# Controlled Invariance for 1D and 2D Time-varying Nonlinear Control Systems 

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#### Abstract

We study invariance properties with polynomially nonlinear and time-varying ODE systems (also termed onedimensional or 1D systems due to the presence of one independent variable). The results are used to characterize time-varying controlled invariant varieties, that is, varieties that can be rendered invariant by state feedback. Analogous questions are also considered for a class of PDE systems in two independent variables (so-called two-dimensional or 2D systems), namely those which can be described by continuous Roesser models.


## I. INTRODUCTION

Controlled and conditioned invariant subspaces were introduced for time-invariant linear systems by Basile and Marro in 1969 and by Wonham and Morse in 1970 - see [1], [2] for comprehensive surveys. This geometric approach to control theory can be used to solve certain decoupling and noninteracting problems. The theory has been generalized to time-varying linear systems by Ilchmann [3] and to nonlinear systems by Isidori [4] and several other authors. Recently, some progress has been made in the area of polynomial systems [5], [6], [7], [8], [9], [10], where methods from symbolic computation can be used to test the conditions for controlled and conditioned invariance of varieties constructively. In the preprint [11], the polynomially nonlinear and time-varying case has been addressed in the general context of semi-algebraic sets (rather than varieties) and dynamic compensators (rather than static state feedback). Sections II and III of the present paper are based on this preprint, and the main contribution of the present manuscript is a partial generalization of results from [11] to systems given by certain PDE in two independent variables, namely the so-called Roesser models [12], [13].

Let $K$ denote the field of real numbers or the field of rational numbers, and let $R:=K\left[t, x_{1}, \ldots, x_{n}\right]$ denote the polynomial ring in $1+n$ variables over $K$. Consider the ordinary differential equation

$$
\begin{equation*}
\dot{x}(t)=F(t, x(t)), \tag{1}
\end{equation*}
$$

where $F \in R^{n}$. Let $\varphi\left(t, t_{0}, x_{0}\right)$ denote the solution of the initial value problem

$$
\begin{equation*}
\dot{x}(t)=F(t, x(t)), \quad x\left(t_{0}\right)=x_{0} \tag{2}
\end{equation*}
$$

at time $t \in I\left(t_{0}, x_{0}\right)$, where $I\left(t_{0}, x_{0}\right)$ denotes the maximal existence interval of (2). By a time-varying set, we mean a

[^0]set $S \subseteq \mathbb{R}^{1+n}$ and we write $S(t):=\left\{\xi \in \mathbb{R}^{n} \mid(t, \xi) \in S\right\}$. We will mostly be interested in time-varying varieties $V \subseteq$ $\mathbb{R}^{1 \times n}$. For this, let $p_{1}, \ldots, p_{k} \in R$ be given and consider
$$
V:=\left\{(\tau, \xi) \mid p_{i}(\tau, \xi)=0 \text { for } 1 \leq i \leq k\right\}
$$
and
$$
V(t):=\left\{\xi \in \mathbb{R}^{n} \mid p_{i}(t, \xi)=0 \text { for } 1 \leq i \leq k\right\}
$$

We say that $S$ is invariant for (1) if $x_{0} \in S\left(t_{0}\right)$ implies that $\varphi\left(t, t_{0}, x_{0}\right) \in S(t)$ holds for all $t \in I\left(t_{0}, x_{0}\right)$.

In this paper, we derive a constructive test to decide whether a time-varying variety $V$ is invariant for (1). This will be used to study the controlled invariance of $V$ for the time-varying nonlinear control system

$$
\begin{equation*}
\dot{x}(t)=f(t, x(t))+g(t, x(t)) u(t) \tag{3}
\end{equation*}
$$

where $f \in R^{n}$ and $g \in R^{n \times m}$. One says that $V$ is controlled invariant for (3) if there exists $\alpha \in R^{m}$ such that the feedback law $u(t)=\alpha(t, x(t))$ will lead to a closed loop system $\dot{x}(t)=F(t, x(t))$ with $F:=f+g \alpha$ for which $V$ is invariant.
The total time derivative of $p \in R$ along $F \in R^{n}$ is defined by

$$
L_{F}(p):=\frac{\partial p}{\partial t}+\sum_{i=1}^{n} \frac{\partial p}{\partial x_{i}} F_{i}
$$

