ON THE PASSIVITY CRITERION FOR LTI N-PORTS

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SUMMARY

Existing proofs of the passivity criterion for linear, time-invariant, distributed N-ports are either incorrect or too involved, requiring the use of advanced mathematics such as distribution theory. This paper presents a simple but completely rigorous proof using only basic real and complex analysis. For the sake of completeness we have included simple proofs of the Paley–Wiener theorem and the Poisson formula for the half plane. We show that solvability, a non-intuitive technical assumption made in rigorous theories of LTI passive networks, is virtually always satisfied. Finally, we give a passivity criterion applicable to N-ports described by general co-ordinates, from which passivity criteria for any specific representation (e.g. impedance, admittance, hybrid, transmission, scattering, etc.) can be trivially derived.

1. INTRODUCTION

In 1954 Raisbeck¹ proposed a general definition of passivity which would apply to distributed as well as lumped circuits and gave an informal proof that a linear time-invariant (LTI) N-port is passive if and only if its impedance matrix is positive real. In 1958 Youla, Castriota, and Carlin published their classic paper on linear passive circuit theory² which included the first formal proof of this passivity criterion, but the proof is fairly involved. Wohlers and Beltrami³⁴ and Zemanian⁵ gave simpler formal proofs using the theory of distributions.

Despite the 1958 publication of a formal and correct proof² attempts persisted for ten years to formalize Raisbeck’s original intuitive argument, and in fact several textbooks published after 1958 use Raisbeck’s proof.⁶⁻⁸ In 1966 Resh⁶ pointed out one error in the Raisbeck proof and proposed a correction; two years later Kuo⁹ found and corrected an error in Resh’s proof. But in fact there were deeper problems with the Raisbeck proof than those addressed by Resh and Kuo. For example Poisson’s formula for the half plane is incorrectly used.¹

The primary purpose of this paper is to present a formal proof of the passivity criterion which is straightforward, intuitive, and makes the minimum appeal to advanced mathematics; in particular, no distribution theory is used. Much of the advanced mathematics used is condensed into a single theorem which characterizes LTI causal bounded operators in the frequency domain. We have called this theorem the Bochner–Paley–Wiener theorem since it is an easy consequence of their results, and give a self-contained proof in the appendix.

Our second purpose is to discuss some of the intricacies of the problem. We examine the difference between passive devices which satisfy \( \int_{-\infty}^{\infty} v(t) i^* dt \geq 0 \) for all \( T \) and devices for which \( \int_{-\infty}^{\infty} v(t) i^* dt \geq 0 \) which we call weakly passive (the distinction is due to Wohlers; some authors have used weak passivity as their definition of passivity). We show that a solvable N-port \( \mathcal{N} \) is passive if and only if it is weakly passive and has a causal scattering operator and give a weaker criterion for \( \mathcal{N} \) to be weakly passive. For example, consider a 1-port \( \mathcal{N} \) with \( v(t) = i(t) + \frac{1}{2} i(t+1) \). This \( \mathcal{N} \) has an impedance \( Z(i\omega) = 1 + \frac{1}{2} e^{i\omega} \) which has the analytic extension \( Z(s) = 1 + \frac{1}{2} e^{i\omega} \) in the whole complex plane. Parseval’s relation or direct calculation shows that if \( i \) is admissible and \( i \in L_2 \), then \( v \in L_2 \) and \( \int_{-\infty}^{\infty} vi^* dt \geq 0 \), that is, \( \mathcal{N} \) is weakly passive. \( Z(s) \), though quite analytic, is far from positive real since \( Z(\pi i + 1) = 1 - \frac{1}{2} e^{-\pi} < 0 \), so this \( \mathcal{N} \) is an example showing

It is stated incorrectly by Guillemen.¹⁷

098-9886/82/040323-11$01.10 © 1982 by John Wiley & Sons, Ltd.

Received 10 December 1981
Revised 27 April 1982
that proofs of the criterion assuming only weak passivity are incorrect. We show that a reasonable assumption implies that a device is either solvable or exhibits simple nullator behaviour.

Finally, we give a passivity criterion for a device described by general co-ordinates from which specialized criteria in terms of any particular representation (e.g. admittance, hybrid, transmission, etc.) can be trivially derived.

We will use the following somewhat standard notation: \( \bar{w} \) is the conjugate and \( w^* \) the conjugate transpose of \( w \in C^N \), \( |w| = (w^* w)^{1/2} \); \( L_2^N(L_2^N(\mathbb{R})) \) is the set of (measurable) \( C^N(R^N) \) valued functions of a real variable \( f(t) \) with \( \int_\mathbb{R} |f(t)|^2 dt < \infty \) (Lebesgue integral; functions which differ on a set of measure zero identified); \( L_2 = L_2^1 \). For \( f \in L_2^N(\mathbb{R}) \), \( \hat{f}(\omega) \) is its Fourier transform \( = \int_{-\infty}^{\infty} f(t) e^{-i\omega t} dt \); if \( f \in C^N \)-valued and \( T \in \mathbb{R} \), \( f_T \) will denote the function which agrees with \( f \) for \( t \leq T \) and which vanishes for \( t > T \); \( L_2^N \) (Extended \( L_2^N \)) is the set of all \( f \) with \( f_T \in L_2^N \) for all \( T \in \mathbb{R} \); \( \mu(E) \) will denote the Lebesgue measure of the (measurable) \( E \in \mathbb{R} \), RHP will denote the open right half plane \( \{ z \in \mathbb{C} | \text{Re} \ z > 0 \} \).

We will say that a function \( F(\omega) \) defined only up to sets of measure zero has the analytic extension \( F(s) \) in the RHP if \( F(s) \) is analytic in the RHP and \( \lim_{\sigma \to 0^+} F(\sigma + i\omega) \) exists and equals \( F(i\omega) \) for almost all \( \omega \in \mathbb{R} \). We will routinely drop the qualifier 'almost' from 'almost all', trusting that the reader familiar with measure theory will be able to supply it where necessary.

An \( \mathcal{N} \)-admissible signal or signal pair will mean a real valued signal or signal pair in \( L_2^N \), which may appear across \( \mathcal{N} \).

