

*Stability
and Control:
Theory,
Methods and
Applications
Volume 18*

Stability and Stabilization of Nonlinear Systems with Random Structure

I. Ya. Kats and
A. A. Martynyuk

0175-13
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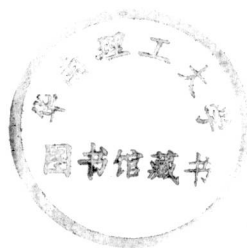
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E200300226

London and New York

First published 2002
by Taylor & Francis
11 New Fetter Lane, London EC4P 4EE

Simultaneously published in the USA and Canada
by Taylor & Francis Inc,
29 West 35th Street, New York, NY 10001

Taylor & Francis is an imprint of the Taylor & Francis Group

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Publisher's Note

This book has been prepared from camera-ready copy provided by the authors

Printed and bound in Great Britain by TJ International Ltd, Padstow, Cornwall

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British Library Cataloguing in Publication Data

A catalogue record for this book is available from the British Library

Library of Congress Cataloging in Publication Data

A catalog record has been requested

ISBN 0-415-27253-x

Stability and Stabilization of Nonlinear Systems with Random Structure

Stability and Control: Theory, Methods and Applications

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Introduction to the Series

The problems of modern society are both complex and interdisciplinary. Despite the apparent diversity of problems, tools developed in one context are often adaptable to an entirely different situation. For example, consider Lyapunov's well known second method. This interesting and fruitful technique has gained increasing significance and has given a decisive impetus for modern development of the stability theory of differential equations. A manifest advantage of this method is that it does not demand the knowledge of solutions and therefore has great power in application. It is now well recognized that the concept of Lyapunov-like functions and the theory of differential and integral inequalities can be utilized to investigate qualitative and quantitative properties of nonlinear dynamic systems. Lyapunov-like functions serve as vehicles to transform the given complicated dynamic systems into a relatively simpler system and therefore it is sufficient to study the properties of this simpler dynamic system. It is also being realized that the same versatile tools can be adapted to discuss entirely different nonlinear systems, and that other tools, such as the variation of parameters and the method of upper and lower solutions provide equally effective methods to deal with problems of a similar nature. Moreover, interesting new ideas have been introduced which would seem to hold great potential.

Control theory, on the other hand, is that branch of application-oriented mathematics that deals with the basic principles underlying the analysis and design of control systems. To control an object implies the influence of its behavior so as to accomplish a desired goal. In order to implement this influence, practitioners build devices that incorporate various mathematical techniques. The study of these devices and their interaction with the object being controlled is the subject of control theory. There have been, roughly speaking, two main lines of work in control theory which are complementary. One is based on the idea that a good model of the object to be controlled is available and that we wish to optimize its behavior, and the other is based on the constraints imposed by uncertainty about the model in which the object operates. The control tool in the latter is the use of feedback in order to correct for deviations from the desired behavior. Mathematically, stability theory, dynamic systems and functional analysis have had a strong influence on this approach.

Volume 1, *Theory of Integro-Differential Equations*, is a joint contribution by V. Lakshmikantham (USA) and M. Rama Mohana Rao (India).

Volume 2, *Stability Analysis: Nonlinear Mechanics Equations*, is by A.A. Martynyuk (Ukraine).

Volume 3, *Stability of Motion of Nonautonomous Systems: The Method of Limiting Equations*, is a collaborative work by J. Kato (Japan), A.A. Martynyuk (Ukraine) and A.A. Shestakov (Russia).

Volume 4, *Control Theory and its Applications*, is by E.O. Roxin (USA).

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Volume 18 *Stability and Stabilization of Nonlinear Systems with Random Structure* by I.Ya. Kats (Russia) & A.A. Martynyuk (Ukraine).

Due to the increased interdependency and cooperation among the mathematical sciences across the traditional boundaries, and the accomplishments thus far achieved in the areas of stability and control, there is every reason to believe that many breakthroughs await us, offering existing prospects for these versatile techniques to advance further. It is in this spirit that we see the importance of the "Stability and Control" series, and we are immensely thankful to Taylor & Francis for their interest and cooperation in publishing this series.

Preface

Probability models are widely used in the investigation of real processes occurring in nature and technology. This involves consideration of ordinary differential equations, the parameters of which are random time functions. Since stability is one of the main conditions of the process physical realization, analysis of probability models has resulted in the corresponding development of a general theory of motion stability known as stochastic stability theory.

The Lyapunov function (functionals) method has proved to be a most versatile and powerful approach in the investigation of the stability of determined systems. The main advantage of this method is that the stability of the system can be assessed without immediate integration of the differential motion equations.

The insuperable difficulties associated with the integration of stochastic systems mean that the stability theory to such systems is based on the fundamental ideas of the Lyapunov functions method.

To construct an efficient stability theory of stochastic systems the following are of prime importance:

- consideration of systems possessing Markov properties (absence of after-effects);
- concept of strong probability stability of the asymptotic behaviour of the process realizations;
- use of the auxiliary Lyapunov functions and, in particular, the notion of the auxiliary function derivative by virtue of the system whose computation does not require integration of the stochastic perturbed motion equations.

