

University of Wollongong

Research Online

Faculty of Engineering and Information
Sciences - Papers: Part A

Faculty of Engineering and Information
Sciences

1-1-2010

Balanced truncation of linear second-order systems: a Hamiltonian approach

Carsten Hartmann
Freie Universitat Berlin

Valentina-Mira Vulcanov
Freie Universitat Berlin, vwheeler@uow.edu.au

Christof Schutte
Freie Universitat Berlin

Follow this and additional works at: <https://ro.uow.edu.au/eispapers>



Part of the [Engineering Commons](#), and the [Science and Technology Studies Commons](#)

Recommended Citation

Hartmann, Carsten; Vulcanov, Valentina-Mira; and Schutte, Christof, "Balanced truncation of linear second-order systems: a Hamiltonian approach" (2010). *Faculty of Engineering and Information Sciences - Papers: Part A*. 547.

<https://ro.uow.edu.au/eispapers/547>

Research Online is the open access institutional repository for the University of Wollongong. For further information contact the UOW Library: research-pubs@uow.edu.au

Balanced truncation of linear second-order systems: a Hamiltonian approach

Abstract

We present a formal procedure for structure-preserving model reduction of linear second-order and Hamiltonian control problems that appear in a variety of physical contexts, e.g., vibromechanical systems or electrical circuit design. Typical balanced truncation methods that project onto the subspace of the largest Hankel singular values fail to preserve the problem's physical structure and may suffer from lack of stability. In this paper, we adopt the framework of generalized Hamiltonian systems that covers the class of relevant problems and that allows for a generalization of balanced truncation to second-order problems. It turns out that the Hamiltonian structure, stability, and passivity are preserved if the truncation is done by imposing a holonomic constraint on the system rather than standard Galerkin projection.

Keywords

order, systems, second, hamiltonian, balanced, approach, linear, truncation

Disciplines

Engineering | Science and Technology Studies

Publication Details

Hartmann, C., Wheeler, V. & Schutte, C. (2010). Balanced truncation of linear second-order systems: a Hamiltonian approach. *SIAM: Multiscale Modeling and Simulation*, 8 (4), 1348-1367.

BALANCED TRUNCATION OF LINEAR SECOND-ORDER SYSTEMS: A HAMILTONIAN APPROACH*

CARSTEN HARTMANN[†], VALENTINA-MIRA VULCANOV[‡], AND CHRISTOF SCHÜTTE[§]

Abstract. We present a formal procedure for structure-preserving model reduction of linear second-order and Hamiltonian control problems that appear in a variety of physical contexts, e.g., vibromechanical systems or electrical circuit design. Typical balanced truncation methods that project onto the subspace of the largest Hankel singular values fail to preserve the problem’s physical structure and may suffer from lack of stability. In this paper, we adopt the framework of generalized Hamiltonian systems that covers the class of relevant problems and that allows for a generalization of balanced truncation to second-order problems. It turns out that the Hamiltonian structure, stability, and passivity are preserved if the truncation is done by imposing a holonomic constraint on the system rather than standard Galerkin projection.

Key words. structure-preserving model reduction, generalized Hamiltonian systems, balanced truncation, strong confinement, invariant manifolds, Hankel norm approximation

AMS subject classifications. 70Q05, 70J50, 93B11, 93C05, 93C70.

DOI. 10.1137/080732717

1. Introduction. Model reduction is a major issue for control, optimization, and simulation of large-scale systems. In particular, for linear time-invariant systems, balanced truncation is a well-established tool for deriving reduced (i.e., low-dimensional) models that have an input-output behavior similar to the original model [1, 2]; see also [3] and the references therein. The general idea of balanced truncation is to restrict the system onto the subspace of easily controllable and observable states which can be determined by the computing Hankel singular values associated with the system. Moreover the method is known to preserve certain properties of the original system such as stability or passivity and gives an error bound that is easily computable. One drawback of balanced truncation is that there is no straightforward generalization to second-order systems; see, e.g., [4] or the recent articles [5, 6, 7, 8] for a discussion of various possible strategies. Second-order equations occur in modeling and control of many physical systems, e.g., electrical circuits, structural mechanics, or vibroacoustic models (see, e.g., [9, 10]), and the main objective of extending balancing methods to such systems is to derive reduced models that remain physically interpretable, i.e., that inherit the interaction structure of the original model. Ordinary balanced truncation proceeds by recasting the equations in first-order form, and we shall argue that an obvious (and in some sense natural) first-order formulation of a second-order control system that is amenable to balancing takes into account the system’s Hamiltonian structure. This leads to a formulation of the control problem as a generalized Ham-

*Received by the editors August 13, 2008; accepted for publication (in revised form) May 10, 2010; published electronically July 22, 2010.

<http://www.siam.org/journals/mms/8-4/73271.html>

[†]Corresponding author. Freie Universität Berlin, Institut für Mathematik, Arnimallee 6, 14195 Berlin, Germany (chartman@math.fu-berlin.de). The work of this author was supported by the DFG Research Center MATHEON “Mathematics for Key Technologies” (FZT86) in Berlin.

[‡]Freie Universität Berlin, Institut für Mathematik, Arnimallee 3, 14195 Berlin, Germany (vulcanov@math.fu-berlin.de). This author holds a scholarship from the Berlin Mathematical School (BMS).

[§]Freie Universität Berlin, Institut für Mathematik, Arnimallee 6, 14195 Berlin, Germany (schuette@math.fu-berlin.de).

iltonian system [11]. Nonetheless, balanced truncation, if applied to a Hamiltonian system, though preserving stability or passivity and giving nicely computable error bounds, fails to preserve the underlying Hamiltonian structure.

Main result. Given a quadratic Hamiltonian $H: \mathbf{R}^{2n} \rightarrow \mathbf{R}$, we consider linear state space systems that are of the general form

$$\begin{aligned}\dot{x}(t) &= (J - D)\nabla H(x(t)) + Bu(t), & x(0) &= x, \\ y(t) &= C\nabla H(x(t)),\end{aligned}$$

where $J \in \mathbf{R}^{2n \times 2n}$ is the invertible skew-symmetric structure matrix, $D \in \mathbf{R}^{2n \times 2n}$ is the symmetric positive semidefinite friction matrix, and $B \in \mathbf{R}^{2n \times m}$ and $C \in \mathbf{R}^{l \times 2n}$ are the coefficients for control $u \in \mathbf{R}^m$ and output $y \in \mathbf{R}^l$. It turns out that balanced truncation can be extended to the aforementioned class of Hamiltonian systems while preserving the Hamiltonian structure and properties such as stability or passivity. More precisely, letting $S \subset \mathbf{R}^{2n}$ denote the d -dimensional subspace of the most controllable and observable states, we prove, using a perturbation argument, that we can replace the full system by the dimension-reduced system

$$\begin{aligned}\dot{\xi}(t) &= (\tilde{J}_{11} - \tilde{D}_{11})\nabla \tilde{H}(\xi(t)) + \tilde{B}_1 u(t), & \xi(0) &= \xi, \\ y(t) &= \tilde{C}_1 \nabla \tilde{H}(\xi(t))\end{aligned}$$

that yields a “good” approximation of the output variable y . The idea of our approach is to consider the limit of vanishing small Hankel singular values (associated with the negligible subspace $\mathbf{R}^{2n} \setminus S$) which naturally leads to confinement of the dynamics to S . Accordingly the reduced coefficients $\tilde{J}_{11}, \tilde{D}_{11}, \tilde{B}_1, \tilde{C}_1$ are simply the former structure, friction, control, and output matrices restricted to the subspace S , and \tilde{H} is an effective Hamiltonian that can be computed from the Schur complement of the matrix block \tilde{E}_{11} that is the projection of $E = \nabla^2 H$ onto S (see section 3.1).

We show that the reduced system is again a stable and passive state space system if the original system was and that the associated transfer function satisfies the usual balanced truncation error bound (see section 5). It is important to note that our perturbation analysis is carried out not for the transfer function (i.e., in the frequency domain) but rather for the corresponding equations of motion (i.e., in the time domain). In other words, we derive approximations of the original dynamical system for any given initial condition, whereas, e.g., standard balanced truncation yields only approximation for zero initial condition $x(0) = 0$. To the best of our knowledge, a systematic multiscale analysis of the equations of motion in the limit of vanishing Hankel singular values is new; see, e.g., [12, 13, 14] for approaches in which low-rank perturbative approximations of the transfer function are sought.

Related strategies. We compare our confinement approach to two alternative, structure-preserving methods (section 3.2 and the preceding paragraph) that have been proposed in [15] and the first of which uses a perturbation-like argument. Although both methods preserve stability and passivity, it turns out that they do a bad job in terms of the balanced truncation error bound. In either case (including confinement), going back to the original second-order form is not possible in general, as the reduced Hamiltonian is not a separable sum of potential and kinetic energy; a special situation in which the second-order structure may be preserved occurs when the balancing transformation decays into purely position and momentum (velocity) parts, and, in fact, alternative approaches such as [4, 6, 7] proceed by treating position

and momentum (velocity) parts separately, but they also fail to preserve the stability of the second-order system, as has been pointed out in the recent work [7].

Preserving the Hamiltonian structure plus stability and passivity, however, has value in its own right, as Hamiltonian models are prevalently used in, e.g., multibody dynamics [11] or circuit design [16]. Especially for the circuit systems, passivity-preserving reduction strategies based on (split) congruence transformations have been proposed in [17, 18] and, more recently, in [8]. Though no provable error bounds are available, numerical evidence suggests that all these methods give reasonable approximations of the corresponding transfer functions.

Outline of the article. In section 2, we introduce the conceptual framework of generalized Hamiltonian systems and balancing. Section 3 deals with the problem of restricting the equations of motion to the most controllable and observable subspace by (holonomic) constraints; for this purpose, we employ a singular perturbation argument and prove that the dynamics are confined to the essential subspace as the negligible Hankel singular values go to zero (section 3.1); conditions under which the original second-order structure is preserved are discussed at the end of the section. Stability of the reduced systems is a subtle issue, and we have devoted a separate section to it (section 4). Last, but not least, we prove in section 5 that the transfer function associated with the original system converges in H^∞ to the transfer function of the constrained system in the limit of vanishing small Hankel singular values, and we briefly discuss error bounds. The article concludes with two numerical examples in section 6.

