

ON FEEDBACKS FOR POSITIVE DISCRETE-TIME SINGULAR SYSTEMS

B. Cantó* C. Coll* E. Sánchez*

* *Departamento de Matemática Aplicada. Universidad
Politécnica de Valencia 46071, Valencia, Spain*

Abstract: In this work, N -periodic linear singular systems are considered. Feedbacks for obtaining positive N -periodic singular systems are analyzed. Some properties on the existence of these feedbacks are established. The concept of holdability of the set \mathbb{R}_+^n is used for getting a positive trajectory of the closed-loop singular systems. This paper examines how feedbacks can be used to modify the trajectory of the system.

Key words: Singular control system, N -periodic system, nonnegative matrix, positive singular system, feedbacks, holdability.

1. INTRODUCTION

Problems involving linear time-varying singular systems have received attention in the last years. Structural properties have been studied in (Campbell and Terrell 1991) and different feedback problems have been analyzed in (Wang 1994) and (Ling and Kucera 1997). A special case of time-varying singular system is the N -periodic singular system. This kind of system can be rewritten as two subsystems. Related topics about N -periodic singular systems have been studied in (Estruch *et al.* 1998), (Tornambe 1996) and (Sreedhar and Van Dooren 1999).

Periodic models are useful for multirate control where the measurement samples and control calculations must be performed at different frequencies. Examples in engineering applications such as electrical circuit networks, aerospace engineering and chemical processing, can be found in (De la Sen *et al.* 1987), (Sun *et al.* 1996) and (Zhu and Ling 1994). These problems can be modeled by a standard N -periodic system such as

$$x(k+1) = A(k)x(k) + B(k)u(k) \quad (1)$$

where the period $N \in \mathbb{N}$, $A(k) = A(k+N) \in \mathbb{R}^{n \times n}$, $B(k) = B(k+N) \in \mathbb{R}^{n \times m}$. The system is called *positive* if the trajectory of the system is nonnegative, that is, the state vector $x(k) \in \mathbb{R}_+^n$ is nonnegative when nonnegative control vector $u(k) \in \mathbb{R}_+^m$ and nonnegative initial state are considered. In this case the system is denoted by $(A(\cdot), B(\cdot))_N \geq 0$.

In (Bru and Hernández 1989) it was shown that the N -periodic system is *positive*, if and only if, the matrices $A(\cdot)$, and $B(\cdot)$ have nonnegative entries, that is, $A(k) \in \mathbb{R}_+^{n \times n}$, $B(k) \in \mathbb{R}_+^{n \times m}$. In the case where the period $N = 1$, then the system is a *positive standard invariant system* and the above characterization is $A \geq 0$, and $B \geq 0$. This was previously used for studying structural properties of positive standard systems in (Coxson and Shapiro 1987) and (Rumche and James 1989).

In the last ten years, authors as (Valcher 1996), (Bru *et al.* 2000b), (Farina and Rinaldi 2000), and (Caccetta and Rumche 2000) have studied different topics of positive standard systems.

Positive singular invariant systems have been studied recently. A characterization for this kind

of a system is given in (Bru *et al.* 2000). For systems without restrictions, an interesting problem is to obtain feedbacks such that the trajectory of the closed-loop holds nonnegative. This problem has been studied for standard invariant system in (Berman and Stern 1987), for singular invariant system in (Cantó *et al.* 2001) and for singular N -periodic system in (Coll *et al.* 1992). The positivity of these systems is related with the holdability of \mathbb{R}_+^n problem.

The process modelation is often not standard (see for example the circuit network and Leontief economic model given in (Dai 1989)). In addition, if the process is periodic, it is given by a singular N -periodic system

$$E(k)x(k+1) = A(k)x(k) + B(k)u(k), \quad (2)$$

where for all $k \in \mathbb{Z}_+$, $E(k) = E(k+N) \in \mathbb{R}^{n \times n}$ can be singular and the matrices $A(k)$, $B(k)$, and $C(k)$ are also N -periodic as in the system (1).

