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Solution : consider the n -dimensional state equation $\dot{x} = Ax + Bu$ the rank of its observability matrix $y = Cx + Du$ is assumed to be n . Let P be an $n \times n$ matrix whose rows are any n linearly independent rows of the observability matrix. Let Q be an $n \times n$ matrix such that $PQ = I_n$. where I_n is the unit matrix of order n , then the following n -dimensional state equation

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CHI-TSONG CHEN is Professor of Electrical Engineering at the State University of New York at Stony Brook and a Fellow of the IEEE. He is the author of more than eighty technical articles and five books, including Digital Signal Processing (OUP, 2001) and Linear System Theory and Design, 3/e (OUP, 1999).

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