

On the solution and impulsive behavior of polynomial matrix descriptions of free linear multivariable systems

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ABSTRACT In this note we examine the solution and the impulsive behavior of autonomous linear multivariable systems whose pseudo-state $\beta(t)$ obeys a linear matrix differential equation $A(\rho)\beta(t) = 0$ where $A(\rho)$ is a polynomial matrix in the differential operator $\rho := \frac{d}{dt}$. We thus generalize to the general polynomial matrix case some results obtained in [2][3] which regard the impulsive behavior of the generalized state vector $x(t)$ of input free *generalized state space* systems.

1. INTRODUCTION

Consider a free system whose dynamics are described by the linear homogeneous matrix differential equation

$$A(\rho)\beta(t) = 0 \quad t \geq 0 \tag{1.1}$$

where

$$A(\rho) = A_q\rho^q + A_{q-1}\rho^{q-1} + \dots + A_1\rho + A_0 \in \mathbf{R}[\rho]^{r \times r} \tag{1.2}$$

is a polynomial matrix in $\rho = \frac{d}{dt}$, $A_i \in \mathbf{R}^{r \times r}$, $i = 0, 1, 2, \dots, q > 0$ $\text{rank}_{\mathbf{R}(\rho)} A(\rho) = r$ and $\beta(t) : [0, \infty) \rightarrow \mathbf{R}^r$ is what is known as the *pseudo-state* of the system.

In this note we firstly review the fact that if $A(s)^{-1}$ is a non-proper rational matrix then depending on the choice of the *initial values* $\beta(0-)$, $\beta^{(1)}(0-), \dots, \beta^{(q-1)}(0-)$, (where $\beta^{(i)}(t) := \frac{d^i \beta(t)}{dt^i}$) the solution $\beta(t)$ of (1.1) might exhibit an ‘*impulsive behavior*’ at $t = 0$ which consists of a combination of the Dirac impulse $\delta(t)$ and its $(\hat{q}_r - 1)$ -th order distributional derivatives (where \hat{q}_r is the maximum order of the zero at $s = \infty$ of $A(s)$, see below). Due to the fact that $A(s)^{-1}$ is a non-proper rational matrix if and only if $A(s)$ has zeros at $s = \infty$, the impulsive behavior of $\beta(t)$ at $t = 0$ for appropriate initial values can be seen as being associated to the *zero structure at $s = \infty$* of $A(s)$, i.e. due to the fact that the natural modes of (1.1), defined as values of s where $A(s)$ loses rank, include also the point at $s = \infty$. Based on these facts and assuming that $A(s)$ has zeros at $s = \infty$ we then characterize the set of initial values $\beta^{(i)}(0-)$, $i = 0, 1, 2, \dots, q - 1$ that are such so that $\beta(t)$ has no impulsive behavior at $t = 0$. Furthermore we characterize the set of initial values that are such that not only $\beta(t)$ but also its derivatives $\beta^{(i)}(t)$ up to a certain order $i = 1, 2, \dots, j \leq q - 1$ are continuous at $t = 0$ so that $\beta^{(i)}(0-) = \beta^{(i)}(0+)$, $i = 0, 1, 2, \dots, q - 1$. We then examine conditions that

$A(s)^{-1}$ has to satisfy so that $\beta(t)$ has not impulsive behavior at $t = 0$ for every set of initial values $\beta^{(i)}(0-)$, $i = 0, 1, 2, \dots, q - 1$. A necessary and sufficient condition for the continuity of $\beta(t)$ at $t = 0$ and for every set of initial values $\beta^{(i)}(0-)$, $i = 0, 1, 2, \dots, q - 1$ in terms of coefficient in the Laurent expansion of $A(s)^{-1}$ at $s = \infty$ is given in Proposition 1. This result is then generalized by giving necessary and sufficient conditions for the continuity of $\beta(t)$ and of all its derivatives $\beta^{(j)}(t)$ up to order $j \leq q - 1$ and for every set of initial values at $t = 0- : \beta^{(i)}(0-)$, $i = 0, 1, 2, \dots, q - 1$. The results about the continuity of $\beta(t)$ and its derivatives at $t = 0$ presented here, are comparable to those in [6][7] where the notions of consistency and weak consistency have been introduced.

We thus generalize to the general polynomial matrix case some results obtained in [2][3] regarding the response and the impulsive behavior of the generalized state vector $x(t) : (0-, \infty) \rightarrow \mathbf{R}^n$ of input free *generalized state space* systems i.e. linear systems whose state vector $x(t)$ is governed by the generalized state space equation

$$E \dot{x}(t) = Ax(t) \quad t \geq 0 \quad (1.3)$$

where $E \in \mathbf{R}^{n \times n}$, $A \in \mathbf{R}^{n \times n}$ and $\text{rank}_{\mathbf{R}} E \leq n$ and which are associated with finite and infinite zero structure of the *matrix pencil* $sE - A$.

2. BACKGROUND

In this section we review a number of results required in the sequel. This background comes mainly from [1]. In the following \mathbf{R} denotes the field of reals, $\mathbf{R}[s]$ the ring of polynomials, $\mathbf{R}(s)$ the field of rational functions and $\mathbf{R}_{pr}(s)$ the ring of *proper* rational functions all in the indeterminate s and with coefficients in \mathbf{R} . If k is a set then $k^{p \times m}$ denotes the set of $p \times m$ matrices with elements in k . If $T(s) \in \mathbf{R}(s)^{p \times m}$, $\delta_M(T(s))$ denotes the *McMillan degree* of the $T(s)$ i.e., its total number of poles (finite and at $s = \infty$ and multiplicities accounted for).

Consider a polynomial matrix

$$A(s) = A_q s^q + A_{q-1} s^{q-1} + \dots + A_0 \in \mathbf{R}[s]^{r \times r} \quad (2.1)$$

where $A_i \in \mathbf{R}^{r \times r}$ $i = 0, 1, \dots, q$, $A_q \neq 0$ with $\text{rank}_{\mathbf{R}(s)} A(s) = r$, $q \geq 1$ and let

$$S_{A(s)}^\infty = \text{diag} \left[\begin{array}{c} \xrightarrow{v} \\ \xleftarrow{r-v} \\ \xrightarrow{k} \end{array} \left(s^{q_1}, s^{q_2}, \dots, s^{q_k}, I_{v-k}, \frac{1}{s^{\widehat{q}_{v+1}}}, \dots, \frac{1}{s^{\widehat{q}_r}} \right) \right] \quad (2.2)$$

be the Smith-McMillan form of $A(s)$ at $s = \infty$ [1] where $0 \leq k \leq v \leq r$, and $q_1 \geq q_2 \geq \dots \geq q_k > 0 = q_{k+1} = \dots = q_v$, $\widehat{q}_r \geq \widehat{q}_{r-1} \geq \dots \geq \widehat{q}_{v+1} > 0$ are respectively the orders of the *poles* and the *zeros* at $s = \infty$ of $A(s)$. Then the following facts hold true:

Fact 1.[1]

$$q_1 = q \quad (2.3)$$

Fact 2. The Laurent series expansion at $s = \infty$ of the rational matrix $A(s)^{-1} \in \mathbf{R}(s)^{r \times r}$ has the form [1]

$$\begin{aligned} A(s)^{-1} &= H_{\hat{q}_r} s^{\hat{q}_r} + H_{\hat{q}_r-1} s^{\hat{q}_r-1} + \dots + H_1 s + H_0 + H_{-1} s^{-1} + H_{-2} s^{-2} + \dots \\ &= H_{pol}(s) + H_{sp}(s) \end{aligned} \quad (2.4)$$

where $H_{pol}(s) = H_{\hat{q}_r} s^{\hat{q}_r} + H_{\hat{q}_r-1} s^{\hat{q}_r-1} + \dots + H_1 s + H_0 \in \mathbf{R}[s]^{r \times r}$, $H_i \in \mathbf{R}^{r \times r}$, $i = 0, 1, \dots, \hat{q}_r$, $H_{\hat{q}_r} \neq 0$ and $H_{sp}(s) = H_{-1} s^{-1} + H_{-2} s^{-2} + \dots \in \mathbf{R}_{pr}(s)^{r \times r}$ is strictly proper. From the fact that $A(s)^{-1} A(s) = I_r$, it is obvious that the terms H_i in (2.4) satisfy the following identities

$$H_{i-\hat{q}_1} A_{\hat{q}_1} + H_{i-\hat{q}_1+1} A_{\hat{q}_1-1} + \dots + H_i A_0 \quad (2.5)$$

$$= A_{\hat{q}_1} H_{i-\hat{q}_1} + A_{\hat{q}_1-1} H_{i-\hat{q}_1+1} + \dots + A_0 H_i = \delta_i I_r, \forall i \quad (2.6)$$

where $\delta_i = 0$ for $i \neq 0$ and $\delta_0 = 1$ (terms H_i , with $i > \hat{q}_r$ are zero).

If we consider the matrix pair $[I_r, A(s)]$ which is trivially right coprime then from the polynomial matrix (right) division of I_r by $A(s)$ [4] there exist $Q(s), R(s) \in \mathbf{R}[s]^{r \times r}$ such that

$$I_r = Q(s)A(s) + R(s) \quad (2.7)$$

or

$$A(s)^{-1} = Q(s) + R(s)A(s)^{-1} = H_{pol}(s) + H_{sp}(s) \quad (2.8)$$

where $H_{pol}(s) := Q(s)$ and $H_{sp}(s) := R(s)A(s)^{-1}$. Eq. (2.7) can be written as

$$\begin{bmatrix} I_r \\ A(s) \end{bmatrix} = \begin{bmatrix} I_r & Q(s) \\ 0_{r,r} & I_r \end{bmatrix} \begin{bmatrix} R(s) \\ A(s) \end{bmatrix} \quad (2.9)$$

which implies that the pair $[R(s), A(s)]$ is also right coprime and thus we have

Fact 3. $\delta_M(H_{sp}(s)) = \deg |A(s)| =: n$.

