Nonlinear Systems Analysis

Lecture Note

Non-autonomous Systems (Lyapunov Stability)

Feng-Li Lian NTU-EE Sep04 – Jan05

Outline Ch4.5-2

- Introduction (L8)
- Autonomous Systems (4.1, L8, L9)
 - Basic Stability Definitions
 - Lyapunov's stability theorems
- The Invariance Principle (4.2, L9+L10)
 - LaSalle's theorem
- Linear Systems and Linearization (4.3, L10)
- Comparison Functions (4.4, L11)
- Non-autonomous Systems (4.5, L11)
- Linear Time-Varying Systems & Linearization (4.6, L11+0.5)
- Converse Theorems (4.7, L12)
- Boundedness & Ultimate Boundedness (4.8, L12)
- Input-to-State Stability (4.9, L13)

E.P. of Non-Autonomous Systems (4.5)

Ch4.5-3

• Consider the nonautonomous system:

$$\dot{x} = f(t, x) \quad (4.15)$$

where $f:[0,\infty]\times D\to R^n$ is piecewise continuous in t and locally Lipschitz in x on $[0,\infty]\times D$, and $D\subset R^n$ is a domain that contains the origin x=0.

- If $f(t,0) = 0, \forall t \ge 0$, the origin is an E.P. for (4.15) at t = 0
- An equilibrium point at the origin could be a translation of a nonzero E.P. or, a translation of a nonzero sol. of the syst.

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E.P. of Non-Autonomous Systems

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• To see the latter point, suppose $\bar{y}(\tau)$ is a solution of the system

$$\frac{dy}{d\tau} = g(\tau, y)$$

defined for all $\tau \geq a$.

The change of variables

$$x = y - \bar{y}(\tau); \quad t = \tau - a$$

Transforms the system into the form

$$\dot{x} = g(\tau, y) - \dot{\bar{y}}(\tau)
= g(t + a, x + \bar{y}(t + a)) - \dot{\bar{y}}(t + a)
\triangleq f(t, x)$$

E.P. of Non-Autonomous Systems

Ch4.5-5

Since

$$\dot{\bar{y}}(t+a) = g(t+a, \bar{y}(t+a)), \forall t \ge 0$$

the origin x = 0 is an E.P. of the transformed system at t = 0.

- So, by examining the stability behavior of the origin as an E.P. for the transformed system, we determine the stability behavior of the solution $\bar{y}(\tau)$ of the original system.
- Notice that if $\bar{y}(\tau)$ is not constant, the transformed system will be nonautonomous even when the original system is antonomous, that is, even when $g(\tau, y) = g(y)$.

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Stability and Asymptotic Stability

- This is why studying the stability behavior of solutions in the sense of Lyapunov can be done only in the context of studying the stability behavior of the equilibria of nonautonomous systems.
- The notions of stability and asymp. stability of
 E.P. of nonautonomous systems are basically the same as those introduced in Definition 4.1 for autonomous systems.

Stability and Asymptotic Stability

Ch4.5-7

- This is why studying the stability behavior of solutions in the sense of Lyapunov can be done only in the context of studying the stability behavior of the equilibria of nonautonomous systems.
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Stability and Asymptotic Stability

- The new element here is that, while the sol. of an autonomous system depends only on $(t-t_0)$, the sol. of a nonautonomous system may depend on both t and t_0 .
- So, the stability behavior of E.P. will, in general, depend on t_0 .
- The origin x=0 is a stable E.P. for (4.15) if, for each $\varepsilon>0$, and any $t_0\geq 0$ there is $\delta=\delta(\varepsilon,t_0)>0$ such that

$$||x(t_0)|| < \delta \Rightarrow ||x(t)|| < \varepsilon, \ \forall t \ge t_0$$

Stability and Asymptotic Stability

Ch4.5-9

- The constant δ , in general, depends on the initial time t_0 .
- The existence of δ for every t_0 does not necessarily guarantee that there is one constant δ , dependent only on ε , that would work for all t_0 , as illustrated by the next example.

