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State and input observability for structured linear systems: 
A graph-theoretic approach

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Abstract

This paper deals with the state and input observability analysis for structured linear systems with unknown inputs. The proposed method is based on a graph-theoretic approach and assumes only the knowledge of the system's structure. Using a particular decomposition of the systems into two subsystems, we express, in simple graphic terms, necessary and sufficient conditions for the generic state and input observability. These conditions are easy to check because they are based on comparison of integers and on finding particular subgraphs in a digraph. Therefore, our approach is suited to study large scale systems.

Key words: Graph theory, structured systems, state and input generic observability.

1 Introduction

The problem of estimating the state and the unknown input is of great interest mainly in control law synthesis, fault detection and isolation, fault tolerant control, supervision and so on. In this respect, many works (Chu, 2000; Chu and Mehrmann, 1999; Hou et al., 1999; Trin and Ha, 2000; Tsui, 1996) are focused on the design of state observers for linear systems subject to unknown inputs. Otherwise, the issue of simultaneously observing the whole state and the unknown input has been investigated in (Hou and Müller, 1992; Koenig, 2005). In most cases, the studies on the state and input observability deal with algebraic and geometric tools (Basile and Marro, 1973; Hou and Müller, 1999; Hou and Patton, 1998; Trentelman et al., 2001). The use of such tools requires the exact knowledge of the state space matrices characterizing the system’s model. However, in many modeling problems, these matrices have a number of fixed zero entries determined by the physical laws while the remaining entries are not precisely known. To study the properties of these systems in spite of poor knowledge we have on them, the idea is that we only keep the zero/non-zero entries in the state space matrices. Thus, we consider models where the fixed zeros are conserved while the non-zero entries are replaced by free parameters. There is a huge amount of interesting works in the literature using this kind of models called structured models. The study of such systems requires a low computational burden which allows one to deal with large scale systems. Many studies on structured systems are related to the graph-theoretic approach to analyse some system properties such as controllability, observability or the solvability of several classical control problems including disturbance rejection, input-output decoupling, … (Dion et al., 2003). It results from these works that the graph-theoretic approach provides simple and elegant solutions.

However, the well-known graphic observability conditions for linear structured systems recalled in (Dion et al., 2003) cannot be applied to systems with unknown inputs. More recently, in (Boukhobza et al., 2006) authors express in graphic terms necessary and sufficient conditions for the observability of general descriptor systems. Nevertheless, these conditions are quite complicated. In this context, the purpose of this paper is to use a graph-theoretic approach for providing necessary and sufficient conditions for the state and input observability for structured linear systems. The paper is organised as follows: after Section 2, which is devoted to the problem formulation, a digraph representation of structured systems is given in Section 3. The main result is enounced in Section 4. Finally, some concluding remarks are made.

2 Problem formulation

In this paper, we treat numerically non-specified systems on the form:

\[
\Sigma : \begin{cases} 
\dot{x}(t) = Ax(t) + Bu(t) \\
y(t) = Cx(t) + Du(t)
\end{cases}
\] (1)

where \( x \in \mathbb{R}^n \), \( u \in \mathbb{R}^q \) and \( y \in \mathbb{R}^p \) are respectively the state vector, the unknown input vector and the output vector. We assume that only the zero/nonzero structure of \( A, B, C \) and \( D \) is known. This means that, to each entry in these matrices, we only know whether its value is fixed to zero, or that it has an unknown real value, in which case we call it a fixed zero, or that it has an unknown real value, in which case we call it a free parameter. In a structured system with \( h \) nonzero entries in \( A, B, C \) and \( D \), we can parameterize these nonzero entries by scalar real (nonzero) parameters \( \lambda_i \), \( i = 1, \ldots, h \) forming a parameter
Consider structured system \( \Sigma_A \), we denote by \( A^\lambda, B^\lambda, C^\lambda \) and \( D^\lambda \) respectively the matrices obtained by replacing the nonzeros in \( A, B, C \) and \( D \) by the corresponding parameters \( \lambda_i, i = 1, \ldots, h \), and we denote

\[
\Sigma_A : \begin{cases}
\dot{x}(t) = A^\lambda x(t) + B^\lambda u(t) \\
y(t) = C^\lambda x(t) + D^\lambda u(t)
\end{cases}
\]

(2)

If all parameters \( \lambda_i \) are numerically fixed, we obtain a so-called admissible realization of structured system \( \Sigma_A \). More precisely, a realization of \( \Sigma_A \) is a linear system \( \Sigma \) which has no indeterminate parameters and has the same structure than \( \Sigma_A \) i.e. \( A(i,j) = 0 \Leftrightarrow A^\lambda(i,j) = 0, B(i,j) = 0 \Leftrightarrow B^\lambda(i,j) = 0, C(i,j) = 0 \Leftrightarrow C^\lambda(i,j) = 0 \) and \( D(i,j) = 0 \Leftrightarrow D^\lambda(i,j) = 0 \).

