

```

[2][10] INT16 data:
INT capt.no, work.no:
SEQ
  capt.no := 0
  work.no := 1
  ... Acquire data and store in data[1, 0 FOR 10]
SEQ
  PAR
    ... Acquire data and store in data[capt.no, 0 FOR 10]
    ... Scheduling process with data[work.no, 0 FOR 10]
  capt.no := work.no
  work.no := 1-capt.no

```

(P-12)

Correspondence

SOLVING SINGULAR SYSTEMS USING ORTHOGONAL FUNCTIONS

Indexing terms: Matrix algebra, Mathematical techniques, Control systems, Control theory

Abstract: Orthogonal functions, and, in particular, Walsh functions, have been advocated in the literature as a method of approximating the solutions of singular systems $Ex' = Fx + Bu$ of index k . This paper gives the first analysis of the accuracy of these approximations. For Walsh functions, divergence is shown for $k \geq 3$ and convergence for $k = 0, 1$. The $k = 2$ case is also analysed.

1 Introduction

The singular control system

$$Ex'(t) = Fx(t) + Bu(t), x(t_0) = x_0 \quad (1)$$

with E, F, B constant matrices and E singular, has been extensively studied [3, 4, 8]. In Reference 11 it was suggested that eqn. 1 could be solved using orthogonal functions. This was discussed further in References 5, 9 and 10. Walsh functions were used because of their simple structure and the ease of approximating coefficients. While these papers showed that one could solve the resulting algebraic equations for the coefficients of an approximation, none of them actually examined how good these approximations were. In this paper, we give the first discussion of the convergence of the Walsh approximations for singular systems. It will be shown that, in many cases, the approximations actually diverge from the true solutions, as more terms are used in the approximation.

2 Orthogonal approximations

Suppose that E and F are $n \times n$ matrices and eqn. 1 is solvable. That is, $\lambda E + F$ is a regular pencil, so that $\det(\lambda E + F) \neq 0$ and eqn. 1 has a solution for every sufficiently smooth u and consistent x_0 [3]. We consider real E, F, B, x and u , but the complex case is similar. The time interval is taken to be $[0, 1]$.

First, we review the suggested solution of eqn. 1 by orthogonal functions. Let \mathcal{L}^2 be the space of all square integrable Lebesgue measurable functions on $[0, 1]$. \mathcal{L}^2 is a Hilbert space, with inner product

$$\langle f, g \rangle = \int_0^1 f(t)g(t) dt$$

and associated norm

$$\|f\| = \left(\int_0^1 |f(t)|^2 dt \right)^{1/2} \quad (2)$$

A vector-valued function will be said to be in \mathcal{L}^2 , if each co-ordinate is in \mathcal{L}^2 . Let $\{\psi_i(t)\}_{i=1}^\infty$ be an orthonormal basis for \mathcal{L}^2 . Then, if $f \in \mathcal{L}^2$, we have

$$f(t) = \sum_{i=1}^\infty f_i \psi_i(t) \quad (3)$$

where the f_i are the Fourier coefficients of f with respect to the basis $\{\psi_i\}$. The series of eqn. 3 converges in the norm of eqn. 2. For a given orthonormal basis $\{\psi_i\}$, let $\Psi_m = [\psi_1, \dots, \psi_m]^T$, and define the projection onto the span of $\{\psi_1, \dots, \psi_m\}$ by

$$\mathcal{P}_m(f) = \sum_{i=1}^m f_i \psi_i$$

The coefficients of this projection are given by the operator

$$\mathcal{W}_m(f) = [f_1, \dots, f_m]$$

For a vector $a = [a_1, \dots, a_m]$, define

$$\mathcal{P}_m(a) = \sum_{i=1}^m a_i \psi_i$$

If f is vector valued, then $\mathcal{W}_m(f)$ is a matrix with ij th entry is the j th Fourier coefficient of the i th element of f . Similarly, the a_i in the definition of \mathcal{P}_m can be vectors. Note that $\mathcal{P}_m(f) = \mathcal{W}_m(f)\Psi_m$. Finally, define the $m \times m$ matrix P_m by

$$\mathcal{W}_m \left(\int_0^1 \Psi_m(s) ds \right) = P_m$$

To 'solve' the singular system of eqn. 1, fix m and take $X = \mathcal{W}_m(x)$, $U = \mathcal{W}_m(u)$, $Q = \mathcal{W}_m(x_0)$ where x_0 is considered to be a constant function. Integrating eqn. 1 gives

$$Ex(t) - Ex_0 = F \int_0^t x(s) ds + B \int_0^t u(s) ds \quad (4)$$

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