

# Some contributions to output controllability

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## General Problem

We consider the finite dimensional system

$$\dot{x} = Ax + Bu, \quad x(0) = x^0, \quad (1a)$$

with output

$$y = Cx + Du, \quad (1b)$$

where  $x(t) \in \mathbb{R}^n$ ,  $u(t) \in \mathbb{R}^m$  and  $y(t) \in \mathbb{R}^q$ .

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where  $x(t) \in \mathbb{R}^n$ ,  $u(t) \in \mathbb{R}^m$  and  $y(t) \in \mathbb{R}^q$ .

### Problem (Output and Long-time output controllability)

Given  $x^0 \in \mathbb{R}^n$  and  $y^1 \in \mathbb{R}^q$  and  $T > 0$ ,

Find  $u \in C^0([0, T], \mathbb{R}^m)$  such that the solution of (1) satisfies:

$$y(T) = y^1,$$

**Output controllability**

Find  $u \in L^2_{loc}(\mathbb{R}_+, \mathbb{R}^m)$  such that the solution of (1) satisfies:

$$y(t) = y^1, \quad \forall t \geq T.$$

**Long-time output controllability**

Output controllability



Long-time output controllability

## State of art

The notion of **output controllability** first appears in

- J. Bertram and P. Sarachik. "On optimal computer control". *IFAC Proceedings Volumes* 1.1 (1960)

Conditions in terms of Gramian and rank are given in

- E. Kreindler and P. E. Sarachik. "On the concepts of controllability and observability of linear systems". *IEEE Trans. Automatic Control* AC-9 (1964)

Some of these results have been reported in

- C.-T. Chen. *Introduction to linear system theory*. 1970
- H. D'Angelo. *Linear time-varying systems: Analysis and synthesis*. 1970

The notion of **long-time output controllability** has to be related to the ones of *functional output controllability*,

- W. Wonham. *Linear multivariable control. A geometric approach*. 1985
- G. Basile and G. Marro. *Controlled and conditioned invariants in linear system theory*. 1992

and *dead-beat control*.

- T. R. Crossley and B. Porter. "Dead-beat control of sampled-data systems with bounded input". *Internat. J. Control* 19 (1974)

- 1 First considerations
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- 4 Conclusion

Elimination of  $D$  I

## Remark (A necessary condition)

Output controllability  $\Rightarrow \text{rk}(C \ D) = q.$

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$$\text{Output controllability} \Rightarrow \text{rk}(C \ D) = q.$$

## Lemma

The system (1) is output controllable if and only if the system

$$\dot{X} = \begin{pmatrix} A & B \\ 0 & 0 \end{pmatrix} X + \begin{pmatrix} 0 \\ I_m \end{pmatrix} v, \quad (2a)$$

$$y = (C \ D) X \quad (2b)$$

is output controllable.

## Remark (A sufficient condition)

$$\text{State controllability and } \text{rk}(C \ D) = q \Rightarrow \text{output controllability.}$$

Elimination of  $D$  II**Proof of the Lemma.**

- Of course, (2) is output controllable implies that (1) is output controllable.
- Reciprocally, if (1) is output controllable, then for every  $x^0 \in \mathbb{R}^n$  and every  $y^1 \in \mathbb{R}^q$ , there exist  $x^1 \in \{e^{TA}x^0\} + \text{Im}(B \quad AB \quad \dots \quad A^{n-1}B)$  and  $u^1 \in \mathbb{R}^m$  such that

$$y^1 = Cx^1 + Du^1.$$

Furthermore, for every  $u^0 \in \mathbb{R}^m$ , there exist  $u \in C^1([0, T], \mathbb{R}^m)$  such that  $u(0) = u^0$ ,  $u(T) = u^1$  and  $x(T; u, x^0) = x^1$ .

We conclude by taking  $v = \dot{u}$  in (2). □



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As consequence, we only consider (1) with  $D = 0$ .

In addition, instead of considering a control  $u \in C^0([0, T], \mathbb{R}^m)$ , we will consider  $u \in L^2([0, T], \mathbb{R}^m)$ .

- 1 First considerations
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Results of Kreindler and Sarachik<sup>2</sup>

## Theorem

The following properties are equivalent.

