

Contents

1	Introduction	1
1.1	Periodic Models	1
1.1.1	Periodicity Induced by Linearization	4
1.1.2	Periodicity Induced by Multirate Sampling	4
1.2	Floquet–Lyapunov Theory	8
1.2.1	Floquet–Lyapunov Transformation	9
1.2.2	Characteristic Exponents	12
1.2.3	Stability	15
1.3	Lagrange Formula and External Stability	17
1.4	Relative Degrees and Zeros	19
1.4.1	Relative Degrees and Normal Form	19
1.4.2	Zeros	23
1.5	Periodic Systems in Frequency Domain	26
1.6	Time-invariant Representations	30
1.6.1	Sample and Hold	30
1.6.2	Lifting	31
1.7	Periodic Control of Time-invariant Systems	32
1.7.1	Output Stabilization of Linear Time-invariant Systems	33
1.7.2	The Chocolate Problem	35
1.7.3	Periodic Optimization	41
1.7.4	Periodic Control of Non-linear Time-invariant Systems	47
1.8	Periodic Control of Periodic Systems	47
1.8.1	Stabilization via State-feedback	48
1.8.2	LQ Optimal Control	49
1.8.3	Receding Horizon Periodic Control	51
1.8.4	H_∞ Periodic Control	53
1.8.5	Periodic Control of Non-linear Periodic Systems	55
1.9	Stochastic Periodic Signals	57

2 Linear Periodic Systems	61
2.1 The Periodic Transfer Operator	61
2.2 PARMA Model	65
2.3 The Transfer Operator in Frequency Domain	69
2.4 State-Space Description	73
2.5 Adjoint Operator and Its State-Space Description	79
2.6 Bibliographical Notes	80
3 Floquet Theory and Stability	81
3.1 Monodromy Matrix	81
3.1.1 The Characteristic Polynomial of a Monodromy Matrix	82
3.1.2 Invariance of the Characteristic Multipliers	83
3.1.3 The Minimal Polynomial of a Monodromy Matrix	84
3.2 Floquet Theory	86
3.2.1 Discrete-time Floquet Theory for the Reversible Case	87
3.2.2 Discrete-time Floquet Theory for the Non-reversible Case	87
3.3 Stability	90
3.3.1 Stability and Characteristic Multipliers	90
3.3.2 Time-freezing and Stability	91
3.3.3 The Lyapunov Paradigm	94
3.3.4 Lyapunov Stability Condition	98
3.3.5 Lyapunov Function	100
3.3.6 Robust Stability	100
3.3.7 Quadratic Stability for Norm-bounded Uncertainty	101
3.3.8 Robust and Quadratic Stability for Polytopic Uncertainty	103
3.4 Companion Forms	105
3.5 Bibliographical Notes	108
4 Structural Properties	109
4.1 Reachability and Controllability	109
4.1.1 Basic Definitions	109
4.1.2 Reachability	110
4.1.3 Reachability Canonical Form	114
4.1.4 Controllability	116
4.1.5 Reachability and Controllability Grammians	119
4.1.6 Modal Characterization of Reachability and Controllability	121
4.1.7 Canonical Controllability Decomposition	123
4.2 Observability and Reconstructability	126
4.2.1 Basic Definitions	126
4.2.2 Duality	128
4.2.3 Observability	129
4.2.4 Observability Canonical Form	131
4.2.5 Reconstructability	132
4.2.6 Observability and Reconstructability Grammians	133

