Switch-observer for switched linear systems

Ferdinand Küsters, Stephan Trenn and Andreas Wirsen

Abstract—To determine the switching signal and the state of a switched linear system, one usually requires mode observability. This requires that all individual modes are observable and that the modes are distinguishable. In theory, it allows to determine the active mode in an arbitrarily short time.

If one enlarges the observation to an interval that contains a switch, both assumptions (observability of each mode and clearly distinct dynamics) can be relaxed. In [1] this concept, called switch observability, was formalized. It is of particular interest for fault identification.

Based on switch observability, we propose an observer. This observer combines the information obtained before and after a switching instant to determine both the state and the switching signal. It is analyzed and illustrated in an example.

I. INTRODUCTION

Switched systems can be used to model active switching or component failures of a physical system, e.g. the line outage of a power network. Fault identification is then a problem related to determining the switching signal and possibly also the state of the system. See [2] for a related problem formulation. Mode detection allows to determine the switching signal, but requires observability of each individual mode and clearly distinct dynamics. For fault identification, one can relax the requirement as we only need to determine the switching signal if a switch occurs. In [1] we formalized this as switch observability: The combined information before and after the switch has to suffice to determine the switching signal and the state. For further literature on observability of switched systems, we refer to [3] and the literature therein.

The observer design for known switching signals has been considered e.g. in [4], [5], [6]. The publications [7], [8], [9] deal with observer for unknown switching signals. In all three referred works the problems of switching signal estimation and state estimation are separated: At first, the active mode is determined (e.g. using a residual generator), then the state is estimated by using an observer for the active mode. Hence observability of each mode is necessary to obtain a state estimation. For mode estimation for almost all inputs [8] requires only mode distinguishability. [9] shows that under certain assumptions, including a common Lyapunov function, the state estimation error stays bounded even if the mode estimation is incorrect for some time.

In contrast to these references, we will allocate information over an interval containing a switch to arrive at both a state and a switching signal estimation. The restriction to intervals containing a switch allows to weaken other assumptions: We do not need observability of each mode or distinguishability of the modes.

Recently, we have extended the notion of switch-observability to the class of switched differential-algebraic equations (DAEs), see [10] for the case without inputs and [11] for the case with inputs; in the former we also present an observer which is similar to the one presented here (but does not consider inputs).

II. SWITCH-OBSERVABILITY

A switching signal is a piecewise constant, right-continuous function \( \sigma : \mathbb{R} \to \mathcal{P} := \{1, \ldots, N\} \), \( N \in \mathbb{N} \), with locally finitely many discontinuities. The discontinuities of \( \sigma \) are also called switching times:

\[
T_\sigma := \{ t_S \mid t_S \text{ is a discontinuity of } \sigma \}.
\]

We assume that all switches occur for \( t > 0 \), i.e. \( T_\sigma \subset \mathbb{R}_{>0} \). For switched systems of the form

\[
\begin{align*}
\dot{x} &= Ax + Bu, \quad x(0) = x_0, \\
y &= Cx + Du,
\end{align*}
\]

with switching signal \( \sigma \), system matrices \( A_i \in \mathbb{R}^{n \times n} \), \( B_i \in \mathbb{R}^{n \times q} \), \( C_i \in \mathbb{R}^{p \times n} \), \( D_i \in \mathbb{R}^{p \times q} \) for all \( i \in \mathcal{P} \) and smooth input \( u : \mathbb{R} \to \mathbb{R}^q \), solution and output are denoted by \( x(x_0, \sigma, u) \) and \( y(x_0, \sigma, u) \), respectively. We denote the unswitched system as

\[
\Sigma : \begin{align*}
\dot{x} &= Ax + Bu, \quad x(0) = x_0, \\
y &= Cx + Du.
\end{align*}
\]

Observability for known switching signals has been considered in [6]. As for nonlinear systems, the observability of state (and switching signal) can depend on the input. In the sequel, we consider a strong observability notion, i.e. we require observability for all inputs. Alternative approaches are requiring the existence of an input giving observability or requiring observability for generic inputs.

As in [1], the following assumptions are made to simplify the formulation of switch observability:

(A1) \( u \) analytic,

(A2) \( \ker B_i \cap \ker B_j \cap \ker (D_i - D_j) = \{0\} \quad \forall i \neq j \).

Note that (A2) can be omitted and (A1) can be replaced by merely smooth \( u \) if we consider equivalence classes of switching signals [1]. The proposed observer works also in this case. Actually, the observer works even for less regular...
inputs as smoothness is in particular necessary to determine switching times.

