# **Unified Parametric Approaches for Observer Design in Matrix Second-order Linear Systems**

# Yun-Li Wu and Guang-Ren Duan

Abstract: This paper designs observers for matrix second-order linear systems on the basis of generalized eigenstructure assignment via unified parametric approach. It is shown that the problem is closely related with a type of so-called generalized matrix second-order Sylvester matrix equations. Through establishing two general parametric solutions to this type of matrix equations, two unified complete parametric methods for the proposed observer design problem are presented. Both methods give simple complete parametric expressions for the observer gain matrices. The first one mainly depends on a series of singular value decompositions, and is thus numerically simple and reliable; the second one utilizes the right factorization of the system, and allows eigenvalues of the error system to be set undetermined and sought via certain optimization procedures. A spring-mass system is utilized to show the effect of the proposed approaches.

**Keywords:** Matrix second-order linear systems, generalized eigenstructure assignment, parametric methods, observer design.

#### 1. INTRODUCTION

Matrix second-order linear (MSOL) systems capture the dynamic behavior of many natural phenomena, and have found applications in many fields, such as vibration and structural analysis, spacecraft control and robotics control, and hence have attracted much attention [1-11]. In this paper, we consider the control of the following matrix second-order dynamical linear system

$$\begin{cases}
M\ddot{q} + D\dot{q} + Kq = Bu \\
y = R\dot{q} + Qq,
\end{cases}$$
(1)

where  $q \in \mathbb{R}^n$ ,  $u \in \mathbb{R}^r$  and  $y \in \mathbb{R}^m$  are the state vector, the control vector and the output vector, respectively; M, D, K, B, Q and R are the system coefficient matrices of appropriate dimensions. In certain applications, the matrices M, D and K are usually called the mass matrix, the structural damping matrix and the stiffness matrix, respectively. These coefficient matrices satisfy the following assumption.

Yun-Li Wu and Guang-Ren Duan are with the Center for Control Theory and Guidance Technology, Harbin Institute of Technology, Harbin, 150001, China (e-mails: wuyunli@hit.edu.cn, grduan@iee.org, grduan@cctgt.hit.edu.cn).

# **Assumption A1:** $rank[R \ Q] = m$ .

Concerning the control of the MSOL system (1), most of the results are focused on stabilization [4,5], eigenstructure assignment [6,7] and the controllability and observability theory [8,9]. However, only a few scholars have paid attention to observer design for matrix second-order systems [10,11]. A type of observers for MSOL systems was proposed in [10] through taking different scenarios of available measurements into consideration. In [11], a class of observers for MSOL systems was constructed by utilizing unknown input observer methods and was used in a robust fault detection scheme and also used as an adaptive detection scheme for a certain class of actuator faults.

Many theoretical results for matrix second-order systems have been developed via the corresponding extended first-order state-space model

$$\begin{cases} \dot{z} = A_e z + B_e u \\ y = C_e z, \end{cases} \tag{2}$$

where

$$z = \begin{bmatrix} q \\ \dot{q} \end{bmatrix}, \quad A_e = \begin{bmatrix} 0 & I \\ -M^{-1}K & -M^{-1}D \end{bmatrix}, \tag{3a}$$

$$B_e = \begin{bmatrix} 0 \\ M^{-1}B \end{bmatrix}, \quad C_e = \begin{bmatrix} Q & R \end{bmatrix}. \tag{3b}$$

Therefore, these results inevitably involve manipulations on 2n dimensional matrices  $A_e$ ,  $B_e$  and  $C_e$ . While in this paper, the approach developed

Manuscript received April 15, 2004; revised November 26, 2004; accepted February 7, 2005. Recommended by Editorial Board member Jae Weon Choi under the direction of Editorin-Chief Myung Jin Chung. This work was supported by the Chinese National Natural Science Foundation under Grant No. 69925308.

utilizes directly the original system data M, D, K, B, Q and R, and thus involves manipulations on n-dimensional matrices only.

This paper considers observer design for a class of MSOL systems on the basis of generalized eigenstructure assignment. Base on a series of singular value decompositions and the right factorization of the system, two complete parametric approaches are proposed. Very simple, complete parametric expressions for matrix gains of the observer system are established. These expressions contain a group of parameter vectors that represent the design degrees of freedom. with the approach using right Particularly, factorization, besides this group of parameters, the eigenvalues of the error system may also be treated as part of the design degrees of freedom since they appear as parameters in the expressions of the matrix gains of the observer system, and hence are not necessarily chosen a priori. This approach can provide all the degrees of design freedom that can be further utilized to achieve additional system specifications [12-16].