## II. INVARIANCE

Lemma 1: Let $S \subseteq \mathbb{R}^{1+n}$ be a time-varying set. Define

$$
\mathcal{J}(S):=\{p \in R \mid p(\tau, \xi)=0 \text { for all }(\tau, \xi) \in S\}
$$

If $S$ is invariant for (1), then

$$
L_{F}(p) \in \mathcal{J}(S) \text { for all } p \in \mathcal{J}(S)
$$

Proof: Consider (2) with $x_{0} \in S\left(t_{0}\right)$ and let $\varphi\left(t, t_{0}, x_{0}\right)$ denote its solution at time $t$. By assumption, we have $\varphi\left(t, t_{0}, x_{0}\right) \in S(t)$ for all $t \in I\left(t_{0}, x_{0}\right)$. Let $p \in \mathcal{J}(S)$ be given. Then $p\left(t, \varphi\left(t, t_{0}, x_{0}\right)\right)=0$ holds for all $t \in I\left(t_{0}, x_{0}\right)$. Taking the total time derivative, we get

$$
L_{F}(p)\left(t, \varphi\left(t, t_{0}, x_{0}\right)\right)=0
$$

Plugging in $t=t_{0}$, this yields

$$
L_{F}(p)\left(t_{0}, x_{0}\right)=0
$$

Since $\left(t_{0}, x_{0}\right) \in S$ was arbitrary, we may conclude that $L_{F}(p) \in \mathcal{J}(S)$.

Theorem 1: Let $V \subseteq \mathbb{R}^{1+n}$ be a time-varying variety. Then $V$ is invariant for (1) if and only if

$$
L_{F}(p) \in \mathcal{J}(V) \text { for all } p \in \mathcal{J}(V)
$$

Proof: Only the "if" part needs to be proven. Since $\mathcal{J}(V)$ is an ideal in the Noetherian ring $R$, it is finitely generated, say $\mathcal{J}(V)=\left\langle p_{1}, \ldots, p_{k}\right\rangle$. By assumption, we have

$$
L_{F}\left(p_{i}\right)=\sum_{j=1}^{k} a_{i j} p_{j}
$$

for some $a_{i j} \in R$. Let $t_{0}, x_{0}$ with $x_{0} \in V\left(t_{0}\right)$ be given. Consider $y_{i}(t):=p_{i}\left(t, \varphi\left(t, t_{0}, x_{0}\right)\right)$. Taking the total time derivative, we obtain
$\dot{y}_{i}(t)=L_{F}\left(p_{i}\right)\left(t, \varphi\left(t, t_{0}, x_{0}\right)\right)=\sum_{j=1}^{k} a_{i j}\left(t, \varphi\left(t, t_{0}, x_{0}\right)\right) y_{j}(t)$.
Set $A_{i j}(t):=a_{i j}\left(t, \varphi\left(t, t_{0}, x_{0}\right)\right)$ and note that $A$ is continuous on $I\left(t_{0}, x_{0}\right)$. Thus $\dot{y}(t)=A(t) y(t)$ and $y\left(t_{0}\right)=0$ imply that $y \equiv 0$ on $I\left(t_{0}, x_{0}\right)$. This means that $\left(t, \varphi\left(t, t_{0}, x_{0}\right)\right) \in V$, or equivalently, $\varphi\left(t, t_{0}, x_{0}\right) \in V(t)$ for all $t \in I\left(t_{0}, x_{0}\right)$.

Corollary 1: Let $V \subseteq \mathbb{R}^{1+n}$ be a time-varying variety. Then $V$ is invariant for (1) if and only if it is positive invariant for (1).

Proof: Only the "if" part needs to be proven. Using the notation introduced in the proof of Lemma 1, the function $t \mapsto p\left(t, \varphi\left(t, t_{0}, x_{0}\right)\right)$ is smooth. Hence its vanishing for all $t_{0} \leq t \in I\left(t_{0}, x_{0}\right)$ implies that its derivative at $t=t_{0}$ must be zero, that is, $L_{F}(p)\left(t_{0}, x_{0}\right)=0$. This shows that positive invariance of $V$ is sufficient to guarantee that $L_{F}(p) \in \mathcal{J}(V)$ for all $p \in \mathcal{J}(V)$. By Theorem 1, the latter condition already implies invariance of $V$.