**Definition 1:** The system (1) is called strongly $(x, \sigma_1)$-observable, or switch observable iff for all smooth $u$ and all $x_0 \neq 0$, $\sigma$ non-constant, $\tilde{x}_0$ and $\tilde{\sigma}$ it holds

$$(x_0 \neq \tilde{x}_0 \lor \sigma \neq \tilde{\sigma}) \Rightarrow y(x_0, \sigma, u) \neq y(\tilde{x}_0, \tilde{\sigma}, u).$$

Without the assumption “$\sigma$ non-constant”, we arrive at strong $(x, \sigma)$-observability, or mode observability. This classical concept requires observability of each mode and is strictly stronger than switch observability. A weaker notion is that of switching time observability: For $t_S$ a switching time of $\sigma$, the output $y(x_0, \sigma, u)$ has to be distinct from $y(\tilde{x}_0, \tilde{\sigma}, u)$ for $\tilde{\sigma}$ constant in a neighborhood of $t_S$. For details, see [1]. Switching-time observability corresponds to fault detection, switch observability to fault identification.

**Remark 1 (Notations):** The following notations will be used in the sequel:

- Let $O_{i}^{\nu}$ denote the Kalman observability matrix for mode $i$ with $\nu$ row blocks, i.e.

$$O_{i}^{\nu} = \left[ C_i^{T} (C_i A_i)^{T} \ldots (C_i A_i^{\nu - 1})^{T} \right].$$

- Let $\Gamma_i^{\nu}$ denote the Hankel matrix for mode $i$ with $\nu$ row blocks and $\nu$ column blocks, i.e.

$$\Gamma_i^{\nu} = \begin{bmatrix} D_i & C_i B_i & \cdots & \ldots & C_i A_i^{\nu - 2} B_i \ldots & C_i B_i & D_i \end{bmatrix}.$$

- Let $w^{[k]}$ denote the vector of $u$ and its first $k-1$ derivatives. Then we have for the solution of (1):

$$y(x_0, \sigma, u)(t^\pm) = O_{\sigma(t^\pm)}^{\nu} x(x_0, \sigma, u)(t) + \Gamma_{\sigma(t^\pm)}^{\nu} w^{[\nu]}(t) \quad \forall t,$$

where $f(t^\pm)$ denotes the limit from above/below at $t$, i.e. $\lim_{s \to \pm t} f(t)$ and $\lim_{s \to t^\pm} f(t)$.

- For two modes $i, j$ let $\Sigma_{i,j}$ denote the augmented system given by

$$\Sigma_{i,j} : \dot{\xi} = \begin{bmatrix} A_i & 0 \\ 0 & A_j \end{bmatrix} \xi + \begin{bmatrix} B_i \\ B_j \end{bmatrix} u,$$

$$y_{\Delta_{i,j}} = \begin{bmatrix} C_i \\ -C_j \end{bmatrix} \xi + (D_i - D_j) u.$$

- The set of controllable weakly unobservable states of an unswitched system (2) is

$$\mathcal{R}(\Sigma) := \left\{ x_0 \in \mathbb{R}^n \left| \begin{array}{c} \exists u(\cdot) \text{ smooth, } T > 0 : \\ y(x_0, u) = 0 \\ x(x_0, u)(T) = 0 \\ y(x_0, u) = y(\tilde{x}_0, j, u) \end{array} \right. \right\},$$

see [12]. For the augmented system $\Sigma_{i,j}$, $\mathcal{R}(\Sigma_{i,j})$ describes the initial values $x_0, \tilde{x}_0$ that can be simultaneously steered to zero for the same output, i.e. $x(x_0, i, u)(T) = x(\tilde{x}_0, j, u)(T)$ and $y(x_0, i, u) = y(\tilde{x}_0, j, u)$ for some input $u$.

These notations enable us to formulate a characterization of strong $(x, \sigma_1)$-observability:

**Theorem 1 ([11]):** The switched system (1) is strongly $(x, \sigma_1)$-observable if and only if it satisfies

$$\mathcal{R}(\Sigma_{i,p}) = \{0\}$$

for all $i, p \in \mathcal{P}$, $i \neq p$ and

$$\text{rank} \begin{bmatrix} O_{i}^{[4n]} & O_{i}^{[4]} & I_{i}^{[4]} - I_{i}^{[4]} \\ O_{j}^{[4n]} & O_{j}^{[4]} & I_{j}^{[4]} - I_{j}^{[4]} \end{bmatrix} = 2n + \text{rank} \begin{bmatrix} I_{i}^{[4]} - I_{i}^{[4]} \\ I_{j}^{[4]} - I_{j}^{[4]} \end{bmatrix}$$

for all $i, j, p, q \in \mathcal{P}$ with $i \neq j, p \neq q$ and $(i, j) \neq (p, q)$. This implies that we can distinguish the switching signals $\sigma \neq \tilde{\sigma}$ given by

$$\sigma(t) = \begin{cases} i, & t < t_S, \tilde{\sigma}(t) = \begin{cases} p, & t < t_S, \\ j, & t \geq t_S, \end{cases} \\ q, & t \geq t_S, \end{cases}$$

if at least one of the solutions $x(x_0, \sigma, u), \tilde{x}(\tilde{x}_0, \tilde{\sigma}, u)$ is nonzero at the switching time $t_S$. Condition (3) deals with the case that the state is zero at the switching time: It implies that the input-output behavior steering a state to zero is uniquely related to some mode. Due to $\mathcal{R}(\Sigma_{t_S}) = \{0\}$, $x(x_0, \sigma, u)(t_S) = x(\tilde{x}_0, \tilde{\sigma}, u)(t_S) = 0$ and $y(x_0, \sigma, u) = y(\tilde{x}_0, \tilde{\sigma}, u)$ implies $i = p$ or $x(x_0, \sigma, u)(t_S) = x(\tilde{x}_0, \tilde{\sigma}, u)(t_S) = 0$ for $t \leq t_S$, $\mathcal{R}(\Sigma_{t_S}) = \{0\}$ gives an analogous result for $t \geq t_S$.

