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Compensating the distributed effect of a wave PDE in the actuation or sensing path of MIMO LTI systems

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ABSTRACT

The problem of compensation of infinite-dimensional actuator or sensor dynamics of more complex type than pure delay was solved recently using the backstepping method for PDEs. In this paper we construct an explicit feedback law for a multi-input LTI system which compensates the wave PDE dynamics in its input and stabilizes the overall system. Our design is based on a novel infinite-dimensional backstepping–forwarding transformation. We illustrate the effectiveness of our design with a simulation example of a single-input second order system, in which the wave input enters the system through two different channels, each one located at a different point in the domain of the wave PDE. Finally, we consider a dual problem where we design an exponentially convergent observer that compensates the distributed effect of the wave sensor dynamics.

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1. Introduction

Compensation of input and sensor delays in linear timeinvariant systems is achieved using predictor-based techniques [1–19]. For nonlinear systems several extensions of these methods exist [20–30], while adaptive controllers are beginning to emerge [31–36].

The problem of compensating more complex input and sensor dynamics than pure delays was solved recently in [37-39] using the backstepping method for PDEs. In [37] an explicit control law is constructed for a single-input system with a heat equation as its input, whereas in [38] a string PDE is compensated in the input path of an ODE. Finally, in [39] the results from [37] are extended to incorporate a counter-convection effect. In this paper we extend the results from [38] in two different directions: (1) Firstly, although the results in [38] can be almost trivially extended in the multi-input case, when the wave propagation speeds are the same in each individual input channel, the backstepping method is not applicable in the case where the propagation speeds are different in each input channel. (2) Secondly, in this paper we consider the case where the wave PDE is entering the ODE system in a distributed way. This is in contrast to the case considered in [38] where the wave PDE in the input and the ODE system are in cascade form, i.e. the wave enters the system through a single point of its spatial domain. The backstepping method is not applicable in this case. As pointed out also in [40,41] for the cases of distributed delays and diffusion respectively, the key difficulty is that the system that is comprised of the finite-dimensional state X(t) and the infinite-dimensional actuator states u(x, t), $x \in [0, D]$, is not in the strict-feedback form.

The challenges of considering the present problem in comparison with the one considered in [41] are analogous to those for the problem considered in [37] in comparison with the one in [38]. These include the fact that all of the (infinitely many) eigenvalues of the wave PDE are on the imaginary axis, and due to the fact that it has a finite (limited) speed of propagation (large control does not help). Moreover the PDE system is second order in time and hence one has to deal with the coupling of two infinitedimensional states.

As in [40] for the case of distributed input or sensor delays, and in [41] for the case of diffusion with counter-convection, we design feedback laws that are given by explicit formulae. In Section 2 we design an explicit controller. In Section 3 we develop a dual of our actuator dynamics compensator and design an infinitedimensional observer which compensates the wave PDE dynamics of the sensor. Section 4 presents a simulation example of controller design for a single-input system, in which the wave enters the system through two different channels, each one located at a different point in the domain of the PDE.

2. Controller design

We consider the system

$$\dot{X}(t) = AX(t) + \sum_{i=1}^{2} \left(\int_{0}^{D_{i}} B_{i}(y)u_{i}(y,t)dy + \int_{0}^{D_{i}} B_{it}(y)\partial_{t}u_{i}(y,t)dy \right)$$
(1)

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$$\partial_{tt} u_1(x,t) = \partial_{xx} u_1(x,t) \tag{2}$$

$$\partial_x u_1(0,t) = 0 \tag{3}$$

$$\partial_x u_1(D_1, t) = U_1(t) \tag{4}$$

$$\partial_{tt} u_2(z,t) = \partial_{zz} u_2(z,t)$$
(5)

 $\partial_z u_2(0,t) = 0 \tag{6}$

$$\partial_z u_2(D_2, t) = U_2(t), \tag{7}$$

where $x \in [0, D_1]$, $z \in [0, D_2]$, $D_1, D_2 > 0$, $X(t) \in \mathbb{R}^n$ and $U_1(t)$, $U_2(t) \in \mathbb{R}$. For notational simplicity we consider a two-input case. The same analysis can be carried out for an arbitrary number of inputs with different wave propagation speeds in each individual input channel. For this system we state next an explicit feedback controller that compensates the wave dynamics and stabilizes the overall system.

Theorem 1. Consider the closed-loop system consisting of the plant (1)–(7) and the control law

$$U(t) = \begin{bmatrix} U_1(t) \\ U_2(t) \end{bmatrix}$$
(8)

$$U_{1}(t) = K_{1}Z(t) - c_{01}\left(c_{11}\int_{0}^{D_{1}}\partial_{t}u_{1}(y,t)dy + u_{1}(D_{1},t)\right) - c_{11}\partial_{t}u_{1}(D_{1},t)$$
(9)

$$U_{2}(t) = K_{2}Z(t) - c_{02} \left(c_{12} \int_{0}^{D_{2}} \partial_{t} u_{2}(y, t) dy + u_{2}(D_{2}, t) \right) - c_{12} \partial_{t} u_{2}(D_{2}, t)$$
(10)

$$Z(t) = X(t) + \int_{0}^{D_{1}} (Ag_{1}(y) - B_{1t}(y) + g_{1}(D_{1})c_{01}c_{11})u_{1}(y, t) dy + \int_{0}^{D_{1}} g_{1}(y)\partial_{t}u_{1}(y, t)dy + c_{11}g_{1}(D_{1})u_{1}(D_{1}, t) + \int_{0}^{D_{2}} (Ag_{2}(y) - B_{2t}(y) + g_{2}(D_{2})c_{02}c_{12})u_{2}(y, t) dy + \int_{0}^{D_{2}} g_{2}(y)\partial_{t}u_{2}(y, t)dy + c_{12}g_{2}(D_{2})u_{2}(D_{2}, t),$$
(11)