We remark that in our setting, the function $t \mapsto$ $p\left(t, \varphi\left(t, t_{0}, x_{0}\right)\right)$ is even real-analytic. Thus its vanishing for all $t_{0} \leq t \in I\left(t_{0}, x_{0}\right)$ implies that it is identically zero on $I\left(t_{0}, x_{0}\right)$. This yields an alternative proof of Corollary 1.

The condition of Theorem 1 can be turned into a constructive test, since it is equivalent to

$$
L_{F}\left(p_{i}\right) \in\left\langle p_{1}, \ldots, p_{k}\right\rangle \text { for all } 1 \leq i \leq k
$$

where $\mathcal{J}(V)=\left\langle p_{1}, \ldots, p_{k}\right\rangle$. This is due to the fact that $L_{F}(\cdot)$ is additive and satisfies the product rule $L_{F}(a p)=$ $L_{F}(a) p+a L_{F}(p)$. Let $p:=\left[p_{1}, \ldots, p_{k}\right]^{T}$ and let

$$
\frac{\partial p}{\partial x}=\left[\begin{array}{ccc}
\frac{\partial p_{1}}{\partial x_{1}} & \cdots & \frac{\partial p_{1}}{\partial x_{n}} \\
\vdots & & \vdots \\
\frac{\partial p_{k}}{\partial x_{1}} & \cdots & \frac{\partial p_{k}}{\partial x_{n}}
\end{array}\right]
$$

denote the Jacobian of $p$ w.r.t. $x$. Moreover, let $\frac{\partial p}{\partial t}=$ $\left[\frac{\partial p_{1}}{\partial t}, \ldots, \frac{\partial p_{k}}{\partial t}\right]^{T}$ and $L_{F}(p)=\left[L_{F}\left(p_{1}\right), \ldots, L_{F}\left(p_{k}\right)\right]^{T}$. Then $V$ is invariant for (1) if and only if the inhomogeneous linear system of equations

$$
\left[p_{1} I_{k}, \ldots, p_{k} I_{k}\right] \gamma=L_{F}(p)
$$

has a solution $\gamma \in R^{k^{2}}$. This condition can be tested using Gröbner basis algorithms [14], [15]. Moreover, given $V$, we may compute the set

$$
\begin{equation*}
M:=\left\{F \in R^{n} \mid V \text { is invariant for } \dot{x}(t)=F(t, x(t))\right\} \tag{4}
\end{equation*}
$$

as follows: Solve the inhomogeneous linear system of equations

$$
\left[\begin{array}{cccc}
-\frac{\partial p}{\partial x} & p_{1} I_{k} & \ldots & p_{k} I_{k} \tag{5}
\end{array}\right] \Gamma=\frac{\partial p}{\partial t}
$$

over $R$. Then

$$
M=\left\{\pi_{n}(\Gamma) \mid \Gamma \text { solves }(5)\right\}
$$

where $\pi_{n}$ denotes the projection onto the first $n$ components. We note that if $M$ is nonempty, then it has the structure of an affine module, that is $M=\mu+M_{0}$, where $\mu$ is a particular element of $M$ and $M_{0} \subseteq R^{n}$ is a submodule.
Example: Let $V$ be defined by the equation $t\left(x^{2}+y^{2}\right)=1$, where we write $x, y$ instead of $x_{1}, x_{2}$ for simplicity. Using the computer algebra system Singular [16], it can be checked that $\mathcal{J}(V)$ is indeed generated by $t\left(x^{2}+y^{2}\right)-1$. Note that $V(t)$ is a circle of radius $\frac{1}{\sqrt{t}}$ for $t>0$, and empty for $t \leq 0$. Thus the question of invariance is relevant only for positive times. Using Singular, we obtain

$$
M=-\frac{1}{2}\left[\begin{array}{l}
x\left(x^{2}+y^{2}\right) \\
y\left(x^{2}+y^{2}\right)
\end{array}\right]+M_{0}
$$

where

$$
M_{0}=\left\langle\left[\begin{array}{c}
-y \\
x
\end{array}\right],\left[\begin{array}{c}
t x y \\
t y^{2}-1
\end{array}\right],\left[\begin{array}{c}
t x^{2}-1 \\
t x y
\end{array}\right]\right\rangle
$$

