

8.3. $g_1(y, 0) = 0, g_2(y, 0) = 0, A_1 = 0$. 满足定理 8.1.

$\exists \delta > 0, \forall \|y\| < \delta, \forall z = h(y) = 0$, 满足

$$0 = A_2 h(y) + g_2(y, h(y)) - \frac{\partial h}{\partial y}(y) [A_1 y + g_1(y, h(y))].$$

$$\therefore g_1(y, 0) = 0, A_1 = 0$$

$$\therefore \dot{y} = 0$$

\therefore 降阶系统原点稳定, Lyapunov $V(y) = y^T y$ 满足定理 8.1

$$\text{即 } \frac{\partial V}{\partial y} [A_1 y + g_1(y, h(y))] \leq 0.$$

\therefore 整个系统原点稳定.

8.6. (4). $\dot{x}_1 = ax_1^2 - x_2^2, a \neq 0$

$$\dot{x}_2 = -x_2 + x_1^2 + x_1 x_2.$$

$$A = \left. \frac{\partial f}{\partial x} \right|_{x=0} = \begin{bmatrix} 0 & 0 \\ 0 & -1 \end{bmatrix}.$$

$$\text{令 } y = x_1, z = x_2; \dot{y} = ay^2 - z^2, \dot{z} = -z + y^2 + yz.$$

$$\mathcal{N}(h(y)) = h'(y) [ay^2 - z^2 h(y)] + h(y) - y^2 - y h(y) = 0, h(0) = h'(0) = 0.$$

将 $h(y) = O(|y|^2)$ 代入降阶系统, $\dot{y} = ay^2 + O(|y|^4), a \neq 0$.

\therefore 系统原点不稳定.

(4).

$$\dot{x}_1 = x_1^2 x_2$$

$$\dot{x}_2 = -x_1^3 - x_2$$

$$A = \left. \frac{\partial f}{\partial x} \right|_{x=0} = \begin{bmatrix} 0 & 0 \\ 0 & -1 \end{bmatrix}.$$

$$\text{令 } y = x_1, z = x_2; \dot{y} = y^2 z, \dot{z} = -z - y^3.$$

$$\mathcal{N}(h(y)) = -h'(y) y^2 h(y) - h(y) - y^3 = 0, h(0) = h'(0) = 0.$$

将 $h(y) = O(|y|^2)$ 代入, 无法得到; 将 $h(y) = h_2 y^2 + O(|y|^3)$ 代入, $h_2 = 0$.

将 $h(y) = h_3 y^3 + O(|y|^4)$ 代入, $h_3 = -1$. 则 $\dot{y} = -y^4 + O(|y|^6)$.

\therefore 系统原点渐近稳定.

$$16). \dot{x}_1 = -x_1 + x_2^3(x_1 + x_2 - 1)$$

$$\dot{x}_2 = x_2^3(x_1 + x_2 - 1)$$

$$A = \frac{\partial f}{\partial x} \Big|_{x=0} = \begin{bmatrix} -1 & 0 \\ 0 & 0 \end{bmatrix}$$

$$\cdot \quad \begin{cases} y = x_2, & z = x_1; \\ \dot{y} = y^3(z + y - 1), & \dot{z} = -z - y^2 + y^3(z + y - 1). \end{cases}$$

$$N(h(y)) = h'(y) [y^3(h(y) + y - 1) + h(y) - y^3(h(y) + y - 1)] = 0, \quad h(0) = h'(0) = 0$$

$$\phi(y) = 0, \quad h(y) = O(|y|^3), \quad \text{降阶系统为 } \dot{y} = -y^3 + O(|y|^4).$$

\therefore 系统原点渐近稳定

18).