2. Setup: Generalized Hamiltonian systems. Given a smooth Hamiltonian

$$H: \mathbf{R}^{2n} \supseteq \mathbf{X} \rightarrow \mathbf{R}, \quad H(x) = \frac{1}{2}x^T E x$$

with $E = E^T \succ 0$ (“ \succ ” means positive definite), we consider systems of the form

$$(2.1) \quad \begin{aligned} \dot{x}(t) &= (J - D)\nabla H(x(t)) + Bu(t), \\ y(t) &= C\nabla H(x(t)), \end{aligned}$$

where $J \in \mathbf{R}^{2n \times 2n}$ is an invertible skew-symmetric matrix, $D \in \mathbf{R}^{2n \times 2n}$ is symmetric positive semidefinite, $B \in \mathbf{R}^{2n \times m}$, and $C \in \mathbf{R}^{l \times 2n}$ (all constant). We suppose that both the control function $u(\cdot) \in \mathbf{R}^m$ and the observable $y(\cdot) \in \mathbf{R}^l$ are in $L^2(\mathbf{R})$. For $C = B^T$, systems of type (2.1) are called port-Hamiltonian (see [11]).

Second-order systems. As can be readily checked, the second-order system

$$(2.2) \quad \begin{aligned} M\ddot{q}(t) + R\dot{q}(t) + Kq(t) &= B_2u(t), \\ y(t) &= C_1q(t) + C_2\dot{q}(t), \end{aligned}$$

where $M, R, K \in \mathbf{R}^{n \times n}$ are symmetric positive definite, $B_2 \in \mathbf{R}^{n \times m}$, and $C_1, C_2 \in \mathbf{R}^{l \times n}$, is an instance of (2.1) where $x = (q, Mv)$ with (q, v) denoting coordinates on the tangent space $T\mathbf{R}^n \cong \mathbf{R}^n \times \mathbf{R}^n$. The total energy is given by the Hamiltonian

$$(2.3) \quad H(q, p) = \frac{1}{2}p^T M^{-1}p + \frac{1}{2}q^T Kq, \quad p = Mv.$$

Furthermore

$$(2.4) \quad J = \begin{pmatrix} \mathbf{0} & \mathbf{1}_{n \times n} \\ -\mathbf{1}_{n \times n} & \mathbf{0} \end{pmatrix}, \quad D = \begin{pmatrix} \mathbf{0} & \mathbf{0} \\ \mathbf{0} & R \end{pmatrix}$$

in (2.1), and control and observable matrices in (2.1) and (2.2) are related by

$$(2.5) \quad B = \begin{pmatrix} \mathbf{0} \\ B_2 \end{pmatrix}, \quad C = (C_1 K^{-1} \quad C_2).$$

In (2.4) and in the following, we shall use the notation $\mathbf{1}_{n \times n}$ above to denote the unit matrix of size $n \times n$. Given a solution of (2.2), the energy balance

$$\frac{d}{dt}H(q(t), M\dot{q}(t)) = -2\gamma(\dot{q}(t)) + \dot{q}(t)^T B_1 u(t)$$

holds, where

$$\gamma(v) = \frac{1}{2}v^T R v > 0 \quad (v \neq 0)$$

denotes the Rayleigh dissipation function. As the total energy $H \geq 0$ is bounded from below, it follows that (2.2) with outputs $y = B_2^T \dot{q}$ (i.e., $C = B^T$ is a passive state space system with storage function H); see [19] for details.

2.1. Balancing transformations. We briefly review the idea of balancing that is due to [21]; see also the textbooks [20, 2] and the references therein. As we have pointed out, we shall treat the case of the second-order system (2.2) by considering the equivalent Hamiltonian system (2.1).

For M, R, K in (2.2) being symmetric and positive definite matrices, the first-order system (2.1) is stable; i.e., all eigenvalues of the constant matrix

$$A = (J - D)\nabla^2 H(x), \quad \nabla^2 H(x) = \begin{pmatrix} K & \mathbf{0} \\ \mathbf{0} & M^{-1} \end{pmatrix}$$

are lying in the open left complex half-plane (see section 4). The controllability function

$$L_c(x) = \min_{u \in L^2} \int_{-\infty}^0 |u(t)|^2 dt, \quad x(-\infty) = 0, \quad x(0) = x,$$

then measures the minimum energy that is needed to steer the system from $x(-\infty) = 0$ to $x(0) = x$. In turn, the observability function

$$L_o(x) = \int_0^\infty |y(t)|^2 dt, \quad x(0) = x, \quad u \equiv 0,$$

measures the control-free energy of the output as the system evolves from $x(0) = x$ to $x(\infty) = 0$ (asymptotic stability). It is easy to see that

$$L_c(x) = x^T W_c^{-1} x, \quad L_o(x) = x^T W_o x,$$

where the controllability Gramian W_c and the observability Gramian W_o are the unique symmetric solutions of the Lyapunov equations

$$A W_c + W_c A^T = -B B^T, \quad A^T W_o + W_o A = -Q^T Q$$

with the shorthand $Q = C \nabla^2 H$. Moore [21] has shown that, if $W_c, W_o \succ 0$ (positive definiteness = complete controllability/observability), there exists a coordinate transformation $x \mapsto T x$ such that the two Gramians become equal and diagonal:¹

$$T^{-1} W_c T^{-T} = T^T W_o T = \text{diag}(\sigma_1, \dots, \sigma_{2n}),$$

¹ T is a so-called contragredient transformation; see [22] for details.

where the Hankel singular values (HSVs) $\sigma_1 \geq \sigma_2 \geq \dots \geq \sigma_{2n} > 0$ are independent of the choice of coordinates. We shall assume throughout this paper that our system is completely controllable and observable.² A convenient way to express the balancing transformation is due to [24, 25]: Noting that Σ^2 contains the positive eigenvalues of the product $W_c W_o$, we decompose the two Gramians according to

$$W_c = XX^T, \quad W_o = YY^T$$

and do a singular value decomposition (SVD) of the matrix $Y^T X$, i.e.,

$$(2.6) \quad Y^T X = U \Sigma V^T = \begin{pmatrix} U_1 & U_2 \end{pmatrix} \begin{pmatrix} \Sigma_1 & \mathbf{0} \\ \mathbf{0} & \Sigma_2 \end{pmatrix} \begin{pmatrix} V_1^T \\ V_2^T \end{pmatrix}.$$

The partitioning $\Sigma_1 = \text{diag}(\sigma_1, \dots, \sigma_d)$ and $\Sigma_2 = \text{diag}(\sigma_{d+1}, \dots, \sigma_{2n})$ indicates which singular values are important and which are negligible. The remaining matrices satisfy $U_1^T U_1 = V_1^T V_1 = \mathbf{1}_{d \times d}$ and $U_2^T U_2 = V_2^T V_2 = \mathbf{1}_{r \times r}$ with $r = 2n - d$. In terms of the SVD, the balancing transformation T and its inverse $S = T^{-1}$ take the form

$$(2.7) \quad T = X V \Sigma^{-1/2}, \quad S = \Sigma^{-1/2} U^T Y^T.$$

It can be readily seen that the balancing transformation leaves the structure of the equations of motion (2.1) unchanged and preserves both stability and passivity. In the balanced variables $z = Sx$, our Hamiltonian system reads as

$$(2.8) \quad \begin{aligned} \dot{z}(t) &= (\tilde{J} - \tilde{D}) \nabla \tilde{H}(z(t)) + \tilde{B}u(t), \\ y(t) &= \tilde{C} \nabla \tilde{H}(z(t)) \end{aligned}$$

with the balanced Hamiltonian $\tilde{H}(z) = H(Tz)$, i.e.,

$$(2.9) \quad \tilde{H}(\xi) = \frac{1}{2} z^T \tilde{E} z, \quad \tilde{E} = T^T E T,$$

where $E = \nabla^2 H(x)$. The transformed coefficients are given by

$$(2.10) \quad \tilde{J} = S J S^T, \quad \tilde{R} = S R S^T, \quad \tilde{B} = S B, \quad \tilde{C} = C S^T.$$

3. Balanced truncation of Hamiltonian systems. Balancing amounts to changing coordinates such that those states that are least influenced by the input also have the least influence on the output. Accordingly *balanced truncation* consists in first balancing the system, and then truncating the least observable and controllable states, which have little effect on the input-output behavior.

3.1. Strong confinement limit. There are several ways that lead to a truncated (i.e., dimension-reduced) system; standard approaches such as Galerkin (Petrov–Galerkin) projection or naive singular perturbation methods, however, fail to preserve the system’s inherent Hamiltonian structure. In mechanics, a natural way to restrict a system to a subspace is by means of constraints [26], and, from a physical viewpoint,

²If the system is not minimal, i.e., completely controllable and observable, a minimal realization has to be computed in advance by Kalman decomposition. Although the Kalman decomposition is not as computationally demanding as computing balancing transformations, its robust numerical implementation is not trivial; see, e.g., [23]. Clearly, for extremely high-dimensional systems, both Kalman decomposition and balanced model reduction are unfeasible.

it makes sense to study the limit of vanishing small HSVs, i.e., to gradually eliminate the least observable and controllable states, thereby forcing the system to the limiting controllable and observable subspace.

