

## Lecture 7

- Polynomial matrices and Smith normal form
- Differential Algebraic Equations and Pencils
- Weierstrass normal form

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## Permissible Transformations

### 1. On equations

- interchange order
- addition of one equation or derivative of this equation to another equation
- multiplication with a constant  $c \neq 0$ .

### 2. On variables

- renumbering
- replace a variable  $x_i$  with  $x_i + cx_j$  or  $x_i + c \frac{dx_j}{dt}$ ,  $i \neq j$  etc.
- multiplication of  $x_i$  with a constant  $c \neq 0$ .

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## Example

General Robot Model

$$J\ddot{x}(t) + D\dot{x}(t) + Kx(t) = f(t)$$

where  $J$ ,  $D$  and  $K$  are matrices

Often good to use physical variables and "natural" equations

Interconnection of subsystems

How can a system of linear differential equations on the above form be transformed, and what is the most simple form?

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## Algebraic Formulation

$$A\left(\frac{d}{dt}\right)x(t) = f(t)$$

where  $A(\lambda) = A_0 + A_1\lambda + \dots + A_p\lambda^p$  is a matrix polynomial of degree  $p$  if  $A_p \neq 0$ .

For robot example:  $A(\lambda) = K + D\lambda + J\lambda^2$ .

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## Elementary Operations

For **rows**:

1. interchange two rows
2. addition of  $p(\lambda)$  times row  $j$  to row  $i$ ,  $i \neq j$ .
3. multiplication of a row with a **constant**  $c \neq 0$ .

Can be interpreted as multiplying from left with a product of **elementary matrices**.

A sequence of elementary row operations is invertible.

Elementary column operations are defined similarly.

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## Some more Definitions

**Definition 2:**  $A(\lambda)$  is **unimodular** if  $\det A(\lambda) = c \neq 0$

**Definition 3:**  $A(\lambda)$  is **invertible** if there is  $B(\lambda)$  such that

$$A(\lambda)B(\lambda) = B(\lambda)A(\lambda) = I$$

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## Definition 1: Equivalence

Two polynomial matrices  $A(\lambda)$  and  $B(\lambda)$  are equivalent if  $A(\lambda)$  can be transformed into  $B(\lambda)$  using elementary row and column operations. We then write

$$A(\lambda) \sim B(\lambda)$$

**Remark:**  $A(\lambda) \sim B(\lambda)$  if and only if there exist  $P(\lambda)$  and  $Q(\lambda)$  such that  $B(\lambda) = P(\lambda)A(\lambda)Q(\lambda)$  where  $P(\lambda)$  and  $Q(\lambda)$  are products of elementary matrices.

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## Theorem 1: Invertability

$A(\lambda)$  is invertible if and only if  $A(\lambda)$  is unimodular.

**Proof:** If  $A(\lambda)$  is invertible, then there is  $B(\lambda)$  such that  $A(\lambda)B(\lambda) = I$ . Hence  $\det A(\lambda) \cdot \det B(\lambda) = 1$  and both  $A(\lambda)$  and  $B(\lambda)$  are unimodular.

If  $A(\lambda)$  is unimodular then

$$A(\lambda)\text{adj}A(\lambda) = \det A(\lambda)I = cI \neq 0$$

and hence  $A^{-1}(\lambda) = \text{adj}A(\lambda)/c$  which is a polynomial matrix.

**Corollary 1:** Products of elementary matrices are unimodular.

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## Theorem 2: Smith Normal Form

For any polynomial matrix  $A(\lambda)$  it holds that

$$A(\lambda) \sim \begin{bmatrix} D_r(\lambda) & 0 \\ 0 & 0 \end{bmatrix}$$

where

$$D_r(\lambda) = \text{diag}(i_1(\lambda), i_2(\lambda), \dots, i_r(\lambda))$$

and where  $i_k(\lambda)$  are monic polynomials for which  $i_k$  divides  $i_{k+1}$  for  $k = 1, 2, \dots, r - 1$ .

