

δ -FREENESS OF A CLASS OF LINEAR SYSTEMS

Nicolas Petit*, Yann Creff†, Pierre Rouchon‡

*Centre Automatique et Systèmes, Ecole des Mines de Paris, 60, bd. Saint-Michel, 75272 Paris Cedex 06, France. Tel: (33) 01 40 51 93 29. E-mail: petit@cas.ensmp.fr

†ELF ANTAR FRANCE, CRES, BP 22 69 360 Solaize, France. Tel: 04 78 02 64 67. E-mail: yann.creff@s1.elf-antar-france.elf1.fr

‡Centre Automatique et Systèmes, Ecole des Mines de Paris, 60, bd. Saint-Michel, 75272 Paris Cedex 06, France. Tel: 01 40 51 91 15. E-mail: rouchon@cas.ensmp.fr

Keywords : linear systems, delay systems, process control.

Let us introduce $\xi = (\xi^1, \xi^2)$, that we call δ -flat outputs:

Abstract

Starting from a simple example of linear delayed system (with 2 inputs and 2 outputs) commonly used in process control, we show that, as for flat systems (see [1]), an explicit parametrization of all the trajectories can be found. Once more this leads to an easy motion planning. More generally speaking, we prove that this property, called δ -freeness (see [2, 4]) is general among higher dimensions linear delayed systems.

More theoretically speaking, we use the module framework and consider a linear delayed system as a finitely generated module over the ring $R[\frac{d}{dt}, \delta]$, where δ is one or a set of delay operators. We show that this system is δ -free. That is we can find a basis of its corresponding module over the localized ring $R[\frac{d}{dt}, \delta, \delta^{-1}]$. An applicable way to exhibit such a basis is explicitly described.

1 An introductory example to motion planning using δ -freeness

Let us start by considering a simple system with two inputs and two outputs:

$$y = \begin{pmatrix} \frac{K_1^1 e^{-\delta_1^1 s}}{1 + \tau_1^1 s} & \frac{K_1^2 e^{-\delta_1^2 s}}{1 + \tau_1^2 s} \\ \frac{K_2^1 e^{-\delta_2^1 s}}{1 + \tau_2^1 s} & \frac{K_2^2 e^{-\delta_2^2 s}}{1 + \tau_2^2 s} \end{pmatrix} u$$

with s the Laplace variable, $i \in \{1, 2\}$, $j \in \{1, 2\}$, $\tau_i^j \in R^{*+}$, $K_i^j \in R^*$, $\delta_i^j \in R^+$.

We want to determine the commands u that will steer the system from the steady state (\bar{y}, \bar{u}) to the steady state (\tilde{y}, \tilde{u}) within a desired time T that must be well chosen.

$$\begin{aligned} \xi^1(t) &= \frac{\tau_1^1 K_2^1}{\frac{1}{\tau_2^2} - \frac{1}{\tau_1^1}} \left(\dot{y}_1(t + \delta_1^1) + \frac{y_1(t + \delta_1^1)}{\tau_1^1} \right) \\ &\quad - \frac{\tau_2^1 K_1^1}{\frac{1}{\tau_2^2} - \frac{1}{\tau_2^1}} \left(\dot{y}_2(t + \delta_2^1) + \frac{y_2(t + \delta_2^1)}{\tau_2^2} \right) \\ &\quad + \left(\frac{K_1^1 K_2^1}{\frac{1}{\tau_2^2} - \frac{1}{\tau_2^1}} - \frac{K_1^1 K_2^1}{\frac{1}{\tau_1^1} - \frac{1}{\tau_1^1}} \right) u^1(t) \\ &\quad - \frac{\tau_1^1 K_2^1 K_1^2}{1 - \frac{\tau_2^2}{\tau_1^1}} u^2(t - \delta_1^2 + \delta_1^1) \\ &\quad + \frac{\tau_2^1 K_1^1 K_2^2}{1 - \frac{\tau_2^2}{\tau_2^1}} u^2(t - \delta_2^2 + \delta_2^1) \\ \xi^2(t) &= \frac{\tau_1^2 K_2^2}{\frac{1}{\tau_1^1} - \frac{1}{\tau_2^1}} \left(\dot{y}_1(t + \delta_1^2) + \frac{y_1(t + \delta_1^2)}{\tau_1^1} \right) \\ &\quad - \frac{\tau_2^2 K_1^2}{\frac{1}{\tau_2^1} - \frac{1}{\tau_2^2}} \left(\dot{y}_2(t + \delta_2^2) + \frac{y_2(t + \delta_2^2)}{\tau_2^1} \right) \\ &\quad + \left(\frac{K_1^2 K_2^2}{\frac{1}{\tau_2^1} - \frac{1}{\tau_2^2}} - \frac{K_1^2 K_2^2}{\frac{1}{\tau_1^1} - \frac{1}{\tau_1^1}} \right) u^2(t) \\ &\quad - \frac{\tau_1^2 K_2^2 K_1^1}{1 - \frac{\tau_1^1}{\tau_2^2}} u^1(t - \delta_1^1 + \delta_1^2) \\ &\quad + \frac{\tau_2^2 K_1^2 K_2^1}{1 - \frac{\tau_2^1}{\tau_2^2}} u^1(t - \delta_2^1 + \delta_2^2). \end{aligned}$$

