

Passive Linear Discrete Time-Invariant Systems

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Summary

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- Extensions

Discrete time-invariant i/s/o systems

Discrete Time-Invariant I/S/O System

Linear discrete-time-invariant systems are typically modeled as i/s/o (input/state/output) systems of the type

$$\begin{aligned}x(k+1) &= Ax(k) + Bu(k), & k \in \mathbb{Z}^+, & & x(0) = x_0, \\y(k) &= Cx(k) + Du(k), & k \in \mathbb{Z}^+.\end{aligned}\tag{1}$$

Here $\mathbb{Z}^+ = \{0, 1, 2, \dots\}$ and A, B, C, D , are bounded operators.

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$u(k) \in \mathcal{U}$ = the **input space**,
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By a **trajectory** of this system we mean a triple of sequences (u, x, y) satisfying (1).

We denote this system by $\Sigma_{i/s/o} = ([\begin{smallmatrix} A & B \\ C & D \end{smallmatrix}]; \mathcal{X}, \mathcal{U}, \mathcal{Y})$.

Forward *H*-Passive I/S/O System

Forward H -Passive I/S/O System

The system (1) is **forward H -passive** if all trajectories satisfy the inequality

$$\|\sqrt{H}x(k+1)\|_{\mathcal{X}}^2 - \|\sqrt{H}x(k)\|_{\mathcal{X}}^2 \leq \left\langle \begin{bmatrix} y(k) \\ u(k) \end{bmatrix}, J \begin{bmatrix} y(k) \\ u(k) \end{bmatrix} \right\rangle_{\mathcal{Y} \oplus \mathcal{U}}, \quad k \in \mathbb{Z}^+, \quad (2)$$

where $H > 0$ and J is a given signature operator ($J = J^* = J^{-1}$).

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The positive quadratic form

$$E_H(x) = \|\sqrt{H}x\|_{\mathcal{X}}^2 = \langle x, Hx \rangle_{\mathcal{X}}$$

is called the **storage function (Lyapunov function)**, and the indefinite bilinear form

$$j(u, y) = \left\langle \begin{bmatrix} y \\ u \end{bmatrix}, J \begin{bmatrix} y \\ u \end{bmatrix} \right\rangle_{\mathcal{Y} \oplus \mathcal{U}}.$$

is called the **supply rate**.

Forward H -Conservative System

In terms of the storage function and the supply rate the forward H -passivity inequality (2) becomes

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Thus, **forward H -conservative** \Rightarrow **forward H -passive**.

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The corresponding **backward** notions refer to the **adjoint (or dual) I/S/O system**

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$$j_*(y_*, u_*) = \left\langle \begin{bmatrix} u_* \\ y_* \end{bmatrix}, J_* \begin{bmatrix} u_* \\ y_* \end{bmatrix} \right\rangle_{u \oplus y}, \quad (6)$$

where

$$J_* = \begin{bmatrix} 0 & -1u \\ 1y & 0 \end{bmatrix} J^{-1} \begin{bmatrix} 0 & -1y \\ 1u & 0 \end{bmatrix}. \quad (7)$$

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- (iv) $\Sigma_{i/s/o}$ is **H -conservative** if it is both forward and backward H -conservative.
- (v) By **passive** or **conservative** (with or without the attributes “forward” or “backward”) we mean $1_{\mathcal{X}}$ -passive or $1_{\mathcal{X}}$ -conservative, respectively.

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- (i) The **scattering** supply rate $j_{\text{sca}}(u, y) = \|u\|_{\mathcal{U}}^2 - \|y\|_{\mathcal{Y}}^2$ with signature operator $J_{\text{sca}} = \begin{bmatrix} -1_{\mathcal{Y}} & 0 \\ 0 & 1_{\mathcal{U}} \end{bmatrix}$. The signature operator of the dual supply rate is $J_{\text{sca}^*} = \begin{bmatrix} -1_{\mathcal{U}} & 0 \\ 0 & 1_{\mathcal{Y}} \end{bmatrix}$.