The abovementioned approach for systems with random Markov parameters was proposed by Krasovskii in 1960 and set forth by Kats and Krasovskii. The ensuing intensive development of this approach related mainly to investigation of the stability of solutions of stochastic differential Ito equations. The results have been presented in many well-known and important monographs and textbooks. However, many experts in this area were unaware of investigations on the stability of systems with random Markov parameters because the papers were published in different journals. This has also been the case for problems on the stabilization of controlled motions for which the results for systems with random parameters were also published in the early 1960s in journal papers by Krasovskii and Lidskii.

Our aim is to fill this gap and we hope that this monograph will be of valuable in this field help to experts and beginners alike.

This book consists of six chapters. The first chapter covers background material and the ideas of the theory of probability processes. Some examples from mechanics show the essence of the process of modelling real phenomena using systems of ordinary differential equations with random structure.

Chapter 2 sets out the method of analysis of the stochastic stability of systems with random structure. The method is based on scalar Lyapunov functions and the idea of an averaged derivative of an auxiliary function along solutions of the stochastic system.

In Chapter 3 describes the analysis of stochastic stability based on Lyapunov's matrix function method. Here stochastic singularly perturbed systems are studied together with systems of ordinary differential equations with random parameters.

Chapter 4 presents the results of the stability analysis of systems with random structure using the Lyapunov function constructed for the first approximation of a nonlinear system.

Chapter 5 discusses the problem of constructing systems with a prescribed type of motion stability for the optimal of the transient process.

The concluding chapter shows how efficient stability criteria for solutions of stochastic models of real systems can be obtained using the method of matrix-valued Lyapunov functions.

Thus, this monograph develops the theory of stochastic stability and stabilization for objects modelled using differential equations the parameters of which are Markov functions of a quite general nature.

The assumption that at random times of jump-like change of system parameters the phase vector of its state can also change in a jump-like way is new. Such systems are called systems with random structure. This term is different to that used in some publications on the theory of automatic control and describes a wider class of systems.

Our approach to discontinuous phase trajectories in this monograph differs from the model of generalized stochastic differential Ito or Poisson equations, and is in our opinion an efficient one.

The idea of writing this monograph came from Professor A.A.Martynyuk. The book describes work done during 1960 – 1999.

Acknowledgements

We are deeply indebted to all those students and editors who have used this work and who have encouraged our approach.

We especially thank our colleagues who have patiently worked from earlier text versions and who have continued to be enthusiastically involved.

Collaborators from the Department of Higher Mathematics of the Ural State Academy of Communication Ways (Yekaterinburg, Russia), Tatjana Volkova and Ol'ga Khramtsova and collaborators from the Stability of Processes Department of the Institute of Mechanics, the National Academy of Sciences of Ukraine, Svetlana Rasshivalova, Larisa Chernetskaya and Alexander Chernienko have rendered great assistance to the authors in preparing the final version of this book.

Finally, we are grateful to the editors and production staff at Gordon and Breach Science Publishers for their assistance, good ideas and patience.

I. Ya. Kats

A. A. Martynyuk

Contents

Introduction to the Series	xi
Preface	xiii
1 Preliminary Analysis	1
1.0 Introductory Remarks	1
1.1 Random Variables and Probability Distributions	2
1.1.1 A multidimensional normal (Gaussian) distribution	4
1.1.2 A Poisson distribution with parameter $\lambda > 0$	5
1.2 Probability Processes and their Mathematical Description. Markov Processes	5
1.3 Random Differential Equations. Modelling of Systems Exposed to Random Perturbations	10
1.4 System with Random Structure. Examples	14
1.5 Comments and References	22
2 Stability Analysis Using Scalar Lyapunov Functions	23
2.0 Introductory Remarks	23
2.1 Stability Concepts for Stochastic Systems	24
2.2 Random Scalar Lyapunov Functions	28

2.3	Conditions of Stability in Probability	34
2.4	Converse Theorems	46
2.5	Stability in Mean Square	52
2.6	Stability in Mean Square of Linear Systems	64
2.7	Comments and References	69
3	Stability Analysis Using Multicomponent Lyapunov Functions	73
3.0	Introductory Remarks	73
3.1	Vector Lyapunov Functions	74
3.1.1	A scalar approach	75
3.1.2	A vector approach	80
3.2	Stochastic Matrix-Valued Lyapunov Functions	83
3.2.1	The structure of averaged derivatives of stochastic matrix-valued functions	87
3.3	Stability Analysis in General	93
3.4	Stability Analysis of Systems in Ito's Form	95
3.4.1	Decomposition of perturbed motion equations	95
3.4.2	The structure of averaged derivatives of hierarchical matrix-valued functions	98
3.4.3	Sufficient conditions of stability in probability of a stochastic Ito system	100
3.5	Stochastic Singularly Perturbed Systems	104
3.5.1	Statement of the problem and main definitions	104
3.5.2	SMVF for singularly perturbed systems	106
3.5.3	Theorems on stability in the whole of a singularly perturbed system	109
3.5.4	A stochastic linear autonomous singularly perturbed system	112
3.6	Large-Scale Singularly Perturbed Systems	117
3.6.1	Description of the systems	117
3.6.2	Independent subsystems	119
3.6.3	Stability conditions for stochastic singularly perturbed autonomous large-scale systems	120

