## Exam in Automatic Control III Reglerteknik III 5hp

Date: December 17, 2012

Venue: Polacksbacken, skrivsal
Responsible teacher: Hans Norlander.
Aiding material: Textbooks (by Glad/Ljung), calculator, mathematical handbooks, copies of OH slides.

Preliminary grades: 13 p for grade 4,21 p for grade 5 . Maximum score is 30p.

Use separate sheets for each problem, i.e. no more than one problem per sheet. Write your exam code on every sheet.

Important: Your solutions should be well motivated unless else is stated in the problem formulation! Vague or lacking motivations may lead to a reduced number of points.

Your solutions can be given in Swedish or in English.

## Problem 1

(a) Determine the poles and zeros, including multiplicity, for the system

$$
\begin{aligned}
\dot{x}(t) & =\left[\begin{array}{ccc}
-1 & 0 & 0 \\
0 & 0 & 0 \\
0 & 1 & 0
\end{array}\right] x(t)+\left[\begin{array}{ll}
1 & 0 \\
0 & 1 \\
0 & 0
\end{array}\right] u(t), \\
y(t) & =\left[\begin{array}{ccc}
1 & 1 & 0 \\
-1 & 0 & 1
\end{array}\right] x(t) .
\end{aligned}
$$

Also show that the system is a minimal realisation.
(b) The system

$$
\begin{aligned}
\dot{x}(t) & =\left[\begin{array}{ll}
2 & 1 \\
1 & 0
\end{array}\right] x(t)+\left[\begin{array}{l}
1 \\
0
\end{array}\right] u(t), \\
y(t) & =\left[\begin{array}{ll}
1 & -2
\end{array}\right] x(t)
\end{aligned}
$$

is both unstable and has a non-minimum phase zero (in the RHP). A seemingly clever control engineer proposed the observer based state feedback control law $u(t)=-L \hat{x}(t)+y_{\text {ref }}(t)$, with the feedback and observer gains

$$
L=\left[\begin{array}{ll}
1 & -1
\end{array}\right] \quad \text { and } \quad K=\left[\begin{array}{c}
40 \\
17
\end{array}\right]
$$

as a remedy for these flaws. Verify that this controller indeed yields the closed loop system

$$
Y(s)=\frac{1}{s+1} Y_{r e f}(s) .
$$

(c) Is the closed loop system in (b) internally stable?

## Problem 2

(a) Find all equilibria (stationary points) for the system

$$
\begin{aligned}
& \dot{x}_{1}=x_{2}, \\
& \dot{x}_{2}=-x_{1}-x_{2}\left(1-x_{1}^{2}-x_{2}^{2}\right) .
\end{aligned}
$$

Characterize the equilibria in terms of stability and behaviour.
(b) The Lorenz attractor is a well known system with a chaotic behaviour, and a commonly used version (the original) is

$$
\begin{aligned}
& \dot{x}_{1}=10\left(x_{2}-x_{1}\right)+u, \\
& \dot{x}_{2}=x_{1}\left(\frac{8}{3}-x_{3}\right)-x_{2}, \\
& \dot{x}_{3}=x_{1} x_{2}-28 x_{3},
\end{aligned}
$$

where the input $u$ is added here merely for the purpose of this problem. Assume that $x_{2}$ is measured, and thereby available for feedback. Find a feedback $u=u\left(x_{2}\right)$ that makes the origin $x=0$ an asymptotically stable stationary point. The stability must be proven.

Problem 3 The system

$$
\left\{\begin{array}{l}
\dot{x}=A x+B u, \\
\bar{z}=C x, \\
y=C x+w,
\end{array} \quad \Leftrightarrow \quad G(s)=C(s I-A)^{-1} B,\right.
$$

where $w$ is a measurement disturbance, is to be controlled by an $\mathcal{H}_{\infty}$ controller, designed using the frequency weightings

$$
W_{S}(s)=\frac{K_{S}}{s+\alpha_{S}}, \quad W_{T}(s)=K_{T} \frac{s+\beta_{T}}{s+\alpha_{T}}, \quad W_{u}(s)=K_{u} .
$$

(a) Give a state space model representing the extended open loop system (i.e. incorporating the frequency weightings).
(b) The following specifications should be fulfilled:

1. The controller $F_{y}(s)$ should have integral action.
2. The bandwidth of the closed loop system should be approximately $2 \mathrm{rad} / \mathrm{s}$.
3. The effect of $w$ on $\bar{z}=C x$ should never be amplified more than $50 \%$, and it should be attenuated at least 100 times for frequencies $\omega \geq 314$ $\mathrm{rad} / \mathrm{s}(=50 \mathrm{~Hz})$.
4. For the input $|u|<4$ should hold.

