

DAEs

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Preface

This is a writeup of the introduction and, maybe, some other aspects of my lectures on DAEs at the OVGU Magdeburg.

Fixes and feature requests can be submitted to the github-repo.

Chapter 1

Introduction

Differential-algebraic equations (DAEs) are coupled differential- and algebraic equations. DAEs often describe dynamical processes – here are the *differential equations* – that are subject to constraints: the *algebraic equations*.

Let's start with a few examples.

1.1 Examples

Free fall vs. the pendulum



Figure 1.1: Free fall of a point mass.

Here, the laws of the free fall – a special case of Newton's second law – applies:

force equals mass times acceleration

In 2D, the x , y coordinates of a point of mass m :

$$\begin{aligned} m\ddot{x} &= 0 \\ m\ddot{y} &= -mg \end{aligned}$$

where g is the gravity; see Figure 1.1.

The Pendulum

The same point mass attached to a string.



Figure 1.2: A pendulum.

Again, we have **force = mass*acceleration** but also the conditions that the mass moves on a circle:

$$(x(t) - c_x)^2 + (y(t) - c_y)^2 = l^2,$$

where (c_x, c_y) are the coordinates of the center and l is the length of the string; see Figure 1.2.

We use the Lagrangian function to derive the *Euler-Lagrange equations* of motion. For the pendulum, we have the kinetic energy

$$T = \frac{1}{2}m(\dot{x}(t)^2 + \dot{y}(t)^2),$$

the potential

$$U = mgy,$$

and the constraint

$$h = (x(t) - c_x)^2 + (y(t) - c_y)^2 - l^2.$$

Thus, with

$$L := U - T - \lambda h$$

and the requirement that

$$\frac{d}{dt}\left(\frac{\partial L}{\partial \dot{q}}\right) - \frac{\partial L}{\partial q} = 0$$

for all of the *generalized coordinates* $q = x, y, \lambda$, one obtains a system of equations:

Generalized coordinate	Equation
$q \leftarrow x$	$m\ddot{x}(t) + 2\lambda(t)(x(t) - c_x) = 0$
$q \leftarrow y$	$m\ddot{y}(t) + mgy + 2\lambda(t)(y(t) - c_y) = 0$
$q \leftarrow \lambda$	$(x(t) - c_x)^2 + (y(t) - c_y)^2 - l^2 = 0$

Example 1.1 (The Pendulum). After an order reduction via the new variables $u := \dot{x}$ and $v = \dot{y}$ the overall system reads

$$\begin{aligned} \dot{x} &= u \\ \dot{y} &= v \\ m\dot{u} &= -2\lambda(x - c_x) \\ m\dot{v} &= -2\lambda(y - c_y) - mgy \\ 0 &= (x - c_x)^2 + (y - c_y)^2 - l^2, \end{aligned} \tag{1.1}$$

where we have omitted the time dependence.

Equation (1.1) is a canonical example for a DAE with combined differential and algebraic equations.

Electrical Circuits

Another class of DAEs arises from the modelling electrical circuits. We consider the example of *charging a conductor through a resistor* as illustrated in Figure 1.3.

We formulate the problem in terms of the potentials x_1, x_2, x_3 , that are assumed to reside in the wires between a source U and a resistor R , the resistor R and the capacitor C , and the capacitor and the source.

A model for the circuit is given through the following principles and considerations.

Model principle	Equation
The source defines the difference in the neighboring potentials:	$x_1 - x_3 - U = 0$
The current I_R that is induced by the potentials neighboring the resistor is defined through <i>Ohm's law</i> :	$I_R = \frac{x_1 - x_2}{R}$

Model principle	Equation
The current I_C that is induced by the potentials neighboring the capacitor is described through:	$I_C = C(\dot{x}_3 - \dot{x}_2)$
Everywhere in the circuit the currents sum up to zero. (This is <i>Kirchhoff's law</i>):	$I_C + I_R =$ $C(\dot{x}_3 - \dot{x}_2) + \frac{x_1 - x_2}{R} = 0$
To fix the potential, one can set a ground potential – here we choose x_3 . (note that so far all equations only consider differences in the potential).	$x_3 = 0$

Example 1.2. Summing all up, the equations that model the circuit are given as

$$\begin{aligned}
 C(\dot{x}_3 - \dot{x}_2) &= -\frac{x_1 - x_2}{R} \\
 0 &= x_1 - x_3 - U \\
 0 &= x_3.
 \end{aligned} \tag{1.2}$$

Navier-Stokes Equations

The Navier-Stokes equations (NSE) are commonly used to model all kind of flows. They describe the evolution of the velocity v of the fluid and the pressure p in the fluid. Note that the flow occupies a spatial domain, say in \mathbb{R}^3 so that v and p are functions both of the time variable t and a space variable ξ :

$$v: (t, \xi) \mapsto v(t, \xi) \in \mathbb{R}^3 \quad \text{and} \quad p: (t, \xi) \mapsto p(t, \xi) \in \mathbb{R}.$$

The NSE:

$$\begin{aligned}
 \frac{\partial v}{\partial t} + (v \otimes \nabla_\xi)v - \Delta_\xi v + \nabla_\xi p &= 0, \\
 \nabla_\xi \cdot v &= 0,
 \end{aligned}$$

with \otimes denoting the outer product and ∇_ξ and Δ_ξ denoting the gradient and the *Laplace* operator. If we only count the derivatives with respect to time, as postulated in the introduction, the NSE can be seen as an (abstract) DAE.

With *dynamical systems*, we focus on the evolution of time. That's why the time derivative is relevant for defining DAEs.

Automatic Modelling or *Engineers vs. Mathematicians*

If a system, say an engine, consists of many interacting processes, it is convenient and common practice to model the dynamics of each particular process and to couple the subprocesses through interface conditions.

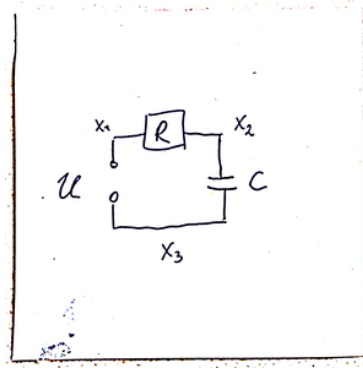


Figure 1.3: Electrical circuit with a source, a resistor, and a conductor.

This coupling is done through equating quantities so that the overall model will consist of dynamical equations of the subprocesses and algebraic relations at the interfaces – which makes it a DAE.

In fact, tools like `modelica` for automatic modelling of complex processes do exactly this.

The approach of *automatic modelling* is universal and convenient for engineers. However, the resulting model equations will be DAEs which, as we will see, pose particular problems in their analytical and numerical treatment.

1.2 Why are DAEs difficult to treat

Firstly, DAEs do not have the smoothing properties of ODEs, where the solution is one degree smoother than the right hand side. Secondly, the algebraic constraints are essential for the validity of the model. Thus, a numerical approximation may render the model infeasible.

Non-smooth Solutions

Example 1.3. Consider the equation

$$\begin{aligned} \dot{x}_1(t) &= x_2(t) \\ 0 &= x_2(t) - g(t) \end{aligned}$$

where g can be a nonsmooth function like

$$g(t) = \begin{cases} 0, & \text{if } t < 1 \\ 1, & \text{if } t \geq 1 \end{cases}$$

In this case the solution part $x_1 = \text{const.} + \int_0^t g(s)ds$ will be a smooth function and the solution part $x_2 = g$ will have jumps.

Even worse, the solution of a DAE may depend on derivatives of the right hand sides.

This observation indicates that certain difficulties will arise since

- numerical approximation schemes require smoothness of the solutions
- differentiation is numerically ill-posed unlike numerical integration

Numerical Solution Means Approximation

Imagine the equations (1.1) that describe the pendulum are solved approximately. Then, the algebraic constraint will be violated, i.e. the point mass will leave the circle and the obtained numerical solution becomes infeasible.

Thus, special care has to be taken of the algebraic constraints when the equations of motions are numerically integrated.

Chapter 2

Basic Definitions and Notions

In a very general form, a DAE can be written as

$$F(t, x(t), \dot{x}(t)) = 0 \quad (2.1)$$

with $F: \mathbb{I} \times D_x \times D_{\dot{x}} \rightarrow \mathbb{R}^m$ and with a time interval $\mathbb{I} = [t_0, t_e) \subset \mathbb{R}$ and state spaces $D_x, D_{\dot{x}} \subset \mathbb{R}^n$ and the task to find a function

$$x: \mathbb{I} \rightarrow \mathbb{R}^n$$

with time derivative $\dot{x}: \mathbb{I} \rightarrow \mathbb{R}^n$ such that (2.1) is fulfilled for all $t \in I$.

A dynamical process that evolves in time needs an initial state. Thus, one can expect a unique solution to the DAEs only if an initial value is prescribed

$$x(t_0) = x_0 \in \mathbb{R}^n. \quad (2.2)$$

The form of $F(t, x(t), \dot{x}(t))$ is a very formal way to write down a system of differential and algebraic equations. **X:** Write down the equations of the previous examples in this form – i.e. define suitable functions F , x , and \dot{x} .

2.1 Solution Concept

In order to talk of solutions, we need to define what we understand as a solution.

Definition 2.1.

1. A function $x \in \mathcal{C}^1(\mathbb{I}, \mathbb{R}^n)$ is called a *solution to the DAE* (2.1), if $F(t, x(t), \dot{x}(t)) = 0$ holds for all $t \in \mathbb{I}$.
2. A function $x \in \mathcal{C}^1(\mathbb{I}, \mathbb{R}^n)$ is called a *solution to the initial value problem* (2.1) and (2.2), if, furthermore, $x(t_0) = x_0$ holds.
3. An initial condition (2.2) is called consistent for the DAE (2.1), if there exists at least one solution as defined in 2.

Some remarks

- The requirement that $x \in \mathcal{C}^1$ could be relaxed. Compare Example 1.3, where certain components of the solution were smoother than others.
- Consistency of initial values is a major issue in the treatment of DAEs. See the pendulum...

2.2 Initial Conditions and Consistency

We consider again the equations of motions of the pendulum (Example 1.1)

$$\begin{aligned}\dot{x}(t) &= u(t) \\ \dot{y}(t) &= v(t) \\ m\dot{u}(t) &= -2\lambda(t)(x(t) - c_x) \\ m\dot{v}(t) &= -2\lambda(t)(y(t) - c_y) - mgy(t)\end{aligned}$$

with the constraint

$$0 = (x(t) - c_x)^2 + (y(t) - c_y)^2 - l^2. \quad (2.3)$$

To use this model to predict the time evolution of the system, a starting point needs to be known, say for $t = 0$. This means initial positions and initial velocities:

$$\begin{bmatrix} x(0) \\ y(0) \end{bmatrix} = \begin{bmatrix} x_0 \\ y_0 \end{bmatrix} \quad \text{and} \quad \begin{bmatrix} u(0) \\ v(0) \end{bmatrix} = \begin{bmatrix} u_0 \\ v_0 \end{bmatrix}.$$

The constraint (2.3) needs to be fulfilled at all times and also at $t = 0$, which gives the constraint for the initial positions:

$$(x_0 - c_x)^2 + (y_0 - c_y)^2 - l^2 = 0.$$

Moreover, if a constraint $h(x(t), y(t)) = 0$ holds for all t , then, necessarily, $\frac{d}{dt}h = 0$. For the pendulum this means that

$$2(x(t) - c_x)u(t) + 2(y(t) - c_y)v(t) = 0 \quad (2.4)$$

must hold for all t and in particular at $t = 0$ which gives constraints on the initial velocities u_0 and v_0 :

$$2(x_0 - c_x)u_0 + 2(y_0 - c_y)v_0 = 0.$$

Some remarks on consistency, constraints, and derivations:

- The so-called *consistency conditions* on (x_0, y_0, u_0, v_0) have the physical interpretation that the initial positions lie on the prescribed circle and that the velocities are tangent to this circle.
- One can show that the variable λ is completely defined in terms of x and y and their derivatives. Thus, in the formulation (1.1), both in the analysis and in the numerical treatment, there is no need for an initial value for λ . However, as we will see, DAEs can be reformulated as ODEs through differentiation and substitutions. In such an ODE formulation, a necessary initial condition for λ will have to fulfill similar consistency conditions as (x_0, y_0, u_0, v_0) .

Condition (2.4) is an example for a *hidden-constraint* – an algebraic constraint to the system that is not explicit in the original formulation. In theory, condition (2.3) can be replaced by (2.4). Moreover, through differentiation and elimination of constraints, a DAE can be brought into the form of an ODE: in the case of the circuit of Example 1.2 one only needs to replace the constraints by their derivatives:

$$\begin{aligned} C(\dot{x}_3 - \dot{x}_2) &= -\frac{x_1 - x_2}{R} \\ \dot{x}_1 - \dot{x}_3 &= \dot{U} \\ \dot{x}_3 &= 0. \end{aligned} \quad (2.5)$$

Note that (2.5) can be written as $B\dot{x} = Ax + f$ with an invertible matrix B and, thus, is an ODE.

For an ODE there is no constraint on the initial values. However, a solution to (2.5) only solves the original DAE (1.2), if the initial values are consistent with the DAE. In this case, this means $x_3(t_0) = 0$ and $x_1(t_0) - x_3(t_0) = U(t_0)$.

2.3 Additional Remarks

- It just took a single derivation to turn the circuit model into an ODE (2.5). For the *pendulum* this wouldn't be that easy.

- The extend of how much algebraic and differential parts are intertwined is measured by *indices* which is **the classifier** for DAEs.
- There are many indices. We will learn about some of the concepts. But first we will introduce some more theory.

A low index means that differential and algebraic parts are relatively well separated. (The circuit example is of *index 1*). A high index means that the structure is more involved. (The pendulum is of *index 3*).

Chapter 3

Linear DAEs with Constant Coefficients

3.1 Basic Notions and Definitions

Consider the DAE in the form

$$E\dot{x}(t) = Ax(t) + f(t), \quad (3.1)$$

where $E, A \in \mathbb{R}^{m,n}$ and $f \in \mathcal{C}(\mathbb{I}, \mathbb{R}^m)$ with, possibly, an initial condition

$$x(t_0) = x_0 \in \mathbb{R}^n. \quad (3.2)$$

For utmost generality, we consider the case that $m \neq n$, i.e. the number of equations does not meet the number of unknowns, but we will turn to the square case of $m = n$ soon.

3.1.1 Scalings and State Transformations

One can confirm that if x is a solution to (3.1) and $P \in \mathbb{R}^{n,n}$ is invertible, then x is a solution to

$$PE\dot{x}(t) = PAx(t) + Pf(t).$$

This is a scaling of the equations.

Similarly, if $Q \in \mathbb{R}^{n,n}$ is invertible, then $\tilde{x} := Q^{-1}x$ solves

$$EQ\dot{\tilde{x}}(t) = AQ\tilde{x}(t) + f(t).$$

This is a state transformation of the system.

Thus, when talking of solvability of (3.1), one may equivalently consider any regular $Q \in \mathbb{R}^{m,m}$, $P \in \mathbb{R}^{m,m}$ and the scaled and transformed system

$$\tilde{E}\dot{\tilde{x}}(t) = \tilde{A}\tilde{x}(t) + \tilde{f}(t), \quad \tilde{x}(0) = Q^{-1}x_0, \quad (3.3)$$

where $\tilde{E} = PEQ$, $\tilde{A} = PAQ$, $\tilde{f} = Pf$, and $x = Q\tilde{x}$.

