

$$\#1) \quad \frac{d^4 q}{dt^4} - \sin(q) = 0$$

$$x_1 = q \quad x_2 = \dot{q} \quad x_3 = \ddot{q} \quad x_4 = \dddot{q}$$

$$\dot{x}_1 = x_2 \quad \dot{x}_2 = x_3 \quad \dot{x}_3 = x_4 \quad \dot{x}_4 = \sin(x_1)$$

$$A = \begin{pmatrix} \frac{\partial f_1}{\partial x_1} & \frac{\partial f_1}{\partial x_2} & \frac{\partial f_1}{\partial x_3} & \frac{\partial f_1}{\partial x_4} \\ \frac{\partial f_2}{\partial x_1} & \frac{\partial f_2}{\partial x_2} & \frac{\partial f_2}{\partial x_3} & \frac{\partial f_2}{\partial x_4} \\ \frac{\partial f_3}{\partial x_1} & \frac{\partial f_3}{\partial x_2} & \frac{\partial f_3}{\partial x_3} & \frac{\partial f_3}{\partial x_4} \\ \frac{\partial f_4}{\partial x_1} & \frac{\partial f_4}{\partial x_2} & \frac{\partial f_4}{\partial x_3} & \frac{\partial f_4}{\partial x_4} \end{pmatrix} \bigg|_{x_c = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}} = \begin{pmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ \cos(x_1) & 0 & 0 & 0 \end{pmatrix} \bigg|_{x_c = \vec{0}}$$

$$A = \begin{pmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 1 & 0 & 0 & 0 \end{pmatrix} \quad |\lambda I - A| = \begin{vmatrix} \lambda - 1 & -1 & 0 & 0 \\ 0 & \lambda - 1 & -1 & 0 \\ 0 & 0 & \lambda - 1 & -1 \\ -1 & 0 & 0 & \lambda \end{vmatrix} = \lambda^4 - 1$$

$$\lambda^4 - 1 = (\lambda^2 + 1)(\lambda^2 - 1) \Rightarrow \lambda_{1,2} = \pm i \quad \lambda_{3,4} = \pm 1$$

$\lambda_4 = 1 > 0 \therefore$ the non-linear system is unstable about $x_c = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}$.

$$\#2) \ddot{q} + \dot{q} - q^3 = 0$$

$$x_1 = q \quad x_2 = \dot{q}$$

$$\dot{x}_1 = x_2 \quad \dot{x}_2 = -x_2 + x_1^3$$

$$A = \left(\begin{array}{cc} \frac{\partial f_1}{\partial x_1} & \frac{\partial f_1}{\partial x_2} \\ \frac{\partial f_2}{\partial x_1} & \frac{\partial f_2}{\partial x_2} \end{array} \right) \bigg|_{x_e = \begin{pmatrix} 0 \\ 0 \end{pmatrix}} = \left(\begin{array}{cc} 0 & 1 \\ 3x_1^2 & -1 \end{array} \right) \bigg|_{x_e = \begin{pmatrix} 0 \\ 0 \end{pmatrix}} = \left(\begin{array}{cc} 0 & 1 \\ 0 & -1 \end{array} \right)$$

$$|I - A| = \lambda^2 + \lambda = 0 = \lambda(\lambda + 1) = 0$$

$$\lambda_1 = 0 \quad \lambda_2 = -1$$

λ_1 has zero-real part \therefore the stability properties of the non-linear system about $x_e = \vec{0}$ cannot be determined from linearization.

\uparrow because $\lambda_2 \neq 0$

#3)

$$i) \quad \dot{x}_1 = (1+x_1^2)x_2$$

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

$$A = \left(\begin{array}{cc} \frac{\partial f_1}{\partial x_1} & \frac{\partial f_1}{\partial x_2} \\ \frac{\partial f_2}{\partial x_1} & \frac{\partial f_2}{\partial x_2} \end{array} \right) \bigg|_{x_e = \vec{0}} = \left(\begin{array}{cc} 2x_1x_2 & 1+x_1^2 \\ -3x_1^2 & 0 \end{array} \right) \bigg|_{x_e = \vec{0}} = \left(\begin{array}{cc} 0 & 1 \\ 0 & 0 \end{array} \right)$$

$$\lambda(\lambda I - A) = \lambda^2 = 0 \quad \lambda_1 = \lambda_2 = 0$$

Both eigenvalues have zero-real part, \therefore the stability of the non-linear system about x_e can't be determined from linearization.