**III. SWITCH-OBSERVER**

Based on knowledge of the switching times and strong $(x, \sigma_1)$-observability, we construct an observer for both state and switching signal. The observer is described for the single switch case, but can also be generalized to systems with multiple switches.

In the sequel, we assume that the switching times are known. It is reasonable to separate the fault identification problem from that of fault detection as a much simpler procedure is possible in this case. While fault detection is in general more involved, it can be rather simple in some applications, e.g. if switches cause jumps in the output. In general, the switching times of a strongly switching time observable system are described by

$$\left\{ t \left| \begin{array}{c} y^{[2n]}(t^-) \neq y^{[2n]}(t^+) \end{array} \right. \right\}.$$

for a nonzero state $x(x_0, \sigma, u)(t_S)$ at the switching instant. For $x(x_0, \sigma, u)(t_S) = 0$, one might have to consider the change in the output dynamic in a neighborhood of the switching time.

Assume that the system (1) is strongly $(x, \sigma_1)$-observable and that there is exactly one switching time $t_S \in (0, T)$. If $x(x_0, \sigma, u)(t_S) \neq 0$, the switching signal is given by the unique solution $(\sigma(t_S), \sigma(t_S)) = (i, j)$ of

$$\text{rank} \begin{bmatrix} y^{[4]}(t_S^-) & O_{i}^{[4]} & I_{i}^{[4]} \\ y^{[4]}(t_S^+) & O_{j}^{[4]} & I_{j}^{[4]} \end{bmatrix} = \text{rank} \begin{bmatrix} O_{i}^{[4]} & I_{i}^{[4]} \\ O_{j}^{[4]} & I_{j}^{[4]} \end{bmatrix}$$

and $x(x_0, \sigma, u)(t_S) = x_1$ is the solution of

$$\begin{bmatrix} y^{[4]}(t_S^-) \\ y^{[4]}(t_S^+) \end{bmatrix} = \begin{bmatrix} O_{i}^{[4]} \\ O_{j}^{[4]} \end{bmatrix} x_1 + \begin{bmatrix} I_{i}^{[4]} \\ I_{j}^{[4]} \end{bmatrix} u^{[4]}.$$
For $x(x_0, \sigma, u)(t_S) = 0$ the above procedure might not work. In this case, we can uniquely reconstruct $i$ and $j$ by the input-output data on $[0, t_S]$ and $[t_S, T]$, respectively. This means we compare classical observers for each mode. In this case, $i$ and $j$ are computed independently of each other.

Computing the output’s derivatives is clearly disadvantageous even in the presence of small errors. Hence we consider another approach, based on classical observers such as the Luenberger observer [13].

In [6], an observer is proposed for switched systems with known switching signal. A naive approach for the unknown switching signal setup would be to use an observer as in [6] for each possible mode sequence, giving in total $N(N-1)$ known-signal observers, of which only one will behave reasonably. It turns out that one can carry out the (partial) state estimations on the pre- and post-switch interval independently. Therefore we need only $N$ classical observers, one for each mode. The partial state results from pre- and post-switch interval are then used to determine the correct mode sequence and the state. Before describing the switch observer, we consider the observability problem with known switching signal:

**Known switching signal:** Assume that the system (1) has the known switching signal $\sigma$ from (5). Strong $(x, \sigma_1)$-observability implies observability for known switching signals (in the sense of [6]), i.e. it implies

$$\ker O_i \cap \ker O_j = \{0\}$$

for all $i \neq j$. For $i \in \mathcal{P}$ let $Z_i$ be a matrix whose columns form an orthonormal basis of $\text{im} \left( O_i^{[n]} \right)^\perp = \left( \ker O_i^{[n]} \right)^\perp$. $z_i := Z_i^T x$ describes the observable part of $x$ if the system is in mode $i$. In this case, $z_i$ satisfies

$$\begin{align*}
\dot{z}_i &= Z_i^T A_i Z_i z_i + Z_i^T B_i u, \\
y &= C_i z_i + D_i u,
\end{align*}$$

(7)

By $O_i^{op}$, we denote the Kalman matrix corresponding to (7), i.e. $O_i^{op} = O_i Z_i$. Analogously, $z_j := Z_j^T x$ describes the observable part of $x$ in mode $j$, i.e. the observable part of $x$ on $[t_S, T]$. (As $7$ is observable, we can use a Luenberger-observer to determine $z_i$ (and $z_j$). (6) implies that there exists a matrix $U_{i,j}$ satisfying

$$\begin{bmatrix} Z_i & Z_j \end{bmatrix} U_{i,j} = I.$$ (8)

With this, we compute the state $x$ by the partial state information as

$$x(t_S) = U_{i,j}^T \begin{bmatrix} z_i(t_S) \\ z_j(t_S) \end{bmatrix}.$$ (7)

As announced, we do not repeat this process $N(N-1)$ times for unknown switching signals, but rearrange it to reduce the computational effort. In the sequel, denote the correct mode pair by $\left(i^*, j^*\right)$. The procedure for unknown switching signals is now described in three steps.