To make the appearance of the least controllable and observable states in the equations of motion explicit, we scale the HSVs uniformly according to

$$(\sigma_1, \dots, \sigma_d, \sigma_{d+1}, \dots, \sigma_{2n}) \mapsto (\sigma_1, \dots, \sigma_d, \epsilon\sigma_{d+1}, \dots, \epsilon\sigma_{2n});$$

i.e., in (2.6)–(2.7) we replace Σ_2 by $\epsilon\Sigma_2$ and partition the thus obtained balancing matrices accordingly:

$$S(\epsilon) = \begin{pmatrix} S_{11} & S_{12} \\ \epsilon^{-1/2}S_{21} & \epsilon^{-1/2}S_{22} \end{pmatrix}, \quad T(\epsilon) = \begin{pmatrix} T_{11} & \epsilon^{-1/2}T_{12} \\ T_{21} & \epsilon^{-1/2}T_{22} \end{pmatrix}.$$

Setting $z = S(\epsilon)x$ and splitting the new state variables $z = (z_1, z_2)$ in the same fashion, the balanced equations of motion (2.8) take the form

$$\begin{aligned} \dot{z}_1 &= (\tilde{J}_{11} - \tilde{D}_{11})\frac{\partial \tilde{H}^\epsilon}{\partial z_1} + \frac{1}{\sqrt{\epsilon}}(\tilde{J}_{12} - \tilde{D}_{12})\frac{\partial \tilde{H}^\epsilon}{\partial z_2} + \tilde{B}_1 u, \\ \dot{z}_2 &= \frac{1}{\sqrt{\epsilon}}(\tilde{J}_{21} - \tilde{D}_{21})\frac{\partial \tilde{H}^\epsilon}{\partial z_1} + \frac{1}{\epsilon}(\tilde{J}_{22} - \tilde{D}_{22})\frac{\partial \tilde{H}^\epsilon}{\partial z_2} + \frac{1}{\sqrt{\epsilon}}\tilde{B}_2 u, \\ y &= \tilde{C}_1 \frac{\partial \tilde{H}^\epsilon}{\partial z_1} + \frac{1}{\sqrt{\epsilon}}\tilde{C}_2 \frac{\partial \tilde{H}^\epsilon}{\partial z_2} \end{aligned} \tag{3.1}$$

with the scaled Hamiltonian

$$\tilde{H}^\epsilon(z) = \frac{1}{2}z^T \tilde{E}^\epsilon z, \quad \tilde{E}^\epsilon = \begin{pmatrix} \tilde{E}_{11} & \epsilon^{-1/2}\tilde{E}_{12} \\ \epsilon^{-1/2}\tilde{E}_{21} & \epsilon^{-1}\tilde{E}_{22} \end{pmatrix},$$

where we have omitted the free variable t and we will keep on doing so in the following. Note that the small parameter ϵ appears singularly in the Hamiltonian \tilde{H}^ϵ . If we require the total energy to remain bounded, we conclude that z_2 goes to zero as $\epsilon \rightarrow 0$ (otherwise the energy would blow up). Hence boundedness of the energy implies that $z_2 = \mathcal{O}(\sqrt{\epsilon})$ as $\epsilon \rightarrow 0$. It is now helpful to note that $\tilde{H}^\epsilon(z_1, \sqrt{\epsilon}z_2)$ is uniformly bounded in ϵ ; in fact, it is independent of ϵ . This suggests introducing new variables $(\zeta_1, \zeta_2) = (z_1, \epsilon^{-1/2}z_2)$ in terms of which (3.1) becomes

$$\begin{aligned} \dot{\zeta}_1 &= (\tilde{J}_{11} - \tilde{D}_{11})\frac{\partial \tilde{H}}{\partial \zeta_1} + \frac{1}{\epsilon}(\tilde{J}_{12} - \tilde{D}_{12})\frac{\partial \tilde{H}}{\partial \zeta_2} + \tilde{B}_1 u, \\ \dot{\zeta}_2 &= \frac{1}{\epsilon}(\tilde{J}_{21} - \tilde{D}_{21})\frac{\partial \tilde{H}}{\partial \zeta_1} + \frac{1}{\epsilon^2}(\tilde{J}_{22} - \tilde{D}_{22})\frac{\partial \tilde{H}}{\partial \zeta_2} + \frac{1}{\epsilon}\tilde{B}_2 u, \\ y &= \tilde{C}_1 \frac{\partial \tilde{H}}{\partial \zeta_1} + \frac{1}{\epsilon}\tilde{C}_2 \frac{\partial \tilde{H}}{\partial \zeta_2}, \end{aligned} \tag{3.2}$$

where $\tilde{H}(\zeta) = \tilde{H}^\epsilon(\zeta_1, \sqrt{\epsilon}\zeta_2)$ is now independent of ϵ .

Limiting equation. Equation (3.2) is an instance of a slow/fast system, and we seek an effective equation for the slow variable $z_1 = \zeta_1$. Let us start with some

preliminary considerations: Given a solution of (3.2), the energy balance

$$\begin{aligned} \frac{d\tilde{H}}{dt} = & - \left(\frac{\partial \tilde{H}}{\partial \zeta_1} \right)^T \tilde{D}_{11} \frac{\partial \tilde{H}}{\partial \zeta_1} - \frac{2}{\epsilon} \left(\frac{\partial \tilde{H}}{\partial \zeta_1} \right)^T \tilde{D}_{12} \frac{\partial \tilde{H}}{\partial \zeta_2} - \frac{1}{\epsilon^2} \left(\frac{\partial \tilde{H}}{\partial \zeta_2} \right)^T \tilde{D}_{22} \frac{\partial \tilde{H}}{\partial \zeta_2} \\ & + \left(\frac{\partial \tilde{H}}{\partial \zeta_1} \right)^T \tilde{B}_1 u + \frac{1}{\epsilon} \left(\frac{\partial \tilde{H}}{\partial \zeta_2} \right)^T \tilde{B}_2 u \end{aligned}$$

holds. Assuming that \tilde{H} remains bounded as ϵ goes to zero and that the fast dynamics are uniformly hyperbolic for all ζ_1 , we conclude that (see [27, 28])

$$\frac{\partial \tilde{H}}{\partial \zeta_2} \rightarrow 0 \quad \text{as } \epsilon \rightarrow 0.$$

The latter implies that the dynamics admit a stable invariant manifold given by

$$\zeta_2 = -\tilde{E}_{22}^{-1} \tilde{E}_{21} \zeta_1.$$

Inserting the last identity into (3.2), we obtain a closed equation for $z_1 = \zeta_1$, viz.,

$$\begin{aligned} (3.3) \quad \dot{z}_1 &= (\tilde{J}_{11} - \tilde{D}_{11})(\tilde{E}_{11} - \tilde{E}_{12} \tilde{E}_{22}^{-1} \tilde{E}_{21}) z_1 + \tilde{B}_1 u, \\ y &= \tilde{C}_1 (\tilde{E}_{11} - \tilde{E}_{12} \tilde{E}_{22}^{-1} \tilde{E}_{21}) z_1. \end{aligned}$$

Equation (3.3) is Hamiltonian with

$$(3.4) \quad \bar{H}(z_1) = \frac{1}{2} z_1^T \bar{E} z_1, \quad \bar{E} = \tilde{E}_{11} - \tilde{E}_{12} \tilde{E}_{22}^{-1} \tilde{E}_{21}.$$

Notice that $\tilde{J}_{11} = -\tilde{J}_{11}^T$ and $\tilde{D}_{11} = \tilde{D}_{11}^T \succcurlyeq 0$ are simply the original structure and friction matrices restricted to the subspace of the most controllable and observable states. That is, in the limit of vanishing small HSVs, the dynamics are confined to the controllable and observable subspace. Note that the confined system is passive if the original system was, i.e., if $C = B^T$ in (2.1). Moreover $E = E^T \succ 0$ implies $\bar{E} = \bar{E}^T \succ 0$ for the Schur complement. We now give a systematic derivation of (3.3); as for the stability issue, we refer the reader to section 4.

Derivation. The idea of the derivation is to make the transition of (3.2) to the limiting solution (3.3) more lucid by relating solvability conditions of the respective perturbative expansion to the coefficients in the state space system. We suppose that $u \in L^2([0, \infty[, \mathbf{R}^m)$ and aim at a perturbative expansion of the solutions to (3.2). To this end, we observe that the infinitesimal generator \mathcal{L}^ϵ that generates the semigroup of solutions, i.e., the flow of (3.2) can be split according to

$$\mathcal{L}^\epsilon = \mathcal{L}_0 + \frac{1}{\epsilon} \mathcal{L}_1 + \frac{1}{\epsilon^2} \mathcal{L}_2$$

with

$$\begin{aligned} \mathcal{L}_0 &= \left(Z_{11} + \tilde{B}_1 u \right)^T \frac{\partial}{\partial \zeta_1}, \\ \mathcal{L}_1 &= Z_{12}^T \frac{\partial}{\partial \zeta_1} + \left(Z_{21} + \tilde{B}_2 u \right)^T \frac{\partial}{\partial \zeta_2}, \\ \mathcal{L}_2 &= Z_{22}^T \frac{\partial}{\partial \zeta_2} \end{aligned}$$

and the shorthand

$$Z_{ij} = (\tilde{J}_{ij} - \tilde{D}_{ij}) \frac{\partial \tilde{H}}{\partial \zeta_j}.$$

Consider the following Cauchy problem:³

$$(3.5) \quad \partial_t v^\epsilon(\zeta, t) = \mathcal{L}^\epsilon v^\epsilon(\zeta, t), \quad v^\epsilon(\zeta, 0) = f(\zeta),$$

which is the backward Liouville equation associated with the Hamiltonian system (3.2). The backward equation is fully equivalent to (3.2) by the method of characteristics; i.e., given the ϵ -family of solutions $\zeta(t; \epsilon) = F_t^\epsilon(\zeta)$, $F_0^\epsilon = \text{Id}$ of (3.2) with the initial conditions $\zeta(0; \epsilon) = \zeta$, the solutions to (3.5) are given by $v^\epsilon(\zeta, t) = f(F_t^\epsilon(\zeta))$. We seek a perturbative expansion for the Liouville equation that is of the form

$$v^\epsilon = v_0 + \epsilon v_1 + \epsilon^2 v_2 + \dots$$

Plugging the ansatz into the backward equation (3.5) and equating equal powers of ϵ yields a hierarchy of equations, the first three of which are

$$(3.6) \quad \mathcal{L}_2 v_0 = 0,$$

$$(3.7) \quad \mathcal{L}_2 v_1 = -\mathcal{L}_1 v_0,$$

$$(3.8) \quad \mathcal{L}_2 v_2 = -\mathcal{L}_0 v_0 - \mathcal{L}_1 v_1 + \partial_t v_0.$$