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- (ii) The **impedance** supply rate $j_{\text{imp}}(u, y) = 2\Re\langle \Psi u, y \rangle_{\mathcal{Y}}$ with signature operator $J_{\text{imp}} = \begin{bmatrix} 0 & \Psi \\ \Psi^* & 0 \end{bmatrix}$, where Ψ is a unitary operator $\mathcal{U} \rightarrow \mathcal{Y}$. The signature operator of the dual supply rate is $J_{\text{imp}^*} = \begin{bmatrix} 0 & \Psi^* \\ \Psi & 0 \end{bmatrix}$.

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- (iii) The **transmission** supply rate $j_{\text{tra}}(u, y) = \langle u, J_{\mathcal{U}}u \rangle_{\mathcal{U}} - \langle y, J_{\mathcal{Y}}y \rangle_{\mathcal{Y}}$ with signature operator $J_{\text{tra}} = \begin{bmatrix} -J_{\mathcal{Y}} & 0 \\ 0 & J_{\mathcal{U}} \end{bmatrix}$, where $J_{\mathcal{Y}}$ and $J_{\mathcal{U}}$ are signature operators in \mathcal{Y} and \mathcal{U} , respectively. The signature operator of the dual supply rate is $J_{\text{tra}^*} = \begin{bmatrix} -J_{\mathcal{U}} & 0 \\ 0 & J_{\mathcal{Y}} \end{bmatrix}$.

The KYP Inequality

Easy: $\Sigma_{i/s/o}$ is forward H -passive if and only if $H > 0$ is a solution of the (forward) generalized i/s/o KYP (Kalman–Yakubovich–Popov) inequality¹

$$E_H(Ax + Bu) - E_H(x) \leq j(u, Cx + Du), \quad x \in \mathcal{D}(\sqrt{H}), \quad u \in \mathcal{U}, \quad (8)$$

¹In particular, in order for the first term in this inequality to be well-defined we require A to map $\mathcal{D}(\sqrt{H})$ into itself and B to map \mathcal{U} into $\mathcal{D}(\sqrt{H})$.

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Named after Kalman [Kal63], Yakubovich [Yak62], and Popov [Pop61] (the finite-dimensional case with scattering or impedance supply rate).

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- **Unbounded H and H^{-1} :** [AKP06].

Scattering Systems

$$j_{\text{sca}}(u, y) = \|u\|_{\mathcal{U}}^2 - \|y\|_{\mathcal{Y}}^2.$$

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Forward Scattering H -passive \Leftrightarrow Backward H -passive

A scattering system is forward H -passive \Leftrightarrow backward H -passive.² Proof:

²This, together with the corresponding impedance result, is why Kalman, Popov and Yakubovich never mention backward H -passivity.

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Case $H = 1_{\mathcal{X}}$:

- $\Sigma_{i/s/o}$ is forward passive $\Leftrightarrow \begin{bmatrix} A & B \\ C & D \end{bmatrix}$ is a contraction
- $\Leftrightarrow \begin{bmatrix} A^* & C^* \\ B^* & D^* \end{bmatrix}$ is a contraction $\Leftrightarrow \Sigma_{i/s/o}^*$ is forward passive
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Forward scattering H -conservative $\not\Rightarrow$ backward H -conservative (not every isometric operator is unitary).

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The Transfer Function

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The answer is related to the **transfer function** or **characteristic function** \mathfrak{D} of this system. It is given by

$$\mathfrak{D}(z) = zC(1_{\mathcal{X}} - zA)^{-1}B + D, \quad z \in \Lambda(A),$$

where $\Lambda(A)$ is the set of points $z \in \mathbb{C}$ for which $1_{\mathcal{X}} - zA$ has a bounded inverse, plus the point at infinity if A has a bounded inverse.

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Roughly:

The KYP-inequality has a nonnegative solution $\approx \mathfrak{D}$ is a Schur function.

