Proceeding ICEMATH 2011 The International Conference on Numerical Analysis & Optimization

STAS AHMAD





June 6 - 8, 2011

Wested by Departement of Wathematic Faculty of Mathematics and I

The International Conference on Numerical Analysis and Optimization (ICeMATH2011)

The field of numerical analysis predates the invention of modern computers by many centuries. Numerical analysis is the area of mathematics and computer science that creates, analyzes, and implements algorithms for solving numerically the problems of continuous mathematics. Such problems originate generally from real-world applications of algebra, geometry, and calculus, and they involve variables which vary continuously.

On the other hand, Numerical Optimization is defined as a scientific approach in finding the finest solution of a particular problem that is interpreted in mathematical models. Hence, the combination of numerical analysis with numerical optimization is highly important for scientific efforts in the areas of developmental work as well as humanity in general.

Therefore, on the occasion of the 50th anniversary of its founding celebration, <u>Universitas</u> <u>Ahmad Dahlan</u> (UAD) with the collaboration of Journal KALAM has initiated **The International Conference on Numerical Analysis and Optimization (ICeMATH 2011)** to be held at Yogyakarta, Indonesia.

Objectives:

- Provide a platform for researchers, professionals, and academicians to exchange ideas and discuss their research findings.
- Encourage future collaborations between participants.
- Provide room for researchers to discuss their thoughts and views on the development of this field that can contribute towards future works as well as being a very beneficial program for all participants.

Topic of Discussions:

Numerical Analysis, Numerical Methods, Operations Research, Mathematics, Statistics, Numerical Optimization, Differential Equation, Applied Mathematics and Statistics, Interval Mathematics, Fuzzy, Computational Mathematics, Combinatory, Algebra, Engineering Mathematics, Mathematics Education

Local Committee:

- 1. Dr. Sugiyarto
- 2. Dr. Suparman, DEA
- 3. Yudi Ari Adi,M.Si.
- 4. Dr. Julan Hernandi
- 5. Dr. Tutut Herawan
- 6. Prof. Dr Mashadi
- 7. Dr. Iing Lukman
- 8. Dr. Samsuddin Toaha
- 9. M. Zaki Riyanto, M.Sc.

International Committee :

- 1. Dr. Yosza Bin Dasril, UTeM, Malaysia
- 2. Mr. Goh Khang Wen, UTAR, Malaysia
- 3. Assoc. Prof. Dr. Jumat Sulaiman, UMS,
- 4. Assoc Prof. Adam Baharum, USM, Malaysia

Keynote Speaker :

- 1. Prof. Dr. Ruediger Schultz, University of Duisburg-Essen, Germany
- 2. Senior Lecturer Dr. Abdel Salhi, University of Essex, United Kingdom

Invited Speaker :

- 1. Prof. Dr. Ismail Bin Mohd, Universiti Malaysia Terengganu, Malaysia
- 2. Prof. Dr. Shaharuddin Salleh, Universiti Teknologi Malaysia, Malaysia
- 3. Prof. Dr. Zainodin Hj. Jubok, Universiti Malaysia Sabah

Conference Secretariat: Fakultas Matematika dan Ilmu Pengetahuan Alam (FMIPA) Universitas Ahmad Dahlan, Yogyakarta, Indonesia Kampus III, Jalan. Prof. Dr. Soepomo, Janturan, Umbulharjo Yogyakarta 55164

> Email: icemath2011@uad.ac.id, icemath2011@yahoo.com Phone: +62-274-563515/511830/379418 Fax: +62-274-564604 SMS: +6287839313193 (Dr. Sugiyarto)

Proceedings of The International Conference on Numerical Analysis and Optimization (ICeMATH 2011)

6TH – 8TH JUNE 2011

UNIVERSITAS AHMAD DAHLAN, YOGYAKARTA, INDONESIA

Table of Content

Part I – Keynote Paper

K1- Recent Developments in Stochastic Programming K2 - Nature-Inspired Optimisation Approaches and the New Plant Propagation Algorithm

Part II – Invited Paper

- IP1 Numerical Optimization Based On Transformation of Data Characterization
- IP2 Channel Assignment Model in Wireless Mesh Networks
- IP3 Integration Model In Premium Life Table of Education Plan Takaful

Part III – Algebra

- A1 LYAPUNOV-Max-Plus-Algebra Stability In Predator-Prey Systems Modeled By Timed Petri Net With The Entire Holding Times Are Considered
- A2 Description Of A Subclass Of Filiform Leibniz Algebras In Dimension 9