We proceed step by step: since \mathcal{L}_2 is a differential operator in ζ_2 only and the nullspace of $\tilde{J}_{22} - \tilde{D}_{22}$ is empty, the only functions that solve (3.6) are constant in ζ_2 , i.e., $v_0 = v_0(\zeta_1, t)$. By the Fredholm alternative [29], equation (3.7) has a solution if and only if the right-hand side is orthogonal to the kernel of the L^2 -adjoint \mathcal{L}_2^* , where orthogonality is meant in the L^2 sense. Since the fast subsystem

$$(3.9) \quad \dot{\zeta}_2(t) = (\tilde{J}_{22} - \tilde{D}_{22})(\tilde{E}_{21}\eta + \tilde{E}_{22}\zeta_2(t)), \quad \zeta_2(0) = \zeta_2,$$

corresponding to \mathcal{L}_2 is asymptotically stable (see section 4, Corollary 4.5) for each $\zeta_1 = \eta$ fixed, the dynamics converge exponentially fast to the invariant subspace given by

$$S = \left\{ \zeta_2 \in \mathbf{R}^{2n-d} \mid \tilde{E}_{22}\zeta_2 = -\tilde{E}_{21}\eta \right\}.$$

Solvability of (3.7) therefore requires that the right-hand side be zero when we integrate it against any function that is in the nullspace of \mathcal{L}_2^* , i.e., an invariant measure of the fast dynamics. By stability, the invariant measure is unique and is given by

$$d\rho_\eta(\zeta_2) = \det \tilde{E}_{22} \delta(\tilde{E}_{21}\eta + \tilde{E}_{22}\zeta_2) d\zeta_2$$

with $\delta(\cdot)$ being the Dirac mass. As v_0 is independent of ζ_2 , it follows that

$$\int_{\mathbf{R}^{2n-d}} \mathcal{L}_1 v_0 d\rho_\eta = 0;$$

³We assume that \mathcal{L}^ϵ is equipped with appropriate boundary conditions. More precisely, we consider (3.5) on all \mathbf{R}^{2n} and require that $\tilde{H}(\zeta)$ grow “sufficiently” fast as $|\zeta| \rightarrow \infty$; assuming \tilde{H} to be strictly convex is certainly sufficient, but we have to exclude $\nabla^2 \tilde{H}$ being only semidefinite.

i.e., the solvability condition $\mathcal{L}_1 v_0 \perp \ker \mathcal{L}_2^*$ is met. To solve (3.7), we first observe that v_1 must be of the form (see [30])

$$v_1(\zeta_1, \zeta_2, t) = \phi(\zeta_1, \zeta_2)^T \nabla v_0(\zeta_1, t) + \psi(\zeta_1, t),$$

where $\psi \in \ker \mathcal{L}_2$ plays no role in what follows, so we set it to zero. Equation (3.7) can now be recast as an equation for $\phi: \mathbf{X} \rightarrow \mathbf{R}^d$, the so-called cell problem

$$(3.10) \quad \mathcal{L}_2 \phi = -Z_{12}^T.$$

In (3.5), the initial condition is independent of ϵ ; therefore, $v_1(\zeta, 0) = 0$, which leaves the only possible choices $v_0 = c$ or $\phi = 0$. If we exclude the trivial stationary solution v_0 being constant, consistency of (3.10) requires that $Z_{12} = 0$; i.e., the initial conditions are restricted to the invariant subspace S . To conclude, the Fredholm alternative for (3.8) entails the solvability condition

$$\int_{\mathbf{R}^{2n-d}} (\partial_t v_0 - \mathcal{L}_0 v_0 - \mathcal{L}_1 \phi \nabla v_0) d\rho_\eta = 0,$$

which, for $\phi = 0$, can be recast as

$$(3.11) \quad \partial_t v_0(\zeta_1, t) = \left(\bar{Z} + \tilde{B}_1 u \right)^T \nabla v_0(\zeta_1, t)$$

with the abbreviation

$$\bar{Z} = (\tilde{J}_{11} - \tilde{D}_{11})(\tilde{E}_{11} - \tilde{E}_{12} \tilde{E}_{22}^{-1} \tilde{E}_{21}) \zeta_1.$$

Upon reinterpretation as a control system, (3.11) equals (3.3).

A note on initial conditions. The derivation of the effective equation (3.11) relies on specific assumptions regarding the initial conditions in (3.5), namely, being independent of ϵ . Exploiting the equivalence of the Liouville equation and the Hamiltonian system, this implies that the initial conditions $\zeta(0; \epsilon) = \zeta$ in the equations of motion (3.2) are independent of ϵ . But this means that ζ must be restricted to the invariant subspace S , since, otherwise, the initial output $y(t = 0)$ diverges as $\epsilon \rightarrow 0$, which might produce unphysical behavior of the system.⁴ If we nevertheless drop the assumption on the initial conditions, the solution of the cell problem (3.10) turns out to be

$$\phi(\zeta_1, \zeta_2) = -(\tilde{J}_{12} - \tilde{D}_{12})(\tilde{J}_{22} - \tilde{D}_{22})^{-1} \zeta_2,$$

where the invertibility of $(\tilde{J}_{22} - \tilde{D}_{22})$ is due to Corollary 4.5 below, and we have omitted integration constants $C(\zeta_1)$. The Fredholm alternative for (3.8) then yields

$$\partial_t v_0 = (\bar{W} + \bar{B}u)^T \nabla v_0$$

with

$$\begin{aligned} \bar{W} &= \left(\tilde{J}_{11} - \tilde{D}_{11} - (\tilde{J}_{12} - \tilde{D}_{12})(\tilde{J}_{22} - \tilde{D}_{22})^{-1}(\tilde{J}_{21} - \tilde{D}_{21}) \right) \nabla \bar{H}, \\ \bar{B} &= \tilde{B}_1 - (\tilde{J}_{12} - \tilde{D}_{12})(\tilde{J}_{22} - \tilde{D}_{22})^{-1} \tilde{B}_2. \end{aligned}$$

⁴Alternatively, we can scale $\zeta(0; \epsilon)$ suitably such that $\zeta(0; \epsilon) \rightarrow (\zeta_1, -\tilde{E}_{22}^{-1} \tilde{E}_{21} \zeta_1)$ as $\epsilon \rightarrow 0$.

That is, for $\phi \neq 0$, the corresponding control system reads as

$$(3.12) \quad \begin{aligned} \dot{z}_1 &= (\bar{J} - \bar{D})\nabla\bar{H}(z_1) + \bar{B}u, \\ y &= \bar{C}\nabla\bar{H}(z_1) + \bar{F}u, \end{aligned}$$

where

$$(3.13) \quad \bar{J} = \frac{1}{2}(\bar{L} - \bar{L}^T) \quad \text{and} \quad \bar{D} = -\frac{1}{2}(\bar{L} + \bar{L}^T)$$

are the antisymmetric and symmetric parts of the Schur complement of $L = \tilde{J} - \tilde{D}$ and

$$(3.14) \quad \begin{aligned} \bar{C} &= \tilde{C}_1 - \tilde{C}_2(\tilde{J}_{22} - \tilde{D}_{22})^{-1}(\tilde{J}_{21} - \tilde{D}_{21}), \\ \bar{F} &= -\tilde{C}_2(\tilde{J}_{22} - \tilde{D}_{22})^{-1}\tilde{B}_2 \end{aligned}$$

are the effective observability coefficients with an additional feed-through term. The extra terms in the effective equation are secular terms that occur if

$$\frac{\partial \tilde{H}}{\partial \zeta_2} = \mathcal{O}(\epsilon)$$

in (3.2) such that the singular term in the slow equation essentially becomes $\mathcal{O}(1)$. Equation (3.12) is what appears to be the result of a “naive” singular perturbation method that simply recasts the balanced equations (3.1) upon setting $\zeta_2 = 0$. Equations (3.12)–(3.14) have been put forward in [15] based on an energy argument.

3.2. Hard constraints. We shall briefly mention yet another method so as to impose the controllability/observability constraint on the balanced system (2.8) that can be found in [15]. In (2.6), set $\Sigma_2 = \mathbf{0}$, which renders the equation rank-deficient:

$$Y^T X = \begin{pmatrix} U_1 & U_2 \end{pmatrix} \begin{pmatrix} \Sigma_1 & \mathbf{0} \\ \mathbf{0} & \mathbf{0} \end{pmatrix} \begin{pmatrix} V_1^T \\ V_2^T \end{pmatrix} = U_1 \Sigma_1 V_1^T$$

with $U_1^T U_1 = V_1^T V_1 = \mathbf{1}_{d \times d}$. We define $T_1 \in \mathbf{R}^{2n \times d}$ and $S_1 \in \mathbf{R}^{d \times 2n}$ by

$$T_1 = X V_1 \Sigma_1^{-1/2}, \quad S_1 = \Sigma_1^{-1/2} U_1^T Y^T,$$

where the reduced balancing transformation satisfies $S_1 W_c S_1^T = \Sigma_1 = T_1^T W_c T_1$ with $S_1 T_1 = \mathbf{1}_{d \times d}$, and we introduce local coordinates $z_1 = S_1 x$ on the essential subspace that is defined as the orthogonal complement of the nullspace of $Y^T X$. The canonical way to constrain a mechanical system is by restricting the Hamiltonian and the corresponding structure matrix (i.e., the symplectic form). Restricting the Hamiltonian (2.3) according to $x = T_1 z_1$, we thus obtain the restricted system

$$(3.15) \quad \begin{aligned} \dot{z}_1(t) &= (\tilde{J}_{11} - \tilde{D}_{11})\nabla\tilde{H}_1(z_1(t)) + \tilde{B}_1 u(t), \\ y(t) &= \tilde{C}_1 \nabla\tilde{H}_1(z_1(t)), \end{aligned}$$

where $\tilde{J}_{11} = S_1 J S_1^T$, $\tilde{D}_{11} = S_1 D S_1^T$, $\tilde{B}_1 = S_1 B$, and $\tilde{C}_1 = C S_1^T$ as in (3.3), and

$$(3.16) \quad \tilde{H}_1(z_1) = \tilde{H}(z_1, 0), \quad \tilde{H}_1(z_1) = \frac{1}{2} z_1^T \tilde{E}_{11} z_1$$

denotes the restricted Hamiltonian. Note that the thus constrained system shares all properties of (3.3) in terms of structure preservation and passivity.