1. **Pre-Switch interval:** On the pre-switch interval $[0, t_S]$, we use for each mode $i$ a classical observers for its observable part (7): If the estimated output error $r := \|y - \hat{y}_i\|$ becomes sufficiently small, i.e. if the mode captures the input-output behavior sufficiently well, we consider this mode to be reasonable for the pre-switch interval and add it to the candidate set. In this case, we also save the partial state estimation $z_{i,pre} := \hat{z}_i(t_S)$. Algorithm 1 describes this procedure for a given mode $i$.

Note that one might get several reasonable mode candidates for the pre-switch interval. This is admissible (and not avoidable) for strongly $(x, \sigma_1)$-observable systems. Only with the information from the post-switch interval we will be able to find the correct pre-switch mode within the set of the now computed candidates. It is not sufficient to store only the best candidate.

**Definition 2:** For given $x_0$, $\sigma$, $u$ and an interval $\mathcal{I}$, the mode $p \in \mathcal{P}$ is called **reasonable** if there exists an initial value $\tilde{x}_0$ with $y(\tilde{x}_0, \sigma, u) = y(\tilde{x}_0, p, u)$ on $\mathcal{I}$, i.e. if mode $p$ can describe the dynamic of $y(x_0, \sigma, u)$ on the interval $\mathcal{I}$.

**Algorithm 1:** Partial observer for pre-switch interval

**Data:** $i$, $Z_i$, $t_S$, $y$

**Result:** accept, $z_{i,pre}$

 accept $\leftarrow$ false, $z_{i,pre} \leftarrow \emptyset$;

 Compute observable part (7);

 Construct Luenberger observer for (7) on $[0, t_S]$:

 State estimation $z_i$, output estimation $\hat{y}_i$;

 Set $r_i \leftarrow \|y - \hat{y}_i\|$;

 if $r_i(t) < \varepsilon, \forall t \in (t_S - \varepsilon, t_S)$ then

 accept $\leftarrow$ true;

 $z_{i,pre} \leftarrow \hat{z}_i(t_S)$;

2. **Post-Switch interval:** The algorithm for the post-switch interval is very similar to that on the pre-switch interval. Note that one cannot make use of the pre-switch state estimations here as 1) they might be incomplete (as the modes do not have to be observable), 2) they can differ greatly for different modes. With the same computations as in the pre-switch observer, but on the interval $[t_S, T]$, we arrive at a set of reasonable mode candidates $\mathcal{P}^+$. We furthermore need partial state estimations at time $t_S$. One could propagate the partial state estimation $\hat{z}_j(T)$ for mode $j$ back to time $t_S$. A more reliable procedure is using a Luenberger-observer on the interval $[t_S, T]$ backwards in time. (We can use the estimation $\hat{z}_j(T)$ as an initial value for the observer.) This yields $\hat{z}_{j,post} := \hat{z}_j(t_S)$. Such a “back- and forth-observer” has been used in [14]. The procedure for one mode $j$ is described in Algorithm 2. It has to be repeated for each mode.

3. **Combination of partial results:** The previous steps give us two sets $\mathcal{P}^-$, $\mathcal{P}^+$ of reasonable modes for the pre- and post-switch interval as well as the corresponding partial state estimations. We now have to use these partial state estimations to reduce the set $\mathcal{P}^- \times \mathcal{P}^+$ to the correct mode pair $(i^*, j^*)$. Intuitively, we have to check if the partial state estimations for modes $i$ and $j$ “fit together”, i.e. if they give rise to an overall state estimation whose
Algorithm 2: Partial observer for post-switch interval

Data: $i$, $Z_i$, $t_S$, $y$
Result: accept, $\hat{z}_{\text{post}}$

1. $\text{accept} \leftarrow \text{false}$, $\hat{z}_{\text{post}} \leftarrow \emptyset$;
2. Compute observable part (7);
3. Construct Luenberger observer for (7) backwards in time on $[t_S, T]$; State estimation $\hat{z}_i$, output estimation $\hat{y}_i$;
4. Set $r_{1,1}(t) \leftarrow \|y - \hat{y}_i\|$;
5. if $r_{1,1}(t) < \varepsilon_r \forall t \in (t_S - \varepsilon_T, t_S)$ then
   1. Construct Luenberger observer for (7) backwards in time on $[t_S, T]$; State estimation $\hat{z}_i$, output estimation $\hat{y}_i$;
   2. Initialize with $\hat{z}_i(T) := \hat{z}_i(T)$;
6. Set $r_{1,2}(t) \leftarrow \|y - \hat{y}_i\|$;
7. if $r_{1,2}(t) < \varepsilon_r \forall t \in (t_S, t_S + \varepsilon_T)$ then
   1. $\text{accept} \leftarrow \text{true}$;
   2. $\hat{z}_{\text{post}} \leftarrow \hat{z}_i(t_S)$;

The corresponding output approximates the measured output on the whole observation interval $[0, T]$.

