B_c F_{dc} \\ B_d F_{ad} & B_d F_{bd} & B_d F_{cd} & A_{dd}^{**} \end{bmatrix} \tag{90}$$

where $A_{dd}^{**} = A_{dd}^* + B_d F_{dd}$. Then, using (87) with $k = 0$, we have

$$(C_* + D_*\hat{F}_*) \begin{bmatrix} I_{n_a} & 0 \\ 0 & 0 \\ 0 & I_{n_c} \\ 0 & 0 \end{bmatrix} = 0 \tag{91}$$

which implies

$$F_{a0} = 0, \quad F_{c0} = 0 \tag{92}$$

and

$$C_* + D_*\hat{F}_* = \begin{bmatrix} 0 & \star & 0 & \star \\ 0 & 0 & 0 & C_d \\ 0 & C_b & 0 & 0 \end{bmatrix} \tag{93}$$

where \star are some matrices of not much interest. Using (87) with $k = 1$ together with (93), we have

$$C_d B_d F_{ad} = 0, \quad C_d B_d F_{cd} = 0 \tag{94}$$

and

$$(C_* + D_*\hat{F}_*)(\hat{A}_* + \hat{B}_*\hat{F}_*) = \begin{bmatrix} 0 & \star & 0 & \star \\ 0 & C_d B_d F_{bd} & 0 & C_d A_{dd}^{**} \\ 0 & C_b A_{bb} & 0 & 0 \end{bmatrix} \quad (95)$$

In general, one can show that for any positive integer k

$$C_d(A_{dd}^{**})^{k-1} B_d F_{ad} = 0, \quad C_d(A_{dd}^{**})^{k-1} B_d F_{cd} = 0 \quad (96)$$

and

$$(C_* + D_*\hat{F}_*)(\hat{A}_* + \hat{B}_*\hat{F}_*)^k = \begin{bmatrix} 0 & \star & 0 & \star \\ 0 & \star & 0 & C_d(A_{dd}^{**})^k \\ 0 & C_b(A_{bb})^k & 0 & 0 \end{bmatrix} \quad (97)$$

As a by-product, we can easily show that $F_{ad} = 0$ and $F_{cd} = 0$, because of the fact that (A_{dd}^{**}, B_d, C_d) is controllable, observable, invertible and is free of invariant zeros. Now, for any

$$\zeta = \begin{pmatrix} \zeta_a \\ \zeta_b \\ \zeta_c \\ \zeta_d \end{pmatrix} \in \gamma^*(\hat{\Sigma}_*) \quad (98)$$

it follows from (86) and (97) that

$$C_b(A_{bb})^k \zeta_b = 0, \quad k = 0, 1, \dots, n-1 \quad (99)$$

which implies $\zeta_b = 0$ because (A_{bb}, C_b) is completely observable, and

$$C_d(A_{dd}^{**})^k \zeta_d + \star \zeta_b = C_d(A_{dd}^{**})^k \zeta_d = 0, \quad k = 0, 1, \dots, n-1 \quad (100)$$

which implies $\zeta_d = 0$ because (A_{dd}^{**}, C_d) is also completely observable. Hence,

$$\zeta = \begin{pmatrix} \zeta_a \\ 0 \\ \zeta_c \\ 0 \end{pmatrix} \in \text{Im} \left\{ \begin{bmatrix} I_{n_a} & 0 \\ 0 & 0 \\ 0 & I_{n_c} \\ 0 & 0 \end{bmatrix} \right\} = x_a \oplus x_c \quad (100)$$

and

$$\gamma^*(\hat{\Sigma}_*) \subseteq x_a \oplus x_c \quad (102)$$

Obviously, (83) and (102) imply the result.

Similarly, one can follow the same procedure as in the above to show the properties of the other subspaces in Property 5. □

Proof of Property 6: Let us prove the property of $\gamma_\lambda(\Sigma_*)$. It follows from Lemmas 1 and 2 that γ_λ is invariant under any state feedback and output injection laws. Thus, it is sufficient to prove the property of $\gamma_\lambda(\Sigma_*)$ by showing that

$$\nu_\lambda(\check{\Sigma}^*) = \text{Im} \left\{ \begin{bmatrix} X_{a\lambda} & 0 \\ 0 & 0 \\ 0 & X_{c\lambda} \\ 0 & 0 \end{bmatrix} \right\} \tag{103}$$

where $\check{\Sigma}^*$ is as defined in the proof of Property 2, $X_{a\lambda}$ is a matrix whose columns form a basis for the subspace

$$\{\zeta_g \in \mathbb{C}^{n_a} \mid (\lambda I - A_{aa})\zeta_g = 0\} \tag{104}$$

and

$$X_{c\lambda} = (A_{cc} + B_c F_c - \lambda I)^{-1} B_c \tag{105}$$

with F_c being an appropriately dimensional matrix such that $A_{cc} + B_c F_c - \lambda I$ is invertible.