The Restricted Schur class $\mathcal{S}(\mathcal{U}, \mathcal{Y}; \Omega)$

The Schur class $\mathcal{S}(\mathcal{U}, \mathcal{Y}; \mathbb{D})$ is the unit ball in $H^\infty(\mathcal{U}, \mathcal{Y}, \mathbb{D})$, i.e.,

$\theta \in \mathcal{S}(\mathcal{U}, \mathcal{Y}; \Omega) \Leftrightarrow \theta$ is a $\mathcal{B}(\mathcal{U}; \mathcal{Y})$ -valued analytic function in the open unit disk $\mathbb{D} = \{z \in \mathbb{C} \mid |z| < 1\}$ satisfying $\|\theta(z)\| \leq 1$ for all $z \in \mathbb{D}$.

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However, the transfer function \mathfrak{D} of $\Sigma_{i/s/o}$ need not be defined in the full unit disk \mathbb{D} .

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(In our case Ω is open, the set of data points is infinite, and the solution is unique.)

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(iii) The **dual Pick kernel**

$$K_{\text{sca}}^{\theta*}(z, \zeta) = \frac{1 - \theta(\zeta)^*\theta(z)}{1 - \bar{\zeta}z}, \quad z, \zeta \in \Omega,$$

is **nonnegative definite** on $\Omega \times \Omega$ (see [RR82]).

Controllable, Observable, Minimal

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- $\Sigma_{i/s/o}$ is **controllable** if the sets of all states $x(n)$, $n \geq 1$, which appear in some trajectory (u, x, y) of $\Sigma_{i/s/o}$ with $x_0 = 0$ (i.e., an **externally generated trajectory**) is dense in \mathcal{X} .

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- $\Sigma_{i/s/o}$ is **observable** if there do not exist any nontrivial trajectories (u, x, y) where both u and y are identically zero.
- $\Sigma_{i/s/o}$ is **minimal** if $\Sigma_{i/s/o}$ is both controllable and observable.

The “Bounded Real Lemma”

Theorem 1. *Let $\Sigma_{i/s/o} = \left(\begin{bmatrix} A & B \\ C & D \end{bmatrix}; \mathcal{U}, \mathcal{X}, \mathcal{Y}; j_{\text{sca}} \right)$ be an i/s/o system with scattering supply rate and transfer function \mathfrak{D} , and let $\Lambda_0(A)$ be the connected component of $\Lambda(A) \cap \mathbb{D}$ which contains the origin.*

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- (ii) Conversely, if $\Sigma_{i/s/o}$ is minimal and $\mathfrak{D}|_{\Lambda_0(A)} \in \mathcal{S}(\mathcal{U}, \mathcal{Y}; \Lambda_0(A))$, then $\Sigma_{i/s/o}$ is H -passive for some $H > 0$.

Impedance Systems

$$j_{\text{imp}}(u, y) = 2\Re\langle \Psi u, y \rangle_{\mathcal{Y}}.$$

$$j_{\text{imp}^*}(y_*, u_*) = 2\Re\langle \Psi^* y_*, u_* \rangle_{\mathcal{U}}.$$

$$\|\sqrt{H}(Ax + Bu)\|_{\mathcal{X}}^2 - \|\sqrt{H}x\|_{\mathcal{X}}^2 \leq \langle \Psi u, Cx + Dy \rangle_{\mathcal{Y}} + \langle Cx + Dy, \Psi u \rangle_{\mathcal{Y}}.$$

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- By the impedance KYP-inequality with $x = 0$, we have both $(\Psi + D)^*(\Psi + D) \geq 1_{\mathcal{U}}$ and $(\Psi + D)(\Psi + D)^* \geq 1_{\mathcal{U}}$, and therefore $\Psi + D$ is always invertible.

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- The above transformation has been designed so that $j_{\text{imp}}(u, y) = j_{\text{sca}}(y^\times, u^\times)$. Thus, the resulting system $\Sigma_{i/s/o}^\times$ is **forward scattering H -passive**.

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- Being a scattering system, $\Sigma_{i/s/o}^\times$ is also backward scattering H -passive.
- This implies that $\Sigma_{i/s/o}$ itself is backward impedance H -passive.

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All the **results about scattering systems** can be **converted** into results for **impedance systems** by means of the external Cayley transform.