where $c_{0i}, c_{1i}, i = 1, 2$ are positive constants and

$$g_{i}(y) = \begin{bmatrix} I & 0 \end{bmatrix} e^{\begin{bmatrix} 0 & I \\ A^{2} & 0 \end{bmatrix}^{y}} \left(I + \int_{0}^{y} e^{-\begin{bmatrix} 0 & I \\ A^{2} & 0 \end{bmatrix}^{r}} dr \times \begin{bmatrix} 0 \\ I \end{bmatrix} Ac_{1i}c_{0i}G_{i}^{-1} \begin{bmatrix} I & 0 \end{bmatrix} e^{\begin{bmatrix} 0 & I \\ A^{2} & 0 \end{bmatrix}^{D_{i}}} \right) \begin{bmatrix} I \\ 0 \end{bmatrix} g_{i}(0) - \begin{bmatrix} I & 0 \end{bmatrix} \int_{0}^{y} e^{\begin{bmatrix} 0 & I \\ A^{2} & 0 \end{bmatrix}^{(y-r)}} \begin{bmatrix} 0 \\ I \end{bmatrix} (B_{i}(r) + AB_{it}(r)) dr - \begin{bmatrix} I & 0 \end{bmatrix} \int_{0}^{y} e^{\begin{bmatrix} 0 & I \\ A^{2} & 0 \end{bmatrix}^{(y-r)}} dr \begin{bmatrix} 0 \\ I \end{bmatrix} Ac_{1i}c_{0i}G_{i}^{-1} \begin{bmatrix} I & 0 \end{bmatrix} \times \int_{0}^{D_{i}} e^{\begin{bmatrix} 0 & I \\ A^{2} & 0 \end{bmatrix}^{(D_{i}-y)}} \begin{bmatrix} 0 \\ I \end{bmatrix} (B_{i}(y) + AB_{it}(y)) dy$$
(12)

$$G_{i} = I - \begin{bmatrix} I & 0 \end{bmatrix} \int_{0}^{D_{i}} e^{\begin{bmatrix} 0 & I \\ A^{2} & 0 \end{bmatrix}^{(D_{i}-r)}} \begin{bmatrix} 0 \\ I \end{bmatrix} dr Ac_{1i}c_{0i}$$
(13)

$$g_i(0) = E_i^{-1} \Delta_i \int_0^{D_i} e^{\begin{bmatrix} 0 & I \\ A^2 & 0 \end{bmatrix} (D_i - r)} \begin{bmatrix} 0 \\ I \end{bmatrix} (B_i(r) + AB_{it}(r)) dr \quad (14)$$

$$\Delta_{i} = \begin{bmatrix} 0 & I \end{bmatrix} \left(I + \int_{0}^{D_{i}} e^{\begin{bmatrix} 0 & I \\ A^{2} & 0 \end{bmatrix}} {}^{(D_{i}-r)} \begin{bmatrix} 0 \\ I \end{bmatrix} dy A c_{1i} c_{0i} G_{i}^{-1} \right)$$

$$\times \begin{bmatrix} I & 0 \end{bmatrix} + (c_{0i}I + c_{1i}A) G_{i}^{-1} \begin{bmatrix} I & 0 \end{bmatrix}$$
(15)

$$E_i = \Delta_i e^{\begin{bmatrix} 0 & I \\ A^2 & 0 \end{bmatrix} D_i} \begin{bmatrix} I \\ 0 \end{bmatrix}, \quad i = 1, 2.$$
(16)

Let the pair $(A, [g_1(D_1) \quad g_2(D_2)])$ be completely controllable and choose the positive constants c_{0i} , c_{1i} , i = 1, 2 such that the matrices G_i , E_i , i = 1, 2 are invertible. Furthermore, choose K_1 , K_2 such that the matrix

$$A_{cl} = A + g_1(D_1)K_1 + g_2(D_2)K_2,$$
(17)

is Hurwitz, and such that the matrices

$$R_{i} = \begin{bmatrix} I & c_{0i}I \end{bmatrix} e^{\begin{bmatrix} 0 & A_{cl}^{2} \\ I & 0 \end{bmatrix} D_{i}} \begin{bmatrix} c_{1i}A_{cl} \\ I \end{bmatrix}, \quad i = 1, 2,$$
(18)

are invertible. If $u_i(\cdot, 0) \in H^1(0, D_i)$ and $\partial_t u_i(\cdot, 0) \in L^2(0, D_i)$, i = 1, 2, then the closed-loop system has a unique solution $(X(t), u_1(\cdot, t), \partial_t u_1(\cdot, t), u_2(\cdot, t), \partial_t u_2(\cdot, t)) \in C([0, \infty], \mathbb{R}^n \times H^1$ $(0, D_1) \times L^2(0, D_1) \times H^1(0, D_2) \times L^2(0, D_2))$ which is exponentially stable in the sense that there exist positive constants κ and λ such that

$$\Omega(t) \le \kappa \,\Omega(0) \mathrm{e}^{-\lambda t} \tag{19}$$

$$\Omega(t) = |X(t)|^{2} + \sum_{i=1}^{2} \left(\int_{0}^{D_{i}} \partial_{y} u_{i}(y, t)^{2} dy + \int_{0}^{D_{i}} \partial_{t} u_{i}(y, t)^{2} dy + u_{i}(0, t)^{2} \right).$$
(20)

Moreover, if the initial condition $(u_i(\cdot, 0), \partial_t u_i(\cdot, 0))$, i = 1, 2 is compatible with controller (9) and (10) and belongs to $H^2(0, D_i) \times$ $H^1(0, D_i)$, i = 1, 2, then $(X(t), u_1(\cdot, t), \partial_t u_1(\cdot, t), u_2(\cdot, t), \partial_t$ $u_2(\cdot, t)) \in C([0, \infty], \mathbb{R}^n \times H^1(0, D_1) \times L^2(0, D_1) \times H^1(0, D_2) \times$ $L^2(0, D_2))$ is the classical solution of the closed-loop system.