Fact 4. The Smith-McMillan form of $H_{pol}(s)$ at $s = \infty$ has the form [1]

$$S_{H_{pol}(s)}^\infty = \text{diag} \left[\begin{array}{c} \xrightarrow{d} \\ \overbrace{s^{\hat{q}_r}, s^{\hat{q}_r-1}, \dots, s^{\hat{q}_v+1}, I_{d-(r-v)}, \frac{1}{s^{\tilde{q}_{d+1}}}, \dots, \frac{1}{s^{\tilde{q}_\sigma}}, 0_{r-\sigma, r-\sigma}} \\ \xleftarrow{r-v} \end{array} \right] \quad (2.10)$$

where $1 \leq (r-v) \leq d \leq \sigma = \text{rank}_{\mathbf{R}(s)} H_{pol}(s)$ and $\tilde{q}_\sigma \geq \tilde{q}_{\sigma-1} \geq \dots \geq \tilde{q}_{d+1} > 0$ are the orders of the zeros at $s = \infty$ of $H_{pol}(s)$ i.e. the *pole structure at $s = \infty$* of $A(s)^{-1}$ (which is the *zero structure at $s = \infty$* of $A(s)$) coincides with the *pole structure at $s = \infty$* of its polynomial part $H_{pol}(s)$.

Finally let $C_\infty \in \mathbf{R}^{r \times \mu}$, $J_\infty \in \mathbf{R}^{\mu \times \mu}$, $B_\infty \in \mathbf{R}^{\mu \times r}$, be an *irreducible at $s = \infty$* [2][3] *generalized state space realization* of $H_{pol}(s)$ i.e. let $\frac{1}{w} H_{pol} \left(\frac{1}{w} \right) = C_\infty (wI_\mu - J_\infty)^{-1} B_\infty$ so that with $\frac{1}{w} = s$:

$$H_{pol}(s) = C_\infty (I_\mu - sJ_\infty)^{-1} B_\infty \quad (2.11)$$

where [1]

$$\mu = \delta_M \left[\frac{1}{w} H_{pol} \left(\frac{1}{w} \right) \right] = \sum_{i=v+1}^r (\hat{q}_i + 1) + [d - (r - v)] \quad (2.12)$$

$$J_\infty = \text{block diag} \left[0_{d-(r-v), d-(r-v)}, \tilde{J}_{\infty v+1}, \tilde{J}_{\infty v+2}, \dots, \tilde{J}_{\infty r} \right] \in \mathbf{R}^{\mu \times \mu} \quad (2.13)$$

$$\tilde{J}_{\infty i} = \begin{bmatrix} 0 & 1 & 0 & \cdots & 0 \\ 0 & 0 & 1 & \cdots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \cdots & 1 \\ 0 & 0 & 0 & \cdots & 0 \end{bmatrix} \in \mathbf{R}^{(\hat{q}_i+1) \times (\hat{q}_i+1)} \quad i = v+1, \dots, r \quad (2.14)$$

and

$$\text{rank}_{\mathbf{R}} \begin{bmatrix} C_\infty \\ C_\infty J_\infty \\ \vdots \\ C_\infty J_\infty^{\mu-1} \end{bmatrix} = \text{rank}_{\mathbf{R}} \left[B_\infty \quad J_\infty B_\infty \quad \dots \quad J_\infty^{\mu-1} B_\infty \right] = \mu \quad (2.15)$$

Let also $C \in \mathbf{R}^{r \times n}$, $J \in \mathbf{R}^{n \times n}$, $B \in \mathbf{R}^{n \times r}$ be a *minimal* state space realization of $H_{sp}(s)$ with J in Jordan normal form i.e. let

$$H_{sp}(s) = C (sI_n - J)^{-1} B \quad (2.16)$$

Then from (2.4)(2.11) and (2.16) we have

Fact 5.

$$H_i = C_\infty J_\infty^i B_\infty \quad i = 0, 1, 2, \dots, \hat{q}_r \quad (2.17)$$

$$H_{-i} = C J^{i-1} B \quad i = 1, 2, \dots \quad (2.18)$$

3. SOLUTION OF LINEAR HOMOGENEOUS MATRIX DIFFERENTIAL EQUATIONS AND IMPULSIVE BEHAVIOR OF THEIR SOLUTION AT $t = 0$

Consider the homogeneous matrix differential equation in (1.1)(1.2). In this section we examine the solution of (1.1) for every possible value of $\beta(t)$ and its derivatives at $t = 0-$ using the Laplace transform method. Let $\beta(0-), \beta^{(1)}(0-), \dots, \beta^{(\kappa-1)}(0-)$ be the initial values of the pseudo-state $\beta(t)$ and its derivatives up to order $q-1$ at $t = 0-$. As it will be seen in the sequel by allowing $\beta(t)$ and its derivatives $\beta^{(i)}(t)$, $i = 1, 2, \dots$ to have arbitrary values at $t = 0-$ we do not guarantee that $\beta(t)$ is continuous at $t = 0$ i.e. we might have that $\beta^{(i)}(0-) \neq \beta^{(i)}(0+)$, $i = 0, 1, 2, \dots$

Considering the L_- Laplace transform $\hat{\beta}(s)$ of $\beta(t)$: $\hat{\beta}(s) := L_- \beta(t) = \int_{0-}^{\infty} \beta(t) e^{-st} dt$ and taking the L_- Laplace transform of (1.1) we obtain

$$L_- \{A(\rho) \beta(t)\} = A(s) \hat{\beta}(s) - \hat{\alpha}(s) = 0 \quad (3.1)$$

where $A(s) = A_{q_1} s^{q_1} + A_{q_1-1} s^{q_1-1} + \dots + A_0 \in \mathbf{R}[s]^{r \times r}$ and

$$\hat{\alpha}(s) = \left[s^{q_1-1} I_r, s^{q_1-2} I_r, \dots, s I_r, I_r \right]$$

$$\times \begin{bmatrix} A_{q_1} & 0 & \dots & 0 & 0 \\ A_{q_1-1} & A_{q_1} & \dots & 0 & 0 \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ A_2 & A_3 & \dots & A_{q_1} & 0 \\ A_1 & A_2 & \dots & A_{q_1-1} & A_{q_1} \end{bmatrix} \begin{bmatrix} \beta(0-) \\ \beta^{(1)}(0-) \\ \vdots \\ \beta^{(q_1-2)}(0-) \\ \beta^{(q_1-1)}(0-) \end{bmatrix} \mathbf{R}[s]^{r \times 1} \quad (3.2)$$

is the *initial condition* vector associated with the initial values $\beta(0-), \beta^{(1)}(0-), \dots, \beta^{(q_1-1)}(0-)$. From (3.1) we obtain

$$\widehat{\beta}(s) = A(s)^{-1} \widehat{\alpha}(s) \in \mathbf{R}(s)^{r \times 1} \quad (3.3)$$

i.e. the L_- Laplace transform $\widehat{\beta}(s)$ of $\beta(t)$ will be in general a possibly non-proper rational vector. Going back to (3.3) and using (2.4) and (3.2) for $\widehat{q}_r \geq q_1$ (and with appropriate changes for $\widehat{q}_r < q_1$) we obtain

$$\begin{aligned} \widehat{\beta}(s) &= \left[H_{\widehat{q}_r} s^{\widehat{q}_r} + H_{\widehat{q}_r-1} s^{\widehat{q}_r-1} + \dots + H_1 s + H_0 + H_{-1} \frac{1}{s} + \dots \right] \widehat{\alpha}(s) \\ &= \left[s^{\widehat{q}_r} I_r, s^{\widehat{q}_r-1} I_r, \dots, s I_r, I_r, \frac{1}{s} I_r, \dots \right] \begin{bmatrix} H_{\widehat{q}_r} \\ H_{\widehat{q}_r-1} \\ \vdots \\ H_0 \\ H_{-1} \\ \vdots \end{bmatrix} \widehat{\alpha}(s) \\ &= \left[s^{\widehat{q}_r+q_1-1} I_r, s^{\widehat{q}_r+q_1-2} I_r, \dots, s I_r, I_r, \frac{1}{s} I_r, \frac{1}{s^2} I_r \dots \right] \\ &\quad \times \begin{bmatrix} H_{\widehat{q}_r} & 0 & \dots & 0 & 0 \\ H_{\widehat{q}_r-1} & H_{\widehat{q}_r} & \dots & 0 & 0 \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ H_{\widehat{q}_r-(q_1-1)} & H_{\widehat{q}_r-(q_1-2)} & \dots & H_{\widehat{q}_r-1} & H_{\widehat{q}_r} \\ H_{\widehat{q}_r-q_1} & H_{\widehat{q}_r-(q_1-1)} & \dots & H_{\widehat{q}_r-2} & H_{\widehat{q}_r-1} \\ H_{\widehat{q}_r-(q_1+1)} & H_{\widehat{q}_r-q_1} & \dots & H_{\widehat{q}_r-3} & H_{\widehat{q}_r-2} \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ H_{-(q_1-2)} & H_{-(q_1-3)} & \dots & H_0 & H_1 \\ H_{-(q_1-1)} & H_{-(q_1-2)} & \dots & H_{-1} & H_0 \\ \text{---} & \text{---} & \text{---} & \text{---} & \text{---} \\ H_{-q_1} & H_{-(q_1-1)} & \dots & H_{-2} & H_{-1} \\ H_{-(q_1+1)} & H_{-q_1} & \dots & H_{-3} & H_{-2} \\ \vdots & \vdots & & \vdots & \vdots \end{bmatrix} \begin{bmatrix} A_{q_1} & 0 & \dots & 0 \\ A_{q_1-1} & A_{q_1} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ A_1 & A_2 & \dots & A_{q_1} \end{bmatrix} \\ &\quad \times \begin{bmatrix} \beta(0-) \\ \beta^{(1)}(0-) \\ \vdots \\ \beta^{(q_1-1)}(0-) \end{bmatrix} \end{aligned}$$

