Linear Systems: Stability

1. Definitions in Lyapunov stability analysis

2. Stability of LTI systems: method of eigenvalue/pole locations

Finite dimensional vector norms

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default in this set of notes: $\|\cdot\| = \|\cdot\|_2$

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For an *n*-th order unforced system

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- the condition must be satisfied by all $t \geq 0$
- if a system starts at equilibrium state, it stays there

Equilibrium state of a linear system

For a linear system

$$\dot{x}(t) = A(t)x(t),\ x(t_0) = x_0$$

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- origin $x_e = 0$ is always an equilibrium state
- when $A(t)$ is singular, multiple equilibrium states exist

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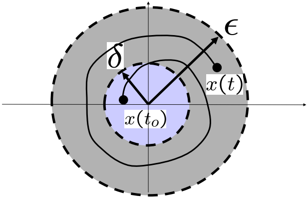

Figure: Stable s.i.L: $\|x(t_0)\| < \delta \Rightarrow \|x(t)\| < \epsilon \; \forall t \geq t_0$.

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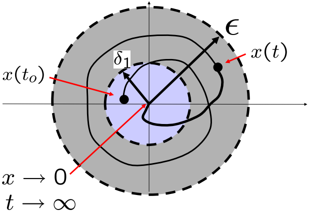

Figure: Asymptotically stable i.s.L: $\|x(t_0)\| < \delta \Rightarrow \|x(t)\| \to 0$.

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- $e^{\sigma t} \to 0$ if $\sigma < 0$; $e^{\lambda t} \to 0$ if $\lambda < 0$
- $\lambda^k \to 0$ if $|\lambda| < 1$; $r^k \to 0$ if $|r| = \left|\sqrt{\sigma^2 + \omega^2}\right| = |\lambda| < 1$

Stability of the origin for $\dot{x} = Ax$

stability at 0	$\lambda_i(A)$
unstable	$\mathrm{Re}\{\lambda_i\} > 0$ for some λ_i or $\mathrm{Re}\{\lambda_i\} \leq 0$ for all λ_i's but for a repeated λ_m on the imaginary axis with multiplicity m, nullity $(A - \lambda_m I) < m$ (Jordan form)
stable i.s.L	$\mathrm{Re}\{\lambda_i\} \leq 0$ for all λ_i's and $\forall$ repeated λ_m on the imaginary axis with multiplicity m, nullity $(A - \lambda_m I) = m$ (diagonal form)
asymptotically stable	$\mathrm{Re}\{\lambda_i\} < 0 \; \forall \lambda_i$ (A is then called Hurwitz stable)

Example (Unstable moving mass)

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- i.e., two repeated eigenvalues but needs a generalized eigenvector $\Rightarrow$ Jordan form after similarity transform
- verify by checking $e^{At} = \begin{bmatrix} 1 & t \\ 0 & 1 \end{bmatrix}$: t grows unbounded

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Routh-Hurwitz criterion

- the Routh Test (by E.J. Routh, in 1877): a simple algebraic procedure to determine how many roots a given polynomial

  $$A(s) = a_n s^n + a_{n-1} s^{n-1} + \cdots + a_1 s + a_0$$

  has in the closed right-half complex plane, without the need to explicitly solve for the roots

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- popular if stability is the only concern and no details on eigenvalues (e.g., speed of response) are needed

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- the asymptotic stability of the equilibrium point 0 for $\dot{x} = Ax$ can also be concluded based on the Routh-Hurwitz criterion
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- recap: the poles of transfer function $G(s) = C(sI - A)^{-1}B + D$ come from $\det(sI - A)$ in computing the inverse $(sI - A)^{-1}$

The Routh Array

for $A(s) = a_n s^n + a_{n-1} s^{n-1} + \cdots + a_1 s + a_0$, construct

$$\begin{array}{c|ccccc}
s^n & a_n & a_{n-2} & a_{n-4} & a_{n-6} & \cdots \\
s^{n-1} & a_{n-1} & a_{n-3} & a_{n-5} & a_{n-7} & \cdots \\
s^{n-2} & q_{n-2} & q_{n-4} & q_{n-6} & \cdots & \\
s^{n-3} & q_{n-3} & q_{n-5} & q_{n-7} & \cdots & \\
\vdots & \vdots & \vdots & \vdots & & \\
s^1 & x_2 & x_0 & & & \\
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\end{array}$$

- first two rows contain the coefficients of $A(s)$
- third row constructed from the previous two rows via

$$\begin{array}{c|cccc}
\cdot & a & b & x & \cdot \\
\cdot & c & d & y & \cdot \\
\cdot & \dfrac{bc - ad}{c} & \dfrac{xc - ay}{c} & \cdot & \\
\cdot & \cdot & \cdot & \cdot & \cdot
\end{array}$$

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\end{array}$$

- **All roots of $A(s)$ are on the left half s-plane if and only if all elements of the first column of the Routh array are positive.**

The Routh Array

Example $(A(s) = 2s^4 + s^3 + 3s^2 + 5s + 10)$

$$
\begin{array}{c|ccc}
s^4 & 2 & 3 & 10 \\
s^3 & 1 & 5 & 0 \\
s^2 & 3 - \frac{2\times 5}{1} = -7 & 10 & 0 \\
s^1 & 5 - \frac{1\times 10}{-7} & 0 & 0 \\
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- two sign changes in the first column
- unstable and two roots in the right half side of s-plane

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- If the 1st element in any one row of Routh's array is zero, one can replace the zero with a small number ϵ and proceed further.
- There are other possible complications, which we will not pursue further. See, e.g. "Automatic Control Systems", by Kuo, 7th ed., pp. 339-340.