The paper is composed of 6 sections. Section 2 gives the formulation of the observer design problem for the considered class of MSOL systems, whilst Section 3 presents some preliminary results. The general parametric approaches to a generalized eigenstructure assignment problem is developed in Section 4. In Section 5, an example is presented to demonstrate the utility and the effect of the proposed approaches. Concluding remarks follow in Section 6.

## 2. PROBLEM FORMULATION

For the MSOL dynamical system (1), consider the following full-order observer

$$(M + L_2 R)\hat{q} + (D + L_1 R + L_2 Q)\hat{q} + (K + L_1 Q)\hat{q}$$
  
=  $Bu + L_1 y + L_2 \dot{y}$ , (4)

where  $L_1, L_2 \in \Re^{n \times m}$  are observer gain matrices; the vectors  $\hat{q}, \dot{\hat{q}} \in \Re^n$  are the estimated state and the corresponding estimated state derivative satisfying

$$\lim_{t \to \infty} (\hat{q} - q) = \lim_{t \to \infty} (\dot{\hat{q}} - \dot{q}) = 0.$$
 (5)

Denote  $e = \hat{q} - q$ , then the error system from (1) and (4) is obtained as follows:

$$\overline{M}\,\ddot{e} + \overline{D}\dot{e} + \overline{K}e = 0\,\,,$$

where

$$\overline{M}=M+L_2R$$
 ,  $\overline{D}=D+L_1R+L_2Q$  ,  $\overline{K}=K+L_1Q$  .

Under the following constraint

Constraint C1:  $\det \overline{M} \neq 0$ ,

the error system (6) can be written in the first-order state space form

$$\dot{\widetilde{z}} = A_{eo}\widetilde{z} , \qquad (7)$$

where

$$\widetilde{z} = \begin{bmatrix} e \\ \dot{e} \end{bmatrix}, \quad A_{eo} = \begin{bmatrix} 0 & I \\ -\overline{M}^{-1}\overline{K} & -\overline{M}^{-1}\overline{D} \end{bmatrix}.$$
 (8)

Recall the fact that a non-defective matrix possesses eigenvalues which are less insensitive to the parameter perturbations in the matrix, we here require that the matrix  $A_{eo}$  to be non-defective, that is, the Jordan form of the matrix  $A_{eo}$  possesses a diagonal form:

$$\Lambda = \operatorname{diag}(s_1, s_2, \dots, s_{2n}), \tag{9}$$

where  $s_i$ , i = 1,2,...,2n, are clearly the eigenvalues of the matrix  $A_{eo}$ .

**Lemma 1:** Let  $A_{eo}$  and  $\Lambda$  be given by (8) and (9), respectively. Then there exist matrices  $T_e, T_{\dot{e}} \in C^{n \times 2n}$  satisfying

$$[T_e^T \quad T_{\dot{e}}^T] A_{eo} = \Lambda [T_e^T \quad T_{\dot{e}}^T], \tag{10}$$

if and only if

$$\Lambda^2 \overline{T}_{\dot{e}}^T M + \Lambda \overline{T}_{\dot{e}}^T D + \overline{T}_{\dot{e}}^T K + \Lambda Z^T R + Z^T Q = 0 \quad (11)$$

and

$$T_e^T = -\Lambda^{-1} \overline{T}_{\dot{e}}^T (K + L_1 Q), \qquad (12)$$

where

$$\overline{T}_{\dot{e}}^{T} = T_{\dot{e}}^{T} \overline{M}^{-1}, \quad Z^{T} = \overline{T}_{\dot{e}}^{T} L_{1} + \Lambda \overline{T}_{\dot{e}}^{T} L_{2}.$$
 (13)

**Proof:** Since equation (10) can be divided into the following equations

$$\begin{cases} -T_{\dot{e}}^T \overline{M}^{-1} \overline{K} = \Lambda T_e^T \\ T_e^T - T_{\dot{e}}^T \overline{M}^{-1} \overline{D} = \Lambda T_{\dot{e}}^T. \end{cases}$$
(14)

Pre-multiplying (15) by  $\Lambda$  and substituting (14) into the obtained equation, yields

$$\Lambda^2 T_{\dot{e}}^T + \Lambda T_{\dot{e}}^T \overline{M}^{-1} \overline{D} + T_{\dot{e}}^T \overline{M}^{-1} \overline{K} = 0.$$
 (16)

Substituting the representations of  $\overline{D}$  and  $\overline{K}$  into (16), we can obtain (11) after some manipulation by using (13). In addition, Pre-multiplying (14) by  $\Lambda^{-1}$ , the equation (12) is easily obtained.