To characterize all scalings and state transformations, we define these operations as relations of matrix pairs:

3.1.2 Strong Equivalence and Canonical Forms

Definition 3.1. Two pairs of matrices (E_1, A_1) and (E_2, A_2) , with $E_1, A_1, E_2, A_2 \in \mathbb{R}^{m,n}$, are called *strongly equivalent*, if there exist regular matrices $P \in \mathbb{R}^{m,m}$, $Q \in \mathbb{R}^{n,n}$ such that

$$E_2 = PE_1Q, \quad A_2 = PA_1Q.$$

In this case, we write

$$(E_1, A_1) \sim (E_2, A_2).$$

Lemma 3.1. *The relation \sim defined in Definition 3.1 defines an equivalence relation¹.*

Proof. Exercise. □

For a given equivalence relation on a set, one can define *equivalence classes* by considering all members that are equivalent to each other as basically the same. And for each class one may choose a representative, preferably in *canonical form*, i.e. a form that, e.g.,

1. comes with an simple or characteristic representation and
2. that allows for easy determination or analysis of quantities of interest.

There can be infinitely many canonical forms. For our purposes and for the *strong equivalence* of matrix pairs, we will use the *Kronecker Canonical Form*.

Theorem 3.1. *Let $E, A \in \mathbb{C}^{m,n}$. Then there exist nonsingular matrices $P \in$*

¹Equivalence relation – **RST**. Reflexive: $A \sim A$. Symmetric: $A \sim B$, then $B \sim A$. Transitive: $A \sim B$ and $B \sim C$, then $A \sim C$.

[illegible]

1. Every entry \mathcal{L}_{ϵ_j} is bidiagonal of size $\epsilon_j \times (\epsilon_j + 1)$, $\epsilon_j \in \mathbb{N} \cup \{0\}$ of the form

2. Every entry \mathcal{M}_{η_j} is bidiagonal of size $(\eta_j + 1) \times \eta_j$, $\eta_j \in \mathbb{N} \cup \{0\}$ of the form

3. Every entry \mathcal{J}_{ρ_j} is a Jordan block of size $\rho_j \times \rho_j$, $\rho_j \in \mathbb{N} \setminus \{0\}$, $\lambda_j \in \mathbb{C}$ of the form

4. Every entry \mathcal{N}_{σ_j} is a nilpotent block of size $\sigma_j \times \sigma_j$, $\sigma_j \in \mathbb{N} \setminus \{0\}$, of the form

Proof. Very technical. Can be found, e.g., in the book: Gantmacher (1959) *The Theory of Matrices II*. \square

Algorithm for computations exist² but the computation is notoriously ill posed.

3.2 Regularity and Solvability

In what follows we will consider the regular case with, among others, E and A as square matrices.

Like for solving general equation systems, one can expect well posedness for the case that the numbers of equations equals the number of unknowns. Here *squareness* of the system is a necessary condition. For sufficiency one further needs that there are no redundant equations or incompatible equations. This is encoded in the *regularity*.

Definition 3.2. Let $E, A \in \mathbb{C}^{n,n}$. The matrix pair (E, A) is called *regular*, if the *characteristic polynomial* p , defined via

$$p(\lambda) = \det(\lambda E - A),$$

is not identically zero. If such a matrix pair is not regular, it is called *singular*.

Is not identically zero means that there exists a λ_0 such that $p(\lambda_0) = \det(\lambda_0 E - A) \neq 0$, i.e. $\lambda_0 E - A$ is invertible.

Since a characteristic polynomial has but a finite numbers of roots (unless it is the *zero polynomial*), *is not identically zero* means that $p(\lambda) \neq 0$ for all but a few λ .

Next we show, that *regularity* is invariant under *strong equivalence*. This is needed, since we will translate regularity of (E, A) to regularity of the associated DAE and we need to ensure that regular scalings and state transformations do not affect regularity.

Lemma 3.2. Let $E, A \in \mathbb{C}^{n,n}$. If (E, A) is strongly equivalent to a regular matrix pair, then (E, A) is regular.

Proof. Let $E_1, A_1 \in \mathbb{C}^{n,n}$ be similar to (E, A) . By definition, there exist invertible $P, Q \in \mathbb{C}^{n,n}$ such that $\lambda E - A = P(\lambda E_1 - A_1)Q$ for all λ . Thus,

$$\det(\lambda E - A) = \det P \det(\lambda E_1 - A_1) \det Q$$

is not identically zero, since $\det Q$ and $\det P$ are not zero and $\det(\lambda E_1 - A_1)$ is not the zero polynomial. \square

With that we can derive a *canonical form* for *strongly equivalent* matrix pairs.

²*Stability* can be defined in many different ways. It basically means that small errors can be accumulated (that's why the order of convergence is one less than the order of consistency) but are not amplified by the method. See e.g. Kunkel/Mehrmann Def. 5.2.

Theorem 3.2. *Let $E, A \in \mathbb{C}^{n,n}$ and (E, A) be regular. Then*

$$(E, A) \sim \left(\begin{bmatrix} I_{n_1} & \\ & N \end{bmatrix}, \begin{bmatrix} J & \\ & I_{n_2} \end{bmatrix} \right), \quad (3.4)$$

- where $n_1, n_2 \in \mathbb{N}$ such that $n = n_1 + n_2$,
- where I_{n_1} and I_{n_2} denote the identity matrices of size $n_1 \times n_1$ and $n_2 \times n_2$, respectively,
- where $J \in \mathbb{C}^{n_1, n_1}$ is in Jordan canonical form,
- and where $N \in \mathbb{C}^{n_2, n_2}$ is a nilpotent matrix.
- Moreover, it is allowed that the one or the other block is not present, i.e., n_1 or n_2 can be zero.

Proof. To be provided. □

Recall that the *Jordan canonical form* can be achieved for any square matrix $M \in \mathbb{C}$ by a similarity transformation.

Definition 3.3 (Nilpotent Matrix). A matrix $M \in \mathbb{C}^{n,n}$ is called *nilpotent*, if there is an integer k such that $M^k = 0$. The smallest such integer *index*, i.e. that $\nu \in \mathbb{N}$ such that $N^\nu = 0$ whereas $N^{\nu-1} \neq 0$ is called the *index of nilpotency* of M .

With the convention that $\mathbf{0}^0 = I$, the zero matrix $\mathbf{0} \in \mathbb{R}^{n,n}$ is of (nilpotency) index 1.

The relation of solvability and regularity of DAEs becomes evident in the canonical form of Theorem 3.2. In fact, it states that through regular scalings and state transforms, any DAE with

$$E\dot{x}(t) = Ax(t) + f(t)$$

with (E, A) regular can be transformed and split into

$$\dot{x}_1(t) = x_1(t) + f_1(t) \quad (3.5)$$

and

$$N\dot{x}_2(t) = x_2(t) + f_2(t), \quad (3.6)$$

i.e

- into an **ODE** (3.5) that already is in *Jordan canonical form*
- and a separated(!) **DAE** (3.6) of a particular type.

Since linear ODEs always have a unique solution for any initial value, solvability of a general linear DAE with constant, regular coefficients will be completely defined by solvability of the special DAE part (3.6).

3.3 Solution to the N -DAE, Regularity, and Index of a Matrix Pair

In what follows we will consider the special DAE

$$N\dot{x}(t) = x(t) + f(t) \quad (3.7)$$

with $N \in \mathbb{R}^{n,n}$ nilpotent with ν being the index of nilpotency. For this DAE there is an explicit solution formula:

Lemma 3.3. *Consider (3.7). If $f \in \mathcal{C}^\nu(\mathcal{I}, \mathbb{R}^n)$, $n \geq 1$, where ν is the index of nilpotency of N , then (3.7) has a unique solution given as*

$$x(t) = - \sum_{i=0}^{\nu-1} N^i f^{(i)}(t), \quad (3.8)$$

where $f^{(i)}$ denotes the i -th derivative of f .

Proof. There are a few ways to prove the explicit form (3.8)

1. Bring N into Jordan canonical form and prove the formula for the Jordan blocks of arbitrary size by induction.
2. Write (3.7) as

$$(N \frac{d}{dt} - I)x = f$$

and show that³

$$(N \frac{d}{dt} - I)^{-1} = - \sum_{i=0}^{\nu-1} N^i \frac{d^i}{dt^i}$$

3. We take the direct approach as it can be found in the book by Dai⁴:

Firstly, we observe that

$$x = N\dot{x} - f.$$

Secondly, that (having multiplied by N and differentiated once)

$$N\dot{x} = N^2\ddot{x} - N\dot{f}.$$

And, finally, that (having multiplied k -times by N and differentiated k -times)

$$N^k \dot{x}^{(k)} = N^{k+1} \dot{x}^{(k+1)} - N^k \dot{f}^{(k)}.$$

If one successively replaces $N^k \dot{x}^{(k)} = N^{k+1} \dot{x}^{(k+1)} - N^k \dot{f}^{(k)}$, $k = 1, 2, \dots, \nu - 1$ in

$$x = N\dot{x} - f = N^2\ddot{x} - N\dot{f} - f = \dots = N^\nu x^{(\nu)} - \sum_{i=0}^{\nu-1} N^i f^{(i)},$$

³See the proof of Lemma 2.8 in *Kunkel/Mehrmann*

⁴Dai (1989): *Singular Control Systems*

3.3. SOLUTION TO THE N-DAE, REGULARITY, AND INDEX OF A MATRIX PAIR 23

with $N^\nu = 0$, one arrives at formula (3.8).

Since this construction holds for any solution, uniqueness is guaranteed too. \square

We make three important observations here.

1. The solution x to (3.7) is uniquely defined without specifying a value at t_0 . Vice versa, an initial value x_0 is consistent if, and only if,

$$x_0 = - \sum_{i=0}^{\nu-1} N^i f^{(i)}(t_0)$$

2. The definition of the solution x requires f to be $\nu - 1$ -times differentiable. In order to be a solution according to Definition 2.1, the function x itself has to be differentiable too. Hence the requirement $f \in \mathcal{C}^\nu(\mathcal{I}, \mathbb{R}^n)$.
3. The index of nilpotency of N defines the necessary smoothness of the right hand side.

The index of nilpotency in the N part of the Weierstrass canonical form is characteristic for a matrix pair and defines an *index* of the associated DAE.

Definition 3.4. Consider a regular matrix pair (E, A) and its Weierstrass canonical form, i.e.

$$(E, A) \sim \left(\begin{bmatrix} I_{n_1} & \\ & N \end{bmatrix}, \begin{bmatrix} J & \\ & I_{n_2} \end{bmatrix} \right).$$

The index ν of nilpotency of N is called the index of the matrix pair (E, A) and we write $\nu = \text{ind}(E, A)$. If N is not present, then we set $\text{ind}(E, A) = 0$.

Furthermore, for a nilpotent matrix N , we will occasionally use the notion $\nu = \text{ind}(N, I)$ to refer to its index of nilpotency. **X:** Is this OK, i.e. consistent?

To be on the safe side and to learn how to handle block structured matrices in the analysis, we confirm that this definition of the index is well-posed, i.e. for any regular matrix (E, A) there is a unique index ν .

If one considers the Weierstrass canonical form as a special case of the Kronecker canonical form, then the statement that *the canonical form is well-posed up to permutations in the order of the blocks* already implies that the index is well defined (since it only depends on the size of the largest nilpotent block but not in which order it appears).

Lemma 3.4. Suppose that the regular matrix pair (E, A) , $E, A \in \mathbb{R}^{n,n}$ has the two canonical forms

$$(E, A) \sim \left(\begin{bmatrix} I_{d_1} & \\ & N_1 \end{bmatrix}, \begin{bmatrix} J_1 & \\ & I_{n-d_1} \end{bmatrix} \right) \sim \left(\begin{bmatrix} I_{d_2} & \\ & N_2 \end{bmatrix}, \begin{bmatrix} J_2 & \\ & I_{n-d_2} \end{bmatrix} \right),$$

where d_1, d_2 are the size of the Jordan blocks J_1, J_2 , respectively. Then $d_1 = d_2 =: d$ and the indices of nilpotency of the nilpotent blocks coincide, i.e. $\text{ind}(N_1, I_{n-d}) = \text{ind}(N_2, I_{n-d})$.

Proof. To show that $d_1 = d_2$, without loss of generality, we can assume that N_i are in Jordan form too. This, in particular, means that they are upper triangular with zeros on the diagonal. (If this was not the case, we can use $N_i = T^{-1}\tilde{N}_i T$ in the arguments below).

Then, we have that the characteristic polynomials

$$\det(\lambda E - A) = \det(\lambda N_i - I_{n-d_i}) \det(\lambda I_{d_i} - J_i) = (-1)^{n-d_i} \det(\lambda I_{d_i} - J_i)$$

are polynomials of degree d_i , $i = 1, 2$.

Since the characteristic polynomials of strongly equivalent matrix pairs only differ by a constant factor (see the proof of Lemma 3.2), this implies that $d_1 = d_2$.

Now we show, that the indices of nilpotency of N_1 and N_2 coincide. If the N -blocks weren't present, there would be nothing to show. So let's assume that they are there.

Let now be $P, Q \in \mathbb{R}^{n,n}$ that invertible matrices that realize the strong equivalence of the canonical forms, i.e.

$$\begin{bmatrix} P_{11} & P_{12} \\ P_{21} & P_{22} \end{bmatrix} \begin{bmatrix} I & \\ & N_2 \end{bmatrix} = \begin{bmatrix} I & \\ & N_1 \end{bmatrix} \begin{bmatrix} Q_{11} & Q_{12} \\ Q_{21} & Q_{22} \end{bmatrix} \quad (3.9)$$

and

$$\begin{bmatrix} P_{11} & P_{12} \\ P_{21} & P_{22} \end{bmatrix} \begin{bmatrix} J_2 & \\ & I \end{bmatrix} = \begin{bmatrix} J_1 & \\ & I \end{bmatrix} \begin{bmatrix} Q_{11} & Q_{12} \\ Q_{21} & Q_{22} \end{bmatrix}, \quad (3.10)$$

where P and Q have been partitioned in line with the canonical forms.

Taking the blockwise matrix product and equating the blocks separately, the following relations are obtained:

Block:	(1,1)	(1,2)	(2,1)	(2,2)
(3.9):	$P_{11} = Q_{11}$	$P_{12}N_2 = Q_{12}$	$P_{21} = N_1Q_{21}$	$P_{22}N_2 = N_1Q_{22}$
(3.10):	$P_{11}J_2 = J_1Q_{11}$	$P_{12} = J_1Q_{12}$	$P_{21}J_2 = Q_{21}$	$P_{22} = Q_{22}$

If we combine the **(2,1)** blocks, we obtain that

$$P_{21} = N_1Q_{21} = N_1P_{21}J_2 = N_1^2P_{21}J_2^2 = N_1^3P_{21}J_2^3 = \dots = 0$$

since N_1 is nilpotent.

Since P is invertible and, because of $P_{21} = 0$, block upper triangular, the blocks on the diagonals P_{11} and P_{22} must be invertible. With $Q_{22} = P_{22}$ the **(2,2)** block of (3.9) implies that

$$N_2 = P_{22}^{-1} N_1 P_{22}$$

and, further,

$$N_2^k = P_{22}^{-1} N_1^k P_{22}$$

for all $k \in \mathbb{N}$. So that a power $N_2^k = 0$ if, and only if, $N_1^k = 0$. Consequently, the indices of nilpotency of N_1 and N_2 coincide. \square

3.4 Existence of Solutions

We can now summarize all results and considerations in a theorem.