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## Proof continued

Write

$$\bar{a}_{i1}(\lambda) = \bar{a}_{11}(\lambda)q_{i1}(\lambda) + r_{i1}(\lambda)$$

$$\bar{a}_{1j}(\lambda) = \bar{a}_{11}(\lambda)q_{1j}(\lambda) + r_{1j}(\lambda)$$

and make elementary operations so that

$$A(\lambda) \sim \begin{bmatrix} \bar{a}_{11}(\lambda) & r_{12}(\lambda) & \dots & r_{1n}(\lambda) \\ r_{21}(\lambda) & * & \dots & * \\ \vdots & \vdots & \ddots & \vdots \\ r_{m1}(\lambda) & * & \dots & * \end{bmatrix}$$

In case not all  $r_{ij}(\lambda) = 0$  start all over.

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## Proof

Perform elementary column and row operations so that

$$A(\lambda) \sim \begin{bmatrix} \bar{a}_{11}(\lambda) & \bar{a}_{12}(\lambda) & \dots & \bar{a}_{1n}(\lambda) \\ \bar{a}_{21}(\lambda) & * & \dots & * \\ \vdots & \vdots & \ddots & \vdots \\ \bar{a}_{m1}(\lambda) & * & \dots & * \end{bmatrix}$$

where  $\bar{a}_{11}(\lambda) \neq 0$ ,  $\deg \bar{a}_{11}(\lambda) \leq \deg \bar{a}_{i1}(\lambda)$ ,  $i = 2, 3, \dots, m$  and  $\deg \bar{a}_{11}(\lambda) \leq \deg \bar{a}_{1j}(\lambda)$ ,  $j = 2, 3, \dots, n$ .

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## Proof continued

Now

$$A(\lambda) \sim \begin{bmatrix} \bar{a}_{11}(\lambda) & 0 & \dots & 0 \\ 0 & \tilde{a}_{22}(\lambda) & \dots & \tilde{a}_{2n}(\lambda) \\ \vdots & \vdots & \ddots & \vdots \\ 0 & \tilde{a}_{2m}(\lambda) & \dots & \tilde{a}_{mn}(\lambda) \end{bmatrix}$$

In case  $\tilde{a}_{11}(\lambda)$  not divides all  $\tilde{a}_{ij}(\lambda)$ ,  $i = 2, 3, \dots, m$ ,  $j = 2, 3, \dots, n$ , then add a column containing such an element to the first column and start all over.

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### Proof continued

Now

$$A(\lambda) \sim \begin{bmatrix} \hat{a}_{11}(\lambda) & 0 & \cdots & 0 \\ 0 & \hat{a}_{22}(\lambda) & \cdots & \hat{a}_{2n}(\lambda) \\ \vdots & \vdots & \ddots & \vdots \\ 0 & \hat{a}_{2m}(\lambda) & \cdots & \hat{a}_{mn}(\lambda) \end{bmatrix}$$

where  $\hat{a}_{11}(\lambda)$  divides all  $\hat{a}_{ij}(\lambda)$ ,  $i = 2, 3, \dots, m$ ,  $j = 2, 3, \dots, n$ .

Repeat the whole procedure on the 2,2-block matrix until it is zero or of zero dimension.

Normalize so that the polynomials are monic.

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### Lemma 1

The determinantal divisors are invariant under elementary operations.

**Proof:** Let  $B(\lambda) = P(\lambda)A(\lambda)$  where  $P(\lambda)$  is a product of elementary matrices. By the Cauchy-Binet formula for determinants

$$\det(B[I, J](\lambda)) = \sum_{\#K=J} \det(P[I, K](\lambda)) \det(A[K, J](\lambda))$$

where  $\#I = \#J = j$ . Since  $\det(P[I, K](\lambda)) = c \neq 0$  it follows that  $A(\lambda)$  and  $B(\lambda)$  have the same determinantal divisors.