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This is true if and only if the Carathéodory kernel

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Theorem 2. Let $\Sigma_{i/s/o} = ([\begin{smallmatrix} A & B \\ C & D \end{smallmatrix}]; \mathcal{U}, \mathcal{X}, \mathcal{U}; j_{\text{imp}})$ be an *i/s/o* system with impedance supply rate, signature operator $J_{\text{imp}} = \begin{bmatrix} 0 & 1_{\mathcal{U}} \\ 1_{\mathcal{U}} & 0 \end{bmatrix}$, and transfer function \mathcal{D} . Let $\Lambda_0(A)$ be the connected component of $\Lambda(A) \cap \mathbb{D}$ which contains the origin.

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Which one is the better reference case: Impedance or scattering?

Impedance or Scattering as the Reference Case?

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There exist scattering systems which have no impedance counterpart (even if we take $\mathcal{Y} = \mathcal{U}$).

The external Cayley transform maps the class of impedance systems into but not onto the class of scattering systems:

For a given scattering system there need not exist any operator Ψ such that $\Psi + D$ is invertible, hence the external Cayley transform cannot be defined for every scattering system (even if $\mathcal{Y} = \mathcal{U}$).

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Solution: State/signal systems!

Transmission Systems

$$j_{\text{tra}}(u, y) = \langle u, J_{\mathcal{U}}u \rangle_{\mathcal{U}} - \langle y, J_{\mathcal{Y}}y \rangle_{\mathcal{Y}}$$

$$j_{\text{tra}^*}(y_*, u_*) = \langle y_*, J_{\mathcal{Y}}y_* \rangle_{\mathcal{Y}} - \langle u_*, J_{\mathcal{U}}u_* \rangle_{\mathcal{U}}.$$

$$\|\sqrt{H}(Ax + Bu)\|_{\mathcal{X}}^2 - \|\sqrt{H}x\|_{\mathcal{X}}^2 \leq \langle u, J_{\mathcal{U}}u \rangle_{\mathcal{U}} - \langle Cx + Dy, J_{\mathcal{Y}}(Cx + Dy) \rangle_{\mathcal{Y}}.$$

Forward Transmission H -passive \Rightarrow Backward H -passive

Recall: Forward **impedance** H -passive \Rightarrow backward H -passive. The proof is based on the fact that the impedance case can be **reduced to the scattering case** by means of the external Cayley transform.

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Does there exist a counterpart to the external Cayley transform which maps transmission into scattering?

Yes: The **Potapov–Ginzburg (or chain scattering)** transform.

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Recall: Forward **impedance** H -passive \Rightarrow backward H -passive. The proof is based on the fact that the impedance case can be **reduced to the scattering case** by means of the external Cayley transform.

Does there exist a counterpart to the external Cayley transform which maps transmission into scattering?

Yes: The **Potapov–Ginzburg (or chain scattering)** transform.

(Unfortunately, it is not always defined!)

The Potapov–Ginzburg Transform

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- Split both \mathcal{Y} and \mathcal{U} into a **positive and a negative subspace**, which are orthogonal to each other: $\mathcal{Y} = -\mathcal{Y}_- [\dot{+}] \mathcal{Y}_+$ and $\mathcal{U} = -\mathcal{U}_- [\dot{+}] \mathcal{U}_+$ (fundamental decompositions).

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- Split the feed-through operator D accordingly into $D = \begin{bmatrix} D_{11} & D_{12} \\ D_{21} & D_{22} \end{bmatrix}$. Note that D_{11} **maps the negative part of \mathcal{U} into the negative part of \mathcal{Y}** .

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- Split the output y and the input u into $y = \begin{bmatrix} y_- \\ y_+ \end{bmatrix}$ and $u = \begin{bmatrix} u_- \\ u_+ \end{bmatrix}$.

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- Split the output y and the input u into $y = \begin{bmatrix} y_- \\ y_+ \end{bmatrix}$ and $u = \begin{bmatrix} u_- \\ u_+ \end{bmatrix}$.
- **Interchange the negative parts of y and u** with each other, so that the new input becomes $u^\frown = \begin{bmatrix} y_- \\ u_+ \end{bmatrix}$ and a new output becomes $y^\frown = \begin{bmatrix} u_- \\ y_+ \end{bmatrix}$.