- ① The system (1) is output controllable.
- ①  $\text{rk} (C (B \quad AB \quad \dots \quad A^{n-1}B)) = q$ .
- ②  $\mathcal{K}_T := C \int_0^T e^{(T-t)A} B B^T e^{(T-t)A^T} dt C^T \in \mathbb{R}^{q \times q}$  is positive definite for some  $T > 0$ .

<sup>1</sup>R. E. Kalman. "Contributions to the theory of optimal control". *Bol. Soc. Mat. Mexicana* (2) 5 (1960)

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With  $q = n$  and  $C = I_n$ , we have:

- 1  $\text{rk} \begin{pmatrix} B & AB & \dots & A^{n-1}B \end{pmatrix} = n$ .
- 2  $\int_0^T e^{(T-t)A} B B^T e^{(T-t)A^T} dt \in \mathbb{R}^{n \times n}$  is positive definite for some  $T > 0$ .

These are the necessary and sufficient conditions for (state) controllability of Kalman<sup>1</sup>.

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The **Hautus test** is missing.

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# Hautus test for (state) controllability

## Theorem

The following properties are equivalent.

- 1 The system (1a) is (state) controllable.
- 2  $\ker(B^\top) \cap \ker(A^\top - \lambda I_n) = \{0\}, \quad \forall \lambda \in \mathbb{C}.$
- 3  $\text{rk} \begin{pmatrix} A - \lambda I_n & B \end{pmatrix} = n, \quad \forall \lambda \in \mathbb{C}.$

## Remark

- This result is also known as Popov-Belevitch-Hautus condition<sup>345</sup>.
- Doing the test for  $\lambda \in \mathbb{C}$  or for  $\lambda \in \sigma(A)$  is the same.

<sup>3</sup>V. Belevitch. *Classical network theory*. 1968

<sup>4</sup>M. L. J. Hautus. "Controllability and observability conditions of linear autonomous systems". *Nederl. Akad. Wetensch. Proc. Ser. A 72 = Indag. Math.* 31 (1969)

<sup>5</sup>V.-M. Popov. *Hyperstability of control systems*. Translated from the Romanian by Radu Georghescu, Die Grundlehren der mathematischen Wissenschaften, Band 204. 1973

Hautus test for **output** controllability I

## Theorem

The following properties are equivalent.

① The system (1) is output controllable.

②  $\text{rk } C = q$  and  $\text{Im } C^T \cap \left( \bigoplus_{\lambda \in \sigma(A)} E_\lambda \right) = \{0\}$ ,

where  $E_\lambda = \ker(A^T - \lambda I_n)^{n_\lambda} \cap \left( \bigcap_{k=0}^{n_\lambda-1} \ker B^T (A^T - \lambda I_n)^k \right)$ ,

with  $n_\lambda$ , the algebraic multiplicity of  $\lambda$  in the minimal polynomial of  $A$ .

③  $\text{rk } C = q$  and  $\text{rk} \begin{pmatrix} M_{\lambda_1} & & 0 & C^\perp \\ & \ddots & & \vdots \\ 0 & & M_{\lambda_p} & C^\perp \end{pmatrix} = np$ ,

where  $p = \#\sigma(A)$ ,  $\{\lambda_1, \lambda_2, \dots, \lambda_p\} = \sigma(A)$ , and

$M_\lambda = \left( (A - \lambda I_n)^{n_\lambda} \quad (A - \lambda I_n)^{n_\lambda-1} B \quad \dots \quad (A - \lambda I_n) B \quad B \right) \in \mathbb{R}^{n \times (n + n_\lambda m)}$ .

$C^\perp \in \mathbb{R}^{n \times \dim \ker C}$  is a matrix of maximal rank such that  $CC^\perp = 0$ .

Hautus test for **output** controllability IIWhen  $C = I_n$ Let us consider the case  $n = q$  and  $C = I_n$ . We have

$$\begin{aligned} \textcircled{3} \quad \bigoplus_{\lambda \in \sigma(A)} E_\lambda = \{0\} &\Rightarrow \forall \lambda \in \sigma(A), E_\lambda = \{0\} \\ &\Rightarrow \forall \lambda \in \sigma(A), \ker(A^\top - \lambda I_n)^{n_\lambda} \cap \left( \bigcap_{k=0}^{n_\lambda-1} \ker B^\top (A^\top - \lambda I_n)^k \right) = \{0\} \\ &\Rightarrow \forall \lambda \in \sigma(A), \ker(A^\top - \lambda I_n) \cap \ker B^\top = \{0\}. \end{aligned}$$