Stability of the origin for $x(k+1) = f\,(x(k), k)$

- stability analysis follows analogously for nonlinear time-varying discrete-time systems of the form

$$x\,(k+1) = f\,(x(k), k)\,,\ \ x\,(k_0) = x_0$$

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$$x(k+1) = f(x(k), k), \; x(k_0) = x_0$$

- equilibrium point x_e:

$$f(x_e, k) = x_e, \; \forall k$$

- without loss of generality, 0 is assumed an equilibrium point

Stability of the origin for $x(k+1) = Ax(k)$

stability at 0	$\lambda_i(A)$
unstable	$\lvert\lambda_i\rvert > 1$ for some λ_i or $\lvert\lambda_i\rvert \leq 1$ for all λ_i's but for a repeated λ_m on the unit circle with multiplicity m, nullity $(A - \lambda_m I) < m$ (Jordan form)
stable i.s.L	$\lvert\lambda_i\rvert \leq 1$ for all λ_i's but for any repeated λ_m on the unit circle with multiplicity m, nullity $(A - \lambda_m I) = m$ (diagonal form)
asymptotically stable	$\lvert\lambda_i\rvert < 1$ $\forall \lambda_i$ (such a matrix is called Schur stable)

Routh-Hurwitz criterion for DT LTI systems

- the stability domain $|\lambda_i| < 1$ is a unit disk

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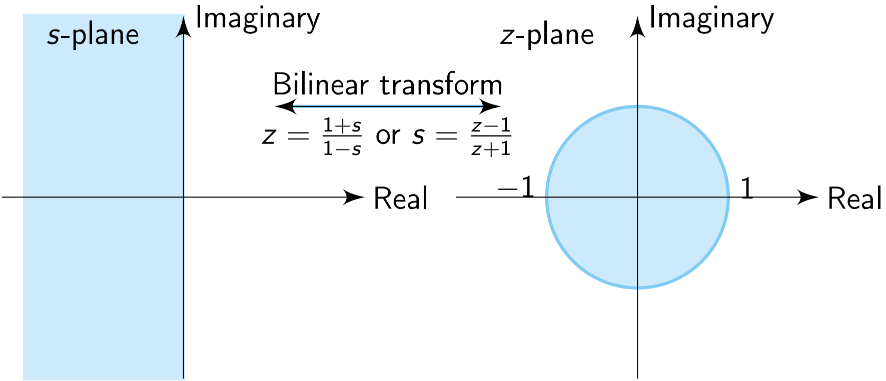
- the stability domain $|\lambda_i| < 1$ is a unit disk
- Routh array validates stability in the left-half plane
- bilinear transformation maps the closed left half s-plane to the closed unit disk in z-plane



Routh-Hurwitz criterion for DT LTI systems

- Given $A(z) = z^n + a_1 z^{n-1} + \cdots + a_n$, procedures of Routh-Hurwitz test:
  - apply bilinear transform
    $A(z)|_{z=\frac{1+s}{1-s}} = \left(\frac{1+s}{1-s}\right)^n + a_1\left(\frac{1+s}{1-s}\right)^{n-1} + \cdots + a_n =: \frac{A^*(s)}{(1-s)^n}$
  - apply Routh test to
    $A^*(s) = a_n^* s^n + a_{n-1}^* s^{n-1} + \cdots + a_0^* = A(z)|_{z=\frac{1+s}{1-s}}(1-s)^n$

Routh-Hurwitz criterion for DT LTI systems

Example $(A(z) = z^3 + 0.8z^2 + 0.6z + 0.5)$

- $A^*(s) = A(z)|_{z=\frac{1+s}{1-s}}(1-s)^3 = (1+s)^3 + 0.8(1+s)^2(1-s) + 0.6(1+s)(1-s)^2 + 0.5(1-s)^3 = 0.3s^3 + 3.1s^2 + 1.7s + 2.9$

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- Routh array

$$
\begin{array}{c|cc}
s^3 & 0.3 & 1.7 \\
s^2 & 3.1 & 2.9 \\
s & 1.7 - \frac{0.3\times 2.9}{3.1} = 1.42 & 0 \\
s^0 & 2.9 & 0
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$$\begin{array}{c|cc} s^3 & 0.3 & 1.7 \\ s^2 & 3.1 & 2.9 \\ s & 1.7 - \frac{0.3\times 2.9}{3.1} = 1.42 & 0 \\ s^0 & 2.9 & 0 \end{array}$$

- all elements in first column are positive $\Rightarrow$ roots of $A(z)$ are all in the unit circle