The above lemma states that the Jordan matrix of  $A_{eo}$  is  $\Lambda$  if and only if there exists  $\overline{T}_{\dot{e}} \in C^{n \times 2n}$  satisfying (11) and (12), in this case the corresponding left eigenvector matrix of  $A_{eo}$  is given by

$$T_{eo}^{T} = [T_e^T \quad T_{\dot{e}}^T] = [-\Lambda^{-1} \overline{T}_{\dot{e}}^T \overline{K} \quad \overline{T}_{\dot{e}}^T \overline{M}]. \tag{17}$$

With the above understanding, the problem of observer design in the second-order dynamical system (1) can be stated as follows.

**Problem OD** (Observer Design): Given system (1) satisfying Assumption A1, and the matrix A given in (9), with  $s_i$ , i = 1, 2, ..., 2n, being a group of selfconjugate complex numbers (not necessarily distinct), find a general parametric form for the matrices  $L_1, L_2 \in \Re^{n \times m}$  and  $T_{eo} \in C^{2n \times 2n}$ matrix equation (11) and  $\det T_{eo} \neq 0$  hold.

On the other hand, after transpose on the both sides of (11), we can obtain

$$M^T \overline{T}_{\dot{e}} \Lambda^2 + D^T \overline{T}_{\dot{e}} \Lambda + K^T \overline{T}_{\dot{e}} + R^T Z \Lambda + Q^T Z = 0.(18)$$

Clearly, equation (18) becomes the type of generalized Sylvester matrix equation investigated in [14,15] when M = 0 and R = 0. Due to this fact, the equation (18) is called the second-order generalized Sylvester matrix equation.

It follows from the above deduction that, once a pair of matrices  $\overline{T}_{\dot{e}}$  and Z satisfying the secondorder generalized Sylvester matrix equation (18) and the condition  $\det T_{eo} \neq 0$  are obtained, a pair of observer gain matrices can be easily obtained from the second equation in (13) as follows:

$$[L_1^T \quad L_2^T]^T = [\overline{T}_{\dot{e}}^T \quad \Lambda \overline{T}_{\dot{e}}^T]^{-1} Z^T. \tag{19}$$

Therefore, to solve Problem OD, the key step is to find a solution to the following problem.

Problem SGSE (Second-order Generalized Sylvester Equation): Given the matrices,  $M, D, K \in \Re^{n \times n}$ ,  $Q, R \in \mathbb{R}^{m \times n}$  satisfying Assumption A1, and a diagonal matrix (9) find a parameterization for all the matrices  $\overline{T}_{\dot{e}} \in C^{n \times 2n}$  and  $Z \in C^{m \times 2n}$  satisfying the matrix equation (18).

## 3. SOLUTION TO PROBLEM SGSE

Denote

$$\overline{T}_{\dot{e}} = [t_1 \quad t_2 \quad \cdots \quad t_{2n}],$$

$$Z = [z_1 \quad z_2 \quad \cdots \quad z_{2n}],$$
(20)

$$Z = \begin{bmatrix} z_1 & z_2 & \cdots & z_{2n} \end{bmatrix}, \tag{21}$$

then, in view of (9), we can convert the second-order generalized Sylvester matrix equation (18) into the following column form

$$(s_i^2 M^T + s_i D^T + K^T) t_i + (s_i R^T + Q^T) z_i = 0,$$
  
  $i = 1, 2, ..., 2n.$  (22)

3.1. Case of prescribed  $s_i$ , i = 1, 2, ..., 2n

The equations in (22) can be further written in the following form

$$\Phi_i \begin{bmatrix} t_i \\ z_i \end{bmatrix} = 0 , \quad i = 1, 2, \dots, 2n , \qquad (23)$$

where

$$\Phi_i = [s_i^2 M^T + s_i D^T + K^T \quad s_i R^T + Q^T], \qquad (24)$$

$$i = 1, 2, \dots, 2n.$$

This states that

$$\begin{bmatrix} t_i \\ z_i \end{bmatrix} \in Ker\Phi_i, \quad i = 1, 2, \dots, 2n . \tag{25}$$

The following algorithm produces two sets of constant matrices  $N_i$  and  $D_i$ , i = 1, 2, ..., 2n, to be used in the representation of the solution to the matrix equation.

