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Domination and Compensation
in Finite Dimension Dynamical Systems

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Résumé
This work concerns the analysis of a class of linear dynamical systems. We study the possibility of comparing input operators, with respect to the output one, and we give characterization results. Various situations are examined, applications and illustrative examples are presented.
Under convenient hypothesis, we also show how to find the optimal control ensuring the compensation of a disturbance in the finite time or asymptotic cases. The relationship with the notions of controllability, stability and stabilizability is examined. Here also, applications and examples illustrating different results and situations are given.

Keywords: Dynamical systems, observation, control, domination, remediability, disturbance
1 Introduction and problem statement

In this work, we consider a class of finite dimension dynamical systems described by a linear state equation as follows:

\[
\begin{align*}
\dot{z}(t) &= Az(t) + B_1 u_1(t) + B_2 u_2(t) ; 
0 < t < T \\
\end{align*}
\]

where \( A \in M_n(\mathbb{R}) \), \( B_1 \in M_{n,p}(\mathbb{R}) \), \( B_2 \in M_{n,m}(\mathbb{R}) \), \( u_1 \in L^2(0, T; \mathbb{R}^p) \) and \( u_2 \in L^2(0, T; \mathbb{R}^m) \).

The system \((S)\) is augmented by the output equation:

\[
y(t) = Cz(t) ; 
0 < t < T
\]

where \( C \in M_{q,n}(R) \). The state of system \((S)\) at time \( t \), is given by:

\[
z(t) = e^{At}z_0 + H_1(t)u_1 + H_2(t)u_2
\]

where \( t \in [0, T] \), \( H_1(t) \) and \( H_2(t) \) are the operators defined by

\[
H_1(t) : L^2(0, t; \mathbb{R}^p) \rightarrow \mathbb{R}^n
\]

\[
u_1 \rightarrow \int_0^t e^{A(t-s)}B_1u_1(s)ds
\]

and

\[
H_2(t) : L^2(0, t; \mathbb{R}^m) \rightarrow \mathbb{R}^n
\]

\[
u_2 \rightarrow \int_0^t e^{A(t-s)}B_2u_2(s)ds
\]

For \( i = 1, 2 \), we note \( H_i = H_i(T) \). Then

\[
y(T) = Ce^{AT}z_0 + CH_1u_1 + CH_2u_2
\]

The system \((S)\) is excited by two input terms \( B_1 u_1 \) and \( B_2 u_2 \) where one, the second for example, is considered as an intentional or accidental disturbance. The other term \( B_1 u_1 \) is introduced in order to compensate \([1,2]\) at the final time \( T \), the effect of the disturbance by bringing back the observation to the normal situation which is \( Ce^{AT}z_0 \). That is to say : for any \( u_2 \in L^2(0, T; \mathbb{R}^m) \), there exists a control \( u_1 \in L^2(0, T; \mathbb{R}^p) \) such that:

\[
Ce^{A(T)}z_0 + \int_0^T Ce^{A(T-s)}B_1u_1(s)ds + \int_0^T Ce^{A(T-s)}B_2u_2(s)ds = Ce^{A(T)}z_0
\]
or equivalently

\[ CH_1 u_1 + CH_2 u_2 = 0 \]

This leads to the notion of domination which consists to study the possibility of comparing the input operators \( B_1 \) and \( B_2 \), with respect to the output one \( C \).

The domination notion is introduced and studied separately for controlled and observed distributed systems [3]. In this paper, we examine the problem of domination in connection with the compensation one.

First, we consider the finite time case. We define and we characterize the notion of domination. Sufficient conditions, applications and illustrative examples are also given. The minimum energy problem [7,8] is examined using Hilbert Uniqueness Method, such a problem can be studied as a general optimal control one. The obtained results are extended to the asymptotic case and various situations are examined. The relationship with the notions of stability and stabilizability [4,5,6] are equally studied.

2 Finite time \( C \)-domination

2.1 Definitions and characterizations

We define hereafter the notion of \( C \)-domination.