We say that a property is true generically (van der Woude, 2000) if it is true for almost all the realizations of structured system \( \Sigma_A \). Here, "for almost all the realizations" is to be understood (Dion et al., 2003; van der Woude, 2000) as "for all parameter values \( \Lambda \in \mathbb{R}^h \) except for those in some proper algebraic variety in the parameter space \( \mathbb{R}^h \)." The proper algebraic variety for which the property is not true is the zero set of some nontrivial polynomial with real coefficients in the \( h \) system parameters \( \lambda_1, \lambda_2, \ldots, \lambda_h \) or equivalently it is an algebraic variety which has Lebesgue measure zero (Reinschke, 1988).

In this paper, we study the generic state and input observability for structured system \( \Sigma_A \). This notion is related to the strong observability and the left invertibility (Trentelman et al., 2001). Let us recall the definition of the generic state and input observability:

**Definition 1** Consider structured system \( \Sigma_A \), we say that \( \Sigma_A \) is generically state and input observable if and only if it is generically strongly observable and left invertible.

In other words, system \( \Sigma_A \) is generically state and input observable iff, for almost all realizations of \( \Sigma_A \), for all initial state \( x_0 \) and for every input function \( u(t), y(t) = 0 \) for \( t \geq 0 \) implies \( x(t) = 0 \) for \( t \geq 0 \) and \( u(t) = 0 \) for \( t > 0 \). Roughly speaking, generic state and input observability means that a change in input or initial state can be reflected in a change of measurements.

Necessary and sufficient conditions for the state and input observability of structured system \( \Sigma_A \) can be deduced from the ones provided in (Trentelman et al., 2001) or from the conditions of the right-hand side observability of a descriptor system (Hou and Müller, 1999):

**Theorem 2** Consider structured system \( \Sigma_A \) and let us denote \( P(s) = (A^\lambda - sI, B^\lambda, C^\lambda) \). Structured system \( \Sigma_A \) is generically state and input observable iff \( \forall s \in \mathbb{C} \)

\[ g_{\text{rank}}(P(s)) = n + g_{\text{rank}} \left( \begin{array}{c|c} B^\lambda & D^\lambda \end{array} \right) = n + q. \]

Assume that system \( \Sigma_A \) is numerically specified. Regarding \( P(s) \) as a rational matrix, we call its rank the normal-rank (van der Woude, 2000) and denote this normal rank by \( n_{\text{rank}}(P(s)) \). Thus, for each realization of system \( \Sigma_A \), we can compute the \( n_{\text{rank}} \) of \( P(s) \). This rank will have the same value for almost all parameter values \( \lambda \in \mathbb{R}^h \) (Reinschke, 1988; van der Woude, 2000). This so-called generic \( n_{\text{rank}} \) of \( P(s) \) will be denoted by \( g_{n_{\text{rank}}}(P(s)) \). Generic rank of matrix \( P(s) \), denoted \( g_{n_{\text{rank}}}(P(s)) \), is quite different from it depends on \( s \). Hence, \( g_{n_{\text{rank}}}(P(s)) = r, \forall s \in \mathbb{C} \) means that for almost all parameter values \( \lambda \in \mathbb{R}^h \), \( \text{rank}(P(s)) = r, \forall s \in \mathbb{C} \).

The aim of the paper is to give graphical conditions to analyse the question whether or not structured system \( \Sigma_A \) is generically state and input observable. These conditions are equivalent to the ones of Theorem 2 but are quite easy to check since they are based on finding paths in a digraph.

### 3 Graph representation of structured linear systems

This section is devoted in a first stage to the definition of a digraph representing \( \Sigma_A \). Next, we give some useful notations and definitions.

Digraph \( G(\Sigma_A) \) associated to \( \Sigma_A \) is constituted by a vertex set \( \mathcal{V} \) and an edge set \( \mathcal{E} \) i.e. \( G(\Sigma_A) = (\mathcal{V}, \mathcal{E}) \). More precisely, \( \mathcal{V} = X \cup Y \cup U \), where \( X = \{x_1, \ldots, x_{\nu}\} \) is the set of state vertices, \( Y = \{y_1, \ldots, y_{\mu}\} \) is the set of output vertices and \( U = \{u_1, \ldots, u_{\tau}\} \) is the set of unknown input vertices. The edge set is \( \mathcal{E} = A\text{-edges} \cup B\text{-edges} \cup C\text{-edges} \cup D\text{-edges} \), with \( A\text{-edges} = \{(x_j, x_i) | A^\lambda(i, j) \neq 0\} \), \( B\text{-edges} = \{(u_j, x_i) | B^\lambda(i, j) \neq 0\} \), \( C\text{-edges} = \{(x_j, y_i) | C^\lambda(i, j) \neq 0\} \), \( D\text{-edges} = \{(u_j, y_i) | D^\lambda(i, j) \neq 0\} \).

Here, \( M^\lambda(i, j) \) is the \((i, j)\)th element of matrix \( M^\lambda \) and \( (v_1, v_2) \) denotes a directed edge from vertex \( v_1 \in \mathcal{V} \) to vertex \( v_2 \in \mathcal{V} \).

Hereafter, we illustrate the proposed digraph representation with an example.