Theorem 3.3. *Consider the DAE (3.1) with initial condition (3.2),*

$$E\dot{x}(t) = Ax(t) + f(t), \quad x(t_0) = x_0 \in \mathbb{R}^n.$$

Let the pair (E, A) be regular and consider the strongly equivalent DAE

$$\tilde{E}\dot{\tilde{x}}(t) = \tilde{A}\tilde{x}(t) + \tilde{f}(t), \quad \tilde{x}(t_0) = \tilde{x}_0 \in \mathbb{R}^n.$$

with (\tilde{E}, \tilde{A}) in Weierstrass canonical form, i.e.

$$\tilde{E} = \begin{bmatrix} I & 0 \\ 0 & N \end{bmatrix}, \quad \tilde{A} = \begin{bmatrix} J & 0 \\ 0 & I \end{bmatrix},$$

and consider the conforming splitting of the transformed variables

$$\tilde{x} = \begin{bmatrix} \tilde{x}_1 \\ \tilde{x}_2 \end{bmatrix}, \quad \tilde{x}_0 = \begin{bmatrix} \tilde{x}_{0,1} \\ \tilde{x}_{0,2} \end{bmatrix}.$$

Furthermore, let ν be the index of the matrix pair (E, A) .

If $f \in \mathcal{C}^\nu(J, \mathbb{C}^n)$, then

1. *The differential algebraic equation (3.1) is solvable.*
2. *The initial condition x_0 in (3.2) is consistent if, and only if, for the transformed initial condition \tilde{x}_0 it holds that*

$$\tilde{x}_{2,0} = - \sum_{i=0}^{\nu-1} N^i \tilde{f}^{(i)}(t_0)$$

In particular, a consistent initial condition to (3.1) exists.

3. *Every initial value problem (3.1)–(3.2) with a consistent initial condition is uniquely solvable.*

Proof. A summary of the preceding results. \square

From Theorem 3.3 it follows that the regularity of the matrix pair (E, A) implies the existence of a unique solution to the DAE (3.1) with an initial condition (3.2) provided that the initial condition is consistent.

The negation of this statement is a bit diffuse because there are several things that *can go wrong* if the DAE is not regular. Depending on the irregularity there might be infinite many solutions to the initial value problem or no solutions at all to the DAE (even without the initial condition).

The following theorem covers the case of singular or non-square matrix pairs.

Theorem 3.4 (Thm. 2.14 in *Kunkel/Mehrmann*). *Let $E, A \in \mathbb{C}^{m,n}$.*

1. *If $\text{rank}(\lambda E - A) < n$ for all $\lambda \in \mathbb{C}$, then the homogeneous initial value problem*

$$E\dot{x}(t) = Ax(t), \quad x(t_0) = 0,$$

has a nontrivial solution.

2. *If $\text{rank}(\lambda E - A) < m$ for all $\lambda \in \mathbb{C}$, then there exist arbitrarily smooth inhomogeneities f for which the DAE (3.1)*

$$E\dot{x}(t) = Ax(t) + f(t),$$

is not solvable.

Proof. The proof is given for Theorem 2.14 in *Kunkel/Mehrmann* with, however, the second claim being formulated slightly differently. To reduce our formulation to *theirs*, one may identify that columns of $\lambda E - A$ that achieve the maximal rank and split off the redundant columns, e.g., the parts of x associated with them. \square

Note that a nontrivial solution to the *homogeneous* problem, means that existence of **a** solution implies **infinitely many** solutions to the initial value problem. In fact, if x_h is the solution to the homogeneous problem and x_p a solution⁵ to the initial value problem, then $x = x_p + \alpha x_h$ solves the initial value problem for any $\alpha \in \mathbb{R}$.

To illustrate the difficulties with singular or non-square DAEs, consider the example

$$\begin{bmatrix} 0 & 1 \\ & 1 \\ & 0 \end{bmatrix} \frac{d}{dt} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ & 0 \\ & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} + \begin{bmatrix} 0 \\ f_2 \\ f_3 \end{bmatrix}$$

Here, the first part reads

$$x_1 = \dot{x}_2$$

⁵A so-called particular solution. Btw., *all solutions = a particular plus all solutions to the homogeneous problem* is the superposition principle for general linear problems.

which defines a solution $x_2 = g$ for any $g \in \mathcal{C}^2$ and a nontrivial solution to the associated *homogeneous* initial value problem if only $g(t) \neq 0$ for some t but $g(t_0) = \dot{g}(t_0) = 0$.

The second part reads

$$\begin{aligned} \dot{x}_3 &= f_2 \\ -x_3 &= f_3 \end{aligned}$$

which does **not** permit a solution, if $\dot{f}_3 \neq f_2$.

X: find such a g for the first part.

3.5 A Variation of Constant Formula

In this section, we want to derive an explicit solution formula for linear DAEs with constant coefficients $E\dot{x}(t) = Ax(t) + f(t)$ similar to the formula that exist for linear time-invariant (i.e. with constant coefficients) ODEs.

Certainly, a solution formula is given through the transformation to the Weierstrass canonical form and through (3.8). This however is not an explicit solution representation in so far as both the coefficients and the solution x itself had to be undertaken a transformation first.

The outline for deriving the explicit formula

The following derivations and arguments base on two major components

1. Representation of solutions as $x = x_h + x_p$, where
 - x_h describes all solutions to the *homogeneous* problem $E\dot{x} = Ax$ and
 - x_p denotes a (so-called *particular*) solution to $E\dot{x} = Ax + f$.
2. Additive splitting of DAEs into nilpotent and almost ODE parts, in the way that x solves $E\dot{x} = Ax + f$, if, and only if, $x = x_1 + x_2$ where x_1 and x_2 fulfill
 - $\tilde{C}\dot{x}_1 = Ax_1 + f_1$, with \tilde{C} *almost invertible*
 - $\tilde{N}\dot{x}_2 = Ax_2 + f_2$, with \tilde{N} nilpotent.

We start with defining what was meant by *almost invertible*. For that consider the differential equation

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

with $E \in \mathbb{C}^{n,n}$.

If E was invertible, then the unique solution to (3.5) would be given as

$$x(t) = e^{(t-t_0)E^{-1}}x_0.$$

If E is not invertible, then there exists a matrix $T \in \mathbb{R}^{n,n}$, invertible, that brings E into Jordan canonical form

$$J = TET^{-1} = \begin{bmatrix} C & \\ & N \end{bmatrix}$$

with C invertible and N nilpotent so that (3.5) can be written

$$\begin{bmatrix} C & \\ & N \end{bmatrix} \begin{bmatrix} \dot{x}_1(t) \\ \dot{x}_2(t) \end{bmatrix} = \begin{bmatrix} I & \\ & I \end{bmatrix} \begin{bmatrix} x_1(t) \\ x_2(t) \end{bmatrix}, \quad \begin{bmatrix} x_1(t_0) \\ x_2(t_0) \end{bmatrix} = \begin{bmatrix} x_{1,0} \\ x_{2,0} \end{bmatrix} = Tx_0.$$

Since there is no right hand side, by the formula (3.8) for the special DAE $N\dot{x} = x + f$, we conclude that $x_2 = 0$, so that only the ODE part $C\dot{x}_1 = x_1$ remains and the overall solution writes

$$\begin{bmatrix} x_1(t) \\ x_2(t) \end{bmatrix} = \begin{bmatrix} e^{(t-t_0)C^{-1}} & \\ & 0 \end{bmatrix} \begin{bmatrix} x_{1,0} \\ x_{2,0} \end{bmatrix}.$$

If we define

$$J^D = \begin{bmatrix} C & \\ & N \end{bmatrix}^D := \begin{bmatrix} C^{-1} & \\ & 0 \end{bmatrix},$$

the solution to (3.5) can be expressed as

$$Tx(t) = e^{(t-t_0)J^D}Tx_0$$

or with

$$E^D := TJ^DT^{-1}, \quad e^{(t-t_0)TJ^DT^{-1}} = Te^{(t-t_0)J^D}T^{-1}$$

as

$$x(t) = e^{(t-t_0)E^D}x_0.$$

A few observations

1. The formula looks like the solution formula for the ODE case.
2. In fact, if E is invertible, then $E^D = E^{-1}$ and the formulas coincide.
3. Thus, E^D is a generalized inverse – the so-called *Drazin* inverse.

Definition 3.5. Let $E \in \mathbb{C}^{n,n}$ and $\nu = \text{ind}(E)$. A matrix $X \in \mathbb{C}^{n,n}$ that fulfills

$$EX = XE, \tag{3.11}$$

$$XEX = X, \tag{3.12}$$

$$XE^{\nu+1} = E^\nu, \tag{3.13}$$

is called a *Drazin inverse* of E .

With the following theorem we confirm that a Drazin inverse to a matrix E is unique so that we can write E^D for it.

Theorem 3.5. *Every matrix $E \in \mathbb{C}^{n,n}$ has one, and only one, Drazin inverse.*

Proof. Uniqueness: Let X_1 and X_2 be two Drazin inverses of E . Then by repeated application of the identities in (3.11)–(3.13) one derives that

$$\begin{aligned} X_1 E X_1 E X_2 &= X_1 E X_2 = X_1 E X_2 E X_2 \\ X_1^2 E^2 X_2 &= \dots = X_1 E X_2 = \dots = X_1 E^2 X_2^2 \\ X_1^{\nu+1} E^{\nu+1} X_2 &= \dots = \dots = X_1 E X_2 = \dots = \dots = X_1 E^{\nu+1} X_2^{\nu+1} \\ X_1^{\nu+1} E^{\nu+1} X_1 &= \dots = \dots = \dots = X_1 E X_2 = \dots = \dots = \dots = X_2 E^{\nu+1} X_2^{\nu+1} \\ X_1 &= \dots = \dots = \dots = \dots = X_1 E X_2 = \dots = \dots = \dots = \dots = X_2, \end{aligned}$$

where in the second last step we used the identities

$$E^{\nu+1} X_1 = X_1 E^{\nu+1} = E^\nu = X_2 E^{\nu+1} = E^{\nu+1} X_2.$$

□

Lemma 3.5. *Let $E, A \in \mathbb{C}^{n,n}$ commuting, i.e. $EA = AE$. Then also*

$$EA^D = A^D E. \quad (3.14)$$

Theorem 3.6. *Let $E \in \mathbb{C}^{n,n}$ with $\nu = \text{ind } E$. Then there exists a unique decomposition*

$$E = \tilde{C} + \tilde{N}$$

with the properties

$$\tilde{C}\tilde{N} = \tilde{N}\tilde{C} = 0, \quad (3.15)$$

$$\tilde{N}^\nu = 0, \quad \tilde{N}^{\nu-1} \neq 0, \quad (3.16)$$

$$\text{ind } \tilde{C} \leq 1, \quad (3.17)$$

and, in particular

$$\tilde{C} = EE^D E, \quad \tilde{N} = E(I - E^D E). \quad (3.18)$$

Proof. 1. Show that such a decomposition with the properties (3.15)–(3.17) also fulfills (3.18), i.e. existence.

2. Show that \tilde{C}, \tilde{N} as in (3.18) are such a decomposition, i.e. uniqueness.

□

Now we can define, how the general DAE can be split *additively* into an *almost* ODE and a particular nilpotent DAE.

Lemma 3.6. *Let $E, A \in \mathbb{C}^{n,n}$ and $f: J \rightarrow \mathbb{C}^n$. If E and A commute, then the system*

$$E\dot{x}(t) = Ax(t) + f(t)$$

is equivalent – in the sense that solutions correspond one-to-one via $x = x_1 + x_2$ – to the system

$$\begin{aligned}\tilde{C}\dot{x}_1(t) &= Ax_1(t) + f_1(t), \\ \tilde{N}\dot{x}_2(t) &= Ax_2(t) + f_2(t),\end{aligned}$$

where

$$x_1 = E^D E x, \quad x_2 = (I - E^D E)x, \quad (3.19)$$

where

$$f_1 = E^D E f, \quad f_2 = (I - E^D E)f, \quad (3.20)$$

and where

$$\tilde{N} + \tilde{C} = E$$

are a decomposition as in Theorem 3.6.

This decomposition is used to characterize **all** solutions to the homogeneous problem $E\dot{x} = Ax$.

Theorem 3.7. *Let $E, A \in \mathbb{C}^{n,n}$ commuting, i.e. $EA = AE$, and let (E, A) be regular. Then every solution $x \in \mathcal{C}^1(J, \mathbb{C}^n)$ of $E\dot{x} = Ax$ has the form*

$$x(t) = e^{E^D A t} E^D E v \quad (3.21)$$

for some $v \in \mathbb{C}^n$.

Proof. 1. Confirm directly that $x: t \mapsto e^{E^D A t} E^D E v$ satisfies $E\dot{x} - Ax = 0$. Note that regularity of (E, A) is not needed here.

2. Use regularity and the splitting to show that any solution has this form. □

It remains to find **a** particular solution.

Theorem 3.8. *Let $E, A \in \mathbb{C}^{n,n}$ commuting, i.e. $EA = AE$, and let (E, A) be regular. Let $f \in \mathcal{C}^\nu(J, \mathbb{C}^n)$ with $\nu = \text{ind } E$. Then $x \in \mathcal{C}^1(J, \mathbb{C}^n)$ defined by*

$$x(t) = \int_{t_0}^t e^{E^D A(t-s)} E^D f(s) ds - (I - E^D E) \sum_{i=0}^{\nu-1} (EA^D)^i A^D f^{(i)}(t)$$

is a particular solution of $E\dot{x}(t) = Ax(t) + f(t)$.

Theorem 3.9. *Let $E, A \in \mathbb{C}^{n,n}$ commuting, i.e. $EA = AE$, and let (E, A) be regular. Let $f \in \mathcal{C}^\nu(\mathcal{J}, \mathbb{C}^n)$ with $\nu = \text{ind } E$. Then every solution $x \in \mathcal{C}^1(\mathcal{J}, \mathbb{C}^n)$ to $E\dot{x}(t) = Ax(t) + f(t)$ has the representation*

$$x(t) = e^{(t-t_0)E^D A} E^D E v + \int_{t_0}^t e^{E^D A(t-s)} E^D f(s) ds - (I - E^D E) \sum_{i=0}^{\nu-1} (EA^D)^i A^D f^{(i)}(t)$$

for some $v \in \mathbb{C}^n$.

This theorem also defines what is a consistent initial value.

Corollary 3.1. *Let the assumptions of Theorem 3.9 hold. The initial value problem (3.1)–(3.2),*

$$E\dot{x}(t) = Ax(t) + f(t), \quad x(t_0) = x_0,$$

possesses a solution if, and only if, there exists a $v \in \mathbb{C}^n$ such that

$$x_0 = E^D E v - (I - E^D E) \sum_{i=0}^{\nu-1} (EA^D)^i A^D f^{(i)}(t_0).$$

If this is the case, then the solution is unique.

We have derived the solution formula under the assumption that $EA = AE$ which is hardly ever the case.

The following lemma states that the assumption of commutativity is not a restriction for regular matrix pairs.

Lemma 3.7. *Let (E, A) be regular and let $\tilde{\lambda}$ be such that $\tilde{\lambda}E - A$ is invertible. Then*

$$(\tilde{E}, \tilde{A}) := ((\tilde{\lambda}E - A)^{-1}E, (\tilde{\lambda}E - A)^{-1}A) \sim (E, A)$$

and \tilde{E} and \tilde{A} commute.

