

Rank of Observation Matrix

$$\begin{array}{ccccc} W & = & M & \times & S \\ 2F \times N & & 2F \times 3 & & 3 \times N \end{array}$$

We know:

$$\text{Rank}(MS) \leq \text{Rank}(M) \quad \text{Rank}(MS) \leq \text{Rank}(S)$$

$$\Rightarrow \text{Rank}(MS) \leq \min(3, 2F) \quad \text{Rank}(MS) \leq \min(3, N)$$

$$\Rightarrow \text{Rank}(W) \leq \text{Rank}(MS) \leq \min(3, N, 2F)$$

Rank Theorem: $\text{Rank}(W) \leq 3$