2. DEFINITION OF PASSIVITY AND STATEMENT OF THE CRITERION

Following Youla et al.\(^2\) we say that \( \mathcal{N} \) is passive if for all \( \mathcal{N} \)-admissible port current-voltage pairs \( (i, v) \)

\[
\int_{-\infty}^{T} v^*(t) i(t) \, dt \geq 0
\]

for all \( T \in \mathbb{R} \), \( 1 \) (1)

This integral exists since \( v, i \in L_2^N \) by assumption.

The use of the scattering variables\(^\dagger\) \( (a, b) \), where \( a(t) = \frac{1}{2} v(t) + \frac{1}{2} i(t) \) and \( b(t) = \frac{1}{2} v(t) - \frac{1}{2} i(t) \) is central to our argument, so we reformulate (1) as

\[
\int_{-\infty}^{T} (a^* a - b^* b) \, dt \geq 0
\]

for all \( T \in \mathbb{R} \), \( 2 \) (2)

We say that \( \mathcal{N} \) is solvable if the set of \( \mathcal{N} \)-admissible \( a \)'s include all of \( L_2^N(\mathbb{R}) \) (see Reference 2, assumption p. 4).

Theorem 1 (Youla et al.)

A solvable \( N \)-port \( \mathcal{N} \) is LTI and passive if and only if

(i) \( \mathcal{N} \) has a scattering matrix, i.e. the set of admissible \( (a, b) \) with \( a \in L_2^N(\mathbb{R}) \) is precisely \( \{(a, b) | a \in L_2^N(\mathbb{R}) \text{ and } \hat{b}(\omega) = S(\omega) \hat{a}(\omega) \} \).

(ii) \( \hat{S}(\omega) \) has the analytic extension \( S(s) \) in the RHP with \( I - S^*(s)S(s) \) positive semidefinite there. We note that \( S(\omega) \) is defined only up to sets of measure zero, so that statements involving \( S(\omega) \) are to be interpreted as true almost everywhere, whereas statements involving the analytic function \( S(s) \) are true everywhere. Our assumption that \( i, v \) and therefore \( a, b \) are real implies that \( S(\omega) = \hat{S}(\omega) \); finally let us note that (ii) implies that \( I - S^*(\omega)S(\omega) \) is positive semidefinite for almost all \( \omega \in \mathbb{R} \) since it is almost everywhere \( \lim_{\sigma \to 0^+} (I - S^*(\sigma + i\omega)S(\sigma + i\omega)) \).

\(^\dagger\) With only minor modification the entire theory may be formulated for complex signals, but we see no advantage.

\(^\dagger\) Here we assume port normalization impedances of 1 ft; in general

\[
a_k = \frac{1}{2R_k} v_k + \frac{R_k}{2} i_k, \quad b_k = \frac{1}{2R_k} v_k - \frac{R_k}{2} i_k.
\]
3. PROOF OF NECESSITY OF (i) AND (ii)

Throughout this section let $\mathcal{N}$ be a passive solvable LTI $N$-port.

Lemma 1

Suppose $(a, b)$ is an admissible signal pair such that $a(t) = 0$ for $t < T$. Then $b(t) = 0$ for $t < T$.

Proof. Since $\mathcal{N}$ is passive, $\int_{-\infty}^{T} (a^*(t)a(t) - b^*(t)b(t)) \, dt \geq 0$, so under the hypothesis of lemma 1, $-\int_{-\infty}^{T} b^*(t)b(t) \, dt = -\int_{-\infty}^{T} \|b(t)\|^2 \, dt \geq 0$. Thus $b(t) = 0$ for $t < T$.

This simple lemma has extremely profound consequences!

Corollary 1

To each $a \in L_2^N$, there is a unique $b$ such that $(a, b)$ is admissible. Furthermore $b \in L_2^N$ and $\|b\| \leq \|a\|$.

Proof. Suppose $a \in L_2^N$. By solvability, we know there is at least one $b$ with $(a, b)$ admissible. Suppose that $(a, b)$ and $(a, b')$ are both admissible. Since $\mathcal{N}$ is linear, $(0, b - b')$ is admissible. By lemma 1, $b(t) - b'(t) = 0$ for $t < T$ and $T$ arbitrary, so $b = b'$. By passivity, we have for all $T \in \mathbb{R}$

$$\|a\|^2 \geq \int_{-\infty}^{T} a^*a \, dt \geq \int_{-\infty}^{T} b^*b \, dt$$

which proves $b \in L_2^N$ and $\|b\| \leq \|a\|$.

Thus we may define a linear operator $\mathcal{S}$ from $L_2^N(\mathbb{R})$ into $L_2^N(\mathbb{R})$ by $\mathcal{S}(a) = b$. The last conclusion of Corollary 1 is that $\mathcal{S}$ is a bounded operator.

Corollary 2

$\mathcal{S}$ is a causal operator, that is, if $a(t) = a'(t)$ for $t < T$, then $\mathcal{S}a(t) = \mathcal{S}a'(t)$ for $t < T$.

Proof. If $a(t) = a'(t)$ for $t < T$, then $(a - a', \mathcal{S}a - \mathcal{S}a')$ satisfies the hypothesis of lemma 1. Thus $\mathcal{S}a(t) = \mathcal{S}a'(t)$ for $t < T$.

Thus, $\mathcal{S} : L_2^N(\mathbb{R}) \rightarrow L_2^N(\mathbb{R})$ is a linear time invariant bounded causal operator. It is worth mentioning here that a causal operator from $L_2^N$ into $L_2^N$ has a unique extension to a causal operator from $L_2^\infty$ to $L_2^\infty$.

By the Bochner–Paley–Wiener theorem (see Section 7) $\mathcal{S}$ has a representation as:

$$\mathcal{S}(\omega) = \mathcal{S}(j\omega)\hat{\omega}(j\omega)$$

where the $N \times N$ matrix $\mathcal{S}(j\omega)$ has the bounded analytic extension $S(s)$ in the RHP. We have shown that $\mathcal{N}$ has a scattering matrix $S(j\omega)$; it remains to show that $I - S^*(s)S(s)$ is positive semidefinite in the RHP.