If we perform the same computation over $\mathbb{R}(t)[x, y]$, we get

$$
M=-\frac{1}{2}\left[\begin{array}{l}
x / t \\
y / t
\end{array}\right]+M_{0}
$$

## III. CONTROLLED INVARIANCE

Consider the control system (3). A time-varying variety $V$ is controlled invariant for (3) if there exists $\alpha \in R^{m}$ such that $V$ is invariant for $\dot{x}(t)=F(t, x(t))$ with $F:=f+g \alpha$. This is true if and only if $f+g \alpha$ belongs to the set $M=\mu+M_{0}$ defined in (4). However, $f+g \alpha \in \mu+M_{0}$ is equivalent to

$$
f-\mu \in M_{0}+\operatorname{im}(g)
$$

This condition is another inhomogeneous linear system of equations over $R$. For this, let $M_{0}$ be generated by the columns of a matrix $h$. Then $V$ is controlled invariant for (3) if and only if

$$
\begin{equation*}
[-g, h] \Delta=f-\mu \tag{6}
\end{equation*}
$$

has a polynomial solution $\Delta$. Moreover, the set of all feedback laws rendering $V$ invariant is given by

$$
A=\left\{\pi_{m}(\Delta) \mid \Delta \text { solves }(6)\right\}
$$

where $\pi_{m}$ denotes the projection onto the first $m$ components. The set $A$ is either empty or it has the structure of an affine module.

## IV. ROESSER MODELS

Roesser [12] proposed his (linear, discrete, and timeinvariant) model for image processing in 1975. Since then, it has become one of the most popular models in twodimensional systems theory. Its nonlinear, continuous, and time-varying version is given by

$$
\begin{align*}
& \frac{\partial x_{1}}{\partial t_{1}}=F_{1}\left(t_{1}, x_{1}\left(t_{1}, t_{2}\right), t_{2}, x_{2}\left(t_{1}, t_{2}\right)\right)  \tag{7}\\
& \frac{\partial x_{2}}{\partial t_{2}}=F_{2}\left(t_{1}, x_{1}\left(t_{1}, t_{2}\right), t_{2}, x_{2}\left(t_{1}, t_{2}\right)\right)
\end{align*}
$$

where $R:=K\left[t_{1}, x_{11}, \ldots, x_{1 n_{1}}, t_{2}, x_{21}, \ldots, x_{2 n_{2}}\right]$ and $F_{i} \in$ $R^{n_{i}}$. Typically, $t_{i}$ will be spatial variables, but we keep the allusion to time to emphasize the connection with the first part of the paper. Existence and uniqueness questions with these models have been studied by David et al. [17], [18]. Together with the initial data

$$
x_{1}\left(t_{1}^{0}, t_{2}\right)=\psi_{1}\left(t_{2}\right) \quad \text { and } \quad x_{2}\left(t_{1}, t_{2}^{0}\right)=\psi_{2}\left(t_{1}\right)
$$

where $\psi_{i}: \mathbb{R} \rightarrow \mathbb{R}^{n_{i}}$ are given smooth functions, the equations (7) admit a unique solution in some open neighborhood $I=I\left(t_{1}^{0}, \psi_{1}, t_{2}^{0}, \psi_{2}\right)$ of $\left(t_{1}^{0}, t_{2}^{0}\right)$. Let $S_{i} \subseteq \mathbb{R}^{1+n_{i}}$ be timevarying sets and let $S_{i}\left(t_{i}\right):=\left\{\xi_{i} \in \mathbb{R}^{n_{i}} \mid\left(t_{i}, \xi_{i}\right) \in S_{i}\right\}$. Set $S:=S_{1} \times S_{2} \subseteq \mathbb{R}^{1+n_{1}+1+n_{2}}$. We say that $S$ is invariant for (7) if