**Definition 2.1**

We say that \( B_1 \) dominates \( B_2 \) on \([0, T]\) with respect to \( C \) (or \( B_1 \) \( C \)-dominates \( B_2 \) on \([0, T]\)), if for any \( u_2 \in L^2(0, T; \mathbb{R}^m) \), there exists a control \( u_1 \in L^2(0, T; \mathbb{R}^p) \) such that:

\[ CH_1 u_1 + CH_2 u_2 = 0 \]

In this case, and for \( C \) and \( T \) fixed, one can note \( B_2 \leq B_1 \)

We have the following characterization result.

**Proposition 2.2** The following properties are equivalent:

i) \( B_1 \) dominates \( B_2 \) on \([0, T]\) with respect to \( C \).

ii) \( \text{Im}(CH_2) \subset \text{Im}(CH_1) \).

iii) \( \text{Ker}(H_1^*C^*) \subset \text{Ker}(H_2^*C^*) \).
iv) \( \exists \gamma > 0 \) such that for any \( \theta \in \mathbb{R}^q \), we have
\[
\| B_2^* e^{A^*(T-\cdot)} C^* \theta \|_{L^2(0,T;\mathbb{R}^m)} \leq \gamma \| B_1^* e^{A^*(T-\cdot)} C^* \theta \|_{L^2(0,T;\mathbb{R}^p)} \tag{7}
\]

**Proof:** Derive from the definition, the fact that
\[\text{Ker}(H_i^* C^*) = \text{Ker}(B_i^* e^{A^*(T-\cdot)} C^*), \text{ for } i = 1, 2\]
and also the following well known result.

**Lemma 2.3**

*Let \( X, Y \) and \( Z \) be Banach reflexive spaces, \( P \in \mathcal{L}(X, Z) \) and \( Q \in \mathcal{L}(Y, Z) \). We have
\[
\text{Im}(P) \subset \text{Im}(Q)
\]
if and only if
\[
\exists \gamma > 0 \text{ such that for any } z^* \in Z', \text{ we have } \|P^* z^*\|_{X'} \leq \gamma \|Q^* z^*\|_{Y'}
\]

Concerning the relationship with the controllability notion, we have the following result.

**Proposition 2.4**

i) If the system
\[
(S_1) \begin{cases}
\dot{z}(t) = Az(t) + B_1 u_1(t) ; 0 < t < T \\
z(0) = z_0 \in \mathbb{R}^n
\end{cases}
\]

is controllable on \([0,T]\), then \(B_1\) dominates any operator \(B_2\) on \([0,T]\), with respect\(^1\) to \(C\).

ii) The converse is not true.

**Proof:**

i) Obviously, \((S_1)\) is controllable on \([0,T]\) \(\iff\) \(\text{Im} H_1 = \mathbb{R}^n\), then
\[
\text{Im}(CH_1) = \text{Im}(C)
\]
and hence

\(^1\)In fact, this is true for any output operator \(C\).
\[ \text{Im}(CH_2) \subset \text{Im}(CH_1) \]

Consequently \( B_1 \) dominates \( B_2 \) on \([0, T]\), with respect to \( C \).

ii) Counter example: We consider the case where \( n = 2, p = q = 1 \) and

\[
A = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}; \quad B_2 = \begin{pmatrix} 1 & 0 \\ 0 & 2 \end{pmatrix}; \quad B_1 = \begin{pmatrix} 1 \\ 0 \end{pmatrix}; \quad C = \begin{pmatrix} 1 \\ 0 \end{pmatrix}
\]

we have

\[
B_2^* e^{A^*(T-s)} C^* \theta = e^{(T-s)} \begin{pmatrix} 1 \\ 0 \end{pmatrix} \theta = \begin{pmatrix} e^{(T-s)} \theta \\ 0 \end{pmatrix}
\]

and

\[
B_1^* e^{A^*(T-s)} C^* \theta = \begin{pmatrix} 1 & 0 \end{pmatrix} \begin{pmatrix} e^{(T-s)} \theta \\ 0 \end{pmatrix} = e^{(T-s)} \theta
\]

then

\[
\| B_2^* e^{A^*(T-s)} C^* \theta \|_{L^2(0,T;\mathbb{R}^q)} = \| B_1^* e^{A^*(T-s)} C^* \theta \|_{L^2(0,T;\mathbb{R})}
\]