Suggest appropriate values of the parameters $K_{S}, \alpha_{S}, K_{T}, \beta_{T}, \alpha_{T}, K_{u}$ in the frequency weightings, so that the specifications $1-4$ are fulfilled if

$$
\begin{equation*}
\left\|W_{S} S\right\|_{\infty}<1, \quad\left\|W_{T} T\right\|_{\infty}<1, \quad\left\|W_{u} G_{w u}\right\|_{\infty}<1 \tag{1}
\end{equation*}
$$

(c) It turns out that $G(s)$ has a pole in $s=+1$. Discuss the consequencies of this - is it possible obtain (1) with the frequency weightings you have chosen in (b)?

## Problem 4

(a) Consider the square ( $m$ inputs and $m$ outputs) system

$$
\left\{\begin{array}{l}
\dot{x}=A x+B u, \\
y=C x+D u
\end{array} \quad \Leftrightarrow \quad G(s)=C(s I-A)^{-1} B+D,\right.
$$

where $\operatorname{det} D \neq 0$. Show that the state space model

$$
\left\{\begin{array}{l}
\dot{x}=\left(A-B D^{-1} C\right) x+B D^{-1} y  \tag{1p}\\
u=-D^{-1} C x+D^{-1} y
\end{array}\right.
$$

is a representation of the inverse system $U(s)=G^{-1}(s) Y(s)$.
Now consider the strictly proper $n$th order system

$$
\left\{\begin{array}{l}
\dot{x}=A x+B u, \\
y=C x
\end{array}\right.
$$

Associated to the system is the Hamiltonian matrix,

$$
H(\alpha)=\left[\begin{array}{cc}
A & \alpha B B^{T} \\
-C^{T} C & -A^{T}
\end{array}\right]
$$

which is of theoretical interest for several reasons.
(b) Let $\lambda$ denote any eigenvalue of $H(\alpha)$. Show that also $-\lambda$ is an eigenvalue of $H(\alpha)$. (This means that the eigenvalues of $H(\alpha)$ are symmetric about the imaginary axis.) Hint: With $H(\alpha) v=\lambda v$, show that $w^{T} H(\alpha)=-\lambda w^{T}$ with $w=\left[\begin{array}{cc}0 & -I \\ I & 0\end{array}\right] v$.
(c) Let $\Lambda, V_{1}$ and $V_{2}$ be real-valued $n \times n$ matrices such that

$$
H(-1)\left[\begin{array}{l}
V_{1} \\
V_{2}
\end{array}\right]=\left[\begin{array}{l}
V_{1} \\
V_{2}
\end{array}\right] \Lambda .
$$

Show that $X=V_{2} V_{1}^{-1}$ is a solution to the algebraic Riccati equation (ARE)

$$
0=A^{T} X+X A-X B B^{T} X+C^{T} C
$$

(which is one of the AREs associated to the Glover-McFarlane robust loop shaping procedure).
(d) Let $G(s)=C(s I-A)^{-1} B$ be the transfer function for the strictly proper system above. Show that for all $\gamma>\|G\|_{\infty}$ the Hamiltonian $H\left(\gamma^{-2}\right)$ will have no eigenvalues on the imaginary axis.
Hints: Use e.g.