Remark 3.1. As we will see in section 6, neither (3.12) nor (3.15) yields controllable approximations of the original dynamics in terms of the associated transfer functions. We mention them just for the sake of completeness.

3.3. On the second-order form of the reduced system. Although the method presented preserves the system's underlying Hamiltonian structure, the same is not necessarily true for the second-order form of the original problem. To see this, we shall write the reduced system as a canonical Hamiltonian system. For this purpose, we suppose that $\tilde{J}_{11} \in \mathbf{R}^{d \times d}$ is invertible with $d = 2k$ even, and we note that we can find an invertible transformation $Q \in \mathbf{R}^{d \times d}$ such that [31]

$$Q\tilde{J}_{11}Q^T = \hat{J}, \quad \hat{J} = \begin{pmatrix} \mathbf{0} & \mathbf{1}_{d \times d} \\ -\mathbf{1}_{d \times d} & \mathbf{0} \end{pmatrix}.$$

Defining new variables $\xi = Qz_1$, the reduced system, say, (3.3) turns into

$$\begin{aligned} \dot{\xi}(t) &= (\hat{J} - \hat{D})\nabla\hat{H}(\xi(t)) + \hat{B}u(t), \\ y(t) &= \hat{C}\nabla\hat{H}(\xi(t)) \end{aligned}$$

with coefficient matrices $\hat{D} = Q\tilde{D}_{11}Q^T$, $\hat{B} = Q\tilde{B}_1$, $\hat{C} = \tilde{C}_1Q^T$ and the transformed Hamiltonian $\hat{H}(\xi) = \tilde{H}(Q^{-1}\xi)$. Note that the fact that we can transform the Hamiltonian part to its canonical form does not entail that \hat{H} splits into purely quadratic kinetic and potential energy terms. In principle, it is possible to get rid of the off-diagonal terms by means of a suitable *symplectic* transformation, i.e., a transformation $\xi \mapsto G\xi$ that eliminates the bilinear terms in the Hamiltonian and which satisfies $G^T\hat{J}G = \hat{J}$; such a transformation that leaves the structure matrix invariant clearly exists. Yet it does not guarantee that friction and input coefficients also have the appropriate form (2.4)–(2.5); in particular, the rank of the friction matrix does not need to be half the system's dimension. Therefore the second-order form of the original problem cannot be recovered in general.

One instance in which the second-order structure is actually preserved is when the balancing transformation decays into pure position and momentum parts if we restrict it to the most controllable and observable subspace. This particular case is certainly rather restrictive; however, the numerical examples discussed in section 6 seem to be of this form, as the dominant Hankel singular values appear in pairs corresponding to positions and their conjugate momenta. The idea of balancing positions and momenta separately is exploited in [4, 6, 7].

4. Stability issues. It is well known that balanced truncation for linear systems preserves asymptotic stability of the original system, and we may ask whether the reduced systems (3.3) and (3.15) preserve stability, too.

We first show that the original system is stable: Suppose J and E are real and nonsingular $2n \times 2n$ matrices, where $J = -J^T$ is skew-symmetric and $E = E^T$ is symmetric. Given a real, positive semidefinite matrix $D \in \mathbf{R}^{2n \times 2n}$, we consider a perturbed eigenvalue problem of the form

$$(4.1) \quad (J - \mu D)Ev = \lambda v.$$

THEOREM 4.1 (Maddocks and Overton [32]). *Suppose that*

$$u^*EDEu > 0 \quad \forall \text{ eigenvectors } u \text{ of } JE \text{ with pure imaginary eigenvalues.}$$

Then, for all $\mu > 0$ and counting algebraic multiplicities, the number of eigenvalues λ of $(J - \mu D)E$ in the open right half-plane \mathbf{C}^+ equals the number of negative eigenvalues of E . Furthermore no eigenvalue of $(J - \mu D)E$ is pure imaginary for $\mu > 0$.

For the proof using an homotopy argument, we refer the reader to [32]. We have the following.

LEMMA 4.2. *The system (2.1) with the Hamiltonian (2.3) and the matrices (2.4) is asymptotically stable; i.e., all eigenvalues of $(J-D)E$ lie in the open left half-plane.*

Proof. The matrix E is positive definite and symmetric; that is, all its eigenvalues are positive. Then, according to Theorem 4.1, it suffices to prove that $u^*EDEu > 0$ on the invariant subspace of JE that corresponds to pure imaginary eigenvalues. We prove this by contradiction: Assume the contrary; i.e., there is an eigenvector $u = (u_1, u_2)$ of JE with an associated imaginary eigenvalue and $u^*EDEu = 0$. Since

$$u^*EDEu = u_2^*M^{-1}RM^{-1}u_2,$$

we conclude that $u_2 = 0$. But then

$$JEu = \begin{pmatrix} 0 \\ -Ku_1 \end{pmatrix}.$$

Hence $u_1 = 0$, which contradicts that u is an eigenvector. □

4.1. Stability preservation. The reasoning in the proof of Lemma 4.2 relies heavily on the specific form of the unbalanced friction matrix D , and we cannot use the same trick to prove stability of the dimension-reduced systems (3.3) and (3.15).

In fact, we immediately recognize that (asymptotic) stability cannot be preserved, as, e.g., a block diagonal balancing transformation with $k = n$ and $S_{12} = \mathbf{0} \in \mathbf{R}^{n \times n}$ would lead to the reduced system $\dot{z}_1 = \tilde{B}_1 u$. Thus the dimension-reduced system is only neutrally stable in general. If, however, \tilde{J}_{11} is nonsingular, asymptotic stability is indeed preserved; for physical reasons, this will typically be the case; otherwise the reduced dynamics admit certain conserved quantities that can be taken care of in a second reduction step. We shall discuss the two scenarios separately. The case when the structure matrix is singular will be treated later in the text.

Nonsingular structure matrix. We suppose that $\tilde{J}_{11} = S_1 JS_1^T$ is invertible, which implies that the dimension k of the reduced system is even. Let $Q = Q^T \succ 0$ denote the Hessian of the reduced Hamiltonian, i.e., either $Q = \tilde{E}_{11}$ (the restricted Hessian) or $Q = \tilde{E}$ (the Schur complement). The following can be proved.

LEMMA 4.3. *Let $\tilde{J}_{11} \in \mathbf{R}^{d \times d}$ be invertible and \tilde{D}_{11} be given as below (3.15). For any $d \times d$ matrix $Q = Q^T \succ 0$, the matrix $P = (\tilde{J}_{11} - \tilde{D}_{11})Q$ is stable; i.e., all eigenvalues of P lie in the open left half-plane.*

Proof. Since Q is symmetric positive definite, we may write

$$Q^{1/2}(\tilde{J}_{11}Q)Q^{-1/2} = Q^{1/2}\tilde{J}_{11}Q^{1/2};$$

i.e., $\tilde{J}_{11}Q$ is similar to a skew-symmetric matrix, and so its spectrum lies entirely on the imaginary axis. Moreover \tilde{J}_{11} is nonsingular, so we can exclude 0 being an eigenvalue. Let v be an eigenvector of $\tilde{J}_{11}Q$ with a pure imaginary eigenvalue. The vector

$$w = Qv$$

solves the eigenvalue problem

$$Q^{1/2}\tilde{J}_{11}Q^{1/2}w = \lambda w, \quad \lambda \neq 0.$$

Upon multiplying the last equation with w^* from the left, we obtain

$$w^* Q^{1/2} \tilde{J}_{11} Q^{1/2} w = \lambda \|w\|^2.$$

Since the right-hand side of this equation is nonzero by construction, we have

$$(4.2) \quad w^* Q^{1/2} \tilde{J}_{11} Q^{1/2} w \neq 0.$$

Theorem 4.1 guarantees that $P = (\tilde{J}_{11} - \tilde{D}_{11})Q$ is stable if $v^* Q \tilde{D}_{11} Q v > 0$, where v is an arbitrary eigenvector of $\tilde{J}_{11} Q$. We assume that $v^* Q \tilde{D}_{11} Q v = 0$ and aim for a contradiction. The corresponding condition for w reads as

$$w^* Q^{1/2} \tilde{D}_{11} Q^{1/2} w = 0.$$

Since $\tilde{D}_{11} = S_{12} R S_{12}^T$ with $R = R^T \succ 0$, we conclude that $Q^{1/2} w$ lies in the nullspace of S_{12}^T . But $\tilde{J}_{11} = S_{11} S_{12}^T - S_{12} S_{11}^T$, and therefore the left-hand side of (4.2) is zero, which yields the contradiction. \square

COROLLARY 4.4. *If \tilde{J}_{11} is nonsingular, the reduced Hamiltonian systems (3.3) and (3.15) are stable.*

Singular structure matrix. The requirement that the restricted structure matrix be invertible is rather restrictive. For instance, k may be odd in the case where $\tilde{J}_{11} \in \mathbf{R}^{k \times k}$ has at least one eigenvalue zero. As we have argued, it may even happen that $\tilde{J}_{11} - \tilde{D}_{11}$ vanishes identically, although S_1 has maximum rank. To treat the general case, we assume that the $d \times d$ matrix

$$\tilde{J}_{11} - \tilde{D}_{11} = S_1 (J - D) S_1^T$$

has reduced rank $d - s$. That is, the autonomous system (i.e., for $u = 0$) admits certain conserved quantities $\theta_k : \mathbf{R}^d \rightarrow \mathbf{R}$, $k = 1, \dots, s$ (Casimirs), that satisfy

$$\nabla \theta_k(z_1)^T (\tilde{J}_{11} - \tilde{D}_{11}) = 0, \quad k = 1, \dots, s.$$

Clearly, the θ_k are of the form $\theta_k(z_1) = b_k^T z_1$. Accordingly the dynamics are unstable (i.e., not asymptotically stable) in the directions orthogonal to the level sets of the $\theta_k(z_1)$. The system is still completely controllable, though, and it is easy to see that we can transform the equations of motion to assume the following form [16]:

$$\begin{aligned} \dot{\xi} &= (\hat{J}(\theta) - \hat{D}(\theta)) \frac{\partial \hat{H}}{\partial \xi} + \hat{B}_1(\theta) u, \\ \dot{\theta} &= \hat{B}_2(\theta) u, \end{aligned}$$

where $\xi = (\xi_1, \dots, \xi_{d-s})$ are local coordinates on the hyperplane $\theta(z_1) = \theta$, and $\hat{J} - \hat{D}$ is the restriction of $\tilde{J}_{11} - \tilde{D}_{11}$ to the hyperplane. Since \hat{J} is invertible and $\hat{D} \succcurlyeq 0$, the restricted system is stable along the ξ -direction.