Lemma 2

For each $c \in C^N$, $c^*(I - S^*(j\omega)S(j\omega))c > 0$ for (almost all) $\omega \in \mathbb{R}$.

Note that this is weaker than $I - S^*(j\omega)S(j\omega)$ being positive semidefinite for (almost all) $\omega \in \mathbb{R}$.

Proof. Suppose for some $c \in C^N$ $c^*(I - S^*(j\omega)S(j\omega))c < 0$ for $\omega$ in some set $\Delta$ of positive measure. We may take a subset $\Delta$ of $\Delta$ with $0 < \mu(\Delta) < \infty$ and $\Delta \in [0, \infty)$ or $\Delta \in (-\infty, 0]$ such that $c^*(I - S^*(j\omega)S(j\omega))c < -\varepsilon < 0$ for $\omega \in \Delta$. Then for $\omega \in \Delta$, $c^*(I - S^*(j\omega)S(j\omega))c = c^*(I - S^*(j\omega)S(-j\omega))c < -\varepsilon$. Define $\hat{a}(j\omega)$ by

$$\hat{a}(j\omega) = \begin{cases} c & \omega \in \Delta \\ \varepsilon & -\omega \in \Delta \\ 0 & \text{elsewhere} \end{cases}$$

Then $\|\hat{a}(j\omega)\| = \sqrt{2\mu(\Delta)} |c| < \infty$, so $\hat{a} \in L_2^N$. Consequently $\hat{a}(j\omega)$ is the transform of an $a(t) \in L_2^N$, and since $\hat{a}(j\omega) = \hat{a}^*(j\omega)\hat{a}(j\omega)$, $a(t) \in L_2^N(\mathbb{R})$ and is thus admissible since all $a(t) \in L_2^N(\mathbb{R})$ are admissible. Intuitively,
\[ a(t) \text{ is a signal band limited to the set } \Delta \text{ where } c^*(I - S^*(j\omega)S(j\omega))c < 0. \text{ If we apply this signal to } \mathcal{N}, \text{ the Parseval relation yields} \]
\[
\int_{-\infty}^{\infty} (a^*a - b^*b) \, dt = \frac{1}{2\pi} \int_{-\infty}^{\infty} \hat{a}(j\omega)^*(I - S^*(j\omega)S(j\omega))\hat{a}(j\omega) \, d\omega
\]
\[
- \frac{1}{2\pi} \int_{\Delta} c^*(I - S^*(j\omega)S(j\omega))c \, d\omega + \frac{1}{2\pi} \int_{-\Delta} \hat{c}^*(I - S^*(j\omega)S(j\omega))\hat{c} \, d\omega \leq \frac{\mu(\Delta)e}{\pi} < 0
\]

Since \[\int_{-\infty}^{\infty} (a^*a - b^*b) \, dt = \lim_{T \to \infty} \int_{-T}^{T} (a^*a - b^*b) \, dt, \text{ there is a } T_0 \text{ with } \int_{-T_0}^{T_0} (a^*a - b^*b) \, dt < 0, \text{ contradicting } \mathcal{N}'s \text{ passivity. This establishes lemma 2.} \]

**Theorem 2**

\[ I - S^*(s)S(s) \text{ is positive semidefinite in the RHP.} \]

**Proof.** From our remarks after Corollary 2 we know that \( S(s) \) is bounded in the RHP. Hence Poisson's representation is valid (Reference 10; see Section 7 for proof): For \( s_0 = \sigma_0 + j\omega_0, \sigma_0 > 0 \)

\[ S(s_0) = \frac{1}{\pi} \int_{-\infty}^{\infty} \frac{S(j\omega)c}{(\omega - \omega_0)^2 + \sigma_0^2} \, d\omega \]

Let \( c \in C^N \). Then

\[ |S(s_0)c| = \left| \int_{-\infty}^{\infty} \frac{S(j\omega)c}{(\omega - \omega_0)^2 + \sigma_0^2} \, d\omega \right| \leq \frac{1}{\pi} \int_{-\infty}^{\infty} \frac{S(j\omega)c}{(\omega - \omega_0)^2 + \sigma_0^2} |S(j\omega)c| \, d\omega \]

By lemma 2, \( c^*(I - S^*(j\omega)S(j\omega))c = |c|^2 - |S(j\omega)c|^2 \geq 0 \) for (almost all) \( \omega \in \mathbb{R} \), so \( |c| \leq |S(j\omega)c| \) for (almost all) \( \omega \in \mathbb{R} \) and

\[ |S(s_0)c| \leq |c| \left| \int_{-\infty}^{\infty} \frac{\sigma_0}{(\omega - \omega_0)^2 + \sigma_0^2} \, d\omega \right| = |c| \]

Thus \( |c|^2 - |S(s_0)c|^2 = c^*(I - S^*(s_0)S(s_0))c \geq 0 \) establishing Theorem 2 and the necessity of (i) and (ii) in Theorem 1. Incidentally, this last argument is equivalent to the following: \( \|S(s)\| \) is a bounded subharmonic function in RHP which is bounded by 1 on the \( j\omega \)-axis. Consequently it is bounded by 1 in the whole RHP, and this means \( I - S^*(s)S(s) \) is positive semidefinite in the whole RHP.