One can determine all the quantities of the system from $\xi, \dot{\xi}, \ddot{\xi}$ by linear combinations, provided that the τ_i^j are all different. Explicitly:

$$\begin{aligned} y_1(t) &= \frac{\xi^1(t - \delta_1^1) + \tau_2^1 \dot{\xi}^1(t - \delta_1^1)}{(\tau_1^1 - \tau_2^1) K_2^1} \\ &\quad + \frac{\xi^2(t - \delta_1^1) + \tau_2^2 \dot{\xi}^2(t - \delta_1^1)}{(\tau_1^2 - \tau_2^2) K_2^2} \end{aligned}$$

$$\begin{aligned}
y_2(t) &= \frac{\xi^1(t - \delta_2^1) + \tau_1^1 \dot{\xi}^1(t - \delta_2^1)}{(\tau_2^1 - \tau_1^1) K_1^1} \\
&\quad + \frac{\xi^2(t - \delta_2^2) + \tau_1^2 \dot{\xi}^2(t - \delta_2^2)}{(\tau_2^2 - \tau_1^2) K_1^2} \\
u^1(t) &= \frac{\xi^1(t) + (\tau_1^1 + \tau_2^1) \dot{\xi}^1(t) + \tau_1^1 \tau_2^1 \ddot{\xi}^1(t)}{K_1^1 K_2^1 (\tau_1^1 - \tau_2^1)} \\
u^2(t) &= \frac{\xi^2(t) + (\tau_1^2 + \tau_2^2) \dot{\xi}^2(t) + \tau_1^2 \tau_2^2 \ddot{\xi}^2(t)}{K_1^2 K_2^2 (\tau_1^2 - \tau_2^2)}.
\end{aligned}$$

These last relations show the invertible transformation exchanging the trajectories of ξ and those of (y, u) . The boundary conditions can be equivalently written for these δ -flat outputs.