$$\begin{aligned}
&= \left[s^{\widehat{q}_r+q_1-1} I_r, s^{\widehat{q}_r+q_1-2} I_r, \dots, s I_r, I_r \right] \begin{bmatrix} H_{\widehat{q}_r} & 0 & \dots & 0 \\ H_{\widehat{q}_r-1} & H_{\widehat{q}_r} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ H_{\widehat{q}_r-(q_1-1)} & H_{\widehat{q}_r-(q_1-2)} & \dots & H_{\widehat{q}_r} \\ \vdots & \vdots & & \vdots \\ H_{-(q_1-1)} & H_{-(q_1-2)} & \dots & H_0 \end{bmatrix} \\
&\quad \times \begin{bmatrix} A_{q_1} & 0 & \dots & 0 \\ A_{q_1-1} & A_{q_1} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ A_1 & A_2 & \dots & A_{q_1} \end{bmatrix} \begin{bmatrix} \beta(0-) \\ \beta^{(1)}(0-) \\ \vdots \\ \beta^{(q_1-1)}(0-) \end{bmatrix} \\
&\quad + \left[\frac{1}{s} I_r, \frac{1}{s^2} I_r \dots \right] \begin{bmatrix} H_{-q_1} & H_{-(q_1-1)} & \dots & H_{-1} \\ H_{-(q_1+1)} & H_{-q_1} & \dots & H_{-2} \\ \vdots & \vdots & & \vdots \end{bmatrix} \\
&\quad \times \begin{bmatrix} A_{q_1} & 0 & \dots & 0 \\ A_{q_1-1} & A_{q_1} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ A_1 & A_2 & \dots & A_{q_1} \end{bmatrix} \begin{bmatrix} \beta(0-) \\ \beta^{(1)}(0-) \\ \vdots \\ \beta^{(q_1-1)}(0-) \end{bmatrix} \\
&= \widehat{\beta}_{pol}(s) + \widehat{\beta}_{sp}(s) \tag{3.4}
\end{aligned}$$

where $\widehat{\beta}_{pol}(s) \in \mathbf{R}[s]^{r \times 1}$ is the polynomial part and $\widehat{\beta}_{sp}(s) \in \mathbf{R}_{sp}(s)^{r \times 1}$ is the strictly proper part of $\widehat{\beta}(s)$.

Now from (2.5) we obtain the relation

$$\begin{bmatrix} H_{\widehat{q}_r} & 0 & \dots & 0 \\ H_{\widehat{q}_r-1} & H_{\widehat{q}_r} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ H_{\widehat{q}_r-(q_1-1)} & H_{\widehat{q}_r-(q_1-2)} & \dots & H_{\widehat{q}_r} \\ \hline H_{\widehat{q}_r-q_1} & H_{\widehat{q}_r-(q_1-1)} & \dots & H_{\widehat{q}_r-1} \\ H_{\widehat{q}_r-(q_1+1)} & H_{\widehat{q}_r-q_1} & \dots & H_{\widehat{q}_r-2} \\ \vdots & \vdots & & \vdots \\ \vdots & \vdots & & \vdots \\ H_{-(q_1-2)} & H_{-(q_1-3)} & \dots & H_1 \\ H_{-(q_1-1)} & H_{-(q_1-2)} & \dots & H_0 \end{bmatrix} \begin{bmatrix} A_{q_1} & 0 & \dots & 0 \\ A_{q_1-1} & A_{q_1} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ A_1 & A_2 & \dots & A_{q_1} \end{bmatrix}$$

$$= (-1) \begin{bmatrix} 0 & 0 & \dots & 0 \\ 0 & 0 & \dots & 0 \\ \vdots & \vdots & & \vdots \\ 0 & 0 & \dots & 0 \\ - & - & - & - \\ H_{\widehat{q}_r} & 0 & \dots & 0 \\ H_{\widehat{q}_r-1} & H_{\widehat{q}_r} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ H_{\widehat{q}_r-(q_1-1)} & H_{\widehat{q}_r-(q_1-2)} & \dots & H_{\widehat{q}_r} \\ \vdots & \vdots & & \vdots \\ H_2 & H_3 & \dots & H_{q_1+1} \\ H_1 & H_2 & \dots & H_{q_1} \end{bmatrix} \begin{bmatrix} A_0 & A_1 & \dots & A_{q_1-1} \\ 0 & A_0 & \dots & A_{q_1-2} \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & A_0 \end{bmatrix} \quad (3.5)$$

so that from (3.4) we have

$$\begin{aligned}
\widehat{\beta}_{pol}(s) &= \left[\begin{array}{c} s^{\widehat{q}_r+q_1-1} I_r, \dots, s^{\widehat{q}_r+1} I_r, s^{\widehat{q}_r} I_r \mid s^{\widehat{q}_r-1} I_r, \dots, s I_r, I_r \\ \xleftarrow{r\widehat{q}_1} \qquad \qquad \qquad \xleftarrow{r\widehat{q}_r} \end{array} \right] \\
&\times \begin{bmatrix} 0 & 0 & \dots & 0 \\ 0 & 0 & \dots & 0 \\ \vdots & \vdots & & \vdots \\ 0 & 0 & \dots & 0 \\ - & - & - & - \\ H_{\widehat{q}_r} & 0 & \dots & 0 \\ H_{\widehat{q}_r-1} & H_{\widehat{q}_r} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ H_{\widehat{q}_r-(q_1-1)} & H_{\widehat{q}_r-(q_1-2)} & \dots & H_{\widehat{q}_r} \\ \vdots & \vdots & & \vdots \\ H_2 & H_3 & \dots & H_{q_1+1} \\ H_1 & H_2 & \dots & H_{q_1} \end{bmatrix} \begin{bmatrix} A_0 & A_1 & \dots & A_{q_1-1} \\ 0 & A_0 & \dots & A_{q_1-2} \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & A_0 \end{bmatrix} \\
&\times \begin{bmatrix} \beta(0-) \\ \beta^{(1)}(0-) \\ \vdots \\ \beta^{(q_1-1)}(0-) \end{bmatrix} \\
&= - \left[s^{\widehat{q}_r-1} I_r, \dots, s I_r, I_r \right] \begin{bmatrix} H_{\widehat{q}_r} & 0 & \dots & 0 \\ H_{\widehat{q}_r-1} & H_{\widehat{q}_r} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ H_{\widehat{q}_r-(q_1-1)} & H_{\widehat{q}_r-(q_1-2)} & \dots & H_{\widehat{q}_r} \\ \vdots & \vdots & \ddots & \vdots \\ H_2 & H_3 & \dots & H_{q_1+1} \\ H_1 & H_2 & \dots & H_{q_1} \end{bmatrix}
\end{aligned}$$

$$\times \begin{bmatrix} A_0 & A_1 & \cdots & A_{q_1-1} \\ 0 & A_0 & \cdots & A_{q_1-2} \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & A_0 \end{bmatrix} \begin{bmatrix} \beta(0-) \\ \beta^{(1)}(0-) \\ \vdots \\ \beta^{(q_1-1)}(0-) \end{bmatrix} \quad (3.6)$$

so that

$$\widehat{\beta}_{pol}(s) = \beta_{\widehat{q}_r-1} s^{\widehat{q}_r-1} + \beta_{\widehat{q}_r-2} s^{\widehat{q}_r-2} + \cdots + \beta_1 s + \beta_0 \quad (3.7)$$

where $\beta_i \in \mathbf{R}^{r \times 1}$, $i = 0, 1, \dots, \widehat{q}_r - 1$, $\widehat{q}_r \geq 1$ are obtained from the last expression in (3.6).

Taking the inverse Laplace transform of (3.3) we have

$$\beta(t) = L_-^{-1} \{ \widehat{\beta}(s) \} = L_-^{-1} \{ A(s)^{-1} \widehat{\alpha}(s) \} = L_-^{-1} \{ \widehat{\beta}_{pol}(s) \} + L_-^{-1} \{ \widehat{\beta}_{sp}(s) \} \quad (3.8)$$

so that from (3.7) (3.8)

$$\begin{aligned} L_-^{-1} \{ \widehat{\beta}_{pol}(s) \} &= L_-^{-1} \{ \beta_0 + \beta_1 s + \cdots + \beta_{\widehat{q}_r-1} s^{\widehat{q}_r-1} \} \\ &= \beta_0 \delta(t) + \beta_1 \delta^{(1)}(t) + \cdots + \beta_{\widehat{q}_r-1} \delta^{(\widehat{q}_r-1)}(t) \end{aligned} \quad (3.9)$$

it follows that if $A(s)$ has at least one zero at $s = \infty$, i.e. if $\widehat{q}_r \geq 1$ and (as we will see in section 4) *depending on the choice of the initial values* $\beta(0-)$, $\beta^{(1)}(0-)$, \dots , $\beta^{(q_1-1)}(0-)$, the solution $\beta(t)$ of (1.1) might exhibit an ‘impulsive behavior’ at $t = 0$ which consists of combinations of the Dirac impulse $\delta(t)$ and its $(\widehat{q}_r - 1)$ -th order distributional derivatives as in (3.9) which is associated with the zeros at $s = \infty$ of $A(s)$, i.e. due to the fact that in such a case, the natural modes of (1.1), defined as values of s where $A(s)$ loses rank, include also the point at $s = \infty$.

What exactly is meant by the phrase in the previous paragraph ‘*depending on the choice of the initial values* $\beta(0-)$, $\beta^{(1)}(0-)$, \dots , $\beta^{(q_1-1)}(0-)$ ’ and how and exactly why such a choice of the initial values might give rise to an impulsive behavior in $\beta(t)$ at $t = 0$ is fully explained in Remark 2 in Section 4 below.