**4. SUFICIENCY OF (i) AND (ii)**

We assume now (i) and (ii), that is \( \mathcal{N} \) has a scattering matrix \( S(j\omega) \) which has the analytic extension \( S(s) \) in the RHP, and that \( I - S^*(s)S(s) \) is positive semidefinite in the RHP. (i) includes the assumption that \( \mathcal{N} \) is solvable. (ii) implies that \( S(s) \) is bounded in the RHP, for if \( e_k \) is the \( k \)th standard basis vector \( (0, \ldots, 1, \ldots, 0)^* \), \( e_k^* (I - S^*(s)S(s))e_k = 1 - \sum_{j=1}^{N} |S_{kj}(s)|^2 \geq 0 \), so that \( |S_{kj}(s)| \leq 1 \) for \( s \in \text{RHP. } \)

By the Bochner–Paley–Wiener theorem, \( S \) is the frequency domain representation of an LTI bounded causal operator \( \mathcal{F}: L^2_{\mathbb{C}}(R) \to L^2_{\mathbb{C}}(R) \) (see Section 7). It remains only to establish (2). If \( a \in L^2_{\mathbb{C}}(R) \) then

\[
\int_{-\infty}^{\infty} (a^*a - (F a)^*(F a)) \, dt = \int_{-\infty}^{\infty} (a^*a - (F a)^{(T)}(F a)^{(T)})(F a)^{(T)} \, dt
\]
\[
= \int_{-\infty}^{\infty} (a_{\mathbb{C}}^*a_{\mathbb{C}} - (F a_{\mathbb{C}})^{(T)}(F a_{\mathbb{C}})^{(T)}) \, dt
\]
\[
+ \int_{-\infty}^{\infty} (F a_{\mathbb{C}})^{(T)}(F a_{\mathbb{C}}) \, dt
\]
since $\mathcal{S}$ is causal. Note that the second integral exists since $a_T \in L^N_2(R)$ and $\mathcal{S}: L^N_2(R) \rightarrow L^N_2(R)$

$$\geq \frac{1}{2\pi} \int_{-\infty}^{\infty} \hat{a}(j\omega)(I - S^*(j\omega)S(j\omega))\hat{a}(j\omega) d\omega \geq 0$$

since $I - S^*(j\omega)S(j\omega)$ is positive semidefinite for (almost all) $\omega \in \mathbb{R}$. This proves $\mathcal{N}$ is passive and completes the proof of Theorem 1.

\[ \square \]

5. DISCUSSION

In this section we examine the definition of passivity we have used, the restriction imposed by solvability, and our proof of the passivity criterion. Let us first consider the energy integral (2). Several authors use the alternative integral

$$\int_{-\infty}^{\infty} (a^*a - b^*b) \, dt \geq 0$$ (3)

where $a, b \in L^N_2(R)$ instead of the extended spaces $L^N_2(R)$. Let us call an $N$-port $\mathcal{N}$ weakly passive if it satisfies (3) and is solvable. Wohlers\(^3\) points out that weak passivity has the advantage of being independent of causality. We can prove a theorem analogous to Theorem 1 for weakly passive $N$-ports:

**Theorem 3**

A solvable $N$-port $\mathcal{N}$ is LTI and weakly passive if and only if

(i) $\mathcal{N}$ has a scattering matrix $S(j\omega)$.

(ii) $I - S^*(j\omega)S(j\omega)$ is positive semidefinite for (almost all) $\omega \in \mathbb{R}$.

The difference between this and Theorem 1 is that $S(j\omega)$ need not have an analytic extension into the RHP, and when it does $I - S^*(s)S(s)$ need not be positive semidefinite there (cf. example in Section 1).

**Proof.** Corollary 1 is easily checked for a LTI weakly passive $\mathcal{N}$. Bochner's theorem applies directly and we conclude that $\mathcal{N}$ has a scattering matrix $S(j\omega)$. If $I - S^*(j\omega)S(j\omega)$ were negative definite in some set $\Delta$ of positive measure, we could construct a (measurable) $\hat{a}(j\omega)$ supported on $\Delta \cup -\Delta$ with $\hat{a}(j\omega)^*\hat{a}(j\omega) = 1$ and $\hat{a}(j\omega)^*(I - S^*(j\omega)S(j\omega))a(j\omega) < -\varepsilon < 0$ for $\omega \in \Delta \cup -\Delta$ where $\mu(\Delta) < \infty$ and $\Delta \subseteq [0, \infty) \cup (-\infty, 0]$, and $\hat{a}(-j\omega) = \hat{a}(j\omega)$ as in Lemma 2. Then $\hat{a}(j\omega) \in L^N_2$ and corresponds to $a(t) \in L^N_2(R)$ for which

$$\int_{-\infty}^{\infty} (a^*a - b^*b) \, dt = \frac{1}{2\pi} \int_{-\infty}^{\infty} \hat{a}(j\omega)(I - S^*(j\omega)S(j\omega))\hat{a}(j\omega) \, d\omega$$

$$\leq -\varepsilon \mu(\Delta) < 0$$

which contradicts weak passivity (3).

The converse is easily proved, for suppose $\mathcal{N}$ has a scattering matrix $S(j\omega)$ with $I - S^*(j\omega)S(j\omega)$ positive semidefinite for $\omega \in \mathbb{R}$. Then $\mathcal{N}$ is clearly LTI and $S(j\omega)$ is bounded so if $a \in L^N_2(R)$, $\hat{b}(j\omega) = S(j\omega)\hat{a}(j\omega) \in L^N_2$, so $b \in L^N_2$. Furthermore

$$\int_{-\infty}^{\infty} (a^*a - b^*b) \, dt = \frac{1}{2\pi} \int_{-\infty}^{\infty} \hat{a}(j\omega)(I - S^*(j\omega)S(j\omega))\hat{a}(j\omega) \, d\omega \geq 0$$

So that $\mathcal{N}$ is weakly passive.

An example of a weakly passive but not passive (solvable) 1-port is $\mathcal{N}$ given by

$$b(t) = \int_{-\infty}^{\infty} \sin^2 \frac{\pi t}{\tau} \frac{1}{\tau} (t - \tau) d\tau$$

\[ \square \]
for which

\[ S(j\omega) = \begin{cases} 
1 - |\omega|, & |\omega| \leq 1 \\
0, & |\omega| > 1 
\end{cases} \]

Note that \( S(j\omega) \) has no analytic extension into the RHP and that \( S \) is not a causal operator. Another example is a \(-1\)H inductor, which has \( S(j\omega) = (1 + j\omega)/(1 - j\omega) \). It is weakly passive but not passive; however it is not solvable.

The relation between weak passivity and passivity is simple:

**Theorem 4**

A solvable \( \mathcal{N} \)-port \( \mathcal{N} \) is passive if and only if it is weakly passive and its scattering operator \( S \) is causal.

**Proof.** If \( \mathcal{N} \) is passive, then it is clearly weakly passive and we have seen in corollary 2 that its \( S \) is causal. Conversely, if \( \mathcal{N} \) is weakly passive then its \( S \) is a bounded operator and if it is causal then \((S(a_T))_{T=0} = (Sa)_T\).