$$\begin{aligned}
\bar{\xi}^1 &= \frac{\tau_1^1 K_2^1}{1 - \frac{\tau_1^1}{\tau_2^1}} (\bar{y}_1 - K_1^1 \bar{u}^2) - \frac{\tau_2^1 K_2^1}{1 - \frac{\tau_2^1}{\tau_1^1}} (\bar{y}_2 - K_2^2 \bar{u}^2) \\
&\quad + \left(\frac{K_1^1 K_2^1}{\tau_2^1 - \tau_1^1} - \frac{K_1^1 K_2^1}{\tau_1^1 - \tau_2^1} \right) \bar{u}^1 \\
\bar{\xi}^2 &= \frac{\tau_1^2 K_2^2}{1 - \frac{\tau_1^2}{\tau_2^2}} (\bar{y}_1 - K_1^1 \bar{u}^1) - \frac{\tau_2^2 K_2^2}{1 - \frac{\tau_2^2}{\tau_1^2}} (\bar{y}_2 - K_2^2 \bar{u}^1) \\
&\quad + \left(\frac{K_1^2 K_2^2}{\tau_2^2 - \tau_1^2} - \frac{K_1^2 K_2^2}{\tau_1^2 - \tau_2^2} \right) \bar{u}^2 \\
\tilde{\xi}^1 &= \frac{\tau_1^1 K_2^1}{1 - \frac{\tau_1^1}{\tau_2^1}} (\tilde{y}_1 - K_1^1 \tilde{u}^2) - \frac{\tau_2^1 K_2^1}{1 - \frac{\tau_2^1}{\tau_1^1}} (\tilde{y}_2 - K_2^2 \tilde{u}^2) \\
&\quad + \left(\frac{K_1^1 K_2^1}{\tau_2^1 - \tau_1^1} - \frac{K_1^1 K_2^1}{\tau_1^1 - \tau_2^1} \right) \tilde{u}^1 \\
\tilde{\xi}^2 &= \frac{\tau_1^2 K_2^2}{1 - \frac{\tau_1^2}{\tau_2^2}} (\tilde{y}_1 - K_1^1 \tilde{u}^1) - \frac{\tau_2^2 K_2^2}{1 - \frac{\tau_2^2}{\tau_1^2}} (\tilde{y}_2 - K_2^2 \tilde{u}^1) \\
&\quad + \left(\frac{K_1^2 K_2^2}{\tau_2^2 - \tau_1^2} - \frac{K_1^2 K_2^2}{\tau_1^2 - \tau_2^2} \right) \tilde{u}^2.
\end{aligned}$$

Smoothness implies $\dot{\xi}^i(t \leq 0) = 0$, $\ddot{\xi}^i(t \leq 0) = 0$, $\dot{\xi}^i(t \geq \Delta) = 0$, $\ddot{\xi}^i(t \geq \Delta) = 0$ with $\Delta = T - \max_{i,j}(\delta_i^j)$, provided that $T > \max_{i,j}(\delta_i^j)$. This permits the continuity of the commands.

Any smooth function $[0, \Delta] \ni t \mapsto \xi(t)$ satisfying the conditions above will provide us a set of commands for the desired motion planning.

For example, one could choose

$$\xi(t) = \left(1 - \pi\left(\frac{t}{\Delta}\right)\right)\bar{\xi} + \pi\left(\frac{t}{\Delta}\right)\tilde{\xi}$$

where

$$\pi(\sigma) = \begin{cases} 0 & \sigma < 0 \\ 6\sigma^5 - 15\sigma^4 + 10\sigma^3 & \sigma > 1 \\ 1 & \sigma > 1 \end{cases}$$

but many other choices are possible.

Similarly it is possible to steer the system from a past trajectory to a future one. One just have to replace (\bar{y}, \bar{u}) and (\tilde{y}, \tilde{u}) by $(\bar{y}, \bar{u})(t)$ and $(\tilde{y}, \tilde{u})(t)$, then calculate $\bar{\xi}(t)$ and $\tilde{\xi}(t)$ and use

$$\xi(t) = \left(1 - \pi\left(\frac{t}{\Delta}\right)\right)\bar{\xi}(t) + \pi\left(\frac{t}{\Delta}\right)\tilde{\xi}(t).$$

This proves that such systems are controllable in the sense of [5] and [7].

We have singled out the fundamental topic, namely the existence of a parametrization of the trajectories. In the following we will exhibit the same property in the general case.

2 Main result

From now on, the system under consideration has p outputs and m independent inputs and is called **the original system**. It is frequently used in process control [6] :

| Inputs | u^1 | \dots | u^m |
|----------|-------------------------|---------|----------|
| Outputs | z_1^1 | \dots | z_1^m |
| $y_1 =$ | $z_1^1 + \dots + z_1^m$ | | |
| \vdots | \vdots | | \vdots |
| $y_p =$ | $z_p^1 + \dots + z_p^m$ | | z_p^m |

where the z_i^j stand for

$$z_i^j = \frac{K_i^j e^{-\delta_i^j s}}{1 + \tau_i^j s} u^j,$$

with s the Laplace variable, $i \in \{1, \dots, p\}$, $j \in \{1, \dots, m\}$ $\tau_i^j \in \mathbb{R}^{*+}$, $K_i^j \in \mathbb{R}$, $\delta_i^j \in \mathbb{R}^+$.