4.2. Invariant manifold. Recalling the singular perturbation argument from section 3.1, it remains to prove that the subspace of uncontrollable/unobservable states to which the dynamics collapses as the small HSVs go to zero is indeed a stable invariant manifold. In other words, we have to show that the eigenvalues of the matrix $(\tilde{J}_{22} - \tilde{D}_{22})\tilde{E}_{22}$ have strictly negative real part. We suppose the original system (2.1)

is minimal such that all the HSVs in (2.6) are strictly positive. In accordance with (2.7), we define $T_2 \in \mathbf{R}^{2n \times (2n-d)}$ and $S_2 \in \mathbf{R}^{(2n-d) \times 2n}$ by

$$T_2 = XV_2 \Sigma_2^{-1/2}, \quad S_2 = \Sigma_2^{-1/2} U_2^T Y^T,$$

which are the balancing transformations on the fast (i.e., least controllable/observable) subspace. By the positive definiteness of $E = \nabla^2 H(x)$, the matrix $\tilde{E}_{22} = T_2^T E T_2$ is symmetric positive definite. Employing the notation $S_2 = (S_{21}, S_{22})$ while assuming that $S_{22} \neq \mathbf{0}$, the structure and friction matrices on the fast subspace take the form

$$\tilde{D}_{22} = S_{22} R S_{22}^T, \quad \tilde{J}_{22} = S_{21} S_{22}^T - S_{22} S_{21}^T.$$

The following is a straightforward consequence of Lemma 4.3.

COROLLARY 4.5. *Let \tilde{J}_{22} be nonsingular, and let $\tilde{D}_{22} \succcurlyeq \mathbf{0}$. Then the fast subsystem (3.9) admits a unique stable invariant manifold S .*

Proof. Obviously S is an invariant manifold of (3.9). To show that it is unique and asymptotically stable, it suffices to show that both $\tilde{J}_{22} - \tilde{D}_{22}$ and $(\tilde{J}_{22} - \tilde{D}_{22})\tilde{E}_{22}$ are stable and have no eigenvalues on the imaginary axis. Adapting the proof of Lemma 4.3 with $Q = \mathbf{1}$ or $Q = \tilde{E}_{22}$, respectively, yields the result. \square

The last statement guarantees that (3.2) is hyperbolic in the sense that, as ϵ goes to zero, the fast dynamics contract exponentially to their stationary point conditional on the fixed value of the slow variable. By invertibility of $\tilde{J}_{22} - \tilde{R}_{22}$, the family of the stationary points is uniquely determined by S .

Remark 4.6. In the stability proofs above, we have taken advantage of the fact that the friction matrix $R \in \mathbf{R}^{n \times n}$ is symmetric and positive definite. This is certainly more than what Theorem 4.1 demands, since stability requires only that the friction act on the eigenspaces of the pure imaginary eigenvalues of $\tilde{J}_{11}Q$ or $\tilde{J}_{22}Q$. For future research, it would be desirable to generalize the proofs to the case of $R = R^T$ being low-rank. Yet another extension which, however, is not at all covered by Theorem 4.1 would involve dissipation coming from gyroscopic forces, in which case the friction matrix would be skew-symmetric, thereby leading to Hamiltonian eigenvalue problems.

All other results regarding the singular perturbation argument easily carry over to these scenarios, provided that the system is stable.

5. Minimal realization. Before we conclude with some numerical examples, we demonstrate that the dimension-reduced system (3.3) provides a minimal realization of the original system when the weakly controllable/observable modes become completely uncontrollable/unobservable. This is not completely obvious, as the coefficients of the Hamiltonian system are different from those of a standard balanced and truncated system (see section 6) that is known to amount to the minimal realization if the respective HSVs are *exactly* zero. What we prove here is that, in the *limit* of vanishing small HSVs, the transfer function of the original Hamiltonian system (2.1) converges to the reduced transfer function associated with (3.3). The transfer function associated with (2.1) reads as

$$(5.1) \quad G(s) = CE(s - (J - D)E)^{-1}B, \quad E = \nabla^2 H.$$

It can be regarded as the solution to (2.1) in the Laplace domain with zero initial conditions considered as an input/output mapping $G : L^2([0, \infty[, \mathbf{R}^m) \rightarrow L^2([0, \infty[, \mathbf{R}^l)$; see [1] for details. Provided that $(J - D)E$ is stable, the transfer function is analytic

in the open right half-plane, and the H^∞ norm of G is defined as the supremum of the largest singular value of the transfer function on the imaginary axis [2]:

$$\|G\|_\infty = \sup_{\omega \in \mathbf{R}} \{ \sigma_{\max}(G(i\omega)) \}.$$

Convergence. We now prove the convergence of (2.1) to the reduced system (3.3) in the H^∞ norm in terms of the corresponding transfer functions. The transfer function of the singularly perturbed system (3.2) is given by

$$(5.2) \quad G^\epsilon(s) = \tilde{C}^\epsilon \tilde{E}(s - (\tilde{J}^\epsilon - \tilde{D}^\epsilon)\tilde{E})^{-1} \tilde{B}^\epsilon,$$

where the scaled coefficient matrices read as

$$\tilde{J}^\epsilon - \tilde{D}^\epsilon = \begin{pmatrix} \tilde{J}_{11} - \tilde{D}_{11} & \epsilon^{-1}(\tilde{J}_{12} - \tilde{D}_{12}) \\ \epsilon^{-1}(\tilde{J}_{21} - \tilde{D}_{21}) & \epsilon^{-2}(\tilde{J}_{22} - \tilde{D}_{22}) \end{pmatrix}$$

and

$$\tilde{B}^\epsilon = \begin{pmatrix} \tilde{B}_1 \\ \epsilon^{-1}\tilde{B}_2 \end{pmatrix}, \quad \tilde{C}^\epsilon = \begin{pmatrix} \tilde{C}_1 & \epsilon^{-1}\tilde{C}_2 \end{pmatrix}.$$

Note that $\tilde{E} = \nabla^2 \tilde{H}$ does not depend on ϵ . Moreover, $G^{\epsilon=1}$ coincides with the transfer function G of the original system (2.1). We have the following.

THEOREM 5.1. *Let G^ϵ be the scaled transfer function (5.2), and denote by \bar{G} the reduced transfer function of the limit system (3.3), i.e.,*

$$(5.3) \quad \bar{G}(s) = \tilde{C}_1 \bar{E}(s - (\tilde{J}_{11} - \tilde{D}_{11})\bar{E})^{-1} \tilde{B}_1$$

with $\bar{E} = \tilde{E}_{11} - \tilde{E}_{12}\tilde{E}_{22}^{-1}\tilde{E}_{21}$ being the Schur complement of \tilde{E} . Then

$$\|G^\epsilon - \bar{G}\|_\infty \rightarrow 0 \quad \text{as } \epsilon \rightarrow 0.$$

Proof. We show that $G^\epsilon = \bar{G} + \mathcal{O}(\epsilon)$ by Taylor expanding G^ϵ about $\epsilon = 0$; the calculation is tedious but straightforward. First, recall that the inverse of a partitioned matrix $X \in \mathbf{R}^{2n \times 2n}$ can be written as

$$\begin{pmatrix} X_{11} & X_{12} \\ X_{21} & X_{22} \end{pmatrix}^{-1} = \begin{pmatrix} Y^{-1} & -X_{11}^{-1}X_{12}Z^{-1} \\ -X_{22}^{-1}X_{21}Z^{-1} & Z^{-1} \end{pmatrix}$$

with the shorthands $Y = X_{11} - X_{12}X_{22}^{-1}X_{21}$ and $Z = X_{22} - X_{21}X_{11}^{-1}X_{12}$. Hence

$$\begin{pmatrix} s - \tilde{A}_{11}^\epsilon & \tilde{A}_{12}^\epsilon \\ \tilde{A}_{21}^\epsilon & s - \tilde{A}_{22}^\epsilon \end{pmatrix}^{-1} =: \begin{pmatrix} W_{11}^\epsilon & W_{12}^\epsilon \\ W_{21}^\epsilon & W_{22}^\epsilon \end{pmatrix}$$

with $\tilde{A}^\epsilon = (\tilde{J}^\epsilon - \tilde{D}^\epsilon)\tilde{E}$. This yields

$$(5.4) \quad \begin{aligned} G^\epsilon(s) &= \underbrace{\left(\tilde{C}_1 \tilde{E}_{11} + \frac{1}{\epsilon} \tilde{C}_2 \tilde{E}_{21} \right) W_{11}^\epsilon \tilde{B}_1}_{(i)} + \underbrace{\left(\tilde{C}_1 \tilde{E}_{12} + \frac{1}{\epsilon} \tilde{C}_2 \tilde{E}_{22} \right) W_{21}^\epsilon \tilde{B}_1}_{(ii)} \\ &+ \underbrace{\frac{1}{\epsilon} \left(\tilde{C}_1 \tilde{E}_{11} + \frac{1}{\epsilon} \tilde{C}_2 \tilde{E}_{21} \right) W_{12}^\epsilon \tilde{B}_2}_{(iii)} + \underbrace{\frac{1}{\epsilon} \left(\tilde{C}_1 \tilde{E}_{12} + \frac{1}{\epsilon} \tilde{C}_2 \tilde{E}_{22} \right) W_{22}^\epsilon \tilde{B}_2}_{(iv)}, \end{aligned}$$

where, e.g., W_{11}^ϵ is given by

$$\begin{aligned} W_{11}^\epsilon &= \left[s - (\tilde{J}_{11} - \tilde{D}_{11})\tilde{E}_{11} - \frac{1}{\epsilon}(\tilde{J}_{12} - \tilde{D}_{12})\tilde{E}_{21} \right. \\ &\quad \left. - \left((\tilde{J}_{11} - \tilde{D}_{11})\tilde{E}_{12} + \frac{1}{\epsilon}(\tilde{J}_{12} - \tilde{D}_{12})\tilde{E}_{22} \right) \right. \\ &\quad \left. \times \left(s - \frac{1}{\epsilon}(\tilde{J}_{21} - \tilde{D}_{21})\tilde{E}_{12} - \frac{1}{\epsilon^2}(\tilde{J}_{22} - \tilde{D}_{22})\tilde{E}_{22} \right)^{-1} \right. \\ &\quad \left. \times \left(\frac{1}{\epsilon}(\tilde{J}_{21} - \tilde{D}_{21})\tilde{E}_{11} + \frac{1}{\epsilon^2}(\tilde{J}_{22} - \tilde{D}_{22})\tilde{E}_{21} \right) \right]^{-1}. \end{aligned}$$