Proof. We introduce three invertible transformations, one of the finite-dimensional state X(t) given in (11) and the other two for the infinite-dimensional actuator states $u_1(x, t)$ and $u_2(z, t)$ given by

$$w_{1}(x,t) = u_{1}(x,t) - \gamma_{1}(x) \left(X(t) + \sum_{i=1}^{2} \left(\int_{0}^{D_{i}} (Ag_{i}(y) - B_{it}(y) + g_{i}(D_{i})c_{0i}c_{1i})u_{i}(y,t) \, dy + \int_{0}^{D_{i}} g_{i}(y)\partial_{t}u_{i}(y,t) \, dy + c_{1i}g_{i}(D_{i})u_{i}(D_{i},t) \right) \right) + c_{01} \int_{0}^{x} u_{1}(y,t) \, dy$$
(21)

$$w_{2}(z,t) = u_{2}(z,t) - \gamma_{2}(z) \left(X(t) + \sum_{i=1}^{2} \left(\int_{0}^{D_{i}} (Ag_{i}(y) - B_{it}(y) + g_{i}(D_{i})c_{0i}c_{1i})u_{i}(y,t) dy + \int_{0}^{D_{i}} g_{i}(y)\partial_{t}u_{i}(y,t) dy + c_{1i}g_{i}(D_{i})u_{i}(D_{i},t) \right) + c_{02} \int_{0}^{z} u_{2}(y,t)dy, \quad (22)$$

where the kernels $\gamma_1(x)$ and $\gamma_2(z)$ are to be derived to transform the plant (1)–(7), along with the control law (8)–(10), into the target system

 $\dot{Z}(t) = A_{cl}Z(t) \tag{23}$

$$\partial_{tt} w_1(x,t) = \partial_{xx} w_1(x,t) \tag{24}$$

$$\partial_x w_1(0,t) = c_{01} w_1(0,t) \tag{25}$$

$$\partial_x w_1(D_1, t) = -c_{11} \partial_t w_1(D_1, t)$$
 (26)

$$\partial_{tt} w_2(z,t) = \partial_{zz} w_2(z,t) \tag{27}$$

$$\partial_z w_2(0,t) = c_{02} w_2(0,t)$$
 (28)

$$\partial_z w_2(D_2, t) = -c_{12}\partial_t w_2(D_2, t).$$
 (29)

It is well known that system (23)–(29) associates with an exponential stable C_0 -semigroup solution in the state space $Y = \mathbb{R}^n \times H^1(0, D_1) \times L^2(0, D_1) \times H^1(0, D_2) \times L^2(0, D_2)$ with the state variable $(Z(t), w_1(\cdot, t), \partial_t w_1(\cdot, t), w_2(\cdot, t), \partial_t w_2(\cdot, t))$. Denote the system operator of system (23)–(29) to be \mathbb{B} and the system operator of system (1)–(11) as \mathbb{A} . Let the invertible transformation from $(X(t), u_1(\cdot, t), \partial_t u_1(\cdot, t), u_2(\cdot, t), \partial_t u_2(\cdot, t))$ to $(Z(t), w_1(\cdot, t), \partial_t w_1(\cdot, t), w_2(\cdot, t))$ be \mathbb{P} . Since, $\mathbb{A} = \mathbb{P}^{-1}\mathbb{B}\mathbb{P}$ the theorem is proved if we can show that \mathbb{P} is bounded and invertible. This is given next. We first differentiate (11) and using relations (2) and (5) we get

$$\dot{Z}(t) = AX(t) + \sum_{i=1}^{2} \left(\int_{0}^{D_{i}} B_{i}(y)u_{i}(y, t)dy + \int_{0}^{D_{i}} B_{it}(y)\partial_{t}u_{i}(y, t)dy + \int_{0}^{D_{i}} (Ag_{i}(y) - B_{it}(y) + g_{i}(D_{i})c_{0i}c_{1i})\partial_{t}u_{i}(y, t)dy + \int_{0}^{D_{i}} g_{i}(y)\partial_{yy}u_{i}(y, t)dy + c_{1i}g_{i}(D_{i})\partial_{t}u_{i}(D_{i}, t) \right).$$
(30)

Using integration by parts together with relations (3)-(4), (6)-(7) and (11) we get

$$\dot{Z}(t) = AZ(t) + \sum_{i=1}^{2} \left(\int_{0}^{D_{i}} -(A^{2}g_{i}(y) - AB_{it}(y) + Ag_{i}(D_{i})c_{0i}c_{1i})u_{i}(y, t) dy - \int_{0}^{D_{i}} Ag_{i}(y)\partial_{t}u_{i}(y, t)dy - c_{1i}Ag_{i}(D_{i})u_{i}(D_{i}, t) + \int_{0}^{D_{i}} B_{i}(y)u_{i}(y, t)dy + \int_{0}^{D_{i}} B_{it}(y)\partial_{t}u_{i}(y, t) dy + \int_{0}^{D_{i}} (Ag_{i}(y) - B_{it}(y) + g_{i}(D_{i})c_{0i}c_{1i})\partial_{t}u_{i}(y, t) dy + g_{i}(D_{i})U_{i}(t) - g'(D_{i})u_{i}(D_{i}, t) + g'_{i}(0)u_{i}(0, t) + \int_{0}^{D_{i}} g''_{i}'(y)u_{i}(y, t)dy + c_{1i}g_{i}(D_{i})\partial_{t}u_{i}(D_{i}, t) \right).$$
(31)

Consequently the following holds

$$\dot{Z}(t) = AZ(t) - \sum_{i=1}^{2} \left(\int_{0}^{D_{i}} (-g_{i}''(y) + A^{2}g_{i}(y) - AB_{it}(y) - B_{i}(y) + Ag_{i}(D_{i})c_{0i}c_{1i})u_{i}(y, t) dy + g_{i}'(0)u_{i}(0, t) - ((c_{1i}A + c_{0i}I)g_{i}(D_{i}) + g_{i}'(D_{i}))u_{i}(D_{i}, t) + g_{i}(D_{i}) \left(U_{i}(t) + c_{0i} \left(u_{i}(D_{i}, t) + c_{1i} \int_{0}^{D_{i}} \partial_{t}u_{i}(y, t) dy \right) + c_{1i}\partial_{t}u_{i}(D_{i}, t) \right) \right).$$
(32)

Observing now that the $g_i(\cdot)$, i = 1, 2 in (12) are the solutions of the following boundary value problems

$$g_i''(y) = A^2 g_i(y) - B_i(y) - AB_{it}(y) + c_{0i}c_{1i}Ag_i(D_i)$$
(33)

$$g'_i(0) = 0$$
 (34)

$$g'_i(D_i) = -(c_{0i}I + Ac_{1i})g_i(D_i), \quad i = 1, 2,$$
(35)

we arrive at

 ∂_t

$$\dot{Z}(t) = AZ(t) + \sum_{i=1}^{2} g_i(D_i) \left(U_i(t) + c_{1i} \partial_t u_i(D_i, t) + c_{0i} \left(c_{1i} \int_0^{D_i} \partial_t u_i(y, t) dy + u_i(D_i, t) \right) \right).$$
(36)