$$
\left.\begin{array}{l}
\psi_{1}\left(t_{2}\right) \in S_{1}\left(t_{1}^{0}\right) \forall t_{2} \\
\psi_{2}\left(t_{1}\right) \in S_{2}\left(t_{2}^{0}\right) \forall t_{1}
\end{array}\right\} \Rightarrow\left\{\begin{array}{l}
x_{1}\left(t_{1}, t_{2}\right) \in S_{1}\left(t_{1}\right) \forall t \in I \\
x_{2}\left(t_{1}, t_{2}\right) \in S_{2}\left(t_{2}\right) \forall t \in I
\end{array}\right.
$$

where $t=\left(t_{1}, t_{2}\right)$. In particular, let $V_{i} \subseteq \mathbb{R}^{1 \times n_{i}}$ be timevarying varieties, say, $V_{1}=\left\{\left(\tau_{1}, \xi_{1}\right) \mid p_{i}\left(\tau_{1}, \xi_{1}\right)=0\right\}$ and $V_{2}=\left\{\left(\tau_{2}, \xi_{2}\right) \mid q_{j}\left(\tau_{2}, \xi_{2}\right)=0\right\}$, where $p_{i} \in R_{1}:=$ $K\left[t_{1}, x_{11}, \ldots, x_{1 n_{1}}\right]$ and $q_{j} \in R_{2}:=K\left[t_{2}, x_{21}, \ldots, x_{2 n_{2}}\right]$. Then

$$
V=\left\{\left(\tau_{1}, \xi_{1}, \tau_{2}, \xi_{2}\right) \mid p_{i}\left(\tau_{1}, \xi_{1}\right)=0, q_{j}\left(\tau_{2}, \xi_{2}\right)=0\right\}
$$

The total time derivative w.r.t. $t_{1}$ of $p \in R_{1}$ along $F_{1} \in R^{n_{1}}$ is given by

$$
L_{F_{1}}(p)=\frac{\partial p}{\partial t_{1}}+\sum_{i=1}^{n_{1}} \frac{\partial p}{\partial x_{1 i}} F_{1 i}
$$

The total time derivative w.r.t. $t_{2}$ of $q \in R_{2}$ along $F_{2} \in R^{n_{2}}$ is given by

$$
L_{F_{2}}(q)=\frac{\partial q}{\partial t_{2}}+\sum_{j=1}^{n_{2}} \frac{\partial q}{\partial x_{2 j}} F_{2 j}
$$

Define

$$
\begin{aligned}
\mathcal{J}\left(S_{1}\right) & =\left\{p \in R_{1} \mid p\left(\tau_{1}, \xi_{1}\right)=0 \text { for all }\left(\tau_{1}, \xi_{1}\right) \in S_{1}\right\}, \\
\mathcal{J}\left(S_{2}\right) & =\left\{q \in R_{2} \mid q\left(\tau_{2}, \xi_{2}\right)=0 \text { for all }\left(\tau_{2}, \xi_{2}\right) \in S_{2}\right\}, \\
& \text { and } \mathcal{J}(S)=\{r \in R \mid r \text { vanishes on } S\} .
\end{aligned}
$$

Lemma 2: If $S=S_{1} \times S_{2}$ is invariant for (7), then

$$
L_{F_{1}}\left(\mathcal{J}\left(S_{1}\right)\right) \subseteq \mathcal{J}(S) \quad \text { and } \quad L_{F_{2}}\left(\mathcal{J}\left(S_{2}\right)\right) \subseteq \mathcal{J}(S)
$$

Proof: Let $\left(t_{1}^{0}, \xi_{1}, t_{2}^{0}, \xi_{2}\right) \in S$. Let $\psi_{1} \equiv \xi_{1}$ and $\psi_{2} \equiv \xi_{2}$ be constant functions. Then $\psi_{1}\left(t_{2}\right)=\xi_{1} \in S_{1}\left(t_{1}^{0}\right)$ for all $t_{2}$ and $\psi_{2}\left(t_{1}\right)=\xi_{2} \in S_{2}\left(t_{2}^{0}\right)$ for all $t_{1}$. Let $x=\left(x_{1}, x_{2}\right)$ denote the solution to (7) resulting from these initial data.