If $A(s)$ has *no zeros at* $s = \infty$ then the Smith-McMillan form of $A(s)$ is polynomial i.e. in this case

$$S_{A(s)}^\infty = \text{diag} \left[\begin{array}{c} \xleftrightarrow[r]{r} \\ s^{q_1}, s^{q_2}, \dots, s^{q_k}, I_{r-k} \\ \xleftarrow[k]{k} \end{array} \right] \in \mathbf{R}[s]^{r \times r}, \quad q_1 \geq q_2 \geq \dots \geq q_k > 0 \quad (3.10)$$

which implies that

$$S_{A(s)}^\infty^{-1} = \text{diag} \left[I_{r-k}, \frac{1}{s^{q_k}}, \frac{1}{s^{q_{r-1}}}, \dots, \frac{1}{s^{q_1}} \right] \in \mathbf{R}_{pr}(s)^{r \times r} \implies A(s)^{-1} \in \mathbf{R}_{pr}(s)^{r \times r} \quad (3.11)$$

so that the Laurent expansion at $s = \infty$ of $A(s)^{-1}$ will have the form:

$$A(s)^{-1} = H_0 + H_{-1} \frac{1}{s} + H_{-2} \frac{1}{s^2} + \dots \quad (3.12)$$

and thus (2.5) gives

$$\begin{array}{c}
\overleftarrow{(q_1+1)r} \\
\left[\begin{array}{ccccc}
H_0 & 0 & \dots & 0 & 0 \\
H_{-1} & H_0 & \dots & 0 & 0 \\
H_{-2} & H_{-1} & \dots & 0 & 0 \\
\vdots & \vdots & \ddots & \ddots & \vdots \\
H_{-q_1} & H_{-(q_1-1)} & \dots & H_{-1} & H_0 \\
\hline
H_{-(q_1+1)} & H_{-q_1} & \dots & H_{-2} & H_{-1} \\
H_{-(q_1+2)} & H_{-(q_1+1)} & \dots & H_{-3} & H_{-2} \\
\vdots & \vdots & & \vdots & \vdots
\end{array} \right] \begin{bmatrix} A_{q_1} \\ A_{q_1-1} \\ \vdots \\ A_1 \\ A_0 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ \vdots \\ 0 \\ I_r \\ - \\ 0 \\ 0 \end{bmatrix} \quad (3.13)
\end{array}$$

Then (3.3) gives

$$\begin{aligned}
\widehat{\beta}(s) &= \left[H_0 + H_{-1} \frac{1}{s} + H_{-2} \frac{1}{s^2} + \dots \right] [s^{q_1-1} I_r, \dots, s I_r, I] \\
&\times \begin{bmatrix} A_{q_1} & 0 & \dots & 0 \\ A_{q_1-1} & A_{q_1} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ A_1 & A_2 & \dots & A_{q_1} \end{bmatrix} \begin{bmatrix} \beta(0-) \\ \beta^{(1)}(0-) \\ \vdots \\ \beta^{(q_1-1)}(0-) \end{bmatrix} \\
&= \left[\overleftarrow{q_1 r} \left[s^{q_1-1} I_r, s^{q_1-2} I_r, \dots, s I_r, I_r \mid \frac{1}{s} I_r, \frac{1}{s^2} I_r, \dots \right] \begin{bmatrix} H_0 & 0 & \dots & 0 \\ H_{-1} & H_0 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ H_{-(q_1-1)} & H_{-(q_1-2)} & \dots & H_0 \\ \hline
H_{-q_1} & H_{-(q_1-1)} & \dots & H_{-1} \\
H_{-(q_1+1)} & H_{-q_1} & \dots & H_{-2} \\
\vdots & \vdots & & \vdots
\end{bmatrix} \right. \\
&\quad \left. \times \begin{bmatrix} A_{q_1} & 0 & \dots & 0 \\ A_{q_1-1} & A_{q_1} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ A_1 & A_2 & \dots & A_{q_1} \end{bmatrix} \begin{bmatrix} \beta(0-) \\ \beta^{(1)}(0-) \\ \vdots \\ \beta^{(q_1-1)}(0-) \end{bmatrix} \right. \quad (3.14)
\end{aligned}$$

but from (3.13)

$$\begin{bmatrix} H_0 & 0 & \dots & 0 \\ H_{-1} & H_0 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ H_{-(q_1-1)} & H_{-(q_1-2)} & \dots & H_0 \end{bmatrix} \begin{bmatrix} A_{q_1} & 0 & \dots & 0 \\ A_{q_1-1} & A_{q_1} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ A_1 & A_2 & \dots & A_{q_1} \end{bmatrix} = 0_{q_1 r \times q_1 r}$$

and so from (3.14)

$$\widehat{\beta}(s) = \left[\frac{1}{s} I_r, \frac{1}{s^2} I_r \dots \right] \begin{bmatrix} H_{-q_1} & H_{-(q_1-1)} & \dots & H_{-1} \\ H_{-(q_1+1)} & H_{-q_1} & \dots & H_{-2} \\ \vdots & \vdots & & \vdots \end{bmatrix} \\ \times \begin{bmatrix} A_{q_1} & 0 & \dots & 0 \\ A_{q_1-1} & A_{q_1} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ A_1 & A_2 & \dots & A_{q_1} \end{bmatrix} \begin{bmatrix} \beta(0-) \\ \beta^{(1)}(0-) \\ \vdots \\ \beta^{(q_1-1)}(0-) \end{bmatrix} =: \widehat{\beta}_{sp}(s) \in \mathbf{R}_{pr}(s)^{r \times 1} \quad (3.15)$$

is *strictly proper* for every set of initial values $\beta(0-), \beta^{(1)}(0-), \dots, \beta^{(q_1-1)}(0-)$. Conversely if $\widehat{\beta}_{pol}(s) = 0$ for every set of initial values $\beta(0-), \beta^{(1)}(0-), \dots, \beta^{(q_1-1)}(0-)$ then from (3.6) it follows that we must have that

$$\begin{bmatrix} H_{\widehat{q}_r} & 0 & \dots & 0 \\ H_{\widehat{q}_r-1} & H_{\widehat{q}_r} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ H_{\widehat{q}_r-(q_1-1)} & H_{\widehat{q}_r-(q_1-2)} & \dots & H_{\widehat{q}_r} \\ \vdots & \vdots & \ddots & \vdots \\ H_2 & H_3 & \dots & H_{q_1+1} \\ H_1 & H_2 & \dots & H_{q_1} \end{bmatrix} \begin{bmatrix} A_0 & A_1 & \dots & A_{q_1-1} \\ 0 & A_0 & \dots & A_{q_1-2} \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & A_0 \end{bmatrix} = 0_{\widehat{q}_r r, q_1 r} \quad (3.16)$$

Now (3.16) implies

$$H_{\widehat{q}_r} \begin{bmatrix} A_0 & A_1 & \dots & A_{q_1-1} \end{bmatrix} = 0_{r, q_1 r} \quad (3.17)$$

but from (2.5) for $i = \widehat{q}_r + q_1$

$$H_{\widehat{q}_r} A_{q_1} = 0 \quad (3.18)$$

Combining (3.17) and (3.18) gives

$$H_{\widehat{q}_r} \begin{bmatrix} A_0 & A_1 & \dots & A_{q_1-1} & A_{q_1} \end{bmatrix} = 0_{r, q_1(r+1)}$$

which, since $\text{rank}_{\mathbf{R}(s)} A(s) = r \implies \text{rank}_{\mathbf{R}} \begin{bmatrix} A_0 & A_1 & \dots & A_{q_1-1} & A_{q_1} \end{bmatrix} = r$, (see Exercise 4.10 in [1]) implies that $H_{\widehat{q}_r} = 0$. Putting $H_{\widehat{q}_r} = 0$ into (3.16) and using similar arguments it can be shown successively that $H_{\widehat{q}_r-1} = \dots = H_1 = 0$, i.e. that $A(s)^{-1} \in \mathbf{R}_{pr}[s]^{r \times r}$. In view of the above, the absence of impulsive behavior from $\beta(t)$ at $t = 0$ for every set of initial values is characterized by the absence from $A(s)$ of zeros at $s = \infty$. These facts can be stated as

Theorem 1. Consider the linear homogeneous matrix differential equation

$$A(\rho) \beta(t) = 0 \quad t > 0$$

where $A(\rho) \in \mathbf{R}[\rho]^{r \times r}$, $\text{rank}_{\mathbf{R}(\rho)} A(\rho) = r$. Then $\beta(t) : (0-, \infty) \rightarrow \mathbf{R}^r$ does not contain impulses at $t = 0$ for every set of initial values

$\beta(0-), \beta^{(1)}(0-), \dots, \beta^{(q_1-1)}(0-)$, if and only if the following equivalent conditions hold true:

- (i) $\widehat{\beta}(s) = A(s)^{-1} \widehat{\alpha}(s) \in \mathbf{R}_{pr}^{r \times 1}(s)$ is *strictly proper*.
- (ii) $\widehat{\beta}_{pol}(s) = 0$
- (iii) $A(s)$ has no zeros at $s = \infty$
- (iv) $A(s)^{-1}$ has no poles at $s = \infty \iff A(s)^{-1} \in \mathbf{R}_{pr}[s]^{r \times r}$.

Remark 1. Notice that ‘absence of impulsive behavior from $\beta(t)$ at $t = 0$ for every set of initial values does not necessarily imply continuity of $\beta(t)$ at $t = 0$, i.e. we might have $\beta(0-) \neq \beta(0+)$ (see also [5]). A necessary and sufficient condition for the continuity of $\beta(t)$ and its derivatives up to order $q_1 - 1$ at $t = 0$ for every set of initial values $\beta(0-), \beta^{(1)}(0-), \dots, \beta^{(q_1-1)}(0-)$ is given in Proposition 1 in the following section.

