A geometric approach of generalized linear systems

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Abstract: -

A geometric approach of generalized linear systems as pairs of linear maps defined modulo a subspace is presented. This study permit us, to obtain conditions for controllability of the system.

Key-Words: - pair of linear maps, similarity, feedback, derivative feedback, generalized linear systems, controllability.

1 Introduction

The equivalence relation between pairs of matrices representing linear systems under feedback equivalence has been largely studied during the last three decades (see [2], [4], for example). With respect generalized linear systems, the study has experimented a great deal of interest in recent years where feedback and derivative feedback has been considered.

Here we present a geometrical approach consisting in to associate to the system a pair of linear maps defined modulo a subspace in order to obtain a collection of structural invariants that permit to deduce controllability conditions.

Let X be a complex finite dimensional vector space. In the paper, we tackle the problem to classify pairs of linear maps defined modulo a subspace and coinciding over this subspace:

$$\begin{array}{ll} f: X \longrightarrow X/W, & g: X \longrightarrow X/W, \\ W \subset X, & f_{|W} = g_{|W}. \end{array}$$
 (1)

We will write this kind of maps as a couple $(f,g): X \longrightarrow X/W$, and we will refer simply, as a pair of linear maps.

Our aim is to provide a classification in relation to a natural generalization of the usual similarity of pairs of endomorphisms. The classification of pair of matrices (A, B) under feedback equivalence as linear map defined modulo a subspace $f : X \longrightarrow X/W$ is presented in [2].We recall that $f : X \longrightarrow X/W$ and $f' : X' \longrightarrow X'/W'$ are equivalent and we will note $f \sim f'$, if and only if there exist an isomorphism $\varphi : X \longrightarrow X'$ with $\varphi(W) = W'$ such that $f' \circ \varphi = \tilde{\varphi} \circ f$, where $\tilde{\varphi}$ is the induced isomorphism $\tilde{\varphi}X/W \longrightarrow X'/W'$.

These results can be applied to study triples of matrices (E, A, B) representing generalized linear systems $E\dot{x} = Ax + Bu$, under feedback and derivative feedback, as well as to obtain conditions for controllability.

2 Pairs of linear maps defined modulo a subspace

Our aim is to classify pairs of linear maps (f,g): $X \longrightarrow X/W$, where X is a finite dimensional vector space, W is a linear subspace verifying $f_{|W} = g_{|W}$. We will refer to such a map simply as a pair of linear maps defined modulo a subspace.

The key to solve classification problem will be to reduce to classifying two associated pairs of linear maps defined as follows:

Definition 2.1. Let $(f,g) : X \longrightarrow X/W$ be a pair of linear maps defined modulo a subspace. We consider the following pairs of linear maps

induced in a natural way by (f,g):

$$\begin{array}{ccc} (\dot{f}, \dot{g}) : W & \longrightarrow W_1 \\ & w & \longrightarrow f(w) = g(w) \\ (f_1, g_1) : X/W & \longrightarrow X_1/W_1 \\ & \pi(x) & \longrightarrow \pi_1(f, g)(x) \end{array}$$
 (2)

where $W_1 = f(W) = g(W)$, $X_1 = X/W$ and $\pi : X \longrightarrow X/W$ and $\pi_1 : X/W \longrightarrow X_1/W_1$ the canonical projections.

Then we have the following commutative diagrams:

(where $X_1 = X/W$, and $X_2 = X_1/W_1$)

Notice that the maps $\dot{f} = \dot{g}$ are exhaustive and in the case where $f_{1|W_1} = g_{1|W_1}$ then (f_1, g_1) is a pair of linear maps with dim $X_1 \leq \dim X$ and dim $X_1 = \dim X$ if and only if $W = \{0\}.$

3 Equivalence relation

In order to define an equivalence between two pairs of linear maps $(f,g) : X \longrightarrow X/W$, $(f',g'): X' \longrightarrow X'/W'$ of this kind, we consider the pairs of isomorphisms $(\varphi, \psi) : X \longrightarrow X'$ where the maps induced in a natural way

$$\begin{aligned} & (\dot{\varphi}, \dot{\psi}) : W \longrightarrow W' \\ & (\tilde{\varphi}, \tilde{\psi}) : X/W \longrightarrow X'/W' \end{aligned}$$
 (4)

verify $\dot{\varphi} = \dot{\psi}$ and $\tilde{\varphi} = \tilde{\psi}$. We denote by $\mathcal{H}(W)$ the group of such pairs of isomorphisms, obviously we must suppose dim $X = \dim X'$ and dim $W = \dim W'$. From now on, these dimensions will be denoted by n + m and m respectively.