Part IV – Applied Mathematics

- AM1 New Simulated 3D- Structure Catalytic Sites Prediction For Flavonol Synthase.
- AM2 Estimation Of Missile Trajectory Using Ensemble Kalman Filter Method (EnKF)
- AM3 Modelling of Electrical Train (ET) Network System Using Max-Plus Algebra
- AM4 An Integral Equation Of A Free-Surface Flow Involving Deep Fluid
- AM5 Perencanaan Kebutuhan Tulangan Balok Beton Pada Desain Rumah Tinggal Dengan Simulasi Matlab
- AM6 Modeling of Microcantilever-based Biosensor Dynamic Property for Microorganism Detection
- AM7 Boltzmann Machine In Hopfield Neural Network
- AM8 Penerapan Mkji Pada Perencanaan Perbaikan Manajemen Lalu Lintas Sebagai Upaya Peningkatan Kinerja Persimpangan Tiga Kletek Kabupaten Sidoarjo
- AM9 Pemilihan Jalur Sidoarjo-Gempol Akibat Luapan Lumpur Lapindo Dengan Metoda Analytical Hierarchy Process (AHP)
- AM10 The Mathematical Model Of Glucose Detector Using Single Electron Transistor
- AM11 Computation Decomposition HAAR Wavelet Based Max-Plus Algebra
- AM12 Control Estimation With EKF-UI-WDF Method of The Missle-Target Interception Model
- AM13 A New Fuzzy Modeling For Predicting Air Temperature In Yogyakarta

Part V – Finance

- F1 Nine-Point Rotated Scheme With HSPMGS Method To Solve 2D American Option Pricing
- F2 Implementation of RBFNN In Predicting Credit Risk Classification With Dimension Reduction Using PCA
- F3 Universal Portfolios Generated By The Quadratic Divergence Associated With Special Symmetric Matrices
- F4 Markov Property And Asset Price Dynamics On The Information-Based Asset Pricing Model

Proceedings of The International Conference on Numerical Analysis and Optimization (ICeMATH 2011)

6TH – 8TH JUNE 2011

UNIVERSITAS AHMAD DAHLAN, YOGYAKARTA, INDONESIA

Part VI – Mathematics Education

ME1 - Mathematics Students' Perceptions Towards Programming

- ME2 A Modified Heckman Sample Selection Model
- ME3 The Role of Visualization To Improve Student's Conceptual Understanding In Geometry
- ME4 Klarifikasi Alat Peraga Matematika Dari Bahan Lingkungan Alam Sekitar Terkait Dengan Karakter SD Tertinggal Di Saradan Kabupaten Madiun
- ME5 Mathematical Communication Within The Framework of Sociocultural Theory
- ME6 Computer-Assisted Problem-Based Learning Approach To Improve Senior High School Student's

High-Order Mathematical Thinking Ability

- ME7 Cognitive Conflict And Resolution Efforts
- ME8 Enabling Right Brain Through Realistic Mathematics Education To Enhance Mathematical Creative Thinking Ability
- ME9 Mathematics Learning Build Character of The Nation Based-Culture
- ME10 Learning Algebra In Junior High School With Problem-Centered Learning (PCL) Approach

ME11 - A Study of The Role of Intuition In Students' Understanding of Probability Concepts

Part VII - Numerical Analysis

- NA1 On The Diophantine Equation $X^3 + Y^3 = Kz^8$
- NA2 Development Of Numerical Method For Shock Waves Problem: A Case Study Of Dam Break Problem
- NA3 EGMSOR Iterative Methods For The Solution of Nonlinear Second-Order Two-Point Boundary Value Problems
- NA4 Solving Nonlinear Equations Using Improved Higher Order Homotopy Perturbation With Start-System
- NA5 Analysis of Phase-Lag For Diagonally Implicit Runge-Kutta-Nyström Methods
- NA6 The Effects Of Suction And Injection On The Stagnation-Point Flow Over A Stretching/Shrinking Cylinder
- NA7 Solving Ordinary Differential Equation Using Fuzzy Initial Condition
- NA8 Numerical Solution of Flood Routing Model Using Finite Volume Methods
- NA9 Estimating Discount Rate With Extended Nelsen Siegel Vensson Models
- NA10 Numerical Solutions For A Few Systems Of Ordinary Differential Equations Using Modified Fourth Order Runge-Kutta Methods
- NA11 FRACTAL IMAGE COMPRESSION : FIXED SQUARE METHOD BY PARALLEL COMPUTING USING MATLAB

Part VIII - Numerical Optimization

NO1 - Weakly Reachability and Weakly Observability of Linear System Over Max Plus Algebra

- NO2 The Eccentric Digraph of A Firecracker Graph
- NO3 Optimization of Lower Limb Segment During Backpack Carriage
- NO4 A 0-1 Goal Programming Model For Fireman Scheduling

Proceedings of The International Conference on Numerical Analysis and Optimization (ICeMATH 2011)

6TH – 8TH JUNE 2011

UNIVERSITAS AHMAD DAHLAN, YOGYAKARTA, INDONESIA

Part VIII - Statistics

S1 - Applied Statistics For Project Evaluation (A Case Study: Academic Perspective)

- S2 Cubic Interpolation of Population Dynamic Model For Blattella bisignata
- S3 Lacunary Interpolation For A Generalised Problem
- S4 Overcoming Traffic Congestion Using Simulation: A Case Study At Hentian Kajang, Malaysia
- S5 A RBF-EGARCH Neural Network Model For Time Series Forecasting
- S6 Cancer Spread Estimation Using Fuzzy Kalman Filter
- S7 Constructing A Confidence Interval For Median Based On Atoms of Nonparametric Bootstrap
- S8 Computing Of Reproducing Kernel Hilbert Space Using S-Plus In Spline Semiparametric Regression
- S9 Numerical Modelling of Stem Biomass Using Regression Analysis
- S10 Using Matrix Quadrant To Mining Association Rules
- S11 Reduction Of Variable With Ordinal Scale Through Transformation Based On The Weighted Ranking Pattern
- S12 Confidence Intervals Approach For Eigenvalues In The Canonical Form A
- S13 Universal Portfolios Generated By The Quadratic Divergence Associated With Special Symmetric Matrices
- S14 Nonparametrics Estimation for Distribution and Quantile Functions
- S15 A Comparison For O'Brien And Levene Test of Homogeneity