4. A CLOSED FORMULA FOR THE SOLUTION OF THE HOMOGENOUS MATRIX DIFFERENTIAL EQUATION $A(\rho)\beta(t) = 0$. CONDITIONS FOR THE CONTINUITY OF THE SOLUTION.

From (3.6) and (2.17) and after some algebra (see [1]) we obtain

$$\widehat{\beta}_{pol}(s) = C_\infty (sJ_\infty - I_\mu)^{-1} J_\infty x_f(0-) \quad (4.1)$$

where

$$x_f(0-) := \begin{bmatrix} B_\infty & J_\infty B_\infty & \dots & J_\infty^{q_1-1} \end{bmatrix} \begin{bmatrix} A_0 & A_1 & \dots & A_{q_1-1} \\ 0 & A_0 & \dots & A_{q_1-2} \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & A_0 \end{bmatrix} \times \begin{bmatrix} \beta(0-) \\ \beta^{(1)}(0-) \\ \vdots \\ \beta^{(q_1-1)}(0-) \end{bmatrix} \in \mathbf{R}^{\mu \times 1} \quad (4.2)$$

also from the second part of (3.4) and (2.18) after some algebra we obtain that

$$\widehat{\beta}_{sp}(s) = C (sI_n - J)^{-1} x_s(0-) \quad (4.3)$$

where

$$x_s(0-) := \begin{bmatrix} J^{q_1-1} B & J^{q_1-2} B & \dots & B \end{bmatrix} \begin{bmatrix} A_{q_1} & 0 & \dots & 0 \\ A_{q_1-1} & A_{q_1} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ A_1 & A_2 & \dots & A_{q_1} \end{bmatrix} \begin{bmatrix} \beta(0-) \\ \beta^{(1)}(0-) \\ \vdots \\ \beta^{(q_1-1)}(0-) \end{bmatrix} \in \mathbf{R}^{n \times 1} \quad (4.4)$$

Combining (4.1)(4.3) with (3.4) we finally obtain

$$\begin{aligned}\widehat{\beta}(s) &= \widehat{\beta}_{sp}(s) + \widehat{\beta}_{pol}(s) \\ &= \begin{bmatrix} C & C_\infty \end{bmatrix} \begin{bmatrix} sI_n - J & 0_{n,\mu} \\ 0_{\mu,n} & sJ_\infty - I_\mu \end{bmatrix}^{-1} \begin{bmatrix} x_s(0-) \\ J_\infty x_f(0-) \end{bmatrix}\end{aligned}\quad (4.5)$$

Definition 1. [1]The vector

$$\begin{aligned}\begin{bmatrix} x_s(0-) \\ J_\infty x_f(0-) \end{bmatrix} &:= \begin{bmatrix} I_n & 0_{n,\mu} \\ 0_{\mu,n} & J_\infty \end{bmatrix} \left[\begin{array}{c|c} J^{q_1-1}B, J^{q_1-2}B, \dots, B & 0_{n,q_1\mu} \\ \hline & B_\infty, J_\infty B_\infty, \dots, J_\infty^{q_1-1} \end{array} \right] \\ &\times \begin{bmatrix} A_{q_1} & 0 & \dots & 0 \\ A_{q_1-1} & A_{q_1} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ A_1 & A_2 & \dots & A_{q_1} \\ A_0 & A_1 & \dots & A_{q_1-1} \\ 0 & A_0 & \dots & A_{q_1-2} \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & A_0 \end{bmatrix} \begin{bmatrix} \beta(0-) \\ \beta^{(1)}(0-) \\ \vdots \\ \beta^{(q_1-1)}(0-) \end{bmatrix} \in \mathbf{R}^{(n+\mu) \times 1}\end{aligned}\quad (4.6)$$

is defined as the *state at $t = 0-$* of the homogeneous matrix differential equation $A(\rho)\beta(t) = 0, t \geq 0$. $x_s(0-)$ is the *slow state at $t = 0-$* and $x_f(0-)$ is the *fast state at $t = 0-$*

Taking the inverse Laplace transform of (4.5) we have

$$\begin{aligned}\beta(t) &= L^{-1} \{ \widehat{\beta}(s) \} \\ &= Ce^{Jt}x_s(0-) - C_\infty \left[\delta(t)J_\infty + \delta(t)^{(1)}J_\infty^2 + \dots + \delta(t)^{(\widehat{q}_r-1)}J_\infty^{\widehat{q}_r} \right] x_f(0-)\end{aligned}$$

So that

$$\begin{aligned}\beta^{(i)}(t) &= CJ^i e^{Jt}x_s(0-) \\ -C_\infty \left[\delta(t)^{(i)}J_\infty + \delta(t)^{(i+1)}J_\infty^2 + \dots + \delta(t)^{(i+\widehat{q}_r-1)}J_\infty^{\widehat{q}_r} \right] x_f(0-) \quad i = 0, 1, 2, \dots\end{aligned}\quad (4.7)$$

Since $\delta^{(i)}(t) = 0 \forall t \neq 0$ equations (4.7) for $t = 0+$, give:

$$\beta^{(i)}(0+) = CJ^i x_s(0-) \quad i = 0, 1, 2, \dots\quad (4.8)$$

Writing (4.8) for $i = 0, 1, \dots, q_1 - 1$ in matrix form we get

$$\begin{bmatrix} \beta(0+) \\ \beta^{(1)}(0+) \\ \vdots \\ \beta^{(q_1-1)}(0+) \end{bmatrix} = \begin{bmatrix} C \\ CJ \\ \vdots \\ CJ^{q_1-1} \end{bmatrix} x_s(0-)\quad (4.9)$$

Substituting $x_s(0-)$ from (4.4) into (4.9) we obtain that in general the relation between $\beta^{(i)}(0+)$ and $\beta^{(i)}(0-)$ for $i = 0, 1, 2, \dots, q_1 - 1$ is given by

$$\begin{aligned}
& \begin{bmatrix} \beta(0+) \\ \beta^{(1)}(0+) \\ \vdots \\ \beta^{(q_1-1)}(0+) \end{bmatrix} \\
= & \begin{bmatrix} C \\ CJ \\ \vdots \\ CJ^{q_1-1} \end{bmatrix} \begin{bmatrix} J^{q_1-1}B & J^{q_1-2}B & \dots & B \end{bmatrix} \begin{bmatrix} A_{q_1} & 0 & \dots & 0 \\ A_{q_1-1} & A_{q_1} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ A_1 & A_2 & \dots & A_{q_1} \end{bmatrix} \\
& \times \begin{bmatrix} \beta(0-) \\ \beta^{(1)}(0-) \\ \vdots \\ \beta^{(q_1-1)}(0-) \end{bmatrix} \\
= & \begin{bmatrix} CJ^{q_1-1}B & CJ^{q_1-2}B & \dots & CB \\ CJ^{q_1}B & CJ^{q_1-1}B & \dots & CJB \\ \vdots & \vdots & \ddots & \vdots \\ CJ^{2q_1-2}B & CJ^{2q_1-3}B & \dots & CJ^{q_1-1}B \end{bmatrix} \begin{bmatrix} A_{q_1} & 0 & \dots & 0 \\ A_{q_1-1} & A_{q_1} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ A_1 & A_2 & \dots & A_{q_1} \end{bmatrix} \\
& \times \begin{bmatrix} \beta(0-) \\ \beta^{(1)}(0-) \\ \vdots \\ \beta^{(q_1-1)}(0-) \end{bmatrix} \\
= & \begin{bmatrix} H_{-q_1} & H_{-(q_1-1)} & \dots & H_{-1} \\ H_{-(q_1+1)} & H_{-q_1} & \dots & H_{-2} \\ \vdots & \vdots & \ddots & \vdots \\ H_{-(2q_1-1)} & H_{-(2q_1-2)} & \dots & H_{-q_1} \end{bmatrix} \begin{bmatrix} A_{q_1} & 0 & \dots & 0 \\ A_{q_1-1} & A_{q_1} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ A_1 & A_2 & \dots & A_{q_1} \end{bmatrix} \\
& \begin{bmatrix} \beta(0-) \\ \beta^{(1)}(0-) \\ \vdots \\ \beta^{(q_1-1)}(0-) \end{bmatrix} \tag{4.10}
\end{aligned}$$

where we made use of eq. (2.18).

Equation (4.10) indicates that if $A(s)$ has zeros at $s = \infty$ and the initial values $\beta^{(i)}(0-)$, $i = 0, 1, 2, \dots, q_1 - 1$ are chosen arbitrarily then in general $\beta^{(i)}(0+) \neq \beta^{(i)}(0-)$ for $i = 0, 1, 2, \dots, q_1 - 1$ i.e. there will be a discontinuity in $\beta(t)$ and its derivatives $\beta^{(i)}(t)$, $i = 1, 2, \dots, q_1 - 1$ at $t = 0$. These discontinuities will be described by the given $\beta^{(i)}(0-)$ and the $\beta^{(i)}(0+)$, $i = 0, 1, 2, \dots, q_1 - 1$ which are obtained from (4.10). If we demand that $\beta(t)$ and its derivatives $\beta^{(i)}(t)$, $i = 1, 2, \dots, q_1 - 1$ are all continuous at $t = 0$ so that $\beta^{(i)}(0-) =$