**Example 3** To the system defined by the following matrices, we associate the digraph in Figure 1.

\[
\begin{align*}
A^\lambda &= \begin{pmatrix}
0 & \lambda_1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & \lambda_2 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & \lambda_3 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & \lambda_4 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & \lambda_5 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & \lambda_6 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & \lambda_7 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & \lambda_8 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & \lambda_9 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & \lambda_{10} & 0 & 0 \\
\end{pmatrix}, \\
B^\lambda &= \begin{pmatrix}
0 & 0 \\
0 & 0 \\
0 & 0 \\
0 & 0 \\
0 & 0 \\
0 & 0 \\
0 & 0 \\
0 & 0 \\
0 & 0 \\
0 & 0 \\
\end{pmatrix}, \\
C^\lambda &= \begin{pmatrix}
0 & 0 & 0 & 0 & 0 & \lambda_{15} & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & \lambda_{16} & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & \lambda_{17} & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & \lambda_{18} & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & \lambda_{19} \\
\end{pmatrix}, \\
D^\lambda &= \begin{pmatrix}
0 & 0 \\
0 & 0 \\
0 & 0 \\
0 & 0 \\
0 & 0 \\
0 & 0 \\
0 & 0 \\
0 & 0 \\
0 & 0 \\
0 & 0 \\
\end{pmatrix}.
\end{align*}
\]

![Fig 1: Digraph associated to system of Example 3](image-url)
Let us now give some useful definitions and notations.

- Two edges $e_1 = (v_1, v'_1)$ and $e_2 = (v_2, v'_2)$ are $v$-disjoint if $v_1 \neq v_2$ and $v'_1 \neq v'_2$. Note that $e_1$ and $e_2$ can be $v$-disjoint even if $v'_1 = v_2$ or $v_1 = v'_2$.

To illustrate the latter definition, note that in example 3, $(x_3, x_2)$ and $(x_4, x_3)$ as well as $(x_2, x_4)$ and $(x_1, x_2)$ are $v$-disjoint. However, neither $(x_3, x_4)$ and $(x_4, x_6)$ nor $(x_7, x_8)$ and $(x_5, x_6)$ are $v$-disjoint. Some edges are $v$-disjoint if they are mutually $v$-disjoint.

- A subgraph $S_G$ of $G(\Sigma_A)$ is defined by an edge subset $S_E \subseteq E$ and a vertex subset $S_V \subseteq V$ such that $S_V$ is constituted by the begin and the end vertices of all edges of $S_E$. We note $S_G = (S_V, S_E)$. A subgraph $S_G$ of $G(\Sigma_A)$ is a $v$-disjoint subgraph if all its edges are $v$-disjoint. A subgraph $S_G = (S_V, S_E)$ of $G(\Sigma_A)$ covers vertex $v$ if $\exists e \in S_E$ such that $v$ is the begin vertex of $e$.

- We denote path $P$ containing vertices $v_{r_0}, \ldots, v_{r_1}$ by $P = v_{r_0} \rightarrow v_{r_1} \rightarrow \ldots \rightarrow v_{r_1}$, where $(v_{r_j}, v_{r_{j+1}}) \in E$ for $j = 0, 1, \ldots i - 1$. A cycle is a path of the form $v_{r_0} \rightarrow v_{r_1} \rightarrow \ldots \rightarrow v_{r_i} \rightarrow v_{r_0}$, where all vertices $v_{r_0}, v_{r_1}, \ldots, v_{r_i}$ are distinct. Some paths are disjoint if they have no common vertex. Path $P$ is an $Y$-topped path if its end vertex is an element of $Y$.

- The length of a path is the number of edges that the path uses, counting multiple edges multiple times.

- Let $V_1$ and $V_2$ denote two subsets of $V$. The cardinality of $V_1$ is noted $\text{card}(V_1)$. A path $P$ is said a $V_1 \cup V_2$ path if its begin vertex belongs to $V_1$ and its end vertex belongs to $V_2$. If the only vertices of $P$ belonging to $V_1 \cup V_2$ are its begin and end vertices, $P$ is said a direct $V_1 \cup V_2$ path.

- A set of $l$ disjoint $V_1 \cup V_2$ paths is called a $V_1 \cup V_2$-linking of size $l$. The linkings which consist of a maximal number of disjoint $V_1 \cup V_2$ paths are called maximum $V_1 \cup V_2$ linkings. We define by $\rho(V_1, V_2)$ the size of these maximum $V_1 \cup V_2$ linkings.

- The length of a $V_1 \cup V_2$ linking is defined as the sum of the lengths of all its paths.

- $\mu(V_1, V_2)$ is the minimal number of vertices belonging to a maximum $V_1 \cup V_2$ linking. Note that the minimal length of a maximum $V_1 \cup V_2$ linking is equal to $\mu(V_1, V_2) - \rho(V_1, V_2)$.

- $V_{\text{ess}}(V_1, V_2)$ is the set of all vertices $V \in V$ such that for each $\Delta \subseteq V$; $\mu(\Delta, V_1) - \rho(\Delta, V_1) \\ 0 \\ U_0 \subseteq \{u_1, x_3, x_5, u_2\}$, $S(I, U, Y) = \{x_5, u_2\}$ and $S(0, U, Y) = \{x_5\}$. We consider the graph presented above:

- $\Delta_0$ merges the state vertices which cannot be linked to $Y$, the state vertices belonging to $V_{\text{ess}}(U, Y)$. Obviously, $V_{\text{ess}}(U, Y) \cap \Delta_0$ and the state vertices from which all $Y$-topped paths lead to $V_{\text{ess}}(U, Y)$.