$$\begin{aligned} \textcircled{4} \quad \text{rk} \begin{pmatrix} M_{\lambda_1} & & 0 \\ & \ddots & \\ 0 & & M_{\lambda_p} \end{pmatrix} = np &\Rightarrow \forall \lambda \in \sigma(A), \text{rk } M_\lambda = n \\ &\Rightarrow \forall \lambda \in \sigma(A), \text{rk} \begin{pmatrix} (A - \lambda I_n)^{n_\lambda} & (A - \lambda I_n)^{n_\lambda-1} B & \dots & (A - \lambda I_n) B & B \end{pmatrix} = n \\ &\Rightarrow \forall \lambda \in \sigma(A), \ker(A^\top - \lambda I_n)^{n_\lambda} \cap \left( \bigcap_{k=0}^{n_\lambda-1} \ker B^\top (A^\top - \lambda I_n)^k \right) = \{0\} \\ &\Rightarrow \forall \lambda \in \sigma(A), \ker(A^\top - \lambda I_n) \cap \ker B^\top = \{0\} \\ &\Rightarrow \forall \lambda \in \sigma(A), \text{rk} \begin{pmatrix} A - \lambda I_n & B \end{pmatrix} = n. \end{aligned}$$



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We recover the classical Hautus test.

Hautus test for **output** controllability III

Proof

**Proof.**

- ③ We prove that our criterion is equivalent to  $\text{rk } C \begin{pmatrix} B & AB & \dots & A^{n-1}B \end{pmatrix} = q$ .  
Assume  $\text{rk } C = q$  (if  $\text{rk } C < q$ , the proof is trivial).

- Assume  $\text{Im } C^T \cap \bigoplus_{\lambda \in \sigma(A)} E_\lambda \neq \{0\}$ .

There exist  $\eta \in \mathbb{R}^q$  such that  $C^T \eta \neq 0$  and there exist  $z_\lambda \in E_\lambda$  ( $\forall \lambda \in \sigma(A)$ ) such that

$$C^T \eta = \sum_{\lambda \in \sigma(A)} z_\lambda.$$

We then deduce,  $B^T A^k C^T \eta = \sum_{\lambda \in \sigma(A)} B^T A^k z_\lambda = 0$ .

That is to say,  $\text{rk } C \begin{pmatrix} B & AB & \dots & A^{n-1}B \end{pmatrix} < q$ .

- Reciprocally, if  $\text{rk } C \begin{pmatrix} B & AB & \dots & A^{n-1}B \end{pmatrix} < q$ .

There exists  $\eta \in \mathbb{R}^q \setminus \{0\}$  such that  $B^T A^k C^T \eta = 0$  for all  $k \in \mathbb{N}$ .

We deduce that  $C^T \eta \in (\text{Im } C^T \cap \mathcal{N}) \setminus \{0\}$  where  $\mathcal{N} = \bigcap_{k \in \mathbb{N}} \ker B^T (A^k)^T$ .

Since  $\mathcal{N}$  is  $A^T$  invariant, we have  $\mathcal{N} = \bigoplus_{\lambda \in \sigma(A)} (\mathcal{N} \cap \ker (A^T - \lambda I_n)^{n_\lambda})$ .

We conclude by noticing that  $\mathcal{N} \cap \ker (A^T - \lambda I_n)^{n_\lambda} = E_\lambda$ .

- ④ Simply observe that  $E_\lambda = \ker M_\lambda^T$ , and conclude by duality. □

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## A simple observation

Given  $x^0 \in \mathbb{R}^n$  and  $T > 0$ .

### State controllability case

If at time  $T$ , we have  $x(T) = 0$ , taking

$u(t) = 0$  for  $t > T$  implies

$$x(t) = 0 \quad (t > T).$$

### Output controllability case

If at time  $T$ , we have  $y(T) = 0$ , taking

$u(t) = 0$  for  $t > T$  does not imply

$$y(t) = 0 \quad (t > T).$$

This would automatically append if  
ker  $C$  is stable by  $A$ .

# A slight modification of the output controllability notion

## Definition

We say that the system (1) (still with  $D = 0$ ) is *output controllable*, if for all  $x^0 \in \mathbb{R}^n$  and all  $y^1 \in \text{Im } C$ , there exists  $u \in L^2([0, T], \mathbb{R}^m)$  such that  $y(T, x^0, u) = y^1$ .