Weakly Reachability and Weakly Observability of Linear System Over Max Plus Algebra

WEAKLY REACHABILITY AND WEAKLY OBSERVABILITY OF LINEAR SYSTEM OVER MAX PLUS ALGEBRA

Tri Siwi Nasrulyati¹, Subiono², Erna Apriliani³

Abstract. This paper discusses about the properties of linear system in max plus algebra. These properties are weakly reachability and weakly observability. In this case, the asticity of the system plays big role in these properties as the necessary and sufficient conditions. Furthermore, we will also discuss the duality of those properties. Finally, to make the discuss simple, we will gift the example.

Keywords and Phrases: Max plus linear system, reachability, observability..

1. INTRODUCTION

The systems are changed accordingly to changes of time. But there are also system which are changes accordingly to changes of event. Thos a kind of systems are known as event driven systems. Max plus algebra is a method which can formulate the driven event systems. These systems will be linear over max plus algebra [6].

The study of max plus algebra and its linear systems are developed widely; this study is including the theory of weakly reachability and weakly observability of the systems. The weakly reachability means by a control system from any initial state to any other state. The systems are controlled by using the input. The difference between reachability and controllability is depending on the initial state. The reachability is the controlling the system from any initial state to any other state. But controllability is the controlling from the origin state to any other state. The concept of the reachability in the max plus algebra is not too different from the definitions of the controllability in continues system and the concept about the observability in max plus algebra is also different from the observability definitions in continues systems [3].

In this paper, we will discuss about the theory of weakly reachability and weakly observability in the linear max plus systems. In the discussion we will use the definition of reachable and observable set. Furthermore, we also discuss about the duality among these properties and give them example.

1.1 Max Plus Algebra

In the section we explain the basic concept and notation. There are a lot of references which explain about max plus algebra, the detail information can be found in [2] and [7]. In the max plus algebra, for any $a, b \in \mathbb{R}_{max} = \{-\infty\} \cup \{\mathbb{R}\}$ defined two operations, \oplus and \otimes as follows

$$a \oplus b = \max \{a, b\}$$
 and $a \otimes b = a + b$

Definition 1. For all $x, y, z \in \mathbb{R}_{max}$ satisfies: 1) Associative concerning \otimes and \oplus . 2) Commutative concerning \otimes and \oplus . 3) Distributive. 4) Zero element of \oplus . 5) Unit element of \otimes . 6) Multiplicative invert if $x \neq \varepsilon$ then there is y such that $x \otimes y = e$ and y is the one and only. 7) Absorption element of \otimes . 8) Idempotent in addition.

Definition 2. For $x \in \mathbb{R}_{max}$ and $n \in \mathbb{N}$ satisfies $x^{\otimes n} = \underbrace{x \otimes x \otimes \cdots \otimes x}_{n \text{ times}}$

Power in max plus algebra can be derived as multiplication in conventional algebra $x^{\otimes n} = nx$, such that in generally satisfies as follows:

(i) If $x \neq \varepsilon$, then $x^{\otimes 0} = e = 0$ (ii) if $\alpha \in \mathbb{R}$, then $x^{\otimes \alpha} = \alpha \otimes x$ (iii) if k > 0 then $\varepsilon^{\otimes k} = \varepsilon$, $\varepsilon^{\otimes k}$ is undefined for $k \le 0$,

1.2 Matrix Over Max Plus Algebra

The set of matrices size $n \times m$ in max plus algebra denoted by $\mathbb{R}_{\max}^{n \times m}$ with $n, m \in \mathbb{N}$ and *n* or $m \neq 0$. Element $A \in \mathbb{R}_{\max}^{n \times m}$ *i-th* row *j-th* column denoted by $a_{i,j}$ or $[A]_{i,j}$ for $i = 1, 2, \dots, n$ and $j = 1, 2, \dots, m$. Matrix *A* can be written as

$$A = \begin{pmatrix} a_{1.1} & a_{1.2} & \cdots & a_{1.m} \\ a_{2.1} & a_{2.2} & \cdots & a_{2.m} \\ \vdots & \vdots & \ddots & \\ a_{n.1} & a_{n.21} & \cdots & a_{n.m} \end{pmatrix}$$

In max plus algebra operation + and × from vector and matrix are replaced with \oplus and \otimes \oplus from vector and matrices are replaced with \oplus and \otimes .

Definition 3.