Chapter 4

Linear DAEs with Time-varying Coefficients

In this section, we consider linear DAEs with *variable* or *time-dependent* coefficients. This means, for matrix-valued functions

$$E \in \mathcal{C}(\mathcal{J}, \mathbb{C}^{m,n}), \quad A \in \mathcal{C}(\mathcal{J}, \mathbb{C}^{m,n})$$

and $f \in \mathcal{C}(\mathcal{J}, \mathbb{C}^m)$, we consider the DAE

$$E(t)\dot{x}(t) = A(t)x(t) + f(t) \quad (4.1)$$

with, possibly, an initial condition

$$x(t_0) = x_0 \in \mathbb{C}^n. \quad (4.2)$$

The same general solution concept applies. Basically x should be differentiable, fulfill the DAE, and, if stated, the initial condition too.

In the constant coefficient case, regularity played a decisive role for the existence and uniqueness of solutions; see, e.g. Section 3.4. Thus it seems natural to extend this concept to the time-varying case, e.g., through requiring that $(E(t), A(t))$ is a regular matrix pair independent of t . However, the following two examples show that this will not work *out of the box*.

Example 4.1. Let E, A be given as

$$E(t) = \begin{bmatrix} -t & t^2 \\ -1 & t \end{bmatrix}, \quad A(t) = \begin{bmatrix} -1 & 0 \\ 0 & -1 \end{bmatrix}$$

Then

$$\det(\lambda E(t) - A(t)) = (1 - \lambda t)(1 + \lambda t) + \lambda^2 t^2 \equiv 1,$$

for all $t \in \mathcal{J}$. Still, for every $c \in \mathcal{C}^1(\mathcal{J}, \mathbb{C})$ with $c(t_0) = 0$, the function

$$x: t \mapsto c(t) \begin{bmatrix} t \\ 1 \end{bmatrix}$$

solves the *homogeneous* initial value problem (4.1)–(4.2).

This was an example where the pair (E, A) is regular uniformly with respect to t but still allows for infinitely many solutions to the associated DAE. **X:** What about the initial value? Why it won't help to make the solution unique?

Next we see the contrary – a matrix pair that is singular for any t but defines a unique solution.

Example 4.2. For

$$E(t) = \begin{bmatrix} 0 & 0 \\ 1 & -t \end{bmatrix}, \quad A(t) = \begin{bmatrix} -1 & t \\ 0 & 0 \end{bmatrix}, \quad f(t) = \begin{bmatrix} f_1(t) \\ f_2(t) \end{bmatrix},$$

one has

$$\det(\lambda E(t) - A(t)) = 0$$

for all $t \in \mathcal{J}$. Still, if $x = (x_1, x_2)$ denotes the solution, from the first line of the DAE

$$\begin{aligned} 0 &= -x_1(t) + tx_2(t) + f_1(t) \\ \dot{x}_1 - tx_2(t) &= f_2(t) \end{aligned}$$

one can calculate directly that

$$\dot{x}_1(t) = tx_2(t) + x_2 + \dot{f}_1(t)$$

or that

$$\dot{x}_1(t) - tx_2(t) = x_2 + \dot{f}_1(t)$$

so that the second line becomes

$$x_2(t) + \dot{f}_1(t) = f_2(t)$$

which uniquely defines

$$x_2(t) = -\dot{f}_1(t) + f_2(t)$$

and also

$$x_1(t) = -t(\dot{f}_1(t) + f_2(t)) + f_1(t).$$

For both examples one can then simply choose $x(t_0)$ in accordance with the right hand side to argue about whether and how a solution exists.

Recall that for the *constant coefficient* case, we were using invertible scaling and state transformation matrices P and Q for the equivalence transformations

$$E\dot{x}(t) = Ax(t) + f(t) \quad \sim \quad \tilde{E}\dot{\tilde{x}}(t) = \tilde{A}\tilde{x}(t) + \tilde{f}(t)$$

with

$$x = Q\tilde{x}, \quad \tilde{E} = PEQ, \quad \tilde{A} = PAQ, \quad \tilde{f} = Pf.$$

For the time-varying case, we will use time-varying transformations and require that they are invertible at every point t in time.

Definition 4.1. Two pairs (E_i, A_i) , $E_i, A_i \in \mathcal{C}(J, \mathbb{C}^{m,n})$, $i = 1, 2$, of matrix functions are called *(globally) equivalent*, if there exist pointwise nonsingular matrix functions $P \in \mathcal{C}(J, \mathbb{C}^{m,m})$ and $Q \in \mathcal{C}^1(J, \mathbb{C}^{n,n})$ such that

$$E_2 = PE_1Q, \quad A_2 = PA_1Q - PE_1\dot{Q} \quad (4.3)$$

for all $t \in J$. Again, we write $(E_1, A_1) \sim (E_2, A_2)$.

The need of Q being differentiable and the appearance of $E_1\dot{Q}$ in the definition of A_2 comes from the relation

$$E\dot{x}(t) = E \frac{d}{dt}(Q\tilde{x})(t) = E(Q(t)\dot{\tilde{x}}(t) + \dot{Q}(t)\tilde{x}(t))$$

for the transformed state \tilde{x} with the actual state x .

Lemma 4.1. The relation on pairs of matrix functions as defined in Definition 4.1 is an equivalence relation.

Proof. Exercise! □

Next we will define *local* equivalence of matrix pairs.

Definition 4.2. Two pairs (E_i, A_i) , $E_i, A_i \in \mathbb{C}^{m,n}$, $i = 1, 2$, of matrices are called *locally equivalent*, if there exist pointwise nonsingular matrices $P \in \mathbb{C}^{m,m}$ and $Q \in \mathbb{C}^{n,n}$ such that as well as matrix $R \in \mathbb{C}^{n,n}$ such that

$$E_2 = PE_1Q, \quad A_2 = PA_1Q - PE_1R. \quad (4.4)$$

Again, we write $(E_1, A_1) \sim (E_2, A_2)$ and differentiate by context.

Lemma 4.2. The local equivalence as defined in Definition 4.2 is an equivalence relation on pairs of matrices.

Proof. Exercise! □

We state a few observations:

- Global equivalence implies local equivalence at all points of time t .
- Vice versa, pointwise local equivalence, e.g. at some time instances t_i with suitable matrices P_i , Q_i , R_i , can be interpolated to a continuous matrix function P and a differentiable matrix function Q by *Hermite interpolation*, i.e. via

$$P(t_i) = P_i, \quad Q(t_i) = Q_i, \quad \dot{Q}(t_i) = R_i.$$

- Local equivalence is more powerful than the simple equivalence of matrix pairs (cp. Definition 3.1) for which $R = 0$. This means we can expect more structure in a normal form.

4.1 A Local Canonical Form

For easier explanations, we introduce the slightly incorrect wording that a *matrix* M *spans* a vector space V to express that the V is the span of the columns of M . Similarly, we will say that M *is a basis of* V , if the columns of M form a basis for V .

Some more notation:

Notation	Explanation
$V^H \in \mathbb{C}^{n,m}$	the <i>conjugate transpose</i> or <i>Hermitian transpose</i> of a matrix $V \in \mathbb{C}^{m,n}$
$T' \in \mathbb{C}^{n,n-k}$	The <i>complementary space</i> as a matrix. If $T \in \mathbb{C}^{n,k}$ is a basis of V , then T' contains a basis of V' so that $V \oplus V' = \mathbb{C}^n$. In particular, the matrix $\begin{bmatrix} T & T' \end{bmatrix}$ is square and invertible.

Theorem 4.1. Let $E, A \in \mathbb{C}^{m,n}$ and let

$$T, Z, T', V \tag{4.5}$$

be

Matrix	as the basis of
T	kernel E
Z	corange $E = \text{kernel } E^H$
T'	cokernel $E = \text{range } E^H$
V	corange($Z^H A T$)

then the quantities

$$r, a, s, d, u, v \tag{4.6}$$

defined as

Quantity	Definition	Name
r	$\text{rank } E$	rank
a	$\text{rank}(Z^H AT)$	algebraic part
s	$\text{rank}(V^H Z^H AT')$	strangeness
d	$r - s$	differential part
u	$n - r - a$	undetermined variables
v	$m - r - a - s$	vanishing equations

are invariant under local equivalence transformations and (E, A) is locally equivalent to the canonical form

$$\left(\begin{bmatrix} I_s & 0 & 0 & 0 \\ 0 & I_d & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & I_a & 0 \\ I_s & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \right), \quad (4.7)$$

where all diagonal blocks are square, except maybe the last one.

Proof. To be provided. Until then, see Theorem 3.7 in Kunkel/Mehrmann. \square

Some remarks on the spaces and how the names are derived for the case $E\dot{x} = Ax + f$ with constant coefficients. The ideas are readily transferred to the case with time-varying coefficients.

Let

$$x(t) = Ty(t) + T'y'(t),$$

where y denotes the components of x that evolve in the range of T and y' the respective complement. (Since $[T|T']$ is a basis of \mathbb{C}^n , there exist such y and y' that uniquely define x and vice versa). With T spanning $\ker E$ we find that

$$E\dot{x}(t) = ET\dot{y}(t) + ET'\dot{y}'(t) = ET'\dot{y}'(t)$$

so that the DAE basically reads

$$ET'\dot{y}'(t) = ATy(t) + AT'y'(t) + f,$$

i.e. the components of x defined through y are, effectively, not differentiated. With Z containing exactly those v , for which $v^H E = 0$, it follows that

$$Z^H ET'\dot{y}'(t) = 0 = Z^H ATy(t) + Z^H AT'y'(t) + Z^H f,$$

or

$$Z^H ATy(t) = -Z^H AT'y'(t) - Z^H f,$$

so that $\text{rank } Z^H AT$ indeed describes the number of purely algebraic equations and variables in the sense that it defines parts of y (which is never going to be differentiated) in terms of algebraic relations (no time derivatives are involved).

With the same arguments and with $V = \text{corange } Z^H AT$, it follows that

$$V^H Z^H AT'y'(t) = -V^H Z^H ATy(t) - V^H Z^H f = -V^H Z^H f,$$

is the part of $E\dot{x} = Ax + f$ in which those components y' that are also differentiated are algebraically equated to a right-hand side. This is the *strangeness* (rather in the sense of *skewness*) of DAEs that variables can be both differential and algebraic. Accordingly, $\text{rank } V^H Z^H AT'$ describes the size of the skewness component.

Finally, those variables that are neither *strange* nor purely algebraic, i.e. those that are differentiated but not defined algebraically, are the *differential* variables. There is no direct characterization of them, but one can calculate their number as $r-s$, which means number of differentiated minus number of *strange* variables.

Outlook: If there is no strangeness, the DAE is called *strangeness-free*. Strangeness can be eliminated through iterated differentiation and substitution. The needed number of such iterations (that is independent of the the size s of the *strange* block here) will define the *strangeness index*.

Example 4.3. With a basic state transformation

$$\begin{bmatrix} \tilde{x}_1 \\ \tilde{x}_2 \\ \tilde{x}_3 \end{bmatrix} = \begin{bmatrix} x_3 - x_2 \\ x_2 - x_1 \\ x_3 \end{bmatrix},$$

one finds for the coefficients of Example 1.2 that:

$$(E, A) \rightsquigarrow \left(\begin{bmatrix} C & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & \frac{1}{R} & 0 \\ -1 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \right).$$

We compute the subspaces as defined in (4.5):

Matrix	as the basis of/computed as
$T = \begin{bmatrix} 0 \\ I_2 \end{bmatrix}$	kernel $\begin{bmatrix} C & 0 \\ 0 & 0_2 \end{bmatrix}$

Matrix	as the basis of/computed as
$Z = \begin{bmatrix} 0 \\ I_2 \end{bmatrix}$	$\text{corange} \begin{bmatrix} C & 0 \\ 0 & 0_2 \end{bmatrix} = \text{kernel} \begin{bmatrix} C & 0 \\ 0 & 0_2 \end{bmatrix}^H$
$T' = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$	$\text{cokernel} \begin{bmatrix} C & 0 \\ 0 & 0_2 \end{bmatrix} = \text{range} \begin{bmatrix} C & 0 \\ 0 & 0_2 \end{bmatrix}^H$
$Z^H A T = I_2$	$\begin{bmatrix} 0 \\ I_2 \end{bmatrix}^H \begin{bmatrix} 0 & \frac{1}{R} & 0 \\ -1 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ I_2 \end{bmatrix}$
$V = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$	$\text{corange}(Z^H A T) = \text{kernel } I_2^H$
$V^H Z^H A T' = [0]$	$\begin{bmatrix} 0 \\ 0 \end{bmatrix}^H \begin{bmatrix} 0 \\ I_2 \end{bmatrix}^H \begin{bmatrix} 0 & \frac{1}{R} & 0 \\ -1 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$

and derive the quantities as defined in (4.6):

Name	Value	Derived from
rank	$r = 1$	$\text{rank } E = \text{rank} \begin{bmatrix} C & 0 \\ 0 & 0_2 \end{bmatrix}$
algebraic part	$a = 2$	$\text{rank } Z^H A T = \text{rank } I_2$
strangeness	$s = 0$	$\text{rank } V^H Z^H A T' = \text{rank } [0]$
differential part	$d = 1$	$d = r - s = 1 - 0$
undetermined	$u = 0$	$u = n - r - a = 3 - 2 - 1$
variables		
vanishing	$v = 0$	$v = m - r - a - s = 3 - 2 - 1 - 0$
equations		

Example 4.4.

For the semi-discrete linearized Navier-Stokes equations, the derivation of the *local characteristic quantities* is laid out in the Example Section.

““

4.2 A Global Canonical Form

A few observations:

- For a pair of (E, A) of **matrix functions**, we can compute the characteristic values r, a, s, d as in (4.6) for any given $t \in \mathcal{I}$.
- Thus, $r, a, s, d: \mathcal{I} \rightarrow \mathbb{R}$ are functions of time t .

- We will assume that r, a, s, d are constant in time:
 - Analysis will be enabled through a so-called smooth singular value decomposition (SVD – see the following theorem) that applies for matrices of constant rank.
 - Smooth matrix functions have countably many jumps in the rank. The analysis can be performed on subintervals, where the rank of the matrices are constant.
 - In practice, typically, there are but a few jumps in the rank at somewhat particular but known time instances or circumstances.

About a few and known jumps in the rank: A change in the ranks means an instantaneous change in the model itself. In fact the characteristic values, like the number of purely algebraic equations, would change suddenly. An example is the activation of a switch in an electrical circuit or *switched systems* in general.

Theorem 4.2 (see Kunkel/Mehrmann, Thm. 3.9). *Let $E \in \mathcal{C}^\ell(I, \mathbb{C}^{m,n})$ with $\text{rank } E(t) = r$ for all $t \in I$. Then there exist pointwise unitary (and, thus, nonsingular) matrix functions $U \in \mathcal{C}^\ell(I, \mathbb{C}^{m,m})$ and $V \in \mathcal{C}^\ell(I, \mathbb{C}^{n,n})$, such that*

$$U^H E V = \begin{bmatrix} \Sigma & 0 \\ 0 & 0 \end{bmatrix}$$

with pointwise nonsingular $\Sigma \in \mathcal{C}^\ell(I, \mathbb{C}^{r,r})$.