With controller (8)-(10) we get (23). We derive now relations (24)-(26). The derivation of (27)-(29) follows exactly the same pattern. Taking two time derivatives in (21), using (2), integration by parts and relations (11), (23) we have

$$\partial_{tt} w_1(x,t) = \partial_{tt} u_1(x,t) - \gamma_1(x) A_{cl}^2 Z(t) + c_{01} \partial_x u_1(x,t).$$
(37)

Taking two spatial derivatives of (21) we get

$$\partial_{xx}w_1(x,t) = \partial_{xx}u_1(x,t) - \gamma_1''(x)Z(t) + c_{01}\partial_xu_1(x,t).$$
(38)

Let us now examine the expressions

$$w_1(0,t) = u_1(0,t) - \gamma_1(0)Z(t)$$
(39)

$$\partial_x w_1(0,t) = \partial_x u_1(0,t) - \gamma_1'(0)Z(t) + c_{01}u_1(0,t)$$
(40)

$$\partial_x w_1(D_1, t) = \partial_x u_1(D_1, t) - \gamma_1'(D_1)Z(t) + c_{01}u_1(D_1, t)$$
(41)

$$w_{1}(D_{1}, t) = \partial_{t} u_{1}(D_{1}, t) - \gamma_{1}(D_{1})A_{cl}Z(t) + c_{01} \int_{0}^{D_{1}} \partial_{t} u_{1}(x, t) dx.$$
(42)

Note here that, although Z(t) appears in relations (37)–(42), $w_1(x, t)$ and $w_2(z, t)$ are transformations of the states X(t), $u_1(x, t)$ and $u_2(z, t)$ since Z(t) is given in terms of X(t), $u_1(x, t)$ and $u_2(z, t)$ through relation (11). Using expressions (37)–(42) together with (2)–(4) and (10)–(11) we conclude that (24)–(26) hold if $\gamma_1(x)$ satisfies the following boundary value problems

$$\gamma_1''(x) = \gamma_1(x) A_{cl}^2 \tag{43}$$

$$\gamma_1'(0) = c_{01}\gamma_1(0) \tag{44}$$

$$\gamma_1'(D_1) = K_1 - c_{11}\gamma_1(D_1)A_{cl},\tag{45}$$

which can be solved explicitly to give

$$\gamma_1(x) = C_1 \begin{bmatrix} I & c_{01}I \end{bmatrix} e^{\begin{bmatrix} 0 & A_{cl}^2 \\ I & 0 \end{bmatrix}^x} \begin{bmatrix} I \\ 0 \end{bmatrix}$$
(46)

$$C_1 = K_1 R_1^{-1}. (47)$$

Similarly relations (27)–(29) hold if $\gamma_2(z)$ satisfies

$$\gamma_2(z) = C_2 \begin{bmatrix} I & c_{02}I \end{bmatrix} e^{\begin{bmatrix} 0 & A_{cl}^2 \\ I & 0 \end{bmatrix}^z} \begin{bmatrix} I \\ 0 \end{bmatrix}$$
(48)

$$C_2 = K_2 R_2^{-1}. (49)$$

We find next the inverse transformation of (21). We postulate an inverse transformation in the form

$$u_{1}(x,t) = w_{1}(x,t) + \delta_{1}(x)Z(t) - c_{01} \int_{0}^{x} e^{-c_{01}(x-y)} w_{1}(y,t) dy.$$
 (50)

With similar derivation one can show that (50) is indeed the inverse transformation of (21) if $\delta_1(x)$ satisfy

$$\delta_1'(x) = \delta_1(x) A_{cl}^2 \tag{51}$$

$$\delta_1'(0) = 0 \tag{52}$$

$$\delta_1(0) = C_1, \tag{53}$$

which can be solved explicitly to give

$$\delta_1(x) = \begin{bmatrix} C_1 & 0 \end{bmatrix} e^{\begin{bmatrix} 0 & A_{cl}^2 \\ I & 0 \end{bmatrix}^x} \begin{bmatrix} I \\ 0 \end{bmatrix}.$$
 (54)

Analogously,

$$u_{2}(z,t) = w_{2}(z,t) + \delta_{2}(z)Z(t) - c_{02} \int_{0}^{z} e^{-c_{02}(z-y)} w_{2}(y,t) dy$$
(55)

$$\delta_2(z) = \begin{bmatrix} C_2 & 0 \end{bmatrix} e^{\begin{bmatrix} 0 & A_{cl}^2 \\ I & 0 \end{bmatrix}^z} \begin{bmatrix} I \\ 0 \end{bmatrix}.$$
 (56)

Finally, X(t) can be expressed in terms of $w_1(x, t)$, $w_2(z, t)$ and Z(t) as

$$X(t) = \left(I - \sum_{i=1}^{2} \left(\int_{0}^{D_{i}} (Ag_{i}(y) - B_{it}(y) + g_{i}(D_{i})c_{0i}c_{1i})\delta_{i}(y) \, dy - \int_{0}^{D_{i}} g_{i}(y)\delta_{i}(y)A_{cl}dy - c_{1i}g_{i}(D_{i})\delta_{i}(D_{i}) \right) \right) Z(t) - \sum_{i=1}^{2} \left(\int_{0}^{D_{i}} (Ag_{i}(y) - B_{it}(y) + g_{i}(D_{i})c_{0i}c_{1i}) \times \left(w_{i}(y, t) - c_{0i} \int_{0}^{y} e^{-c_{0i}(y-r)}w_{i}(r, t)dr \right) \, dy - \int_{0}^{D_{i}} g_{i}(y) \times \left(\partial_{t}w_{i}(y, t) - c_{0i} \int_{0}^{y} e^{-c_{0i}(y-r)}\partial_{t}w_{i}(r, t)dr \right) \, dy - c_{1i}g_{i}(D_{i}) \left(w_{i}(D_{i}, t) - c_{0i} \int_{0}^{D_{i}} e^{-c_{0i}(D_{i}-y)}w_{i}(y, t) \, dy \right) \right).$$
(57)

Consider now the Lyapunov function

$$V(t) = Z(t)^{T} P Z(t) + E(t),$$
(58)

where
$$P = P^T > 0$$
 and $Q = Q^T > 0$ satisfy

$$A_{cl}^T P + P A_{cl} = -Q, (59)$$

and

$$E(t) = \sum_{i=1}^{2} \left(\frac{1}{2} (c_{0i} w_i(0, t)^2 + \|\partial_y w_i(t)\|^2 + \|\partial_t w_i(t)\|^2) + \epsilon_i \int_0^{D_i} (1+y) \partial_y w_i(y, t) \partial_t w_i(y, t) \, dy \right).$$
(60)