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With this definition, we easily have the following necessary and sufficient condition.

## Proposition

System (1) is output controllable if and only if

$$\text{rk } C \begin{pmatrix} B & AB & \dots & A^{n-1}B \end{pmatrix} = \text{rk } C.$$

# The basic idea – necessary condition for long-time output controllability I

Of course, it is required that the system is output controllable.

- At time  $T$ , we have  $x(T) = \bar{x}$ , with  $\bar{x} \in \mathbb{R}^n$  such that  $C\bar{x} = y^1$ .  
The aim is to find  $u$  such that  $Cx(t) = y^1$  for every  $t \geq T$ .

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- If this holds, then,  $C\dot{x}(t) = 0$ , i.e.,  $C Ax(t) + CBu(t) = 0$ .
- Let us define  $P$  the orthogonal projector of  $\mathbb{R}^q$  on  $\ker(CB)^\top$ .

We have  $P = I_q - QCB(QCB)^\top$ , where  $Q$  is the Gram-Schmidt matrix ensuring that  $\text{Im } QCB = \text{Im } CB$ , and the columns of  $QCB$  are orthonormal. We then have,

$$-PCAx(t) = PCBu(t) = 0.$$

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- In addition to  $Cx(t) = y^1$ , one has to satisfy,

$$\begin{pmatrix} C \\ PCA \end{pmatrix} x(t) = \begin{pmatrix} y^1 \\ 0 \end{pmatrix} = \begin{pmatrix} C \\ PCA \end{pmatrix} \bar{x}.$$

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- If long-time output controllability holds, it must also hold, with:

$$C \text{ replaced by } C_1 = \begin{pmatrix} C \\ PCA \end{pmatrix}, \text{ and } y^1 \text{ replaced by } \begin{pmatrix} y^1 \\ 0 \end{pmatrix}.$$

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$$C \text{ replaced by } C_1 = \begin{pmatrix} C \\ PCA \end{pmatrix}, \text{ and } y^1 \text{ replaced by } \begin{pmatrix} y^1 \\ 0 \end{pmatrix}.$$

- Iterate, *until it stops*.

## The basic idea – necessary condition for long-time output controllability II

Based on the previous considerations, we define the iterative sequence  $(C_k)_{k \in \mathbb{N}}$ ,

- $C_0 = C$

- for  $k \in \mathbb{N}$ , we set  $C_{k+1} = \begin{pmatrix} C \\ P_k C_k A \end{pmatrix} \in \mathbb{R}^{(k+1)q \times n}$ ,

with  $P_k$  the orthogonal projector of  $\mathbb{R}^{(k+1)q}$  on  $\ker(C_k B)^\top$ .

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with  $P_k$  the orthogonal projector of  $\mathbb{R}^{(k+1)q}$  on  $\ker(C_k B)^\top$ .

## Lemma

We have,

- 1  $\ker C_{k+1} \subset \ker C_k \subset \mathbb{R}^n$ ;
- 2 There exist  $K \in \{0, \dots, n\}$  such that  $\ker C_{K+1} = \ker C_K$ ;
- 3 For every  $i \in \mathbb{N}$ ,  $\ker C_{K+i} = \ker C_K$ .

## The basic idea – necessary condition for long-time output controllability III

**Proof.**

① It is clear that  $\ker C_1 = \ker C_0 \cap \ker P_0 C_0 A \subseteq \ker C_0$ .

Suppose that  $\ker C_k \subseteq \ker C_{k-1}$  for some  $k \in \mathbb{N}^+$ . We have

$$\begin{aligned} P_k C_k A x = 0 &\Leftrightarrow C_k (A x - B u) = 0, \quad \text{for some } u \in \mathbb{R}^m \\ &\Rightarrow C_{k-1} (A x - B u) = 0 \Leftrightarrow P_{k-1} C_{k-1} A x = 0. \end{aligned}$$

Thus,  $\ker C_{k+1} \subseteq \ker C_k \subseteq \mathbb{R}^n$  for every  $k \in \mathbb{N}$ .