Indeed, if it is not the case, i.e. there exist $v_1 \in \Delta_0 \cap \Delta_0$ and a path $P$ from $v_1$ to $Y$ which does not contain any element of $V_{\text{ess}}(U, Y)$, then there is no element of $S(0, U, Y)$ in $P$ and so $\text{card}(S(0, U, Y)) > \text{card}(S(0, U, Y))$. According to Menger’s Theorem, this implies that $\rho(U \cup \{v_1\}, Y) > \rho(U, Y)$, which is in contradiction with assumption $v_1 \in \Delta_0$.

- Directly from the definition of $Y_0$, we have that $Y_0 \subseteq V_{\text{ess}}(U, Y)$ and so $Y_0 \subseteq S(0, U, Y)$. 

4 Main results

4.1 Preliminary results

At first, let us specify a particular subdivision of structured system $\Sigma_A$:

**Definition 4** For structured system $\Sigma_A$ represented by digraph $G(\Sigma_A)$, we define the vertex subsets:

- $\Delta_0 \equiv \{x_i | \rho(U \cup \{x_i\}, Y) = \rho(U, Y)\}$
- $X_1 \equiv \{x_i | \rho(U \cup \{x_i\}, Y) > \rho(U, Y)\} = X \setminus \Delta_0$
- $Y_0 \equiv \{y_1 | \rho(U, Y) > \rho(Y, \{y_1\})\} = Y \cap V_{\text{ess}}(U, Y)$
- $Y_1 \equiv Y \setminus Y_0$
- $U_0 \equiv \{u_1, \{u_1, x_1, u_1, y_1\} = 0\}$
- $U_1 = U \setminus U_0$
- $S(0, U, Y) \cap X_3$ and $X_0 \equiv \Delta_0 \setminus X_3$. Furthermore, we define $n_0 = \text{card}(X_0)$, $n_1 = \text{card}(X_1)$, $q_0 = \text{card}(U_0)$, and $p_0 = \text{card}(Y_0)$.

Considering the system described in Example 3, we have that $ho(U, Y) = 2$. Since $Y \cap V_{\text{ess}}(U, Y) = \emptyset$, we have that $Y_0 = \emptyset$, $Y_1 = Y$. Moreover, for $i = 1, \ldots, 9$, let us compute the number of disjoint paths from $U \cup \{x_i\}$ to $Y$:

- For $i = 1, 6, 7, 8, 9$, $\rho(U \cup \{x_i\}, Y) = 2$ and $\rho(U \cup \{x_i\}, Y) = 3$. We can deduce that $\Delta_0 = \{x_{11}, x_2, x_3, x_4, x_5, x_6\}$ and $X_1 = \{x_7, x_8, x_9\}$.

Furthermore, contrary to $u_2$, $u_1$ cannot be linked with an edge to an element of $X_1 \cup Y_1$, so $U_0 = \{u_1\}$ and $U_1 = \{u_2\}$. Finally, $V_{\text{ess}}(U_0, Y) = \{u_1, x_3, x_5\}$ and so $S(0, U_0, Y) = \{x_3\}$. Thus, $X_3$ and $X_0 = \Delta_0 \setminus X_3 = \{x_1, x_2, x_3, x_4, x_6\}$.
Assume that $\rho(U, Y) = q$, then $\rho(U_1, Y) = \text{card}(U_1)$. In this case, $U_1 \subseteq V_{\text{ess}}(U, Y)$ and subsequently $U_1 \subseteq S^0(U, Y)$. Moreover, all elements of $U_1$ are begin vertices of $U-Y$ paths where all vertices are in $U_1 \cup X_1 \cup Y_1$. Since, $(X_1 \cup Y_1) \cap V_{\text{ess}}(U, Y) = \emptyset$, all elements of $U_1$ are begin vertices of direct $V_{\text{ess}}(U, Y) - Y$ paths and so $U_1 \subseteq S^0(U, Y)$. Otherwise, $U_1 \subseteq S^0(U, Y)$ and $U_1 \subseteq S^0(U, Y)$ imply that, in a maximum $U-Y$ linking, all vertices included in a path starting from $U_1$ are not included in $V_{\text{ess}}(U, Y)$ and so are not included in $\Delta_0$. So,

$$V_{\text{ess}}(U, Y) = U_1 \cup V_{\text{ess}}(U, Y) \quad (3)$$

From each $x_i \in X_1$, there exists an $Y$-topped path, which is disjoint with at least one maximum $U-Y$ linking. Therefore, $\forall x_i \in X_1$, there exists an $Y$-topped path constituted only by the elements of $X_1$ and $Y_1$. In the same sense, $\forall y_i \in Y_1$, in all the maximum $U-Y \setminus \{y_i\}$ linkings, the paths beginning with the vertices of $U_1 \cup \{x_i\}$ are necessarily in $X_1 \cup Y_1$. Similarly, $\forall y_i \in Y_1$, in all the maximum $U-Y \setminus \{y_i\}$ linkings, the paths beginning with the vertices of $U_1$ are necessarily in $X_1 \cup Y_1$. Thus, $\forall x_i \in X_1$ and $\forall y_i \in Y_1$,

$$V_{\text{ess}}(U \cup \{x_i\}, Y) \cap (\Delta_0 \cup Y_0) = V_{\text{ess}}(U, Y \setminus \{y_i\}) \cap (\Delta_0 \cup Y_0) = V_{\text{ess}}(U_0, Y) \quad (4)$$