Let $p \in \mathcal{J}\left(S_{1}\right)$. By assumption, $p\left(t_{1}, x_{1}\left(t_{1}, t_{2}\right)\right)=0$ for all $\left(t_{1}, t_{2}\right) \in I$. Taking the total time derivative w.r.t. $t_{1}$, we obtain

$$
L_{F_{1}}(p)\left(t_{1}, x_{1}\left(t_{1}, t_{2}\right), t_{2}, x_{2}\left(t_{1}, t_{2}\right)\right)=0
$$

Plugging in $t_{1}=t_{1}^{0}, t_{2}=t_{2}^{0}$, this yields

$$
L_{F_{1}}(p)\left(t_{1}^{0}, \xi_{1}, t_{2}^{0}, \xi_{2}\right)=0
$$

Since $\left(t_{1}^{0}, \xi_{1}, t_{2}^{0}, \xi_{2}\right)$ was an arbitrary element of $S$, we may conclude that $L_{F_{1}}(p)$ vanishes on $S$. The second statement is analogous.

Theorem 2: Let $V=V_{1} \times V_{2}$ be a time-varying variety. Then $V$ is invariant for (7) if and only if

$$
L_{F_{1}}\left(\mathcal{J}\left(V_{1}\right)\right) \subseteq \mathcal{J}(V) \quad \text { and } \quad L_{F_{2}}\left(\mathcal{J}\left(V_{2}\right)\right) \subseteq \mathcal{J}(V)
$$

Proof: Only the "if" part needs to be proven. We will use the fact that $\mathcal{J}\left(V_{1} \times V_{2}\right)=\left\langle\mathcal{J}\left(V_{1}\right), \mathcal{J}\left(V_{2}\right)\right\rangle$ [13]. Let $\mathcal{J}\left(V_{1}\right)=\left\langle p_{1}, \ldots, p_{k}\right\rangle \subseteq R_{1}$ and $\mathcal{J}\left(V_{2}\right)=\left\langle q_{1}, \ldots, q_{l}\right\rangle \subseteq$ $R_{2}$. Then $\mathcal{J}(V)=\left\langle p_{1}, \ldots, p_{k}, q_{1}, \ldots, q_{l}\right\rangle \subseteq R$. By assumption, we have

$$
L_{F_{1}}\left(p_{i}\right)=\sum_{j=1}^{k} a_{i j} p_{j}+\sum_{j=1}^{l} b_{i j} q_{j}
$$

and

$$
L_{F_{2}}\left(q_{i}\right)=\sum_{j=1}^{k} c_{i j} p_{j}+\sum_{j=1}^{l} d_{i j} q_{j}
$$

for some $a_{i j}, b_{i j}, c_{i j}, d_{i j} \in R$. Let $\psi_{1}\left(t_{2}\right) \in V_{1}\left(t_{1}^{0}\right)$ for all $t_{2}$ and $\psi_{2}\left(t_{1}\right) \in V_{2}\left(t_{2}^{0}\right)$ for all $t_{1}$. Let $x=\left(x_{1}, x_{2}\right)$ denote the solution resulting from these initial data. Define $y_{i}\left(t_{1}, t_{2}\right):=$ $p_{i}\left(t_{1}, x_{1}\left(t_{1}, t_{2}\right)\right)$ and $z_{i}\left(t_{1}, t_{2}\right):=q_{i}\left(t_{2}, x_{2}\left(t_{1}, t_{2}\right)\right)$. Taking the total time derivatives w.r.t. $t_{1}$ and $t_{2}$, respectively, we obtain

$$
\left[\begin{array}{c}
\frac{\partial y}{\partial t_{1}} \\
\frac{\partial z}{\partial t_{2}}
\end{array}\right]\left(t_{1}, t_{2}\right)=\left[\begin{array}{cc}
A & B \\
C & D
\end{array}\right]\left(t_{1}, t_{2}\right)\left[\begin{array}{c}
y \\
z
\end{array}\right]\left(t_{1}, t_{2}\right)
$$