The result follows upon Taylor expansion about $\epsilon = 0$; we give only a short sketch for the derivation: The first term in (5.4) yields up to terms of order ϵ

$$(i) \approx \tilde{C}_1 \tilde{E}_{11} \left[s - (\tilde{J}_{11} - \tilde{D}_{11})(\tilde{E}_{11} - \tilde{E}_{12}\tilde{E}_{22}^{-1}\tilde{E}_{21}) \right]^{-1} \tilde{B}_1.$$

Expanding the second term, we find up to order ϵ

$$(ii) \approx -\tilde{C}_1 \tilde{E}_{12} \tilde{E}_{22}^{-1} \tilde{E}_{21} \left[s - (\tilde{J}_{11} - \tilde{D}_{11})(\tilde{E}_{11} - \tilde{E}_{12}\tilde{E}_{22}^{-1}\tilde{E}_{21}) \right]^{-1} \tilde{B}_1.$$

All remaining terms in (i)–(ii) and the expansion of (iii)–(iv) are formally of order ϵ . Thus the transfer function of the full system can be recast as

$$G^\epsilon(s) = \tilde{C}_1 \bar{E}(s - (\tilde{J}_{11} - \tilde{E}_{11})\bar{E})^{-1} \tilde{B}_1 + \epsilon \rho^\epsilon,$$

where ρ^ϵ is uniformly bounded in ϵ , since all matrices involved remain nonsingular. Hence we can bound ρ^ϵ by its largest singular value (that is bounded in ϵ). Using the triangle inequality, we therefore conclude that $\|G^\epsilon - \bar{G}\|_\infty \rightarrow 0$ as $\epsilon \rightarrow 0$. \square

Error bounds. The above result shows that the H^∞ error of the reduced system is of order ϵ . In fact, it follows from standard perturbation analysis [12] for the transfer functions that the reduced system (3.3) with zero initial conditions satisfies

$$(5.5) \quad \|G^\epsilon - \bar{G}\|_\infty < 2\epsilon(\sigma_{d+1} + \dots + \sigma_{2n}),$$

which is the usual upper balanced truncation bound that is due to Glover [22] and that holds for both standard balanced truncation and singular perturbation approaches. Following [12], the latter also entails the strong confinement method of section 3.1. However, the bound does not hold for the system including secular terms, (3.12), or the “naively” constrained system (3.15), as the numerical results below demonstrate.

In principle, it is even possible to proceed in the expansion so as to obtain a sharper bound on the error in terms of the remainder ρ^ϵ for $\epsilon = 1$. Computing these terms, however, is tedious, and the resulting expressions involve a lot of matrix operations (especially inverting large matrices) that are also difficult to compute numerically.

Remark 5.2. By construction of the reduced system as the strong confinement limit of the original one in the time domain, the reduced system (3.3) gives an approximation of the flow of (2.1) for all initial conditions that lie on (or sufficiently close to) the system’s invariant subspace; in particular, zero is an admissible initial condition. On the other hand, the tacit assumption, when it comes to the transfer

function (using Laplace or Fourier transforms), is that the initial condition is always zero. Consequently, convergence on the level of the equations of motion for nonzero initial conditions implies convergence of the transfer function, Theorem 5.1, but the converse is not true. Yet we believe that Theorem 5.1 deserves special attention and is a result in its own right, as its proof reveals that the error of the reduced system is of the order of the largest small HSV.

6. Numerical illustration. For second-order systems of the form

$$\begin{aligned} M\ddot{q}(t) + R\dot{q}(t) + Kq(t) &= B_2u(t), \\ y(t) &= C_1q(t) + C_2\dot{q}(t) \end{aligned}$$

with $M, R, K \in \mathbf{R}^{n \times n}$ all being symmetric positive definite, $B_2 \in \mathbf{R}^{n \times m}$, and $C_i \in \mathbf{R}^{l \times n}$, we compare four different model reduction methods: standard balanced truncation, reduction by strong confinement (section 3.1), the method of [15] containing the secular terms (end of section 3.1), and “hard” constraints (section 3.2). For this purpose, we recast the second-order system as the equivalent Hamiltonian system

$$\begin{aligned} \dot{x}(t) &= (J - D)\nabla H(x(t)) + Bu(t), \\ y(t) &= C\nabla H(x(t)) \end{aligned}$$

with $x = (q, M\dot{q})$ and the Hamiltonian function

$$H = \frac{1}{2}x_2^T M^{-1}x_2 + \frac{1}{2}x_1^T Kx_1.$$

Choosing $J = -J^T$ to be the canonical structure matrix

$$J = \begin{pmatrix} \mathbf{0} & \mathbf{1}_{n \times n} \\ -\mathbf{1}_{n \times n} & \mathbf{0} \end{pmatrix} \in \mathbf{R}^{2n \times 2n},$$

the definition of the remaining coefficients follows accordingly. For benchmarking, we choose two model systems from structural mechanics: the international space station (ISS) model and the building model, both taken from [33]. The comparison is made by computing the spectral norm of $\delta\bar{G}_d = G - \bar{G}_d$ in the frequency domain, where $\bar{G}_d : L^2([0, \infty[, \mathbf{R}^m) \rightarrow L^2([0, \infty[, \mathbf{R}^l)$ stands for the d th order transfer function associated with one of the reduction schemes. For instance, for standard balanced truncation, the reduced transfer function reads as

$$\bar{G}_d(s) = \tilde{F}_1(s - \tilde{A}_{11})^{-1}\tilde{B}_1,$$

where $\tilde{F}_1 \in \mathbf{R}^{l \times d}$ consists of the first d columns of $F = C\nabla^2 H$ after balancing, $\tilde{A}_{11} \in \mathbf{R}^{d \times d}$ denotes the upper left $d \times d$ block of $A = (J - D)\nabla^2 H$ after balancing, and $\tilde{B}_1 \in \mathbf{R}^{d \times k}$ is simply the balanced and truncated input matrix B ; the transfer function of the full system is given by (5.1).

We start our comparison by computing the HSVs and spectral norms for the building model ($m = l = 1$ and $n = 24$). Figure 6.1 shows the error of 8th-order approximations using standard balanced truncation (Galerkin or Petrov–Galerkin projection) and the confined system (3.3). As expected, both methods meet the usual upper H^∞ bound (5.5). The reduced model involving the secular terms and the constrained system yields similar results for low-order approximations (slightly worse though), but it turns out that the error exceeds the upper bound as the order of the

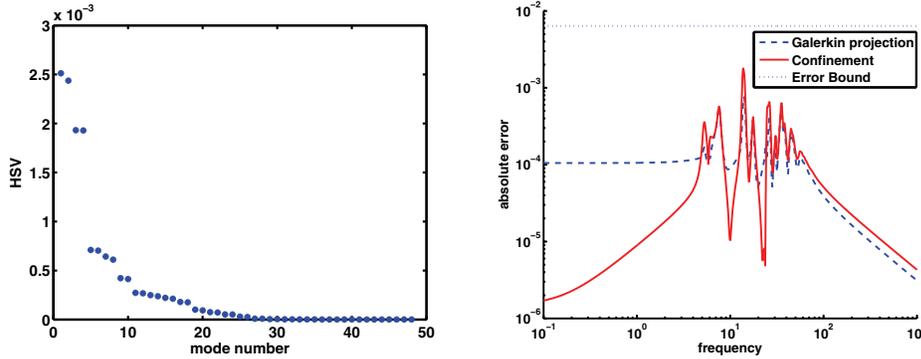


FIG. 6.1. HSVs (left panel) and spectral norms of 8th-order approximations (right panel) of the 48-dimensional building model. The dashed line shows the error bound.

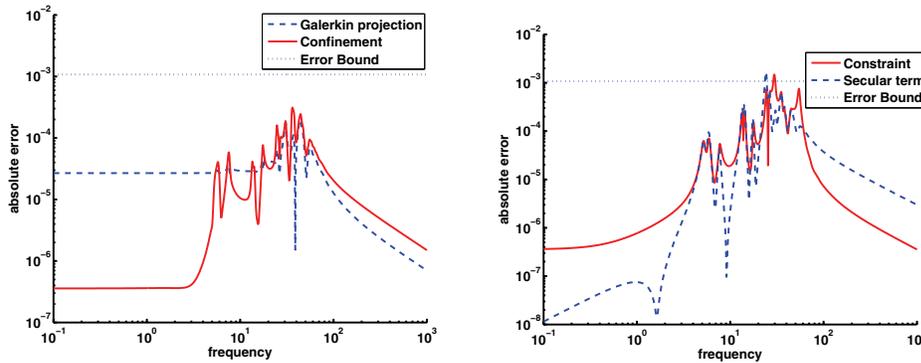


FIG. 6.2. Building model: comparison of balanced truncation/confinement (left panel) and secular system/constraint (right panel) for an approximant of order $d = 18$.

reduced model is increased (see Figure 6.2); compare also the numerical studies in the recent article [7]. As for the secular system, a possible explanation for this behavior is inconsistent initial conditions, as the definition of the transfer function relies on zero initial conditions; cf. the discussion of the cell problem at the end of section 3.1. The same effect is observed for the 270-dimensional ISS model ($m = l = 3$ and $n = 135$): Increasing the number of modes in the approximant renders the spectral norm of the error to exceed the balanced truncation bound, as Figure 6.3 indicates. The corresponding HSVs together with the Galerkin-projected and the confined approximants for $d = 18$ are depicted in Figure 6.4. It is interesting to note that the confined system yields a slightly better approximation in the low-frequency regime than does standard balanced truncation; see also Figures 6.1 and 6.2, in which the effect is even more pronounced. This behavior can be easily explained by referring to the (time-domain) perturbation approach of section 3.1, which was about approximating the slowest motion of a slow/fast system by eliminating the fast vibrational modes.