$\beta^{(i)}(0+)$, $i = 0, 1, 2, \dots, q_1 - 1$ then from (4.10) we see that the given initial values $\beta^{(i)}(0-)$, $i = 0, 1, \dots, q_1 - 1$ can not be completely arbitrary but must satisfy the relation

$$\begin{aligned} & \begin{bmatrix} \beta(0-) \\ \beta^{(1)}(0-) \\ \vdots \\ \beta^{(q_1-1)}(0-) \end{bmatrix} \\ = & \begin{bmatrix} H_{-q_1} & H_{-(q_1-1)} & \dots & H_{-1} \\ H_{-(q_1+1)} & H_{-q_1} & \dots & H_{-2} \\ \vdots & \vdots & \ddots & \vdots \\ H_{-(2q_1-1)} & H_{-(2q_1-2)} & \dots & H_{-q_1} \end{bmatrix} \begin{bmatrix} A_{q_1} & 0 & \dots & 0 \\ A_{q_1-1} & A_{q_1} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ A_1 & A_2 & \dots & A_{q_1} \end{bmatrix} \begin{bmatrix} \beta(0-) \\ \beta^{(1)}(0-) \\ \vdots \\ \beta^{(q_1-1)}(0-) \end{bmatrix} \end{aligned} \quad (4.11)$$

or equivalently for $\beta(t)$ and its derivatives $\beta^{(i)}(t)$, $i = 1, 2, \dots, q_1 - 1$ to be continuous at $t = 0$ the given initial values at $t = -0$: $\beta^{(i)}(0-)$, $i = 0, 1, 2, \dots, q_1 - 1$ must satisfy

$$\begin{aligned} & \begin{bmatrix} \beta(0-) \\ \beta^{(1)}(0-) \\ \vdots \\ \beta^{(q_1-1)}(0-) \end{bmatrix} \\ \in \ker & \left[I_{r_{q_1}} - \begin{bmatrix} H_{-q_1} & H_{-(q_1-1)} & \dots & H_{-1} \\ H_{-(q_1+1)} & H_{-q_1} & \dots & H_{-2} \\ \vdots & \vdots & \ddots & \vdots \\ H_{-(2q_1-1)} & H_{-(2q_1-2)} & \dots & H_{-q_1} \end{bmatrix} \begin{bmatrix} A_{q_1} & 0 & \dots & 0 \\ A_{q_1-1} & A_{q_1} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ A_1 & A_2 & \dots & A_{q_1} \end{bmatrix} \right] \end{aligned} \quad (4.12)$$

or equivalently using (2.5)

$$\begin{aligned} & \begin{bmatrix} \beta(0-) \\ \beta^{(1)}(0-) \\ \vdots \\ \beta^{(q_1-1)}(0-) \end{bmatrix} \in \ker \begin{bmatrix} H_0 & H_1 & \dots & H_{q_1-1} \\ H_{-1} & H_0 & & \vdots \\ \vdots & & \ddots & H_1 \\ H_{-q_1+1} & \dots & H_{-1} & H_0 \end{bmatrix} \begin{bmatrix} A_0 & A_1 & \dots & A_{q_1-1} \\ 0 & \ddots & \ddots & \vdots \\ \vdots & \ddots & A_0 & A_1 \\ 0 & \dots & 0 & A_0 \end{bmatrix} \end{aligned} \quad (4.13)$$

Remark 2. Notice that if $A(s)$ has at least one zero at $s = \infty$ i.e. if $\hat{q}_r \geq 1$ then this implies that $\text{rank}_{\mathbf{R}} A_{q_1} < r[1]$. In such a case if the initial values at $t = 0- : \beta^{(i)}(0-)$, $i = 0, 1, 2, \dots, q_1 - 1$ are chosen so that (4.13) is not satisfied i.e. if $\beta^{(i)}(0-) \neq \beta^{(i)}(0+)$, $i = 0, 1, 2, \dots, q_1 - 1$ then steps that result from the components of $\beta(t)$ falling from their initial values in $\beta(0-)$ to the values described by $\beta(0+)$ in (4.10) for $t \geq 0$ are differentiated in accordance with the differential equation $A(\rho)\beta(t) = 0$ giving rise to impulsive behavior in $\beta(t)$ at $t = 0$ according to eq. (3.9). If on the other hand the initial values $\beta^{(i)}(0-)$ are chosen so that (4.13) is satisfied (equivalently condition (4.9) is

satisfied with $\beta^{(i)}(0+) = \beta^{(i)}(0-)$, $i = 0, 1, 2, \dots, q_1 - 1$) i.e. if we demand that $\beta(t)$ and its derivatives $\beta^{(i)}(t)$, $i = 1, 2, \dots, q_1 - 1$ are continuous at $t = 0$ then the ‘fast state’ at $t = 0- : x_f(0-) = 0$ (see Proposition 3 below) and from (4.1) $\widehat{\beta}_{pol}(s) = 0$, so that there will be no impulsive behavior in $\beta(t)$ at $t = 0$. In this case condition (4.13) imposes certain restrictions on the choice of $\beta^{(i)}(0-)$, $i = 0, 1, 2, \dots, q_1 - 1$.

Remark 3. Notice that if $A(s)$ is monic i.e. $\text{rank}_{\mathbf{R}} A_{q_1} = r$, then $A(s)$ will be both row and column reduced at $s = \infty$ [4] and all its row degrees will be equal to $q_1 \geq 1$. Consequently $A(s)$ will have no zeros at $s = \infty$ (i.e. $q_i = q_1 > 0$, $i = 1, 2, \dots, r$) and its row degrees q_1 will be the orders of its poles at $s = \infty$, so that the Smith-McMillan form at $s = \infty : S_{A(s)}^\infty$ of $A(s)$ will be given by $S_{A(s)}^\infty = \text{diag}[s^{q_1}, s^{q_1}, \dots, s^{q_1}] = s^{q_1} I_r$. This in turn implies that $A(s)^{-1} \in \mathbf{R}_{pr}(s)^{r \times r}$ will be strictly proper with Smith-McMillan form at $s = \infty : S_{A(s)^{-1}}^\infty = [S_{A(s)}^\infty]^{-1} = \frac{1}{s^{q_1}} I_r$. So in this case the Laurent expansion of $A(s)^{-1}$ at $s = \infty$ will ‘start’ from the term $\frac{1}{s^{q_1}} H_{-q_1}$ i.e. $H_0 = H_{-1} = H_{-2} = \dots = H_{-(q_1-1)} = 0$ and $H_{-q_1} \neq 0$, so that $A(s)^{-1} = \frac{1}{s^{q_1}} H_{-q_1} + \frac{1}{s^{q_1+1}} H_{-(q_1+1)} + \dots$. Due to this fact if $\text{rank}_{\mathbf{R}} A_{q_1} = r$ condition (4.11) becomes

$$\begin{aligned}
& \begin{bmatrix} \beta(0-) \\ \beta^{(1)}(0-) \\ \vdots \\ \beta^{(q_1-1)}(0-) \end{bmatrix} \\
&= \begin{bmatrix} H_{-q_1} & 0 & \dots & 0 \\ H_{-(q_1+1)} & H_{-q_1} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ H_{-(2q_1-1)} & H_{-(2q_1-2)} & \dots & H_{-q_1} \end{bmatrix} \begin{bmatrix} A_{q_1} & 0 & \dots & 0 \\ A_{q_1-1} & A_{q_1} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ A_1 & A_2 & \dots & A_{q_1} \end{bmatrix} \\
& \quad \times \begin{bmatrix} \beta(0-) \\ \beta^{(1)}(0-) \\ \vdots \\ \beta^{(q_1-1)}(0-) \end{bmatrix} \tag{4.14}
\end{aligned}$$

which is an identity since from (2.5) we have that

$$\begin{bmatrix} H_{-q_1} & 0 & \dots & 0 \\ H_{-(q_1+1)} & H_{-q_1} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ H_{-(2q_1-1)} & H_{-(2q_1-2)} & \dots & H_{-q_1} \end{bmatrix} \begin{bmatrix} A_{q_1} & 0 & \dots & 0 \\ A_{q_1-1} & A_{q_1} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ A_1 & A_2 & \dots & A_{q_1} \end{bmatrix} = I_{q_1 r} \tag{4.15}$$

Conversely if for every $\beta^{(i)}(0-)$, $i = 0, 1, 2, \dots, q_1 - 1$, $\beta^{(i)}(0-) = \beta^{(i)}(0+)$ from (4.10) it follows that we must have

$$\begin{bmatrix} H_{-q_1} & H_{-(q_1-1)} & \dots & H_{-1} \\ H_{-(q_1+1)} & H_{-q_1} & \dots & H_{-2} \\ \vdots & \vdots & \ddots & \vdots \\ H_{-(2q_1-1)} & H_{-(2q_1-2)} & \dots & H_{-q_1} \end{bmatrix} \begin{bmatrix} A_{q_1} & 0 & \dots & 0 \\ A_{q_1-1} & A_{q_1} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ A_1 & A_2 & \dots & A_{q_1} \end{bmatrix} = I_{rq_1} \quad (4.16)$$

which implies that both block matrices in (4.16) must have full rank. From the second block lower triangular matrix in (4.16) this in turn implies that $\text{rank}_{\mathbf{R}} A_{q_1} = r$ i.e. that $A(s)$ is monic. These considerations give rise to

Proposition 1. *There is no discontinuity in $\beta(t)$ and its derivatives $\beta^{(i)}(t)$, $i = 1, 2, \dots, q_1 - 1$ at $t = 0$ i.e. $\beta^{(i)}(0-) = \beta^{(i)}(0+)$, $i = 0, 1, 2, \dots, q_1 - 1$ for every set of initial values $\beta^{(i)}(0-)$, $i = 1, 2, \dots, q_1 - 1$ iff $A(s)$ is monic i.e. iff $\text{rank}_{\mathbf{R}} A_{q_1} = r$.*