1) For any $A, B \in \mathbb{R}_{\max}^{n \times m}$ and $a \in \mathbb{R}$ define an addition operation $A \oplus B$ as $[A \oplus B]_{i,j} = a_{i,j} \oplus b_{i,j} = \max(a_{i,j}, b_{i,j})$

2) For $A \in \mathbb{R}_{\max}^{n \times p}$ and $B \in \mathbb{R}_{\max}^{p \times m}$ then we define operation $A \otimes B$ as

$$\left[A \otimes B\right]_{i,j} = \bigoplus_{k=1}^{p} \left(a_{i,k} \otimes b_{k,j}\right) = \max_{k \in p} \left\{a_{i,k} \otimes b_{k,j}\right\} = \max_{k \in p} \left\{a_{i,k} + b_{k,j}\right\}$$

- 3) The transpose of matrix A denoted by A^{T} and defined as usual we find in conventional algebra by $[A^{T}]_{i,j} = [A]_{j,i}$.
- 4) Identity matrix of size $n \times n$ in max plus is denoted by E_n and define as

$$[E]_{i,j} = \begin{cases} e & \text{jika } i = j \\ \varepsilon & \text{jika } i \neq j \end{cases}$$

- 5) For square matrix and $k \in \mathbb{N}$, *k-th* power of *A* denoted by $A^{\otimes k}$ and defined as $A^{\otimes k} = \underbrace{A \otimes A \otimes A \dots \otimes A}_{k \text{ kali}}$, for $k = 0, A^{\otimes 0} = E_n$.
- 6) For matrix $A \in \mathbb{R}_{\max}^{n \times m}$ and scalar $\alpha \in \mathbb{R}_{\max}$, $\alpha \otimes A$ define by $[\alpha \otimes A]_{i,j} = \alpha \otimes [A]_{i,j}$ For $i = 1, 2, \dots, n$ and $j = 1, 2, \dots, m$.

1.3 Linear Max plus System

Let the discrete event system be the event driven systems with a discrete state (as in production system, storage with finite capacity system, railway system, logistic system and so on). This state is described by the equation below:

$$x(k+1) = A \otimes x(k) \oplus B \otimes u(k) \tag{1}$$

$$y(k) = C \otimes x(k) \tag{2}$$

With $A \in \mathbb{R}_{\max}^{n \times m}$, $B \in \mathbb{R}_{\max}^{m \times n}$, $C \in \mathbb{R}_{\max}^{p \times n}$ and x represents the state, u represents the input and y represents the output, k is the event index which are k = 0, 1, 2 Both equation (1) and (2) are called by linear max plus system [6].

2. REACHABILITY

In this section discuss the discrete event systems which are formulated in to max plus algebra, so we get the linear one. This discussion will be done in the systems that many reaches a final condition with all of it component are greater than the final one without any input. This kinds of system later known by weakly reachable system. Using (1) in recursive fashion, the state system can be written to each event index k = 1, 2... q, as follows:

For k=0 then $X(1) = A \otimes X(0) \oplus B \otimes U(1)$ For k=1 then $X(2) = A \otimes X(1) \oplus B \otimes U(2) = A^2 X(0) \oplus ABU(1) \oplus BU(2)$ For k=2 then $X(3) = A \otimes X(2) \oplus B \otimes U(3) = A^3 X(0) \oplus A^2 BU(1) \oplus ABU(2) \oplus BU(3)$ so, to q-step event we get:

$$X(q) = A^q \otimes X(0) \oplus \left[B A B A^2 B \cdots A^{q-1} B \right] \otimes \left[U(q) U(q-1) \quad U(q-2) \quad U(Q-3) \cdots U(1) \right]^T$$
(3)

From (3) we obtain the reachability matrix notated by $\Gamma_q = [B \ AB \ A^2B \cdots A^{q-1}B]$. This matrix is the one which influence the reachability of the system, the input series defined by $U_q = [U_q \ U_{q-1} \ \cdots \ U_1]^T$, so the state of q-step event can be written by:

$$X(q) = A^q \otimes X(0) \oplus \Gamma_a \otimes U_a \tag{4}$$

Definition 4. Reachable State. Given $X(0) \in \mathbb{R}_{\max}^n$, a state $X \in \mathbb{R}^n$ is reachable in q-step from X(0) if there exists a control sequence $\{U(1), U(2), \dots, U(q)\} \in \mathbb{R}_{\max}$, which achieves X = X(q).

Definition 5. Reachable Set. Let $X(0) \in \mathbb{R}_{\max}^{n}$, be the initial condition, the set of all of the state $X \in \mathbb{R}^{n}$ that can be reached at q-step event (with q should be positive integer) is defined as follows:

$$\Omega_{q,X(0)} = \{ X \in \mathbb{R}^n : X = A^q \otimes X(0) \oplus \Gamma_q \otimes U_q, \text{ where } U_q \in \mathbb{R}_{\max}^{p \times q} \}$$

Theorem 1. Given an initial state $X(0) \in \mathbb{R}_{\max}^n$ and a state $X \in \Omega_{q,X(0)}$ if and only if

$$X = \Gamma_q \otimes (-\Gamma_q^T \otimes' X) \oplus A^q \otimes X(0)$$
⁽⁵⁾

In which case $-\Gamma_q^T \otimes' X = U_q$ is a controller drives state from X(0) to X = X(q).