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### Definition 4: Determinantal divisors

A **determinantal divisor**  $d_j(\lambda)$  of a polynomial matrix  $A(\lambda)$  is the greatest common divisor of all the minors of order  $j$  in  $A(\lambda)$ ,  $j = 1, 2, \dots, \min(m, n)$ .

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### Theorem 3

The Smith form is unique

**Proof:** Any matrix

$$\begin{bmatrix} i_1(\lambda) & 0 & \cdots & 0 & \cdots & 0 \\ 0 & i_2(\lambda) & \cdots & 0 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots & \vdots & \vdots \\ 0 & 0 & & i_r(\lambda) & & 0 \\ & & & & \ddots & \vdots \\ 0 & 0 & \cdots & 0 & \cdots & 0 \end{bmatrix}$$

where  $i_k$  divides  $i_{k+1}$  for  $k = 1, 2, \dots, r - 1$  has

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### Proof continued

$$d_m(\lambda) = i_1(\lambda)i_2(\lambda) \cdots i_m(\lambda), \quad m = 1, 2, \dots, r$$

$$d_m(\lambda) = 0, \quad m > r$$

Hence

$$i_1(\lambda) = d_1(\lambda)$$

$$i_m(\lambda) = d_m(\lambda)/d_{m-1}(\lambda), \quad 2 \leq m \leq r$$

Since the determinantal divisors by Lemma 1 are invariant under elementary operations,  $i_k(\lambda)$  are uniquely determined by the original matrix.

**Definition 5:**  $i_k(\lambda)$ ,  $k = 1, 2, \dots, r$  are called the **invariant polynomials** of  $A(\lambda)$ .

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### Theorem 5

1. A polynomial matrix  $A(\lambda)$  is invertible if and only if it is a product of elementary matrices.
2. Two polynomial matrices  $A(\lambda)$  and  $B(\lambda)$  are equivalent if and only if there are invertible matrices  $P(\lambda)$  and  $Q(\lambda)$  such that  $B(\lambda) = P(\lambda)A(\lambda)Q(\lambda)$

**Proof**

1. By Theorem 1  $A(\lambda)$  is invertible if and only if it is unimodular. This holds if and only if the Smith form is unimodular, i.e. equal to the identity, but then  $A(\lambda)$  is the product of elementary matrices. Also the product of elementary matrices is unimodular by Corollary 1.
2. Follows from 1) and Definition 1.

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### Theorem 4

Two polynomial matrices of the same order are equivalent if and only if they have the same invariant polynomials

**Proof:** Use elementary operations to bring both matrices to their Smith form. The result follows from the uniqueness of the Smith form by Theorem 3.

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### Application to System of Differential Equations

Given a polynomial matrix  $A(\lambda)$  and the differential equation

$$A \left( \frac{d}{dt} \right) x(t) = f(t)$$

Let  $P(\lambda)$  and  $Q(\lambda)$  such that  $B(\lambda) = P(\lambda)A(\lambda)Q(\lambda)$ , where  $B(\lambda)$  is on Smith form. Then with

$$x(t) = Q \left( \frac{d}{dt} \right) z(t); \quad g(t) = P \left( \frac{d}{dt} \right) u(t)$$

it holds that

$$B \left( \frac{d}{dt} \right) z(t) = g(t)$$

which can be solved by integration, but to compute  $g(t)$  and  $x(t)$  **derivation** is needed.

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## Differential Algebraic Equation

Models of physical systems can often be written in a natural way as

$$0 = F(\dot{x}, x, t)$$

An important special case is the linear **Differential Algebraic Equation (DAE)**

$$E\dot{x} = Ax + f(t)$$

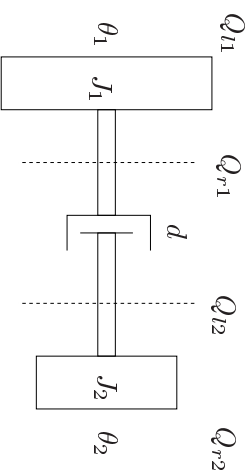
Any linear differential equation with higher order derivatives can be brought into this form by augmenting the state vector.