Definition 3.1. Let $(f,g) : X \longrightarrow X/W$, $(f',g') : X' \longrightarrow X'/W'$ be two pairs of linear maps. We say that they are equivalent, (written $(f,g) \sim (f',g')$), if there is $(\varphi,\psi) \in \mathcal{H}(W)$ such that

$$\begin{aligned}
f' \circ \varphi &= \tilde{\varphi} \circ f \\
g' \circ \psi &= \tilde{\psi} \circ g
\end{aligned}$$
(5)

and we will write simply as

$$(f',g')\circ(\varphi,\psi) = \tilde{\varphi}\circ(f,g) \tag{6}$$

In particular, if $W = \{0\}$ then $W' = \{0\}$ and $(f,g) \sim (f',g')$ is the simultaneous equivalence of pairs of maps.

Notice that, if $(f,g) \sim (f',g')$ then $\tilde{\varphi} = \tilde{\psi}$ induces

$$\begin{aligned} (\varphi_1, \psi_1) &: X_1 \longrightarrow X'_1 \\ (\dot{\varphi}_1, \dot{\psi}_1) &: W_1 \longrightarrow W'_1 \\ (\tilde{\varphi}_1, \tilde{\psi}_1) &: X_1/W_1 \longrightarrow X'_1/W'_1 \end{aligned}$$
(7)

verifying $\dot{\varphi}_1 = \dot{\psi}_1$ and $\tilde{\varphi}_1 = \tilde{\psi}_1$.

Remark 3.1. Let $(f,g) : X \longrightarrow X/W$ and $(f',g') : X' \longrightarrow X'/W'$ be two equivalent pairs of maps, then $f \sim f'$ and $g \sim g'$. (The equivalence is as a maps defined modulo a subspace defined at the introduction).

Proposition 3.1. ([2], Theorem I.3.2). Let $(f,g): X \longrightarrow X/W$ and $(f',g'): X' \longrightarrow X'/W'$ be two equivalent pairs of linear maps. Then

i)
$$f_1 \sim f'_1$$
 and $rank\dot{f} = rank\dot{f}'$,
ii) $q_1 \sim q'$ and $rank\dot{q} = rank\dot{q}'$.

Theorem 3.1. Let $(f,g) : X \longrightarrow X/W$ and $(f',g') : X' \longrightarrow X'/W'$ be two pairs of linear maps. Suppose (f_1,g_1) is a pair then, $(f,g) \sim (f',g')$ if and only if $(f_1,g_1) \sim (f'_1,g'_1)$ and rank $\dot{f} = \operatorname{rank} \dot{f'}$.

Proof. Suppose $(f,g) \sim (f',g')$. Proposition 3.1 ensures the commutativity of the two threedimensional diagrams.

where $\dot{\varphi} \ \tilde{\varphi}, \ \dot{\psi}$, and $\tilde{\psi}$ are the isomorphisms induced according (3).

Now, it suffices to observe that $\dot{\varphi}_1 = \dot{\psi}_1$ and $\tilde{\varphi}_1 = \tilde{\psi}_1$.

For the converse, we consider sections σ : $X_1 \longrightarrow X$ and $\sigma': X'_1 \longrightarrow X'$, $(\pi \circ \sigma = I_{X_1}, \pi' \circ \sigma' = I_{X'_1})$.