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Example 4.17: Stability Case

Ch4.5-10

- Example 4.17:
- The linear first-order system

$$\dot{x} = (6t\sin t - 2t)x$$

has the solution

$$x(t) = x(t_0) \exp\left[\int_{t_0}^t (6\tau \sin \tau - 2\tau) d\tau\right]$$

= $x(t_0) \exp\left[6\sin t - 6t\cos t - t^2\right]$
 $-6\sin t_0 + 6t_0\cos t_0 + t_0^2$

• For any t_0 , the term $-t^2$ will evertually dominate, which shows that the exp term is bounded for all $t \ge t_0$ by a constant $c(t_0)$ dependent on t_0 .

Example 4.17: Stability Case

Ch4.5-11

Hence,

$$|x(t)| < |x(t_0)|c(t_0), \quad \forall t \ge t_0$$

- For any $\varepsilon > 0$, the choice $\delta = \varepsilon/c(t_0)$ shows that the origin is stable.
- Suppose t_0 takes on the successive values $t_0 = 2n\pi$, for n = 0, 1, 2, ..., and x(t) is evaluated π seconds later in each case.

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Example 4.17: Stability Case

Ch4.5-12

• Then,

$$x(t_0 + \pi) = x(t_0) \exp[(4n + 1)(6 - \pi)\pi]$$

which implies that, for $x(t_0) \neq 0$,

$$\frac{x(t_0+\pi)}{x(t_0)}\to\infty \text{ as } n\to\infty$$

• Thus, given $\varepsilon > 0$, there is no δ independent of t_0 that would satisfy the stability requirement uniformly in t_0 .

Example 4.18: Asymp. Stability Case

Ch4.5-13

- Example 4.18:
- The linear first-order system

$$\dot{x} = -\frac{x}{1+t}$$

has the solution

$$x(t) = x(t_0) \exp(\int_{t_0}^t \frac{-1}{1+\tau} d\tau)$$
$$= x(t_0) \frac{1+t_0}{1+t}$$

- Since $|x(t)| \le |x(t_0)|$, $\forall t \ge t_0$, the origin is clearly stable.
- Actually, given any $\varepsilon > 0$, we can choose δ independent of t_0 .
- It is also clear that

$$x(t) \to 0$$
 as $t \to \infty$

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Example 4.18: Asymp. Stability Case

- Consequently, assording to Definition 4.1, the origin is asymptotically stable.
- Notice, however, that the convergence of x(t) to the origin is not uniform wrt the initial time t₀.
- Recall that convergence of x(t) to the origin is equivalent to saying that, given any $\varepsilon > 0$, there's $T = T(\varepsilon, t_0) > 0$ such that $|x(t)| < \varepsilon$, for all $t \ge t_0 + T$.
- Alghough this is ture for every t_0 , the constant T cannot be chosen independent of t_0 .

Definitions of Stability, etc.

Ch4.5-15

- Definition 4.4:
- The equilibrium point x = 0 of (4.15) is
 - stable if, for each $\varepsilon > 0$, there is $\delta = \delta(\varepsilon, t_0) > 0$ such that $||x(t_0)|| < \delta \Rightarrow ||x(t)|| < \varepsilon$, $\forall t \ge t_0 \ge 0$ (4.16)
 - uniformly stable if, for each $\varepsilon > 0$, there is $\delta = \delta(\varepsilon) > 0$, independent of t_0 , such that (4.16) is satisfied.
 - unstable if it is not stable.
 - asymptotically stable if it is stable and there is a positive constant $c=c(t_0)$ such that $x(t)\to 0$ as $t\to \infty$, for all $||x(t_0)||< c$.

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Definitions of Stability, etc.