This system is denoted by $(E(\cdot), A(\cdot), B(\cdot))_N \geq 0$. In the invariant case, the system is given by

$$Ex(k+1) = Ax(k) + Bu(k), \quad k \in \mathbb{Z}_+, \quad (3)$$

In this paper, feedbacks for obtaining positive singular systems are given. The holdability of \mathbb{R}_+^n problem for singular systems is used in this way. Some issues concerning the solution of singular systems are studied and the relation between the existence of proportional feedbacks and the holdability property is analyzed.

The pair $(E(\cdot), A(\cdot))$ is said to be a regular pair if there exists $\lambda \in \mathbb{C}$ such that $\det(\lambda E(\cdot) - A(\cdot)) \neq 0$. The set of admissible initial conditions is denoted by \mathcal{X}_0 . The vector system $\{e_1, \dots, e_n\}$ denotes the standard unit basis of \mathbb{R}^n .

2. POSITIVE N -PERIODIC SINGULAR SYSTEMS

Consider a discrete-time linear N -periodic singular system $(E(\cdot), A(\cdot), B(\cdot))_N$ given by the expression (2). In the particular case, $E(k) = I$, $k \in \mathbb{Z}_+$, the system $(A(\cdot), B(\cdot))_N$ is given by (1) and it is called standard. And, when $N = 1$, the system (E, A, B) is given by (3) and it is called invariant. In this last case, it is well-known (see (Dai 1989) and (Kaczorek 1992)) that the system has a solution when the pair $(E(\cdot), A(\cdot))$ is regular.

A special kind of N -periodic singular system $(E(\cdot), A(\cdot), B(\cdot))_N$ is given by

$$E(k)x(k+1) = A(k)x(k) + B(k)u(k), \quad (4)$$

where

$$E(k) = \begin{bmatrix} I & 0 \\ 0 & N(k) \end{bmatrix}, \quad A(k) = \begin{bmatrix} A_1(k) & 0 \\ 0 & I \end{bmatrix}$$

$$B(k) = \begin{bmatrix} B_1(k) \\ B_2(k) \end{bmatrix},$$

$A_1(k+N) = A_1(k) \in \mathbb{R}^{n_1 \times n_1}$, $N(k+N) = N(k) \in \mathbb{R}^{n_2 \times n_2}$, $B_1(k+N) = B_1(k) \in \mathbb{R}^{n_1 \times m}$, $B_2(k+N) = B_2(k) \in \mathbb{R}^{n_2 \times m}$, $k \in \mathbb{Z}_+$, $N \in \mathbb{Z}_+$. This system is said to be an N -periodic forward-backward system and it is an interesting control model because it can be separated in two parts: the forward subsystem,

$$x_1(k+1) = A_1(k)x_1(k) + B_1(k)u(k), \quad (5)$$

and in the backward subsystem,

$$N(k)x_2(k+1) = x_2(k) + B_2(k)u(k). \quad (6)$$

This fact means in (Estruch *et al.* 1998) periodic realizations of a periodic collection of nonproper rational matrices can be obtained.

Note that, by periodicity of the coefficients matrices, some properties of the N -periodic systems are only need be studied at time s , $s = 0, 1, \dots, N-1$.

The solution of this kind of system involves products of matrices. Firstly, the following matrices are defined $\phi_{A_1}(k, k_0) = A_1(k-1)A_1(k-2) \dots A_1(k_0)$, $k > k_0$, $\phi_{A_1}(k_0, k_0) = I$, and $\psi_N(k, k_0) = N(k)N(k+1) \dots N(k_0-1)$, $k < k_0$, $\psi_N(k_0, k_0) = I$. For $s \in \mathbb{Z}$, the matrices $A_{1s} = \phi_{A_1}(s+N, s)$ and $N_s = \psi_N(s, s+N)$ are called forward monodromy and backward monodromy matrices, respectively.