- the results in (a) and (b)
- $\|G\|_{\infty}<\gamma \Leftrightarrow \gamma^{2} I-G^{*}(i \omega) G(i \omega)>0, \forall \omega\left(\right.$ where $\left.G^{*}(i \omega)=G^{T}(-i \omega)\right)$
- The zeros of $G(s)$ are the poles of $G^{-1}(s)$


## Solutions to the exam in Automatic Control III, 2012-12-17:

1. (a) First note that the $A$-matrix is lower triangular, so its eigenvalues are found in the diagonal. The eigenvalues are $-1,0$ and 0 . Since it is a minimal realisation (shown below) the eigenvalues are also the poles of the system (Def. 3.4).
According to Def. 3.5 the zeros are the $s$ for which the matrix

$$
M(s)=\left[\begin{array}{cc}
s I-A & B \\
-C & D
\end{array}\right]=\left[\begin{array}{ccccc}
s+1 & 0 & 0 & 1 & 0 \\
0 & s & 0 & 0 & 1 \\
0 & -1 & s & 0 & 0 \\
-1 & -1 & 0 & 0 & 0 \\
1 & 0 & -1 & 0 & 0
\end{array}\right]
$$

loses rank. Since $M(s)$ is quadratic here it loses rank exactly when $\operatorname{det} M(s)=$ 0 , and

$$
\operatorname{det} M(s)=s+1
$$

so there is one zero in -1 .
A minimal realisation is both controllable and observable. This can be checked e.g. by the PBH rank tests (Thm 3.3):
The system is controllable iff the matrix $\left[\begin{array}{ll}A-\lambda I & B\end{array}\right]$ has full rank for all $\lambda$ (and it suffices the check for the eigenvalues of $A$ ). Here

$$
\left[\begin{array}{ll}
A-\lambda I & B
\end{array}\right]=\left[\begin{array}{ccccc}
-1-\lambda & 0 & 0 & 1 & 0 \\
0 & -\lambda & 0 & 0 & 1 \\
0 & 1 & -\lambda & 0 & 0
\end{array}\right],
$$

which will have full rank since columns 2,4 and 5 are linearly independent for all $\lambda$. The system is observable iff the matrix $\left[\begin{array}{c}A-\lambda I \\ C\end{array}\right]$ has full rank for all $\lambda$. Here

$$
\left[\begin{array}{c}
A-\lambda I \\
C
\end{array}\right]=\left[\begin{array}{ccc}
-1-\lambda & 0 & 0 \\
0 & -\lambda & 0 \\
0 & 1 & -\lambda \\
1 & 1 & 0 \\
-1 & 0 & 1
\end{array}\right]
$$

which has full rank for all $\lambda$, since rows 4 and 5 are linearly independent with row 2 for $\lambda \neq 0$ and with row 3 for $\lambda \neq-1$. Thus, both observable and controllable $\Rightarrow$ minimal realisation. There is one pole in -1 and a double pole in the origin, and there is one zero in -1 . (Note that there are both a pole and a zero in -1 which do not cancel each other - this is only possible for MIMO systems.)
(b) We have (also when using an observer)

$$
\begin{aligned}
G_{c}(s)= & C(s I-A+B L)^{-1} B=\left[\begin{array}{ll}
1 & -2
\end{array}\right]\left[\begin{array}{cc}
s-1 & -2 \\
-1 & s
\end{array}\right]^{-1}\left[\begin{array}{l}
1 \\
0
\end{array}\right] \\
& =\frac{1}{s^{2}-s-2}\left[\begin{array}{ll}
1 & -2
\end{array}\right]\left[\begin{array}{cc}
s & 2 \\
1 & s-1
\end{array}\right]\left[\begin{array}{l}
1 \\
0
\end{array}\right]=\frac{s-2}{(s+1)(s-2)}=\frac{1}{s+1} .
\end{aligned}
$$

(c) For internal stability we need to check $S, S G$ and $F_{y} S$ (and $S_{u}$, but for SISO systems $S_{u}=S$ ). We need $G(s)$ and $F_{y}(s)$ :

$$
\begin{gathered}
G(s)=C(s I-A)^{-1} B=\left[\begin{array}{ll}
1 & -2
\end{array}\right]\left[\begin{array}{cc}
s-2 & -1 \\
-1 & s
\end{array}\right]^{-1}\left[\begin{array}{l}
1 \\
0
\end{array}\right]=\frac{s-2}{s^{2}-2 s-1}, \\
F_{y}(s)=L(s I-A+B L+K C)^{-1} K=\left[\begin{array}{cc}
1 & -1
\end{array}\right]\left[\begin{array}{cc}
s+39 & -82 \\
16 & s-34
\end{array}\right]^{-1}\left[\begin{array}{l}
40 \\
17
\end{array}\right] \\
=\frac{23 s+11}{s^{2}+5 s-14}=\frac{23 s+11}{(s-2)(s+7)} .
\end{gathered}
$$