Assume that both modes $i$ and $j$ are observable. Then $\hat{z}_{\text{pre}}^i$ and $\hat{z}_{\text{post}}^j$ are both estimations of the full state $x(t_S)$. For the pair $(i,j)$ to be correct we expect $\hat{z}_{\text{pre}}^i \approx \hat{z}_{\text{post}}^j$.

As the modes are in general not observable, we have to combine the partial state estimations to an overall estimation

$$\hat{x}_{i,j} = U_{i,j}^T \begin{bmatrix} \hat{z}_{\text{pre}}^i \\ \hat{z}_{\text{post}}^j \end{bmatrix}.$$  

There usually is some freedom in choosing $U_{i,j}$ (if it is not square, i.e. if the spaces $\text{im} Z_i$ and $\text{im} Z_j$ overlap). We assume henceforth that it is chosen as the Moore-Penrose-pseudoinverse of $Z_{i,j} := [Z_i \mid Z_j]$, i.e.

$$U_{i,j} := Z_{i,j}^T (Z_{i,j} Z_{i,j}^T)^{-1}.$$  

Other choices are possible. One can, for example, weight the influence of $\hat{z}_{\text{pre}}^i$ and $\hat{z}_{\text{post}}^j$ on the intersection of $\text{im} Z_i$ and $\text{im} Z_j$.

To assert that the mode pair $(i,j) \in \mathcal{P}^- \times \mathcal{P}^+$ is correct, we present two different methods:

1) Check that the overall state estimation $\hat{x}_{i,j}$ fits to the partial state estimations $\hat{z}_{\text{pre}}^i$ and $\hat{z}_{\text{post}}^j$, i.e. assert that

$$\begin{bmatrix} Z_{i,j}^T \hat{x}_{i,j} - \hat{z}_{\text{pre}}^i \\ Z_{i,j}^T \hat{x}_{i,j} - \hat{z}_{\text{post}}^j \end{bmatrix} \begin{bmatrix} Z_{i,j} Z_{i,j}^T \\ Z_{i,j} Z_{i,j}^T \end{bmatrix}^{-1} \begin{bmatrix} Z_{i,j} \hat{x}_{i,j} \\ Z_{i,j} \hat{x}_{i,j} \end{bmatrix}$$  

is sufficiently small.

2) Check that the output produced by the overall state estimation $\hat{x}_{i,j}$ fits to the measured output. As the modes $i \in \mathcal{P}^-$, $j \in \mathcal{P}^+$ are reasonable, they capture the input-output behavior on the pre- and post-switch interval sufficiently well. Hence we do not compare the output produced by $\hat{x}_{i,j}$ mode $i$ and input $u$ on $[0, t_S]$ with the correct output $y((x_{\text{pre}}^i, \sigma_u)$, but with the output of the partial estimation, i.e. the output produced by $\hat{z}_{\text{pre}}^i$, mode $i$ and input $u$. Similarly, we proceed on the post-switch interval. As we compare solutions with the same switching signals, we can restrict our attention to the homogeneous case.

Simulating the outputs can be avoided by making use of the Kalman-matrices and checking that

$$\begin{bmatrix} \mathcal{O}_i \\ \mathcal{O}_j \end{bmatrix} \begin{bmatrix} \hat{x}_{i,j} - [\mathcal{O}_i^{\text{pre}}] \hat{z}_{i}^{\text{pre}} \\ \mathcal{O}_j^{\text{post}} \hat{z}_{j}^{\text{post}} \end{bmatrix}$$  

is sufficiently small.

The first variant is faster, the second one takes into account the effect errors in the overall state estimation have on the output. We chose the second variant as a better error analysis is possible in this case, see Section IV.

Algorithm 3 combines this final part with the partial observers for pre- and post-switch interval (Alg. 1 and 2).