Following the argument in Section 4, if \( a \in L_2^N \) then \( a_T \in L_2^N \) and

\[
\int_{-\infty}^{\infty} (a_T^* a - b_T^* b) \, dt = \int_{-\infty}^{\infty} (a_T^* a_T - (Sa_T)^* (Sa_T)) \, dt + \int_{T}^{\infty} (Sa_T)^* (Sa_T) \, dt \geq 0
\]

Thus \( \mathcal{N} \) is passive.

One final remark concerning weak passivity is in order. Any proof of the passivity criterion, Theorem 1, which has as hypothesis only weak passivity without the auxiliary assumption that \( S \) is causal is incorrect. Mere analyticity of \( Z \) or \( S \) is not enough, though boundedness of \( S \) is (see Section 7, Bochner–Paley–Wiener theorem; cf. References 7–9). Nor is the assumption that \( Z \) is causal adequate as the \(-1\)H inductor shows.†

We now turn to the technical assumption of solvability which, informally, says that there are ‘enough’, admissible \( a \)’s. The obvious example of a passive but not solvable device is the 1-port nullator characterized by \( v = i = 0 \). We will show now that the nullator is the only reasonable passive 1-port which is not solvable.

Suppose the 1-port \( \mathcal{N} \) is passive but not solvable. We assume that the set \( M \) of admissible \( a \)’s \( \in L_2(R) \) is closed.‡ \( M \) is a closed, translation invariant subspace of \( L_2(R) \) which by a theorem of Bochner and Wiener ‌ may be described by

\[
M = \{ a \in L_2(R) | \hat{a}(j\omega) = 0 \text{ for (almost all) } |\omega| \in E \}
\]

for some \( E \subseteq [0, \infty) \). Thus the admissible \( a \)’s in \( L_2 \) are simply those whose spectrum vanishes on a certain set \( E \) of frequencies; it can be shown that the corresponding \( b \)’s, also have spectra vanishing on \( E \). It follows that \( \hat{v} = \hat{i} = 0 \) on \( E \), that is, \( \mathcal{N} \) acts as a frequency selective nullator.

We now make the observation that if a signal \( a(t) \) which is not identically zero satisfies \( a(t) = 0 \) for \( t < 0 \) (let us call such a signal positively supported) then \( \hat{a}(j\omega) \) vanishes for \( \omega \) in a set of measure zero. This is easily seen from the fact that \( \hat{a}(j\omega) \) has an analytic extension in the RHP which would vanish identically if \( \hat{a}(j\omega) \) vanished on a set of positive measure, or from the well known version of the Paley–Wiener theorem which asserts

\[
\int_{-\infty}^{\infty} \frac{|\ln| \hat{a}(j\omega)||}{1 + \omega^2} \, d\omega < \infty
\]

We conclude that the only positively supported \( a \in M \) is 0. If there is no other \( a \in M \), then \( \mathcal{N} \) is simply a nullator. All other \( a \in M \) have the curious property of having started in the infinite past (and in fact they

† It is interesting to note that Raisbeck’s original definition of passivity is what we call weak passivity together with the additional assumption that \( Z \) is causal, so that his criterion is not quite right.
‡ This is not a deep assumption since lemma 1 shows that \( S \) exists and is bounded, hence extends to the closure of its domain uniquely and boundedly. An \( \mathcal{N} \) with a non-closed domain is similar to the analytic function \( s - 1/s - 1 \) defined on \( C \setminus \{1\} \).
must continue into the infinite future). This precludes any testing of the device in the laboratory (a pathology shared by many non-causal devices). It is very natural, if not philosophically necessary, to assume this cannot happen. Specifically, if we make the assumption:

\[ \text{There is a positively supported } a \in M, \ a \neq 0. \]  

(4)

then we may conclude that \( \mathcal{N} \) is solvable.

A generalization to \( \mathcal{N} \)-ports may be made even though the closed translation invariant subspaces of \( L_2^N \) are quite complicated.\(^{14} \)

There is a positively supported \( a \neq 0 \) such that

\[ a(t) e_k \in M, \quad k = 1, 2, \ldots, N \]  

(5)

(5) implies that \( \mathcal{N} \) is solvable, for our argument above indicates that each of the \( \mathcal{N} \) sets \( \{0\} \times \ldots \times L_2(R) \times \ldots \{0\} \subseteq M \), so by linearity \( L_2^N(R) = M \). We should mention here that when (5) is not satisfied, \( \mathcal{N} \) can be more complicated than a nullator—we might have for example \( M = \{ a \in L_2^N(R) | \varphi_1(j \omega) + \varphi_2(j \omega) = 0 \text{ for } |\omega| \in [0, 1]\} \). Our point is that the reasonable assumption (5) implies solvability.

The reader may have wondered why we have used the scattering representation as opposed to the more common impedance representation, used for example in Raisbeck’s original informal argument. There are two reasons: certain passive devices such as open circuits do not have an impedance representation, and more important, for a passive device the scattering operator \( \mathcal{S} \) is bounded whereas the impedance operator \( \mathcal{Z} \) need not be. The recognition of the importance of the scattering representation for passive networks is of course due to Youla et al.

The boundedness of \( \mathcal{S} \) is crucial to our proof. First it allows us to use the Bochner–Paley–Wiener theorem to show that a passive \( \mathcal{N} \) has a scattering matrix \( S(s) \). Distribution theory must be used to prove that \( \mathcal{N} \) has an impedance matrix \( Z(s) \) (assuming it has an impedance representation). Even assuming the existence of \( Z(s) \), as Raisbeck and Kuo do, it may be unbounded.