Note that $K_i^j = 0$ means that u^j does not affect y_i . Moreover we assume that every input does affect the system, which means that for each column j there exists i_j such as $K_{i_j}^j \neq 0$.

Definition 1 In

each column j , let us denote $\{z_{n_{z_1}}^j, \dots, z_{n_{z_j}}^j\}$ the set of partial states z_i^j whose $K_i^j \neq 0$ (one could call them the non-zero (nz) states). These and only these act upon the outputs. Among these, let $\{z_{i_1}^j, \dots, z_{i_{n_j}}^j\}$ be a maximal set of partial states such as $\tau_{i_k}^j \neq \tau_{i_l}^j$ for all $k, l \leq n_j$. We call them **the essential partial states** of the column. One can easily check that there is at least one essential partial state per column.

Main result Let $\delta = \{\delta_i^j, i = 1, \dots, p, j = 1, \dots, m\}$. For each column j , one can exhibit ξ^j , a $R[\delta^{-1}]$ combination of elements of $\{z_{i_1}^j, \dots, z_{i_{n_j}}^j\}$ that is a basis of the $R[\frac{d}{dt}, \delta, \delta^{-1}]$ module corresponding to $\{u^j, z_{i_1}^j, \dots, z_{i_{n_j}}^j\}$. This does not require any rational relation between the δ_i^j . As a result one gets $\{\xi^1, \dots, \xi^m\}$ which is a basis of the $R[\frac{d}{dt}, \delta, \delta^{-1}]$ module corresponding to the original system,

that is the module spanned by the essential partial states and the inputs, which is thus δ -free.

2.1 Building up $\{\xi^1, \dots, \xi^m\}$

Let us consider any of the m columns, say the j^{th} column. Denote $\{z_{i_1}^j, \dots, z_{i_{n_j}}^j\}$ the set of its essential partial states. Obviously n_j , which is the number of partial states of the j^{th} column, depends on j . To streamline notation we now denote $\{z_{i_1}^j, \dots, z_{i_{n_j}}^j\}$ as $\{z_1, \dots, z_q\}$. That means that subsequently we won't keep in mind the number of the column we work in, and that we will use a dedicated reordering of the partial states of the column. Now we are looking for a basis of the $R[\frac{d}{dt}, \delta, \delta^{-1}]$ module corresponding to $\{u^j, z_{i_1}^j, \dots, z_{i_{n_j}}^j\}$. In other words we are looking for a basis of the $R[\frac{d}{dt}, \delta, \delta^{-1}]$ module corresponding to $\{u, z_1, \dots, z_q\}$. We can try this kind of $R[\delta^{-1}]$ combination:

$$\xi = a_1 z_1(t + \delta_1) + \dots + a_q z_q(t + \delta_q)$$

where the appropriate a_1, \dots, a_q are to be found. Let us calculate the derivatives of ξ . First:

$$\begin{aligned} \dot{\xi} = & - \left[\frac{a_1}{\tau_1} z_1(t + \delta_1) + \dots + \frac{a_q}{\tau_q} z_q(t + \delta_q) \right] \\ & + \left(\frac{a_1 K_1}{\tau_1} + \dots + \frac{a_q K_q}{\tau_q} \right) u(t) \end{aligned}$$

since

$$\dot{z}_k(t + \delta_k) = \frac{K_k u(t) - z_k(t + \delta_k)}{\tau_k}.$$

Now we choose to get rid off $u(t)$. In order to do so we make:

$$\frac{a_1 K_1}{\tau_1} + \dots + \frac{a_q K_q}{\tau_q} = 0.$$

Assuming this, the next derivative is:

$$\begin{aligned} \ddot{\xi} = & \left[\frac{a_1}{(\tau_1)^2} z_1(t + \delta_1) + \dots + \frac{a_q}{(\tau_q)^2} z_q(t + \delta_q) \right] \\ & + \left(\frac{a_1 K_1}{(\tau_1)^2} + \dots + \frac{a_q K_q}{(\tau_q)^2} \right) u(t). \end{aligned}$$

