

WELL-POSED LINEAR SYSTEMS IN L^1 AND L^∞ ARE REGULAR

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Abstract. We study well-posed linear system with locally L^p inputs and outputs, where $1 \leq p \leq \infty$, and whose input, state and output spaces are Banach spaces. Like in the usual Hilbert space theory, we call such a system regular if each of its step responses has a right Cesaro limit at zero. In this case, the system has a feedthrough operator; the Cesaro limit is given by the feed-through operator applied to the constant value of the input step. Regular systems have a simple representation. We show that the system is regular if $p = \infty$, or if $p = 1$ and the state space is reflexive. We also present an application to a quadratic cost minimization problem for a parabolic equation.

Key Words. Well-posed linear system, regular linear system, feedthrough operator, parabolic equation, LQ-problem, spectral factorization.

1. Introduction

Many infinite-dimensional systems can be described by the equations

$$\begin{aligned}x'(t) &= Ax(t) + Bu(t), \\y(t) &= Cx(t) + Du(t), \quad t \geq 0, \\x(0) &= x_0,\end{aligned}\tag{1}$$

on a triple of Banach spaces, namely, the input space U , the state space X , and the output space Y . We have $u(t) \in U$, $x(t) \in X$ and $y(t) \in Y$. The operators A, B and C are usually unbounded. It is often convenient to use the “integral” representation of the system, which consists of the four operators from the initial state x_0 and the input function u to the final state $x(t)$ and the output function y :

$$\begin{aligned}x(t) &= \mathcal{A}^t x_0 + \mathcal{B} \pi^t \pi_+ u, \\y &= C x_0 + \mathcal{D} \pi_+ u.\end{aligned}\tag{2}$$

Here, \mathcal{A}^t is the semigroup generated by A (which maps the initial state x_0 into the final state $x(t)$), $\mathcal{B} \pi^t \pi_+$ is the map from the input u to the final state $x(t)$, C is the map from the initial state x_0 to the output y , and $\mathcal{D} \pi_+$ is the input-output map from u to y (see the notation in Section 2).

The *well-posedness* assumption is that (2) behaves well in an L^p -setting, i.e., $x(t) \in X$ and $y \in L^p_{loc}(\mathbf{R}^+; Y)$ depend continuously on $x_0 \in X$ and on $u \in L^p_{loc}(\mathbf{R}^+; U)$. If this is the case, we call the operators $(\mathcal{A}, \mathcal{B}, C, \mathcal{D})$ a *well-posed linear*

system. There is an almost one-to-one correspondence between (1) and (2): most well-posed linear systems can be represented as in (1). These systems are called *regular*. They are characterized by the fact that their transfer function has a strong limit at $+\infty$ (along the real axis), see Weiss [22]. However, there do exist irregular well-posed systems, and this may happen, for example, in the most commonly studied case where $p = 2$ and U, X, Y are Hilbert spaces. For example, any realization of the transfer function

$$G(s) = \cos(\log s)$$

is irregular (this example is due to Kirsten Morris). Such realizations exist with $p = 2$. We show that in the case $p = \infty$, every well-posed linear system has a representation of the form (1) (for a restricted class of inputs u). A similar statement is true when $p = 1$ (in this case, there is no extra limitation on the input function, but the state space should be reflexive). In particular, the transfer function G defined above has no realizations with $p = 1$ or $p = \infty$.

A simple example to which this theory applies is a system whose semigroup \mathcal{A}^t is analytic on a reflexive state space and whose control operator B and observation operator C are not too unbounded, i.e., there exists some $\alpha < 1$ such that $C(\gamma I - A)^{-\alpha} B$ is a bounded linear operator for some (hence for every) γ in the resolvent set of A . In this case it is possible to use any value of p , $1 \leq p \leq \infty$, as long as the state space X is adapted to the value of p . The values $p = 1$ and $p = \infty$