We can have \( \mathcal{Z} \in L_2^N \), even if \( i \in L_2^N \), so that Parseval’s relation must be used with care. Furthermore Poisson’s representation is not valid. For example, if \( \mathcal{N} \) is a quite passive 1 H inductor, \( \sigma_{0 j \omega} / (\omega - \omega_0)^2 + \sigma_0^2 \) is not even integrable (e.g., reference 1, line 16, reference 9, line 5). In the sufficiency proof we considered \( a_{ij} \) admissible since all of \( L_2^N(R) \) was known to be admissible; this too was a consequence of the boundedness of \( \mathcal{S} \). The same argument fails for \( \mathcal{Z} \), since its domain may be a proper subset of \( L_2^N(R) \). With the inductor above, \( i_T \) need not be admissible since \( i_T \) is generally not differentiable. This is only a partial list, but we can say that arguments using \( \mathcal{Z} \) instead of \( \mathcal{S} \) cannot be made formal without considerable trouble.

### 6. PASSIVITY CRITERION WITH GENERAL CO-ORDINATES

In this section we consider the use of variables other than the scattering variables. Specifically, we consider the variables \( \xi \) and \( \eta \) related to \( v \) and \( i \) by

\[
\begin{bmatrix} v \\ i \end{bmatrix} = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} \xi \\ \eta \end{bmatrix}, \quad \begin{bmatrix} \xi \\ \eta \end{bmatrix} = \begin{bmatrix} \alpha & \beta \\ \gamma & \delta \end{bmatrix} \begin{bmatrix} v \\ i \end{bmatrix}
\]

(6)

where

\[
\Omega = \begin{bmatrix} a & b \\ c & d \end{bmatrix}
\]

is a real invertible \( 2N \times 2N \) matrix. We shall say a LTI \( N \)-port \( \mathcal{N} \) has an \( \Omega \)-representation if for each \( \mathcal{N} \)-admissible \( \xi(t) \) there is a unique \( \mathcal{N} \)-admissible \( \eta(t) \), in other words there is an (LTI) operator \( \Lambda \) with \( \xi = \Lambda \eta \). We assume neither that the domain of \( \Lambda \) includes \( L_2^N(R) \) nor that \( \Lambda \) is bounded. For example an inductor has an \( \Omega = L_2 \) representation with \( \Lambda \eta = L \eta \); we call this the impedance representation and \( \Lambda \) the impedance operator. By suitable choice of \( \Omega \), this general framework includes the scattering, impedance,
admittance, hybrid, and transmission representations. We will recast Theorem 1 into a form applicable to \( N \)-ports having some general \( \Omega \)-representation; in the particular case of the impedance representation this will be the original Raisbeck proposition.

**Theorem 5**

\( N \) is LTI passive and solvable and has an \( \Omega \)-representation if and only if \( \hat{\xi}(j\omega) = \hat{\lambda}(j\omega)\hat{\eta}(j\omega) \) where \( \hat{\lambda}(j\omega) \) has the meromorphic extension \( \hat{\lambda}(s) \) in the RHP and \( D(s)+D(s)^* \) is positive semidefinite\(^\dagger \) in the RHP, where \( D(s) = [a\hat{\lambda}(s)+b]^*[c\hat{\lambda}(s)+d] \).

**Proof.** Suppose first \( N \) is passive, solvable and has an \( \Omega \)-representation \( \xi = \lambda \eta \). By Theorem 1 we know \( N \) has a scattering matrix \( S(j\omega) \) with analytic extension \( S(s), I - S(s)^*S(s) \) positive semidefinite in the RHP. This and (6) imply \( \hat{\xi}(j\omega) = \hat{\lambda}(j\omega)\hat{\eta}(j\omega) \) where \( \hat{\lambda}(j\omega) \) has the meromorphic extension in the RHP

\[
\hat{\lambda}(s) = [(\alpha - \beta)S(s) + \alpha + \beta]\left((\gamma - \delta)S(s) + \gamma + \delta\right)^{-1}.
\]

Furthermore \( S(s) = [(a-c)\hat{\lambda}(s)+b-d][(a+c)\hat{\lambda}(s)+b+d]^{-1} \), so \( [(s+c)\hat{\lambda}(s)+b+d]^*[I - S(s)^*S(s)] \)

\[
(a+c)\hat{\lambda}(s)+b+d = D(s)+D(s)^* \text{ is positive semidefinite in the RHP.}
\]

Conversely suppose \( N \) is solvable with \( D(s)+D(s)^* \) positive semidefinite in the RHP. Solvability implies \([(a+d)\hat{\lambda}(s)+b+d] \) is invertible except on a set \( E \) of isolated points (i.e. is invertible as a meromorphic matrix). Moreover \( N \) has a scattering matrix \( S(j\omega) \) with meromorphic extension \( S(s) \) in the RHP given by

\[
S(s) = [(a-c)\hat{\lambda}(s)+b-d][(a+c)\hat{\lambda}(s)+b+d]^{-1}.
\]

For \( s \in \text{RHP}, s \notin E, \)

\[
[(a+c)\hat{\lambda}(s)+b+d]^{-1}[D(s)+D(s)^*][(a+c)\hat{\lambda}(s)+b+d]^{-1} = I - S(s)^*S(s)
\]

is positive semidefinite; thus \( S(s) \) is bounded there and consequently analytic in the RHP. By Theorem 1 \( N \) is passive.

**Corollary 3**

Assuming that \( N \) is LTI, solvable, and has an impedance (\( Z \)), admittance (\( Y \)), or hybrid (\( H \)) representation, then

(a) (Raisbeck proposition) \( N \) is passive if and only if \( Z(s)+Z(s)^* \) is positive semidefinite in the RHP. In this case we can show \( Z(s) \) is in fact analytic.

(b) \( N \) is passive if and only if \( Y(s)+Y(s)^* \) is positive semidefinite in the RHP. \( Y(s) \) is in fact analytic.

(c) \( N \) is passive if and only if

\[
\begin{bmatrix}
H_{11} + H_{11}^* & H_{12} + H_{12}^* \\
H_{21} + H_{21}^* & H_{22} + H_{22}^*
\end{bmatrix}
\]

is positive semidefinite in the RHP, where

\[
a = c = \begin{bmatrix} I & 0 \\ 0 & I \end{bmatrix}, \quad b = d = \begin{bmatrix} 0 & 0 \\ 0 & I \end{bmatrix} \quad \text{and} \quad \hat{\lambda} = \begin{bmatrix} H_{11} \\ H_{21} \end{bmatrix} \begin{bmatrix} H_{12} \\ H_{22} \end{bmatrix}.
\]

**Acknowledgements**

Research supported in part by the Office of Naval Research under contract N00014-76-C-0572 and the National Science Foundation under contract ENG77-22745 and ECS-8020640. Mr. Boyd gratefully acknowledges the support of the Fannie and John Hertz Foundation.