According to Definition 4, we state now:

**Lemma 5** Consider structured system $\Sigma_\lambda$ represented by digraph $G(\Sigma_\lambda)$, where $\rho(U, Y) = q$. Using the subdivision given in Definition 4, we have:

1. $S^0(U_0, Y) \cap (X_1 \cup Y_1) = \emptyset$;
2. $\forall v_i \in \Delta_0 \cup U_0$,
   - $v_i \in S^0(U_0, Y) \Leftrightarrow \theta(\{v_i\}, X_1 \cup Y_1) \neq 0$;
3. $\theta(X_1, X_1 \cup Y_1) = \text{card}(X_1) = n_s$;
4. $S^0(U_0, Y) \cap U_0 = \emptyset$;
5. $\theta(X_0, X_0 \cup Y_1) = 0$;
6. $Y_0 \subseteq S^0(U_0, Y)$. 

**Proof:**

[St.1.] Due to the definition of $X_1$ and $Y_1$, $(X_1 \cup Y_1) \cap V_{\text{ess}}(U, Y) = \emptyset$. Yet, $S^0(U_0, Y) \subseteq V_{\text{ess}}(U_0, Y) \subseteq V_{\text{ess}}(U, Y)$. Then, $S^0(U_0, Y) \cap (X_1 \cup Y_1) = \emptyset$.

[St.2.] First, we show that $\forall v_i \in \Delta_0$, if $\theta(\{v_i\}, X_1 \cup Y_1) \neq 0$ then $v_i \in S^0(U, Y)$. Therefore, we have that $\forall v_i \in \Delta_0$ and $\theta(\{v_i\}, X_1 \cup Y_1) \neq 0$ imply that $v_i \in V_{\text{ess}}(U, Y)$. Indeed, if is assumed that it is not the case, then according to relations (4), $\forall x_i \in X_1, v_i \notin V_{\text{ess}}(U \cup \{x_i\}, Y)$ and $\forall y_i \in Y_1, v_i \notin V_{\text{ess}}(U \setminus \{y_i\})$. Since $v_i$ is directly linked to $X_1 \cup Y_1$, then there exists a $\{v_i\} - Y$ path which is disjoint from all the paths constituting a maximum $U-Y$ linking. This is equivalent to $\rho(U \cup \{v_i\}, Y) > \rho(U, Y)$, which is in contradiction with the fact that $v_i \in \Delta_0$. Furthermore, not only $v_i \in V_{\text{ess}}(U, Y)$ but also it is the begin vertex of a direct $V_{\text{ess}}(U, Y) - Y$ path. Thus, $v_i \in S^0(U, Y)$.

Moreover, from equality (3), $v_i \in V_{\text{ess}}(U_0, Y)$ and as $v_i$ is the begin vertex of a direct $V_{\text{ess}}(U_0, Y) - Y$ path, this implies that $v_i \in S^0(U_0, Y)$.

Now, we will prove that $\forall v_i \in \Delta_0 \cup U_0$, $\theta(\{v_i\}, X_1 \cup Y_1) = 0 \Rightarrow v_i \notin S^0(U_0, Y)$. Assume that there exists $v_i \in \Delta_0 \cup U_0$ such that $\theta(\{v_i\}, X_1 \cup Y_1) = 0$ and $v_i \in S^0(U_0, Y)$. Obviously, $v_i \in S^0(U_0, Y)$ implies that $v_i$ is included in all maximum $U_0 - Y$ linkings. Consider any maximum $U_0 - Y$ linking, it necessarily includes a path of the form $P = v_1 \rightarrow \ldots \rightarrow v_j \rightarrow v_{jk} \rightarrow \ldots \rightarrow v_k \rightarrow v_1$. First note that as $\theta(\{v_i\}, X_1 \cup Y_1) = 0$, $v_i \in \Delta_0$. Next, for $r > 1$ if $v_{jk} \in X_1$ then from the previous settings $v_{jk} \in S^0(U_0, Y)$. Nevertheless, this is impossible because in any maximum $U_0 - Y$ linkings, we must have one and only one element of $S^0(U_0, Y)$ in every path. So, $v_{jk}$, $v_{jk-1}, \ldots, v_{jk}$ are all included in $\Delta_0$. Besides, $v_i \notin Y_1$ because otherwise $v_i \in S^0(U_0, Y)$. Thus, $v_i \in S^0(U_0, Y)$. Hence, in path $P$, we have two elements of $S^0(U_0, Y)$. As this fact is impossible, the assumption that there exist $v_i \in \Delta_0 \cup U_0$ such that $\theta(\{v_i\}, X_1 \cup Y_1) = 0$ and $v_i \in S^0(U_0, Y)$ is false and [St2] is proved.