If $A(s)^{-1} \in \mathbf{R}_{pr}(s)^{r \times r}$ and we consider only the first equation in (4.11) we obtain

$$\begin{aligned} & \beta(0+) \\ &= Cx_s(0-) = C \begin{bmatrix} J^{q_1-1}B & J^{q_1-2}B & \dots & B \end{bmatrix} \begin{bmatrix} A_{q_1} & 0 & \dots & 0 \\ A_{q_1-1} & A_{q_1} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ A_1 & A_2 & \dots & A_{q_1} \end{bmatrix} \\ & \quad \times \begin{bmatrix} \beta(0-) \\ \beta^{(1)}(0-) \\ \vdots \\ \beta^{(q_1-1)}(0-) \end{bmatrix} \\ &= \begin{bmatrix} H_{-q_1} & H_{-(q_1-1)} & \dots & H_{-1} \end{bmatrix} \begin{bmatrix} A_{q_1} & 0 & \dots & 0 \\ A_{q_1-1} & A_{q_1} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ A_1 & A_2 & \dots & A_{q_1} \end{bmatrix} \begin{bmatrix} \beta(0-) \\ \beta^{(1)}(0-) \\ \vdots \\ \beta^{(q_1-1)}(0-) \end{bmatrix} \end{aligned} \quad (4.17)$$

But from (2.5) we have

$$\begin{aligned} & \begin{bmatrix} H_{-q_1} & H_{-(q_1-1)} & \dots & H_{-1} & | & H_0 \end{bmatrix} \begin{bmatrix} A_{q_1} & 0 & \dots & 0 \\ A_{q_1-1} & A_{q_1} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ A_1 & A_2 & \dots & A_{q_1} \\ - & - & - & - \\ A_0 & A_1 & \dots & A_{q_1-1} \end{bmatrix} \\ &= \begin{bmatrix} I_r & 0 & 0 & \dots & 0 \end{bmatrix} \end{aligned} \quad (4.18)$$

which can be written as

$$\begin{aligned} & \begin{bmatrix} H_{-q_1} & H_{-(q_1-1)} & \dots & H_{-1} \end{bmatrix} \begin{bmatrix} A_{q_1} & 0 & \dots & 0 \\ A_{q_1-1} & A_{q_1} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ A_1 & A_2 & \dots & A_{q_1} \end{bmatrix} \\ &= \begin{bmatrix} I_r & 0 & 0 & \dots & 0 \end{bmatrix} - H_0 \begin{bmatrix} A_0 & A_1 & \dots & A_{q_1-1} \end{bmatrix} \end{aligned} \quad (4.19)$$

so that (4.17) gives

$$\beta(0+) = \beta(0-) - H_0 \left[A_0 \beta(0-) + A_1 \beta^{(1)}(0-) + \dots + A_{q_1-1} \beta^{(q_1-1)}(0-) \right] \quad (4.20)$$

which implies that if $H_0 = 0$ i.e. if $A(s)^{-1}$ is *strictly proper* then $\beta(t)$ (but not necessarily its derivatives) is continuous at $t = 0$, i.e. $\beta(0+) = \beta(0-)$. Conversely if we require that $\beta(0+) = \beta(0-)$ for every set of initial values $\beta^{(i)}(0-)$, $i = 0, 1, 2, \dots, q_1 - 1$ then from (4.20) it follows that we must have

$$H_0 \begin{bmatrix} A_0 & A_1 & \dots & A_{q_1-1} \end{bmatrix} = 0 \quad (4.21)$$

but from (2.5)

$$H_0 A_{q_1} = 0 \quad (4.22)$$

Now (4.21) and (4.22) can be written as

$$H_0 \begin{bmatrix} A_0 & A_1 & \dots & A_{q_1-1} & A_{q_1} \end{bmatrix} = 0 \quad (4.23)$$

which again, since $\text{rank}_{\mathbf{R}(s)} A(s) = r \implies \text{rank}_{\mathbf{R}} \begin{bmatrix} A_0 & A_1 & \dots & A_{q_1-1} & A_{q_1} \end{bmatrix} = r$, implies that $H_0 = 0$, i.e. $A(s)^{-1}$ is *strictly proper*. The above argument gives rise to the following

Proposition 2. *If $A(s)^{-1} \in \mathbf{R}_{pr}(s)^{r \times r}$ then $\beta(t)$ (but not necessarily its derivatives) is continuous at $t = 0$, i.e. $\beta(0+) = \beta(0-)$ for every set of initial values at $t = 0- : \beta^{(i)}(0-)$, $i = 0, 1, 2, \dots, q_1 - 1$ iff $H_0 = 0$ i.e. iff $A(s)^{-1}$ is strictly proper (compare this with Theorem 1).*

Remark 4. *Similarly it can be shown that if $A(s)^{-1} \in \mathbf{R}_{pr}(s)^{r \times r}$*

$$\beta^{(1)}(0+) = \beta^{(1)}(0-) - H_{-1} \left[A_0 \beta(0-) + A_1 \beta^{(1)}(0-) + \dots + A_{q_1-1} \beta^{(q_1-1)}(0-) \right]$$

so that $\beta^{(1)}(t)$ is continuous at $t = 0$, i.e. $\beta^{(1)}(0+) = \beta^{(1)}(0-)$ for every set of initial values at $t = 0- : \beta^{(i)}(0-)$, $i = 0, 1, 2, \dots, q_1 - 1$ iff $H_{-1} = 0$. This result can be generalized by showing that continuity at $t = 0$ of all derivatives $\beta^{(j)}(t)$ of $\beta(t)$ up to order $j \leq q_1 - 1$ and for every set of initial values at $t = 0- : \beta^{(i)}(0-)$, $i = 0, 1, 2, \dots, q_1 - 1$ is guaranteed iff $H_0 = H_{-1} = H_{-2} = \dots = H_{-j} = 0$. (Note that $j \leq q_1 - 1$ because otherwise the conditions $H_0 = H_{-1} = H_{-2} = \dots = H_{-(q_1-1)} = H_{-q_1} = 0$ would imply that $A(s)$ has a pole at $s = \infty$ of order greater than q_1).

Finally we state

Proposition 3. *Assume that the given initial values $\beta^{(i)}(0-)$, $i = 0, 1, 2, \dots, q_1 - 1$ satisfy (4.13) so that $\beta(t)$ and its derivatives $\beta^{(i)}(t)$, $i = 1, 2, \dots, q_1 - 1$ are all continuous at $t = 0$ i.e. $\beta^{(i)}(0-) = \beta^{(i)}(0+) =: \beta^{(i)}(0)$, $i = 0, 1, 2, \dots, q_1 - 1$. Then $x_f(0-) = 0$ and the solution of (1.1) is given by $\beta(t) = Ce^{Jt}x_s(0-)$ where $x_s(0-)$ is given by (4.4)*

Proof. [1].

Example 1. *Consider the system of differential equations*

$$\begin{aligned} \dot{\beta}_1(t) + \ddot{\beta}_2(t) &= -\beta_1(t) & t \geq 0 \\ \dot{\beta}_2(t) &= -\beta_2(t) \end{aligned}$$

which can be written in matrix form as

$$\begin{bmatrix} \rho + 1 & \rho^3 \\ 0 & \rho + 1 \end{bmatrix} \begin{bmatrix} \beta_1(t) \\ \beta_2(t) \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

or $A(\rho)\beta(t) = 0$, $\beta(t) := \begin{bmatrix} \beta_1(t) & \beta_2(t) \end{bmatrix}^\top$, $r = 2$, $q = 3$ where

$$A(\rho) = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} + \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \rho + \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} \rho^2 + \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \rho^3$$

Now the Smith McMillan form of $A(s)$ at $s = \infty$ is $S_{A(s)}^\infty = \text{diag}[s^3, 1/s]$, i.e. $A(s)$ has a pole at $s = \infty$ of order $q = q_1 = 3$ and a zero at $s = \infty$ of order $\hat{q}_2 = 1$ and thus $A(s)^{-1}$ is a non-proper rational matrix:

$$\begin{aligned} A(s)^{-1} &= \begin{bmatrix} \frac{1}{s+1} & \frac{-s^3}{(s+1)^2} \\ 0 & \frac{1}{s+1} \end{bmatrix} \\ &= \begin{bmatrix} \frac{1}{s+1} & -\frac{(3s+2)}{(s+1)^2} \\ 0 & \frac{1}{s+1} \end{bmatrix} + \begin{bmatrix} 0 & 2-s \\ 0 & 0 \end{bmatrix} = H_{sp}(s) + H_{pol}(s) \end{aligned}$$

from which we obtain that $H_1 = \begin{bmatrix} 0 & -1 \\ 0 & 0 \end{bmatrix}$, $H_0 = \begin{bmatrix} 0 & 2 \\ 0 & 0 \end{bmatrix}$, $H_j = 0_{2,2}$ for $j > 1$, and by long division $\frac{1}{s+1} = 1s^{-1} - 1s^{-2} + 1s^{-3} + \dots$, $\frac{-(3s+2)}{(s+1)^2} = -3s^{-1} + 4s^{-2} - 5s^{-3} + \dots$ i.e.

$$H_{-1} = \begin{bmatrix} 1 & -3 \\ 0 & 1 \end{bmatrix}, H_{-2} = \begin{bmatrix} -1 & 4 \\ 0 & -1 \end{bmatrix}, H_{-3} = \begin{bmatrix} 1 & -5 \\ 0 & 1 \end{bmatrix} \dots$$

From condition 4.13 for $\beta(t)$ and its derivatives $\beta^{(i)}(t)$, $i = 1, 2$ to be con-

tinuous at $t = 0$ so that $\beta^{(i)}(0-) = \beta^{(i)}(0+)$, $i = 0, 1, 2$ the initial values at $t = 0-$, $\beta_j^{(i)}(0-)$, $j = 1, 2$, $i = 0, 1, 2$ must satisfy

$$\begin{aligned} & \begin{bmatrix} \beta(0-) \\ \beta^{(1)}(0-) \\ \beta^{(2)}(0-) \end{bmatrix} \in \ker \begin{bmatrix} H_0 & H_1 & H_2 \\ H_{-1} & H_0 & H_1 \\ H_{-2} & H_{-1} & H_0 \end{bmatrix} \begin{bmatrix} A_0 & A_1 & A_2 \\ 0 & A_0 & A_1 \\ 0 & 0 & A_0 \end{bmatrix} \\ & = \ker \begin{bmatrix} 0 & 2 & 0 & -1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 1 & -3 & 0 & 2 & 0 & -1 \\ 0 & 1 & 0 & 0 & 0 & 0 \\ -1 & 4 & 1 & -3 & 0 & 2 \\ 0 & -1 & 0 & 1 & 0 & 0 \end{bmatrix} \begin{bmatrix} 1 & 0 & 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 & 0 & 1 \\ 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 \end{bmatrix} \\ & = \ker \begin{bmatrix} 0 & 2 & 0 & 1 & 0 & -1 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 1 & -3 & 1 & -1 & 0 & 1 \\ 0 & 1 & 0 & 1 & 0 & 0 \\ -1 & 4 & 0 & 1 & 1 & -1 \\ 0 & -1 & 0 & 0 & 0 & 1 \end{bmatrix} \end{aligned}$$