Once more we want to get rid off $u(t)$, which means:

$$\frac{a_1 K_q}{(\tau_1)^2} + \dots + \frac{a_q K_q}{(\tau_q)^2} = 0.$$

We go on successively until the $(q-1)^{\text{th}}$ derivative

$$\begin{aligned} (\xi)^{(q-1)} = & \left[\frac{a_1}{(\tau_1)^{(q-1)}} z_1(t + \delta_1) + \dots \right. \\ & \left. + \frac{a_q}{(\tau_q)^{(q-1)}} z_q(t + \delta_q) \right] (-1)^{(q-1)} \\ & + \left(\frac{a_1 K_1}{(\tau_1)^{(q-1)}} + \dots + \frac{a_q K_q}{(\tau_q)^{(q-1)}} \right) u(t). \end{aligned}$$

The final condition is:

$$\frac{a_1 K_1}{(\tau_1)^{(q-1)}} + \dots + \frac{a_q K_q}{(\tau_q)^{(q-1)}} = 0.$$

In the end, assuming the $q-1$ equations of C over the q variables a_i we guarantee D :

$$C : \begin{cases} \frac{a_1 K_1}{\tau_1} + \dots + \frac{a_q K_q}{\tau_q} = 0 \\ \frac{a_1 K_1}{(\tau_1)^2} + \dots + \frac{a_q K_q}{(\tau_q)^2} = 0 \\ \vdots \\ \frac{a_1 K_1}{(\tau_1)^{(q-1)}} + \dots + \frac{a_q K_q}{(\tau_q)^{(q-1)}} = 0 \end{cases}$$

$$D : \begin{cases} \xi = a_1 z_1(t + \delta_1) + \dots + a_q z_q(t + \delta_q) \\ \dot{\xi} = -\left(\frac{a_1}{\tau_1} z_1(t + \delta_1) + \dots + \frac{a_q}{\tau_q} z_q(t + \delta_q)\right) \\ \vdots \\ (\xi)^{(q-1)} = (-1)^{(q-1)} \left(\frac{a_1}{(\tau_1)^{(q-1)}} z_1(t + \delta_1) + \dots \right. \\ \left. + \frac{a_q}{(\tau_q)^{(q-1)}} z_q(t + \delta_q) \right). \end{cases}$$

Some fundamental issues

Proposition 1 *The system of equation C is underdetermined. Subjected to an extra condition of normality, say $a_1 = 1$, all the $(a_i)_{i=1\dots q}$ are different from 0.*

Proof: By adding the extra condition $a_1 = 1$ we get a square linear system:

$$\begin{pmatrix} 1 & 0 & \dots & 0 \\ \frac{K_1}{\tau_1} & \frac{K_2}{\tau_2} & \dots & \frac{K_q}{\tau_q} \\ \frac{K_1}{(\tau_1)^2} & \frac{K_2}{(\tau_2)^2} & \dots & \frac{K_q}{(\tau_q)^2} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{K_1}{(\tau_1)^{(q-1)}} & \frac{K_2}{(\tau_2)^{(q-1)}} & \dots & \frac{K_q}{(\tau_q)^{(q-1)}} \end{pmatrix} \begin{pmatrix} a_1 \\ a_2 \\ \vdots \\ a_q \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{pmatrix}.$$

• First we aim at showing that this system is invertible. It is easy to check it by looking at its determinant:

$$\det = 1 \begin{vmatrix} \frac{K_2}{\tau_2} & \dots & \frac{K_q}{\tau_q} \\ \frac{K_2}{(\tau_2)^2} & \dots & \frac{K_q}{(\tau_q)^2} \\ \vdots & \ddots & \vdots \\ \frac{K_2}{(\tau_2)^{(q-1)}} & \dots & \frac{K_q}{(\tau_q)^{(q-1)}} \end{vmatrix}$$

$$= \frac{K_2}{\tau_2} \dots \frac{K_q}{\tau_q} \begin{vmatrix} 1 & \dots & 1 \\ \frac{1}{(\tau_2)} & \dots & \frac{1}{(\tau_q)} \\ \dots & \dots & \dots \\ \frac{1}{(\tau_2)^{(q-2)}} & \dots & \frac{1}{(\tau_q)^{(q-2)}} \end{vmatrix}.$$