Algorithm 3: The switch observer for switched systems

Data: $t_S$, $T$, $\mathcal{P}$, $y$
Result: $\mathcal{M}$, $\hat{x}_{i,j}$ for $(i,j) \in \mathcal{M}$

1. $\mathcal{P}^- \leftarrow \emptyset$, $\mathcal{P}^+ \leftarrow \emptyset$, $\mathcal{M} \leftarrow \emptyset$;
2. for $i \in \mathcal{P}^-$ do
   1. Compute $Z_i$;
      2. $\text{accept}$, $\hat{z}_{\text{pre}}^i \leftarrow \text{PartObsPre}(i, Z_i, t_S, y)$;
         if $\text{accept}$ then
            1. $\mathcal{P}^- \leftarrow \mathcal{P}^- \cup \{i\}$;
            2. $\text{accept}$, $\hat{z}_{\text{post}}^i \leftarrow \text{PartObsPost}(i, Z_i, t_S, y)$;
            if $\text{accept}$ then
               1. $\mathcal{P}^+ \leftarrow \mathcal{P}^+ \cup \{i\}$;
   3. for $i \in \mathcal{P}^-$, $j \in \mathcal{P}^+$, $i \neq j$ do
      1. Construct $U_{i,j}$ with (8);
      2. $\hat{x}_{i,j} \leftarrow U_{i,j}^T \hat{z}_{\text{post}}^i$;
      3. if $(10) < \varepsilon$ holds true then
         1. $\mathcal{M} \leftarrow \mathcal{M} \cup \{(i, j)\}$;

The $N$ classical observers on the pre- and post-switch interval can be replaced by other classical observers such as the Kalman filter. Note that the proposed algorithm does not correspond to the idea of Kalman filter banks as we allocate information from the intervals $[0, t_S]$, $[t_S, T]$ for an overall estimate. On the intervals $[0, t_S]$, $[t_S, T]$ there might be several suitable modes.

Remark 2 (Relaxing the assumptions): Strong $(x, \sigma_1)$-observability guarantees that the switch observer (Algorithm 3) works for any initial value and any input. It guarantees that we can reconstruct both state and switching signal and that the result is unique. The algorithm might still work for weaker assumptions:

- Analytic (or smooth) inputs were necessary for the formulation of strong $(x, \sigma_1)$-observability. For the observer with known switching times, this is not required. Any input that can be handled by the partial observers ( Algorithms 1 and 2) is feasible.
- Condition (3) is not essential for the observer: It is required to cover the case of a zero state at the switch. Without (3) we
are still able to deal with all nonzero states, i.e. with most cases and, in some applications, all relevant cases.

- One can adapt the algorithm to work in a generic case for some weaker condition than (4).

Remark 3 (Switching time detection): The proposed observer assumes that the switching time is known. This assumption allows for significant reduction in the algorithm's complexity. It is suitable for systems where a switch leads to a discontinuity in the output and is thus easy to notice. It is also useful in applications where a switch has been detected, but not identified (fault identification).

Remark 4 (Time delay): The switch observer gives a state and switching signal estimation only after time $T > t_S$, i.e. the information about the switching instant is obtained with a delay $T - t_S$. Note that a delay is in fact necessary as we have to wait for the individual observers to adapt (as we cannot equip them with a correct initial state). Thus a certain dwell-time condition is needed for the observer to work properly.

Remark 5 (Multiple and fictional switches): A higher number of switches results in more information that can be used to get even better estimations. Characterizing switch observability for at least $N$ switches gets rather technical and seems of little practical use. Hence for the multiple switch case we propose to use the single switch observer and seems of little practical use. Hence for the multiple switch observer.

Note that “fictional switches”, i.e. “switches” $t_S$ with $\sigma(t_S) = \sigma(t_S^-)$ are not feasible as the information of two different modes is needed in the observer.

In [10], the concept of switch observability has been extended to homogeneous switched differential-algebraic equations (DAEs) and some ideas on an observer were presented. A next step is to extend the procedure to inhomogeneous switched DAEs.

IV. Error analysis

We give bounds on the state error and the output error for the correct mode pair $(i^*, j^*)$. After that, we discuss the size of (10) for incorrect, but reasonable mode pairs $(p, q)$ and show that it is bounded from below. This guarantees that – for suitable tolerances – the switch observer works correctly, i.e. the output $\mathcal{M}$ contains only the correct mode pair $(i^*, j^*)$.

The Luenberger observers on $[0, t_S]$ and on $[t_S, T]$ are exponentially convergent for the correct mode $i^*$ and $j^*$, respectively. The same holds true for reasonable modes, i.e. modes that can model the given input-output behavior on the relevant interval.

A. Error in the state estimation, correct mode pair

For the correct mode pair $(i^*, j^*)$ we consider the error propagation of the partial state estimations $\hat{\varepsilon}_{i^*,j^*}^{\text{pre}}, \hat{\varepsilon}_{i^*,j^*}^{\text{post}}$ to the overall estimation $\hat{\varepsilon}_{i^*,j^*}$. Let $x_{(\sigma, \mu)}(t_S)$ be the correct solution and the errors made by the Luenberger observers be given by

$$\varepsilon_{i^*,j^*}^{\text{pre}} := \left\| \hat{x}_{i^*,j^*}^{\text{pre}} - z_{i^*,j^*}^{\text{pre}}(t_S) \right\|,$$

$$\varepsilon_{i^*,j^*}^{\text{post}} := \left\| \hat{x}_{i^*,j^*}^{\text{post}} - z_{i^*,j^*}^{\text{post}}(t_S) \right\|.$$