The loop gain is then

$$
G(s) F_{y}(s)=\frac{s-2}{s^{2}-2 s-1} \cdot \frac{23 s+11}{(s-2)(s+7)}=\frac{23 s+11}{\left(s^{2}-2 s-1\right)(s+7)},
$$

and the sensitivity function becomes

$$
\begin{aligned}
S(s)=\frac{1}{1+G(s) F_{y}(s)}= & \frac{1}{1+\frac{23 s+11}{\left(s^{2}-2 s-1\right)(s+7)}}=\frac{\left(s^{2}-2 s-1\right)(s+7)}{\left(s^{2}-2 s-1\right)(s+7)+23 s+11} \\
& =\frac{\left(s^{2}-2 s-1\right)(s+7)}{s^{3}+5 s^{2}+8 s+4}=\frac{\left(s^{2}-2 s-1\right)(s+7)}{(s+1)(s+2)^{2}},
\end{aligned}
$$

which clearly is stable (can be checked e.g. by Routh's algorithm if the poles are not found). Also $S(s) G(s)$ is stable since $\left(s^{2}-2 s-1\right)$ is cancelled. However,

$$
F_{y}(s) S(s)=\frac{23 s+11}{(s-2)(s+7)} \cdot \frac{\left(s^{2}-2 s-1\right)(s+7)}{(s+1)(s+2)^{2}}=\frac{(23 s+11)\left(s^{2}-2 s-1\right)}{(s-2)(s+1)(s+2)^{2}}
$$

which is unstable. Hence, the closed loop system is not internally stable.
2. (a) For a stationary point $\dot{x}_{1}=\dot{x}_{2}=0$ must hold. $\dot{x}_{1}=0 \Rightarrow x_{2}=0$, and using this in $\dot{x}_{2}=0 \Rightarrow 0=-x_{1}$. The origin, $x_{1}=x_{2}=0$, is the only equilibrium. Linearize the system around $x=0$ :

$$
\dot{x}=A x, \quad A=\frac{\partial f}{\partial x}=\left[\begin{array}{cc}
0 & 1 \\
-1+2 x_{1} x_{2} & -1+3 x_{2}^{2}
\end{array}\right]_{x=0}=\left[\begin{array}{cc}
0 & 1 \\
-1 & -1
\end{array}\right] .
$$

$A$ has eigenvalues $-0.5 \pm i \sqrt{0.75}$, meaning that $x=0$ is a stable focus.
(b) Try with a linear feedback, $u=-K x_{2}$, giving the closed loop system

$$
\begin{aligned}
\dot{x}_{1} & =10\left(x_{2}-x_{1}\right)-K x_{2}, \\
\dot{x}_{2} & =x_{1}\left(\frac{8}{3}-x_{3}\right)-x_{2}, \\
\dot{x}_{3} & =x_{1} x_{2}-28 x_{3} .
\end{aligned}
$$

Linearizing the system about the origin gives

$$
A_{c}=\frac{\partial f_{c}}{\partial x}=\left[\begin{array}{ccc}
-10 & 10-K & 0 \\
8 / 3 & -1 & -x_{1} \\
x_{2} & x_{1} & -28
\end{array}\right]_{x=0}=\left[\begin{array}{ccc}
-10 & 10-K & 0 \\
8 / 3 & -1 & 0 \\
0 & 0 & -28
\end{array}\right] .
$$

The eigenvalues are the zeros of the characteristic polynomial

$$
\begin{aligned}
\operatorname{det}\left(s I-A_{c}\right) & =\operatorname{det}\left[\begin{array}{ccc}
s+10 & -10+K & 0 \\
-8 / 3 & s+1 & 0 \\
0 & 0 & s+28
\end{array}\right] \\
& =(s+28)\left((s+10)(s+1)+\frac{8}{3}(-10+K)\right) \\
& =(s+28)\left(s^{2}+11 s+(8 K-50) / 3\right)
\end{aligned}
$$