Note that $\|\partial_y w_i(t)\|^2$ is a compact notation for $\int_0^{D_i} \partial_y w_i(y, t)^2 dy$ and that for sufficiently small ϵ_i , i = 1, 2, E(t) is positive definite [42]. Using (23) and applying the same calculations as in [43], Chapter 7.2, is readily shown that there exists a positive constant M such that

$$V(t) \le MV(0)e^{-Mt}.$$
(61)

To show (19)–(20), it is sufficient to show that

$$\underline{M}\Omega(t) \le V(t) \le \overline{M}\Omega(t), \tag{62}$$

for some positive \overline{M} and \underline{M} . From relations (21)–(22) and (11) we get

$$\partial_{y}w_{i}(y,t) = \partial_{y}u_{i}(y,t) - \gamma_{i}'(y)Z(t) + c_{0i}u_{i}(y,t)$$
(63)

$$\partial_t w_i(y,t) = \partial_t u_i(y,t) - \gamma_i(y) A_{cl} Z(t) + c_{0i} \int_0^y \partial_t u_i(r,t) dr \qquad (64)$$

$$w_i(0, t) = u_i(0, t) - \gamma_i(0)Z(t), \quad i = 1, 2.$$
 (65)

Using (11)–(12) and the fact that $2\int_0^{D_i} u_i(y, t)\partial_y u_i(y, t) dy + u_i(0, t)^2 = u_i(D_i, t)^2$, i = 1, 2 together with Poincare, Young and Cauchy–Schwarz's inequalities we conclude that there exists a positive constant *m* such that

$$|Z(t)|^{2} \leq m \left(|X(t)|^{2} + \sum_{i=1}^{2} (u_{i}(0, t)^{2} + \|\partial_{y}u_{i}(t)\|^{2} + \|\partial_{t}u_{i}(t)\|^{2}) \right).$$
(66)

Hence, using relations (58), (60) and (63)–(66) together with Young and Cauchy–Schwarz's inequalities we get the upper bound in (62). The lower bound is obtained similarly using the inverse transformations (50)–(55), (57). The rest of the arguments are almost identical to [42]. This completes the proof of the theorem. \Box

3. Observer design

We consider the system

$$X(t) = AX(t) + BU(t)$$
(67)

$$\begin{aligned} \partial_{tt}\xi_1(x,t) &= \partial_{xx}\xi_1(x,t) + C_1(x)X(t) & (68) \\ \partial_x\xi_1(0,t) &= 0 & (69) \\ \xi_1(D_1,t) &= 0 & (70) \\ \partial_{tt}\xi_2(z,t) &= \partial_{zz}\xi_2(z,t) + C_2(z)X(t) & (71) \end{aligned}$$

$$\partial_z \xi_2(0,t) = 0 \tag{72}$$

$$\xi_2(D_2, t) = 0 \tag{73}$$

$$Y_1(t) = \xi_1(0, t) \tag{74}$$

$$Y_2(t) = \xi_2(0, t). \tag{75}$$

The distributed effect of the wave PDEs (68)–(73) in the sensor path of the ODE (67) is reflected from the non-homogeneous term that appear in Eqs. (68) and (71). To see this, one can write down the solution of the wave PDEs (68)–(73). We state next a new observer that compensates the sensor dynamics and achieves exponential convergence of the estimation error.

Theorem 2. Define the observer

$$\hat{X}(t) = A\hat{X}(t) + BU(t) + L_1(Y_1(t) - \hat{Y}_1(t))
+ L_2(Y_2(t) - \hat{Y}_2(t))$$
(76)
$$\partial_{tt}\hat{\xi}_1(x, t) = \partial_{xx}\hat{\xi}_1(x, t) + C_1(x)\hat{X}(t) + \gamma_1(x)AL_1(Y_1(t))$$

$$-\hat{Y}_{1}(t)) + \gamma_{1}(x)L_{1}(\dot{Y}_{1}(t) - \dot{\hat{Y}}_{1}(t)) + \gamma_{1}(x)AL_{2}(Y_{2}(t) - \dot{\hat{Y}}_{2}(t)) + \gamma_{1}(x)L_{2}(\dot{Y}_{2}(t) - \dot{\hat{Y}}_{2}(t))$$
(77)

$$\partial_{x}\hat{\xi}_{1}(0,t) = -c_{01}\gamma_{1}(0)L_{1}(Y_{1}(t) - \hat{Y}_{1}(t)) - c_{01}(\dot{Y}_{1}(t) - \hat{Y}_{1}(t)) - c_{01}\gamma_{1}(0)L_{2}(Y_{2}(t) - \hat{Y}_{2}(t))$$
(78)

$$\hat{\xi}_{1}(D_{1},t) = 0$$
(79)
$$\partial_{tt}\hat{\xi}_{2}(z,t) = \partial_{zz}\hat{\xi}_{2}(z,t) + C_{2}(z)\hat{X}(t) + \gamma_{2}(z)AL_{1}(Y_{1}(t) - \hat{Y}_{1}(t)) + \gamma_{2}(z)L_{1}(\dot{Y}_{1}(t) - \dot{\hat{Y}}_{1}(t)) + \gamma_{2}(z)AL_{2}(Y_{2}(t) - \hat{Y}_{2}(t)) + \gamma_{2}(z)L_{2}(\dot{Y}_{2}(t) - \dot{\hat{Y}}_{2}(t))$$
(80)
$$\partial_{z}\hat{\xi}_{2}(0,t) = -\zeta_{22}\gamma_{2}(0)L_{2}(Y_{2}(t) - \hat{Y}_{2}(t)) - \zeta_{22}(\dot{Y}_{2}(t) - \dot{\hat{Y}}_{2}(t))$$

$$-c_{02}\gamma_{2}(0)L_{1}(Y_{1}(t) - \hat{Y}_{1}(t)) = (02(12(t) - 12(t))) - (02(12(t) - 12(t))) - (02(12(t) - 12(t)))$$
(81)

$$\hat{\xi}_2(D_2, t) = 0$$
 (82)

$$\hat{Y}_1(t) = \hat{\xi}_1(0, t)$$
 (83)