$$ii) \quad \dot{x}_1 = \sin(x_2)$$

$$\dot{x}_2 = (\cos x_1)x_3$$

$$\dot{x}_3 = e^{x_1}x_2$$

$$A = \left(\begin{array}{ccc} \frac{\partial f_1}{\partial x_1} & \frac{\partial f_1}{\partial x_2} & \frac{\partial f_1}{\partial x_3} \\ \frac{\partial f_2}{\partial x_1} & \frac{\partial f_2}{\partial x_2} & \frac{\partial f_2}{\partial x_3} \\ \frac{\partial f_3}{\partial x_1} & \frac{\partial f_3}{\partial x_2} & \frac{\partial f_3}{\partial x_3} \end{array} \right) \bigg|_{x_e = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}} = \left(\begin{array}{ccc} 0 & \cos(x_2) & 0 \\ -\sin(x_1)x_3 & 0 & \cos(x_1) \\ e^{x_1}x_2 & e^{x_1} & 0 \end{array} \right) \bigg|_{x_e = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}}$$

$$A = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{pmatrix} \Rightarrow \lambda(\lambda I - A) = \lambda(\lambda^2 - 1)$$

$$\therefore \lambda_1 = 0 \quad \lambda_{2,3} = \pm 1$$

$\lambda_3 = 1 > 0$ \therefore linearized A is unstable & the non-linear system is unstable about $x_e = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$.

$$\#4) \quad x_1[k+1] = x_1[k]^2 + \sin(x_2[k])$$

$$x_2[k+1] = 0.4 \cos(x_2[k]) x_1[k]$$

$$A = \left(\begin{array}{cc} \frac{\partial f_1}{\partial x_1} & \frac{\partial f_1}{\partial x_2} \\ \frac{\partial f_2}{\partial x_1} & \frac{\partial f_2}{\partial x_2} \end{array} \right) \bigg|_{x_c = \vec{0}} = \left(\begin{array}{cc} 2x_1 & \cos(x_2) \\ 0.4 \cos(x_2) & -0.4x_1 \cos(x_2) \end{array} \right) \bigg|_{x_c = \begin{pmatrix} 0 \\ 0 \end{pmatrix}}$$

$$A = \begin{pmatrix} 0 & 1 \\ 0.4 & 0 \end{pmatrix} \quad | \lambda I - A | = \lambda^2 - 0.4 = 0$$

$$\lambda_{1,2} = \pm \sqrt{0.4} < 1$$

Both λ_1 & λ_2 have magnitude less than 1, \therefore it can be determined that the system is exponentially stable about the equilibrium state.

$$x_c = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$\#5) \quad x_1[k+1] = (1 + x_1[k]^3) x_2[k]$$

$$x_2[k+1] = x_1[k]^3 + x_2[k]^5$$

$$A = \left(\begin{array}{cc} \frac{\partial f_1}{\partial x_1} & \frac{\partial f_1}{\partial x_2} \\ \frac{\partial f_2}{\partial x_1} & \frac{\partial f_2}{\partial x_2} \end{array} \right) \bigg|_{x_e = \vec{0}} = \left(\begin{array}{cc} 3x_1[k]^2 x_2[k] & 1 + x_1^2[k] \\ 3x_1[k]^2 & 5x_2[k]^4 \end{array} \right) \bigg|_{x_e = \vec{0}}$$

$$A = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} \quad |\lambda I - A| = \lambda^2 = 0$$

$|\lambda_1| = |\lambda_2| = 0 < 1 \therefore$ the non-linear system is exponentially stable about $x_e = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$.

$$\#6) \quad x_1(x_1 + 1) = x_2(x_1)$$

$$x_2(x_1 + 1) = \sin(x_1, x_2) + x_2(x_1)^5$$

$$A = \left(\frac{\partial f}{\partial x_1} \quad \frac{\partial f}{\partial x_2} \right) \bigg|_{x_c = \vec{0}} = \left(\begin{array}{cc} 0 & 1 \\ \cos(x_1, x_2) & 5x_2(x_1)^4 \end{array} \right) \bigg|_{x_c = \vec{0}}$$

$$A = \left(\begin{array}{cc} 0 & 1 \\ 1 & 0 \end{array} \right)$$

$$|\lambda I - A| = \lambda^2 - 1 = 0 \quad \therefore \lambda_{1,2} = \pm 1$$

$|\lambda_1| = |\lambda_2| = 1 \therefore$ the stability of the non-linear system cannot be determined.

$$\begin{aligned}\#7) \quad \dot{x}_1 &= \sigma(x_2 - x_1) \\ \dot{x}_2 &= r x_1 - x_2 - x_1 x_3 \\ \dot{x}_3 &= -b x_3 + x_1 x_2\end{aligned}$$

$$\sigma, r, b > 0$$

$$V(x) = r x_1^2 + \sigma x_2^2 + \sigma (x_3 - 2r)^2$$

For bounded solutions: $V(x)$ is radially unbounded & $\dot{V} \leq 0$ for $\|x\| \geq R$