The inequality (7) is then true for \( \gamma = 1 \). Hence \( B_1 \) \( C \)-dominates \( B_2 \), but

\[
\text{rank}( B_1 \ AB_1 ) = \text{rank} \begin{pmatrix} 1 & 1 \\ 0 & 0 \end{pmatrix} = 1 < 2
\]

Consequently \((S_1)\) is not controllable on \([0, T]\). \( \square \)

We give hereafter a sufficient condition ensuring such a domination.

**Proposition 2.5** If

\[
\text{rank}( CB_1 \ C A B_1 \ ... \ C A^{n-1} B_1 ) = q \quad (9)
\]

then \( B_1 \) \( C \)-dominates any operator \( B_2 \) on \([0, T]\).

**Proof**: Using Caylay-Hamilton theorem, we have

\[
\text{rank}( CB_1 \ C A B_1 \ ... \ C A^{n-1} B_1 ) = q
\]

\[
\Leftrightarrow \begin{pmatrix} B_1^* C^* \\ B_1^* A^* C^* \\ \vdots \\ B_1^* (A^*)^{n-1} C^* \end{pmatrix}_{(np,q)} \quad y = 0 ; \forall y \in \mathbb{R}^q \quad \implies y = 0
\]

\[
\Leftrightarrow \text{Ker}(H_1)^* C^* = \{0\}
\]
Hence, if \( \text{Ker} [(H_1)^*C^*] = \{0\} \), then \( \text{Ker} [(H_1)^*C^*] \subset \text{Ker} [(H_2)^*C^*] \)
and then, \( B_1 \) dominates \( B_2 \) on \([0,T]\) with respect to \( C \).

\[ \square \]

**Remark 2.6**

i) One can have

\[
\text{rank} \left( CB_1 \ C A B_1 \ \ldots \ C A^{n-1} B_1 \right) = q
\]
even if the system \((S_1)\) is not controllable on \([0,T]\).

ii) \( B_1 \) may dominates another operator \( B_2 \), with respect to \( C \) on \([0,T]\),
without having

\[
\text{rank} \left( CB_1 \ C A B_1 \ \ldots \ C A^{n-1} B_1 \right) = q
\]
This is illustrated in the following example.

**Example 2.7**

i) We consider the case where \( n = 2, \ p = q = 1 \) and

\[
A = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} ; \quad B_1 = \begin{pmatrix} 1 \\ 1 \end{pmatrix} ; \quad C = \begin{pmatrix} 1 & 0 \end{pmatrix}
\]

The controllability matrix is given by

\[
\begin{pmatrix} B_1 & A B_1 \end{pmatrix} = \begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix}
\]

its rank is then \( 1 < 2 \). Consequently, the corresponding system is not controllable on \([0,T]\). On the other hand

\[
\begin{pmatrix} C B_1 & C A B_1 \end{pmatrix} = \begin{pmatrix} 1 & 1 \end{pmatrix}
\]

Its rank is \( 1 = q \), then \( B_1 \) dominates any operator \( B_2 \) on \([0,T]\) with respect to \( C \).

ii) Now, for \( m = n = 2, \ p = 1, \ q = 2 \) and

\[
A = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} ; \quad B_2 = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} ; \quad B_1 = \begin{pmatrix} 1 \\ 1 \end{pmatrix} ; \quad C = \begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix} ; \quad \theta = \begin{pmatrix} \theta_1 \\ \theta_2 \end{pmatrix}
\]

we have
\[ e^{A^*(T-s)}C^*\theta = e^{(T-s)} \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix} \begin{pmatrix} \theta_1 \\ \theta_2 \end{pmatrix} \]

\[ = e^{(T-s)} \begin{pmatrix} \theta_1 + \theta_2 \\ \theta_1 + \theta_2 \end{pmatrix} \]

and \( B_1^*e^{A^*(T-s)}C^*\theta = e^{(T-s)}2(\theta_1 + \theta_2) \), then

\[ \| B_1^*e^{A^*(T-s)}C^*\theta \|^2_{L^2(0,T;\mathbb{R})} = 4 \int_0^T e^{2(T-s)}(\theta_1 + \theta_2)^2 ds \]