## The basic idea – necessary condition for long-time output controllability III

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- ② It is then easy to show the existence of  $K \in \{0, \dots, n\}$  such that  $\ker C_{K+1} = \ker C_K$ .
- ③ From the structure of operators  $C_k$ , we have  $\ker P_{K+1} C_{K+1} A = \ker P_K C_K A$ , and hence  $\ker C_{K+2} = \ker C_{K+1} \dots$  □

## Sufficient condition for long-time output controllability

## Lemma

If  $x(T) = \bar{x}$  is such that  $C_K \bar{x} = \begin{pmatrix} y^1 \\ 0 \end{pmatrix}$ , then there exist  $u \in L^2_{loc}([T, \infty), \mathbb{R}^m)$  such that the solution of (1) satisfies  $Cx(t) = y^1$  for every  $t > T$ .

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**Proof.** We have  $C_K \dot{x} = P_K C_K A x + (I_{(K+1)q} - P_K) C_K A x + C_K B u$ .

Recall that  $P_K$  is the orthonormal projector on  $\ker(C_K B)^\top$ , hence,

$$(I_{(K+1)q} - P_K) C_K A x \in \text{Im } C_K B,$$

and we can choose  $u = u(x)$  such that

$$(I_{(K+1)q} - P_K) C_K A x = -C_K B u.$$

With this choice, we have

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**Proof.** With a good choice of  $u$ , we have

$$C_K \dot{x} = P_K C_K A x.$$

Let us write

$$x(t) = \bar{x} + x_0(t) + x_1(t), \quad \text{with } x_0(t) \in \ker C_K \text{ and } x_1(t) \in \text{Im } C_K^\top.$$

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We have  $C_K \dot{x} = C_K \dot{x}_1 = P_K C_K A (\bar{x} + x_0 + x_1)$ .

By assumption,  $\bar{x} \in \ker P_K C_K A$ , and recall that  $\ker C_K = \ker C_{K+1} = \ker C_0 \cap \ker P_K C_K A$ , implying that  $\ker C_K \subset \ker P_K C_K A$ .

We deduce

$$C_K \dot{x}_1 = P_K C_K A x_1.$$

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We deduce

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Set  $z = C_K x_1$ .

$C_K : \text{Im } C_K^\top \rightarrow \text{Im } C_K$  is regular, hence,

there exist  $\Theta : \text{Im } C_K \rightarrow \text{Im } C_K^\top$  such that  $\Theta z = x_1$ . Thus,

$$\dot{z} = P_K C_K A \Theta z.$$

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We deduce

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$$z = C_K x_1 \text{ and } x_1 = \Theta z,$$

$$\dot{z} = P_K C_K A \Theta z.$$

This together with  $x_1(T) = 0$  implies  $z(T) = 0$ ,  $z(t) = 0$  for every  $t \geq T$ , and finally,

$$C_K \dot{x} = 0.$$





## Necessary and sufficient condition for long-time output controllability

## Theorem

Given  $y^1 \in \text{Im } C$  and  $T > 0$ . For every  $x^0 \in \mathbb{R}^n$  there exists a control  $u \in L^2_{loc}(\mathbb{R}_+, \mathbb{R}^m)$  such that the solution to the system (1) satisfies  $Cx(t) = y^1$  for every  $t \geq T$  if and only if

$$\begin{pmatrix} y^1 \\ 0 \end{pmatrix} \in \text{Im } C_K \quad \text{and} \quad \text{rk } C_K (B \quad AB \quad \dots \quad A^{n-1}B) = \text{rk } C_K$$

## Norm optimal control I

Given  $T_0 > 0$ ,  $T_1 > 0$ , and  $x^0 \in \mathbb{R}^n$ , we aim to find the control minimizing:

$$\begin{array}{l} \min \quad \frac{1}{2} \|u\|_{L^2(0, T_0+T_1)}^2 \\ \quad \quad \quad \left| \quad Cx(t) = y^1 \quad (t \in (T_0, T_0 + T_1)). \right. \end{array}$$

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Using Bellman principle, this minimum is:

$$\min \quad J_0(\bar{x}, T_0) + J_1(\bar{x}, T_1)$$

$$\left| \quad \bar{x} \in \{e^{T_0 A} x^0\} + \text{Im} \begin{pmatrix} B & AB & \dots & A^{n-1} B \end{pmatrix}, \right.$$

$$\left. \quad C_K \bar{x} = \begin{pmatrix} y^1 \\ 0 \end{pmatrix}, \right.$$

with

$$J_0(\bar{x}, T_0) = \min \frac{1}{2} \|u\|_{L^2([0, T_0], \mathbb{R}^m)}^2$$

$$\left| \quad \begin{array}{l} u \in L^2([0, T_0], \mathbb{R}^m), \\ x(T_0) = \bar{x} \end{array} \right.$$

$$J_1(\bar{x}, T_1) = \min \frac{1}{2} \|u\|_{L^2([0, T_1], \mathbb{R}^m)}^2$$

$$\left| \quad \begin{array}{l} u \in L^2([0, T_1], \mathbb{R}^m), \\ Cx(t) = C\bar{x} \quad (t \in (0, T_1)). \end{array} \right.$$