3.6.4 Analysis of linear autonomous singularly perturbed large-scale system	129
3.7 Comments and References	133
4 Stability Analysis by the First-Order Approximation	135
4.0 Introductory Remarks	135
4.1 Stability Criterion by the First-Order Approximation	135
4.1.1 Asymptotic stability in probability in the whole and exponential stability in mean square	135
4.1.2 A systems with random structure and slowly-varying right-hand sides	138
4.2 Stability with Respect to the First-Order Approximation (continued)	141
4.2.1 The system of the first-order approximation with constant structure	141
4.2.2 The system of the first-order approximation with an unstable structure	144
4.3 Stability by First-Order Approximation of Systems with Random Delay	149
4.4 Convergence of Stochastic Approximation Procedures	156
4.4.1 The Robbins – Monroe procedure	156
4.4.2 The stochastic programming procedure	157
4.4.3 The procedure of establishing the root of an unknown function	160
4.4.4 Time-continuous measurements in the presence of random jumps	162
4.5 Comments and References	163
5 Stabilization of Controlled Systems with Random Structure	165
5.0 Introductory Remarks	165
5.1 Problems of Stabilization	166
5.2 Optimal Stabilization	171
5.3 Linear-Quadratic Optimal Stabilization	175

5.4	Sufficient Stabilization Conditions for Linear Systems	180
5.5	Optimal Solution Existence	186
5.6	The Small Parameter Method Algorithm	191
5.7	Comments and References	199
6	Applications	201
6.0	Introductory Remarks	201
6.1	A Stochastic Version of the Lefschetz Problem	202
6.2	Stability in Probability of Oscillating Systems	204
6.3	Stability in Probability of Regulation Systems	208
6.4	Price Stability in a Stochastic Market Model	211
6.4.1	A stochastic market model	212
6.4.2	A management problem based on stability conditions	212
6.4.3	Analysis of stability	213
6.5	Comments and References	218
	References	219
	Index	235

1 Preliminary Analysis

1.0 Introductory Remarks

This chapter forms an introduction. It presents the main ideas of the theory of probability processes, particularly Markov processes, which are used in this book. The various types of stochastically differential equations are discussed and the possibilities for their use in modelling systems subject to random perturbations. In particular, perturbations are considered that result in random changes of the system structure.

Sections 1.1 and 1.2 set out standard information from the probability theory and theory of random processes including the methods of description of pure discontinuous Markov processes and Markov chains with a finite number of states.

Section 1.3 describes the known standard probability processes such as the Wiener and Poisson processes. On this basis stochastic differential Ito and Poisson equations are considered. Examples of mathematical models described by these types of equation are cited.

Section 1.4 deals with systems of ordinary differential equations the parameters of which are random Markov processes. The various behaviours of the phase trajectories at the times of random jump-like change of the system parameters are discussed. A class of systems with random structure is determined and the constructive methods of description of such systems are proposed. Concrete problems of mechanics and other problems are considered which involve the necessity to study systems with random structure.

1.1 Random Variables and Probability Distributions

This section deals with the main terms and fundamental ideas of probability theory. They will be used in subsequent sections without additional references.

The reader is assumed to have be familiar with the following:

- (1) the random variable ξ ;
- (2) the *distribution function* $F_\xi(x)$ of the random variable ξ determined as $F_\xi(x) = P\{\xi < x\}$ and its fundamental properties, ($P(A)$ is the probability of event A);
- (3) events related to the values of the random variable ξ and their probabilities;
- (4) mathematical expectation $E\xi$ of the random variable and higher order moments $E\xi^k$;
- (5) the complete probability formula and Byes formula.

The *random variable* ξ is called *discrete* if there exists a finite or countable set of different numbers x_1, x_2, \dots , such that $p_i = P\{\xi = x_i\} > 0$, $i = 1, 2, \dots$, and $\sum p_i = 1$.

If there exists a nonnegative function $p_\xi(x)$ defined on the whole axis $-\infty < x < +\infty$ such that the distribution function $F_\xi(x)$ can be represented as

$$F_\xi(x) = \int_{-\infty}^x p_\xi(t) dt, \quad (1.1.1)$$

then $p_\xi(x)$ is called a *distribution density*, and the random variable ξ is continuous.

If ξ is a discrete random variable, then

$$E\xi^k = \sum_i x_i^k p_i, \quad (1.1.2)$$

providing the series (1.1.2) absolutely converges.

The moments for continuous random variables are determined by the correlation

$$E\xi^k = \int_{-\infty}^{+\infty} x^k p_\xi(x) dt, \quad (1.1.3)$$

provided that the integral (1.1.3) is absolutely convergent.

The *dispersion* $D\xi = \sigma_\xi^2$ of the random variable is defined as

$$D\xi = \sigma_\xi^2 = E(\xi - E\xi)^2 \quad (1.1.4)$$

and $\sigma_\xi = \sqrt{D\xi}$ is called the *mean square deviation*.