- - uniformly asymptotically stable if it is uniformly stable and there is a positive constant c, in. of t_0 , such that for all $||x(t_0)|| < c$, $x(t) \to 0$ as $t \to \infty$, uniformly in t_0 ; that is, for each $\eta > 0$, there is $T = T(\eta) > 0$ such that $||x(t)|| < \eta$, $\forall t \ge t_0 + T(\eta)$, $\forall ||x(t_0)|| < c$
 - globally uniformly asymptotically stable if it is uniformly stable, $\delta(\varepsilon) \text{ can be chosen to satisfy} \\ \lim_{\varepsilon \to \infty} \delta(\varepsilon) = \infty, \text{ and,} \\ \text{for each pair of positive numbers } \eta \ \& \ c, \\ \text{there is } T = T(\eta,c) > 0 \text{ such that} \\ ||x(t)|| < \eta, \ \forall t \geq t_0 + T(\eta,c), \ \forall ||x(t_0)|| < c \\ \end{cases}$

Lemma 4.5 Ch4.5-17

- Lemma 4.5:
- The E.P. x = 0 of (4.15) is
 - uniformly stable

iff there exist a class $\mathcal K$ function α and a positive constant c, independent of t_0 , such that

$$\forall t \ge t_0 \ge 0, \quad \forall ||x(t_0)|| < c$$

$$||x(t)|| \le \alpha(||x(t_0)||) \quad (4.19)$$

- uniformly asymptotically stable iff there exist a class \mathcal{KL} function β and a positive constant c, independent of t_0 , such that

$$\forall t \ge t_0 \ge 0, \quad \forall ||x(t_0)|| < c$$

$$||x(t)|| \le \beta(||x(t_0)||, t - t_0) \quad (4.20)$$

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Lemma 4.5 Ch4.5-18

• — globally uniformly asymptotically stable iff inequality (4.20) is satisfied for any initial state $x(t_0)$.

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Definition 4.5 Ch4.5-19

- Definition 4.5
- The E.P. x = 0 of (4.15) is
 - exponentially stable

if there exist positive constants c,k, &

 λ

such that

$$||x(t)|| \le k||x(t_0)||e^{-\lambda(t-t_0)}, \ \forall ||x(t_0)|| < c$$

- and globally exponentially stable if the above inequality is satisfied for any initial state $x(t_0)$.

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Theorem 4.8: U.S. & Proof

Ch4.5-20

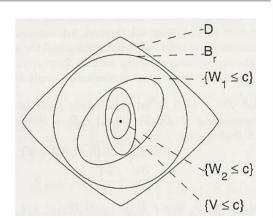
- Theorem 4.8:
- Let x = 0 be an E.P. for (4.15) and $D \subset \mathbb{R}^n$ be a domain containing x = 0.
- Let $V:[0,\infty]\times D\to R$ be a continuously differentiable func such that

$$W_1(x) \le V(t, x) \le W_2(x)$$

$$\frac{\partial V}{\partial t} + \frac{\partial V}{\partial x} f(t, x) \le 0$$

 $\forall t \geq 0$ and $\forall x \in D$, where $W_1(x)$ and $W_2(x)$ are continuous P.D. functions on D.

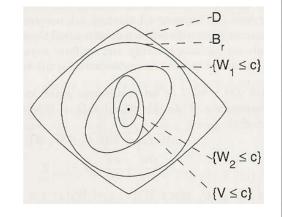




- Proof:
- The derivative of V along the trajectories of (4.15) is given by

$$\dot{V}(t,x) = \frac{\partial V}{\partial t} + \frac{\partial V}{\partial x} f(t,x) \le 0$$

• Choose r > 0 and c > 0such that $B_r \subset D$ and $c < min_{||x||=r}W_1(x)$.