Assuming that the monodromy matrices, N_s , $s \in \mathbb{Z}$ are nilpotent, there exists an integer $h \in \mathbb{Z}$ such that the general solution of the system (5)-(6) is given by the following expression

$$x(k) = \begin{bmatrix} I_{n_1} \\ 0 \end{bmatrix} x_1(k) + \begin{bmatrix} 0 \\ I_{n_2} \end{bmatrix} x_2(k) = \quad (7)$$

$$= \begin{bmatrix} I_{n_1} \\ 0 \end{bmatrix} (\phi_{A_1}(k, s)x_1(s)$$

$$+ \sum_{j=s}^{k-1} \phi_{A_1}(k, j+1)B_1(j)u(j))$$

$$- \begin{bmatrix} 0 \\ I_{n_2} \end{bmatrix} \sum_{j=k}^{k+h-1} \psi_N(k, j)B_2(j)u(j), \quad k \geq s.$$

From the above expression, for each $s = 0, 1, \dots, N-1$, the state at time s , that is for $k = s$

$$x(s) = \begin{bmatrix} I_{n_1} \\ 0 \end{bmatrix} x_1(s)$$

$$- \begin{bmatrix} 0 \\ I_{n_2} \end{bmatrix} \sum_{j=s}^{s+h-1} \psi_N(s, j)B_2(j)u(j).$$

Thus, the set of initial conditions $\mathcal{X}_0(s)$, $s = 0, 1, \dots, N-1$, for the s stem (2) is given by

$$\mathcal{X}_0(s) = \text{Im} [H(s), H_0(s), \dots, H_{h-1}(s)],$$

where $H(s) = \begin{bmatrix} I_{n_1} & 0 \\ 0 & 0 \end{bmatrix}$ and

$$H_i(s) = \begin{bmatrix} 0 & 0 \\ 0 & I_{n_2} \end{bmatrix} \psi_N(s, i) B_2(i),$$

$$i = s, \dots, s + h - 1.$$

When the holdability problem for N -periodic singular systems is studied, it is necessary to analyze the set of initial conditions and the structure of the solution. In this case, the set of admissible initial conditions for N -periodic forward-backward system is given by $\mathcal{X}_0(s)$.

It is well-known (see (Estruch *et al.* 1998)) that, for an $s \in \mathbb{Z}$, there exists a forward-backward invariant linear system associated with periodic system (4)

$$E_s \begin{bmatrix} x_{1,s}(k+1) \\ x_{2,s}(k+1) \end{bmatrix} = A_s \begin{bmatrix} x_{1,s}(k) \\ x_{2,s}(k) \end{bmatrix} \quad (8)$$

$$+ B_s u_s(k), \quad k \geq 0,$$

with $x_{1,s}(k) = x_1(s + kN)$, $x_{2,s}(k) = x_2(s + kN)$, $u_s(k) = \text{col}[u(s + kN), \dots, u(s + kN + N - 1)]$

$$E_s = \begin{bmatrix} I & 0 \\ 0 & N_s \end{bmatrix}, \quad A_s = \begin{bmatrix} A_{1,s} & 0 \\ 0 & I_{n_2} \end{bmatrix},$$

$$A_{1,s} = \phi_{A_1}(s + N, s) \in \mathbb{R}^{n_1 \times n_1},$$

$$N_s = \psi_N(s, s + N) \in \mathbb{R}^{n_2 \times n_2},$$

$$B_s = \begin{bmatrix} B_{1,s} \\ B_{2,s} \end{bmatrix}$$

$$B_{1,s} = \text{row} [\phi_{A_1}(s + N, s + j + 1) B_1(s + j)]_{j=0}^{N-1},$$

$$B_{2,s} = \text{row} [\psi_N(s, s + j) B_2(s + j)]_{j=0}^{N-1},$$

where $B_{1,s} \in \mathbb{R}^{n_1 \times mN}$ and $B_{2,s} \in \mathbb{R}^{n_2 \times mN}$.