Well Posed Linear Systems

Mark Steyvers



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Well-Posed Linear Systems Olof J. Staffans, 2005-02-24 Publisher Description **Mathematical Systems Theory in Biology, Communications, Computation and Finance** Joachim Rosenthal, David S. Gilliam, 2012-12-06 Mathematical systems theory is a vibrant research area in its own right The theory has an impact in numerous applications areas including aeronautics biological systems chemical engineering communication systems financial engineering and robotics to name just a few This volume contains survey and research articles by some of the leading researchers in mathematical systems theory Many authors have taken special care that their articles are self contained and accessible also to non specialists The articles contained in this volume are from those presented as plenary lectures invited one hour lectures and minisymposia at the 15th International Symposium on the Mathematical Theory of Networks and Systems held at the University of Notre Dame August 12 16 2002 Systems and Control in the Twenty-First Century Christopher I. Byrnes, Biswa N. Datta, Clyde F. Martin, 2013-12-11 The mathematical theory of networks and systems has a long and rich history with antecedents in circuit synthesis and the analysis design and synthesis of actuators sensors and active elements in both electrical and mechanical systems Fundamental paradigms such as the state space realization of an input output system or the use of feedback to prescribe the behavior of a closed loop system have proved to be as resilient to change as were the practitioners who used them This volume celebrates the resiliency to change of the fundamental concepts underlying the mathematical theory of networks and systems The articles presented here are among those presented as plenary addresses invited addresses and minisymposia presented at the 12th International Symposium on the Mathematical Theory of Networks and Systems held in St Louis Missouri from June 24 28 1996 Incorporating models and methods drawn from biology computing materials science and mathematics these articles have been written by leading researchers who are on the vanguard of the development of systems control and estimation for the next century as evidenced by the application of new methodologies in distributed parameter systems linear nonlinear systems and stochastic systems for solving problems in areas such as aircraft design circuit simulation imaging speech synthesis and visionics **Systems, Approximation, Singular Integral Operators, and Related Topics** Alexander A. Borichev, Nikolai K. Nikolski, 2012-12-06 This book is devoted to some topical problems and applications of operator theory and its interplay with modern complex analysis It consists of 20 selected survey papers that represent updated mainly plenary addresses to the IWOTA 2000 conference held at Bordeaux from June 13 to 16 2000 The main subjects of the volume include spectral analysis of periodic differential operators and delay equations stabilizing controllers Fourier multipliers multivariable operator theory model theory commutant lifting theorems coisometric realizations Hankel operators and forms operator algebras the Bellman function approach in singular integrals and harmonic analysis singular integral operators and integral representations approximation in holomorphic spaces These subjects are unified by the common operator theoretic approach and the systematic use of modern function theory techniques **Hankel**

Norm Approximation for Infinite-Dimensional Systems A. Sasane, 2002-05-14 Model reduction is an important engineering problem in which one aims to replace an elaborate model by a simpler model without undue loss of accuracy The accuracy can be mathematically measured in several possible norms and the Hankel norm is one such The Hankel norm gives a meaningful notion of distance between two linear systems roughly speaking it is the induced norm of the operator that maps past inputs to future outputs It turns out that the engineering problem of model reduction in the Hankel norm is closely related to the mathematical problem of finding solutions to the sub optimal Nehari Takagi problem which is called the sub optimal Hankel norm approximation problem in this book Although the existence of a solution to the sub optimal Hankel norm approximation problem has been known since the 1970 s this book presents explicit solutions and in particular new formulae for several large classes of infinite dimensional systems for the first time **SIAM Journal on Control and Optimization** Society for Industrial and Applied Mathematics, 2007 UKACC International Conference on Control '98, 1998, 1997 **International Journal of Applied Mathematics and Computer Science**, 2003 *Control and Estimation of Distributed Parameter Systems* F. Kappel, Karl Kunisch, Wilhelm Schappacher, 1989 Hybrid Systems : Computation and Control, 2005 **Introduction to Numerical Ordinary and Partial Differential Equations Using MATLAB** Alexander Stanoyevitch, 2005 Learn how to solve complex differential equations using MATLAB Introduction to Numerical Ordinary and Partial Differential Equations Using MATLAB teaches readers how to numerically solve both ordinary and partial differential equations with ease This innovative publication brings together a skillful treatment of MATLAB and programming alongside theory and modeling By presenting these topics in tandem the author enables and encourages readers to perform their own computer experiments leading them to a more profound understanding of differential equations The text consists of three parts Introduction to MATLAB and numerical preliminaries which introduces readers to the software and its graphical capabilities and shows how to use it to write programs Ordinary Differential Equations Partial Differential Equations All the tools needed to master using MATLAB to solve differential equations are provided and include Exercises for the Reader that range from routine computations to more advanced conceptual and theoretical questions solutions appendix included Illustrative examples provided throughout the text that demonstrate MATLAB s powerful ability to solve differential equations Explanations that are rigorous yet written in a very accessible user friendly style Access to an FTP site that includes downloadable files of all the programs developed in the text This textbook can be tailored for courses in numerical differential equations and numerical analysis as well as traditional courses in ordinary and or partial differential equations All the material has been classroom tested over the course of many years with the result that any self learner with an understanding of basic single variable calculus can master this topic Systematic use is made of MATLAB s superb graphical capabilities to display and analyze results An extensive chapter on the finite element method covers enough practical aspects including mesh generation to enable the reader to numerically solve general elliptic