- Then, $\{x \in B_r \mid W_1(x) \le c\}$ is in the interior of B_r .
- ullet Define a time-dependent set $\Omega_{t,c}$ by

$$\Omega_{t,c} = \{ x \in B_r \mid V(t,x) \le c \}$$

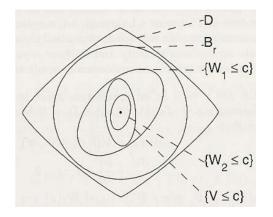
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Theorem 4.8: U.S. & Proof

Ch4.5-22

- Since $W_2(x) \le c \Rightarrow V(t,x) \le c$, the set $\Omega_{t,c}$ contains $\{x \in B_r \mid W_2(x) \le c\}$
- On the other hand, since $V(t,x) \leq c \Rightarrow W_1(x) \leq c$, $\Omega_{t,c}$ is a subset of $\{x \in B_r \mid W_1(x) \leq c\}$.



• Thus.

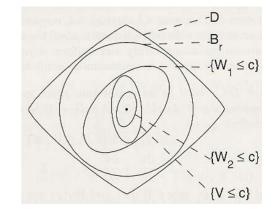
$$\{x \in B_r \mid W_2(x) \le c\} \subset \Omega_{t,c} \subset$$
$$\{x \in B_r \mid W_1(x) \le c\} \subset B_r \subset D$$

for all $t \geq 0$.

Theorem 4.8: U.S. & Proof

Ch4.5-23

In Figure, the surface V(t,x) = c is now dependent on t, and that is why it is surrounded by the time-independent surfaces W₁(x) = c and W₂(x) = c.



- Since $\dot{V}(t,x) \leq 0$ on D, for any $t_0 \geq 0$ and any $x_0 \in \Omega_{t_0,c}$, the solution starting at (t_0,x_0) stays in $\Omega_{t,c}$ for all $t \geq t_0$.
- Therefore, any solution starting in $\{x \in B_r \mid W_2(x) \leq c\}$ stays in $\Omega_{t,c}$, and consequently in $\{x \in B_r \mid W_1(x) \leq c\}$, for all futute time.

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Theorem 4.8: U.S. & Proof

Ch4.5-24

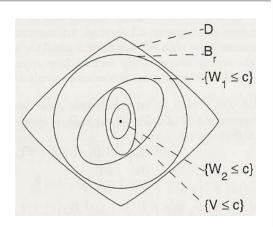
- Hence, the solution is bounded and difined for all $t \ge t_0$.
- Moreover, since $\dot{V} \leq 0$,

$$V(t, x(t)) \le V(t_0, x(t_0)), \ \forall t \ge t_0$$

• By Lemma 4.3, there exist class $\mathcal K$ functions α_1 and α_2 , defined on [0,r], such that

$$\alpha_1(||x||) \le W_1(x) \le$$

$$V(t,x) \le W_2(x) \le \alpha_2(||x||)$$

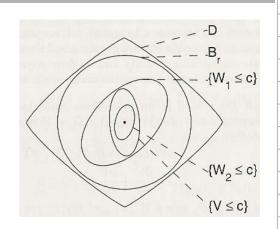


 Combining the preceding two inequalities, we see that

$$||x(t)|| \le \alpha_1^{-1}(V(t, x(t))) \le$$
$$\alpha_1^{-1}(V(t_0, x(t_0))) \le \alpha_1^{-1}(\alpha_2(||x(t_0)||))$$

• Since $\alpha_1^{-1} \circ \alpha_2$ is a class \mathcal{K} function (by Lemma 4.2), the inequality $||x(t)|| \leq \alpha_1^{-1}(\alpha_2(||x(t_0)||))$ shows that the origin is uniformly stable.





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Theorem 4.9: U.A.S. & G.U.A.S.

Ch4.5-26

- Theorem 4.9:
- Suppose the assumptions of Theorem 4.8 are satisfied with strengthened inequality:

$$\frac{\partial V}{\partial t} + \frac{\partial V}{\partial x} f(t, x) \le -W_3(x)$$

 $\forall t \geq 0$ and $\forall x \in D$, where $W_3(x)$ is a continuous P.D. func on D.