For each $s = 0, 1, \dots, N-1$, the set of initial conditions $\mathcal{X}_{0,s}$ at time $k = 0$, for the (E_s, A_s, B_s) system (8) is given by

$$\mathcal{X}_{0,s} = \text{Im} [H_s, H_{0,s}, \dots, H_{h-1,s}],$$

where $H_s = \begin{bmatrix} I_{n_1} & 0 \\ 0 & 0 \end{bmatrix}$ and

$$H_{i,s} = \begin{bmatrix} 0 & 0 \\ 0 & I_{n_2} \end{bmatrix} N_s^i B_{2,s}, \quad i = 0, \dots, q_s - 1,$$

where q_s is the index of nilpotence of N_s , that is $N_s^{q_s} = O$, for all $s = 0, 1, \dots, N-1$.

Remark 1. (i) If we consider the set of nilpotence indices of matrices N_s , that is

$$\{q_s, s = 0, 1, \dots, N-1\},$$

it is easy to show that there exists

$$q = \min \{q_s, s = 0, 1, \dots, N-1\} + 1$$

such that $(N_s)^q = 0$, $s = 0, 1, \dots, N-1$. We denote this index q by $\text{ind}(N_s)$. Furthermore, the number h in equation (7) is given by $h = qN$.

(ii) From construction of the matrices N_s and $B_{2,s}$ the following relation between the sets of initial conditions is obtained

$$\{\mathcal{X}_{0,s}, s = 0, 1, \dots, N-1\}$$

associated with the invariant systems

$$\{(E_s, A_s, B_s), s = 0, 1, \dots, N-1\}$$

and the sets of initial conditions

$$\{\mathcal{X}_0(s), s = 0, 1, \dots, N-1\}$$

associated with the N -periodic system

$$(E(\cdot), A(\cdot), B(\cdot))_N.$$

Since

$$\begin{aligned} & \{N_s^i B_{2,s}, i = 0, \dots, q-1\} \\ &= \left\{ (\psi_N(s, s + N))^i \psi_N(s, s) B_2(s), \dots \right. \\ & \quad \left. (\psi_N(s, s + N))^i \psi_N(s, s + N - 1) B_2(s + N - 1), i = 0, \dots, q-1 \right\} \\ &= \left\{ \psi_N(s, s + iN) \psi_N(s, s) B_2(s), \dots \right. \\ & \quad \left. \psi_N(s, s + iN) \psi_N(s, s + N - 1) B_2(s + N - 1), i = 0, \dots, q-1 \right\} \\ &= \{\psi_N(s, i) B_2(i), i = s, \dots, s + qN - 1\}. \end{aligned}$$

Then $\mathcal{X}_{0,s} = \mathcal{X}_0(s)$, $s = 0, 1, \dots, N-1$.

3. ON FEEDBACKS AND HOLDABILITY

This section studies the relation between the holdability property associated with an N -periodic singular system, when the set \mathbb{R}_+^n is considered, and feedbacks for obtaining positive N -periodic singular systems are used.

Firstly, the following well-known definitions and results which will be used in the rest of the section are given.

Definition 1. A nonempty set $\Gamma \subset \mathbb{R}^n$ will be called holdable with respect to (2) if for each $s = 0, 1, \dots, N-1$ and for all initial state $x(s) = x_{0,s} \in$

$\mathcal{X}_0(s) \cap \Gamma$ there exists a control sequence $u(j) \in \mathbb{R}^m$, $j \geq s$, such that the trajectory of the system belongs to Γ .