and for asymptotical stability (locally) it suffices to have the eigenvalues strictly in the left half plane (Thm 12.1). This is fulfilled if $8 K-50>0$, so choose e.g. $K=10$. Stability follows according to Theorem 12.1.
3. (a) Introduce $Z_{1}(s)=W_{u}(s) U(s)=K_{u} U(s), Z_{2}(s)=W_{T}(s) \bar{Z}(s)=$ $K_{T} \frac{s+\beta_{T}}{s+\alpha_{T}} C X(s)$ and $Z_{3}(s)=W_{S}(s) Y(s)=\frac{K_{S}}{s+\alpha_{S}}(C X(s)+W(s))$. We need some extra states to account for the dynamics in $W_{S}(s)$ and in $W_{T}(s)$. Introduce $x_{S}=z_{3} \Rightarrow s X_{S}(s)=-\alpha_{S} X_{S}(s)+K_{S} C X(s)+K_{S} W(s) \Leftrightarrow \dot{x}_{S}=$ $-\alpha_{S} x_{S}+K_{S} C x+K_{S} w$. Furthermore, notice that $W_{T}(s)=K_{T}\left(1+\frac{\beta_{T}-\alpha_{T}}{s+\alpha_{T}}\right)$. By choosing $X_{T}(s)=\frac{\beta_{T}-\alpha_{T}}{s+\alpha_{T}} C X(s)$ we get

$$
\begin{aligned}
z_{2}=K_{T}\left(C x+x_{T}\right) \quad \text { and } s X_{T}(s)= & -\alpha_{T} X_{T}(s)+\left(\beta_{T}-\alpha_{T}\right) C X(s) \\
& \Leftrightarrow \quad \dot{x}_{T}=-\alpha_{T} x_{T}+\left(\beta_{T}-\alpha_{T}\right) C x .
\end{aligned}
$$

One possible state space representation for the extended open loop system is then

$$
\begin{aligned}
{\left[\begin{array}{c}
\dot{x} \\
\dot{x}_{S} \\
\dot{x}_{T}
\end{array}\right] } & =\left[\begin{array}{ccc}
A & 0 & 0 \\
K_{S} C & -\alpha_{S} & 0 \\
\left(\beta_{T}-\alpha_{T}\right) C & 0 & -\alpha_{T}
\end{array}\right]\left[\begin{array}{c}
x \\
x_{S} \\
x_{T}
\end{array}\right]+\left[\begin{array}{c}
B \\
0 \\
0
\end{array}\right] u+\left[\begin{array}{c}
0 \\
K_{S} \\
0
\end{array}\right] w, \\
{\left[\begin{array}{l}
z_{1} \\
z_{2} \\
z_{3}
\end{array}\right] } & =\left[\begin{array}{ccc}
0 & 0 & 0 \\
0 & 1 & 0 \\
K_{T} C & 0 & K_{T}
\end{array}\right]\left[\begin{array}{c}
x \\
x_{S} \\
x_{T}
\end{array}\right]+\left[\begin{array}{c}
K_{u} \\
0 \\
0
\end{array}\right] u, \\
y & =\left[\begin{array}{lll}
C & 0 & 0
\end{array}\right]\left[\begin{array}{c}
x \\
x_{S} \\
x_{T}
\end{array}\right]+w .
\end{aligned}
$$

(b) First note that (1) is equivalent to

$$
|S(i \omega)|<1 /\left|W_{S}(i \omega)\right|, \quad|T(i \omega)|<1 /\left|W_{T}(i \omega)\right|, \quad\left|G_{w u}(i \omega)\right|<1 /\left|W_{u}(i \omega)\right|
$$

for all $\omega$.

1. Integral action in $F_{y}(s) \Rightarrow S(0)=0$, which is obtained if $W_{S}(s)$ has a pole in the origin $\Rightarrow$ choose $\alpha_{S}=0$.
2. To get $\omega_{B} \approx 2 \mathrm{rad} / \mathrm{s}$, try to get $|T(i 2)| \geq 1 / \sqrt{2}$ and/or $|S(i 2)| \leq 1 / \sqrt{2}$.
3. We should have $|T(i \omega)| \leq 1.5$ for all $\omega$ and $|T(i \omega)|<0.01$ for $\omega \geq 314$ $\mathrm{rad} / \mathrm{s}$.
4. Make $\left|G_{w u}(i \omega)\right|<4$ for all $\omega \Rightarrow$ choose $W_{u}(s)=K_{u}=0.25$.