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Thus, forward **transmission H -passive** \Rightarrow **the Potapov–Ginzburg transform is well defined if and only if D_{11} is surjective**.

The Potapov–Ginzburg Transform (continues)

The Potapov–Ginzburg transform has been designed so that $j_{\text{tra}}(u, y) = j_{\text{sca}}(\hat{y}, \hat{u})$. Thus, the resulting system $\hat{\Sigma}_{i/s/o}$ is forward scattering H -passive whenever $\Sigma_{i/s/o}$ is forward transmission H -passive.

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Many results about scattering systems can be converted into results for transmission systems by means of the Potapov–Ginzburg transform.

The Restricted Potapov class $\mathcal{P}(\mathcal{U}, \mathcal{Y}; \Omega)$

The transfer of an transmission H -passive system belongs to the **restricted Potapov class** $\mathcal{P}(\mathcal{U}, \mathcal{Y}; \Omega)$.

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Recall: Functions in the **Schur class** $\mathcal{S}(\mathcal{U}, \mathcal{Y}; \mathbb{D})$ are **defined on** \mathbb{D} , and so are functions in the Carathéodory class $\mathcal{C}(\mathcal{U}; \mathbb{D})$

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Solution: We start by **first** defining the restricted Potapov class $\mathcal{P}(\mathcal{U}, \mathcal{Y}; \Omega)$.

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- We interpret \mathcal{U} and \mathcal{Y} as Kreĭn spaces, i.e., we replace the original Hilbert space inner products in \mathcal{Y} and \mathcal{U} by the Kreĭn space inner products

$$[y, y']_{\mathcal{Y}} = \langle y, J_{\mathcal{Y}} y' \rangle_{\mathcal{Y}}, \quad [u, u']_{\mathcal{U}} = \langle u, J_{\mathcal{U}} u' \rangle_{\mathcal{U}}.$$

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- We compute all adjoints with respect to these Kreĭn space inner products, and we also interpret positivity with respect to these inner products.
- Let $\Omega \subset \mathbb{D}$. A function $\varphi: \Omega \rightarrow \mathcal{B}(\mathcal{U}; \mathcal{Y})$ belongs to $\mathcal{P}(\mathcal{U}, \mathcal{Y}; \Omega)$ if both the kernels

$$\begin{aligned} K_{\text{tra}}^{\varphi}(z, \zeta) &= \frac{1_{\mathcal{Y}} - \varphi(z)\varphi(\zeta)^*}{1 - z\bar{\zeta}}, \quad z, \zeta \in \Omega, \\ K_{\text{tra}}^{\varphi^*}(z, \zeta) &= \frac{1_{\mathcal{U}} - \varphi^*(\zeta)\varphi(z)}{1 - \bar{\zeta}z}, \quad z, \zeta \in \Omega, \end{aligned} \tag{10}$$

are nonnegative definite on $\Omega \times \Omega$.

The “Potapov Real Lemma”

Theorem 3. Let $\Sigma_{i/s/o} = ([\begin{smallmatrix} A & B \\ C & D \end{smallmatrix}]; \mathcal{U}, \mathcal{X}, \mathcal{Y}; j_{\text{tra}})$ be an i/s/o system with transmission supply rate, signature operator $J_{\text{tra}} = \begin{bmatrix} J_{\mathcal{Y}} & 0 \\ 0 & J_{\mathcal{U}} \end{bmatrix}$, and transfer function \mathcal{D} . Let $\Lambda_0(A)$ be the connected component of $\Lambda(A) \cap \mathbb{D}$ which contains the origin.

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(i) If $\Sigma_{i/s/o}$ is *H-passive* for some $H > 0$, then $\mathcal{D}|_{\Lambda_0(A)} \in \mathcal{P}(\mathcal{U}, \mathcal{Y}; \Lambda_0(A))$.

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- (ii) Conversely, if $\Sigma_{i/s/o}$ is *minimal* and $\mathcal{D}|_{\Lambda_0(A)} \in \mathcal{P}(\mathcal{U}, \mathcal{Y}; \Lambda_0(A))$, then $\Sigma_{i/s/o}$ is *H-passive* for some $H > 0$.