 Then, x = 0 is uniformly asymptotically stable.

Theorem 4.9: U.A.S. & G.U.A.S.

Ch4.5-27

 \bullet Moreover, if r and c are chosen such that

$$B_r = \{||x|| \le r\} \subset D \& c < \min_{||x||=r} W_1(x),$$

then every trajectory starting

in
$$\{x \in B_r \mid W_2(x) \le c\}$$
 satisfies

$$||x(t)|| \le \beta(||x(t_0)||, t - t_0, \ \forall t \ge t_0 \ge 0$$

for some class \mathcal{KL} function β .

• Finally, if $D = R^n$ and $W_1(x)$ is radially unbounded,

then x = 0 is

globally uniformly asymptotically stable.

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Theorem 4.9: U.A.S. & G.U.A.S.

Ch4.5-28

- Proof:
- Continuing with the proof of Thm 4.8, we know that trajectories starting in $\{x \in B_r \mid W_2(x) \le c\}$ stay in $\{x \in B_r \mid W_1(x) \le c\}$ for all $t \ge t_0$.
- By Lemma 4.3,

there exists a class K function α_3 , defined on [0, r], such that

$$\dot{V}(t,x) = \frac{\partial V}{\partial t} + \frac{\partial V}{\partial x} f(t,x)
\leq -W_3(x)
\leq -\alpha_3(||x||)$$

• Using the inequality

$$V \le \alpha_2(||x||) \Longleftrightarrow \alpha_2^{-1}(V) \le ||x|| \Longleftrightarrow$$
$$\alpha_3(\alpha_2^{-1}(V)) \le \alpha_3(||x||)$$

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Theorem 4.9: U.A.S. & G.U.A.S.

Ch4.5-29

We see that

V satisfies the differential inequality

$$\dot{V} \le -\alpha_3(\alpha_2^{-1}(V)) \triangleq -\alpha(V)$$

where $\alpha = \alpha_3 \circ \alpha_2^{-1}$ is a class \mathcal{K} function defined on [0, r]. (See Lemma 4.2.)

- Assume, without loss of generality, that
 α is locally Lipschitz.
- ullet Let y(t) satisfy the autonomous equation

$$\dot{y} = -\alpha(y), \ y(t_0) = V(t_0, x(t_0)) \ge 0$$

• By (the comparison) Lemma 3.4,

$$V(t, x(t)) \leq y(t), \ \forall t \geq t_0$$

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Theorem 4.9: U.A.S. & G.U.A.S.

Ch4.5-30

By Lemma 4.4,

there exists a class \mathcal{KL} function $\sigma(r,s)$ defined on $[0,r] \times [0,\infty]$ such that

$$V(t, x(t)) \leq \sigma(V(t_0, x(t_0)), t - t_0),$$

$$\forall V(t_0,x(t_0)) \in [0,c]$$

• Therefore, any solution starting in

$$\{x \in B_r \mid W_2(x) \le c\}$$
 satisfies the inequality

$$||x(t)|| \le \alpha_1^{-1}(V(t, x(t)))$$

$$\leq \alpha_1^{-1}(\sigma(V(t_0, x(t_0)), t - t_0))$$

$$\leq \alpha_1^{-1}(\sigma(\alpha_2(||x(t_0)||), t-t_0))$$

$$\triangleq \beta(||x(t_0)||, t - t_0)$$

Theorem 4.9: U.A.S. & G.U.A.S.

Ch4.5-31

- Lemma 4.2 shows that β is a class \mathcal{KL} function.
- Thus, inequality (4.20) is satisfied, which implies that

x = 0 is uniformly asymptotically stable.

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Theorem 4.9: U.A.S. & G.U.A.S.