where $A_{i j}\left(t_{1}, t_{2}\right):=a_{i j}\left(t_{1}, x_{1}\left(t_{1}, t_{2}\right), t_{2}, x_{2}\left(t_{1}, t_{2}\right)\right)$ and analogously for $B, C, D$. This is a linear time-varying Roesser model in which $A, B, C, D$ are continuous functions of time. By assumption on the initial data, we have $y_{i}\left(t_{1}^{0}, t_{2}\right)=p_{i}\left(t_{1}^{0}, \psi_{1}\left(t_{2}\right)\right)=0$ and $z_{i}\left(t_{1}, t_{2}^{0}\right)=$ $q_{i}\left(t_{2}^{0}, \psi_{2}\left(t_{1}\right)\right)=0$ for all $i$, that is, $y\left(t_{1}^{0}, t_{2}\right)=0$ for all $t_{2}$ and $z\left(t_{1}, t_{2}^{0}\right)=0$ for all $t_{1}$. By the existence and uniqueness results from [17], [18], this implies that $y$ and $z$ are identically zero on $I$. Thus $x_{1}\left(t_{1}, t_{2}\right) \in V_{1}\left(t_{1}\right)$ and $x_{2}\left(t_{1}, t_{2}\right) \in V_{2}\left(t_{2}\right)$ holds for all $\left(t_{1}, t_{2}\right) \in I$.

Assume that $\mathcal{J}\left(V_{1}\right)=\left\langle p_{1}, \ldots, p_{k}\right\rangle$ and $\mathcal{J}\left(V_{2}\right)=$ $\left\langle q_{1}, \ldots, q_{l}\right\rangle$. Set $p=\left[p_{1}, \ldots, p_{k}\right]^{T}$ and $q=\left[q_{1}, \ldots, q_{l}\right]^{T}$ and let $\frac{\partial p}{\partial x^{\prime}}, \frac{\partial q}{\partial x_{2}}$ denote their Jacobians w.r.t. $x_{i}$. Moreover, let $\frac{\partial p}{\partial t_{1}}, \frac{\partial q}{\partial t_{2}}$ and $L_{F_{1}}(p), L_{F_{2}}(q)$ be defined as usual. Thus $V=$ $V_{1} \times V_{2}$ is invariant for (7) if and only if the inhomogeneous linear systems of equations

$$
\left[p_{1} I_{k}, \ldots, p_{k} I_{k}, q_{1} I_{k}, \ldots, q_{l} I_{k}\right] \theta_{1}=L_{F_{1}}(p)
$$

and

$$
\left[p_{1} I_{l}, \ldots, p_{k} I_{l}, q_{1} I_{l}, \ldots, q_{l} I_{l}\right] \theta_{2}=L_{F_{2}}(q)
$$

have solutions $\theta_{1} \in R^{k(k+l)}$ and $\theta_{2} \in R^{l(k+l)}$. Let $M_{i}$ denote the set of all $F_{i} \in R^{n_{i}}$ such that $V$ is invariant for (7). Consider

$$
\left[\begin{array}{llll}
-\frac{\partial p}{\partial x_{1}} & p_{1} I_{k} & \ldots & q_{l} I_{k} \tag{8}
\end{array}\right] \Theta_{1}=\frac{\partial p}{\partial t_{1}}
$$

and

$$
\left[\begin{array}{llll}
-\frac{\partial q}{\partial x_{2}} & p_{1} I_{l} & \ldots & q_{l} I_{l} \tag{9}
\end{array}\right] \Theta_{2}=\frac{\partial q}{\partial t_{2}}
$$

Then

$$
M_{1}=\left\{\pi_{n_{1}}\left(\Theta_{1}\right) \mid \Theta_{1} \text { solves }(8)\right\}
$$

and

$$
M_{2}=\left\{\pi_{n_{2}}\left(\Theta_{2}\right) \mid \Theta_{2} \text { solves }(9)\right\}
$$

where $\pi_{n_{i}}$ denotes the projection onto the first $n_{i}$ components.

