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(P-12)

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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 $k \ge 3$ and convergence for k = 0, 1. The k = 2 case is also analysed.

1 Introduction

The singular control system

$$Ex'(t) = Fx(t) + Bu(t), x(t_0) = x_0$$
 (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. I 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 aproximations 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. I by orthogonal functions. Let \mathcal{L}^{e_2} be the space of all square integrable Lebesque measurable functions on [0, 1]. \mathcal{L}^{e_2} is a Hilbert space, with inner product

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

and associated norm

$$||f|| = \left(\int_{0}^{1} ||f(t)||^{2} dt\right)^{1/2}$$
(2)

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

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

$$\mathscr{P}_n(f) = \sum_{i=1}^n f_i \psi_i$$

The coefficients of this projection are given by the operator

$$\mathscr{C}_{\omega}(f) = [f_1, \dots, f_{\omega}]$$

For a vector $a = [a_1, ..., a_n]$, define

$$\mathcal{F}_{\alpha}(\alpha) = \sum_{i=1}^{n} a_i \psi_i$$

If f is vector valued, then $\mathscr{C}_{m}(f)$ is a matrix with 1jth entry is the jthe Fourier coefficient of the ith element of f. Similarly, the a_i in the definition of \mathscr{F}_{m} can be vectors. Note that $\mathscr{F}_{m}(f) = \mathscr{C}_{m}(f)\Psi_{m}$. Finally, define the $m \times m$ matrix P_{m} by

$$\mathscr{C}_{m}\left(\int_{0}^{s} \Psi_{m}(s) ds\right) = P_{m}$$

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

$$Ex(t) - Ex_0 = F \int_0^t x(s) ds - B \int_0^t \omega(s) ds \qquad (4)$$

Solving Singular Systems

Kristine K. Fowler

Solving Singular Systems:

Methods of Solving Singular Systems of Ordinary Differential Equations I∏U∏riĭ Eremeevich Boi∏a∏rint∏s∏ev,1992 This text is a response to the author's previous monograph Regular and Singular Systems of Linear Ordinary Differential Equations He has applied the results presented in that book to construct stable difference and other approximations to singular systems of ordinary differential equations He also gives an account of the present state of the problem and a review Krylov Methods for Nonsymmetric Linear Systems Gérard Meurant, Jurjen Duintjer of the latest publications Tebbens, 2020-10-02 This book aims to give an encyclopedic overview of the state of the art of Krylov subspace iterative methods for solving nonsymmetric systems of algebraic linear equations and to study their mathematical properties Solving systems of algebraic linear equations is among the most frequent problems in scientific computing it is used in many disciplines such as physics engineering chemistry biology and several others Krylov methods have progressively emerged as the iterative methods with the highest efficiency while being very robust for solving large linear systems they may be expected to remain so independent of progress in modern computer related fields such as parallel and high performance computing The mathematical properties of the methods are described and analyzed along with their behavior in finite precision arithmetic A number of numerical examples demonstrate the properties and the behavior of the described methods Also considered are the methods implementations and coding as Matlab like functions Methods which became popular recently are considered in the general framework of Q OR quasi orthogonal Q MR quasi minimum residual methods This book can be useful for both practitioners and for readers who are more interested in theory Together with a review of the state of the art it presents a number of recent theoretical results of the authors some of them unpublished as well as a few original algorithms Some of the derived formulas might be useful for the design of possible new methods or for future analysis For the more applied user the book gives an up to date overview of the majority of the available Krylov methods for nonsymmetric linear systems including well known convergence properties and as we said above template codes that can serve as the base for more individualized and elaborate implementations **Generalized Inverses: Theory and Computations** Guorong Wang, Yimin Wei, Sanzheng Qiao, 2018-05-12 This book begins with the fundamentals of the generalized inverses then moves to more advanced topics It presents a theoretical study of the generalization of Cramer's rule determinant representations of the generalized inverses reverse order law of the generalized inverses of a matrix product structures of the generalized inverses of structured matrices parallel computation of the generalized inverses perturbation analysis of the generalized inverses an algorithmic study of the computational methods for the full rank factorization of a generalized inverse generalized singular value decomposition imbedding method finite method generalized inverses of polynomial matrices and generalized inverses of linear operators This book is intended for researchers postdocs and graduate students in the area of the generalized inverses with an undergraduate level understanding of linear algebra Solving Singular