- If $D=R^n$, the functions α_1,α_2 , and α_3 are defined on $[0,\infty)$.
- Hence, α , and consequently β , are independent of c.
- As W₁(x) is radially unbounded,
 c can be chosen arbitrarily large
 to include any initial state in {W₂(x) ≤ c}.
- Thus, (4.20) holds for any initial state, showing that the origin is globally uniformly asymptotically stable.
- QED

PD, ND & US, UAS, GUAS

Ch4.5-33

• A function V(t,x) is said to be

positive semidefinite

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if V(t,x) \geq 0,
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positive definite

```
if V(t,x) \geq W_1(x)
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for some positive definite function $W_1(x)$,

• radially unbounded

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if W_1(x) is so,
```

decrescent

```
if V(t,x) \leq W_2(x).
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• negative definite (semidefinite)

if -V(t,x) is positive definite (semidefinite).

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PD, ND & US, UAS, GUAS

Ch4.5-34

- Therefore, Theorems 4.8 and 4.9 say that the origin is
 - uniformly stable

if there is a continuously differentiable, PD, decresscent function V(t,x), whose derivative along the trajectories of the system is negative semidefinite.

- uniformly asymptototically stable
 if the derivative is negative definite, and
- globally uniformly asymptotically stable if the conditions for uniform asymptotic stability hold globally with a radially unbounded V(t,x).

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Theorem 4.10: E.S. & G.E.S.

Ch4.5-35

- Theorem 4.10:
- Let x = 0 be an E.P. for (4.15) and $D \subset \mathbb{R}^n$ be a domain containing x = 0.
- Let $V: [0, \infty] \times D \to R$ be a continuously differentiable function s.t.

$$|k_1||x||^a \le V(t,x) \le |k_2||x||^a$$
 (4.25)

$$\frac{\partial V}{\partial t} + \frac{\partial V}{\partial x} f(t, x) \le -k_3 ||x||^a$$
 (4.26)

 $\forall t \geq 0 \text{ and } \forall x \in D$,

where k_1 , k_2 , k_3 , and a are + constants.

- Then, x = 0 is exponentially stable.
- If the assumptions hold globally, then x = 0 is globally exponentially stable.

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Theorem 4.10: E.S. & G.E.S.

Ch4.5-36

- Proof:
- With the help of Figure 4.7,
 it can be seen that for sufficiently small c,
 trajectories starting in {k₂||x||^a ≤ c},
 remain bounded for all t ≥ t₀.
- ullet Inequalities (4.25) and (4.26) show that V satisfies the differential inequality

$$\dot{V} \le -\frac{k_3}{k_2}V$$

• By (the comparison) Lemma 3.4,

$$V(t, x(t)) \le V(t_0, x(t_0))e^{-(\frac{k_3}{k_2})(t-t_0)}$$

Theorem 4.10: E.S. & G.E.S.

Ch4.5-37

• Hence,

$$||x(t)|| \leq \left[\frac{V(t, x(t))}{k_1}\right]^{1/a}$$

$$\leq \left[\frac{V(t_0, x(t_0))e^{-(k_3/k_2)(t-t_0)}}{k_1}\right]^{1/a}$$

$$\leq \left[\frac{k_2||x(t_0)||^a e^{-(k_3/k_2)(t-t_0)}}{k_1}\right]^{1/a}$$

$$= \left(\frac{k_2}{k_1}\right)^{1/a}||x(t_0)||e^{-(k_3/k_2a)(t-t_0)}$$

- Thus, the origin is exponentially stable.
- If all the assumptions hold globally, c can be chosen arbitrarily large and the foregoing inequality holds for all $x(t_0) \in \mathbb{R}^n$.