To fix 2. choose $K_{S}$ so that $1 /\left|W_{S}(i 2)\right| \leq 1 / \sqrt{2}$ :

$$
\frac{1}{\left|W_{S}(i \omega)\right|}=\frac{\omega}{K_{S}}, \quad \text { choose e.g. } \quad K_{S}=3 \quad \Rightarrow \quad \frac{1}{\left|W_{S}(i 2)\right|}=\frac{2}{3}<\frac{1}{\sqrt{2}} .
$$

To fix 3., notice that with $\alpha_{T}>\beta_{T}$

$$
\frac{1}{K_{T}} \leq \frac{1}{\left|W_{T}(i \omega)\right|}=\frac{\sqrt{\omega^{2}+\alpha_{T}^{2}}}{K_{T} \sqrt{\omega^{2}+\beta_{T}^{2}}} \leq \frac{\alpha_{T}}{K_{T} \beta_{T}}
$$

The asymptotic amplitude curve is $\frac{\alpha_{T}}{K_{T} \beta_{T}}$ up to $\omega=\beta_{T}$, then decaying with slope -1 up to $\omega=\alpha_{T}$, and for higher frequencies it is $\frac{1}{K_{T}}$. We then must have $1 / K_{T}<0.01$ and $\alpha_{T} / K_{T} \beta_{T} \leq 1.5$. Choose e.g. $K_{T}=150$ and $\alpha_{T}=300$. Then $\beta_{T} \geq \alpha_{T} / 1.5 K_{T}=300 / 225=4 / 3$ must hold. With the choice $\beta_{T}=4 / 3$ we have

$$
\begin{gathered}
\frac{1}{\left|W_{T}(i 314)\right|}=\frac{\sqrt{314^{2}+300^{2}}}{150 \sqrt{314^{2}+(4 / 3)^{2}}} \approx 0.0092, \quad \frac{1}{\left|W_{T}(0)\right|}=\frac{300}{150 \cdot(4 / 3)}=1.5 \\
\quad \text { and } \quad \frac{1}{\left|W_{T}(i 2)\right|}=\frac{\sqrt{2^{2}+300^{2}}}{150 \sqrt{2^{2}+(4 / 3)^{2}}} \approx 0.83>\frac{1}{\sqrt{2}} .
\end{gathered}
$$

(The latter inequality is to make sure that 2 . is not violated.)
(c) $W_{T}(1)=150 \frac{1+4 / 3}{1+300} \approx 1.16$. According to Theorem $7.6\left\|W_{T} T\right\|_{\infty} \leq 1$ is possible only if $\left|W_{T}(p)\right| \leq 1$ for every right half plan pole $p$. Obviously that does not hold in this case, so (1) cannot be met with the $W_{T}(s)$ in (b).
4. (a) From the output equation we directly get $u=-D^{-1} C x+D^{-1} y$, which, when plugged into the state equation, gives

$$
\dot{x}=A x+B\left(-D^{-1} C x+D^{-1} y\right)=\left(A-B D^{-1} C\right) x+B D^{-1} y .
$$

(b) With $v=\left[\begin{array}{l}v_{1} \\ v_{2}\end{array}\right]$ we get

$$
H(\alpha) v=\lambda v \quad \Leftrightarrow \quad \begin{cases}A v_{1}+\alpha B B^{T} v_{2} & =\lambda v_{1} \\ -C^{T} C v_{1}-A^{T} v_{2} & =\lambda v_{2}\end{cases}
$$

Using the hint we try with $w=\left[\begin{array}{cc}0 & -I \\ I & 0\end{array}\right]\left[\begin{array}{l}v_{1} \\ v_{2}\end{array}\right]=\left[\begin{array}{c}-v_{2} \\ v_{1}\end{array}\right]$. Now

$$
w^{T} H(\alpha)=\mu^{T} \Rightarrow \begin{cases}-v_{2}^{T} A-v_{1}^{T} C^{T} C & =\mu_{1}^{T} \\ -v_{2}^{T} \alpha B B^{T}-v_{1}^{T} A^{T} & =\mu_{2}^{T}\end{cases}
$$