Definition 2. The N -periodic system (2) is a positive N -periodic singular system when for each $s = 0, 1, \dots, N-1$, for each initial state $x(s) = x_{0,s} \in \mathcal{X}_0(s) \cap \mathbb{R}_+^n$ and for each control sequence $u(k) \geq 0$, $k \geq s$, the state trajectory belong to \mathbb{R}_+^n .

Note that the above definition is given in (Brun and Hernández 1989) for N -periodic standard systems.

A characterization of positive singular system is given in the following proposition.

Proposition 1. Consider a N -periodic forward-backward system $(E(\cdot), A(\cdot), B(\cdot))_N$. The system is positive if, and only if, $A_1(k) \geq 0$, $B_1(k) \geq 0$, $\psi_N(k, j)B_2(j) \leq 0$, $k \in \mathbb{Z}$, and $j = k, \dots, k + qN - 1$, where $q = \text{ind}(N_s)$.

Proof. If conditions on the matrices $A_1(k) \geq 0$, $B_1(k) \geq 0$, $\psi_N(k, j)B_2(j) \leq 0$, hold, the trajectory (7) is nonnegative and then the system is positive.

If the system is positive, as the solution is given

$$\begin{aligned} x(k) &= \begin{bmatrix} I_{n_1} \\ 0 \end{bmatrix} (\phi_{A_1}(k, s)x_1(s) \\ &+ \sum_{j=s}^{k-1} \phi_{A_1}(k, j+1)B_1(j)u(j)) \\ &- \begin{bmatrix} 0 \\ I_{n_2} \end{bmatrix} \sum_{j=k}^{k+qN-1} \psi_N(k, j)B_2(j)u(j), \quad k \geq s, \end{aligned}$$

taking $s = 0$, $k = 1$, $u(\cdot) = 0$, $x_1(0) = e_i$, $i = 1, \dots, n_1$, where e_i are the n_1 canonical vectors of \mathbb{R}^{n_1} ,

$$\begin{aligned} x(1) &= \begin{bmatrix} I_{n_1} \\ 0 \end{bmatrix} \phi_{A_1}(1, 0)x_1(s) \\ &= \begin{bmatrix} I_{n_1} \\ 0 \end{bmatrix} A_1(0) e_i \geq 0, \quad i = 1, \dots, n_1, \end{aligned}$$

then $A_1(0) \geq 0$. It is easy to see that taking $s = j$, $k = j + 1$, $u(\cdot) = 0$, $x_1(0) = e_i$, $i = 1, \dots, n_1$, the matrices $A_1(k) \geq 0$, $k = 0, 1, \dots, N-1$. Analogously, it can be proved that $B_1(k) \geq 0$, $k = 0, 1, \dots, N-1$, and $\psi_N(k, j)B_2(j) \leq 0$ using zero admissible initial conditions and taking adequate controls (canonical vectors and zero vectors). \square

Firstly, the holdability characterization of \mathbb{R}_+^n in the autonomous case is given.

Proposition 2. Consider the N -periodic forward-backward singular system $(E(\cdot), A(\cdot))_N$. The system is positive if, and only if, the set \mathbb{R}_+^n is holdable with respect to $(E(\cdot), A(\cdot))_N$.

Proof. When N -periodic system is given by the autonomous forward-backward system, the trajectory is

$$\begin{aligned} x(k) &= \begin{bmatrix} I_{n_1} \\ 0 \end{bmatrix} x_1(k) + \begin{bmatrix} 0 \\ I_{n_2} \end{bmatrix} x_2(k) = \\ &= \begin{bmatrix} I_{n_1} \\ 0 \end{bmatrix} \phi_{A_1}(k, s)x_1(s). \end{aligned}$$

Note that, in this case, the backward subsystem does not influence in the trajectory of system $(E(\cdot), A(\cdot))_N$. Thus, if $A_1(k) \geq 0$, then $x(k) = \begin{bmatrix} I_{n_1} \\ 0 \end{bmatrix} \phi_{A_1}(k, s)x_1(s)$ is nonnegative for all initial states $x(s) = \begin{bmatrix} x_1(s) \\ x_2(s) \end{bmatrix} \in \mathcal{X}_0(s) \cap \mathbb{R}_+^n$. Hence, \mathbb{R}_+^n is holdable with respect to $(E(\cdot), A(\cdot))_N$.