Then we have

$$\left\| x_{(\sigma, \mu)}(t_S) - \hat{x}_{i^*,j^*} \right\| \leq \left\| U_{i^*,j^*}^T \right\| \sqrt{(\varepsilon_{i^*,j^*}^{\text{pre}})^2 + (\varepsilon_{i^*,j^*}^{\text{post}})^2}.$$

As the norm of $U_{i^*,j^*}$ is crucial, several cases are considered:

- Full redundancy in the information: Assume that both modes $i^*, j^*$ are observable. Then $Z_{i^*}, Z_{j^*}$ are orthonormal and $U_{i^*,j^*}$ is given by $U_{i^*,j^*} = \frac{1}{2} Z_{i^*}^T Z_{j^*},$ i.e. $\|U_{i^*,j^*}\|_2 = \frac{1}{\sqrt{2}}$.

- No redundancy in the information, orthogonal information: Assume that the subspaces spanned by $Z_{i^*}$ and $Z_{j^*}$ are orthogonal, i.e. $Z_{i^*} Z_{j^*}^T$ is orthonormal. Then it hold $U_{i^*,j^*} = Z_{i^*}^T Z_{j^*}$ and $\|U_{i^*,j^*}\|_2 = 1$.

- Almost identical information: The subspaces spanned by $Z_{i^*} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$ and $Z_{j^*} = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$ are almost parallel for $|\sigma|$ small. It holds $\|U_{i^*,j^*}\|_2 \geq |\sigma|^{-1}$, i.e. the norm of $U_{i^*,j^*}$ becomes arbitrarily large for $\sigma \to 0$.

B. Error in the output estimation, correct mode pair

We want to give a bound on (10) in Algorithm 3 for the correct mode pair $(i^*, j^*)$. Using

$$O_i \hat{x}_{i^*,j^*} - O_i^p \hat{z}_{i^*,j^*}^{\text{pre}} = O_i \left( U_{i^*,j^*}^T \hat{z}_{i^*,j^*}^{\text{pre}} - Z_{i^*} \hat{z}_{i^*,j^*}^{\text{pre}} \right),$$

we obtain

$$\left\| O_i \hat{x}_{i^*,j^*} - O_i^p \hat{z}_{i^*,j^*}^{\text{pre}} \right\| \leq \| O_i \| \varepsilon_{i^*,j^*}^{\text{pre}} + \| O_i \| \left\| U_{i^*,j^*}^T \right\| \sqrt{(\varepsilon_{i^*,j^*}^{\text{pre}})^2 + (\varepsilon_{i^*,j^*}^{\text{post}})^2},$$

or, separating the effects of the individual errors,

$$\left\| O_i \hat{x}_{i^*,j^*} - O_i^p \hat{z}_{i^*,j^*}^{\text{pre}} \right\| \leq \| O_i \| \left( (Z_{i^*} Z_{j^*}^T)^{-1} - I \right) Z_{i^*} \varepsilon_{i^*,j^*}^{\text{pre}} + \| O_i \| \left( (Z_{i^*} Z_{j^*}^T)^{-1} - I \right) Z_{i^*} \varepsilon_{i^*,j^*}^{\text{post}}.$$

The bounds for $\| O_j \hat{x}_{i^*,j^*} - O_j^p \hat{z}_{i^*,j^*}^{\text{post}} \|$ are analogous.

C. Error in output estimation, wrong mode pair

We now want to show that for strongly $(\sigma, \mu)$-observable systems the error in the output estimation is bounded from below for incorrect mode pairs. This implies that for a sufficiently small error bound in (10) we can prevent labeling false mode pairs as correct. Thus sufficiently strong local observers ensure that the correct mode is detected.

We assume that Algorithms 1 and 2 worked correctly, i.e. that $\mathcal{P}^-$ and $\mathcal{P}^+$ in Algorithm 3 contain only reasonable modes for the pre- and post-switch interval.

Now let $p \in \mathcal{P}^-, q \in \mathcal{P}^+, (p, q) \neq (i^*, j^*)$. Let $x_{i^*,j^*} = x_{(\sigma, \mu)}(t_S)$ be the state at the switching time and $U = u[n](t_S)$. Then there exist unique $\varepsilon_{i^*,j^*}^{\text{pre}}, \varepsilon_{i^*,j^*}^{\text{post}}$ with

$$O_i x_{i^*,j^*} + \Gamma_i U = O_i^p \varepsilon_{i^*,j^*}^{\text{pre}} + \Gamma_p U,$$

$$O_j x_{i^*,j^*} + \Gamma_j U = O_j^q \varepsilon_{i^*,j^*}^{\text{post}} + \Gamma_q U.$$