What is the most simple form for a linear DAE?

**Definition 6:** Associated to the linear DAE is the matrix polynomial  $\lambda E - A$  which is called a **matrix pencil**

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## Example: Rotating Masses



$$J_1 \dot{\omega}_1 = Q_{1n} + Q_{r1} \quad \dot{\theta}_1 = \omega_1$$

$$J_2 \dot{\omega}_2 = Q_{1r2} + Q_{r2} \quad \dot{\theta}_2 = \omega_2$$

$$Q_{r1} = d(\omega_2 - \omega_1) \quad Q_{r2} = -Q_{1r2}$$

where  $Q_{1n}$  and  $Q_{r2}$  are known time functions and  $J_1$ ,  $J_2$  and  $d$  are parameters.

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## Example: Two Tank System

Flow:  $q$ , Volumes:  $V_1$ ,  $V_2$ , Concentrations:  $u(t)$ ,  $x_1(t)$ ,  $x_2(t)$

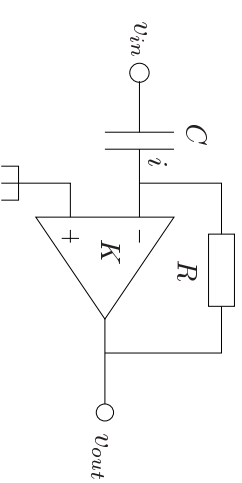
Dynamics:

$$\begin{cases} V_1 \dot{x}_1 + qx_1 = qu \\ V_2 \dot{x}_2 - qx_1 + qx_2 = 0 \end{cases} \quad \dot{x} = \begin{bmatrix} -\frac{1}{V_1} & 0 \\ \frac{1}{V_2} & -\frac{1}{V_2} \end{bmatrix} qx + \begin{bmatrix} \frac{1}{V_1} \\ 0 \end{bmatrix} qu$$

$V_1 = 0$  or  $V_2 = 0$ ?

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## Example: A Differentiator



$$C\dot{v}_c = i$$

$$v_{out} = K(v_{in} - v_c)$$

$$v_{out} = v_{in} - v_c - Ri$$

If  $1/K = 0$ , then  $v_{out} = -RC\dot{v}_{in}$ .

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### Example continued

Let

$$x = \begin{bmatrix} v_c & v_{out} & i \end{bmatrix}^T$$

and

$$sE - A = \begin{bmatrix} sC & 0 & -1 \\ 1 & -1/K & 0 \\ 1 & 1 & R \end{bmatrix}, \quad B = \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}$$

$$H = \begin{bmatrix} 0 & 1 & 0 \end{bmatrix}$$

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### Definition 7

Two pencils  $\lambda E_1 - A_1$  and  $\lambda E_2 - A_2$  are **strictly equivalent** if there exist square non-singular matrices  $Q$  and  $P$  such that

$$P(\lambda E_1 - A_1)Q = \lambda E_2 - A_2$$

**Notation:** Given  $A(\lambda) = A_0 + A_1\lambda + \dots + A_p\lambda^p$  define for a square matrix  $F$  of compatible dimension

$$A(F) = A_0 + A_1F + \dots + A_pF^p$$

$$\hat{A}(F) = A_0 + FA_1 + \dots + F^pA_p$$

where  $A(F)$  is called the right value of  $A(\lambda)$  on substitution of  $\lambda$  with  $F$ , and where  $\hat{A}(F)$  is called the left value of  $A(\lambda)$  on substitution of  $\lambda$  with  $F$ .

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### Example continued

Then

$$(sE - A)x(s) = Bv_{in}(s)$$

so that

$$v_{out}(s) = H(sE - A)^{-1}Bv_{in}(s) = \frac{RCs}{\frac{RC}{K}s + \frac{K-1}{K}}v_{in}(s)$$

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### Theorem 6: Strict Equivalence

The pencils  $\lambda I - A$  and  $\lambda I - B$  are strictly equivalent if and only if they are equivalent as matrix polynomials.