For radially unbounded: $\lim_{\|x\| \rightarrow \infty} V(x) = \infty$

$$\|x\| = \sqrt{x_1^2 + x_2^2 + x_3^2}$$

$$\|x\| = \infty \text{ for } x = \begin{pmatrix} \infty \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ \infty \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ \infty \end{pmatrix}, \begin{pmatrix} \infty \\ \infty \\ 0 \end{pmatrix}, \begin{pmatrix} \infty \\ 0 \\ \infty \end{pmatrix}, \begin{pmatrix} 0 \\ \infty \\ \infty \end{pmatrix}, \text{ & } \begin{pmatrix} \infty \\ \infty \\ \infty \end{pmatrix}$$

Check limits:

$$\lim_{x \rightarrow \begin{pmatrix} \infty \\ 0 \\ 0 \end{pmatrix}} V(x) = r \infty^2 = \infty \quad \checkmark \quad r > 0$$

$$x \rightarrow \begin{pmatrix} 0 \\ \infty \\ 0 \end{pmatrix}$$

$$\lim_{x \rightarrow \begin{pmatrix} 0 \\ \infty \\ 0 \end{pmatrix}} V(x) = \sigma \infty^2 = \infty \quad \checkmark \quad \sigma > 0$$

$$x \rightarrow \begin{pmatrix} 0 \\ 0 \\ \infty \end{pmatrix}$$

$$\lim_{x \rightarrow \begin{pmatrix} 0 \\ 0 \\ \infty \end{pmatrix}} V(x) = \sigma(\infty)^2 = \infty \quad \checkmark \quad \sigma > 0$$

$$x \rightarrow \begin{pmatrix} \infty \\ \infty \\ \infty \end{pmatrix}$$

$\therefore \lim_{\|x\| \rightarrow \infty} V(x) = \infty$ for all combinations of $\|x\| = \infty$ \therefore

$V(x) = r x_1^2 + \sigma x_2^2 + \sigma (x_3 - 2r)^2$ is radially unbounded as

$$\lim_{\|x\| \rightarrow \infty} V(x) = \infty.$$

$$\|x\| \rightarrow \infty$$

$$\frac{\partial V}{\partial x} = [2rx_1 \quad 2\sigma x_2 \quad 2\sigma(x_3 - 2r)]$$

$$\dot{V} = \frac{\partial V}{\partial x} \dot{x} = [2rx_1 \quad 2\sigma x_2 \quad 2\sigma(x_3 - 2r)] \begin{bmatrix} \sigma(x_1 - x_1) \\ rx_1 - x_2 - x_1 x_3 \\ -x_3 + x_1 x_2 \end{bmatrix}$$

$$\dot{V} = 2rx_1\sigma(x_1 - x_1) + 2\sigma x_2 rx_1 - 2\sigma x_2^2 - 2\sigma x_1 x_2 x_3 + 2\sigma x_3 x_1 x_2 - 2\sigma x_3^2 b + 4\sigma r b x_3 - 4\sigma r x_1 x_2$$

$$\dot{V} = -2rx_1^2\sigma - 2\sigma x_2^2 - 2\sigma x_3^2 b + 4\sigma r b x_3$$

$$\dot{V} = -2rx_1^2\sigma - 2\sigma x_2^2 - 2\sigma x_3 b(x_3 - 2r)$$

$$-2rx_1^2\sigma \leq 0 \quad \text{for all } x$$

$$-2\sigma x_2^2 \leq 0 \quad \text{for all } x$$

$$-2\sigma x_3 b(x_3 - 2r) \leq 0 \quad \text{for } |x_3| \geq 2r$$

$$\text{If } x_3 < -2r : x_3 < 0 \text{ \& } -2\sigma x_3 b > 0 \text{ \& } (x_3 - 2r) < 0$$

$$\therefore -2\sigma x_3 b(x_3 - 2r) < 0$$

$$\text{If } x_3 > 2r : x_3 > 0, \text{ \& } -2\sigma x_3 b < 0 \text{ \& } (x_3 - 2r) > 0$$

$$\therefore -2\sigma x_3 b(x_3 - 2r) < 0$$

$$\therefore \dot{V} \leq 0 \quad \text{for } \|x\| \geq 2r$$

$V(x) = rx_1^2 + \sigma x_2^2 + \sigma(x_3 - 2r)^2$ is radially unbounded \&

$\dot{V} \leq 0$ for $\|x\| \geq 2r$ \therefore all solutions to the system are bounded.