$$\hat{Y}_2(t) = \hat{\xi}_2(0, t),$$
(84)

where

$$\gamma_{i}(y) = \gamma_{i}(0) \begin{bmatrix} I & c_{0i}A \end{bmatrix} e^{\begin{bmatrix} 0 & A^{2} \\ I & 0 \end{bmatrix}^{y}} \begin{bmatrix} I \\ 0 \end{bmatrix}$$
$$- \int_{0}^{y} \begin{bmatrix} 0 & C_{i}(r) \end{bmatrix} e^{\begin{bmatrix} 0 & A^{2} \\ I & 0 \end{bmatrix}^{(y-r)}} \begin{bmatrix} I \\ 0 \end{bmatrix} dr$$
(85)

$$\gamma_i(0) = \int_0^{D_i} \begin{bmatrix} 0 & C_i(r) \end{bmatrix} e^{\begin{bmatrix} 0 & A^2 \\ I & 0 \end{bmatrix} \begin{bmatrix} D_i - r \\ 0 \end{bmatrix}} \begin{bmatrix} I \\ 0 \end{bmatrix} dr \Lambda_i^{-1}$$
(86)

$$\Lambda_{i} = \begin{bmatrix} I & c_{0i}A \end{bmatrix} e^{\begin{bmatrix} 0 & A^{2} \\ I & 0 \end{bmatrix} p_{i}} \begin{bmatrix} I \\ 0 \end{bmatrix}, \quad i = 1, 2.$$
(87)

Let the pair $\left(A, \begin{bmatrix} \gamma_1(0)\\ \gamma_2(0) \end{bmatrix}\right)$ be observable and choose the gains L_1 and L_2 such that the matrix $A - L_1\gamma_1(0) - L_2\gamma_2(0)$ is Hurwitz. Moreover, choose the positive constants c_{0i} , i = 1, 2 such that the matrices Λ_i , i = 1, 2 are invertible. Then for any $(\xi_i(\cdot, 0), \hat{\xi}_i(\cdot, 0)) \in$ $H^1(0, D_i)$ and $(\partial_t \xi_i(\cdot, 0), \partial_t \hat{\xi}_i(\cdot, 0)) \in L^2(0, D_i)$, i = 1, 2 the observer error system has a unique solution $(X(t) - \hat{X}(t), \xi_1(\cdot, t) - \hat{\xi}_1(\cdot, t), \partial_t \xi_1(\cdot, t) - \partial_t \hat{\xi}_1(\cdot, t), \xi_2(\cdot, t) - \hat{\xi}_2(\cdot, t), \partial_t \xi_2(\cdot, t) - \partial_t \hat{\xi}_2(\cdot, t)) \in C([0, \infty], Y)$ with $Y = \mathbb{R}^n \times H^1_R(0, D_1) \times L^2(0, D_1) \times H^1_R(0, D_2) \times$ $L^2(0, D_2)$ and $H^1_R(0, D_i) = \{f \in H^1(0, D_i) | f(D_i) = 0\}$, i = 1, 2which is exponentially stable in the sense that there exist positive constants μ and ρ such that

$$\Xi(t) \le \mu \Xi(0) \mathrm{e}^{-\rho t} \tag{88}$$

$$\Xi(t) = |X(t) - \hat{X}(t)|^{2} + \sum_{i=1}^{2} \left(\int_{0}^{D_{i}} (\partial_{y}\xi_{i}(y, t) - \partial_{y}\hat{\xi}_{i}(y, t))^{2} dy + \int_{0}^{D_{i}} (\partial_{t}\xi_{i}(y, t) - \partial_{t}\hat{\xi}_{i}(y, t))^{2} dy \right).$$
(89)

Proof. Introducing the error variables

$$\tilde{X}(t) = X(t) - \hat{X}(t) \tag{90}$$

$$\tilde{\xi}_1(x,t) = \xi_1(x,t) - \hat{\xi}_1(x,t)$$
(91)

$$\tilde{\xi}_2(z,t) = \xi_2(z,t) - \hat{\xi}_2(z,t), \tag{92}$$

we obtain

$$\tilde{X}(t) = A\tilde{X}(t) - L_1\tilde{\xi}_1(0, t) - L_2\tilde{\xi}_2(0, t)$$
(93)
$$\partial_{tt}\tilde{\xi}_1(x, t) = \partial_{xx}\tilde{\xi}_1(x, t) + C_1(x)\tilde{X}(t) - \gamma_1(x)AL_1\tilde{\xi}_1(0, t)
- \gamma_1(x)L_1\partial_t\tilde{\xi}_1(0, t) - \gamma_1(x)AL_2\tilde{\xi}_2(0, t) - \gamma_1(x)L_2\partial_t\tilde{\xi}_2(0, t)$$

$$\partial_{x}\tilde{\xi}_{1}(0,t) = c_{01}\gamma_{1}(0)L_{1}\tilde{\xi}_{1}(0,t) + c_{01}\partial_{t}\tilde{\xi}_{1}(0,t) + c_{01}\gamma_{1}(0)L_{2}\tilde{\xi}_{2}(0,t)$$
(94)

$$\tilde{\xi}_1(D_1, t) = 0 \tag{95}$$

$$\partial_{tt}\tilde{\xi}_{2}(z,t) = \partial_{zz}\tilde{\xi}_{2}(z,t) + C_{2}(z)\tilde{X}(t) - \gamma_{2}(z)AL_{1}\tilde{\xi}_{1}(0,t) - \gamma_{2}(z)L_{1}\partial_{t}\tilde{\xi}_{1}(0,t) - \gamma_{2}(z)AL_{2}\tilde{\xi}_{2}(0,t) - \gamma_{2}(z)L_{2}\partial_{t}\tilde{\xi}_{2}(0,t) \partial_{t}\tilde{\xi}_{2}(0,t) = C_{2}\gamma_{2}(0)L_{2}\tilde{\xi}_{2}(0,t) + C_{2}\partial_{t}\tilde{\xi}_{2}(0,t) \partial_{t}\tilde{\xi}_{2}(0,t) = C_{2}\gamma_{2}(0)L_{2}\tilde{\xi}_{2}(0,t) + C_{2}\partial_{t}\tilde{\xi}_{2}(0,t) \partial_{t}\tilde{\xi}_{2}(0,t) = C_{2}\gamma_{2}(0)L_{2}\tilde{\xi}_{2}(0,t) + C_{2}\partial_{t}\tilde{\xi}_{2}(0,t) \partial_{t}\tilde{\xi}_{2}(0,t) = C_{2}\gamma_{2}(0)L_{2}\tilde{\xi}_{2}(0,t) + C_{2}\partial_{t}\tilde{\xi}_{2}(0,t)$$

$$+ c_{02}\gamma_2(0)L_1\tilde{\xi}_1(0,t)$$
(96)

$$\tilde{\xi}_2(D_2, t) = 0.$$
 (97)