Proof. If $X \in \Omega_{q,X(0)}$, then according Definition 1, there is U_q such that the q-step state $X = A^q \otimes X(0) \oplus \Gamma_q \otimes U_q$, is reached. Because of that $\Gamma_q \otimes U_q \leq X$. From [2] and [7], we get $U_q = -\Gamma_q^T \otimes' X$ is the biggest solution, then $\Gamma_q \otimes (-\Gamma_q^T \otimes' X) \leq X$. So we get

$$\Gamma_q \otimes U_q \le \Gamma_q \otimes (-\Gamma_q^T \otimes' X) \le X \tag{6}$$

With adding $A^q \otimes X(0)$ to each term in (6), we obtain:

 $A^{q} \otimes X(0) \oplus \Gamma_{q} \otimes U_{q} \leq A^{q} \otimes X(0) \oplus \Gamma_{q} \otimes (-\Gamma_{q}^{T} \otimes' X) \leq A^{q} \otimes X(0) \oplus X$ Then we can write that $\Gamma_{q} \otimes (-\Gamma_{q}^{T} \otimes' X) \oplus A^{q} \otimes X(0) = X$, so equation (5) satisfied.

In max plus case, different from the continuo one, because the maximum operation, $A^q \otimes X(0) \oplus \Gamma_q \otimes U_q$ could not be equal to the states which are less than $A^q \otimes X(0)$. In this paper, we focus the analyzing at the systems which reach a state with all of the components that greater than the final state. The condition of the system is called weakly reachable system.

Definition 6. Q-step Weakly Reachable [3]. A system is said to be q-step weakly reachable, if given any X(0), a controller sequence exist such that each component of the terminal state X(q) can be made greater than the unforced terminal state $A^q \otimes X(0)$, there exist U_q such that $(X(q))_j > (A^q \otimes X(0))_j$ for $j = 1, 2, \dots, n$.

Before we discuss more about the weakly reachability, we will give the definition as acticity first.

Definition 7. Asticity [3]. A $n \times m$ $G = \{g_{ij}\}$, is termed row astic if for each row $i = 1, 2, \dots, n$, $\bigoplus_{j=1}^{m} g_{ij} \in \mathbb{R}$. Matrix *G* is termed column astic if for each column $j = 1, 2, \dots, m$ the $\bigoplus_{i=1}^{m} g_{ij} \in \mathbb{R}$. A matrix is termed doubly astic if it in both row and column astic.

This asticity property is necessary and sufficient condition for the system to be called as weakly reachability or weakly observability.

Theorem 2. [3] A system is q-step weakly reachable if and if Γ_q is row astic.

Proof. If Γ_q is row astic, with a great enough U_q , $(\Gamma_q \otimes U_q)_j > (A^q \otimes X(0))_j$, for $j = 1, 2, \dots, n$. From the Definition 6 if a system q-step weakly reachable, then $(\Gamma_q \otimes U_q)_j > (A^q \otimes X(0))_j$ should be satisfied. So $(\Gamma_q \otimes U_q)_j$ should be finite for each j, because of that Γ_q has to be row astic. Then the system is q-step weakly reachable.

Actually, row astic condition for the reachability matrix Γ_q is needed to find that there is as least an input for each state internal transition systems. Cayley-Hamilton theorem in max plus can be used to show that if a system is not weakly reachable at q-step, then the system is also not weakly reachable at step which are more than q.

3. OBSERVABILITY

A system is observable if there is a final state of the system that can to determine from the measurement of the output. Because the inverse concerning the addition operator is not existing, cause the observability of the system in max plus algebra is limited. From (2) we can write a sequence q-step output as follows:

$$\begin{bmatrix} Y(0) \\ Y(1) \\ Y(2) \\ \vdots \\ Y(q-1) \end{bmatrix} = \begin{bmatrix} C \\ CA \\ CA^2 \\ \vdots \\ CA^{q-1} \end{bmatrix} X(0) \oplus \begin{bmatrix} \varepsilon & \varepsilon & \varepsilon & \varepsilon & \varepsilon \\ CB & \varepsilon & \varepsilon & \varepsilon & \varepsilon \\ CAB & CB & \varepsilon & \cdots & \varepsilon \\ \vdots & \vdots & \ddots & \varepsilon \cdots & \varepsilon \\ CA^{q-2}B & CA^{q-3} & \cdots & CAB & CB \end{bmatrix} \begin{bmatrix} U(0) \\ U(1) \\ U(2) \\ \vdots \\ U(q-1) \end{bmatrix}$$
(7)

From (7) we can write the notation of the output sequence simpler, that is $Y_q = [Y(0) \ Y(1) \ Y(2) \ \cdots \ Y(q-1)]^T$, $U_q = [U(0) \ U(1) \ U(2) \ \cdots \ U(q-1)]^T$. We can also

obtain-step observability matrix, $\mathbf{Q}_{q} = \begin{bmatrix} C & CA & CA^{2} & \cdots & CA^{q-1} \end{bmatrix}^{T}$ and matrix

$$H_{q} = \begin{bmatrix} \varepsilon & \varepsilon & \varepsilon & \cdots & \varepsilon \\ CB & \varepsilon & \varepsilon & \cdots & \varepsilon \\ CAB & CB & \varepsilon & \cdots & \varepsilon \\ \vdots & \vdots & \cdots & \ddots & \varepsilon \\ CA^{q-2}B & CA^{q-3}B & \cdots & CAB & CB \end{bmatrix}$$