We have the following decompositions

$$\begin{aligned}
X &= W \oplus \sigma X_1, \\
X' &= W' \oplus \sigma' X'_1.
\end{aligned}$$
(10)

We define $(\varphi, \psi) : X \longrightarrow X'$ as

$$(\varphi, \psi)(\sigma x_1) = \sigma'(\varphi_1, \psi_1)(x_1), \quad \forall x_1 \in X_1, (\varphi, \psi)(w) = \alpha(w), \quad \forall w \in W.$$
(11)

where α is the isomorphism that join with the isomorphism β make commutative the following diagram.

Note that, the existence of maps α, β is ensured because rank $\dot{f} = \operatorname{rank} \dot{f}'$ and (f,g) and (f',g')are pairs of linear maps.

Let now, $(f,g): X \longrightarrow X/W$ a pair of linear maps. Suppose that $f_{1|W_1} = g_{1|W_1}$, then we can consider the pair of linear maps $(f_1,g_1): X_1 \longrightarrow X_1/W_1$ Then we have the following commutative diagram:

Inductively, we can consider the collection of pairs of linear maps defined modulo a subspace $(f,g), (f_1,g_1), \ldots, (f_i,g_i)$ for all *i* such that $f_{|W} = g_{|W}, \ldots, f_{i|W_i} = g_{i|W_i}$. We have three possibilities

- i) there exists $s \in \mathbb{N}$ such that $f_{s-1|W_{s-1}} = g_{s-1|W_{s-1}} = X_s$. Then $X_{s+1} = \{0\}$ and $(f_{s+\ell}, g_{s+\ell}) = (0, 0)$, for all $\ell \ge 1$
- ii) there exists $s \in \mathbb{N}$ such that $f_{s|W_s} = g_{s|W_s} = \{0\} = W_{s+1}$. Then (f_{s+1}, g_{s+1}) is a pair of endomorphisms.
- iii) there exists $s \in \mathbb{N}$ such that $f_{s+1|W_{s+1}} \neq g_{s+1|W_{s+1}}$.

With the same notations, it is not difficult to prove the following Theorem.

Theorem 3.2. Let $(f,g) : X \longrightarrow X/W$ and $(f',g') : X' \longrightarrow X'/W'$ equivalent pairs of linear maps. Then $(f,g) \sim (f',g')$ if and only if the following conditions

i)
$$s = s'$$
,

ii) dim W_i = dim W'_i for all i,

iii)
$$(f_i, g_i) \sim (f'_i, g'_i)$$
 for all $i = 1, \dots, s$,

hold.

4 Matrix representation of pairs of linear maps defined modulo a subspace

Let $(f,g) : X \longrightarrow X/W$ a pair of linear maps. In order to obtain a matrix representation we consider pairs of bases of X adapted to W, that is to say bases $(b_f = \{e_1, \ldots, e_n, e_{n+1}, \ldots, e_{n+m}\}, b_g =$ $\{\bar{e}_1, \ldots, \bar{e}_n, e_{n+1}, \ldots, e_{n+m}\})$ such that $\{e_{n+1}, \ldots, e_{n+m}\}$ is a base for W, and $e_i \bar{e}_i \in W$ for all $i = 1, \cdots, n$. Consequently $\{e_1 + W, \ldots, e_n + W\} = \{\bar{e}_1 + W, \ldots, \bar{e}_n + W\}$ is a base for X/W. The matrices \mathbf{A}_f and \mathbf{A}_g of the linear maps f and g in this pair of bases are in the form

$$\mathbf{A}_f = \begin{pmatrix} A_1 & B \end{pmatrix}, \quad \mathbf{A}_g = \begin{pmatrix} A_2 & B \end{pmatrix}, \quad (14)$$

with $A_1, A_2 \in M_n(\mathbb{C}), \ B \in M_{n \times m}(\mathbb{C}).$

We will write simply as a triple of matrices (A_1, A_2, B) .