- QED

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Example 4.19: G.U.A.S.

Ch4.5-38

- Example 4.19 :
- Consider the scalar system

$$\dot{x} = -[1 + q(t)]x^3$$

where g(t) is continuous and $g(t) \ge 0$ for all $t \ge 0$.

Using the Lyapunov function candidate

$$V(x) = x^2/2,$$

we obtain

$$\dot{V}(t,x) = -[1+g(t)]x^4 \le -x^4,$$

 $\forall x \in R, \ \forall t > 0$

 The assumptions of Theorem 4.9 are satisfied globally

with
$$W_1(x) = W_2(x) = V(x)$$
 and $W_3(x) = x^4$.

• Hence, the origin is

globally uniformly asymptotically stable.

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Example 4.20: G.E.S.

Ch4.5-39

- Example 4.20 :
- Consider the system

$$\dot{x}_1 = -x_1 - g(t)x_2$$

$$\dot{x}_2 = x_1 - x_2$$

where g(t) is cont. diff. and satisfies

$$0 \le g(t) \le k$$
 and $\dot{g}(t) \le g(t), \forall t \ge 0$

• Taking $V(t,x) = x_1^2 + [1+g(t)]x_2^2$ as a Lyapunov function candidate, it can be easily seen that

$$x_1^2 + x_2^2 \le V(t, x) \le x_1^2 + (1 + k)x_2^2, \ \forall x \in \mathbb{R}^2$$

 Hence, V(t,x) is PD, decrescent, and radially unbounded.

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Example 4.20: G.E.S.

Ch4.5-40

 The derivative of V along the trajectories of the system is given by

$$\dot{V}(t,x) = -2x_1^2 + 2x_1x_2 - [2 + 2g(t) - \dot{g}(t)]x_2^2$$

Using the inequality

$$2 + 2g(t) - \dot{g}(t) \ge 2 + 2g(t) - g(t) \ge 2$$

we obtain

$$\dot{V}(t,x) \leq -2x_1^2 + 2x_1x_2 - 2x_2^2$$

$$= -\begin{bmatrix} x_1 \\ x_2 \end{bmatrix}^T \begin{bmatrix} 2 & -1 \\ -1 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

$$\triangleq -x^T Q_x$$

where Q is PD; therefore, $\dot{V}(t,x)$ is ND.

Example 4.20: G.E.S.

Ch4.5-41

- Thus, all the assumptions of Thm 4.9 are satisfied globally with PD quadratic func W₁, W₂, and W₃.
- Recalling that
 - a PD quadratic function $x^T Px$ satisfies

$$\lambda_{\min}(P)x^Tx \le x^TPx \le \lambda_{\max}(P)x^Tx$$

we see that the conditions of Thm 4.10 are satisfied globally with a=2.

 Hence, the origin is globally exponentially stable.

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Example 4.21: G.E.S. of LTV System

Ch4.5-42

- Example 4.21:
- The linear time-varying system

$$\dot{x} = A(t)x$$

has an E.P. at x = 0.

- Let A(t) be continuous for all $t \ge 0$.
- Suppose there is a cont. diff., sym., bdd, PD matrix P(t); that is,

$$0 < c_1 I \le P(t) \le c_2 I, \ \forall t \ge 0$$

which satisfies the matrix diff. eqn (4.28)

$$-\dot{P}(t) = P(t)A(t) + A^{T}(t)P(t) + Q(t)$$

where Q(t) is cont., sym., and PD; that is,

$$Q(t) \ge c_3 I > 0, \ \forall t \ge 0$$

• The Lyapunov function candidate

$$V(t,x) = x^T P(t)x$$

satisfies

$$|c_1||x||_2^2 \le V(t,x) \le |c_2||x||_2^2$$

and its derivative along the trajectories of the system (4.27) is given by

$$\dot{V}(t,x) = x^T \dot{P}(t)x + x^T P(t)\dot{x} + \dot{x}^T P(t)x$$

$$= x^T [\dot{P}(t) + P(t)A(t) + A^T(t)P(t)]x$$

$$= -x^T Q(t)x$$

$$\leq -c_3||x||_2^2$$

Thus, all the assumptions of Thm 4.10 are satisfied globally with a = 2, and we conclude that the origin is globally exponentially stable.

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