So equation (7) can write in the different way as follows:

$$Y(q) = \mathbf{O}_{q} \otimes X(0) \oplus H_{q} \otimes U_{q}$$
(8)

With the same recursively way, from (1) and (2) we obtain:

$$\begin{bmatrix} Y(k) \\ Y(k+1) \\ Y(k+2) \\ \vdots \\ Y(k+q-1) \end{bmatrix} = \begin{bmatrix} C \\ CA \\ CA \\ \vdots \\ CA^{q-1} \end{bmatrix} X(k) \oplus \begin{bmatrix} \varepsilon & \varepsilon & \varepsilon & \varepsilon & \varepsilon \\ CB & \varepsilon & \varepsilon & \varepsilon & \varepsilon \\ CAB & CB & \varepsilon & \cdots & \varepsilon \\ \vdots & \vdots & \ddots & \varepsilon \cdots & \varepsilon \\ CA^{q-2}B & CA^{q-3} & \cdots & CAB & CB \end{bmatrix} \begin{bmatrix} U(k) \\ U(k+1) \\ U(k+2) \\ \vdots \\ U(k+q-1) \end{bmatrix} (9)$$

From (9) we can write the notation of the output sequence simpler, that is $Y_q = [Y(k) \ Y(k+1) \ \cdots \ Y(k+q-1)]^T$, $U_q = [U(k) \ U(k+1) \ \cdots \ U(k+q-1)]^T$, we can also obtain-step observability matrix, $\mathbf{Q}_q = \begin{bmatrix} C \ CA \ CA^2 \ \cdots \ CA^{q-1} \end{bmatrix}^T$ and matrix

$$H_{q} = \begin{bmatrix} \varepsilon & \varepsilon & \varepsilon & \cdots & \varepsilon \\ CB & \varepsilon & \varepsilon & \cdots & \varepsilon \\ CAB & CB & \varepsilon & \cdots & \varepsilon \\ \vdots & \vdots & \cdots & \ddots & \varepsilon \\ CA^{q-2}B & CA^{q-3}B & \cdots & CAB & CB \end{bmatrix}$$

So equation (9) can write in the different way as follows:

$$Y(q) = \mathbf{O}_{a} \otimes X(k) \oplus H_{a} \otimes U_{a}$$
⁽⁹⁾

To start the discussion, we define the output of the system as the observation output that can be explain next.

Definition 8. [3] The observation output $Y(q) \in \mathbb{R}^{m \times q}$ is the output which is given by $Y(q) = O_q \otimes X(k) \oplus H_q \otimes U_q$ with $U_q \in \mathbb{R}^{m \times (q-1)}_{max}$ and $X(0) \in \overline{\mathbb{R}}^n_{max}$.

Gathering all of the output sequence, we will be directed to the next definition.

Definition 9. The set of Observable output sequence [3].

Let be given a positive integer p and $U_q \in \mathbb{R}_{\max}^{p \times (q-1)}$ is an input sequence, then $\sum_{q,U_q} = \{Y_q \in \mathbb{R}^{m \times q} : Y(q) = \mathbb{Q}_q \otimes X(k) \oplus H_q \otimes U_q \text{ with } X(0) \in \overline{\mathbb{R}}_{\max}^n$ is the set of observable output sequence.

Considering the necessary and sufficient condition, we can find whether an output sequence is an observable output.

Theorem 3. Given a sequence $Y(q) \in \mathbb{R}^{m \times q}$ and an input sequence $U_q \in \mathbb{R}^{p \times (q-1)}_{max}$ then $Y(q) \in \sum_{q, Uq}$ if and only if

$$\mathbf{O}_{q} \otimes (-\mathbf{O}_{q}^{T} \otimes Y_{q}) \oplus H_{q} \otimes U_{q} = Y_{q}$$

$$\tag{10}$$

Proof. The proof is similar in nature and with the proof of Theorem 2.1.

Definition 10. Latest Event-Time State [3]. Given a q-length sequence of observed outputs Y_q , with a sequence of inputs U_q , the latest event-time state $\gamma(k)$ which results in Y_q is

$$\gamma(k) = \max_{X(k)} \{ X(k) \in \overline{\mathbf{R}}_{\max}^{n} : Y_{q} = \mathbf{O}_{q} \otimes X(k) \oplus H_{q} \otimes U_{q} \}$$
(11)

where the max is over each component.

Because the latest event-time state should be infinite, then $\gamma(k)$ define to

be in \overline{R}_{max}^n . This infinite output sequence state does not give any information about the systems state. So, we define e finite latest event-time state of the systems, which direct to the definition of weakly observability.

Definition 11. Q-step Weakly Observable [3]. A system is q-step weakly observable if for any q-length sequence of observed outputs $Y_q \in \sum_{q,Uq}$, the latest event-time state $\gamma(k)$ is finite and can be computed from Y_q .

A necessary and sufficient condition for a system to q-step weakly observable is given next.

Theorem 4. [3] A system is q-step weakly observable if only if O_a column astic.