\(^\dagger\) We mean positive semidefinite where defined, i.e. except at the RHP poles of \( \hat{\lambda}(s) \).
The authors would like to thank one of the reviewers, first for a very careful and critical reading of the original manuscript and second, for substantial clarifications and suggestions, particularly in Section 5.

APPENDIX: PROOFS OF MATHEMATICAL THEOREMS

The following proofs can be found in the literature. We have included them for the sake of completeness only.

(A) Bochner–Paley–Wiener theorem

\( \mathcal{F} \) is an LTI bounded causal operator: \( L_N^2 \to L_N^2 \) if and only if \( \hat{\mathcal{F}}(j\omega) = S(j\omega)\hat{a}(j\omega) \) where \( S(j\omega) \) has a bounded analytic extension \( S(s) \) in the RHP.

This theorem characterizes a very important class of operators and is well known. It is usually proved using distribution theory, where the boundedness conditions may be dropped. But the fact that the scattering operator of a passive device is bounded allows us to use this (weaker) version which is easily proved without distribution theory. It is a simple consequence of two classic theorems: the Bochner theorem\(^11\) which states that \( \Pi: L_2 \to L_2 \) is LTI bounded if and only if \( \Pi \hat{a}(j\omega) = T(j\omega)\hat{a}(j\omega) \) where \( T(j\omega) \) is essentially bounded; and the Paley–Wiener theorem\(^12\) which states that \( a(t) \in L_2 \) and is positively supported \( (a(t) = 0, t < 0) \) if and only if \( \hat{a}(j\omega) \) has an analytic extension \( \hat{a}(s) \) in the RHP such that for some \( k \) and all \( \sigma \geq 0 \),

\[
\int_{-\infty}^{\infty} |a(\sigma + j\omega)|^2 \, d\omega \leq k
\]  

we will also use a corollary of the Paley–Wiener theorem due to Titchmarsh. For completeness we give a sketch of the

Proof of Paley–Wiener theorem. Suppose first \( a(t) \in L_2 \) and is positively supported. It is then well known that \( \hat{a}(s) = \int_0^\infty e^{-\sigma t}a(t) \, dt \) defines an analytic function for \( \Re s > 0 \) with \( \lim_{\sigma \to 0^+} a(\sigma + j\omega) = \hat{a}(j\omega) \) for almost all \( \omega \in \mathbb{R} \). Furthermore for \( \sigma > 0 \)

\[
\|a\|^2 \geq \int_{-\infty}^{\infty} e^{-2\sigma t} |a(t)|^2 \, dt = \int_{-\infty}^{\infty} |e^{-\sigma t}a(t)|^2 \, dt = \frac{1}{2\pi} \int_{-\infty}^{\infty} \hat{a}(\sigma + j\omega)^2 \, d\omega
\]

using the Parseval relation. Thus (7) holds for \( k = 2\pi\|a\|^2 \). Conversely suppose \( \hat{a}(j\omega) \) has the analytic extension \( \hat{a}(s) \) in the RHP satisfying (7). In particular for \( \sigma = 0 \) we have \( \hat{a}(j\omega) \in L_2 \) and so is the Fourier transform of an \( a(t) \in L_2 \). Since \( \hat{a}(s) \) has a domain of analyticity including the RHP, we conclude \( e^{-\sigma t}a(t) \in L_2 \) for all \( \sigma > 0 \) and \( \hat{a}(\sigma + j\omega) = e^{-\sigma t}a(t)(j\omega) \) (we have used the fact that the extension \( \hat{a}(s) \) is unique). If \( a(t) \) were not positively supported, then for some \( -\delta < 0 \int_{-\delta}^{\delta} |a(t)|^2 \, dt = \epsilon > 0 \). For \( \sigma > 0 \),

\[
\frac{1}{2\pi} \int_{-\infty}^{\infty} \hat{a}(\sigma + j\omega)^2 \, d\omega = \|e^{-\sigma t}a(t)\|^2 = \int_{-\infty}^{\infty} e^{-2\sigma t} |a(t)|^2 \, dt
\]

\[
\geq \int_{-\infty}^{\infty} e^{-2\sigma t} |a(t)|^2 \, dt \geq \epsilon e^{\sigma \delta}
\]

which contradicts (7) for \( \sigma > 1/2\delta \ln k/2\pi \epsilon \).

Proof of Bochner–Paley–Wiener theorem. We will prove the theorem for \( N = 1 \); the generalization to \( N > 1 \) is immediate. Suppose first \( \mathcal{F} \) is defined by \( \hat{\mathcal{F}}(j\omega) = S(j\omega)\hat{a}(j\omega), S(j\omega) \) having a bounded analytic extension \( S(s) \) in the RHP. It is obvious that \( \mathcal{F} \) is linear and time invariant. \( S(j\omega) \) is essentially bounded.
since it is almost everywhere \( \lim_{\sigma \to 0^+} S(\sigma + j\omega) \). Thus for \( a \in L_2 \), \( \hat{a} \in L_2 \) and
\[
\frac{1}{2\pi} \int_{-\infty}^{\infty} |\hat{F}(j\omega)|^2 \, d\omega = \frac{1}{2\pi} \int_{-\infty}^{\infty} |\hat{a}(j\omega)|^2 |S(j\omega)|^2 \, d\omega
\]
\[
\leq M^2 \frac{1}{2\pi} \int_{-\infty}^{\infty} |\hat{a}(j\omega)|^2 \, d\omega = M^2 \|a\|^2
\]
where \( |S(s)| \leq M \) for \( s \in \text{RHP} \). So \( \mathcal{F}a \in L_2 \) and \( \|\mathcal{F}a\| \leq M\|a\| \) so that \( \mathcal{F} \) is bounded (this was the easy half of the Bochner theorem). It remains to show that \( \mathcal{F} \) is causal. Suppose \( a(t) \) is positively supported. By the Paley–Wiener theorem \( \hat{a}(j\omega) \) has the analytic extension \( \hat{a}(s) \) satisfying (7). Since \( \hat{F}(j\omega) = S(j\omega)\hat{a}(j\omega) \), \( \mathcal{F}a(j\omega) \) has the analytic extension \( S(s)\hat{a}(s) \) in the RHP. For \( \sigma \geq 0 \)
\[
\int_{-\infty}^{\infty} |S(\sigma + j\omega)\hat{a}(\sigma + j\omega)|^2 \, d\omega \leq M^2 \int_{-\infty}^{\infty} |\hat{a}(\sigma + j\omega)|^2 \, d\omega \leq M^2 2\pi \|a\|^2
\]
By the Paley–Wiener theorem we conclude \( S(j\omega)\hat{a}(j\omega) \) is the Fourier transform of a positively supported element of \( L_2 \), that is, \( \hat{F}(t) = 0, t < 0 \). Thus \( \mathcal{F} \) is causal.