**Algorithm P1** (Solving  $N_i$  and  $D_i$ , i = 1, 2, ..., 2n):

**Step 1:** Applying SVD to the matrix  $\Phi_i$ , i=1,2..., 2n gives

$$P_i \Phi_i Q_i = \begin{bmatrix} \operatorname{diag}[\sigma_1 & \sigma_2 & \cdots & \sigma_{n_i}] & 0 \\ 0 & & 0 \end{bmatrix}, \tag{26}$$

where  $P_i \in C^{n \times n}$  and  $Q_i \in C^{(n+m) \times (n+m)}$  are two orthogonal matrices;  $\sigma_i > 0$ ,  $j = 1, 2, ..., n_i$ , are the singular values of  $\Phi_i$ , and

$$n_i = \text{rank}[s_i^2 M^T + s_i D^T + K^T \quad s_i R^T + Q^T], (27)$$
  
 $i = 1, 2, ..., 2n.$ 

**Step 2:** Obtain the matrices  $N_i \in \Re^{n \times (n+m-n_i)}$  and  $D_i \in \Re^{m \times (n+m-n_i)}$ , i = 1,2,...,2n, by partitioning the matrix  $Q_i$  as follows:

$$Q_{i} = \begin{bmatrix} * & N_{i} \\ * & D_{i} \end{bmatrix}, \quad i = 1, 2, \dots, 2n .$$
 (28)

As a result of (26), the matrices  $N_i \in \Re^{n \times (n+m-n_i)}$ and  $D_i \in \Re^{m \times (n+m-n_i)}$ , i = 1, 2, ..., 2n, obtained through the above Algorithm P1 satisfy

$$\Phi_i \begin{bmatrix} N_i \\ D_i \end{bmatrix} = 0 , \quad i = 1, 2, \dots, 2n .$$
 (29)

This indicates that the columns of  $[N_i^T \quad D_i^T]^T$  form a set of basis for  $Ker\Phi_i$ .

The above deduction clearly yields the following

**Theorem 1:** Let  $n_i$ , i = 1, 2, ..., 2n, be defined by (27), and  $N_i \in \Re^{n \times (n+m-n_i)}$  and  $D_i \in \Re^{m \times (n+m-n_i)}$ , i = 1, 2, ..., 2n, be obtained via Algorithm P1. Then all the matrices  $\overline{T}_{\dot{e}}$  and Z satisfying the second-order generalized Sylvester matrix equation (18) can be parameterized by columns as follows:

$$\begin{bmatrix} t_i \\ z_i \end{bmatrix} = \begin{bmatrix} N_i \\ D_i \end{bmatrix} f_i, \quad i = 1, 2, \dots, 2n,$$
(30)

where  $f_i \in C^{n+m-n_i}$ , i = 1,2,...,2n, are a set of arbitrary parameter vectors.

Regarding the observability of system (1), we have the following lemma.

Lemma 2 [9]: System (1) is observable if and only if

$$\operatorname{rank} \begin{bmatrix} sR + Q \\ s^2M + sD + K \end{bmatrix} = n, \ \forall s \in C.$$
 (31)

Based on the above lemma, the following corollary of Theorem 1 can be immediately derived.

**Corollary 1:** Let system (1) be observable, and  $\Lambda$  be given by (9), then the degrees of freedom existing in the general solution to the second-order generalized Sylvester matrix equation (18) is  $2n \times m$ .

**Proof:** Due to the observability of system (1), we have from Lemma 2  $n_i = n$ , i = 1, 2, ..., 2n. Thus the conclusion immediately follows from Theorem 1.  $\Box$ 

3.2. Case of undetermined  $s_i$ , i = 1, 2, ..., 2n

By performing the right factorization of

$$G(s) = (s^{2}M^{T} + D^{T}s + K^{T})^{-1}(R^{T}s + Q^{T}),$$

we can obtain a pair of real coefficient polynomial matrices  $N(s) \in \Re^{n \times m}[s]$  and  $D(s) \in \Re^{m \times m}[s]$  satisfying

$$(s^{2}M^{T} + D^{T}s + K^{T})^{-1}(R^{T}s + Q^{T}) = -N(s)D^{-1}(s).(32)$$

**Theorem 2:** Let system (1) be observable, and  $N(s) \in \Re^{n \times m}[s]$  and  $D(s) \in \Re^{m \times m}[s]$  satisfying the right factorization (32). Then

1) The matrices  $\overline{T}_{\dot{e}}$  and Z given by (20), (21) and

$$\begin{bmatrix} t_i \\ z_i \end{bmatrix} = \begin{bmatrix} N(s_i) \\ D(s_i) \end{bmatrix} f_i, \quad i = 1, 2, \dots, 2n$$
(33)

satisfy the second-order generalized Sylvester matrix equation (18) for all  $f_i \in C^m$ .