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As shown in [AS06b], if $\varphi \in \mathcal{P}(\mathcal{U}, \mathcal{Y}; \mathbb{D})$, then φ **does not have an analytic extension to any boundary point** of its domain contained in the open unit disk \mathbb{D} .

Generalized Potapov Class

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Thus, the Potapov class of functions should be replaced by the Potapov class of relations!

Combine the Scattering, Impedance, and Transmission Cases into One Master Case!

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Yes: Use a state/signal system!

State/Signal Systems

The Signal Space

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We start by combining the input space \mathcal{U} and the output space \mathcal{Y} into one **signal space** $\mathcal{W} = \begin{bmatrix} \mathcal{Y} \\ \mathcal{U} \end{bmatrix}$. This signal space has a **natural Kreĭn space inner product** obtained from the signature operator J in the supply rate j , namely

$$\left[\begin{bmatrix} y \\ u \end{bmatrix}, \begin{bmatrix} y' \\ u' \end{bmatrix} \right]_{\mathcal{W}} = \left\langle \begin{bmatrix} y \\ u \end{bmatrix}, J \begin{bmatrix} y' \\ u' \end{bmatrix} \right\rangle_{\mathcal{Y} \oplus \mathcal{U}}.$$

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The (forward) H -passivity-inequality (2) now becomes (with $w(k) = \begin{bmatrix} y(k) \\ u(k) \end{bmatrix}$)

$$\|\sqrt{H}x(k+1)\|_{\mathcal{X}}^2 - \|\sqrt{H}x(k)\|_{\mathcal{X}}^2 \leq [w(k), w(k)]_{\mathcal{W}}, \quad k \in \mathbb{Z}^+.$$

The Node Space and the Generating Subspace

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When we combine the input sequence u and the output sequence y into one **signal sequence** $w = \begin{bmatrix} y \\ u \end{bmatrix}$, then the basic i/s/o relation (1) can be rewritten in the form

$$\begin{bmatrix} x(n+1) \\ x(n) \\ w(n) \end{bmatrix} \in V, \quad n \in \mathbb{Z}^+ = \{0, 1, 2, \dots\}, \quad x(0) = x_0, \quad (11)$$

where the **generating subspace** V is the subspace of the **node space** $\mathcal{K} := \begin{bmatrix} \mathcal{X} \\ \mathcal{X} \\ \mathcal{W} \end{bmatrix}$ given by (in this case)

$$V = \left\{ \begin{bmatrix} z \\ x \\ w \end{bmatrix} \in \begin{bmatrix} \mathcal{X} \\ \mathcal{X} \\ \mathcal{W} \end{bmatrix} \mid \begin{array}{l} z = Ax + Bu, \\ y = Cx + Du, \end{array} w = \begin{bmatrix} y \\ u \end{bmatrix}, x \in \mathcal{X}, u \in \mathcal{U} \right\}. \quad (12)$$

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By a **trajectory** of this system we mean a pair of sequences (x, w) satisfying (11).

Properties of the Generating Subspace

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- (i) V is closed in \mathfrak{K} ;
- (ii) For every $x \in \mathcal{X}$ there is some $\begin{bmatrix} z \\ w \end{bmatrix} \in \begin{bmatrix} \mathcal{X} \\ \mathcal{W} \end{bmatrix}$ such that $\begin{bmatrix} z \\ x \\ w \end{bmatrix} \in V$;
- (iii) If $\begin{bmatrix} z \\ 0 \\ 0 \end{bmatrix} \in V$, then $z = 0$;
- (iv) The set $\left\{ \begin{bmatrix} x \\ w \end{bmatrix} \in \begin{bmatrix} \mathcal{X} \\ \mathcal{W} \end{bmatrix} \mid \begin{bmatrix} z \\ x \\ w \end{bmatrix} \in V \text{ for some } z \in \mathcal{X} \right\}$ is closed in $\begin{bmatrix} \mathcal{X} \\ \mathcal{W} \end{bmatrix}$.

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(i) & (iv) The trajectory (x, w) depends continuously on the initial state x_0 and the signal part w .