Consider now the transformations

$$\tilde{\zeta}_1(x,t) = \tilde{\xi}_1(x,t) - \gamma_1(x)\tilde{X}(t)$$
(98)

$$\tilde{\zeta}_2(z,t) = \tilde{\xi}_2(z,t) - \gamma_2(z)\tilde{X}(t), \qquad (99)$$

where $\gamma_1(x)$ and $\gamma_2(z)$ are given in (85). Transformations (98)–(99) transform system (93)–(97) to the exponentially stable system

$$\tilde{X}(t) = (A - L_1 \gamma_1(0) - L_2 \gamma_2(0)) \tilde{X}(t) - L_1 \tilde{\zeta}_1(0, t) - L_2 \tilde{\zeta}_2(0, t)$$
(100)

$$\partial_{tt}\tilde{\zeta}_1(x,t) = \partial_{xx}\tilde{\zeta}_1(x,t) \tag{101}$$

$$\partial_x \tilde{\zeta}_1(0,t) = c_{01} \partial_t \tilde{\zeta}_1(0,t) \tag{102}$$

$$\tilde{\zeta}_1(D_1, t) = 0 \tag{103}$$

$$\partial_{tt}\tilde{\zeta}_2(z,t) = \partial_{zz}\tilde{\zeta}_2(z,t) \tag{104}$$

$$\partial_z \zeta_2(0,t) = c_{02} \partial_t \zeta_2(0,t) \tag{105}$$

$$\zeta_2(D_2, t) = 0. \tag{106}$$

It is well known that system (101)-(106) associates with an exponential stable C_0 -semigroup solution in the state space $Y = \mathbb{R}^n \times H_R^1(0, D_1) \times L^2(0, D_1) \times H_R^1(0, D_2) \times L^2(0, D_2)$ where $H_R^1(0, D_i) = \{f \in H^1(0, D_i) | f(D_i) = 0\}, i = 1, 2$ with the state variable $(\tilde{X}(t), \tilde{\zeta}_1(\cdot, t), \partial_t \tilde{\zeta}_1(\cdot, t), \tilde{\zeta}_2(\cdot, t), \partial_t \tilde{\zeta}_2(\cdot, t))$. Denote the system operator of system (101)–(106) to be \mathbb{B} and the system operator of system (93)–(97) as \mathbb{A} . Let the invertible transformation from $(\tilde{X}(t), \tilde{\xi}_1(\cdot, t), \partial_t \tilde{\xi}_1(\cdot, t), \tilde{\xi}_2(\cdot, t))$ be $(\tilde{X}(t), \tilde{\zeta}_1(\cdot, t), \partial_t \tilde{\zeta}_1(\cdot, t), \partial_t \tilde{\zeta}_2(\cdot, t))$ be \mathbb{P} . Since, $\mathbb{A} = \mathbb{P}^{-1}\mathbb{B}\mathbb{P}$ the theorem is proved if we can show that \mathbb{P} is bounded and invertible. This is given next. We match systems (93)–(97) and (101)–(106). Since the $\gamma_i(\cdot), i = 1, 2$ in (85) satisfy the following boundary value problems

$$\gamma_i''(y) = \gamma_i(y)A^2 - C_i(y)$$
(107)

$$\gamma_i(D_i) = 0 \tag{108}$$

$$\gamma'_i(0) = c_{0i}\gamma_i(0)A, \quad i = 1, 2,$$
(109)

we get (101)–(106). We choose a Lyapunov function as

$$V(t) = \tilde{X}(t)^{T} P \tilde{X}(t) + \alpha E(t)$$
(110)

$$E(t) = \sum_{i=1}^{2} \left(\frac{1}{2} (\|\partial_{y} \tilde{\zeta}_{i}(t)\|^{2} + \|\partial_{t} \tilde{\zeta}_{i}(t)\|^{2}) + \epsilon_{i} \int_{0}^{D_{i}} (-1 - D_{i} + y) \partial_{y} \tilde{\zeta}_{i}(y, t) \partial_{t} \tilde{\zeta}_{i}(y, t) \, \mathrm{d}y \right), \quad (111)$$

where the positive constant α is to be chosen later, $P = P^T > 0$ and $Q = Q^T > 0$ satisfy

$$(A - L_1 \gamma_1(0) - L_2 \gamma_2(0))^T P + P(A - L_1 \gamma_1(0) - L_2 \gamma_2(0)) = -Q.$$
(112)

Employing Young's inequality in (111) similarly with the calculations in [42] we show that for sufficiently small ε_i , i = 1, 2 there exist positive constants r_1 and r_2 such that

$$r_1 \Phi(t) \le V(t) \le r_2 \Phi(t) \tag{113}$$

$$\Phi(t) = |\tilde{X}(t)|^2 + \sum_{i=1}^2 (\|\partial_y \tilde{\zeta}_i(t)\|^2 + \|\partial_t \tilde{\zeta}_i(t)\|^2).$$
(114)

Using (98)–(100) we have that

$$\partial_{y}\tilde{\zeta}_{i}(y,t) = \partial_{y}\tilde{\xi}_{i}(y,t) - \gamma_{i}'(y)\tilde{X}(t)$$
(115)

$$\partial_t \tilde{\zeta}_i(\mathbf{y}, t) = \partial_t \tilde{\xi}_i(\mathbf{y}, t) - \gamma_i(\mathbf{y}) A \tilde{X}(t) + \gamma_i(\mathbf{y}) (L_1 \tilde{\xi}_1(0, t) + L_2 \tilde{\xi}_2(0, t))$$
(116)

$$\partial_t \tilde{\xi}_i(y,t) = \partial_t \tilde{\zeta}_i(y,t) + \gamma_i(y)(A - L_1\gamma_1(0) - L_2\gamma_2(0))\tilde{X}(t) - \gamma_i(y)(L_1\tilde{\zeta}_1(0,t) + L_2\tilde{\zeta}_2(0,t)), \quad i = 1, 2.$$
(117)