**Proof:** Clearly one direction is trivial. Assume that

$$\lambda I - B = P(\lambda)(\lambda I - A)Q(\lambda)$$

where  $P(\lambda)$  and  $Q(\lambda)$  are invertible. Let  $M(\lambda) = P^{-1}(\lambda)$ . Then

$$(\lambda I - A)Q(\lambda) = M(\lambda)(\lambda I - B)$$

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### Proof continued

Since

$$(\lambda I - A)Q(\lambda) = \sum_{i \geq 0} \lambda^{i+1} Q_i - \sum_{i \geq 0} \lambda^i A Q_i$$

it follows that the left value of this polynomial matrix on substitution of  $\lambda$  with  $A$  is zero. Hence

$$0 = A\hat{M}(A) - \hat{M}(A)B$$

Let  $Q = \hat{M}(A)$ . Then  $AQ = QB$ . If  $Q$  is invertible, then with  $P = Q^{-1}$  it holds that  $PAQ = B$  and

$$P(\lambda I - A)Q = \lambda I - B$$

proving strict equivalence.

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### Definition 8: Block Matrix Notation

For a block diagonal matrix  $A$  with blocks  $A_i$ ,  $i = 1, 2, \dots, s$ , introduce the notation

$$A = A_1 \oplus A_2 \oplus \dots \oplus A_s = \begin{bmatrix} A_1 & 0 & \dots & 0 \\ 0 & A_2 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & A_s \end{bmatrix}$$

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### Proof continued

Now

$$M(\lambda)P(\lambda) = \sum_j \lambda^j M(\lambda)P_j = I$$

and hence

$$\sum_j A^j \hat{M}(A)P_j = I \Rightarrow \sum_j A^j QP_j = I$$

From  $AQ = QB$  follows  $A^j Q = QB^j$  and hence  $Q \sum_j B^j P_j = I$ . Therefore  $Q$  is invertible with inverse  $\hat{P}(B)$ .

**Corollary 2:** The pencils  $\lambda I - A$  and  $\lambda I - B$  are strictly equivalent if and only if  $A$  and  $B$  are similar.

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### Definition 9: Nilpotent Matrices

A matrix  $N$  is **nilpotent** if  $N^l = 0$  for some  $l$ . The smallest  $l$  for which this happens is called the **nilpotency index**.

The matrix

$$N_m = \begin{bmatrix} 0 & 1 & 0 & \dots & 0 \\ \vdots & \ddots & \ddots & \ddots & \vdots \\ \vdots & & \ddots & \ddots & 0 \\ 0 & \dots & \dots & \dots & 0 \end{bmatrix}$$

of dimension  $m \times m$  has nilpotency index  $m$ .

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## Theorem 7: Jordan Normal Form

Any square matrix  $A$  is similar to a **Jordan** matrix

$$J = J_{m_1}(\lambda_1) \oplus J_{m_2}(\lambda_2) \oplus \cdots \oplus J_{m_s}(\lambda_s)$$

where  $\lambda_i$  are the eigenvalues of  $A$  and where

$$J_m(a) = aI + N_m$$

is a Jordan block of dimension  $m$ .

**Exercise:** Show that

$$\lambda I - J_m(a) \sim \begin{bmatrix} I_{m-1} & 0 \\ 0 & (\lambda - a)^m \end{bmatrix}$$

Also relate the invariant polynomials of  $\lambda I - A$  to the Jordan blocks using **elementary divisors**.

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## Lemma 2

Assume that  $E_1$  and  $E_2$  are invertible. Then the two pencils  $\lambda E_1 - A_1$  and  $\lambda E_2 - A_2$  are strictly equivalent if and only if the two pencils  $\lambda I - A_1 E_1^{-1}$  and  $\lambda I - A_2 E_2^{-1}$  are strictly equivalent.