Comparing with the expressions above (take the transpose) we get

$$
\left\{\begin{array}{l}
\mu_{1}=-C^{T} C v_{1}-A^{T} v_{2}=\lambda v_{2}=-\lambda\left(-v_{2}\right), \quad \Rightarrow \quad \mu=-\lambda w, \\
\mu_{2}=-\alpha B B^{T} v_{2}-A v_{1}=-\lambda v_{1}
\end{array}\right.
$$

which proves the statement.
(c) $\Lambda, V_{1}$ and $V_{2}$ are defined by

$$
\begin{align*}
A V_{1}-B B^{T} V_{2} & =V_{1} \Lambda,  \tag{2}\\
-C^{T} C V_{1}-A^{T} V_{2} & =V_{2} \Lambda . \tag{3}
\end{align*}
$$

Multiplying (2) with $V_{1}^{-1}$ from the left yields $\Lambda=V_{1}^{-1} A V_{1}-V_{1}^{-1} B B^{T} V_{2}$, which, when used in (3), gives

$$
-C^{T} C V_{1}-A^{T} V_{2}=V_{2} V_{1}^{-1} A V_{1}-V_{2} V_{1}^{-1} B B^{T} V_{2}
$$

Multiplying this expression with $V_{1}^{-1}$ from the right and then moving all terms to the right hand side results in the ARE

$$
0=A^{T} V_{2} V_{1}^{-1}+V_{2} V_{1}^{-1} A-V_{2} V_{1}^{-1} B B^{T} V_{2} V_{1}^{-1}+C^{T} C
$$

with $X=V_{2} V_{1}^{-1}$. (See also page 274 in the textbook by Glad/Ljung.)
(d) Start with $\|G\|_{\infty}<\gamma \Leftrightarrow$

$$
\gamma^{2} I-G^{T}(-i \omega) G(i \omega)>0
$$

This can be interpreted as that the system with transfer function $\Omega(s)=$ $\gamma^{2} I-G^{T}(-s) G(s)$ has no zeros on the imaginary axis. This in its turn means that the inverse $\Omega^{-1}(s)$ has no poles on the imaginary axis. We now need to show that $H\left(\gamma^{-2}\right)$ is the $A$-matrix for a state space representation of $\Omega^{-1}(s)$. First notice that $G^{T}(-s)=B^{T}\left(-s I-A^{T}\right)^{-1} C^{T}=-B^{T}\left(s I-\left(-A^{T}\right)\right)^{-1} C^{T}$ which has the state space representation

$$
\begin{aligned}
& \dot{z}=-A^{T} z-C^{T} y, \\
& \nu=B^{T} z .
\end{aligned}
$$

Combining this with the state space model of $G(s)$ (by setting $\nu=G^{T}(-s) y=$ $G^{T}(-s) G(s) u$ and $\left.\mu=\gamma^{2} u-\nu=\Omega(s) u\right), \Omega(s)$ can be represented as

$$
\begin{aligned}
\dot{x} & =A x+B u, \\
\dot{z} & =-A^{T} z-C^{T} y=-C^{T} C x-A^{T} z, \\
\mu & =-B^{T} z+\gamma^{2} u .
\end{aligned}
$$

Using the same technique as in (a) a state space representation of the inverse system is obtained by first noting that $u=\gamma^{-2} B^{T} z+\gamma^{-2} \mu$, resulting in

$$
\begin{aligned}
\dot{x} & =A x+B\left(\gamma^{-2} B^{T} z+\gamma^{-2} \mu\right)=A x+\gamma^{-2} B B^{T} z+\gamma^{-2} B \mu, \\
\dot{z} & =-C^{T} C x-A^{T} z, \\
u & =\gamma^{-2} B^{T} z+\gamma^{-2} \mu .
\end{aligned}
$$

Introducing $\xi=\left[\begin{array}{l}x \\ z\end{array}\right]$ the state space model for $u=\Omega^{-1}(s) \mu$ can be written as

$$
\begin{aligned}
\dot{\xi} & =\left[\begin{array}{cc}
A & \gamma^{-2} B B^{T} \\
-C^{T} C & -A^{T}
\end{array}\right] \xi+\left[\begin{array}{c}
\gamma^{-2} B \\
0
\end{array}\right] \mu, \\
u & =\left[\begin{array}{ll}
0 & \left.\gamma^{-2} B^{T}\right] \xi+\gamma^{-2} \mu .
\end{array}\right.
\end{aligned}
$$

Indeed, the $A$-matrix is the Hamiltonian $H\left(\gamma^{-2}\right)$.