2) When

$$\operatorname{rank}\begin{bmatrix} N(s_i) \\ D(s_i) \end{bmatrix} = m, \quad i = 1, 2, \dots, 2n$$
(34)

hold, (33) gives all the solutions to Problem SGSE. **Proof:** It follows from (32) that

$$(s_i^2 M^T + s_i D^T + K^T) N(s_i) + (s_i R^T + Q^T) D(s_i) = 0.$$

Using (33) and (35) yields

$$(s_i^2 M^T + s_i D^T + K^T)t_i + (s_i R^T + Q^T)z_i$$
  
=  $[(s_i^2 M^T + s_i D^T + K^T)N(s_i) + (s_i R^T + Q^T)D(s_i)]f_i \cdot$   
= 0,  $i = 1, 2, ..., 2n$ .

This states that the equations in (22) hold. Therefore, the first conclusion of the theorem is true.

It follows from Corollary 1 that, under the observability of system (1), the degrees of freedom existing in the general solution to the matrix equation (18) with  $\Lambda$  given by (9) is 2nm, while in the solution (33), the number of free parameters just equal to 2nm. Further, it is clear that all the parameters in the solution (33) have contributions when condition (34) holds. With this we complete the proof.

## 4. SOLUTION TO PROBLEM OD

Regarding solutions to Problem OD, we have the following results based on the discussion in Section 2 and the results in Section 3.

**Theorem 3:** Let  $n_i$ , i=1,2,...,2n, be defined by (27), and  $N_i \in \Re^{n \times (n+m-n_i)}$  and  $D_i \in \Re^{m \times (n+m-n_i)}$ , i=1,2...,2n, be given by Algorithm P1. Then

1) Problem OD has solutions if and only if there exist a group of parameters  $f_i \in C^{n+m-n_i}$ ,  $i=1,2...,2n_i$  satisfying Constraint C1 and the following constraints:

Constraint C2:  $f_i = \bar{f}_j$  if  $s_i = \bar{s}_j$ ,

Constraint C3:  $\det T_{eo} \neq 0$ ,

Constraint C4a: det  $\overline{T}_{oa} \neq 0$  with

$$\overline{T}_{oa} = \begin{bmatrix} N_1 f_1 & N_2 f_2 & \cdots & N_{2n} f_{2n} \\ s_1 N_1 f_1 & s_2 N_2 f_2 & \cdots & s_{2n} N_{2n} f_{2n} \end{bmatrix}.$$

2) When the above conditions are met, all the solutions to the Problem OD are given by

$$[L_1^T \quad L_2^T]^T = \overline{T}_{oa}^{-T} [D_1 f_1 \quad D_2 f_2 \quad \cdots \quad D_{2n} f_{2n}]^T$$
 (36) and

$$T_{e\alpha} = [T_e^T \quad T_{\dot{e}}^T]^T = F(f_i, s_i),$$
 (37)

where F(\*) represents a nonlinear function matrix with respect to the variable \* and its expression is shown in (17).

**Theorem 4:** Let system (1) be observable, and  $N(s) \in \Re^{n \times m}[s]$  and  $D(s) \in \Re^{m \times m}[s]$  be a pair of polynomial matrices satisfying the right factorization (32). Then

1) Problem OD has solutions if and only if there exist a group of parameters  $f_i \in C^m$ , i = 1,2,...,2n, satisfying Constraint C1-C3 and

Constraint C4b:  $\det \overline{T}_{ob} \neq 0$  with

$$\overline{T}_{ob} = \begin{bmatrix} N(s_1)f_1 & N(s_2)f_2 & \cdots & N(s_{2n})f_{2n} \\ s_1N(s_1)f_1 & s_2N(s_2)f_2 & \cdots & s_{2n}N(s_{2n})f_{2n} \end{bmatrix}.$$

2) When the above conditions are met, all the solutions to the Problem OD are given by

$$[L_1^T \quad L_2^T]^T = \overline{T}_{ob}^{-T} [D(s_1) f_1 \quad D(s_2) f_2 \quad \cdots \quad D(s_{2n}) f_{2n}]^T$$
(38)

and

$$T_{eo} = [T_e^T \quad T_{\dot{e}}^T]^T = F(f_i, s_i),$$
 (39)

where F(\*) represents a nonlinear function matrix with respect to the variable \* and its expression is shown in (17).