Theorem 4.3. *Let $E, A \in \mathcal{C}^\ell(I, \mathbb{C}^{m,n})$ be sufficiently smooth and suppose that*

$$r(t) = r, \quad a(t) = a, \quad s(t) = s \quad (4.8)$$

for the local characteristic values of $(E(t), A(t))$. Then (E, A) is globally equivalent to the canonical form

$$\left(\begin{bmatrix} I_s & 0 & 0 & 0 \\ 0 & I_d & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & A_{12} & 0 & A_{14} \\ 0 & 0 & 0 & A_{24} \\ 0 & 0 & I_a & 0 \\ I_s & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \right). \quad (4.9)$$

All entries are again matrix functions on I and the last block column in both matrix functions of (4.9) has size $u = n - s - d - a$.

Proof. In what follows, we will tacitly redefine the block matrix entries that appear after the global equivalence transformations. The first step is the continuous SVD of E ; see Theorem 4.2. In what follows, the basic operations of

- condensing blocks by the continuous SVD, e.g. $U_2^H A_{31} V_2 = \begin{bmatrix} I_s & 0 \\ 0 & 0 \end{bmatrix}$
- and eliminating blocks through by adding multiples of columns or rows

are applied repeatedly:

$$\begin{aligned}
(E, A) &\sim \left(\begin{bmatrix} \Sigma & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{bmatrix} \right) \\
&\sim \left(\begin{bmatrix} I_r & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{bmatrix} \right) \\
&\sim \left(\begin{bmatrix} I_r & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} A_{11} & A_{12}V_1 \\ U_1^H A_{21} & U_1^H A_{22}V_1 \end{bmatrix} - \begin{bmatrix} I_r & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} 0 & 0 \\ 0 & \dot{V}_1 \end{bmatrix} \right) \\
&\sim \left(\begin{bmatrix} I_r & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}, \begin{bmatrix} A_{11} & A_{12} & A_{13} \\ A_{21} & I_a & 0 \\ A_{31} & 0 & 0 \end{bmatrix} \right) \\
&\sim \left(\begin{bmatrix} V_2 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}, \begin{bmatrix} A_{11}V_2 & A_{12} & A_{13} \\ A_{21}V_2 & I_a & 0 \\ U_2^H A_{31}V_2 & 0 & 0 \end{bmatrix} - \begin{bmatrix} \dot{I}_r & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} \dot{V}_2 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \right) \\
&\sim \left(\begin{bmatrix} V_{11} & V_{12} & 0 & 0 \\ V_{21} & V_{22} & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}, \begin{bmatrix} A_{11} & A_{12} & A_{13} & A_{14} \\ A_{21} & A_{22} & A_{23} & A_{24} \\ A_{31} & A_{32} & I_a & 0 \\ I_s & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \right) \\
&\sim \left(\begin{bmatrix} I_s & 0 & 0 & 0 \\ 0 & I_d & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & A_{12} & A_{13} & A_{14} \\ 0 & A_{22} & A_{23} & A_{24} \\ 0 & A_{32} & I_a & 0 \\ I_s & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} I_s & 0 & 0 & 0 \\ 0 & I_d & 0 & 0 \\ 0 & -A_{32} & I_a & 0 \\ I_s & 0 & 0 & I_a \end{bmatrix} \right) \\
&\sim \left(\begin{bmatrix} I_s & 0 & 0 & 0 \\ 0 & I_d & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & A_{12} & A_{13} & A_{14} \\ 0 & A_{22} & A_{23} & A_{24} \\ 0 & 0 & I_a & 0 \\ I_s & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \right) \\
&\sim \left(\begin{bmatrix} I_s & 0 & 0 & 0 \\ 0 & I_d & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & A_{12} & 0 & A_{14} \\ 0 & A_{22} & 0 & A_{24} \\ 0 & 0 & I_a & 0 \\ I_s & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \right) \\
&\sim \left(\begin{bmatrix} I_s & 0 & 0 & 0 \\ 0 & Q_2 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & A_{12}Q_2 & 0 & A_{14} \\ 0 & A_{22}Q_2 - \dot{Q}_2 & 0 & A_{24} \\ 0 & 0 & I_a & 0 \\ I_s & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \right) \\
&\sim \left(\begin{bmatrix} I_s & 0 & 0 & 0 \\ 0 & I_d & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & A_{12} & 0 & A_{14} \\ 0 & 0 & 0 & A_{24} \\ 0 & 0 & I_a & 0 \\ I_s & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \right),
\end{aligned}$$

where the final equivalence holds, if Q_2 is chosen as the (unique and pointwise invertible) solution of the linear matrix valued ODE

$$\dot{Q}_2 = A_{22}(t)Q_2, \quad Q_2(t_0) = I_d.$$

Then, the prefinal A_{22} -block vanishes because of the special choice of Q_2 and E_{22} becomes I_d after scaling the second block line by Q_2^{-1} . \square

If we write down the transformed DAE that corresponds to the canonical form (4.9), i.e.

$$\dot{x}_1 = A_{12}(t)x_2 + A_{14}x_4 + f_1(t) \quad (4.10)$$

$$\dot{x}_2 = A_{24}(t)x_4 + f_2(t) \quad (4.11)$$

$$0 = x_3 + f_3(t) \quad (4.12)$$

$$0 = x_1 + f_4(t) \quad (4.13)$$

$$0 = f_5(t) \quad (4.14)$$

we can read off a few properties:

1. the part x_4 is *free to choose*, i.e. the undetermined part
2. the equation $f_5 = 0$ does not define any variable, i.e. it is the vanishing or redundant part
3. the part x_2 is defined through an ODE (in this representation)
4. **however**, the part x_1 is *strange* (both differential and algebraic) and still linked to x_2 .

Corollary 4.1. *In fact, one may **differentiate** (4.13) and **eliminate** \dot{x}_1 in (4.10) to obtain*

$$-\dot{f}_4 = A_{12}(t)x_2 + A_{14}x_4 + f_1(t)$$

which together with (4.11) becomes a new DAE for x_2 :

$$\bar{E}(t)\dot{x}_2 = \bar{A}(t)x_2 + \bar{f}(t)$$

with

$$\bar{E}(t) = \begin{bmatrix} I_{d_0} \\ 0_{s_0, d_0} \end{bmatrix} \in \mathbb{C}^{d_0+s_0, d_0}, \quad \bar{A}(t) = \begin{bmatrix} 0_{d_0} \\ A_{12}(t) \end{bmatrix} \in \mathbb{C}^{d_0+s_0, d_0}, \quad (4.15)$$

and

$$\bar{f}(t) = \begin{bmatrix} A_{24}x_4(t) + f_2(t) \\ A_{14}x_4(t) + f_1(t) - \dot{f}_4(t) \end{bmatrix} \in \mathbb{C}^{d_0+s_0}.$$

Here, we have used the subscript to note that these d and s quantities were characteristic for the initial matrix pair (E, A) . Now, after this differentiation step, one can calculate the characteristic values d_1 , a_1 , s_1 again for the pair (\bar{E}, \bar{A}) which is obtained from the canonical form of Theorem (4.9) by replacing equations (4.10)–(4.11) by the DAE with (\bar{E}, \bar{A}) as in (4.15).

The following theorem states that this *differentiation-elimination* step (which is **not** a global equivalence operation on matrix pairs) is well-defined in the sense that the *next iteration* characteristic values are invariant under global equivalence transformations.

Theorem 4.4. *Assume that the pairs (E, A) and (\tilde{E}, \tilde{A}) are globally equivalent and in the global canonical form (4.9). Then the pairs (E_1, A_1) and $(\tilde{E}_1, \tilde{A}_1)$ that are obtained by differentiation and elimination as described in Corollary 4.1 are globally equivalent too.*

Proof. See Kunkel/Mehrmann: Theorem 3.14. □

4.3 The Strangeness Index

Theorem 4.4 comes with a number of implications:

- Starting with $(E, A) := (E_0, A_0)$, we can define (E_i, A_i) , $i \in \mathbb{N} \cup 0$ as follows
 1. (E_i, A_i) is the global canonical form
 2. differentiate and eliminate as in Corollary 4.1 and bring the obtained pair into global canonical form to obtain (E_{i+1}, A_{i+1}) .
- this gives a series of invariants (r_i, a_i, s_i) – invariant under global equivalence transforms –
- Since $r_{i+1} = r_i - s_i$ and $r_i \geq 0$ (rank of a matrix is always greater than zero) there exists a $\mu \in \mathbb{N} \cup \{0\}$ for which $s_\mu = 0$.
- This μ is also characteristic for a matrix pair (because r_i and s_i are).

With these observations, the following definition is well-posed.

Definition 4.3. Let (E, A) be a pair of sufficiently smooth matrix functions and let the sequence (r_i, a_i, s_i) , $i = 0, 1, 2, 3, \dots$, of global characteristic values for the pairs (E_i, A_i) that are generated as

- $(E_0, A_0) := (E, A)$
- (E_{i+1}, A_{i+1}) is derived from bringing (E_i, A_i) into the global canonical form as in Theorem 4.3 and removing the I_s block in E_{i+1} through differentiation and elimination as in Corollary 4.1

be well-defined. Then, the quantity

$$\mu := \min\{i \in \mathbb{N}_0 \mid s_i = 0\}$$

is called the *strangeness index* of the DAE (4.1). If $\mu = 0$, then the DAE is called *strangeness-free*.

The practical implications of the strangeness index and the procedure of its derivation are laid out in the following theorem.

Theorem 4.5. *Let the strangeness index μ of (E, A) be well defined let $f \in \mathcal{C}^\mu(J, \mathbb{C}^m)$. Then the DAE (4.1) is equivalent (in the sense that the solution sets are in a one-to-one correspondence via a pointwise nonsingular matrix function) to a DAE of the form*

$$\dot{x}_1(t) = A_{13}(t)x_3(t) + f_1(t) \quad (4.16)$$

$$0 = x_2(t) + f_2(t) \quad (4.17)$$

$$0 = f_3(t), \quad (4.18)$$

where $A_{13} \in \mathcal{C}(J, \mathbb{C}^{d_\mu, u_\mu})$ and where f_1, f_2, f_3 are defined through $f, \dot{f}, \dots, f^{(\mu)}$.

System (4.16)–(4.18) is in the form of (4.9) with the I_s blocks not present and the remaining parts of the variables, coefficients, and right hand side renumbered accordingly.

Corollary 4.2. *Let the strangeness index μ of (E, A) be well defined let $f \in \mathcal{C}^\mu(J, \mathbb{C}^m)$. Then*

1. *The DAE (4.1) is solvable if and only if the v_μ consistency conditions (4.18)*

$$0 = f_3(t)$$

are fulfilled.

2. *An initial condition (4.2) is consistent if, and only if, in the the a_μ conditions*

$$0 = x_2(t_0) + f_2(t_0)$$

related to (4.17) hold.

3. *The corresponding initial value problem (4.1)–(4.2) is uniquely solvable if, and only if, in addition $u_\mu = 0$, i.e., x_3 is not present in (4.16).*

Just by comparing the solvability conditions with those for the constant coefficient case, e.g. Theorem 3.3, we can observe that

1. that $\mu \sim \nu - 1$ (unless $\nu = 0$) and
2. a matrix pair is regular if $u_\mu = v_\mu = 0$.

4.4 Derivative Arrays

The concept and the derivation of the *strangeness index* gives a complete characterization of solvability of linear DAEs with time-varying coefficients (provided sufficient regularity of the coefficients and the right hand side). However, for practical considerations there are two shortcomings

1. The formulation through the canonical form is very implicit and requires the derivatives of computed quantities (like the \dot{V}_2 in the proof of Theorem 4.3).
2. There is no direct generalization to nonlinear systems.

Both these issues are better addressed in the approach to a *strangeness free* form like through *derivative arrays*.

For that, we consider the DAE

$$E(t)\dot{x} = A(t)x + f$$

differentiate it

$$E(t)\ddot{x}(t) + \dot{E}(t)\dot{x}(t) = \dot{A}(t)x + A(t)\dot{x} + \dot{f},$$

and add these equations to the system to obtain the inflated DAE

$$\begin{bmatrix} E & 0 \\ \dot{E} - A & E \end{bmatrix} \frac{d}{dt} \begin{bmatrix} x \\ \dot{x} \end{bmatrix} = \begin{bmatrix} A & 0 \\ \dot{A} & 0 \end{bmatrix} \begin{bmatrix} x \\ \dot{x} \end{bmatrix} + \begin{bmatrix} f \\ \dot{f} \end{bmatrix}.$$

If we add also the second derivative of the equations, we obtain

$$\begin{bmatrix} E & 0 & 0 \\ \dot{E} - A & E & 0 \\ \ddot{E} - 2A & 2\dot{E} - A & E \end{bmatrix} \frac{d}{dt} \begin{bmatrix} x \\ \dot{x} \\ \ddot{x} \end{bmatrix} = \begin{bmatrix} A & 0 & 0 \\ \dot{A} & 0 & 0 \\ \ddot{A} & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ \dot{x} \\ \ddot{x} \end{bmatrix} + \begin{bmatrix} f \\ \dot{f} \\ \ddot{f} \end{bmatrix}.$$

If we do this ℓ times, we arrive at the so-called *derivative array*

Definition 4.4. Consider the DAE (4.1) and let E, A, f be ℓ -times differentiable for some integer $\ell \geq 0$. Then the *derivative array* of order ℓ is given as

$$M_\ell(t)\dot{z}_\ell(t) = N_\ell(t)z_\ell(t) + g_\ell(t), \quad (4.19)$$

where

$$(M_\ell)_{i,j} = \binom{i}{j} E^{(i-j)} - \binom{i}{j+1} A^{(i-j-1)}, \quad i, j = 1, \dots, \ell,$$

where

$$(N_\ell)_{i,j} = \begin{cases} A^{(i)}, & \text{for } i = 1, \dots, \ell, j = 0 \\ 0, & \text{else} \end{cases},$$

and where

$$z_\ell = \begin{bmatrix} x \\ \dot{x} \\ \vdots \\ x^{(\ell)} \end{bmatrix}, \quad g_\ell = \begin{bmatrix} f \\ \dot{f} \\ \vdots \\ f^{(\ell)} \end{bmatrix}.$$

- By construction, any solution x that solves the derivative array, solves the DAE and vice versa.
- The *strangeness-free* form from above is an equivalent system too with d_μ differential relations, a_μ algebraic equations, and v_μ redundant (or consistency) relations.

- Next, we will show that from the derivative array we can extract d_μ differential and a_μ well separated algebraic relations for x , i.e. an equivalent strangeness free form.

The following theorem connects the derivative array to the strangeness index and provides a *strangeness free* reformulation of the DAE (4.1).

Theorem 4.6. *Let the strangeness index of the pair (E, A) of matrix-valued functions be well defined according to 4.3 with the global invariants d_μ , a_μ , v_μ . Then for the derivative array as defined in Definition 4.4 it holds that*

1. $\text{corank } M_{\mu+1} - \text{corank } M_\mu = v_\mu$
2. $\text{rank } M_\mu(t) = (\mu + 1)m - a_\mu - v_\mu$ on \mathcal{I} , and there exists a smooth matrix function $Z_{2,3}$ (that spans the left null space of M_μ) with

$$Z_{2,3}^H M_\mu(t) = 0.$$

3. The projection $Z_{2,3}$ can be partitioned into two parts:

- Z_3 (left nullspace of (M_μ, N_μ)) so that

$$Z_3^H N_\mu(t) = 0$$

- Z_2 such that

$$Z_2^H N_\mu \begin{bmatrix} I_n \\ 0 \\ \vdots \\ 0 \end{bmatrix} = Z_2^H \begin{bmatrix} A \\ \dot{A} \\ \vdots \\ A^{(\mu)} \end{bmatrix} =: \hat{A}_2$$

has full rank.