**Proof:** Assume that there exist invertible  $P$  and  $Q$  such that

$$P(\lambda E_1 - A_1)Q = \lambda E_2 - A_2$$

Then with  $T = P^{-1}$  it holds that

$$T^{-1}A_1E_1^{-1}T = PA_1E_1^{-1}P^{-1} = A_2Q^{-1}E_1^{-1}P^{-1} = A_2E_2^{-1}$$

Assume that there exist invertible  $T$  such that

$$T^{-1}A_1E_1^{-1}T = A_2E_2^{-1}. \text{ Then with } P = T^{-1} \text{ and } Q = E_1^{-1}TE_2$$

$$P(\lambda E_1 - A_1)Q = T^{-1}(\lambda E_1 - A_1)E_1^{-1}TE_2 = \lambda E_2 - T^{-1}A_1E_1^{-1}TE_2 = \lambda E_2 - A_2$$

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## Application to Differential Equation

Consider

$$\dot{x}(t) = Ax(t) + f(t)$$

Then there is invertible  $T$  such that  $T^{-1}AT = J$  where  $J$  Jordan matrix. With  $g(t) = T^{-1}f(t)$  and  $x(t) = Tz(t)$

$$\dot{z}(t) = Jz(t) + g(t)$$

and

$$z(t) = e^{J(t-t_0)}z(t_0) + \int_{t_0}^t e^{J(t-\tau)}g(\tau)d\tau$$

where  $\exp(Jt) = \exp(J_{m_1}(\lambda_1)t) \oplus \cdots \oplus \exp(J_{m_s}(\lambda_s)t)$ , and where it is an **exercise** to compute  $\exp(J_{m_i}(\lambda_i)t)$

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## Theorem 8

Assume that  $E_1$  and  $E_2$  are invertible. Then the two pencils  $\lambda E_1 - A_1$  and  $\lambda E_2 - A_2$  are strictly equivalent if and only if they are equivalent as matrix polynomials

**Proof:** Follows from Theorem 6 and Lemma 2.

**Corollary 3:** When  $E_1$  and  $E_2$  are invertible strict equivalence is equivalent to the pencils having the same invariant polynomials.

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## Regularity

A pencil  $\lambda E - A$  is called **regular** if it is square and  $\det(\lambda E - A) \neq 0$  for some  $\lambda$ . Otherwise it is called **singular**.

**Lemma 3** If  $E$  is invertible then  $\lambda E - A$  is regular.

**Proof:**  $\det(\lambda E - A) = \det(\lambda I - AE^{-1})\det E \neq 0$  for any  $\lambda$  which is not an eigenvalue of  $AE^{-1}$ .

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## Consequence for Linear DAEs

When solving

$$E\dot{x}(t) = Ax(t) + f(t)$$

for noninvertible  $E$  it might be necessary to compute derivatives of  $f(t)$ .

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## Example

Consider

$$\lambda E_1 - A_1 = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & \lambda \end{bmatrix}; \quad \lambda E_2 - A_2 = \begin{bmatrix} 1 & \lambda & 0 \\ 0 & 1 & 0 \\ 0 & 0 & \lambda \end{bmatrix}$$

They have the same invariant polynomials, 1, 1,  $\lambda$ . Hence they are equivalent as matrix polynomials. They are both regular, but  $E_1$  and  $E_2$  are not invertible, and they are not strictly equivalent, since the ranks of  $E_1$  and  $E_2$  are different.

**Conclusion:** Equivalence of pencils as matrix polynomials is not necessarily equivalent to strict equivalence of pencils when  $E_1$  and  $E_2$  are not invertible.

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## Theorem 9: Weierstrass Normal Form

Any regular pencil  $\lambda E - A$  is strictly equivalent to a pencil of the form

$$(I + \lambda N) \oplus (\lambda I - J)$$

where  $N$  is a nilpotent matrix and  $J$  is a Jordan matrix. Furthermore

$$N = N_{m_1} \oplus N_{m_2} \oplus \cdots \oplus N_{m_r}$$

where the indices  $m_i$  will be defined below.

