



HAL
open science

On the ill-posedness of observation problems

Sette Diop

► **To cite this version:**

Sette Diop. On the ill-posedness of observation problems. 2012 Inverse Problems Symposium, Jun 2012, East Lansing, MI, United States. ⟨hal-00828601⟩

HAL Id: hal-00828601

<https://centralesupelec.hal.science/hal-00828601v1>

Submitted on 31 May 2013

HAL is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers.

L'archive ouverte pluridisciplinaire **HAL**, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d'enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.



HAL Authorization

On the ill-posedness of observation problems

S. Diop

Laboratoire des Signaux & Systèmes
CNRS – Université Paris-Sud Orsay – Supélec
Plateau de Moulon
91192 Gif sur Yvette cedex, France
`diop@lss.supelec.fr`

Abstract. Observation problems are restricted here to problems of estimation of state variables (or more generally, internal variables) from two sources of information: online measurements of some variables and the dynamic model relating the quantities to be estimated and the measurements. In the control theory engineering literature the tremendous success of the Kalman filter has left little room to numerical analysis approaches to observation problems. This work is a contribution to the building of a tunnel between numerical analysis and control theory literature on observation problems. The first brick is the statement that state estimation is an ill-posed inverse problem. In the present communication attention is focused on linear systems (with constant or non constant coefficients) for which popular asymptotic estimators (Luenberger observer and Kalman observer) are shown to be regularizations of the ill-posed estimation problem.

Keywords. Observer design; State estimation; Ill-posed inverse problems

1 Extended abstract

For control systems

$$\begin{cases} \dot{x} = f(u, x), \\ y = h(x), \end{cases} \quad (1)$$

state estimation consists of the *online* estimation of $x(t)$ from the knowledge of f , h and time histories $([t_0, t] \ni \tau \mapsto u(\tau), y(\tau))$ of u and y . Here \dot{x} stands for derivative of x with respect to t , t_0 is an initial instant, and f and h are sufficiently smooth functions of their arguments respectively defined on

regions of $\mathbb{R}^m \times \mathbb{R}^n$, and \mathbb{R}^n , and respectively ranging in \mathbb{R}^n and \mathbb{R}^p , where n , m and p natural integers. This problem is central in systems theory and is under investigation since the pioneering work of R. E. Kalman in the late fifties addressing its linear context. A complete nonlinear answer is still lacking. A general approach consists of a two part theory: one of *observability*, that is, derivation of conditions on f and h guaranteeing the ability to somehow estimate x from the supposedly known data, and another part of the theory, the *observer design*, yielding algorithms for such an estimation of x . Observability theory for [system 1](#) has been extensively studied in [6, 4] by viewing the observation problem as the *invertibility* of the mapping

$$\ell_u : x(t_0) = x_0 \longmapsto y$$

for fixed values for u . In this context, the function f is assumed to be regular enough to yield unique solutions in $[t_0, \infty[$ to the differential equation in (1) given u and x_0 .

This *state space* viewpoint of observability has been challenged in the early nineties by an algebraic approach [2] which may be qualified as a *trajectory* viewpoint. It amounts to replacing the previous map ℓ_u by the following one

$$\ell_t : \begin{pmatrix} u \\ x \end{pmatrix} \longmapsto \begin{pmatrix} u \\ y \end{pmatrix}$$

indexed by $t > t_0$, and where u , x and y stand for the corresponding functions restricted to $[t_0, t]$.

State estimation then reads as inversion of the maps ℓ_t . This inverse problem then is seen to be an ill-posed one in the usual sense in inverse problems literature [3].

The paper is devoted to the clarification of this matter of fact. The linear case is first considered, building upon previous works [7, 1]. The first one shows in the context of constant coefficients linear systems how standard asymptotic observers may be seen as regularization operators. In the context of time-varying linear systems *dynamic inversion* [5] is invoked to show that well-known Kalman observer is a regularization of the ill-posed estimation problem.

$$\begin{cases} \dot{x}_1 &= -a_1 x_2, \\ \dot{x}_2 &= x_1 - a_2 x_2, \\ y &= x_2. \end{cases}$$

References

- [1] L. Blank. “State estimation analysed as inverse problem”. In: *International Workshop on Assessment and Future Directions of Nonlinear Model Predictive Control, Freudenstadt-Lauterbad, Germany, 2005*. Ed. by R. Findeisen, F. Allgöwer, and L. Biegler. Vol. 358. Lect. Notes Control Inform. Sci. Berlin: Springer-Verlag, 2007, pp. 335–346. DOI: [10.1007/978-3-540-72699-9_27](https://doi.org/10.1007/978-3-540-72699-9_27).
- [2] S. Diop. “From the geometry to the algebra of nonlinear observability”. In: *Contemporary Trends in Nonlinear Geometric Control Theory and its Applications*. Ed. by A. Anzaldo-Meneses et al. Singapore: World Scientific Publishing Co., 2002, pp. 305–345. ISBN: 978-981-2778079.
- [3] H. W. Engl, M. Hanke, and A. Neubauer. *Regularization of Inverse Problems*. Dordrecht, The Netherlands: Kluwer Academic Publishers, 1996. ISBN: 0-7923-4157-0.
- [4] J. P. Gauthier and I. A. K. Kupka. *Deterministic Observation Theory and Applications*. Cambridge, United Kingdom: Cambridge University Press, 2001. ISBN: 9780521183864. DOI: [10.1017/CB09780511546648](https://doi.org/10.1017/CB09780511546648).
- [5] N. H. Getz and J. E. Marsden. “Dynamical methods for polar decomposition and inversion of matrices”. In: *Linear Algebra Appl.* 258 (1997), pp. 311–343. DOI: [10.1016/S0024-3795\(96\)00235-2](https://doi.org/10.1016/S0024-3795(96)00235-2).
- [6] R. Hermann and A. J. Krener. “Nonlinear controllability and observability”. In: *IEEE Trans. Automat. Control* 22 (1977), pp. 728–740. DOI: [10.1109/TAC.1977.1101601](https://doi.org/10.1109/TAC.1977.1101601).
- [7] A. Mhamdi and W. Marquardt. “A regularization approach to estimation using observers”. In: *Proceedings of the American Control Conference*. Vol. 6. American Automatic Control Council. Evanston, IL, 2001, pp. 4228–4233. DOI: [10.1109/ACC.2001.945641](https://doi.org/10.1109/ACC.2001.945641).