Conversely, it is easy to see that if \mathbb{R}_+^n is holdable with respect to $(E(\cdot), A(\cdot))_N$ then $A_1(k) \geq 0$, $k = 0, 1, \dots, N-1$. \square

Example 1. Consider N -periodic forward-backward singular system $(E(\cdot), A(\cdot))_N$, with $N = 2$, given by

$$\begin{aligned} E(0) = E(1) &= \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix}, \quad (9) \\ A(0) &= \begin{bmatrix} 2 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}, \quad A(1) = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}. \end{aligned}$$

As $\phi_{A_1}(k, s) \geq 0$ and $x_1(s) \geq 0$, the trajectory of the systems given by

$$x(k) = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} \phi_{A_1}(k, s)x_1(s) \geq 0, \quad k \geq s.$$

In the below result, the holdability relation between the periodic and the invariant systems is given.

Proposition 3. Consider the N -periodic forward-backward system $(E(\cdot), A(\cdot))_N$. If the set \mathbb{R}_+^n is holdable with respect to $(E(\cdot), A(\cdot))_N$ then \mathbb{R}_+^n is holdable with respect to invariant system (E_s, A_s) , for all $s = 0, 1, \dots, N-1$.

Proof. For all $s = 0, 1, \dots, N-1$, for each initial state $x_s(0) = \begin{bmatrix} x_1(s) \\ x_2(s) \end{bmatrix} = x(s) \in \mathcal{X}_{0,s} \cap \mathbb{R}_+^n$, we

have $x(s) \in \mathcal{X}_0(s) \cap \mathbb{R}_+^n$, since $\mathcal{X}_0(s) = \mathcal{X}_{0,s}$. Using the above proposition, the trajectory of the periodic system is nonnegative and, from construction of the state of invariant system,

$$\begin{aligned} x_s(k) &= \begin{bmatrix} x_{1,s}(k) \\ x_{2,s}(k) \end{bmatrix} \\ &= x(s + kN) = \begin{bmatrix} x_1(s + kN) \\ x_2(s + kN) \end{bmatrix} \end{aligned}$$

it is also nonnegative. Then the set \mathbb{R}_+^n is holdable with respect to invariant system (E_s, A_s) , for all $s = 0, 1, \dots, N-1$. \square

Now, consider the controller system.

Proposition 4. Consider a forward-backward system $(E(\cdot), A(\cdot), B(\cdot))_N$. If there exists a feedback $u(k) = [F_1(k) \ 0] x(k)$ with $F_1(k+N) = F_1(k)$ such that $A_1(k) + B_1(k)F_1(k) \geq 0$ and $B_2(k)F_1(k) = 0$, then the set \mathbb{R}_+^n is holdable with respect to $(E(\cdot), A(\cdot), B(\cdot))_N$.

Proof. Suppose there exists

$$u(k) = [F_1(k) \ 0] x(k)$$

such that $A_1(k) + B_1(k)F_1(k) \geq 0$, and $B_2(k)F_1(k) = 0$.

The forward closed-loop subsystem is given by

$$\begin{aligned} x_1(k+1) &= A_1(k)x_1(k) + B_1(k)F_1(k)x_1(k) \\ &= (A_1(k) + B_1(k)F_1(k))x_1(k), \end{aligned}$$

and since $A_1(k) + B_1(k)F_1(k) \geq 0$, then $x_1(k) \geq 0$. The backward closed-loop subsystem is given by

$$N(k)x_2(k+1) = x_2(k) + B_2(k)u(k),$$

and the solution is given by

$$\begin{aligned} x_2(k) &= - \sum_{j=k}^{k+h-1} \psi_N(k, j) B_2(j) u(j) = \\ &= - \sum_{j=k}^{k+h-1} \psi_N(k, j) B_2(j) F_1(j) x_1(j), \quad k \in \mathbb{Z}_+. \end{aligned}$$