$$\dot{x}_1 = -2x_1 + 3x_2 + x_3 + x_1^2$$

$$\dot{x}_2 = x_1 + x_1^2 + x_2$$

$$\dot{x}_3 = x_1^2$$

$$A = \frac{\partial f}{\partial x} \Big|_{x=0} = \begin{bmatrix} -2 & 3 & 1 \\ 1 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

$$\begin{cases} y = x_3, & z = \begin{bmatrix} x_1 + x_3 \\ x_2 - x_3 \end{bmatrix}, & y = (z_1 - y)^2, & \begin{cases} \dot{z}_1 = -2z_1 - 3z_2 + y^2 + (z_1 - y)^2 \\ \dot{z}_2 = z_1 + z_2 \end{cases} \end{cases}$$

$$N_1(h(y)) = h'(y) [h(y) - y^2 + 2h(y) + 3h_2(y) - y^2 - [h(y) - y]^2$$

$$N_2(h(y)) = h_2'(y) [h(y) - y]^2 - h(y) - h_2(y), \quad h(0) = h'(0) = 0.$$

$$\phi(y) = 0, \quad N_1(0) = O(|y|^2), \quad N_2(0) = 0.$$

$$\dot{y} = y^2 + O(|y|^3), \quad \text{原点不稳定.}$$

\therefore 系统原点不稳定.

$$\dot{x}_1 = ax_1x_2 - x_1^3$$

$$\dot{x}_2 = -x_2 + bx_1x_2 + cx_1^2$$

$$A = \frac{\partial f}{\partial x} \Big|_{x=0} = \begin{bmatrix} 0 & 0 \\ 0 & -1 \end{bmatrix}$$

$$\begin{cases} y = x_1, & z = x_2; \\ \dot{y} = ayz - y^3, & \dot{z} = -z + byz + cy^2. \end{cases}$$

$$N(h(y)) = h'(y) [ayh(y) - y^3] + h(y) - byh(y) - cy^2 = 0, \quad h(0) = h'(0) = 0.$$

$$\text{将 } h(y) = h_2y^2 + O(|y|^3) \text{ 代入, } h_2 = c, \text{ 降阶系统为:}$$

$$\dot{y} = (ac - 1)y^3 + O(|y|^4).$$

①. $ac - 1 > 0$, 原点不稳定.

②. $ac - 1 < 0$, 原点渐近稳定.

③. $ac - 1 = 0$, $\begin{cases} h(y) = cy^2 + h_3y^3 + O(|y|^4), & h_3 = bc. \end{cases}$

降阶系统为: $\dot{y} = \frac{ac-1}{0}y^2 + by^4 + O(|y|^5) = by^4 + O(|y|^5)$

③.①. $ac-1=0, b \neq 0$. 原点不稳定.

③.② $ac-1=0, b=0, h(y)=cy^2, \dot{y}=0 \Leftarrow$ 降阶系统, 原点稳定.

Lyapunov $V(y)=y^2$ 满足推论 8.1. 则整个系统原点稳定.

8.14.

$\dot{x} = f(x), V(x) = x_1^2 + x_2^2, D = \{x \in \mathbb{R}^2 \mid |x_2| < 1, |x_1 - x_2| < 1\}$

设 $[\frac{\partial V}{\partial x}] f(x)$ 在 D 上负定. 令 $c = \min_{x \in \partial D} V(x)$.

则 $\Omega_c = \{V(x) < c\}$ 为吸引区域.

$\min_{x_2=1, 0 \leq x_1 \leq 2} \{x_1^2 + x_2^2\} = 1, \quad \min_{x_2=-1, -2 \leq x_1 \leq 0} \{x_1^2 + x_2^2\} = 1.$

$\min_{x_1-x_2=1, 0 \leq x_1 \leq x_2} \{x_1^2 + x_2^2\} = \min_{0 \leq x_1 \leq 2} \{x_1^2 + (x_1-1)^2\} = \frac{1}{2}.$

$\min_{x_1-x_2=-1, -2 \leq x_1 \leq 0} \{x_1^2 + x_2^2\} = \min_{-2 \leq x_1 \leq 0} \{x_1^2 + (x_1+1)^2\} = \frac{1}{2}.$

$\therefore c = \frac{1}{2}$. 吸引区域为 $\{x \in \mathbb{R}^2 \mid x_1^2 + x_2^2 < \frac{1}{2}\}$.

8.16.