boundary value problems With its thorough coverage of analytic concepts geometric concepts programs and algorithms and applications this is an unsurpassed pedagogical tool An Introductory Guide to EC Competition Law and Practice Valentine Korah,1994 *Three Decades of Mathematical System Theory* Hendrik Nijmeijer,1989-09 The field of modern mathematical system theory has its origins in the work of R E Kalman in the late fifties It came to a rapid development in the early sixties and has seen a continuing and still growing stream of contributions in the years that followed Today it stands as a well established discipline The volume *Three Decades of Mathematical System Theory* surveys the developments in this field by presenting 21 articles covering the broad area of system and control theory All articles have been written by well known authors who were invited to give their personal expert view on a particular direction of research Together the contributions in this volume review the wide range of mathematical methods that are being applied in modern system and control theory The mathematical fields that are involved included differential and algebraic geometry linear and commutative algebra and functional and stochastic analysis *1980 IEEE International Symposium on Circuits and Systems* ,1980 **Computational Techniques and Applications, CTAC** ,1995 Notes for Advanced Numerical Analysis University of Michigan. College of Engineering,1958 *Boundary Element Technology XV* C. A. Brebbia, Richard E. Dippery,2003 Annotation Featuring papers from the Fifteenth International Conference on Boundary Element Technology BETECH this book presents some of the most interesting and recent developments in the method including its use in solving a variety of industrial problems Russian Mathematical Surveys ,1975 **U.S. Government Research and Development Reports Index** ,1970

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Table of Contents Well Posed Linear Systems

1. Understanding the eBook Well Posed Linear Systems
 - The Rise of Digital Reading Well Posed Linear Systems
 - Advantages of eBooks Over Traditional Books
2. Identifying Well Posed Linear Systems
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Well Posed Linear Systems
 - User-Friendly Interface
4. Exploring eBook Recommendations from Well Posed Linear Systems
 - Personalized Recommendations
 - Well Posed Linear Systems User Reviews and Ratings
 - Well Posed Linear Systems and Bestseller Lists
5. Accessing Well Posed Linear Systems Free and Paid eBooks
 - Well Posed Linear Systems Public Domain eBooks
 - Well Posed Linear Systems eBook Subscription Services
 - Well Posed Linear Systems Budget-Friendly Options
6. Navigating Well Posed Linear Systems eBook Formats
 - ePub, PDF, MOBI, and More
 - Well Posed Linear Systems Compatibility with Devices
 - Well Posed Linear Systems Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Well Posed Linear Systems
 - Highlighting and Note-Taking Well Posed Linear Systems
 - Interactive Elements Well Posed Linear Systems
8. Staying Engaged with Well Posed Linear Systems

- Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Well Posed Linear Systems
9. Balancing eBooks and Physical Books Well Posed Linear Systems
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Well Posed Linear Systems
 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
 11. Cultivating a Reading Routine Well Posed Linear Systems
 - Setting Reading Goals Well Posed Linear Systems
 - Carving Out Dedicated Reading Time
 12. Sourcing Reliable Information of Well Posed Linear Systems
 - Fact-Checking eBook Content of Well Posed Linear Systems
 - Distinguishing Credible Sources
 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
 14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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