[St3.] In any maximum $U_0-Y$ linking, there are $n_s$ paths containing vertices of $X_0$ which end necessarily with a vertex of $Y_1$. Moreover, in all these paths, all state vertices between elements of $X_0$ and output vertices belong to $X_1$. Hence, there exist $n_0$ disjoint paths linking $X_0$ to $Y_1$ and including only vertices of $X_0 \cup Y_1$. So, $\theta(X_0, X_1 \cup Y_1) = n_s$.

[St4.] Since $X_0 \subseteq V_{\text{ess}}(U_0, Y) \Rightarrow 0$, we have from [St2] that $U_0 \cap S^0(U_0, Y) = \emptyset$.

[St5.] Since $X_0 \subseteq X \setminus (X_0 \cup X_1)$, where $X_0 \subseteq S^0(U_0, Y) \cap X$, we have that $S^0(U_0, Y) \cap X_0 = \emptyset$. So, directly from [St2], $\theta(X_0, X_1 \cup Y_1) = 0$.

[St6.] From statement [St2], $\forall v_i \in S^0(U_0, Y)$, satisfying $\theta(\{v_i\}, X_1 \cup Y_1) \neq 0$ we have that $v_i \in S^0(U, Y)$ and so that $S^0(U_0, Y) \subseteq S^0(U, Y)$. Besides, $U_1 \subseteq S^0(U, Y)$, $U_1 \cap S^0(U_0, Y) = \emptyset$ and $\text{card}(S^0(U, Y)) = q_1 + q_0 = \text{card}(U_1) + \text{card}(S^0(U_0, Y))$. Thus, $S^0(U, Y) = S^0(U_0, Y) \cup U_1$. Yet, $Y_0 \subseteq V_{\text{ess}}(U, Y) \Rightarrow Y_0 \subseteq S^0(U, Y) \cap U_1$. Hence, $S^0(U, Y) = S^0(U_0, Y) \cup U_1$ and that $\theta(X_0 \cup Y_0, X_1 \cup Y_1) = 0$.

These equalities are important in the sequel of the paper.

4.2 Generic input and state observability

Using the graph decomposition presented above, we give now the first result of the paper.

**Proposition 6** $\Sigma_\lambda$ is generically state and input observable iff, in its associated digraph $G(\Sigma_\lambda)$, there exists a $v$-disjoint subgraph $S_\varphi$ which satisfies:

1. $S_\varphi$ covers $X \cup U$;
2. all vertices $x_i$ covered by cycles in $S_\varphi$ are included in $X_0$;
3. $S_\varphi$ contains a maximum $U_0 - S^0(U_0, Y)$ linking, with a length equal to $\mu(U_0, S^0(U_0, Y)) - \text{card}(S^0(U_0, Y))$. 

\[Q.E.D.\]
Proof: We first prove the necessity of Condl. next we decompose the system into two subsystems and we study separately each of them.

Necessity of condition Condl: Condl is equivalent to the existence of \( n + q \) \( v \)-disjoint edges and means that \( \text{g.r}_{\text{rank}}(P(0)) = n + q \). Indeed, the number of \( v \)-disjoint edges in \( G(\Sigma_{\Lambda}) \) is equal to the maximum matching in the bipartite graph (Murota, 1987) associated to matrix \( P(0) \), which is equal to \( \text{g.r}_{\text{rank}}(P(0)) \). Therefore, Condl is a necessary condition to the generic input and state observability of \( \Sigma_{\Lambda} \). Moreover, Condl implies also that \( \rho(U, Y) = q + s \) and so we can apply the results of Lemma 5.

Decomposition of system \( \Sigma_{\Lambda} \): using Definition 4 and results of Lemma 5, there is no edge from \( X_0 \cup U_0 \) to \( X_1 \cup Y_1 \). So, we can write \( \Sigma_{\Lambda} \) as:

\[
\begin{align*}
\dot{X}_0(t) &= A_{0,0}^s X_0(t) + A_{0,s}^s X_s(t) + A_{0,1}^s X_1(t) + B_{0,0}^s U_0(t) + B_{0,1}^s U_1(t) \\
\dot{X}_s(t) &= A_{s,0}^s X_0(t) + A_{s,s}^s X_s(t) + A_{s,1}^s X_1(t) + B_{s,0}^s U_0(t) + B_{s,1}^s U_1(t) \\
\dot{X}_1(t) &= A_{1,0}^s X_0(t) + A_{1,s}^s X_s(t) + A_{1,1}^s X_1(t) + B_{1,0}^s U_0(t) + B_{1,1}^s U_1(t) \\
Y_0(t) &= C_{0,0}^s X_0(t) + C_{0,s}^s X_s(t) + C_{0,1}^s X_1(t) \quad \text{iff} \quad P_1(s) = C_{0,1}^s D_{1,1}^s C_{0,s}^s \quad \text{is a square matrix. Matrix } P_c(s) \text{ has generically full column rank } \forall s \in \mathbb{C},
\end{align*}
\]

iff \( P_1(s) \) and \( P_2(s) \) have both generically full column rank \( \forall s \in \mathbb{C} \), where

\[
P_2(s) \overset{\text{def}}{=} \begin{pmatrix} A_{1,1}^s + s \theta_1 - s \theta_1 & B_{1,1}^s & A_{1,s}^s \\ C_{1,1}^s & D_{1,1}^s & C_{1,s}^s \end{pmatrix}.
\]