4.2.7	Modal Observability and Reconstructability	134
4.2.8	Canonical Reconstructability Decomposition	135
4.3	Canonical Decomposition	136
4.4	Extended Structural Properties	139
4.4.1	Stabilizability	139
4.4.2	Detectability	141
4.5	The Periodic Lyapunov Equation	142
4.6	Bibliographical Notes	154
5	Periodic Transfer Function and BIBO Stability	155
5.1	Elementary Algebra of Periodic Polynomials	155
5.2	Lifted Periodic Polynomials and Zeroes	157
5.3	Weak and Strong Coprimeness	162
5.4	Rational Periodic Operators	164
5.5	BIBO Stability and Finite Impulse Response	168
5.6	Bibliographical Notes	170
6	Time-invariant Reformulations	171
6.1	Sampling in the z -Domain	172
6.2	Time-lifted Reformulation	173
6.2.1	Lifting a Time-invariant System	174
6.2.2	Lifting a Periodic System in the Input–Output Framework .	175
6.2.3	Lifting a Periodic System in the State–Space Framework .	178
6.3	Cyclic Reformulation	180
6.3.1	Cycled Signal in the z -Domain	181
6.3.2	Cycling a Time-invariant System	182
6.3.3	Cycling a Periodic System in the Input–Output Framework .	183
6.3.4	Cycling a Periodic System in the State–Space Framework .	185
6.4	The Frequency-lifted Reformulation	187
6.4.1	Frequency-lifting of a Periodic System	188
6.4.2	Frequency-lifting in State–Space: the Fourier Reformulation	189
6.5	Bibliographical Notes	192
7	State–Space Realization	193
7.1	Periodic Realization from Lifted Models	195
7.1.1	Minimal, Quasi-minimal, and Uniform Periodic Realizations	195
7.1.2	A Necessary Condition	196
7.1.3	Periodic Realization from Markov Parameters	197
7.1.4	Algorithm for the Derivation of a Minimal Periodic Realization	201
7.1.5	Periodic Realization via Orthogonal Transformations .	202
7.2	Realization from a Fractional Representation	205
7.3	Balanced Realization	210
7.4	Bibliographical Notes	212

8 Zeros, Poles, and the Delay Structure	215
8.1 Cyclic Poles and Zeros	215
8.2 Lifted Poles and Zeros	218
8.3 Zeros via a Geometric Approach	223
8.4 Delay Structure and Interactor Matrix	228
8.5 Bibliographical Notes	234
9 Norms of Periodic Systems	235
9.1 L_2 Norm	235
9.1.1 Lyapunov Equation Interpretation	239
9.1.2 Impulse Response Interpretation	241
9.1.3 Stochastic Interpretation	243
9.2 L_∞ Norm	244
9.2.1 Input–Output Interpretation	245
9.2.2 Riccati Equation Interpretation	247
9.3 Entropy	255
9.4 Hankel Norm and Order Reduction	258
9.5 Time-domain Specifications	261
9.6 Bibliographical Note	264
10 Factorization and Parametrization	265
10.1 Periodic Symplectic Pencil	265
10.2 Spectral Factorization	269
10.2.1 From the Spectrum to the Minimal Spectral Factor	270
10.2.2 From a Spectral Factor to the Minimal Spectral Factor	273
10.3 J-Spectral Factorization	276
10.4 Parametrization of Stabilizing Controllers	278
10.4.1 Polynomial Formulation	278
10.4.2 Rational Formulation	284
10.5 Bibliographical Notes	289
11 Stochastic Periodic Systems	291
11.1 Cyclostationary Processes	292
11.2 Spectral Representation	295
11.3 Spectrum from the Transfer Operator	296
11.4 Periodic State–Space Stochastic Models	301
11.5 Stochastic Realization	304
11.5.1 Problem Formulation	305
11.5.2 Realization for SISO Periodic Systems	306
11.5.3 Realization from Normalized Data	308
11.6 Bibliographical Notes	310

12 Filtering and Deconvolution	311
12.1 Filtering and Deconvolution in the H_2 Setting	313
12.1.1 Kalman Filtering	318
12.1.2 A Factorization View	320
12.1.3 Wiener Filtering	322
12.2 H_2 Prediction	324
12.2.1 A Factorization View	327
12.3 H_2 Smoothing	329
12.3.1 A Factorization View	332
12.4 Filtering and Deconvolution in the H_∞ Setting	334
12.5 H_∞ 1-step Prediction	342
12.6 H_∞ Smoothing	345
12.7 Bibliographical Notes	352
13 Stabilization and Control	353
13.1 The Class of State-feedback Stabilizing Controllers	353
13.2 Robust Stabilization	355
13.3 Pole Assignment for Control	358
13.3.1 Pole Assignment via Sampled Feedback	358
13.3.2 Pole Assignment via Instantaneous Feedback	360
13.4 Exact Model Matching	362
13.5 H_2 Full-information Optimal Control	368
13.5.1 H_2 Optimal State-feedback Control	370
13.6 State-feedback H_∞ Control	372
13.7 Static Output-feedback	375
13.7.1 Sampled-data Approach	375
13.7.2 A Riccati Equation Approach	378
13.8 Dynamic Output-feedback	382
13.8.1 Dynamic Polynomial Assignment	382
13.8.2 Dynamic Robust Polynomial Assignment	386
13.8.3 Stabilization with Input Constraints and Uncertain Initial State	390
13.8.4 LQG Control	397
13.8.5 Output-feedback H_∞ Control	402
13.9 Bibliographical Notes	405
References	407
Index	421