Systems Using Orthogonal Functions Stephen L. Campbell, Kevin D. Yeomans, NORTH CAROLINA STATE UNIV AT RALEIGH CENTER FOR RESEARCH IN SCIENTIFIC COMPUTA TION., 1987 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 or 3 and convergence for k 0 1 The index two case is also analyzed Keywords Singular control systems Constant matrices Coefficients

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Shanmugasundaram, 2025-09-12 Recent sensor technologies have spurred innovation across many industries and have been employed worldwide to improve transportation medical treatment nanotechnology mobile devices virtual and augmented reality and artificial intelligence This new volume looks at different aspects and kinds of sensors such as wearable radio frequency devices machine learning algorithms for sensors intelligent monitoring systems using RFID technologies UV based control systems Booth algorithm based sensors for improved multipliers sensor data analysis using Arduino piezoelectric sensor signaling and more Myriad examples of novel applications of sensor technology are presented in different areas such as In disaster management such as for accident detection and rescue systems For development of smart healthcare technology such as for early prediction of breast cancer monitoring and gauging of polluted air to alert for asthma triggers In transportation such as in the development of smart helmets for protective driving for vehicle to vehicle communication for accident prevention for enabling vehicles to sense rough terrain In urban engineering smart city management such as for locating underground cable faults for sewage surveillance for blockages and hazardous gases and chemical contaminants In agriculture such as using sensors for agricultural pest control using IoT for automated drip irrigation For residential and office use such as for energy management systems for monitoring ergonomic behaviors Other chapters present sensor technology for audio and voice impaired individuals for smart shopping using smart trolley and more Offering a plethora of examples of how sensor imaging can be applied for real time solutions this volume will provide inspiration for industry professionals and faculty and students in electronics and communication engineering interested in finding solutions to today s problems using sensor technology Control, Computation and Information Systems P. Balasubramaniam, 2011-02-04 This book constitutes the refereed proceedings of the International Conference on Logic Information Control and Computation ICLICC 2011 held in Gandhigram India in February 2011 The 52 revised full papers presented were carefully reviewed and selected from 278 submissions The papers are organized in topical sections on control theory and its real time applications computational mathematics and its application to various fields and information sciences focusing on image Compstat Rudolf Dutter, Wilfried Grossmann, 2013-12-20 This book assembles papers processing and neural networks which were presented at the biennial sympo sium in Computational Statistics held und er the a uspices of the International Association for Statistical Computing IASC a section of ISI the International Statistical Institute This symposium named COMPSTAT 94 was organized by the Statistical Institutes of the University of Vienna and the University of Technology of Vienna Austria The series of COMPSTAT Symposia started 1974 in Vienna Mean while they took place every other year in Berlin Germany 1976 Leiden The Netherlands 1978 Edinburgh Great Britain 1980 Toulouse France 1982 Prague Czechoslovakia 1984 Rom Italy 1986 Copenhagen Den mark 1988 Dubrovnik Yugoslavia 1990 and Neuch tel Switzerland 1992 This year we are celebrating the 20th anniversary in Vienna Austria It has obviously been observed a movement from

traditional computa tional statistics with emphasis on methods which produce results quickly and reliably to computationally intensive methods like resampling procedures Bayesian methods dynamic graphics to very recent areas like neural net works accentuation on spatial statistics huge data sets analysis strategies etc For the organization of the symposium new guidelines worked out by the IASC in written form were in effect this time The goal was to refresh somehow the spirit of the start of COMPSTAT 74 keep the tradition of the series and ensure a certain continuity in the sequence of biannual meetings

Matrix Analysis and Applied Linear Algebra Carl D. Meyer,2000-06-01 This book avoids the traditional definition theorem proof format instead a fresh approach introduces a variety of problems and examples all in a clear and informal style. The in depth focus on applications separates this book from others and helps students to see how linear algebra can be applied to real life situations. Some of the more contemporary topics of applied linear algebra are included here which are not normally found in undergraduate textbooks. Theoretical developments are always accompanied with detailed examples and each section ends with a number of exercises from which students can gain further insight Moreover the inclusion of historical information provides personal insights into the mathematicians who developed this subject. The textbook contains numerous examples and exercises historical notes and comments on numerical performance and the possible pitfalls of algorithms. Solutions to all of the exercises are provided as well as a CD ROM containing a searchable copy of the textbook.

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