On the other hand

\[ \| B_2^*e^{A^*(T-s)}C^*\theta \|^2_{L^2(0,T;\mathbb{R}^2)} = \int_0^T e^{2(T-s)} \| \begin{pmatrix} \theta_1 + \theta_2 \\ \theta_1 + \theta_2 \end{pmatrix} \|^2 ds \]

\[ = 2 \int_0^T e^{2(T-s)}(\theta_1 + \theta_2)^2 ds \]

hence

\[ \| B_2^*e^{A^*(T-s)}C^*\theta \|_{L^2(0,T;\mathbb{R}^2)} \leq \| B_1^*e^{A^*(T-s)}C^*\theta \|_{L^2(0,T;\mathbb{R})} \]

Consequently, \( B_1 \) C-dominates \( B_2 \) on \([0,T]\), even if

\[ \text{rank} \left( \begin{array}{cc} CB_1 & CAB_1 \end{array} \right) = \text{rank} \left( \begin{array}{cc} 2 & 2 \\ 2 & 2 \end{array} \right) = 1 \neq 2 \]

In the following result, we give a necessary and sufficient condition for such a domination.

**Proposition 2.8**

\( B_1 \) C-dominates \( B_2 \) on \([0,T]\), if and only if

\[ \text{Im} \left( \begin{array}{ccc} CB_2 & CAB_2 & \ldots \ & CA^{n-1}B_2 \end{array} \right) \subset \text{Im} \left( \begin{array}{ccc} CB_1 & CAB_1 & \ldots \ & CA^{n-1}B_1 \end{array} \right) \]

**Proof**: Using proposition 2.2, \( B_1 \) C-dominates \( B_2 \) on \([0,T]\), if and only if

\[ \text{Ker}(H_1^*C^*) \subset \text{Ker}(H_2^*C^*) \]

Using Cayley-Hamilton theorem, we deduce that for \( i = 1, 2 \)
\[
y \in \text{Ker}[(H_1)^*C^*] \iff \begin{pmatrix}
B_1^*C^* \\
B_1^*A^*C^* \\
\vdots \\
B_1^*(A^*)^{n-1}C^*
\end{pmatrix}_{(np,q)} y = 0
\]

hence

\[
\text{Ker} \begin{pmatrix}
B_1^*C^* \\
B_1^*A^*C^* \\
\vdots \\
B_1^*(A^*)^{n-1}C^*
\end{pmatrix} = \text{Ker}(H_1^*C^*)
\]

Consequently, \( B_1 \) \( C \)-dominates \( B_2 \) on \([0, T]\), if and only if

\[
\text{Im} \left( CB_2 \ C AB_2 \ \ldots \ \ C A^{n-1}B_2 \right) \subset \text{Im} \left( CB_1 \ C AB_1 \ \ldots \ \ C A^{n-1}B_1 \right)
\]

\[\square\]

Remark 2.9

1. This necessary and sufficient condition is not depending on the time parameter \( T \).

2. In the particular case where \( B_2 \) is invertible, \( B_1 \) \( C \)-dominates \( B_2 \) on \([0, T]\) if and only if

\[
\text{rank} \left( CB_1 \ C AB_1 \ \ldots \ \ C A^{n-1}B_1 \right) = \text{rank} \left( C \right)
\]

2.2 Minimum energy problem

In this part, we assume that \( B_1 \) \( C \)-dominates \( B_2 \) on \([0, T]\), then for any \( v \in L^2(0, T; \mathbb{R}^m) \), there exists a control \( u \in L^2(0, T; \mathbb{R}^p) \) such that

\[
CH_1u + CH_2v = 0
\]

For \( v \in L^2(0, T; \mathbb{R}^m) \), we examine the existence and the uniqueness of the optimal control \( u \in L^2(0, T; \mathbb{R}^p) \) satisfying (10), i.e. ensuring the compensation of the opposing term \( B_2v \).