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### Proof

Since  $\lambda E - A$  is regular there is a number  $c$  such that  $A_1 = cE - A$  is invertible. With  $\lambda_1 = \lambda - c$

$$\lambda E - A = \lambda_1 E + A_1$$

Multiplying with  $A_1^{-1}$  from the left yields

$$\lambda_1 A_1^{-1} E + I \quad (1)$$

Apply a similarity transformation to  $A_1^{-1} E$  so that it is similar to the Jordan matrix  $J_0 \oplus J_1$  where  $J_1$  is invertible and  $J_0$  has only zero eigenvalues. Applying the same similarity transformation to (1) yields

$$\lambda_1 (J_0 \oplus J_1) + I = (\lambda_1 J_0 + I) \oplus (\lambda_1 J_1 + I) = [(\lambda - c) J_0 + I] \oplus [(\lambda - c) J_1 + I]$$

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### Generalized Eigenvalue Problem

The **generalized eigenvalue** problem associated to the pencil  $\lambda E - A$  is

$$(\lambda E - A)x = 0, x \neq 0$$

For invertible  $E$  this is equivalent to the standard eigenvalue problem for

$$(\lambda I - AE^{-1})Ex = 0, z = Ex \neq 0$$

and the eigenvalues are given by either  $\det(\lambda I - AE^{-1}) = 0$  or  $\det(\lambda E - A) = 0$ . The eigenvalues are finite.

For singular  $E$  the eigenvalues are given by  $\det(\lambda E - A) = 0$ . There are also **infinite eigenvalues** which are the inverse of the zero eigenvalues of  $(E - \mu A)x = 0, x \neq 0$ . The indices  $m_i$  are the dimensions of the corresponding Jordan blocks.

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### Proof continued

Now  $I - cJ_0$  is invertible and

$$(I - cJ_0)^{-1}[(\lambda - c)J_0 + I] = I + \lambda(I - cJ_0)^{-1}J_0$$

where  $(I - cJ_0)^{-1}J_0$  is nilpotent. Therefore  $I + \lambda(I - cJ_0)^{-1}J_0$  is strictly equivalent to

$$(I_{m_1} + \lambda N_{m_1}) \oplus (I_{m_2} + \lambda N_{m_2}) \oplus \dots \oplus (I_{m_r} + \lambda N_{m_r})$$

Since  $J_1$  is invertible,  $(\lambda - c)J_1 + I$  is strictly equivalent to  $\lambda I - J$  for some Jordan matrix  $J$ .

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### Application to Linear DAEs

Given

$$E\dot{x}(t) = Ax(t) + f(t)$$

there are non-singular matrices  $P$  and  $Q$  such that by taking  $x(t) = Q(t)$  and  $g(t) = Pf(t)$  we get

$$\begin{aligned} \dot{z}_1(t) - Jz_1(t) &= g_1(t) \\ N\dot{z}_2(t) + z_2(t) &= g_2(t) \end{aligned}$$

where  $N$  is a nilpotent matrix with nilpotency index  $n = \max(m_i)$   $n$  is called the **Differential Index (DI)** of the problem.

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## Solution

The solution can be obtained as

$$z_1(t) = e^{J(t-t_0)} z_1(t_0) + \int_{t_0}^t e^{J(t-\tau)} g_1(\tau) d\tau \quad (2)$$

$$z_2(t) = \sum_{i=0}^{n-1} (-N)^i \frac{d^i g_2(t)}{dt^i} \quad (3)$$

**Note:**

- Initial values must be consistent with (3)
- The function  $f$  must be differentiable

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## Differential index of DAEs

Informally, the differential index DI of

$$F(t, \dot{x}, x) = 0 \quad (4)$$

is the minimum number of times that all or part of (4) must be differentiated with respect to  $t$  in order to determine  $\dot{x}$  as a continuous function of  $x$ .

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## Linear Systems II

- System Description by Fractions of Polynomial Matrices
- Poles and Zeros of Multivariable Systems
- Geometrical Theory
- Applications of Geometrical Theory (Disturbance Decoupling)
- Other System Descriptions
- Performance/Robustness Measures

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