By employing Young, Agmon and Poincare's inequalities in (115)-(117) it is possible to show that there exist positive constants r_3 and r_4 such that

$$r_3 \Xi(t) \le \Phi(t) \le r_4 \Xi(t). \tag{118}$$

Taking now the time derivative of (110) and using (101)–(106), is readily shown that

$$\dot{V}(t) = -\tilde{X}(t)^{T} Q \tilde{X}(t) - 2 \tilde{X}(t)^{T} P L_{1} \tilde{\zeta}_{1}(0, t) - 2 \tilde{X}(t)^{T} P L_{2} \tilde{\zeta}_{2}(0, t) + \alpha \dot{E}(t)$$
(119)

$$\dot{E}(t) = \sum_{i=1}^{2} \left(\left(\frac{\epsilon_i (D_i + 1)}{2} (1 + c_{0i}^2) - c_{0i} \right) \partial_t \tilde{\zeta}_i(0, t)^2 - \frac{\epsilon_i}{2} \partial_y \tilde{\zeta}_i(D_i, t)^2 - \frac{\epsilon_i}{2} (\|\partial_y \tilde{\zeta}_i(t)\|^2 + \|\partial_t \tilde{\zeta}_i(t)\|^2) \right).$$
(120)

Using again Young, Agmon and Poincare's inequalities in (119) and if we choose $\alpha \geq \frac{40 \max_{i=1,2}\{|PL_i|^2\}}{\min_{i=1,2}\{\epsilon_i\}\lambda_{\min}(Q)}$ we show that there exist ρ such that $V(t) \leq \rho V(0)e^{-\rho t}$. Using (113) and (118) we get (88) with $\mu = \frac{\rho r_2 r_4}{r_1 r_3}$. With similar arguments from [42] the proof is completed. \Box

4. Simulations

In this section we consider a special case of system (1)-(7) as

$$\dot{X}(t) = AX(t) + B_0 u(0, t) + B_1 u(D, t)$$
(121)

$$\partial_{tt}u(x,t) = \partial_{xx}u(x,t)$$
 (122)

$$\partial_x u(0,t) = 0 \tag{123}$$

$$\partial_{\chi} u(D,t) = U(t), \tag{124}$$

where, we choose D = 1, $A = \begin{bmatrix} 1 & 0 \\ 1 & 0 \end{bmatrix}$, $B_0 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ and $B_1 = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$. It is important here to observe that neither the pair (A, B_0) nor (A, B_1) are controllable, however, the pair (A, g(1)) is. To clarify this we calculate explicitly g(1). Using (13) we have that

$$I = G^{-1} - \begin{bmatrix} I & 0 \end{bmatrix} \int_{0}^{D} e^{\begin{bmatrix} 0 & I \\ A^{2} & 0 \end{bmatrix} (D-r)} \begin{bmatrix} 0 \\ I \end{bmatrix} dr A c_{1} c_{0} G^{-1}.$$
(125)

By taking into account the fact that $B(y) = B_1 \delta(D - y) + B_0 \delta(y)$, where $\delta(y)$ is the Dirac function we get that

$$g(D) = G^{-1} \begin{bmatrix} I & 0 \end{bmatrix} e^{\begin{bmatrix} 0 & I \\ A^2 & 0 \end{bmatrix}^D} \begin{bmatrix} I \\ 0 \end{bmatrix} g(0) - G^{-1} \begin{bmatrix} I & 0 \end{bmatrix} e^{\begin{bmatrix} 0 & I \\ A^2 & 0 \end{bmatrix}^D} \begin{bmatrix} 0 \\ I \end{bmatrix} B_0,$$
(126)



Fig. 1. The response of system (121) with initial conditions $X_1(0) = X_2(0) = 1$.

and

$$g(0) = E^{-1} \Delta \left(e^{\begin{bmatrix} 0 & I \\ A^2 & 0 \end{bmatrix}^D} \begin{bmatrix} 0 \\ I \end{bmatrix} B_0 + \begin{bmatrix} 0 \\ I \end{bmatrix} B_1 \right).$$
(127)

The most involved calculations are those that incorporate the matrices Δ and G, due to the integral term $\int_0^D e^{\begin{bmatrix} 0 & I \\ A^2 & 0 \end{bmatrix}(D-r)} dr$. This integral can be calculated either using numerical approximation, or explicitly using the Jordan representation of a matrix and then by explicitly computing its value using the formula for the matrix exponential. In the present example we have

$$\int_{0}^{D} e^{\begin{bmatrix} 0 & I \\ A^{2} & 0 \end{bmatrix} (D-r)} dr$$

$$= V \begin{bmatrix} D & \frac{D^{2}}{2} & 0 & 0 \\ 0 & D & 0 & 0 \\ 0 & 0 & -e^{-D} + 1 & 0 \\ 0 & 0 & 0 & e^{D} - 1 \end{bmatrix} V^{-1}, \qquad (128)$$

where *V* is such that $A = VJV^{-1}$ and *J* is the Jordan form of matrix *A*. Using the above relations we get that $g(1) = \begin{bmatrix} 0.1226\\ 0.6226 \end{bmatrix}$.

The initial conditions are chosen as $X_1(0) = X_2(0) = 1$, $u(x, 0) = 1 \forall x \in [0, 1]$. Finally *K* is chosen such that the eigenvalues of A + g(1)K are -2 and -1 and $c_0 = 2$, $c_1 = 1$. The response of the system is shown in Figs. 1 and 2. From Figs. 1 and 2 one can observe that the closed-loop system is exponentially stable, as Theorem 1 predicts.



Fig. 2. The function u(x, t) with initial condition u(x, 0) = 1, $\forall x \in [0, 1]$ for system (121)–(124).

5. Conclusions

In the present work we construct an explicit feedback law for an ODE system with distributed inputs which satisfy wave PDEs. Our design is based on novel transformations of the finite-dimensional state of the plant and of the infinite-dimensional actuator states. Using a Lyapunov functional we prove exponential stability of the transformed system. The invertibility of our transformations guarantees the exponential stability of the original system. The effectiveness of our controller is demonstrated with a numerical example. Finally, we develop an observer and prove exponential stability of the observer estimation error.

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