For this, we use an extension of the Hilbert Uniqueness Method. Indeed, for \( \theta \in \mathbb{R}^q \), let us note:
\[ \| \theta \|_* = \left( \int_0^T \| (H_1)^* C^* \theta \|_{\mathbb{R}^p}^2 \, ds \right)^{\frac{1}{2}} = \left( \int_0^T \| B_1^* e^{A^* (T-s)} C^* \theta \|_{\mathbb{R}^p}^2 \, ds \right)^{\frac{1}{2}} \]

\[ \| \theta \|_* \] is a semi-norm on \( \mathbb{R}^q \).

We assume that \( \| . \|_* \) is a norm on \( \mathbb{R}^q \). If \( \text{Ker} [(H_1)^* C^*] = \{0\} \), this is equivalent to the asymptotic remediability [1,2,3] of the system (1)+(2) on \([0,T]\). The corresponding inner product is given by:

\[ < \theta, \sigma >_* = \int_0^T < B_1^* e^{A^* (T-s)} C^* \theta, B_1^* e^{A^* (T-s)} C^* \sigma > \, ds \]

and the operator \( \Lambda_C : \mathbb{R}^q \rightarrow \mathbb{R}^q \) defined by

\[ \Lambda_C \theta = CH_1 (H_1)^* C^* \theta = \int_0^T C e^{(T-s)} B_1 B_1^* e^{A^* (T-s)} C^* \theta \, ds \]

is symmetric and positive definite, and then invertible. We give hereafter the expression of the optimal control ensuring the compensation of the effect of the term \( B_2 v \), at the final time \( T \).

**Proposition 2.10**

For \( v \in L^2(0,T;\mathbb{R}^m) \), there exists a unique \( \theta_v \in \mathbb{R}^q \) such that

\[ \Lambda_C \theta_v = -CH_2 v \]

and the control

\[ u_{\theta_v} (\cdot) = B_1^* e^{A^* (T-\cdot)} C^* \theta_v \]

verifies

\[ CH_1 u_{\theta_v} + CH_2 v = 0 \]

Moreover, it is optimal and

\[ \| u_{\theta_v} \|_{L^2(0,T;\mathbb{R}^p)} = \| \theta_v \|_* \]

Let us note that one can also consider a general optimal control problem with a cost function defined on \( L^2(0,T;\mathbb{R}^p) \) by
\[ J(u) = < P(CH_1 u + CH_2 v), CH_1 u + CH_2 v > \]
\[ + \int_0^T < Q(CH_1(t)u + CH_2(t)v), CH_1(t)u + CH_2(t)v > dt \]  
where \( P, Q \) and \( R \) are symmetric matrixes with \( Q \) positive, \( P \) and \( R \) are positive definite. 

In the next section, we present an extension to the asymptotic case.

### 3 Extension to the asymptotic case

In this part, we consider a class of linear dynamical systems described by the following state equation

\[
(S_1^\infty) \begin{cases}
\dot{z}(t) = Az(t) + B_1 u_1(t) + B_2 u_2(t); \ t > 0 \\
z(0) = z_0 \in \mathbb{R}^n
\end{cases}
\]  
with \( A \in M_n(\mathbb{R}) \), \( B_1 \in M_{n,p}(\mathbb{R}) \), \( B_2 \in M_{m,n}(\mathbb{R}) \), \( u_1 \in L^2(0, +\infty; \mathbb{R}^p) \) and \( u_2 \in L^2(0, +\infty; \mathbb{R}^m) \)

The system (12) is augmented by the output equation :

\[ y(t) = Cz(t); \ t > 0 \]

with \( C \in M_{q,n}(\mathbb{R}) \). We have

\[ z(t) = e^{At}z_0 + H_1(t)u_1 + H_2(t)u_2 \]