Example: Let $n_{1}=2, n_{2}=1$ and let $V_{1} \subseteq \mathbb{R}^{2}$ be given by $t_{1}\left(x^{2}+y^{2}\right)=1, V_{2}=\{0\}$. For simplicity, we denote the three partial states by $x, y, z$ instead of $x_{11}, x_{12}, x_{21}$. Using Singular, we may check that $\mathcal{J}\left(V_{1}\right)$ is generated by $t_{1}\left(x^{2}+y^{2}\right)-1$ and that $\mathcal{J}\left(V_{2}\right)$ is generated by $z$. Moreover, we can compute $M_{2}=\left\langle z, t_{1}\left(x^{2}+y^{2}\right)-1\right\rangle$ and

$$
M_{1}=-\frac{1}{2}\left[\begin{array}{l}
x\left(x^{2}+y^{2}\right) \\
y\left(x^{2}+y^{2}\right)
\end{array}\right]+M_{1}^{0}
$$

where $M_{1}^{0}=$

$$
\left\langle\left[\begin{array}{l}
z \\
0
\end{array}\right],\left[\begin{array}{l}
0 \\
z
\end{array}\right],\left[\begin{array}{c}
-y \\
x
\end{array}\right],\left[\begin{array}{c}
t_{1} x y \\
t_{1} y^{2}-1
\end{array}\right],\left[\begin{array}{c}
t_{1} x^{2}-1 \\
t_{1} x y
\end{array}\right]\right\rangle
$$

Finally, consider the control system

$$
\begin{aligned}
& \frac{\partial x_{1}}{\partial t_{1}}=f_{1}\left(t_{1}, x_{1}, t_{2}, x_{2}\right)+g_{1}\left(t_{1}, x_{1}, t_{2}, x_{2}\right) u \\
& \frac{\partial x_{2}}{\partial t_{2}}=f_{2}\left(t_{1}, x_{1}, t_{2}, x_{2}\right)+g_{2}\left(t_{1}, x_{1}, t_{2}, x_{2}\right) u
\end{aligned}
$$

where $x_{1}, x_{2}$, and $u$ depend on $t_{1}, t_{2}$. For controlled invariance, we need to check whether there exists $\alpha \in R^{m}$ such that

$$
\left(f_{1}, f_{2}\right)+\left(g_{1}, g_{2}\right) \alpha \in M_{1} \times M_{2}
$$

Since the sets $M_{i}$ are affine modules, say, $M_{i}=\mu_{i}+M_{i}^{0}$ for some submodules $M_{i}^{0} \subseteq R^{n_{i}}$, this amounts to another solvability test for an inhomogeneous linear system of equations over $R$. Let $M_{i}^{0}$ be generated by the columns of a matrix $h_{i}$. Then we need to test whether

$$
\left[\begin{array}{ccc}
-g_{1} & h_{1} & 0  \tag{10}\\
-g_{2} & 0 & h_{2}
\end{array}\right] \Lambda=\left[\begin{array}{c}
f_{1}-\mu_{1} \\
f_{2}-\mu_{2}
\end{array}\right]
$$

has a polynomial solution $\Lambda$. Thus the set of all feedback laws rendering $V$ invariant is given by

$$
A=\left\{\pi_{m}(\Lambda) \mid \Lambda \text { solves }(10)\right\}
$$

which is either empty or an affine module.

## CONCLUDING REMARK

In this paper, we have addressed 2D time-varying varieties of the special form $V\left(t_{1}, t_{2}\right)=V_{1}\left(t_{1}\right) \times V_{2}\left(t_{2}\right)$. The general case $V\left(t_{1}, t_{2}\right)=V_{1}\left(t_{1}, t_{2}\right) \times V_{2}\left(t_{1}, t_{2}\right)$ is a topic for future research. For instance: Given $\xi_{1} \in V_{1}\left(t_{1}^{0}, t_{2}^{0}\right)$, is it always possible to find a smooth function $\psi_{1}$ of $t_{2}$ with $\psi_{1}\left(t_{2}^{0}\right)=\xi_{1}$ such that $\psi_{1}\left(t_{2}\right) \in V_{1}\left(t_{1}^{0}, t_{2}\right)$ for all $t_{2} \in \mathbb{R}$ ? Such property is needed for generalizing Lemma 2 to the general situation.

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