4. Furthermore, let T_2 be a smooth matrix function such that $\hat{A}_2 T_2 = 0$ (right nullspace of \hat{A}_2). Then

$$\text{rank } E(t)T_2 = d_\mu$$

and there exists a smooth matrix function $Z_1: \mathcal{I} \rightarrow \mathbb{C}^{n, d_\mu}$ with

$$\text{rank}(Z_1^T E) = d_\mu.$$

We define $Z_1^H E = \hat{E}_1$.

Proof. Kunkel/Mehrmann: Thm. 3.29, Thm. 3.30, Thm. 3.32. □

A few observations and implications:

- $Z_{2,3}^H$ operates on the derivative array

$$M_\ell(t)\dot{z}_\ell(t) = N_\ell(t)z_\ell(t) + g_\ell(t),$$

- Specifically, it picks out all constraint equations including the redundancies (Z_3^H) and all explicit and hidden constraints (Z_2^H).
- Z_1^H operates on the original system

$$E(t)\dot{x} = A(t)x + f(t)$$

and picks out the dynamic part.

By means of the projections defined in Theorem 4.6, one can define (Kunkel/Mehrmann: Theorem 3.32) a *strangeness-free* condensed form

$$\hat{E}_1(t)\dot{x}(t) = \hat{A}_1(t)x(t) + \hat{f}_1(t) \quad (4.20)$$

$$0 = \hat{A}_2 x_2(t) + \hat{f}_2(t) \quad (4.21)$$

$$0 = \hat{f}_3(t), \quad (4.22)$$

where

$$\hat{E}_1(t) := Z_1(t)^H E(t) \in \mathbb{C}^{d_\mu, n}, \quad \hat{A}_1(t) := Z_1^H(t) A(t) \in \mathbb{C}^{d_\mu, n}, \quad \hat{f}_1(t) = Z_1^H f(t) \in \mathbb{C}^{d_\mu},$$

where

$$\hat{A}_2(t) = Z_2(t)^H \begin{bmatrix} A(t) \\ \dot{A}(t) \\ \vdots \\ A^{(\mu)}(t) \end{bmatrix} \in \mathbb{C}^{a_\mu, n}, \quad \hat{f}_2(t) = Z_2^H g_\mu(t) \in \mathbb{C}^{a_\mu},$$

and where

$$\hat{f}_3(t) = Z_3^H g_\mu(t) \in \mathbb{C}^{(\mu+1)m - a_\mu - d_\mu}.$$

Remark: This condensed equivalent strangeness free form (4.20)–(4.22) comes with a number of advantages over the one defined in Theorem 4.5.

1. It can be derived by only differentiating the given functions E , A , and f . This is much preferable since a given function can be evaluated with high accuracy (which is needed for computing derivatives numerically) or can be even differentiated analytically.
2. It is formulated in the original variable x – no state transformation involved.
3. It can be generalized to nonlinear systems.

Example 1 Cp. Examples 3.33 and 3.34 in Kunkel/Mehrmann that provide the strangeness free forms for the motivating examples of this section.

Example 2 Compute the forms for the incompressible Navier-Stokes equations (to be provided).

Chapter 5

Numerical Approximation of DAEs

5.1 Notions and Notations

We will consider an equidistant time grid of a fixed time interval $[t_0, t_e]$:

$$t_0 < t_1 < t_2 < \dots < t_N = t_e$$

with time step size h , i.e. $t_i = t_0 + ih$, for $i = 1, 2, \dots, N$, or $h = \frac{t_e - t_0}{N}$.

The restriction of equidistant grids is convenient for the analysis and does not mean a great loss of generality. Typically, in all the estimates that follow and in which the *constants* remain unspecified, a non equidistant grid can be accommodated by setting h to be the largest time step under consideration.

In practice, however, one really uses adaptive and, thus, nonuniform time grids.

Throughout this chapter, we will assume that system under consideration has a unique solution x and we will use the notation

$$x_i \approx x(t_i)$$

to express that x_i is defined as the numerically computed approximation to the solution x at time t_i .

It is unfortunate that x_i has been used to denote parts of the actual solution, but I hope this inconsistency can be tolerated in favor of a more pleasant and more standard notation.

Generally, the approximants x_i are computed iteratively by a numerical scheme ϕ like

$$x_{i+1} = \phi(t_i, h, x_i, x_{i+1}).$$

If x_{i+1} appears in the definition of the function ϕ , then the scheme is called *implicit*. Otherwise, it is called an explicit scheme. If the scheme bases on previous iterates like $x_{i-1}, x_{i-2}, \dots, x_{i-k}$ with $k \geq 0$, then the scheme is called a *multi-step scheme*. Otherwise, it is called a *single-step scheme*.

Generally, the analysis of the schemes and their application to problem classes tries to establish convergence, e.g.,

$$\|x_N - x(t_e)\| \rightarrow 0$$

as $h \rightarrow 0$. More precisely, tries to establish estimates like

$$x_N - x(t_e) = \mathcal{O}(h^p)$$

meaning that the error approaches 0 at least as fast as the convergence order p . This p is then called the *order of convergence* (of the method ϕ).

If the method ϕ is stable¹, then an estimate on the (local) consistency error (cp. the definition of the iteration (5.1)) like

$$x(t_{i+1}) - \phi(t_i, h, x(t_i), x(t_{i+1})) = \mathcal{O}(h^q),$$

i.e. the *order of consistency* of ϕ , transfers to the global convergence order as $p = q - 1$.

We will start with one-step methods and in particular with Runge-Kutta methods (RKM) that represent the most commonly applied time discretization schemes. A Runge-Kutta method is defined by its number of stages s , and by parameter vectors

$$\beta = \{\beta_j\}_{j=1,\dots,s}, \quad \gamma = \{\gamma_j\}_{j=1,\dots,s}, \quad \mathcal{A} = \{\alpha_{j\ell}\}_{j,\ell=1,\dots,s}$$

that, in turn, define the increment $x_{i+1} = \phi(t_i, h, x_i, x_{i+1})$ via

$$x_{i+1} = x_i + h \sum_{j=1}^s \beta_j \dot{X}_{ij},$$

where the *stage derivatives* \dot{X}_{ij} are connected with the *stage values* X_{ij} via the following possibly nonlinear (depending on the problem: $\dot{x}(t) = f(t, x(t))$) and possibly implicit (depending on the method) system of equations

$$\dot{X}_{ij} = f(t_i + \gamma_j h, X_{ij}), \tag{5.1}$$

$$X_{ij} = x_i + h \sum_{\ell=1}^s \alpha_{j\ell} \dot{X}_{i\ell}. \tag{5.2}$$

¹*Stability* can be defined in many different ways. It basically means that small errors can be accumulated (that's why the order of convergence is one less than the order of consistency) but are not amplified by the method. See e.g. Kunkel/Mehrmann Def. 5.2.

The matrix \mathcal{A} and the vectors β and γ of parameters are conveniently written into the so-called *Butcher-tableau*

$$\begin{array}{c|c} \gamma & \mathcal{A} \\ \hline & \beta^T \end{array}$$

It is well-known that one-step methods are stable (see also the first paragraph of Kunkel/Mehrmann Ch. 5.2). Accordingly, convergence can be derived directly from the consistency error. For a general Runge-Kutta method, the convergence conditions – if applied to an ODE $\dot{x} = f(t, x)$ – can be expressed in terms of the coefficients:

Theorem 5.1 (Butcher's Theorem). *If the coefficients β_j , γ_j , and $\alpha_{j\ell}$ fulfill the conditions*

Condition		range of k
$B(p)$:	$\sum_{j=1}^s \beta_j \gamma_j^{k-1} = \frac{1}{k}$	$k = 1, 2, \dots, p$
$C(q)$:	$\sum_{\ell=1}^s \alpha_{j\ell} \gamma_\ell^{k-1} = \frac{1}{k} \gamma_j^k, \quad \text{for } j = 1, \dots, s$	$k = 1, 2, \dots, q$
$D(r)$:	$\sum_{j=1}^s \beta_j \gamma_j^{k-1} \alpha_{j\ell} = \frac{1}{k} \beta_\ell (1 - \gamma_\ell^k), \quad \text{for}$ $\ell = 1, \dots, s$	$k = 1, 2, \dots, r$

with

$$p \leq q + r + 1$$

and

$$p \leq 2q + 2,$$

then the Runge-Kutta method is convergent of order p .

Knowing that one-step methods are stable, in what follows, we will examine only the consistency error for the approximation of DAEs.

In particular for the analysis of the approximation of linear DAEs, the Kronecker product \otimes and two of its properties will be helpful:

Definition 5.1. For two matrices $U \in \mathbb{C}^{m,n}$ and $V \in \mathbb{C}^{k,l}$, with

$$U = \begin{bmatrix} u_{11} & \dots & u_{1n} \\ \vdots & \ddots & \vdots \\ u_{m1} & \dots & u_{mn} \end{bmatrix}$$

their *Kronecker product* $U \otimes V$ is defined as

$$U \otimes V = \begin{bmatrix} u_{11}V & \dots & u_{1n}V \\ \vdots & \ddots & \vdots \\ u_{m1}V & \dots & u_{mn}V \end{bmatrix} \in \mathbb{C}^{mk, nl}.$$

Lemma 5.1. *For given dimensions m, n, k, l , there exist permutations matrices*

$$\Pi_1 \in \mathbb{R}^{mk, mk}, \quad \Pi_2 \in \mathbb{C}^{kl, kl},$$

so that for any matrices $U \in \mathbb{C}^{m, n}$ and $V \in \mathbb{C}^{k, l}$ it holds that

$$U \otimes V = \Pi_1^T (V \otimes U) \Pi_2.$$

If $n = m$ and $k = l$, then $\Pi_1 = \Pi_2$.

Note that the inverse of a permutation matrix Π is its transpose Π^T , so that for equally sized matrices U and V with $\Pi_1 = \Pi_2 =: \Pi$, it holds that

$$U \otimes V = \Pi^T (V \otimes U) \Pi \sim V \otimes U.$$

Lemma 5.2. *If the given matrices R, S, U, V have compatible dimensions so that the products UR and VS exist, then*

$$(U \otimes V)(R \otimes S) = UR \otimes VS.$$

5.2 Runge-Kutta Methods for Linear DAEs with Constant Coefficients

In this section, we will analyse the approximation error of the RKM $(\mathcal{A}, \beta, \gamma)$ applied to a regular linear DAE with constant coefficients

$$E\dot{x} = Ax + f(t).$$

To motivate the following arguments and assumptions, we just try to apply the *explicit Euler* to (5.2) so that a single iteration step reads

$$Ex_{i+1} = Ex_i + h(Ax_i + f(t_i)),$$

which can not fully define x_{i+1} if E is not invertible.

On the other hand, if (E, A) is regular, then one step of the *implicit Euler* scheme,

$$(E - hA)x_{i+1} = Ex_i + hf(t_i),$$

well defines the next iterate for any choice of h except a few.

In more generality, a complete iteration step of a general RKM applied to (5.2), can be expressed via the solution² of the linear system

$$(I_s \otimes E - h\mathcal{A} \otimes A)\dot{X}_i = Z_i$$

²The proof is left as an exercise.

with

$$\dot{X}_i = \begin{bmatrix} \dot{X}_{i1} \\ \vdots \\ \dot{X}_{is} \end{bmatrix}, \quad \dot{Z}_i = \begin{bmatrix} Ax_i + f(t_i + \gamma_1 h) \\ \vdots \\ Ax_i + f(t_i + \gamma_s h) \end{bmatrix}$$

If (E, A) is regular, and P and Q are those matrices that bring (E, A) into Kronecker normal form, then, with Lemma 5.2, we can find that

$$(I_s \otimes P)(I_s \otimes E - h\mathcal{A} \otimes A)(I_s \otimes Q) = (I_s \otimes PEQ - h(\mathcal{A} \otimes PAQ))$$

which by Lemma 5.1 is similar to

$$PEQ \otimes I_s - PAQ \otimes h\mathcal{A} = \begin{bmatrix} I \otimes I_s & \\ & N \otimes I_s \end{bmatrix} - h \begin{bmatrix} J \otimes \mathcal{A} & \\ & I \otimes \mathcal{A} \end{bmatrix},$$

which means that for a regular DAE, one step of an RKM can be interpreted as one step of an RKM for the ODE and one step for the DAE part in the canonical form.

As for the invertibility of the coefficient matrix, we first observe that for h sufficiently small, the part $I \otimes I_s - hJ \otimes \mathcal{A}$ is invertible. For the second part, we assume that N is in Jordan form and consists of only one block (otherwise the arguments can be formulated for each block separately) to find that

$$N \otimes I_s - I \otimes h\mathcal{A} = \begin{bmatrix} -h\mathcal{A} & I_s & & \\ & \ddots & & \\ & & -h\mathcal{A} & I_s \\ & & & -h\mathcal{A} \end{bmatrix}$$

is invertible if, and only if, \mathcal{A} is invertible.

Generally, the numerical solution of DAEs requires implicit schemes.

By the previous considerations, the following assumptions are well justified – at least for the theoretical analysis of the schemes.

- (E, A) is regular \leftarrow the theory needs a unique solution
- (E, A) is in Kronecker Canonical Form \leftarrow RKM are invariant under equivalence transformation
- $(E, A) = (N, I) \leftarrow$ the *regular part* can be treated by ODE theory
- $E = N = N_\nu$ consists of a single Jordan block \leftarrow otherwise consider each Jordan block separately.

Thus, we will consider the special DAE

$$\begin{bmatrix} 0 & 1 & & \\ & 0 & 1 & \\ & & \ddots & \ddots \\ & & & 0 & 1 \\ & & & & 0 \end{bmatrix} \dot{x} = x + f(t), \quad (5.3)$$

where

$$x(t) = \begin{bmatrix} x_1(t) \\ x_2(t) \\ \vdots \\ x_\nu(t) \end{bmatrix} \quad \text{and} \quad f(t) = \begin{bmatrix} f_1(t) \\ f_2(t) \\ \vdots \\ f_\nu(t) \end{bmatrix}$$

Please excuse the double use of the subscript like in x_1 .

In the following theorem, the consistency error of a general implicit RKM applied to the special nilpotent DAE is analysed.

Theorem 5.2. *The local error of an RKM with \mathcal{A} invertible applied to (5.3) behaves like*

$$x(t_{i+1}) - x_{i+1} = \mathcal{O}(h^{\kappa_\nu - \nu + 2} + h^{\kappa_{\nu-1} - \nu + 3} + \dots + h^{\kappa_1 + 1})$$

where κ_j is the maximum number such that

	Condition	range of k
a.)	$\beta^T \mathcal{A}^{-k} e = \beta^T \mathcal{A}^{-j} \gamma^{j-k} / (j-k)!$	$k = 1, 2, \dots, j-1$
b.)	$\beta^T \mathcal{A}^{-j} \gamma^k = k! / (k-j+1)!$	$k = j, j+1, \dots$

for all $k \leq \kappa_j$ and for $j = 1, \dots, \nu$ and where $e \in \mathbb{R}^\nu$ is the vector of ones.