Let

\[ z = \begin{pmatrix} z_+ \\ z_- \end{pmatrix} \]

where \( z_+ \) and \( z_- \) are respectively the projections of the state \( z \) on the unstable and the stable subspaces :

\[ E_z = \bigoplus_{R(e^{i\lambda}) \geq 0} \ker(A - \lambda I_n)^m(\lambda) \]

and
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\[ E_- = \bigoplus_{R(e(\lambda)) < 0} \text{Ker}(A - \lambda I_n)^{m(\lambda)} \]  

(15)

where \( m(\lambda) \) is the multiplicity of the eigenvalue \( \lambda \). \( E_+ \) and \( E_- \) are invariant with respect to the operator \( A \). We have

\[
\begin{cases}
(S^+) \dot{z}^+(t) = A_+ z^+(t) + PBu_1(t) + PBu_2(t) \\
(S^-) \dot{z}^-(t) = A_- z^-(t) + (I - P)Bu_1(t) + (I - P)Bu_2(t)
\end{cases}
\]  

(16)

\( P \) is the projection operator on the unstable part and \( A_+ \), respectively \( A_- \), is the matrix induced by \( A \) on \( E_+ \), respectively \( E_- \).

In the case where we observe only the stable part, i.e. if

\[ E_+ \subset \text{Ker}(C) \]

the following operators \( K^\infty(C) \) and \( L^\infty(C) \) respectively given by

\[
K^\infty(C) : L^2(0, +\infty; \mathbb{R}^p) \rightarrow \mathbb{R}^q
\]

\[
\begin{array}{c}
\mathbb{C}^p \\
\rightarrow \\
\int_0^\infty C e^{At} B_1 u(t) dt
\end{array}
\]

and

\[
L^\infty(C) : L^2(0, +\infty; \mathbb{R}^m) \rightarrow \mathbb{R}^q
\]

\[
\begin{array}{c}
\mathbb{C}^m \\
\rightarrow \\
\int_0^\infty C e^{At} B_2 v(t) dt
\end{array}
\]

are well defined. We have the same result if the considered system is exponentially stable, i.e. the matrix \( A \) is such that \( \Re(\lambda_i) < 0 \) for \( i = 1, n \); where \( \lambda_1, ..., \lambda_n \) are the eigenvalues of \( A \). But as it will be shown later, this is not necessary.

We assume that operators \( K^\infty(C) \) and \( L^\infty(C) \) are well defined. By the same, we say that \( B_1 C \)-dominates \( B_2 \) asymptotically, if for every \( u_2 \in L^2(0, +\infty; \mathbb{R}^m) \), there exists \( u_1 \in L^2(0, +\infty; \mathbb{R}^p) \) such that:

\[
K^\infty(C)u_1 + L^\infty(C)u_2 = 0
\]

With a similar approach, it is easy to show the following characterization result of the asymptotic domination.
Proposition 3.1 The following properties are equivalent:

i) $B_1$ C-dominates $B_2$ asymptotically.

ii) $\text{Im} [L^\infty(C)] \subset \text{Im} [K^\infty(C)]$

iii) $\text{Ker} [K^\infty(C)] \subset \text{Ker} [L^\infty(C)]$

iv) $\exists \gamma > 0$ such that $\forall \theta \in \mathbb{R}^q$, we have

$$\| B_2^* e^{A^* \theta} \|_{L^2(0, +\infty; \mathbb{R}^m)} \leq \gamma \| B_1^* e^{A^* \theta} \|_{L^2(0, +\infty; \mathbb{R}^p)}$$

v)

$\text{Im} \left( CB_2 \ CAB_2 \ldots \ CAB_n^{-1} B_2 \right) \subset \text{Im} \left( CB_1 \ CAB_1 \ldots \ CAB_n^{-1} B_1 \right)$

Let us note that if the eigenvalues $\lambda_1, \ldots, \lambda_n$ of $A$ are such that $\text{Re}(\lambda_i) < 0$ for $i = 1, n$, the proposition 2.4 remain true in the asymptotic case.

One can also consider the asymptotic optimal control problem. The approach and the results are similar.

