

2. PARTIAL FRACTIONAL EXPANSION

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$G(\lambda, \theta)$ WITH SIMPLE POLES

$$G(\lambda, \theta) = \sum_{r=1}^p \frac{L_r}{\lambda - \lambda_r} + \sum_{r=1}^q \frac{S_r}{\lambda - \bar{\lambda}_r}$$

$\underbrace{\quad}_{\substack{\text{COMPL. CONJ.} \\ \text{POLES}}} \quad \underbrace{\quad}_{\substack{\text{REAL} \\ \text{POLES}}} \quad \underbrace{\quad}_{\substack{\bar{\lambda}_r = L-r \\ \lambda - r = \bar{\lambda}_r}}$

$$\theta = [\sigma_1 \dots \sigma_q \operatorname{Re}(\lambda_1) \operatorname{Im}(\lambda_1) \dots S_1 \dots S_q \operatorname{Re}(\bar{\lambda}_1) \operatorname{Im}(\bar{\lambda}_1) \dots]$$

→ HIGH n — STARTING VALUES OF INSUFFICIENT QUANTITY
POOR ESTIMATES (LOCAL MINIMA)

$$n_a = 2p + q$$

3. FACTORIZATION

$$G(\lambda, \theta) = \frac{\prod_{r=1}^{n_z} (\lambda - \lambda_r)}{\prod_{r=1}^{n_p} (\lambda - \lambda_r)}$$

ZEROS
POLES

— STARTING VALUES FROM RATIONAL FORM

— ILL CONDITIONED NORMAL EQUATION, IF MULTIPLE P/Z

4. ORTHOGONAL POLYNOMIALS

— GOOD FOR ORDERS $n > 30$

— CHOSEN TO MAX NUMERICAL STABILITY
MINIMAL CONDITION NUMBER IN NORMAL EQUATION

$$G(\lambda, \theta) = \frac{B(\lambda, \theta)}{A(\lambda, \theta)} = \frac{\sum_{r=0}^{n_p} b_r q_r(\lambda)}{\sum_{r=0}^{n_p} a_r p_r(\lambda)}$$

$$n_p = n_a$$

$$n_q = n_b$$

PARAMETERS DETERMINED BY POLYNOMIAL

5. STATE-SPACE MODEL

$$n_a \geq n_b$$

RASTER SYSTEM

$$\dot{x}(t) = A x(t) + B u(t)$$

$$y(t) = C x(t) + D u(t)$$

$$x(t+1) = A x(t) + B u(t)$$

$$y(t) = C x(t) + D u(t)$$

$$G(s, \theta) = C (s I_n - A)^{-1} B + D$$

$$G(z, \theta) = \bar{z}^{-1} C (I_n - \bar{z}^{-1} A)^{-1} B + D$$

— ASSUMING ZERO INITIAL CONDITIONS