Then $x_2(k) = 0$, since $B_2(j)F_1(j) = 0$. Thus, $x(k) \geq 0$, that is the closed-loop system is positive and then \mathbb{R}_+^n is holdable with respect to the system $(E(\cdot), A(\cdot), B(\cdot))_N$. \square

Example 2. Consider the forward-backward system $(E(\cdot), A(\cdot), B(\cdot))_N$ with $N = 2$, where matrices $E(\cdot)$ and $A(\cdot)$ are given in (9) and $B(\cdot)$ are given by

$$B(0) = \begin{bmatrix} -1 & 2 \\ 0 & 2 \\ 0 & 0 \end{bmatrix}, \quad B(1) = \begin{bmatrix} 3 & -1 \\ 1 & -1 \\ -2 & 2 \end{bmatrix}.$$

It is easy to check that there exists a control sequence such that the trajectory of the system is negative. For example, considering

$$u(0) = \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \quad u(k) = 0, \quad k \geq 1 \quad \text{and} \quad x(s) = 0.$$

According to the above proposition, there exists a collection of 2-periodic feedback $F(k) = [F_1(k) \ 0]$, for example

$$F(0) = \begin{bmatrix} -1 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}, \quad F(1) = \begin{bmatrix} 1 & 0 & 0 \\ 1 & 0 & 0 \end{bmatrix}.$$

Note that, $B_2(k)F_1(k) = 0$ and $A_1(k) + B_1(k)F_1(k) \geq 0$, $k = 0, 1$.

Proposition 5. Consider the N -periodic singular system $(E(\cdot), A(\cdot), B(\cdot))_N$. If the set \mathbb{R}_+^n is holdable with respect to $(E(\cdot), A(\cdot), B(\cdot))_N$ then there exists a sequence of periodic matrices $\{F(k)\} \subset \mathbb{R}^{m \times n}$, $F(k+N) = F(k)$, such that $A(s) + B(s)F(s) \geq 0$, for each $s \in \mathbb{Z}$.

Proof. Consider at time s ,

$$x^i(s) = \begin{bmatrix} e_i \\ 0 \end{bmatrix} \in \mathcal{X}_0(s) \cap \mathbb{R}_+^n.$$

Since \mathbb{R}_+^n is holdable with respect to $(E(\cdot), A(\cdot))_N$, there exists a control sequence $u^i(\cdot)$ such that the trajectory of the system is nonnegative. Using this control sequence, the feedback matrices

$$F(s), \quad s = 0, 1, \dots, N-1,$$

are defined as $F(s)e_i = u^i(s)$, and the N -periodic extension $F(k+N) = F(k)$ is constructed. Applying the feedback

$$u(k) = F(k)x(k)$$

to the system, the forward substate at time $s+1$ is nonnegative and is given by

$$\begin{aligned} x_1(s+1) &= A_1(s)x(s) + \phi_{A_1}(s+1, s+1)B_1(s)u(s) \\ &= (A_1(s) + B_1(s)F(s))e_i \geq 0. \end{aligned}$$

Thus, $A_1(s) + B_1(s)F(s) \geq 0$. \square

4. CONCLUSIONS

In this work, feedbacks on N -periodic linear singular systems for obtaining a nonnegative trajectory of the new closed-loop system have been

considered. This property is associated with the holdability property of the set \mathbb{R}_+^n . Thus, the relation between the holdability property and special state-feedbacks has been analyzed. In the forward-backward case, some conditions on proportional state-feedbacks have been established for obtaining the holdability property of \mathbb{R}_+^n and in general, the feedback has been constructed when this property holds.

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