Proof. If Q_q is column astic, then Y_q is finite $\gamma(k) = -Q_q^T \otimes Y_q$ is finite too. For every $Y_q \in \sum_{q,Uq}$, with Theorem 3.1 we get that $Q_q \otimes (-Q_q^T \otimes Y_q) \oplus H_q \otimes U_q = Y_q$. Furthermore $\gamma(k)$ is an observable output sequence in the other side, if system is q-step weakly observable. The final state should be finite and can computed from the observable output sequence Y_q . By Theorem 3.1 we obtain $Q_q \otimes (-Q_q^T \otimes Y_q) \oplus H_q \otimes U_q = Y_q$. So in order $\gamma(k) = -Q_q^T \otimes Y_q$ to be finite, matrix Q_q should be column astic.

As continues variable, in max plus algebra we also have the duality of weakly reachable and weakly observable. Duality means that the property of weakly reachable can found from the property of weakly observable, vice versa.

Example: Given a system with matrix:

$$A = \begin{pmatrix} \varepsilon & \varepsilon & 0 \\ 3 & \varepsilon & 2 \\ \varepsilon & 0 & \varepsilon \end{pmatrix}, B = \begin{pmatrix} 0 \\ 2 \\ \varepsilon \end{pmatrix} \text{dan } \mathbf{C} = \begin{pmatrix} \varepsilon & 0 & \varepsilon \end{pmatrix}$$

We will investigate the property of system, whether its weakly reachable or weakly observable ?

1) Reachability matrix at 2-step, we obtain:

$$\Gamma_{2} = \begin{bmatrix} B & AB \end{bmatrix} = \begin{bmatrix} B & A \otimes B \end{bmatrix} = \begin{pmatrix} 0 & \max(\varepsilon + 0, \varepsilon + 2, 0 + \varepsilon) \\ 2 & \max(3 + 0, \varepsilon + 2, 2 + \varepsilon) \\ \varepsilon & \max(\varepsilon + 0, 0 + 2, \varepsilon + \varepsilon) \end{pmatrix} = \begin{pmatrix} 0 & \varepsilon \\ 2 & 3 \\ \varepsilon & 2 \end{pmatrix}$$

Shown that at 2-step, the system is weakly reachable. For 3-step, we obtain the reachability matrix as:

$$\Gamma_{3} = \begin{bmatrix} B & AB & A^{2}B \end{bmatrix} = \begin{bmatrix} B & A \otimes B & A^{\otimes 2} \end{bmatrix}$$
$$= \begin{pmatrix} 0 & \max(\varepsilon + 0, \varepsilon + 3, \varepsilon + 2) & \max(\varepsilon + \varepsilon, \varepsilon + 3, 0 + 2) \\ 2 & \max(3 + 0, \varepsilon + 2, 2 + \varepsilon) & \max(\varepsilon + \varepsilon, \varepsilon + 3, 0 + 2) \\ \varepsilon & \max(3 + 0, \varepsilon + 2, 2 + \varepsilon) & \max(\varepsilon + 3, 3 + \varepsilon, 2 + 2) \end{pmatrix} = \begin{pmatrix} 0 & \varepsilon & 2 \\ 2 & 3 & 4 \\ \varepsilon & 2 & 3 \end{pmatrix}$$

For 4-step, we obtain the reachability matrix as:

$$\Gamma_{4} = \begin{bmatrix} B & AB & A^{2}B & A^{3}B \end{bmatrix} = \begin{bmatrix} B & A \otimes B & A^{\otimes 2} \otimes B & A^{\otimes 3B} \end{bmatrix}$$

$$= \begin{pmatrix} 0 & \max(\varepsilon + 0, \varepsilon + 2, 0 + \varepsilon) & \max(\varepsilon + \varepsilon, \varepsilon + 3, 0 + 2) & \cdots \\ 2 & \max(3 + 0, \varepsilon + 2, 2 + \varepsilon) & \max(\varepsilon + 3, 3 + \varepsilon, 2 + 2) & \cdots \\ \varepsilon & \max(\varepsilon + 0, 0 + 2, \varepsilon + \varepsilon) & \max(\varepsilon + \varepsilon, 0 + 3, \varepsilon + 2) & \cdots \end{pmatrix} = \begin{pmatrix} 0 & \varepsilon & 2 & 3 \\ 2 & 3 & 4 & 5 \\ \varepsilon & 2 & 3 & 4 \end{pmatrix}$$

Shown that for 3-step, 4-step and so on the system is always weakly reachable.