The proof of the above two theorems can be easily carried out based on the discussion in Section 2 and the results in Section 3. The only thing which needs to be mentioned is that Constraint C2 is required because it is a necessary and sufficient condition for the matrices  $L_1$  and  $L_2$  given by (36) or (38) to be real.

In the rest of this section, let us give some remarks to the above results.

**Remark 1:** It follows from well-known pole assignment result that Problem SGSE has a solution when the system (1) is observable and the eigenvalues of the error system (6)  $s_i$ , i = 1,2,...,2n, are distinct. In this case, there exist parameter vectors  $f_i$ , i = 1,2,...,2n, satisfying Constraint C4a or C4b. As a matter of fact, it can be reasoned that, in this case, "almost all" parameter vectors  $f_i$ , i = 1,2,...,2n, satisfy Constraint C4a or C4b. Therefore, in such applications Constraint C4a or C4b can be often neglected.

**Remark 2:** The above two theorems give complete parametric solutions to the Problem SGSE. The free parameter vectors  $f_i$ , i = 1,2,...,2n, represent the degrees of freedom in the eigenstructure assignment design, and can be sought to meet certain desired system performances.

**Remark 3:** The solution given in Theorem 3 utilizes only a series of singular value decompositions, and hence is numerically very simple and reliable. As for the solution given in Theorem 4, it has the advantage that the eigenvalues of the error system (6)  $s_i$ , i = 1,2,...,2n, can be set undetermined and used as a part of extra design degrees of freedom to be sought with  $f_i$ , i=1,2...,2n, by certain optimization procedures.

**Remark 4:** Regarding solutions to the right coprime factorization (32), several methods have been given in [13] (see also [14]). Numerical methods can be found in [15,16].

**Remark 5:** The eigenstructure assignment results can be easily extended into the defective case, that is, the case that the error system possesses a general Jordan

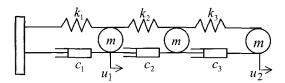


Fig. 1. The mass-spring-dashpots system.

form. However, from the control system design point of view, this is not desired since the eigenvalues of defective matrices are more sensitive to parameter perturbations than those of non-defective matrices.

## 5. AN EXAMPLE

Consider a simple linear dynamical system consisting of three lumped mass-spring-dashpots, connected in series and fixed at one end as shown in Fig. 1. [6]. When m=1,  $k_1=k_2=5$ ,  $k_3=20$  and  $c_1=c_3=2$ ,  $c_2=0.5$ , the equation of motion can be written in the form of (1) with

$$M = \operatorname{diag}(1, 1, 1),$$

$$D = \begin{bmatrix} 2.5 & -0.5 & 0 \\ -0.5 & 2.5 & -2 \\ 0 & -2 & 2 \end{bmatrix}, K = \begin{bmatrix} 10 & -5 & 0 \\ -5 & 25 & -20 \\ 0 & -20 & 20 \end{bmatrix},$$

$$B = \begin{bmatrix} 1 & 0 \\ 0 & 0 \\ 0 & 1 \end{bmatrix}, R = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}, Q = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}.$$

It is verified according to Lemma 2 that this system is observable.

5.1. Case of prescribed  $s_i$ , i = 1, 2, ..., 6

Given the eigenvalues of the error system in the form of (6)

$$s_1 = -3 - i$$
,  $s_2 = -3 + i$ ,  $s_3 = -1 - 0.5i$ ,   
 $s_4 = -1 + 0.5i$ ,  $s_5 = -2 - 1.5i$ ,  $s_6 = -2 + 1.5i$ .