## Norm optimal control II

## Lemma

There exist  $E \in \mathbb{R}^{n \times n}$  (solution at time  $t = 0$  of a backward Riccati equation set  $(0, T_1)$ ) such that

$$J_1(\bar{x}, T_1) = -\bar{x}^\top E \bar{x}.$$

The original problem can hence be reset as:

$$\begin{array}{l} \min \quad \frac{1}{2} \|u\|_{L^2(0, T_0)}^2 - x(T_0)^\top E x(T_0) \\ \quad \left| \begin{array}{l} u \in L^2([0, T_0], \mathbb{R}^m), \\ C_K x(T_0) = \begin{pmatrix} y^1 \\ 0 \end{pmatrix}. \end{array} \right. \end{array}$$

## Illustration I

Consider the system (1) with,

$$A = \begin{pmatrix} \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix} & 0 \\ 0 & \begin{pmatrix} 1 & 2 \\ 0 & 1 \end{pmatrix} \end{pmatrix}, \quad B = \begin{pmatrix} 1 \\ 0 \\ 1 \\ 0 \end{pmatrix} \quad \text{and} \quad C = \frac{1}{2} (I_2 \quad I_2)$$

This can be seen as an *averaged controllability system*<sup>6</sup>.

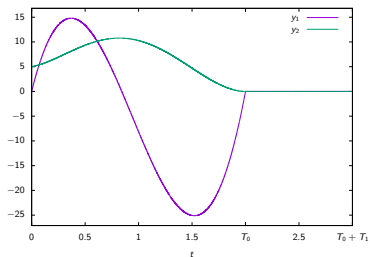
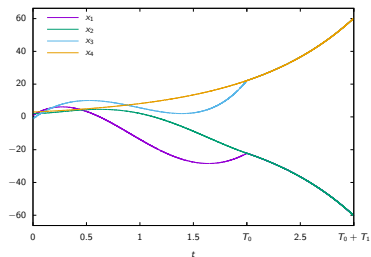
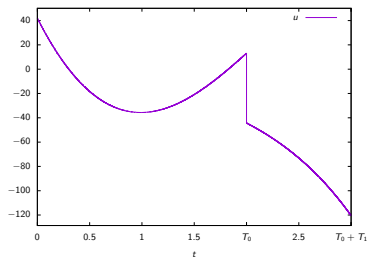
Taking  $y^1 = 0$ , one can check that for every  $T > 0$ , there exist a control  $u \in L^2_{loc}(\mathbb{R}_+)$  such that  $Cx(t) = y^1$  for every  $t > T$ .

We can also look for a control of minimal  $L^2$ -norm.

<sup>6</sup>E. Zuazua. "Averaged control". *Automatica J. IFAC* 50.12 (2014)

## Illustration II

$$T_0 = 2, T_1 = 1 \text{ and } x^0 = (1 \quad 2 \quad -1 \quad 3)^T$$



- 1 First considerations
- 2 Output controllability
- 3 Long-time output controllability
- 4 Conclusion**

# Conclusion I

Note that we can design systems which are:

- not output controllable;
- output controllable, but not long-time output controllable;
- long time output controllable, but not state controllable;
- state controllable.



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Comments:

- The proposed Hautus test, might be hard to use for checking the output controllability.
- Computing  $C_K$  might be hard in practice.

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Open questions:

- What is the behavior of the minimal  $L^2$ -norm output control to 0 with respect to the control time  $T$ ?
- What about feed-back output control?

## Conclusion II

The presented results are taken from:

- B. Danhane, J. Lohéac, and M. Jungers. “Characterizations of output controllability for LTI systems”. *Preprint*. 2020
- M. Lazar and J. Lohéac. “Output controllability in a long-time horizon”. *Automatica J. IFAC* 113 (2020)

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Thank you for your attention!