

MNS EXAMPLE

$$\bar{y} = \underbrace{A}_{\text{SVD}} \bar{x}$$

$$U \begin{matrix} S \\ \sigma_1 \dots \sigma_n \end{matrix} \begin{matrix} V_1^T \\ V_2^T \end{matrix}$$

the smallest norm $\|\bar{x}\|$ is achieved by $\bar{x} = V_1 S^{-1} U^T \bar{y}$.

EX

Case Study: minimum energy control

$$\frac{d}{dt} p(t) = v(t) \quad \frac{d}{dt} v(t) = \frac{1}{mR} u(t)$$

$$\frac{d}{dt} \begin{bmatrix} p(t) \\ v(t) \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} p(t) \\ v(t) \end{bmatrix} + \begin{bmatrix} 0 \\ \frac{1}{mR} \end{bmatrix} u(t)$$

$\lambda_1 = \lambda_2 = 0 \rightarrow A\bar{v} = \lambda\bar{v} = 0 \rightarrow$ not diagonalizable

integrate to discretize: $\frac{d}{dt} v = \frac{1}{mR} u_d(k) \rightarrow v(t) = v(kT) + (t-kT) \frac{1}{mR} u_d(k)$

$$\begin{bmatrix} p_d(k+1) \\ v_d(k+1) \end{bmatrix} = \begin{bmatrix} 1 & T \\ 0 & 1 \end{bmatrix} \begin{bmatrix} p_d(k) \\ v_d(k) \end{bmatrix} + \frac{1}{mR} \begin{bmatrix} \frac{1}{2} T^2 \\ T \end{bmatrix} u_d(k)$$

$$\frac{d}{dt} p = \int \begin{cases} p(t) = p(kT) + (t-kT)v(kT) \\ \quad + \frac{1}{2}(t-kT)^2 \frac{1}{mR} u_d(k) \end{cases}$$

initially, $p(0) = v(0) = 0$. want to reach $p_t \hat{=}$ stop ($v_t = 0$)

$$\begin{bmatrix} p_t \\ 0 \end{bmatrix} = \underbrace{\begin{bmatrix} I & AB & \dots & A^{l-1}B \end{bmatrix}}_{C_2} \begin{bmatrix} u_d(l-1) \\ \vdots \\ u_d(0) \end{bmatrix}$$

do cols span \mathbb{R}^2 ? check for $l=2$

$$C_2 = \frac{1}{mR} \begin{bmatrix} \frac{1}{2} T^2 & T \\ T & T \end{bmatrix} \text{ yes! controllable}$$

STABILITY

scalar: $x(t+1) = \lambda x(t) + bu(t)$

$$x(1) = \lambda x(0) + bu(0)$$

$$x(2) = \lambda x(1) + bu(1) = \lambda^2 x(0) + \lambda bu(0) + bu(1)$$

$$x(t) = \lambda^t x(0) + \underbrace{\begin{bmatrix} b & \lambda b & \dots & \lambda^{t-1} b \end{bmatrix}}_{\sum_{k=0}^{t-1} \lambda^{t-1-k} b u(k)} \begin{bmatrix} u(t-1) \\ \vdots \\ u(0) \end{bmatrix}$$

$$\underbrace{\lambda^t x(0)}_{\text{due to init.}} + \underbrace{\sum_{k=0}^{t-1} \lambda^{t-1-k} b u(k)}_{\text{due to input}}$$

this system is stable if state $x(t)$ remains bounded for any $x(0) \hat{=}$ any bounded input sequence. if any $x(0) \hat{=}$ BIS such that $|x| \rightarrow \infty$, unstable.

CLAIM $|\lambda| > 1 \rightarrow$ unstable

PROOF $u=0, x(0) \neq 0 \quad x(t) = \lambda^t x(0)$
 $|x(t)| = |\lambda^t| \cdot |x(0)|$
 $\hookrightarrow \infty \rightarrow |x(t)| \rightarrow \infty$