(11)
However, due to (4) there does not exist a $x_{p,q}$ with
\[
\begin{bmatrix}
o_i^* \\
o_j^*
\end{bmatrix}
\begin{bmatrix}
x_{i^*,j^*} \\
\Gamma_{i^*} \\
\Gamma_{j^*}
\end{bmatrix}
U = \begin{bmatrix}
o_p \\
o_q
\end{bmatrix}
\begin{bmatrix}
x_{p,q} \\
\Gamma_p \\
\Gamma_q
\end{bmatrix} U.
\]
This means for given $x_0$, $(i^*, j^*)$ and $U$ we have
\[
\delta := \text{dist}\left(\text{im}\begin{bmatrix}
o_p \\
o_q
\end{bmatrix}, \begin{bmatrix}
o_p x_{i^*,j^*} + (\Gamma_i - \Gamma_j) U \\
\Gamma_i U + \Gamma_j U
\end{bmatrix}\right) > 0.
\]
This $\delta$ now enables us to give a lower bound on the error. Due to (11) it holds
\[
\delta = \text{dist}\left(\text{im}\begin{bmatrix}
o_p \\
o_q
\end{bmatrix}, \begin{bmatrix}
o_p \zeta_{p,pre} \\
o_q \zeta_{p,post}
\end{bmatrix}\right).
\]
For exact partial state estimation, this would be a lower bound on (10). For non-ideal partial state estimations $\zeta_{p,pre}$, $\zeta_{p,post}$ we obtain
\[
\begin{bmatrix}
o_p \hat{x}_{p,q} - o_p \zeta_{p,pre} \\
o_q \hat{x}_{p,q} - o_q \zeta_{p,post}
\end{bmatrix} \geq \delta - \begin{bmatrix}
o_p \zeta_{p,pre} - \zeta_{p,post} \\
o_q \zeta_{p,post} - \zeta_{p,pre}
\end{bmatrix}.
\]
As $p \in P^-$ and $q \in P^+$ are assumed to be reasonable, $\|\zeta_{p,pre} - \zeta_{p,post}\|$ and $\|\zeta_{p,post} - \zeta_{p,pre}\|$ can be made arbitrarily small by choosing suitable observer gains.

Using the error estimation above, we can also construct a (very conservative) lower bound on (9).

V. EXAMPLE

Example 1: We consider the system given by the modes
\[
(A_1, B_1, C_1) = \left(\begin{bmatrix} 2 & 0 \\ 0 & -1 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 2 & 3 \end{bmatrix}\right),
\]
\[
(A_2, B_2, C_2) = \left(\begin{bmatrix} -2 & 0 \\ 0 & 3 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \end{bmatrix}\right),
\]
\[
(A_3, B_3, C_3) = \left(\begin{bmatrix} -1 & 3 \\ -32 & 2 \end{bmatrix}, \begin{bmatrix} 1 \end{bmatrix}, \begin{bmatrix} -42 & 5 \end{bmatrix}\right).
\]
This system is strongly $(x, \sigma_1)$-observable. Consider the solution for
\[
u(t) = e^{2t}, \quad x_0 = \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \quad \sigma(t) = \begin{cases} 1, & t < 1, \\ 3, & t \geq 1. \end{cases}
\]
On the interval $[0, 1]$, this input-output-dynamic can be achieved by modes 1 and 2. On the interval $[1, 2]$, modes 1 and 3 are correct for the correct mode. Hence the observer (Algorithm 3) gives $P^- = \{1, 2\}$, $P^+ = \{1, 3\}$. The partial state estimations $\hat{z}_{1,pre}$, $\hat{z}_{2,pre}$, $\hat{z}_{1,post}$, $\hat{z}_{2,post}$ lead to the overall state estimations
\[
\hat{x}_{1,3} \approx \begin{bmatrix} 0.180 \\ -0.042 \end{bmatrix}, \quad \hat{x}_{2,1} \approx \begin{bmatrix} -2.170 \\ 0.049 \end{bmatrix}, \quad \hat{x}_{2,3} \approx \begin{bmatrix} 1.011 \\ -0.781 \end{bmatrix}.
\]
The correct value is given by $x(1) \approx \begin{bmatrix} 0.185 \end{bmatrix}$. We already see that the wrong mode pairs $(2, 1), (2, 3)$ lead to completely wrong state estimations. This is advantageous as it indicates that the wrong modes will lead to completely wrong output estimations, making them easy to detect. Indeed: In the final part of Algorithm 3 as we have:
\[
\begin{array}{c|c|c}
(i,j) & \text{Condition (9)} & \text{Condition (10)} \\
\hline
(1,3) & 0.084 & 0.049 \\
(2,1) & 8.596 & 4.976 \\
(2,3) & 2.177 & 5.517
\end{array}
\]
In Figure 1, the output estimations $\hat{y}_{i,j}$ based on the mode pairs $(i,j)$ are compared to the actual output $y$.

VI. CONCLUSIONS

The switch observer can provide information on the switching signal and the state even for unobservable switching signals. It combines the information before and after a switching instant for obtaining an estimate on the switching signal and the state. It is particularly useful if the considered modes are not observable or have some common dynamic. We investigated the algorithm as well as its error propagation and considered an example. A generalization of this observer to switched DAEs, i.e. combining the presented observer with the one in [10], is currently under investigation.

REFERENCES