Here one can recognize a Vandermonde determinant, then:

$$\det = \prod_{2 \leq m \leq q} \frac{K_m}{\tau_m} \prod_{2 \leq k < l \leq q} \left(\frac{1}{\tau_l} - \frac{1}{\tau_k} \right).$$

Since $\{z_1, \dots, z_q\}$ are the essential partial states, we know that:

- for all m such as $2 \leq m \leq n_j$: $K_m \neq 0$
- for all k, l such as $2 \leq k < l \leq n_j$: $\tau_l \neq \tau_k$.

Therefore the determinant of the system is different from 0 which means that the system is invertible.

• Second, let us show that all the $(a_i)_{i=1 \dots q}$ are different from 0. Using Cramer formulae we can write for each $k \in \{2, \dots, q\}$:

$$a_k = \begin{vmatrix} 1 & 0 & \dots & 0 & \dots \\ \frac{K_1}{\tau_1} & \frac{K_2}{\tau_2} & \dots & \frac{K_{k-1}}{\tau_{k-1}} & \dots \\ \frac{K_1}{(\tau_1)^2} & \frac{K_2}{(\tau_2)^2} & \dots & \frac{K_{k-1}}{(\tau_{k-1})^2} & \dots \\ \dots & 1 & 0 & \dots & 0 \\ \dots & 0 & \frac{K_{k+1}}{\tau_{k+1}} & \dots & \frac{K_q}{\tau_q} \\ \dots & 0 & \frac{K_{k+1}}{(\tau_{k+1})^2} & \dots & \frac{K_q}{(\tau_q)^2} \\ \dots & 0 & \frac{K_{k+1}}{(\tau_{k+1})^{(q-1)}} & \dots & \frac{K_q}{(\tau_q)^{(q-1)}} \end{vmatrix} \times \begin{vmatrix} 1 & 0 & \dots & 0 \\ \frac{K_1}{\tau_1} & \frac{K_2}{\tau_2} & \dots & \frac{K_q}{\tau_q} \\ \frac{K_1}{(\tau_1)^2} & \frac{K_2}{(\tau_2)^2} & \dots & \frac{K_q}{(\tau_q)^2} \\ \dots & \dots & \dots & \dots \\ \frac{K_1}{(\tau_1)^{(q-1)}} & \frac{K_2}{(\tau_2)^{(q-1)}} & \dots & \frac{K_q}{(\tau_q)^{(q-1)}} \end{vmatrix}^{-1}.$$

Then by expanding the numerator we get:

$$a_k = (-1)^k \left(\prod_{l \neq k} \frac{K_l}{\tau_l} \right) \begin{vmatrix} 1 & \dots & 1 & \dots \\ \frac{1}{(\tau_1)} & \dots & \frac{1}{(\tau_{k-1})} & \dots \\ \dots & \dots & \dots & \dots \\ \frac{1}{(\tau_1)^{(q-2)}} & \dots & \frac{1}{(\tau_{k-1})^{(q-2)}} & \dots \end{vmatrix}.$$