Necessity and Sufficiency of Cond2 and Cond3: for \( P_1(s) \), we can apply Theorem 5.1 of (van der Woude, 2000) which states that the degree of the determinant of \( P_1(s) \) is generically equal to \( n_0 + q_0 - \mu(U_0, S_0(U_0, Y)) - \text{card}(S_0(U_0, Y)) \), with obviously \( S_0(U_0, Y) = Y_0 \cup X_s \). This determinant is non-zero \( \forall s \in \mathbb{C} \) iff its degree is equal to 0 and \( q = 0 + q \). Yet, according to \( \theta(X_0 \cup U_0, X_1 \cup U_1) = 0 \), the existence of a \( v \)-disjoint subgraph which covers \( X_0 \cup U_0 \), with the requirements enounced in Cond2 and Cond3, is necessary and sufficient to ensure that \( g_{\text{rank}}(P_1(0)) = n_0 + q_0 + s \). And so, to ensure that \( P_1(s) \) has generically full column rank i.e. \( g_{\text{rank}}(P_1(s)) = n_0 + q_0 + s \), \( \forall s \in \mathbb{C} \).

Sufficiency of condition Condl: From Theorem 5.2 of (van der Woude, 2000), adapted to the observation context, we have:

If \( P_2(s) \) has generically full column \( n \)-rank even after the deletion of an arbitrary row, then, generally, the greatest common divisor of all the \((n_1 + q_1 + s)^{th}\) order minors of \( P_2(s) \) is a monomial in \( s \) with a degree equal to \( n_1 + q_1 + n \) minus the maximum number of edges in the disjoint union of a linking of size \( n_1 + q_1 \) from \( X_1 \cup Y_1 \) to \( Y \) an \( Y \)-topped family and a cycle family in \( X_s \).

Condl implies that \( \rho(U \cup X_s, Y_1) = q_1 + s \) and that the maximum number of edges in a disjoint union of a linking of size \( n_1 + q_1 \) from \( U \cup X_s \) to \( Y \), an \( Y \)-topped family and a cycle family in \( X_1 \) is equal to \( n_1 + q_1 + s \). Thus, if the hypothesis that generically \( P_2(s) \) has full column \( n \)-rank even after the deletion of an arbitrary row, is satisfied then, generally, the greatest common divisor of all the \((n_1 + q_1 + s)^{th}\) order minors of \( P_2(s) \) is a monomial in \( s \) with a degree equal to zero and so \( P_2(s) \) has generically full column rank.

We will now show that the hypothesis that \( P_2(s) \) generically has full column \( n \)-rank even after the deletion of an arbitrary row, is true. That is to say \( g_{\text{n}-\text{rank}}(P_2(s)) = n_1 + q_1 + q \), \( \forall i = 1, \ldots, n_1 + q_1 \), where \( P_2(s) \) for \( i = 1, \ldots, n_1 + q_1 \), corresponds to matrix \( P_2(s) \) after the deletion of its \( i^{th} \) row.

The deletion of the \( i^{th} \) row of \( \begin{pmatrix} A_{1,1}^s - s \theta_1 & B_{1,1}^s & A_{1,s}^s \\ C_{1,1}^s & D_{1,1}^s & C_{1,s}^s \end{pmatrix} \) in \( P_2(s) \) is equivalent to the deletion of all the edges ending by \( x_{i} \) in the digraph, where \( x_{i} \) is the \( i^{th} \) component of the state subvector \( X_1 \). Yet, \( \rho(U \cup \{x_{i}\}, Y) > \rho(U, Y) \) and so \( \rho(S_0(U, Y) \cup \{x_{i}\}) > \rho(S_0(U, Y), Y) \). Moreover, from Lemma 5, \( S_0(U, Y) = U_1 \cup U_0 \cup X_s \cup Y_0 \). Knowing that \( Y_1 = Y \setminus Y_0 \), we have that \( \rho(U_1 \cup X_s \cup \{x_{i}\}, Y_1) > \rho(U_1 \cup X_s, Y_1) = q_1 + s \). Then, \( \rho(U_1 \cup X_s \cup \{x_{i}\}, Y_1) = q_1 + s_n + 1 \).

Applying results of (van der Woude, 2000), we have that for \( i < n_1 \), \( g_{\text{n-\text{rank}}}(P_2(s)) \) is equal to \( n_1 - 1 \) plus the maximal size of a \( U_1 \cup X_s \cup \{x_{i}\} \)-\( Y_1 \) linking. Thus, \( g_{\text{n-\text{rank}}}(P_2(s)) = n_1 + q_1 + n \) for \( i < n_1 \).