After the SVD decomposition to the matrix  $\Phi_i$  in the form of (24), we can obtain  $N_i$  and  $D_i$ , i = 1, 2, ..., 6, as follows:

$$\begin{split} N_{1,2} &= \begin{bmatrix} 0.2818 \pm 0.0118\mathrm{i} & -0.0027 \mp 0.0095\mathrm{i} \\ 0.0435 \pm 0.0290\mathrm{i} & -0.0243 \mp 0.0238\mathrm{i} \\ 0.0202 \pm 0.0261\mathrm{i} & -0.0537 \mp 0.0271\mathrm{i} \end{bmatrix}, \\ N_{3,4} &= \begin{bmatrix} 0.1887 \mp 0.0598\mathrm{i} & -0.0954 \mp 0.0583\mathrm{i} \\ 0.1368 \pm 0.0022\mathrm{i} & -0.1882 \mp 0.1055\mathrm{i} \\ 0.1292 \pm 0.0099\mathrm{i} & -0.2249 \mp 0.1106\mathrm{i} \end{bmatrix}, \\ N_{5,6} &= \begin{bmatrix} 0.3220 \mp 0.0576\mathrm{i} & 0.0114 \mp 0.0320\mathrm{i} \\ 0.0671 \pm 0.0729\mathrm{i} & -0.0161 \mp 0.0641\mathrm{i} \\ 0.0337 \pm 0.0827\mathrm{i} & -0.0481 \mp 0.0685\mathrm{i} \end{bmatrix}, \end{split}$$

$$\begin{split} D_{1,2} = & \begin{bmatrix} 0.9574 \mp 0.0094 \mathrm{i} & 0.0028 \pm 0.0027 \mathrm{i} \\ 0.0018 \pm 0.0005 \mathrm{i} & 0.9976 \mp 0.0006 \mathrm{i} \end{bmatrix}, \\ D_{3,4} = & \begin{bmatrix} 0.9611 \mp 0.0092 \mathrm{i} & 0.0371 \pm 0.0361 \mathrm{i} \\ 0.0375 \mp 0.0088 \mathrm{i} & 0.9356 \mp 0.0150 \mathrm{i} \end{bmatrix}, \\ D_{5,6} = & \begin{bmatrix} 0.9351 \mp 0.0264 \mathrm{i} & 0.0004 \pm 0.0138 \mathrm{i} \\ 0.0076 \pm 0.0018 \mathrm{i} & 0.9936 \mp 0.0035 \mathrm{i} \end{bmatrix}. \end{split}$$

A group of parameter vectors  $f_i$ , i = 1,2,...,6, are arbitrarily chosen to satisfy Constraints C1-C4a and the condition  $\det T_{eo} \neq 0$ ,

$$f_{1,2} = \begin{bmatrix} 1 \\ 0.5 \end{bmatrix}, \quad f_{3,4} = \begin{bmatrix} -0.2 \\ 1 \end{bmatrix}, \quad f_{5,6} = \begin{bmatrix} -2 \\ 1 \end{bmatrix}.$$

Then we can obtain the gain matrices

$$L_1 = \begin{bmatrix} 5.9632 & 1.8581 \\ -33.3582 & -16.2385 \\ 26.7726 & 12.4177 \end{bmatrix}$$

and

$$L_2 = \begin{bmatrix} 1.9705 & 2.1215 \\ -18.5733 & -20.0546 \\ 15.7585 & 19.0313 \end{bmatrix}.$$

5.2. Case of undetermined  $s_i$ , i = 1,2,...,6

The right coprime polynomial matrices N(s) and D(s) can be easily solved as

$$N(s) = \begin{bmatrix} 0 & -2s^2 - 20s \\ -2s^2 - 20s & 0 \\ -s^3 - 2.5s^2 - 25s & 0.5s^2 + 5s \end{bmatrix}$$

and

$$D(s) = \begin{bmatrix} -s^2 - 20s - 100 \\ s^5 + 4.5s^4 + 46s^3 + 20s^2 + 100s \\ 2s^3 + 25s^2 + 70s + 200 \\ -0.5s^4 - 6s^3 - 20s^2 - 100s \end{bmatrix}.$$

The same eigenvalues and parameter vectors  $f_i$ , i=1,2,...,6, as Case 1 are selected, which can meet Constraints C1-C4b and the condition  $\det T_{eo} \neq 0$ . So the gain matrices are obtained as:

$$L_1 = \begin{bmatrix} 56.43 & 3.28 \\ -123.69 & 12.52 \\ 135.6 & -9.20 \end{bmatrix}, \quad L_2 = \begin{bmatrix} 15.1503 & 1.7042 \\ 11.1146 & -2.0408 \\ 15.5561 & 5.1488 \end{bmatrix}.$$