$$\begin{vmatrix} \dots & 1 & \dots & 1 \\ \dots & \frac{1}{(\tau_{k+1})} & \dots & \frac{1}{(\tau_q)} \\ \dots & \frac{1}{(\tau_{k+1})^{(q-2)}} & \dots & \frac{1}{(\tau_q)^{(q-2)}} \end{vmatrix} \times \begin{vmatrix} 1 & 0 & \dots & 0 \\ \frac{K_1}{\tau_1} & \frac{K_2}{\tau_2} & \dots & \frac{K_q}{\tau_q} \\ \frac{K_1}{(\tau_1)^2} & \frac{K_2}{(\tau_2)^2} & \dots & \frac{K_q}{(\tau_q)^2} \\ \dots & \dots & \dots & \dots \\ \frac{K_1}{(\tau_1)^{(q-1)}} & \frac{K_2}{(\tau_2)^{(q-1)}} & \dots & \frac{K_q}{(\tau_q)^{(q-1)}} \end{vmatrix}^{-1} = (-1)^k \frac{\prod_{l \neq k} \frac{K_l}{\tau_l} \prod_{l=2, l \neq k}^{l=q} \left(\frac{1}{\tau_l} - \frac{1}{\tau_1} \right)}{\prod_{l=2}^q \frac{K_l}{\tau_l} \prod_{l=2, l \neq k}^{l=q} \left(\frac{1}{\tau_l} - \frac{1}{\tau_k} \right)} = (-1)^k \frac{\tau_k K_1}{\tau_1 K_k} \frac{\prod_{l=2, l \neq k}^{l=q} \left(\frac{1}{\tau_l} - \frac{1}{\tau_1} \right)}{\prod_{l=2, l \neq k}^{l=q} \left(\frac{1}{\tau_l} - \frac{1}{\tau_k} \right)}.$$

Since $\{z_1, \dots, z_q\}$ are the essential partial states, we can conclude that for all $k \in \{2, \dots, q\}$, $a_k \neq 0$.

Proposition 2 *The linear system D is invertible.*

Proof: One can write the linear system D that way:

$$\begin{pmatrix} \xi \\ \xi \\ \xi \\ \vdots \\ \xi^{(q-1)} \end{pmatrix} = \begin{pmatrix} a_1 & \dots \\ -\frac{a_1}{\tau_1} & \dots \\ \vdots & \dots \\ (-1)^{(q-1)} \frac{a_1}{(\tau_1)^{(q-1)}} & \dots \\ \dots & \frac{a_q}{\tau_q} \\ \dots & -\frac{a_q}{\tau_q} \\ \vdots & \dots \\ \dots & (-1)^{(q-1)} \frac{a_q}{(\tau_q)^{(q-1)}} \end{pmatrix} \begin{pmatrix} z_1(t + \delta_1) \\ \vdots \\ z_q(t + \delta_q) \end{pmatrix}.$$

Its determinant is:

$$\det = (-1)^{\frac{(q-1)q}{2}} \prod_{i=1}^q a_i \begin{vmatrix} 1 & \dots & 1 \\ \frac{1}{\tau_1} & \dots & \frac{1}{\tau_q} \\ \vdots & \dots & \vdots \\ 1 & \dots & 1 \\ \frac{1}{(\tau_1)^{(q-1)}} & \dots & \frac{1}{(\tau_q)^{(q-1)}} \end{vmatrix}.$$

On the one hand, we know that $\prod_{i=1}^q a_i \neq 0$ thanks to proposition 1. On the other hand, we have to deal with another Vandermonde determinant. Since $\{z_1, \dots, z_q\}$ is the set of essential partial states, it is different from 0. Thus the linear system D is invertible.

Proposition 3 ξ is a basis of the $R[\frac{d}{dt}, \delta, \delta^{-1}]$ module corresponding to $\{u, z_1, \dots, z_q\}$ (in other words ξ^j is a basis of the $R[\frac{d}{dt}, \delta, \delta^{-1}]$ module corresponding to $\{u^j, z_{i_1}^j, \dots, z_{i_{n_j}}^j\}$).

Proof: Since D is solvable, one can calculate $z_1(t + \delta_1), \dots, z_q(t + \delta_q)$ thanks to $\xi(t), \dots, \xi^{(q-1)}(t)$.

At last, we can use any equation from the dynamics of the essential partial states to calculate the input u . Thus:

$$u(t) = \frac{\tau_1 z_1(t + \delta_1) + z_1(t + \delta_1)}{K_1}.$$

Proposition 4 The set $\{\xi^1, \dots, \xi^m\}$ constructed as shown is a basis of the $R[\frac{d}{dt}, \delta]$ module spanned by the essential partial states and the inputs of the original system.