Suppose now \( \mathcal{F} \) is LTI, bounded and causal: \( L_2 \to L_2 \). By the (harder half of the) Bochner theorem, \( \hat{F}(j\omega) = S(j\omega)\hat{a}(j\omega) \) where \( |S(j\omega)| \leq M \) for (almost all) \( \omega \in \mathbb{R} \). We must show \( S(j\omega) \) has a bounded analytic extension into the RHP. Let \( s_0 = \sigma_0 + j\omega_0 \) with \( \sigma_0 > 0 \). Consider
\[
a(t) = \begin{cases} 
e^{-\lambda t} & t > 0 \\ 0 & t < 0 \end{cases}
\]
d\( \hat{a}(j\omega) = \frac{1}{j\omega + \delta_0} \) so \( \hat{F}(j\omega) = \frac{S(j\omega)}{j\omega + \delta_0} \).

Since \( a(t) \) is positively supported and \( \mathcal{F} \) is causal, \( \hat{F} \) is positively supported and so by the Paley–Wiener theorem \( \hat{F}(j\omega) \) has the analytic extension \( \hat{F}(s) \) in the RHP. Thus \( S(j\omega) \) has the analytic extension \( \hat{F}(s)(s + \delta_0) \) in the RHP, which must be independent of \( s_0 \) since it is unique. By the Titchmarsh theorem\(^{13}\)
\[
|\hat{F}(s_0)| = \frac{1}{2\pi} \int_{-\infty}^{\infty} \frac{\hat{F}(j\omega)}{s_0 - j\omega} \, d\omega = \frac{1}{2\pi} \int_{-\infty}^{\infty} S(j\omega) \, d\omega = \frac{1}{2\pi} \int_{-\infty}^{\infty} S(j\omega) \, d\omega
\]
Hence
\[
|\hat{F}(s_0)| = \frac{M}{2\pi} \int_{-\infty}^{\infty} \frac{\omega}{\sigma_0^2 + (\omega - \omega_0)^2} \, d\omega = \frac{M}{2\sigma_0}
\]
So \( |S(s_0)| = |\hat{F}(s_0)(s_0 + \delta_0)| = 2\sigma_0|\hat{F}(s_0)| \leq M \), that is, \( S(s) \) is bounded in the RHP.

(B) Poisson’s formula for the half plane\(^{10}\)

Suppose \( S(j\omega) \) has a bounded analytic extension \( S(s) \) in the RHP. Let \( s_0 = \sigma_0 + j\omega_0, \sigma_0 > 0 \). Then
\[
S(s_0) = \frac{1}{\pi} \int_{-\infty}^{\infty} \frac{\sigma_0 S(j\omega) \, d\omega}{(\omega - \omega_0)^2 + \sigma_0^2}
\]
Again we prove this only for \( N = 1 \).

Proof: Consider the contours \( \Gamma_{\epsilon,R} \) oriented as shown in Figure 1. \( (1/(z - s_0) - 1/(z + \delta_0))S(z) \) is meromorphic in the RHP, its only pole there at \( s_0 \) with residue \( S(s_0) \). By Cauchy’s theorem for \( \epsilon < \sigma_0 \) and \( R > |s_0| \),
\[
\frac{1}{2\pi j} \int_{\Gamma_{\epsilon,R}} \left( \frac{1}{z - s_0} - \frac{1}{z + \delta_0} \right) S(z) \, dz = \frac{1}{\pi} \int_{\Gamma_{\epsilon,R}} \frac{\sigma_0 S(z) \, dz}{(z - s_0)(z + \delta_0)} = S(s_0)
\]
Letting \( \epsilon \to 0 \) we conclude by Lebesgue’s dominated convergence theorem
\[
\frac{1}{\pi} \int_{-R}^{R} \sigma_0 S(j\omega) \, d\omega = \frac{1}{\pi j} \int_{\Gamma_{\epsilon,R}} \frac{\sigma_0 S(z) \, dz}{(z - s_0)(z + \delta_0)} = S(s_0)
\]
where \( \gamma_R \) is the semicircle of radius \( R \) centred at the origin and oriented positively. But
\[
\left| \frac{1}{\pi j} \int_{\gamma_R} \frac{\sigma_0 S(z)}{(z - s_0)(z + s_0)} \, dz \right| \leq \frac{\sigma_0 MR}{(R - |S_0|)^2}
\]
where \(|S(z)| = M\) in the RHP. Finally since \( \sigma_0 S(j\omega)/(\omega - \omega_0)^2 + \sigma_0^2 \) is integrable
\[
\lim_{R \to \infty} \frac{1}{\pi} \int_{-R}^{R} \frac{\sigma_0 S(j\omega)}{(\omega - \omega_0)^2 + \sigma_0^2} \, d\omega = \frac{1}{\pi} \int_{-\infty}^{\infty} \frac{\sigma_0 S(j\omega)}{(\omega - \omega_0)^2 + \sigma_0^2} \, d\omega = S(s_0)
\]
\( \square \)

Note in particular that Poisson's formula is not valid if \(|S(z)|\) grows as fast as \(|z|\) in the RHP.

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