$\dot{x}_1 = x_2$

$\dot{x}_2 = -x_2 - x_1 + x_1^3 = -x_2 - (x_1 - x_1^3)$

$\int V(x) = \frac{1}{2}x_2^2 + \int_0^{x_1} (y - y^3) dy = \frac{1}{2}x_2^2 + \frac{1}{2}x_1^2 - \frac{1}{4}x_1^4$

当 $|x_1| < 1$ 时, $V(x)$ 正定.

$\dot{V}(x) = (x_1 - x_1^3)x_2 + x_2[-x_2 - (x_1 - x_1^3)] = -x_2^2$

$\dot{V}(x) = 0 \Rightarrow x_2(t) \equiv 0 \Rightarrow x_1(t) = x_1^3(t) \Rightarrow x_1(t) = 0, |x_1| < 1.$

\therefore 原点渐近稳定, 吸引区域为 $\Omega_c = \{x \in \mathbb{R}^2 \mid V(x) < c\}$.

$\Omega_c \subset D$ 对 $\forall c < \frac{1}{4}$ 满足, 故 $\Omega_c = \{x \in \mathbb{R}^2 \mid V(x) < \frac{1}{4}\}$.

8.21.

$$\dot{x}_1 = x_2.$$

$$\dot{x}_2 = -\sin x_1 - g(t)x_2.$$

$g(t)$ 连续可微, $\forall t \geq 0, 0 < k_1 \leq g(t) \leq k_2$.

将系统在 $x=0$ 线性化. $\dot{x}_1 = x_2, \dot{x}_2 = -x_1 - g(t)x_2$.

$$\text{令 } V(x) = \frac{1}{2}(x_1^2 + x_2^2), \quad V(x) = x_1 x_2 - x_1 x_2 - g(t)x_2^2 \leq -k_1 x_2^2.$$

$$A = A(t) = \begin{bmatrix} 0 & 1 \\ -1 & g(t) \end{bmatrix}, \quad \bar{A} = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}, \quad C(t) = [0 \quad \sqrt{g(t)}].$$

$g(t) \geq k_1, (A, C(t))$ 为一致可观的,

$\therefore A(t) = \bar{A} - C^T(t)C(t), C(t)$ 为一致有界的.

$\therefore (A(t), C(t))$ 为一致可观的. 取 $-P(t) = P(t)A(t) + A^T(t)P(t) + C^T(t)C(t)$

\therefore 线性系统原点指数稳定.

$$P = \frac{1}{2}I.$$

\therefore 据定理 4.13, 非线性系统原点指数稳定.

8.22.

$$\dot{x}_1 = -x_1 - x_2 - \alpha(t)x_3, \quad \dot{x}_2 = x_1, \quad \dot{x}_3 = \alpha(t)x_1, \quad \alpha(t) = \sin t + \sin 2t.$$

$$\dot{x} = \begin{bmatrix} -1 & -1 & -\alpha(t) \\ 1 & 0 & 0 \\ \alpha(t) & 0 & 0 \end{bmatrix} x = A(t)x, \quad \text{令 } V(x) = x^T x.$$

$$\dot{V}(x) = x^T [A(t) + A^T(t)] x = -x_1^2 = -x^T C^T C x, \quad C = [1, 0, 0].$$

$$\text{令 } K(t) = [-1, 1, \alpha(t)]^T, \quad A(t) - K(t)C = \begin{bmatrix} 0 & -1 & -\alpha(t) \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}.$$

$$[A(t) - K(t)C] \text{ 的过渡矩阵为 } \Phi(t, \tau) = \begin{bmatrix} 1 & -(t-\tau) & -\int_{\tau}^t \alpha(\sigma) d\sigma \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$C\Phi(t, \tau) = [1 \quad -(t-\tau) \quad -\int_{\tau}^t \alpha(\sigma) d\sigma].$$

$$V(x) = [x^T x - \alpha(t) \sin t + \sin 2t x_3 - x_3] = (x) V$$

$$(A - KC) \text{ 为一致可观.}$$

\therefore 原点指数稳定.

$$V(x) = [x^T x - \alpha(t) \sin t + \sin 2t x_3 - x_3] = (x) V$$