We give hereafter illustrative examples showing particularly that the notions of stability (or even the stabilizability) and also the controllability are not necessary for considering the asymptotic domination.

Example 3.2

Let us consider the case of an unstable system with $m = n = 2, p = q = 1$ and

$$A = \begin{pmatrix} 2 & 0 \\ 1 & -1 \end{pmatrix}; \quad B_2 = \begin{pmatrix} 1 & 0 \\ 1 & 2 \end{pmatrix}; \quad B_1 = \begin{pmatrix} 1 \\ 0 \end{pmatrix}; \quad C = \begin{pmatrix} 1 & -3 \end{pmatrix}$$

Obviously, the system is not stable. We have

$$e^{tA} = Pe^{t\Delta}P^{-1}$$

where

$$\Delta = \begin{pmatrix} 2 & 0 \\ 0 & -1 \end{pmatrix}; \quad P = \begin{pmatrix} 3 & 0 \\ 1 & 1 \end{pmatrix}$$

then

$$Ce^{tA} = \begin{pmatrix} e^{-t} & -3e^{-t} \end{pmatrix}$$
In this case $K^\infty(C)$ and $L^\infty(C)$ are well defined and

$$
\begin{pmatrix}
    CB_1 & CAB_1 \\
\end{pmatrix} = \begin{pmatrix}
    1 & -1 \\
\end{pmatrix}
$$

and $\text{rank}(C) = 1$. Consequently, $B_1 C$-dominates $B_2$ asymptotically.

□

**Example 3.3** We consider an unstable system with $m = n = 2$, $p = q = 1$ and $B_2$ is invertible.

i) For

$$
A = \begin{pmatrix}
    1 & 0 \\
    0 & 2 \\
\end{pmatrix}; \quad B_1 = \begin{pmatrix}
    1 \\
    0 \\
\end{pmatrix}; \quad C = \begin{pmatrix}
    1 & 1 \\
\end{pmatrix}; \quad F = \begin{pmatrix}
    a & b \\
\end{pmatrix}
$$

we have

$$
A + B_1F = \begin{pmatrix}
    1 + a & b \\
    0 & 2 \\
\end{pmatrix}
$$

$(A, B_1)$ is not stabilizable because for any $F = \begin{pmatrix}
    a & b \\
\end{pmatrix}$, $A + B_1F$ is not stable. However, $B_1 C$-dominates $B_2$ asymptotically.

ii) Let

$$
A = \begin{pmatrix}
    -1 & 0 \\
    1 & 2 \\
\end{pmatrix}; \quad B_1 = \begin{pmatrix}
    0 \\
    1 \\
\end{pmatrix}; \quad C = \begin{pmatrix}
    1 & 1 \\
\end{pmatrix}
$$

For $F = \begin{pmatrix}
    a & b \\
\end{pmatrix}$, the matrix $A + B_1F = \begin{pmatrix}
    -1 & 0 \\
    a + 1 & b + 2 \\
\end{pmatrix}$ is stable for $b < -2$, then $(A, B_1)$ is stabilizable.

On the other hand, we have $AB_1 = \begin{pmatrix}
    0 \\
    2 \\
\end{pmatrix}$, then $\text{rank}(B_1 AB_1) = 1 \neq 2$ and consequently $(A, B_1)$ is not controllable (in fact, the asymptotic controllability is not well defined in the considered case). But $B_1 C$-dominates $B_2$ asymptotically, because

$$
\text{rank} \begin{pmatrix}
    CB_1 & CAB_1 \\
\end{pmatrix} = \text{rank} \begin{pmatrix}
    C \\
\end{pmatrix} \quad (17)
$$

Let us remark that in the general case, if $C$ is an invertible matrix (for example if $C$ is the identity matrix), then the relation (9) (the relation (17) in the considered example) is equivalent to the controllability rank condition. But this hypothesis is strong and is not very useful.
Finally let us note that concerning the asymptotic minimum energy problem, and with an extension of H.U.M., it is easy to show the existence and the uniqueness of the optimal control and also how to find it.

With convenient hypothesis, one can also consider the asymptotic version of the cost function given by (11).

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Références


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