## 6. CONCLUDING REMARKS

The type of proportional-differential observers for a class of MSOL systems is proposed directly in the

matrix second-order framework and based on generalized eigenstructure assignment via unified parametric approaches. Through establishing two general parametric solutions to this type of matrix equations, two unified complete parametric methods for the proposed observer design problem are presented. The first one mainly depends on a series of value decompositions, and is singular numerically simple and reliable; the second one utilizes the right factorization of the system, and allows eigenvalues of the error system to be set undetermined and sought via certain optimization procedures. Also the two approaches can provide all the degrees of design freedom that can be further utilized to achieve additional system specifications. The example shows the effect of the two approaches.

## REFERENCES

- [1] M. J. Balas, "Trends in large space structure control theory: fondest hopes," *IEEE Trans. on Automatic Control*, vol. 27, no. 3, pp. 522-535, June 1982.
- [2] A. Bhayah and C. Desoer, "On the design of large flexible space structures (LFSS)," *IEEE Trans. on Automatic Control*, vol. 30, no. 11, pp. 1118-1120, November 1985.
- [3] A. M. Diwekar and R. K. Yedavalli, "Smart structure control in matrix second-order form," *Smart Materials and Structures*, vol. 5, pp.429-436, 1996.
- [4] A. M. Diwekar and R. K. Yedavalli, "Stability of matrix second-order systems: new conditions and perspectives," *IEEE Trans. on Automatic Control*, vol. 44, no. 9, pp. 1773-1777, September 1999.
- [5] B. N. Datta, and F. Rincon, "Feedback stabilization of a second-order system: a nonmodal approach," *Linear Algebra Applications*, vol. 188/189, pp. 135-161, 1993.
- [6] G. R. Duan and G. P. Liu, "Complete parametric approach for eigenstructure assignment in a class of second-order linear systems," *Automatica*, vol. 38, pp. 725-729, 2002.
- [7] N. K. Nichols and J. Kautsky, "Robust eigenstructure assignment in quadratic matrix polynomials: nonsingular case," *SIAM Journal on Matrix Analysis and Applications*, vol. 23, no. 1, pp. 77-102, 2001.
- [8] P. C. Hughes and R. E. Skelton, "Controllability and observability of linear matrix second-order system," *Journal of Applied Mechanics*, vol. 47, no. 2, pp. 415-421, June 1980.
- [9] A. J. Laub and W. F. Arnold, "Controllability and observability criteria for multivariable linear second-order model," *IEEE Trans. on Automatic Control*, vol. 29, no. 2, pp. 163-165, February 1984.

- [10] S.-K. Kwak and R. K. Yedavalli, "New approaches for observer design in linear matrix second order systems," *Proc. of the American Control Conference*, pp. 2311-2315, 2000.
- [11] M. A. Demetriou, "UIO for fault detection in vector second order systems," *Proc. of the American Control Conference*, Arlington, VA, pp. 1121-1126, June 25-27, 2001.
- [12] G. R. Duan, L. S. Zhou, and Y. M. Xu, "A parametric approach for observer-based control system design," *Proc. of the Asia-Pacific Conf. Measurement and Control*, Guangzhou, PR China, pp. 259-300, 1991.
- [13] G. R. Duan, "On the solution to Sylvester matrix equation AV+BW=EVF," *IEEE Trans. on Automatic Control*, vol. 41, no. 4, pp. 612-614, April 1996.
- [14] G. R. Duan, "Solution of matrix equation *AV+BW=EVF* and eigenstructure assignment for descriptor systems," *Automatica*, vol. 28, no. 3, pp. 639-643, 1992.
- [15] T. G. J. Beelen and G. W. Veltkamp, "Numerical computation of a coprime factorization of a transfer-function matrix," *Syst. Control Lett.*, vol. 9, no. 3, pp. 281-288, 1987.
- [16] K. B. Datta and S. Gangopadhyay, "Reduction of transfer functions to coprime forms," *Control Theory Adv. Technol.*, vol. 7, pp. 321-334, 1991.



Yun-Li Wu received the B.Sc. and M.Sc. degrees in Control Theory and Control Engineering from Harbin University of Science and Technology in 1999 and 2002, respectively. Her interest includes eigenstructure assignment, robust control and descriptor systems.

**Guang-Ren Duan** for photograph and biography, see p. 116 of the March 2005 issue (vol. 3, no. 1) of this journal.