For any $\zeta \in \nu_\lambda(\check{\Sigma}^*)$, by Definition 3, there exists a vector $\omega \in \mathbb{C}^m$ such that

$$\begin{bmatrix} \check{A}^* - \lambda I & \check{B}^* \\ \check{C}^* & \check{D}^* \end{bmatrix} \begin{pmatrix} \zeta \\ \omega \end{pmatrix} = 0 \tag{106}$$

or, equivalently,

$$\begin{bmatrix} A_{aa} - \lambda I & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & A_{bb} - \lambda I & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & A_{cc} - \lambda I & 0 & 0 & 0 & B_c \\ 0 & 0 & 0 & A_{dd}^* - \lambda I & 0 & B_d & 0 \\ 0 & 0 & 0 & 0 & I_{m_0} & 0 & 0 \\ 0 & 0 & 0 & C_d & 0 & 0 & 0 \\ 0 & C_b & 0 & 0 & 0 & 0 & 0 \end{bmatrix} \begin{pmatrix} \zeta_g \\ \zeta_b \\ \zeta_c \\ \zeta_d \\ \omega_0 \\ \omega_d \\ \omega_c \end{pmatrix} = 0 \tag{107}$$

Hence, we have

$$(A_{aa} - \lambda I)\zeta_g = 0 \tag{108}$$

which implies that $\zeta_g \in \text{Im} \{X_{a\lambda}\}$

$$\begin{bmatrix} A_{bb} - \lambda I \\ C_b \end{bmatrix} \zeta_b = 0 \tag{109}$$

which implies that $\zeta_b = 0$ since (A_{bb}, C_b) is completely observable, and

$$\begin{bmatrix} A_{dd}^* - \lambda I & B_d \\ C_d & 0 \end{bmatrix} \begin{pmatrix} \zeta_d \\ \omega_d \end{pmatrix} = 0 \tag{110}$$

which implies that $\zeta_d = 0$ and $\omega_d = 0$ since (A_{dd}^*, B_d, C_d) is square invertible and free of invariant zeros. We also have

$$(A_{cc} - \lambda I)\zeta_c + B_c \omega_c = 0 \tag{111}$$

which implies that

$$(A_{cc} + B_c F_c - \lambda I)\zeta_g + B_c(\omega_c - F_c \zeta_g) = 0 \tag{112}$$

or

$$\zeta_g = (A_{cc} + B_c F_c - \lambda I)^{-1} B_c (F_c \zeta_g - \omega_c) = X_{c\lambda} (F_c \zeta_g - \omega_c) \tag{113}$$

Hence $\zeta_g \in \text{Im}\{X_{c\lambda}\}$. Clearly

$$\zeta_g \in \text{Im} \left\{ \begin{bmatrix} X_{a\lambda} & 0 \\ 0 & 0 \\ 0 & X_{c\lambda} \\ 0 & 0 \end{bmatrix} \right\} \implies \gamma_\lambda(\check{\Sigma}^*) \subseteq \text{Im} \left\{ \begin{bmatrix} X_{a\lambda} & 0 \\ 0 & 0 \\ 0 & X_{c\lambda} \\ 0 & 0 \end{bmatrix} \right\} \tag{114}$$

Conversely, for any

$$\zeta = \begin{pmatrix} \zeta_g \\ \zeta_f \\ \zeta_c \\ \zeta_d \end{pmatrix} \in \text{Im} \left\{ \begin{bmatrix} X_{a\lambda} & 0 \\ 0 & 0 \\ 0 & X_{c\lambda} \\ 0 & 0 \end{bmatrix} \right\} \tag{115}$$

we have $\zeta_f = 0, \zeta_d = 0, \zeta_g \in \text{Im}\{X_{a\lambda}\}$, which implies that $(\lambda I - A_{aa})\zeta_g = 0$, and $\zeta_c \in \text{Im}\{X_{c\lambda}\}$, which implies that there exists a vector $\tilde{\omega}_c$ such that

$$\zeta_c = X_{c\lambda} \tilde{\omega}_c = (A_{cc} + B_c F_c - \lambda I)^{-1} B_c \tilde{\omega}_c \tag{116}$$

Thus, we have

$$(A_{cc} + B_c F_c - \lambda I)\zeta_c = B_c \tilde{\omega}_c \tag{117}$$

or

$$(A_{cc} - \lambda I)\zeta_c + B_c (F_c \zeta_c - \tilde{\omega}_c) = 0 \tag{118}$$

Let

$$\omega = \begin{pmatrix} \omega_0 \\ \omega_d \\ \omega_c \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ F_c \zeta_c - \tilde{\omega}_c \end{pmatrix} \tag{119}$$

It is now straightforward to verify, using (107), that

$$\begin{bmatrix} \check{A}^* - \lambda I & \check{B}^* \\ \check{C}^* & \check{D}^* \end{bmatrix} \begin{pmatrix} \zeta \\ \omega \end{pmatrix} = 0 \tag{120}$$

By Definition 3, we have

$$\zeta_g \in \gamma_\lambda(\check{\Sigma}^*) \implies \text{Im} \left\{ \begin{bmatrix} X_{a\lambda} & 0 \\ 0 & 0 \\ 0 & X_{c\lambda} \\ 0 & 0 \end{bmatrix} \right\} \subseteq \gamma_\lambda(\check{\Sigma}^*) \tag{121}$$

Finally, (114) and (121) imply the result.

The proof of $s_\lambda(\Sigma_*)$ follows from the same lines of reasoning. This concludes all the proofs to the properties of the special coordinate basis. \square

4. Conclusion

We have presented in this paper rigorous and complete proofs to all the key properties of the special coordinate basis of linear time-invariant systems, developed by Sannuti and Saberi (1987). The results of this paper complement the work of Sannuti and Saberi and make the theory of Sannuti and Saberi more complete.

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