Proposition 4.1. Let (A_1, A_2, B) and (A'_1, A'_2, B') be two triples of matrices corresponding to the matrix representation of two equivalent pairs of maps (f,g) and (f',g') respectively. Then there exist invertible matrices $P \in Gl(n; \mathbb{C}) \ Q \in Gl(m; \mathbb{C})$ and rectangular matrices $F_1, F_2 \in M_{m \times n}(\mathbb{C})$ such that the following equality holds.

$$\begin{pmatrix} A_1 & A_2 & B \end{pmatrix} = P^{-1} \begin{pmatrix} A'_1 & A'_2 & B' \end{pmatrix} \begin{pmatrix} P & 0 & 0 \\ 0 & P & 0 \\ F_1 & F_2 & Q \end{pmatrix}.$$
(15)

Remark 4.1. Let (A_1, A_2, B) and (A'_1, A'_2, B') equivalent triples. Then the pairs of matrices (A_1, B) and (A_2, B) are feedback equivalent to (A'_1, B') and (A'_2, B') respectively. The converse is not true.

Proposition 4.2. Let (f,g) be a pair of linear maps where dim W = 1, s = n $((f_s, g_s) = (0,0))$. Then there exists a pair of adapted bases (b_f, b_g) such that

$$\mathbb{A}_{1} = \begin{pmatrix}
0 & 1 & \dots & 0 & 0 \\
0 & 0 & \dots & 0 & 0 \\
\ddots & \ddots & & & \\
0 & 0 & \dots & 0 & 1 \\
0 & 0 & \dots & 0 & 0
\end{pmatrix},$$

$$\mathbb{A}_{2} = \begin{pmatrix}
a_{1,1} & 1 & \dots & 0 & 0 \\
a_{2,1} & a_{2,2} & \dots & 0 & 0 \\
& \ddots & \ddots & & & \\
a_{n-1,1} & a_{n-1,2} & \dots & a_{n-1,n-1} & 1 \\
0 & 0 & \dots & 0 & 0
\end{pmatrix},$$

$$\mathbb{B} = \begin{pmatrix}
0 \\
0 \\
\vdots \\
0 \\
1
\end{pmatrix}.$$
(16)

Proof. We have that $W_s = X_s$. We consider the sections

 $\sigma'_{s}: W_{s} \longrightarrow X_{s-1}, \text{ such that } X_{s-1} = W_{s-1} \oplus \sigma'_{s} W_{s}, \qquad \text{rank } \begin{pmatrix} B & A_{1}B & \dots & A_{1}^{n-1} \\ \sigma'_{s-1}: X_{s-1} \longrightarrow X_{s-2}, \text{ such that } X_{s-2} = W_{s-2} \oplus \sigma'_{s-1} X_{s-1}, \\ \vdots & & \text{rank } \begin{pmatrix} B & A_{2}B & \dots & A_{2}^{n-1} \\ B & A_{1}B & \dots & A_{1}^{n-2} \\ \sigma'_{1}: X_{1} \longrightarrow X, \text{ such that } X = W \oplus \sigma'_{1} X_{1}, \end{cases}$

calling $\sigma_i = \sigma'_1 \circ \ldots \circ \sigma'_i$ we have $X = W \oplus \sigma_1 W_1 \oplus \ldots \oplus \sigma_s W_s$ and $f : \sigma_i(W_i) \longrightarrow \pi \sigma_{i+1}(W_{i+1})$.

We consider $b_f = \{w_1, \ldots, w_{n+1}\}$, where $w_1 \in \sigma_s W_s$,

$$w_{2} = f^{-1}\pi w_{1} \in \sigma_{s-1}W_{s-1}$$

...
$$w_{n} = f^{-1}\pi w_{n-1} \in \sigma_{1}W_{1},$$

$$w_{n+1} = f^{-1}\pi w_{n} \in W.$$

So, taking into account that $f_{i|W_i} = g_{i|W_i}$,

$$g(w_1) = a_{1,1}w_1 + a_{2,1}w_2 + \dots + a_{n-1,1}w_{n-1} + a_{n,1}w_n,$$

$$g(w_2) = w_1 + a_{2,2}w_2 \dots + a_{n-1,2}w_{n-1} + a_{n,2}w_n,$$

$$\vdots$$

$$g(w_n) = w_{n-1,n-1} + a_{n,n-1}w_n,$$

$$g(w_{n+1}) = w_n.$$

Finally, taking $b_g = \{\overline{w}_1, \cdots, \overline{w}_n, w_{n+1}\}$ with $\overline{w}_i = w_i - a_{n,i}w_{n+1}$ for all $i = 1, \cdots, n$ we have that (A_1, A_2, B) has the desired form. \Box

Remark 4.2. Numbers a_{ij} in matrix \mathbb{A}_2 characterize the equivalence class of triples of matrices verifying proposition (4.2).