Proof. Since we consider the pure consistency error, we can assume that $x_i = x(t_i)$. With that, with the Taylor expansion of the solution

$$x(t_{i+1}) = x(t_i + h) = x(t_i) + \sum_{k \geq 1} \frac{h^k}{k!} x^{(k)}(t_i),$$

and with the definition of the RKM, the error is given as

$$\tau = x(t_{i+1}) - x_{i+1} = -h \sum_{j=1}^s \beta_j \dot{X}_{ij} + \sum_{k \geq 1} \frac{h^k}{k!} x^{(k)}(t_i).$$

Because of the special structure of the DAE, we can concentrate on the first error component $\tau_1 \leftarrow$ the error component τ_2 is the *first* component of the problem of index $\nu - 1$. For τ_1 we have the formula

$$\tau_1 = x_1(t_{i+1}) - x_{i+1,1} = h\beta^T \sum_{j=1}^{\nu} (h\mathcal{A})^{-j} Z_{ij} + \sum_{k \geq 1} \frac{h^k}{k!} x_1^{(k)}(t_i).$$

One may confirm directly, or by means of the solution formula for $N\dot{x} = x + f$, that the ℓ -th component of x is defined as

$$x_\ell(t) = - \sum_{j=\ell}^{\nu} f_j^{(j-\ell)}(t).$$

The componentwise Taylor expansion of $Z_{i,\ell}$ reads

$$\begin{aligned} Z_{i\ell} &= \begin{bmatrix} x_{i,\ell} + f_\ell(t_i + \gamma_1 h) \\ x_{i,\ell} + f_\ell(t_i + \gamma_2 h) \\ \vdots \\ x_{i,\ell} + f_\ell(t_i + \gamma_s h) \end{bmatrix} = \begin{bmatrix} x_{i,\ell} + f_\ell(t_i) + \sum_{k \geq 1} \frac{h^k}{k!} f_\ell^{(k)}(t_i) \gamma_1^k \\ x_{i,\ell} + f_\ell(t_i) + \sum_{k \geq 1} \frac{h^k}{k!} f_\ell^{(k)}(t_i) \gamma_2^k \\ \vdots \\ x_{i,\ell} + f_\ell(t_i) + \sum_{k \geq 1} \frac{h^k}{k!} f_\ell^{(k)}(t_i) \gamma_s^k \end{bmatrix} \\ &= x_{i,\ell} e + \sum_{k \geq 0} \frac{h^k}{k!} f_\ell^{(k)}(t_i) \gamma^k \end{aligned}$$

With that and with $x_i = x(t_i)$, we expand the error τ_1 as follows:

$$\begin{aligned} \tau_1 &= \beta^T \sum_{j=1}^{\nu} (h\mathcal{A})^{-j} Z_{ij} + \sum_{k \geq 1} \frac{h^k}{k!} x_1^{(k)}(t_i) \\ &= \beta^T \sum_{j=1}^{\nu} h^{-j+1} \mathcal{A}^{-j} [x_j(t_i) e + \sum_{k \geq 0} \frac{h^k}{k!} f_j^{(k)}(t_i) \gamma^k] \\ &\quad + \sum_{k \geq 1} \frac{h^k}{k!} x_1^{(k)}(t_i) \\ &= \beta^T \sum_{j=1}^{\nu} h^{-j+1} \mathcal{A}^{-j} \left[- \sum_{k=j}^{\nu} f_k^{(k-j)}(t_i) e + \sum_{k \geq 0} \frac{h^k}{k!} f_j^{(k)}(t_i) \gamma^k \right] \\ &\quad - \sum_{k \geq 1} \frac{h^k}{k!} \sum_{j=1}^{\nu} f_j^{(j-1+k)}(t_i) \\ &= - \sum_{j=1}^{\nu} \sum_{k=j}^{\nu} h^{-j+1} \beta^T \mathcal{A}^{-j} e f_k^{(k-j)}(t_i) + \sum_{j=1}^{\nu} \sum_{k \geq 0} \frac{h^{k-j+1}}{k!} \beta^T \mathcal{A}^{-j} \gamma^k f_j^{(k)}(t_i) \\ &\quad - \sum_{k \geq 1} \sum_{j=1}^{\nu} \frac{h^k}{k!} f_j^{(j-1+k)}(t_i), \end{aligned}$$

which, with $\sum_{j=1}^{\nu} \sum_{k=j}^{\nu} g(j, k) = \sum_{k=1}^{\nu} \sum_{j=1}^k g(j, k) = \sum_{k=1}^{\nu} \sum_{j=1}^k g(k, j)$, becomes

$$\begin{aligned}
\tau_1 &= \sum_{j=1}^{\nu} \left[- \sum_{k=1}^j h^{-k+1} \beta^T \mathcal{A}^{-k} e f_k^{(j-k)}(t_i) \right. \\
&\quad + \sum_{k \geq 0} \frac{h^{k-j+1}}{k!} \beta^T \mathcal{A}^{-j} \gamma^k f_j^{(k)}(t_i) \\
&\quad \left. - \sum_{k \geq 1} \frac{h^k}{k!} f_j^{(j-1+k)}(t_i) \right] \\
&= \sum_{j=1}^{\nu} \left[- \sum_{k=1}^j h^{-k+1} \beta^T \mathcal{A}^{-k} e f_k^{(j-k)}(t_i) \right. \\
&\quad + \sum_{k=0}^{j-1} \frac{h^{k-j+1}}{k!} \beta^T \mathcal{A}^{-j} \gamma^k f_j^{(k)}(t_i) + \sum_{k \geq j} \frac{h^{k-j+1}}{k!} \beta^T \mathcal{A}^{-j} \gamma^k f_j^{(k)}(t_i) \\
&\quad \left. - \sum_{k \geq 1} \frac{h^k}{k!} f_j^{(j-1+k)}(t_i) \right].
\end{aligned}$$

A shift of indices, $\sum_{k=0}^{j-1} g(k) = \sum_{k=1}^j g(j-k)$ and $\sum_{k \geq 1} g(k) = \sum_{k \geq j} g(k-j+1)$, then gives:

$$\begin{aligned}
\tau_1 &= \sum_{j=1}^{\nu} \left[- \sum_{k=1}^j h^{-k+1} \beta^T \mathcal{A}^{-k} e f_k^{(j-k)}(t_i) + \sum_{k=1}^j \frac{h^{-k+1}}{(j-k)!} \beta^T \mathcal{A}^{-j} \gamma^{j-k} f_j^{(j-k)}(t_i) \right. \\
&\quad \left. + \sum_{k \geq j} \frac{h^{k-j+1}}{k!} \beta^T \mathcal{A}^{-j} \gamma^k f_j^{(k)}(t_i) - \sum_{k \geq j} \frac{h^{k-j+1}}{(k-j+1)!} f_j^{(k)}(t_i) \right].
\end{aligned}$$

□

Chapter 6

Construction and Analysis of RKM for nonlinear DAEs

Now we consider RKM for nonlinear DAEs. We start with a DAE in *semi explicit* strangeness-free form and give general results on how to write down a general RKM for it and how to analyse the global error. Then, we consider general strangeness-free nonlinear DAEs and show that a certain class of RKM applies well – namely those that can be constructed by collocation with Lagrange polynomials over the *Radau*, *Lobatto*, or *Gauss* quadrature points.

6.1 General RKM for Semi-Explicit Strangeness-free DAEs

A semi explicit strangeness-free DAE is of the form

$$\dot{x} = f(t, x, y) \tag{6.1}$$

$$0 = g(t, x, y) \tag{6.2}$$

with the Jacobian of g with respect to y , i.e.

$$\partial_y \otimes g(t, x(t), y(t)) =: g_y(t, x(t), y(t)),$$

being invertible for all t along the solution (x, y) .

Some observations:

- this system is strangeness-free
- under certain assumptions, any DAE can be brought into this form
- in the linear case $E\dot{z} = Az + f$, with $z = (x, y)$, the assumptions basically mean that

$$E = \begin{bmatrix} I & 0 \\ 0 & 0 \end{bmatrix} \quad \text{and} \quad A = \begin{bmatrix} * & * \\ * & A_{22} \end{bmatrix},$$

with $A_{22}(t)$ invertible for all t .

- The condition g_y invertible means that, locally, one could consider

$$\dot{x} = f(t, x, R(t, x)), \quad \text{with } R \text{ such that } y = R(t, x).$$

However, this is not practical for numerical purposes.

The general strategy to get a suitable formulation of a time discretization of system (6.1)-(6.2) by any RKM is to consider the perturbed version

$$\begin{aligned} \dot{x} &= f(t, x, y), \\ \varepsilon \dot{y} &= g(t, x, y), \end{aligned}$$

which is an ODE, formulate the RKM, and then let $\varepsilon \rightarrow 0$. In the Hairer/Wanner Book, this approach is called ε -embedding.

This is, consider

Table 6.1: RKM applied to semi-explicit DAEs

$$\begin{aligned} x_{i+1} &= x_i + h \sum_{j=1}^s \beta_j \dot{X}_{ij}, & y_{i+1} &= y_i + h \sum_{j=1}^s \beta_j \dot{Y}_{ij}, \\ \dot{X}_{ij} &= f(t_i + \gamma_j h, X_{ij}, Y_{ij}), & \varepsilon \dot{Y}_{ij} &= g(t_i + \gamma_j h, X_{ij}, Y_{ij}), & j &= 1, 2, \dots, s, \\ X_{ij} &= x_i + h \sum_{\ell=1}^s \alpha_{j\ell} \dot{X}_{i\ell}, & Y_{ij} &= y_i + h \sum_{\ell=1}^s \alpha_{j\ell} \dot{Y}_{i\ell}, & j &= 1, 2, \dots, s, \end{aligned} \quad (*)$$

i.e., the RKM applied to an ODE in the variables (x, y) , and replace $(*)$ by

$$\dot{X}_{ij} = f(t_i + \gamma_j h, X_{ij}, Y_{ij}), \quad 0 = g(t_i + \gamma_j h, X_{ij}, Y_{ij}), \quad j = 1, 2, \dots, s.$$

Theorem 6.1 (Kunkel/Mehrmann Thm. 5.16). *Consider a semi-explicit, strangeness-free DAE as in (6.1)-(6.2) with a consistent initial value (x_0, y_0) . The time-discretization by a RKM,*

- *with \mathcal{A} invertible and $\rho := 1 - \beta^T \mathcal{A}^{-1} e$,*
- *applied as in Table 6.1 with $\varepsilon = 0$,*
- *that is convergent of order p for ODEs*
- *and fulfills the Butcher condition $C(q)$ with $q \geq p + 1$*

leads to an global error that behaves like

$$\|\mathfrak{X}(t_N) - \mathfrak{X}_N\| = \mathcal{O}(h^k),$$

where

- $k = p$, *if $\rho = 0$,*
- $k = \min\{p, q + 1\}$, *if $-1 \leq \rho < 1$*
- $k = \min\{p, q - 1\}$, *if $\rho = 1$.*

If $|\rho| > 1$, then the RKM – applied to (6.1)–(6.2) – does not converge.

Some words on the conditions on p , q , and ρ :

- For *stiffly accurate* methods, $\beta^T \mathcal{A}^{-1} e = 1$ and, thus, $\rho = 0 \rightarrow$ no order reduction for *strangeness free* or *index-1* systems
- For the *implicit midpoint rule* also known as the *1-stage Gauss method*:

$$\begin{array}{c|c} \frac{1}{2} & \frac{1}{2} \\ \hline & 1 \end{array}$$

- the convergence order for ODEs is $p = 2$
- but $1 - \beta^T \mathcal{A}^{-1} e = 1 - 1 \cdot \left(\frac{1}{2}\right)^{-1} 1 = -1$, so that $\min\{p-1, q\} = k \leq 1$, depending on q .
- in fact $k = 1$ as

$$C(q) : \sum_{\ell=1}^s \alpha_{j\ell} \gamma_{\ell}^{\bar{k}-1} = \frac{1}{\bar{k}} \gamma_j^{\bar{k}}, \quad \bar{k} = 1, \dots, q, \quad j = 1, \dots, s$$

in the present case of $s = 1$, $\alpha_{11} = \gamma_1 = \frac{1}{2}$ is fulfilled for $\bar{k} = 1$:

- $\frac{1}{2} = \frac{1}{2}$
- it is not relevant here, but for $\bar{k} = 2$: $\frac{1}{2} \cdot \frac{1}{2} \neq \frac{1}{2} \cdot \frac{1}{4}$

6.2 Collocation RKM for Implicit Strangeness-free DAEs

The general form of a *strangeness-free* DAE is given as

$$\hat{F}_1(t, x, \dot{x}) = 0 \tag{6.3}$$

$$\hat{F}_2(t, x) = 0 \tag{6.4}$$

where the *strangeness-free* or *index-1* assumption is encoded in the existence of *implicit functions* \mathcal{L} , \mathcal{R} such that, with $x = (x_1, x_2)$, the implicit DAE (6.3)–(6.4) is equivalent to the semi-explicit DAE

$$\begin{aligned} \dot{x}_1 &= \mathcal{L}(t, x_1, x_2) \\ 0 &= \mathcal{R}(t, x_1) - x_2 \end{aligned}$$

In what follows we show that a *collocation* approach coincides with certain RKM discretizations so that the convergence analysis of the RKM can be done via approximation theory.

Regression (Collocation): – If one looks for a function $x : [0, 1] \rightarrow \mathbb{R}$ that fulfills $F(x(t)) = 0$ for all $t \in [0, 1]$, one may interpolate x by, say, a polynomial $x_p(t) = \sum_{\ell=0}^k x_{\ell} t^{\ell}$ and determine the $k+1$

coefficients x_ℓ via the solution of the system of (nonlinear) equations $F(x_p(t_\ell)) = 0$, $\ell = 0, 1, \dots, k$, where the $t_\ell \in [0, 1]$ are the $k + 1$ *collocation points*.

Concretely, we parametrize s collocation points via

$$0 < \gamma_1 < \gamma_2 < \dots < \gamma_s = 1 \quad (6.5)$$

and define two sets of *Lagrange polynomials*

$$L_\ell(\xi) = \prod_{j=0, j \neq \ell}^s \frac{\xi - \gamma_j}{\gamma_\ell - \gamma_j} \quad \text{and} \quad \tilde{L}_\ell(\xi) = \prod_{m=1, m \neq \ell}^s \frac{\xi - \gamma_m}{\gamma_\ell - \gamma_m},$$

with $\ell \in \{0, 1, \dots, s\}$.

Let \mathbb{P}_k be the space of polynomials of degree $\leq k - 1$. We define the *collocation polynomial* $x_\pi \in \mathbb{P}_{s+1}$ via

$$x_\pi(t) = \sum_{\ell=0}^s X_{i\ell} L_\ell\left(\frac{t - t_i}{h}\right) \quad (6.6)$$

designed to compute the *stage values* $X_{i\ell}$, where $X_{i0} = x_i$ is already given.

The stage derivatives are then defined as

$$\dot{X}_{ij} = \dot{x}_\pi(t_i + \gamma_j h) = \frac{1}{h} \sum_{\ell=0}^s X_{i\ell} \dot{L}_\ell(\gamma_j). \quad (6.7)$$

To obtain $x_{i+1} = x_\pi(t_{i+1}) = X_{is}$, we require the polynomial to satisfy the DAE (6.3)–(6.4) at the collocation points $t_{ij} = t_i + \gamma_j h$, that is

$$\hat{F}_1(t_i + \gamma_j h, X_{ij}, \dot{X}_{ij}) = 0, \quad \hat{F}_2(t_i + \gamma_j h, X_{ij}) = 0, \quad j = 1, \dots, s. \quad (6.8)$$

Now we show that this collocation defines a RKM discretization of (6.3)–(6.4).