The deletion of the \( i^{th} \) row of \( \begin{pmatrix} C_{1,1}^s & D_{1,1}^s & C_{1,s}^s \end{pmatrix} \) in \( P_2(s) \) is equivalent to the deletion of all edges ending by \( y_{i} \) in the digraph, where \( y_{i} \) is the \( i^{th} \) component of out-
put subvector $Y_1$. Yet, $\rho(U, Y) = \rho(U, Y \setminus \{y_1\})$. Thus, 
$\rho(S^0(U, Y), \Sigma_A) = \rho(U \cup X \cup Y, Y \setminus \{y_1\})$. As $Y_1 = Y \setminus Y_0$, we have that $\rho(U_1 \cup X \cup Y_1, Y \setminus \{y_1\}) = q_1 + n_0$. 

Applying results of (van der Woude, 2000), we have that $g_{n-rank}(P_{2s}(s))$ for $n_1 < i < n_1 + p_1$, is equal to $n_1$ plus the maximal size of a $U_1 \cup X_a \cup Y_1 \setminus \{y_1\}$ linking. So, 
for $n_1 < i < n_1 + p_1$, $g_{n-rank}(P_{2s}(s)) = n_1 + q_1 + n_0$. 

To summarize, Condition 1 of Proposition 6 ensures that: 
- the maximal number of edges in the disjoint union of a linking of size $n_1 + q_1$ from $U_1 \cup X_a \cup Y$, an $Y$-tapped family and a cycle family in $X_1$ is equal to $n_1 + n_s + q_1$; 
- $P_2(s)$ has generically full column $n$-rank, even after the deletion of an arbitrary row. 

Therefore, the greatest common divisor of all the $(n_1 + q_1 + n_s)^{th}$ order minors of $P_2(s)$ is generically a monomial in $s$ with a degree equal to zero. As $g_{n-rank}(P_2(0)) = n_1 + n_s + q_1$, then $P_2(s)$ has generically full column rank $\forall s \in C$. 

Thus, conditions of Proposition 6 are necessary and sufficient to ensure that $\forall s \in C, P_2(s)$ has generically full column rank. Then, $g_{n-rank}(P(s)) = n + q, \forall s \in C$. $\triangle$

We can deduce from Proposition 6 other simpler graphic conditions:

Corollary 7 $\Sigma_A$ is generically state and input observable iff 

Ca. in its associated digraph $G(\Sigma_A)$, there exists a $v$-disjoint subgraph $S_0$ which covers $X \cup U$; 

Cb. $X_0 \cup U_0 \subseteq \cup \{U_0, Y_0 \cup X_a\}$. 

Proof: First note that condition Ca is the same as Cond1 in Proposition 6. So, we have only to prove hereafter that condition Cb of Corollary 7 is equivalent to conditions Cond2 and Cond3 in Proposition 6.

Necessity: If condition Cb is not satisfied then $\text{card}(X_0 \cup U_0) > \rho(U_0, S^0(U_0, Y)) - \rho(U_0, S^0(U_0, Y))$. In this case, we cannot cover all the elements of $X_0 \cup U_0$ with paths of total length $\rho(U_0, S^0(U_0, Y)) - \text{card}(S^0(U_0, Y))$. Thus, since no cycle can be used to cover $X_0 \cup U_0$, there cannot exist a $v$-disjoint subgraph which covers $X_0 \cup U_0$ and which satisfies Cond2 and Cond3. 

Sufficiency: Assume that Ca is satisfied. Condition Cb implies, on the one hand, that $\rho(U_0, Y) = \text{card}(U_0)$ and on the other hand, that $\text{card}(X_0 \cup U_0) = \rho(U_0, S^0(U_0, Y)) + \rho(U_0, S^0(U_0, Y))$. So, all the $v$-disjoint subgraphs which cover $X_0 \cup U_0$ are constituted by a maximum $U_0 - X_0 \cup U_0$ linking of a minimal length. Therefore, all $v$-disjoint subgraphs covering $X \cup U$ contain a maximum $U_0 - X_0 \cup U_0$ linking of a minimal length, which covers $X_0 \cup U_0$ and so cannot contain any cycles on $X_0 \cup X_a$. This is sufficient to ensure that conditions Cond2 and Cond3 are satisfied. $\triangle$

Finally, note that conditions of Corollary 7 generalize explicitly the well-known state observability conditions for linear systems without unknown inputs. Indeed, if $U = \emptyset$, Cb is equivalent to $X_0 = \emptyset$ and so, each state component is the begin vertex of an $Y$-tapped path and Ca is equivalent to the existence of disjoint $Y$-tapped paths and cycles, which cover $X$ (Dion et al., 2003).

5 Conclusion

In this paper, we propose a graph-theoretic tool to analyze the state and input generic observability for structured linear systems. Necessary and sufficient conditions for state and unknown input generic observability are given and expressed in graphic terms. These intrinsic conditions need few information about the system. Moreover, they are easy to check by means of well-known combinatorial techniques. Indeed, from a computational point of view, to check the first condition of Corollary 7, we use the Bipmatch method (Micali and Vazirani, 1980), which complexity order of algorithms is $O(M \times N^{3.5})$, where $M = n^2 + q + n + q$ is the number of edges and $N = n + q + p$ is the number of vertices in the digraph. Furthermore, condition Cb can be checked using depth search algorithms. These algorithms have a complexity order $O(M \times N)$. Thus, the global complexity of our method is $O(p^3)$. This is why our approach is particularly suited for large-scale systems.

References