Corollary 4.1. Let (A_1, A_2, B) , $A_1, A_2 \in M_n(\mathbb{C})$, $B \in M_{n \times 1}(\mathbb{C})$ be a triple of matrices representing a pair of linear maps $(f, g) : X \longrightarrow X/W$. Then, $(A_1, A_2, B) \sim (\mathbb{A}_1, \mathbb{A}_2, \mathbb{B})$ if and only if

rank (B) = 1, $rank (B A_1B) = 2,$ $rank (B A_2B) = 2,$ $rank (B A_2B) = 2,$ $rank (B A_1B A_1^2B) = 3,$ $rank (B A_2B A_2^2B) = 3,$ $rank (B A_1B (A_1^2 - A_2^2)B) = 2,$ $\\ \vdots$ $rank (B A_1B ... A_1^{n-1}B) = n,$ $rank (B A_2B ... A_2^{n-1}B) = n,$ $rank (B A_1B ... A_1^{n-2} (A_1^{n-1} - A_2^{n-1})B) = n - 1.$ (17) *Proof.* We observe that if (A_1, A_2, B) \sim (A'_1, A'_2, B') , then (A_1, A_2, B) verifies (17) if and only if (A'_1, A'_2, B') verifies.

So, suppose $(A_1, A_2, B) \sim (\mathbb{A}_1, \mathbb{A}_2, \mathbb{B})$, it suf- 5 fices to compute

$$\begin{array}{l} \operatorname{rank} \mathbb{B} = 1, \\ \operatorname{rank} \left(\mathbb{B} \quad \mathbb{A}_1 \mathbb{B} \right) = 2, \\ \vdots \\ \operatorname{rank} \left(\mathbb{B} \quad \mathbb{A}_1 \mathbb{B} \quad \cdots \quad \mathbb{A}_1^{n-2} \mathbb{B} \quad (\mathbb{A}_1^{n-1} - \mathbb{A}_2^{n-1}) \mathbb{B} \right) = n-1. \end{array}$$

For the converse, if (A_1, A_2, B) is a triple verifying (17), it is not difficult to prove that $\dim W =$ 1, s = n and $f_{i|W_i} = g_{i|W_i}$.

Example 4.1. Let (A_1, A_2, B) with

$$A_1 = \begin{pmatrix} 1 & -1 & 0 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix}, \ A_2 = \begin{pmatrix} 1 & 0 & -1 \\ 1 & 1 & 2 \\ 0 & 1 & 1 \end{pmatrix}, \ B = \begin{pmatrix} 2 \\ 0 \\ 0 \end{pmatrix}.$$

So,

rank
$$(B) = 1$$
,
rank $(B \ A_1B) = 2$,
rank $(B \ A_2B) = 2$,
rank $(B \ (A_1 - A_2)B) = 1$,
rank $(B \ A_1B \ A_1^2B) = 3$,
rank $(B \ A_2B \ A_2^2B) = 3$,
rank $(B \ A_1B \ (A_1^2 - A_2^2)B) = 2$.

Then, there exists a pair of basis (b_f, b_q) such that the triple is equivalent to $(\mathbb{A}_1, \mathbb{A}_2, \mathbb{B})$. In fact

$$\mathbb{A}_1 = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix}, \ \mathbb{A}_2 = \begin{pmatrix} 1 & 1 & 0 \\ 2 & 1 & 1 \\ 0 & 0 & 0 \end{pmatrix}, \ \mathbb{B} = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$$

Corollary 4.2. Let (A_1, A_2, B) be a triple verifying (17). If rank $(B \ A_1 - A_2) = 1$, then $(A_1, A_2, B) \sim \mathbb{A}_1, \mathbb{A}_2, \mathbb{B})$ with $\mathbb{A}_2 = \mathbb{A}_1$.