2) Observability matrix at 2-step, we obtain:

$$O_2 = \begin{pmatrix} C \\ CA \end{pmatrix} = \begin{pmatrix} \varepsilon & 0 & \varepsilon \\ \max(\varepsilon + \varepsilon, 0 + 3, \varepsilon + \varepsilon) & \max(\varepsilon + \varepsilon, 0 + \varepsilon, \varepsilon + \varepsilon) & \max(\varepsilon + 0, 0 + 2, \varepsilon + \varepsilon) \end{pmatrix} = \begin{pmatrix} \varepsilon & 0 & \varepsilon \\ 3 & \varepsilon & 2 \end{pmatrix}$$

Shown that at 2-step, the system is weakly observable. For 3-step, we obtain the robservability matrix as:

$$\mathbf{O}_{3} = \begin{pmatrix} C \\ CA \\ CA^{2} \end{pmatrix} = \begin{pmatrix} \varepsilon & 0 & \varepsilon \\ \max(\varepsilon + \varepsilon, 0 + 3, \varepsilon + \varepsilon) & \max(\varepsilon + \varepsilon, 0 + \varepsilon, \varepsilon + \varepsilon) & \max(\varepsilon + 0, 0 + 2, \varepsilon + \varepsilon) \\ \max(3 + \varepsilon, \varepsilon + 3, 2 + \varepsilon) & \max(3 + \varepsilon, \varepsilon + \varepsilon, 2 + 0) & \max(3 + 0, \varepsilon + 2, 2 + \varepsilon) \end{pmatrix} = \begin{pmatrix} \varepsilon & 0 & \varepsilon \\ 3 & \varepsilon & 2 \\ \varepsilon & 2 & 3 \end{pmatrix}$$

For 4-step, we obtain the observability matrix as:

$$\mathbf{O}_{4} = \begin{pmatrix} C \\ CA \\ CA^{2} \\ CA^{3} \end{pmatrix} = \begin{pmatrix} \varepsilon & 0 & \varepsilon \\ \max(\varepsilon + \varepsilon, 0 + 3, \varepsilon + 2) & \max(\varepsilon + 0, 0 + \varepsilon, \varepsilon + \varepsilon) & \max(\varepsilon + 0, 0 + 2, \varepsilon + \varepsilon) \\ \max(3 + \varepsilon, \varepsilon + \varepsilon, 2 + \varepsilon) & \max(3 + \varepsilon, \varepsilon + \varepsilon, 2 + 0) & \max(3 + 0, \varepsilon + 2, 2 + \varepsilon) \\ \max(\varepsilon + \varepsilon, 2 + 3, 3 + \varepsilon) & \max(\varepsilon + \varepsilon, 2 + \varepsilon, 3 + 0) & \max(\varepsilon + 0, 2 + 2, 2 + \varepsilon) \end{pmatrix} = \begin{pmatrix} \varepsilon & 0 & \varepsilon \\ 3 & \varepsilon & 2 \\ \varepsilon & 2 & 3 \\ 5 & 3 & 4 \end{pmatrix}$$
 Shown

that for 3-step, 4-step and so on the system is always weakly observable.

From 1) and 2) we get that the system had weakly reachable and weakly observable since 2-step. Because Γ_2 is row astic and Q_2 is column astic. Matrix Γ_3 and Γ_4 also row astic, matrix Q_3 and Q_4 are column astic too. We can conclude, for step-q with $q \ge 2$ the system should be weakly reachable and weakly observable.

4. CONCLUTION AND FUTURE WORK

From the discussion, we obtain that the necessary and sufficient condition of weakly reachable is the row astic of its reachability matrix. Then the necessary and sufficient condition of weakly observable is the column astic of its observability matrix. If at q-step the system is weakly reachable or weakly observable, then for step-(q+1), step-(q+2), and so on the system will should be weakly reachable or weakly observable. For the future work, the discussion could be explored the strongly observable and reachable of the system. And can to determine for finite step for system is weakly reachable or weakly observable.

REFERENCES

- [1] E. Hendricks., *Linear System Control.* DOI: 10.1007/978-3-540-78486-9_3. Springer-Verlag Berlin Heidelsberg, 2008.
- [2] Farlow. Kasie G, , *Max-Plus Algebra*, Master's Thesis, Polytechnic Institute and State University, Virginia, 2009.
- [3] Gazarik, J. Michael and Edward W. Kamen. 1999. *Reachability and observability of linear systems over max-plus*. MIT Lincoln Laboratory, 244 Wood Street, Lexington, MA 02420. U. S. A.
- [4] Gazarik J. M. Monitoring and Control of Manufacturing Systems Based on the Max-plus Formulation. Ph.D. Thesis, Georgia Institute of Technology, Atlanta 1997.
- [5] G. Olsder and C. Roos. Cramer and Cayley-Hamilton in the max algebra. Linear Algebra .Appl. 101 (1988), 87–108.

Tri Siwi Nasrulyati¹, Subiono², Erna Apriliani³

- [6] Necoara, Ion. 2006, *Model Predictive Control for Max-Plus-Linear and Piecewise Affine Systems*, Technise Universiteit Delft. Neterland.
- [7] Subiono. 2010a. Aljabar Max Plus dan Terapannya, Jurusan Matematika, FMIPA-ITS, Surabaya.
- [8] Subiono. 2010b. Matematika Sistem, Jurusan Matematika, FMIPA-ITS, Surabaya.

Tri Siwi Nasrulyati: Student of Mathematics Departement, FMIPA ITS, Surabaya, Indonesia. E-mails: trisiwi.nas@gmail.com

Subiono: Lecture of Mathematic Departement, FMIPA ITS Surabaya, Indonesia. E-mails: subiono2008@matematika.its.ac.id

Erna Apriliani: Lecture of Mathematics Department, FMIPA ITS, Surabaya, Indonesia. *E-mails: april@matematika.its.ac.id*