Proof: For $j = 1, \dots, m$, ξ^j is a basis of the module corresponding to the essential partial states of the column and its input $\{u^j, z_{i_1}^j, \dots, z_{i_{n_j}}^j\}$. Let us consider the set $\{\xi^1, \dots, \xi^m\}$. This set generates all the essential partial states of the original system. Furthermore this set is free because it generates the m inputs that are independent. We can conclude that it is a basis of the module spanned by the essential partial states and all the inputs of the original system.

Proposition 5 The original system has a δ -free representation.

Proof: We have found a basis $\{\xi^1, \dots, \xi^m\}$ for the $R[\frac{d}{dt}, \delta, \delta^{-1}]$ module corresponding to a representation of the original system. So this representation is δ -free.

Remark: If we want to, we can calculate those among the $\{z_{nz_1}^j, \dots, z_{nz_{t_j}}^j\}$ that are not in the set of the essential partial states $\{z_{i_1}^j, \dots, z_{i_{n_j}}^j\}$. Let us denote these non-essential partial states $z_{ne_1}^j, \dots, z_{ne_{t_j}}^j$. Obviously $t_j = tne_j + n_j$, which means that the number of non-zero partial states equals the number of non-essential partial states added to the number of essential partial states. For any $z_{i_{ne_h}}^j$ one can find an essential partial state $z_{i_{n_p}}^j$ with $\tau_{i_{n_p}}^j = \tau_{i_{ne_h}}^j = \tau$. Thus we can build a torsion element of the module corresponding to $\{z_{nz_1}^j, \dots, z_{nz_{t_j}}^j\}$: let

$$w(t) = \frac{z_{i_{ne_h}}^j(t + \delta_{i_{ne_h}}^j)}{K_{i_{ne_h}}^j} - \frac{z_{i_{n_p}}^j(t + \delta_{i_{n_p}}^j)}{K_{i_{n_p}}^j}.$$

This element is a torsion element since :

$$\tau \dot{w}(t) = -w(t).$$

Thus, up to an initial condition, to know $z_{i_{n_p}}^j$ is to know $z_{i_{ne_h}}^j$. So to know $z_{i_1}^j, \dots, z_{i_{n_j}}^j$ is to know the whole set $\{z_{nz_1}^j, \dots, z_{nz_{t_j}}^j\}$. In fact the non-essential partial states can be viewed as the non-commandable part of a non-minimal realization.

3 Concluding remarks

We have shown that a large class of linear delayed systems, which are commonly used as process control models, are δ -free. This means that, as for flat systems [1], we have an explicit parametrization of the trajectories via a finite set of arbitrary time functions and their derivatives. In forthcoming publications, we will use this property, as in [3], for trajectory generation.

References

- [1] M. Fliess, J. Lévine, Ph. Martin, and P. Rouchon. Flatness and defect of nonlinear systems: introductory theory and examples. *Internat. J. Control*, **61(6)**:1327–1361, 1995.
- [2] M. Fliess and H. Mounier. Quelques propriétés structurelles des systèmes linéaires à retards constants. *C.R. Acad. Sci. Paris*, I-319:289–294, 1994.
- [3] M. Fliess, H. Mounier, P. Rouchon, and J. Rudolph. Controllability and motion planning for linear delay systems with an application to a flexible rod. In *Proc. 34th Conf. Decision Control, New Orleans*, p 2046–2051, 1995.
- [4] H. Mounier. *Propriétés structurelles des systèmes linéaires à retards: aspects théoriques et pratiques*. PhD thesis, Université Paris Sud, Orsay, 1995.
- [5] P. Rocha, J. Willems. *Controllability for delay-differential systems*. In Acts of 33rd IEEE Conf. Decision Contr., p 2894–2897. Lake Buena Vista, 1994.
- [6] G. Stephanopoulos. *Chemical Process Control: an Introduction to Theory and Practice*. Prentice-Hall, Englewood Cliffs, 1984.
- [7] J. Willems. Paradigms and Puzzles in the Theory of Dynamical Systems IEEE Trans. Automat. Control, p 259–294, **vol. 36**, 1991.