A basis for the right kernel of the above matrix is: $\left\{ \begin{bmatrix} 2 \\ 1 \\ -1 \\ -1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ -1 \\ 0 \\ 1 \\ 0 \end{bmatrix} \right\}$ and

thus we must have that

$$\begin{bmatrix} \beta(0-) \\ \beta^{(1)}(0-) \\ \beta^{(2)}(0-) \end{bmatrix} = \begin{bmatrix} \beta_1(0-) \\ \beta_2(0-) \\ \beta_1^{(1)}(0-) \\ \beta_2^{(1)}(0-) \\ \beta_1^{(2)}(0-) \\ \beta_2^{(2)}(0-) \end{bmatrix} = \alpha \begin{bmatrix} 2 \\ 1 \\ -1 \\ -1 \\ 0 \\ 1 \end{bmatrix} + \beta \begin{bmatrix} 1 \\ 0 \\ -1 \\ 0 \\ 1 \\ 0 \end{bmatrix}, \quad \alpha, \beta \in \mathbf{R} \quad (4.24)$$

from which we obtain that $\alpha = \beta_2(0-)$, $\beta = \beta_1(0-) - 2\beta_2(0-)$ so that from 4.24 we obtain that $\beta_j^{(i)}(0-)$, $j = 1, 2$, $i = 0, 1, 2$ must satisfy the conditions

$$\beta_1^{(1)}(0-) = -\beta_1(0-) + \beta_2(0-) \quad (4.25)$$

$$\beta_2^{(1)}(0-) = -\beta_2(0-) \quad (4.26)$$

$$\beta_1^{(2)}(0-) = \beta_1(0-) - 2\beta_2(0-) \quad (4.27)$$

$$\beta_2^{(2)}(0-) = \beta_2(0-) \quad (4.28)$$

An *irreducible* at $s = \infty$ generalized state space realization of the polynomial part $H_{pol}(s) = \begin{bmatrix} 0 & 2-s \\ 0 & 0 \end{bmatrix}$ of $A(s)^{-1}$ is given by the triple

$$C_\infty = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}, J_\infty = \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}, B_\infty = \begin{bmatrix} 0 & -1 \\ 0 & 2 \end{bmatrix}$$

Formula (4.2) gives

$$\begin{aligned} x_f(0-) &= \begin{bmatrix} B_\infty & J_\infty B_\infty & J_\infty^2 B_\infty \end{bmatrix} \begin{bmatrix} A_0 & A_1 & A_2 \\ 0 & A_0 & A_1 \\ 0 & 0 & A_0 \end{bmatrix} \begin{bmatrix} \beta(0-) \\ \beta^{(1)}(0-) \\ \beta^{(2)}(0-) \end{bmatrix} \\ &= \begin{bmatrix} 0 & -1 & | & 0 & 0 & | & 0 & 0 \\ 0 & 0 & | & 0 & -1 & | & 0 & 0 \end{bmatrix} \begin{bmatrix} 1 & 0 & | & 1 & 0 & | & 0 & 0 \\ 0 & 1 & | & 0 & 1 & | & 0 & 0 \\ - & - & | & - & - & | & - & - \\ 0 & 0 & | & 1 & 0 & | & 1 & 0 \\ 0 & 0 & | & 0 & 1 & | & 0 & 1 \\ - & - & | & - & - & | & - & - \\ 0 & 0 & | & 0 & 0 & | & 1 & 0 \\ 0 & 0 & | & 0 & 0 & | & 0 & 1 \end{bmatrix} \\ &\quad \times \begin{bmatrix} \beta_1(0-) \\ \beta_2(0-) \\ - \\ \beta_1^{(1)}(0-) \\ \beta_2^{(1)}(0-) \\ - \\ \beta_1^{(2)}(0-) \\ \beta_2^{(2)}(0-) \end{bmatrix} \\ &= \begin{bmatrix} -\beta_2(0-) - \beta_2^{(1)}(0-) \\ 2\beta_2(0-) + \beta_2^{(1)}(0-) - \beta_2^{(2)}(0-) \end{bmatrix} \stackrel{4.25-4.28}{=} \begin{bmatrix} 0 \\ 0 \end{bmatrix} \quad (4.29) \end{aligned}$$

i.e. we have that $x_f(0-) = 0$ and thus from (4.1)

$$\widehat{\beta}_{pol}(s) = C_\infty (sJ_\infty - I_\mu)^{-1} J_\infty x_f(0-) = 0$$

as in Proposition 3 so that $\beta_\infty(t) := L_-^{-1} \{\widehat{\beta}_{pol}(s)\} = 0$, and there is no impulsive behavior in $\beta(t)$ at $t = 0$.

A minimal realization C, J, B of the strictly proper part of $A(s)^{-1}$:

$$H_{sp}(s) = \begin{bmatrix} \frac{1}{s+1} & -\frac{3s+2}{(s+1)^2} \\ 0 & \frac{1}{s+1} \end{bmatrix}$$

is given by $C = \begin{bmatrix} 1 & -3 \\ 0 & 1 \end{bmatrix}$, $J = \begin{bmatrix} -1 & 1 \\ 0 & -1 \end{bmatrix}$, $B = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$, ($n = 2$) and formula (4.4) gives

$$\begin{aligned}
x_s(0-) &:= \begin{bmatrix} J^2B & JB & B \end{bmatrix} \begin{bmatrix} A_3 & 0 & 0 \\ A_2 & A_3 & 0 \\ A_1 & A_2 & A_3 \end{bmatrix} \begin{bmatrix} \beta(0-) \\ \beta^{(1)}(0-) \\ \beta^{(2)}(0-) \end{bmatrix} \\
&= \begin{bmatrix} 1 & -2 & | & -1 & 1 & | & 1 & 0 \\ 0 & 1 & | & 0 & -1 & | & 0 & 1 \end{bmatrix} \\
&\quad \times \begin{bmatrix} 0 & 1 & | & 0 & 0 & | & 0 & 0 \\ 0 & 0 & | & 0 & 0 & | & 0 & 0 \\ - & - & | & - & - & | & - & - \\ 0 & 0 & | & 0 & 1 & | & 0 & 0 \\ 0 & 0 & | & 0 & 0 & | & 0 & 0 \\ - & - & | & - & - & | & - & - \\ 1 & 0 & | & 0 & 0 & | & 0 & 1 \\ 0 & 1 & | & 0 & 0 & | & 0 & 0 \end{bmatrix} \begin{bmatrix} \beta_1(0-) \\ \beta_2(0-) \\ - \\ \beta_1^{(1)}(0-) \\ \beta_2^{(1)}(0-) \\ - \\ \beta_2^{(1)}(0-) \\ \beta_2^{(2)}(0-) \end{bmatrix} \\
&= \begin{bmatrix} \beta_1(0-) + \beta_2(0-) - \beta_2^{(1)}(0-) + \beta_2^{(2)}(0-) \\ \beta_2(0-) \end{bmatrix} = \begin{bmatrix} x_{s1}(0-) \\ x_{s2}(0-) \end{bmatrix}
\end{aligned}$$

which due to the constraints 4.25-4.12 gives that

$$x_s(0-) = \begin{bmatrix} x_{s1}(0-) \\ x_{s2}(0-) \end{bmatrix} = \begin{bmatrix} \beta_1(0-) + 3\beta_2(0-) \\ \beta_2(0-) \end{bmatrix} = x(0)$$

and thus the solution of the d.e. is

$$\begin{aligned}
\beta(t) &= \begin{bmatrix} \beta_1(t) \\ \beta_2(t) \end{bmatrix} = \mathcal{L}^{-1} \{ \widehat{\beta}_{sp}(s) \} = \mathcal{L}^{-1} \{ C(sI_n - J)^{-1} x_s(0-) \} \\
&= Ce^{Jt} x_s(0-) = \begin{bmatrix} 1 & -3 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} e^{-t} & te^{-t} \\ 0 & e^{-t} \end{bmatrix} \begin{bmatrix} \beta_1(0-) + 3\beta_2(0-) \\ \beta_2(0-) \end{bmatrix} \\
&= \begin{bmatrix} e^{-t} & te^{-t} - 3e^{-t} \\ 0 & e^{-t} \end{bmatrix} \begin{bmatrix} \beta_1(0-) + 3\beta_2(0-) \\ \beta_2(0-) \end{bmatrix}
\end{aligned}$$

i.e.

$$\begin{aligned}
\beta_1(t) &= \beta_1(0-)e^{-t} + \beta_2(0-)te^{-t} \\
\beta_2(t) &= \beta_2(0-)e^{-t}
\end{aligned} \quad t \geq 0$$

which for $t = 0+$ and due to conditions 4.25-4.12 gives that $\beta_1^{(j)}(0+) = \beta_1^{(j)}(0-)$, $\beta_2^{(j)}(0+) = \beta_2^{(j)}(0-)$, $j = 0, 1, 2$ i.e that $\beta(t), \beta^{(1)}(t), \beta^{(2)}(t)$ are continuous at $t = 0$.

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