Example 4.2. Let (A_1, A_2, B) with

$$A_{1} = \begin{pmatrix} \frac{1}{2} & 0 & \frac{7}{2} \\ \frac{1}{2} & 1 & \frac{1}{2} \\ \frac{1}{2} & 0 & -\frac{3}{2} \end{pmatrix}, A_{2} = \begin{pmatrix} 2 & -\frac{1}{2} & 2 \\ 2 & \frac{1}{2} & 5 \\ -1 & \frac{1}{2} & -3 \end{pmatrix}, B = \begin{pmatrix} 2 \\ 2 \\ -2 \end{pmatrix}$$

So.

 $_{50}$,

rank
$$(B \ A_1 - A_2) = 1$$
,
rank $(B) = 1$,
rank $(B \ A_1B) = 2$,
rank $(B \ A_2B) = 2$,
rank $(B \ (A_1 - A_2)B) = 1$,
rank $(B \ A_1B \ A_1^2B) = 3$,
rank $(B \ A_2B \ A_2^2B) = 3$,
rank $(B \ A_1B \ (A_1^2 - A_2^2)B) = 2$.

Then $(A_1, A_2, B) \sim (\mathbb{A}_1, \mathbb{A}_1, \mathbb{B})$.

Application to generalized linear systems

A generalized linear system is described by the following state space equation

$$E\dot{x} = Ax + Bu,\tag{18}$$

where E and A are *n*-square complex matrices and B a rectangular complex matrix in adequate size. We can represent it by a triple of matrices (E, A, B). Using theorem (3.1), we obtain sufficient conditions for controllability of this kind of systems.

Let $E\dot{x} = Ax + Bu$ be a generalized linear system, the standard transformations that can be applied are

- 1. basis change in the state space: $(E, A, B) \to (P^{-1}EP, P^{-1}AP, P^{-1}B),$
- 2. basis change in the input space: $(E, A, B) \rightarrow (E, A, BQ),$
- 3. feedback: $(E, A, B) \rightarrow (E, A + BF_2, B)$,
- 4. and derivative feedback: $(E, A, B) \rightarrow$ $(E+BF_1,A,B).$

We get the following definition of equivalence for generalized linear systems

Definition 5.1. Two generalized linear systems (E, A, B), (E', A', B'), are equivalent if and only if there exist matrices $P \in Gl(n; \mathbb{C})$, $Q \in Gl(m; \mathbb{C})$ and $F_1, F_2 \in M_{m \times n}(\mathbb{C})$ such that these equalities

$$E' = P^{-1}EP + P^{-1}BF_1 A' = P^{-1}AP + P^{-1}BF_2 B' = P^{-1}BQ$$
(19)

hold.

It is straightforward that this relation is an equivalence relation.

Then a generalized linear system can be interpreted as a matrix representation of a pair of linear maps defined modulo a subspace, and given two equivalent systems we can consider as two equivalent pairs of linear maps.

Notice that (19) have the following matrix expression

$$(E' \quad A' \quad B') = P^{-1} (E \quad A \quad B) \begin{pmatrix} P & 0 & 0 \\ 0 & P & 0 \\ F_1 & F_2 & Q \end{pmatrix}$$

We are interested in to study the controllability of generalized linear systems. For that we remember the following Proposition (see [3]).

Proposition 5.1. The generalized linear system (E, A, B), is controllable if and only if

rank $\begin{pmatrix} E & B \end{pmatrix} = n$ rank $(sE - A & B) = n \quad \forall s \in \mathbb{C}$

Remark that, the controllability of generalized linear systems is invariant under equivalence relation considered. In fact we have the following proposition (see [3]).

Proposition 5.2. The rank of the matrix $(sE - A \ B)$ as well the rank of the matrix $(E \ B)$ are invariant under equivalence defined above.

Proposition 5.3. Let (E, A, B) be a generalized linear system. Let (f,g) a pair of linear maps such that the matrix representation with respect the canonical basis of $\mathbb{C}^n \times \mathbb{C}^m$ is (E, A, B). Suppose that the triple has the form of proposition 4.2. Then the generalized linear system is controllable if and only if $a_{i,i} \neq 0$ for all $i = 1, \dots, n-1$.

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