Acknowledgments. We thank Volker Mehrmann, Tatjana Stykel, and Timo Reis for valuable discussions and comments. We greatly benefited from the remarks of the anonymous referees, which helped to improve the first version of this article, and we are grateful to them for pointing out [8, 24, 25].

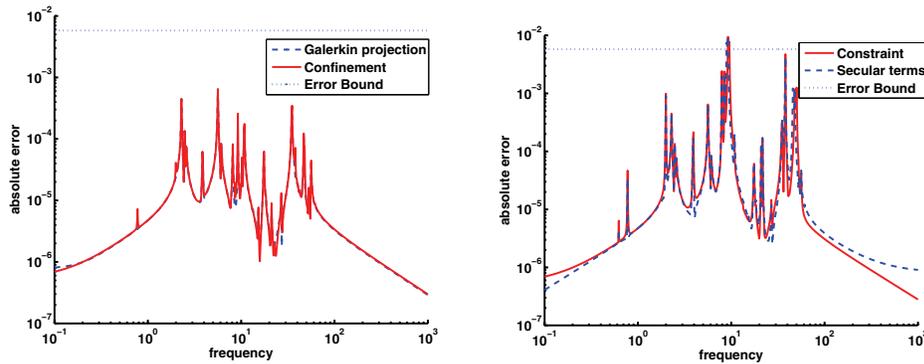


FIG. 6.3. *ISS model: comparison of balanced truncation/confinement (left panel) and secular system/constraint (right panel) for an approximant of order $d = 26$.*

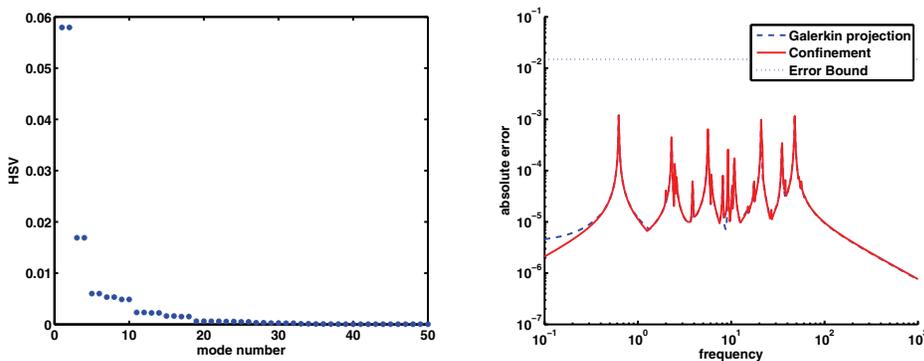


FIG. 6.4. *First 50 HSVs (left panel) and spectral norms of 18th-order approximations (right panel) of the 270-dimensional ISS model. The dashed line shows the balanced truncation bound.*

REFERENCES

- [1] K. ZHOU, J. C. DOYLE, AND K. GLOVER, *Robust and Optimal Control*, Prentice-Hall, Englewood Cliffs, NJ, 1995.
- [2] A. C. ANTOUNAS, *Approximation of Large-Scale Dynamical Systems*, SIAM, Philadelphia, 2005.
- [3] P. BENNER, R. W. FREUND, D. C. SORESENSEN, AND A. VARGA, *Special issue on "order reduction of large-scale systems"*, *Linear Algebra Appl.*, 415 (2006), pp. 231–234.
- [4] D. G. MEYER AND S. SRINIVASAN, *Balanced and model reduction for second-order form linear systems*, *IEEE Trans. Automat. Control*, 41 (1996), pp. 1632–1644.
- [5] Y. CHAHLAOUI, K. A. GALLIVAN, A. VANDENDORPE, AND P. VAN DOOREN, *Model reduction of second-order systems*, in *Dimension Reduction of Large-Scale Systems*, *Lect. Notes Comput. Sci. Eng.* 45, P. Benner, D. C. Sorensen, and V. Mehrmann, eds., Springer, Berlin, 2005, pp. 149–172.
- [6] Y. CHAHLAOUI, D. LEMONNIER, A. VANDENDORPE, AND P. VAN DOOREN, *Second-order balanced truncation*, *Linear Algebra Appl.*, 415 (2006), pp. 373–384.
- [7] T. REIS AND T. STYKEL, *Balanced truncation model reduction of second-order systems*, *Math. Comput. Model. Dyn. Syst.*, 14 (2008), pp. 391–406.
- [8] B. YAN, S. X.-D. TAN, AND B. MCGAUGHY, *Second-order balanced truncation for passive-order reduction of RLCK circuits*, *IEEE Trans. Circuits Syst. II*, 55 (2008), pp. 942–946.
- [9] R. R. CRAIG, JR., *Structural Dynamics: An Introduction to Computer Methods*, John Wiley and Sons, New York, 1981.
- [10] A. PREUMONT, *Vibration Control of Active Structures: An Introduction*, Kluwer Academic Publishers, Dordrecht, The Netherlands, 1997.

- [11] A. VAN DER SCHAFT, *L₂-Gain and Passivity Techniques in Nonlinear Control*, Springer, London, 1996.
- [12] Y. LIU AND B. D. O. ANDERSON, *Singular perturbation approximation of balanced systems*, *Internat. J. Control*, 50 (1989), pp. 1379–1405.
- [13] R. SAMAR, I. POSTLETHWAITE, AND D.-W. GU, *Applications of the singular perturbation approximation of balanced systems*, in *Proceedings of the Third IEEE Conference on Control Applications*, 1994, pp. 1823–1828.
- [14] Z. GAJIC AND M. LELIC, *Singular perturbation analysis of system order reduction via system balancing*, in *Proceedings of the Fourth American Control Conference*, 2000, pp. 2420–2424.
- [15] R. LOPEZLENA, J. M. A. SCHERPEN, AND K. FUJIMOTO, *Energy-storage balanced reduction of port-Hamiltonian systems*, in *Proceedings of the IFAC Workshop on Lagrangian and Hamiltonian Methods for Nonlinear Control*, Sevilla, Spain, 2003, pp. 79–84.
- [16] B. M. MASCHKE, A. VAN DER SCHAFT, AND P. C. BREEDVELD, *An intrinsic Hamiltonian formulation of the dynamics of LC-circuits*, *IEEE Trans. Circuits Systems I Fund. Theory Appl.*, 42 (1995), pp. 73–82.
- [17] A. ODABASIOGLU, M. CELIK, AND L. PILEGGI, *PRIMA: Passive reduced-order interconnect macromodeling algorithm*, in *Proceedings of the IEEE/ACM International Conference on Computer-Aided Design*, 1997, pp. 58–65.
- [18] K. J. KERNS AND A. T. YANG, *Preservation of passivity during RLC network reduction via split congruence transformations*, *IEEE Trans. Comput. Aided Des. Integr. Circuits Syst.*, 17 (1998), pp. 582–591.
- [19] J. C. WILLEMS, *Dissipative dynamical systems, Part I: General theory*, *Arch. Rational Mech. Anal.*, 45 (1972), pp. 321–351.
- [20] G. OBINATA AND B. ANDERSON, *Model Reduction for Control System Design*, Springer, London, 2001.
- [21] B. C. MOORE, *Principal component analysis in linear systems: Controllability, observability, and model reduction*, *IEEE Trans. Automat. Control*, 26 (1981), pp. 17–32.
- [22] K. GLOVER, *All optimal Hankel-norm approximations of linear multivariable systems and their L^∞ -error bounds*, *Internat. J. Control*, 39 (1984), pp. 1115–1193.
- [23] D. BOLEY, *Computing the Kalman decomposition: An optimal method*, *IEEE Trans. Automat. Control*, 29 (1984), pp. 51–53.
- [24] A. J. LAUB, M. T. HEATH, C. C. PAIGE, AND R. C. WARD, *Computation of system balancing transformations and other applications of simultaneous diagonalization algorithms*, *IEEE Trans. Automat. Control*, 32 (1987), pp. 115–122.
- [25] M. S. TOMBS AND I. POSTLETHWAITE, *Truncated balanced realization of a stable non-minimal state-space system*, *Internat. J. Control*, 46 (1987), pp. 1319–1330.
- [26] S. LALL, P. KRYSL, AND S. GLAVASKI, *Structure-preserving model reduction for mechanical systems*, *Phys. D*, 184 (2003), pp. 304–318.
- [27] A. N. TIKHONOV, *Systems of differential equations containing small parameters in the derivatives*, *Mat. Sb. (N.S.)*, 31 (1952), pp. 575–586.
- [28] N. FENICHEL, *Geometric singular perturbation theory for ordinary differential equations*, *J. Differential Equations*, 31 (1979), pp. 53–98.
- [29] E. ZEIDLER, *Applied Functional Analysis*, Springer, New York, 1995.
- [30] G. A. PAVLIOTIS AND A. M. STUART, *Multiscale Methods: Averaging and Homogenization*, Springer, New York, 2008.
- [31] V. V. PRASOLOV, *Problems and Theorems in Linear Algebra*, AMS, Providence, RI, 1994.
- [32] J. H. MADDOCKS AND M. L. OVERTON, *Stability theory for dissipatively perturbed Hamiltonian systems*, *Comm. Pure Appl. Math.*, 48 (1995), pp. 583–610.
- [33] Y. CHAHLAOUI AND P. VAN DOOREN, *Benchmark examples for model reduction of linear time invariant dynamical systems*, in *Dimension Reduction of Large-Scale Systems*, *Lect. Notes Comput. Sci. Eng.* 45, P. Benner, D. C. Sorensen, and V. Mehrmann, eds., Springer, Berlin, 2005, pp. 379–392.

Reproduced with permission of the copyright owner. Further reproduction prohibited without permission.