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ually lead you to a solution of the overall problem. The problem should be described in detail, so that the reader can understand it without reading the description of the homework. For an example, see Problem 1. Problem 1 – Behavior of a non-linear system Study the behavior of the system dx dt = y (1a) dy dt = -2x-2y-4x2 (1b)

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Lemma: Let f(t,x) be piecewise continuous in t and globally Lipschitz in x for all  $t \in [t0,t1]$ . Then, the state equation  $x^{\cdot} = f(t,x)$ , with x(t0) = x0, has a unique solution over [t0,t1] The global Lipschitz condition is satisfied for linear systems of the form.

#### Nonlinear Systems and Control Lecture # 1 Introduction

Lyapunov Stability Theory. Note: The usefulness of Lyapunov's matrix equation for linear systems is that it can provide an initial estimate for a Lyapunov function for a nonlinear system in cases where this is done computationally. Furthermore, it can be used to show stability of the linear quadratic regulator design.

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linear system. Corollary 4.3 Let x=0 be an equilibrium point of the nonlinear system x=f(x), where f(x) is continuously dierentiable in some neighborhood of x=0. Let A=[f/x](0). Then, x=0 is an exponentially stable equilibrium point for the nonlinear system if and only if A is Hurwitz.

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