State/Signal System: Definition

Definition 4. A triple $\Sigma = (V; \mathcal{X}, \mathcal{W})$, where the (internal) state space \mathcal{X} is a Hilbert space and the (external) signal space \mathcal{W} is a Kreĭn space and V is a subspace of the product space $\mathfrak{K} := \begin{bmatrix} \mathcal{X} \\ \mathcal{W} \end{bmatrix}$ is called a s/s (state/signal) node if it has properties (i)–(iv) listed above. We interpret \mathfrak{K} as a Kreĭn space with the inner product

$$\left[\begin{bmatrix} z \\ x \\ w \end{bmatrix}, \begin{bmatrix} z' \\ x' \\ w' \end{bmatrix} \right]_{\mathfrak{K}} = -\langle z, z' \rangle_{\mathcal{X}} + \langle x, x' \rangle_{\mathcal{X}} + [w, w']_{\mathcal{W}}, \quad \begin{bmatrix} z \\ x \\ w \end{bmatrix}, \begin{bmatrix} z' \\ x' \\ w' \end{bmatrix} \in \mathfrak{K}, \quad (13)$$

and we call \mathfrak{K} the node space and V the generating subspace.

State/Signal System: Definition

Definition 4. A triple $\Sigma = (V; \mathcal{X}, \mathcal{W})$, where the (internal) state space \mathcal{X} is a Hilbert space and the (external) signal space \mathcal{W} is a Kreĭn space and V is a subspace of the product space $\mathfrak{K} := \begin{bmatrix} \mathcal{X} \\ \mathcal{X} \\ \mathcal{W} \end{bmatrix}$ is called a s/s (state/signal) node if it has properties (i)–(iv) listed above. We interpret \mathfrak{K} as a Kreĭn space with the inner product

$$\left[\begin{bmatrix} z \\ x \\ w \end{bmatrix}, \begin{bmatrix} z' \\ x' \\ w' \end{bmatrix} \right]_{\mathfrak{K}} = -\langle z, z' \rangle_{\mathcal{X}} + \langle x, x' \rangle_{\mathcal{X}} + [w, w']_{\mathcal{W}}, \quad \begin{bmatrix} z \\ x \\ w \end{bmatrix}, \begin{bmatrix} z' \\ x' \\ w' \end{bmatrix} \in \mathfrak{K}, \quad (13)$$

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By a trajectory of Σ we mean a pair of sequences (x, w) satisfying (11). We call x the state component and w the signal component of this trajectory. By the s/s system Σ we mean the s/s node Σ together with all its trajectories.

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By a (general) **behavior** \mathfrak{W} we mean a **closed and right-shift invariant** subspace of $\mathcal{W}^{\mathbb{Z}^+}$.

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The forward H -passivity inequality says

$$\|\sqrt{H}x(k+1)\|_{\mathcal{X}}^2 - \|\sqrt{H}x(k)\|_{\mathcal{X}}^2 \leq [w(k), w(k)]_{\mathcal{W}}, \quad k \in \mathbb{Z}^+.$$

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Sum over $k = 0, 1, 2, \dots, n$ and take $x(0) = 0$. This gives $\sum_{k=0}^n [w(k), w(k)]_{\mathcal{W}} \geq \|\sqrt{H}x(n+1)\|_{\mathcal{X}}^2$. In particular,

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We say that a (general) behavior is **forward passive** if (14) holds for all $w \in \mathfrak{W}$. It is **backward passive** if the adjoint behavior³ \mathfrak{W}_* is forward passive. It is **passive** if it is realizable⁴ and both forward and backward passive.

³The adjoint behavior is the intersection of the null spaces of the convolution operators w^* where $w \in \mathfrak{W}$.

⁴ \mathfrak{W} is realizable if it is induced by some s/s system.

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- (iv) *If Σ is minimal and \mathfrak{W} is passive, then Σ is H -passive for some $H > 0$.*

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Thus, the state/signal setting contains all the other settings!

Additional Results on State/Signal Systems

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- Generalized input/state/output representations of impedance systems where the bounded operator $\begin{bmatrix} A & B \\ C & D \end{bmatrix}$ has been replaced by a closed unbounded system operator.

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- Extension of the s/s theory to **continuous time systems**.

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