Since $\tilde{L} \in \mathbb{P}_s$, it holds that

$$P_\ell(\sigma) := \int_0^\sigma \tilde{L}_\ell(\xi) d\xi \in \mathbb{P}_{s+1}$$

that is, by *Lagrange* interpolation, it can be written as

$$P_\ell(\sigma) = \sum_{j=0}^s P_\ell(\gamma_j) L_j(\sigma).$$

If we differentiate P_ℓ , we get

$$\dot{P}_\ell(\sigma) = \sum_{j=0}^s P_\ell(\gamma_j) \dot{L}_j(\sigma) = \sum_{j=0}^s \int_0^{\gamma_j} \tilde{L}_\ell(\xi) d\xi \dot{L}_j(\sigma) =: \sum_{j=0}^s \alpha_{j\ell} \dot{L}_j(\sigma)$$

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where define simply define

$$\alpha_{j\ell} = \int_0^{\gamma_j} \tilde{L}_\ell(\xi) d\xi.$$

Moreover, by definition of P_ℓ (and the *fundamental theorem of calculus*), it holds that

$$\dot{P}_\ell(\sigma) = \tilde{L}_\ell(\sigma),$$

which gives that $\dot{P}_\ell(\gamma_m) = \delta_{\ell m}$ that is

$$\dot{P}_\ell(\gamma_m) = \sum_{j=1}^s \alpha_{j\ell} \dot{L}_j(\gamma_m) = \begin{cases} 1, & \text{if } \ell = m \\ 0, & \text{otherwise} \end{cases}.$$

for $\ell, m = 1, \dots, s$.

Accordingly, if we define $\mathcal{A} := [\alpha_{j\ell}]_{j,\ell=1,\dots,s} \in \mathbb{R}^{s,s}$ and

$$V := [v_{mj}]_{m,j=1,\dots,s} = [\dot{L}_j(\gamma_m)]_{m,j=1,\dots,s} \in \mathbb{R}^{s,s},$$

it follows that $V = \mathcal{A}^{-1}$.

Moreover, since,

$$\sum_{j=0}^s L_j(\sigma) \equiv 1, \quad \text{so that} \quad \sum_{j=0}^s \dot{L}_j(\sigma) \equiv 0,$$

we have that

$$\sum_{j=0}^s \dot{L}_j(\gamma_m) = 0 = \sum_{j=0}^s v_{mj}$$

and, thus,

$$v_{m0} = - \sum_{j=1}^s \dot{L}_j(\gamma_m) = -e_m^T V e.$$

With these relations we rewrite (6.7) as

$$h \dot{X}_{im} = \sum_{\ell=0}^s X_{i\ell} \dot{L}_\ell(\gamma_m) = v_{m0} x_i + \sum_{\ell=1}^s v_{m\ell} X_{i\ell}.$$

and $h \sum_{m=1}^s \alpha_{\ell m} \dot{X}_{im}$ as

$$\begin{aligned} h \sum_{m=1}^s \alpha_{\ell m} \dot{X}_{im} &= \sum_{m=1}^s \alpha_{\ell m} v_{m0} x_i + \sum_{j,m=1}^s \alpha_{\ell m} v_{mj} X_{ij} \\ &= -e_\ell^T \mathcal{A} V e x_i + \sum_{j=1}^s e_\ell^T \mathcal{A} V e_j X_{ij} \\ &= -x_i + X_{i\ell}, \end{aligned} \tag{6.9}$$

which, together with (6.8), indeed defines a RKM.

Some remarks:

- the preceding derivation shows that the collocation (6.6) and (6.8) is equivalent to the RKM scheme (6.9) and (6.8)
- convergence of these schemes applied to (6.3)–(6.3) is proven in Kunkel/Mehrmann Theorem 5.17
- with fixing $\gamma_s = 1$, the obtained RKM is *stiffly accurate*
- the remaining $s - 1$ γ s can be chosen to get optimal convergence rates \rightarrow RadauIIa schemes
- if also γ_s is chosen optimal in terms of convergence, the Gauss schemes are obtained

Chapter 7

Examples

7.1 Semi-discrete Navier-Stokes equations

7.1.1 Transformation to a more handy form

By scalings and state transforms, we find that the coefficients of the spatially discretized Navier-Stokes equations

$$(\mathcal{E}, \mathcal{A}) = \left(\begin{bmatrix} M & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} A & B^H \\ B & 0 \end{bmatrix} \right) \quad (7.1)$$

are equivalent to a more structured form like:

$$\begin{aligned} \{\lambda \mathcal{E} - \mathcal{A}\} &= \left\{ \lambda \begin{bmatrix} M & 0 \\ 0 & 0 \end{bmatrix} - \begin{bmatrix} A & B^H \\ B & 0 \end{bmatrix} \right\} \\ &\sim \begin{bmatrix} M^{-1/2} & 0 \\ 0 & I \end{bmatrix} \left\{ \lambda \begin{bmatrix} M & 0 \\ 0 & 0 \end{bmatrix} - \begin{bmatrix} A & B^H \\ B & 0 \end{bmatrix} \right\} \begin{bmatrix} M^{-1/2} & 0 \\ 0 & I \end{bmatrix} \\ &\sim \begin{bmatrix} Q^H & 0 \\ 0 & I \end{bmatrix} \left\{ \lambda \begin{bmatrix} I & 0 \\ 0 & 0 \end{bmatrix} - \begin{bmatrix} M^{-1/2} A M^{-1/2} & M^{-1/2} B^H \\ B M^{-1/2} & 0 \end{bmatrix} \right\} \begin{bmatrix} Q & 0 \\ 0 & I \end{bmatrix} \\ &\sim \begin{bmatrix} I & 0 \\ 0 & R^{-H} \end{bmatrix} \left\{ \lambda \begin{bmatrix} I & 0 \\ 0 & 0 \end{bmatrix} - \begin{bmatrix} M^{-1/2} A M^{-1/2} & \begin{bmatrix} R \\ 0 \\ 0 \end{bmatrix} \\ \begin{bmatrix} R^H & 0 \end{bmatrix} & 0 \end{bmatrix} \right\} \begin{bmatrix} I & 0 \\ 0 & R^{-1} \end{bmatrix} \\ &= \left\{ \lambda \begin{bmatrix} I_{n_1} & 0 & 0 \\ 0 & I_{n_2} & 0 \\ 0 & 0 & 0 \end{bmatrix} - \begin{bmatrix} A_{11} & A_{12} & I_{n_1} \\ A_{21} & A_{22} & 0 \\ I_{n_1} & 0 & 0 \end{bmatrix} \right\}. \end{aligned}$$

where we have used a QR -decomposition:

$$M^{-1/2} B^H = Q \begin{bmatrix} R \\ 0 \end{bmatrix}$$

with unitary Q and invertible R in the third step.

7.1.2 Local Characteristic Values

Next we derive the local characteristic as in Theorem 4.1.

We compute the subspaces as defined in (4.5):

Matrix	as the basis of/computed as
$T = \begin{bmatrix} 0 \\ 0 \\ I_{n_1} \end{bmatrix}$	kernel $\begin{bmatrix} I_{n_1} & 0 & 0 \\ 0 & I_{n_2} & 0 \\ 0 & 0 & 0 \end{bmatrix}$
$Z = \begin{bmatrix} 0 \\ 0 \\ I_{n_1} \end{bmatrix}$	corange $\begin{bmatrix} I_{n_1} & 0 & 0 \\ 0 & I_{n_2} & 0 \\ 0 & 0 & 0 \end{bmatrix}$
$T' = \begin{bmatrix} I_{n_1} & 0 \\ 0 & I_{n_2} \\ 0 & 0 \end{bmatrix}$	cokernel $\begin{bmatrix} I_{n_1} & 0 & 0 \\ 0 & I_{n_2} & 0 \\ 0 & 0 & 0 \end{bmatrix}$
$Z^H AT = 0_{n_1}$	$\begin{bmatrix} 0 \\ 0 \\ I_{n_1} \end{bmatrix}^H \begin{bmatrix} A_{11} & A_{12} & I_{n_1} \\ A_{21} & A_{22} & 0 \\ I_{n_1} & 0 & 0 \end{bmatrix} \begin{bmatrix} 0 \\ 0 \\ I_{n_1} \end{bmatrix}$
$V = I_{n_1}$	corange($Z^H AT$) = kernel $0_{n_1}^H$
$Z^H AT' = \begin{bmatrix} I_{n_1} & 0_{n_1 \times n_2} \end{bmatrix}$	$\begin{bmatrix} 0 \\ 0 \\ I_{n_1} \end{bmatrix}^H \begin{bmatrix} A_{11} & A_{12} & I_{n_1} \\ A_{21} & A_{22} & 0 \\ I_{n_1} & 0 & 0 \end{bmatrix} \begin{bmatrix} I_{n_1} & 0 \\ 0 & I_{n_2} \\ 0 & 0 \end{bmatrix}$

and derive the quantities as defined in (4.6):

Name	Value	Derived from
rank	$r = n_1 + n_2$	$\text{rank } E = \text{rank} \begin{bmatrix} I_{n_1} & 0 & 0 \\ 0 & I_{n_2} & 0 \\ 0 & 0 & 0 \end{bmatrix}$
algebraic part	$a = 0$	$\text{rank } Z^H AT = \text{rank } 0_{n_1}$
strangeness	$s = n_1$	$\text{rank } V^H Z^H AT' = \text{rank} \begin{bmatrix} I_{n_1} & 0_{n_1 \times n_2} \end{bmatrix}$
differential part	$d = n_2$	$d = r - s = (n_1 + n_2) - n_1$
undetermined variables	$u = n_1$	$u = n - r - a = (n_1 + n_2 + n_1) - (n_1 + n_2) - 0$
vanishing equations	$v = 0$	$v = m - r - a - s = (n_1 + n_2 + n_1) - (n_1 + n_2) - n_1$

7.1.3 Derivative Array and the Condensed Form

Since the differentiation index of (7.1) is $\nu = 1$, we anticipate for the strangeness index that $\mu = 1$ and consider the derivative array of order $\ell = 1$:

$$(\mathcal{M}_1, \mathcal{N}_1) = \left(\begin{bmatrix} M & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ A & B^H & M & 0 \\ B & 0 & 0 & 0 \end{bmatrix}, \begin{bmatrix} A & B^H & 0 & 0 \\ B & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \right), \quad g_1 = \begin{bmatrix} f_1 \\ f_2 \\ \dot{f}_1 \\ \dot{f}_2 \end{bmatrix}. \quad (7.2)$$

Chapter 8

Exercises

8.1 II.C.1

Let $E, A \in \mathbb{C}^{n,n}$ satisfy $EA = AE$. Then $\ker E \cap \ker A = \{0\}$ implies that (E, A) is regular.

Assume that $\ker A \neq \{0\}$ is of dimension $k \geq 1$. The case that $k = 0$ is trivial, since $\lambda E - A$ is regular for $\lambda = 0$. Let V_0 be the matrix whose columns span $\ker A$ and let V_\perp be the matrix that consists of all eigenvectors of A that are associated with the nonzero eigenvalues.

It holds that,

$$AV_0 = 0 \quad \text{and} \quad AV_\perp = V_\perp L_\perp$$

with an $L_\perp \in \mathbb{C}^{n-k, n-k}$ which is invertible. This is a consequence of V_\perp spanning the A -invariant subspaces with respect to the nonzero eigenvalues.

Because of $ABV_0 = BAV_0 = 0$, it follows that $\text{span } BV_0 \subset \ker A = \text{span } V_0$, i.e., V_0 is a B -invariant subspace which means that there is a $K_0 \in \mathbb{C}^{k,k}$ such that $BV_0 = V_0 K_0$.

Moreover, because of $\ker E \cap \ker A = \{0\}$, the matrix K_0 has no zero eigenvalues. In fact K_0 has the same eigenvalues as $B' := B|_{V_0} : V_0 \rightarrow V_0$, and if B' had a zero eigenvalue this would mean that the associated eigenvector would be in V_0 and, thus, in the kernel of A .

Moreover, since $ABV_\perp = BAV_\perp = BV_\perp L_\perp$ meaning that BV_\perp is in the A -invariant subspace related to the nonzero eigenvalues of A , i.e., $BV_\perp \subset V_\perp$, it follows that V_\perp is a B -invariant subspace and, thus, $BV_\perp = V_\perp K_\perp$ for some matrix $K_\perp \in \mathbb{C}^{n-k, n-k}$.

With $V := [V_0|V_\perp]$ and the observation that V is invertible, since its columns span all of $\mathbb{C}^n = \text{span } V_0 \oplus \text{span } V_\perp$, it follows that

$$\begin{aligned}\lambda E - A &= (\lambda E - A)VV^{-1} = (\lambda E[V_0|V_\perp] - A[V_0|V_\perp])V^{-1} \\ &= ([V_0K_0|V_\perp K_\perp]\lambda - [0|V_\perp L_\perp])V^{-1} \\ &= [V_0|V_\perp] \begin{bmatrix} \lambda K_0 & \\ & \lambda K_\perp - L_\perp \end{bmatrix} V^{-1}\end{aligned}$$

and that

$$\det(\lambda E - A) = \det(\lambda K_0) \det(\lambda K_\perp - L_\perp)$$

is not identically zero, since K_0 and L_\perp are invertible.

Chapter 9

Numerical Analysis and Software Overview

9.1 Theory: RKMs and BDF for DAEs

Table 9.1: Overview of convergence results of RKM/BDF schemes for DAEs

DAEs	
unstructured, linear	$E(t)\dot{x} = A(t)x + f(t)$
semi-linear	$E(t)\dot{x} = f(t, x)$
unstructured	$F(t, \dot{x}, x) = 0$
unstructured, strangeness-free/index-1	$\begin{cases} \hat{F}_1(t, \dot{x}, x) = 0 \\ \hat{F}_2(t, x) = 0 \end{cases}$
semi-explicit, strangeness-free/index-1	$\begin{cases} \dot{x} = f(t, x, y) \\ 0 = g(t, x, y) \end{cases}$
semi-explicit, index-2	$\begin{cases} \dot{x} = f(t, x, y) \\ 0 = g(t, y) \end{cases}$

Description		Reference
a	RKM, linear constant coefficients	KM Thm. 5.12
b	RKM, nonlinear, strangeness-free/index-1, semi-explicit	KM Thm 5.16 / HW Thm. VI.1.1
c	RKM, nonlinear, strangeness-free	KM Thm. 5.18
d	BDF, linear constant coefficients	KM Thm. 5.24

	Description	Reference
e	BDF(\subset MSM), nonlinear, strangeness-free/index-1, semi-explicit	KM Thm. 5.26 (\subset HW Thm. VI.2.1)
f	BDF, nonlinear, strangeness-free/index-1	KM Thm. 5.27
g	RKM, nonlinear, index-2, semi-explicit	HW Ch. VII.4
h	BDF, nonlinear, index-2, semi-explicit	HW Thm. VII.3.5
i	half-explicit RKM, nonlinear, index-2, semi-explicit	HW Thm. VII.6.2
HW	Ernst Hairer, Gerhard Wanner (1996)	<i>Solving ordinary differential equations. II: Stiff and differential-algebraic problems</i>
KM	Peter Kunkel, Volker Mehrmann (2006)	<i>Differential-Algebraic Equations. Analysis and Numerical Solution</i>

9.2 Solvers

As can be seen from the table above, generally usable discretization methods for unstructured DAEs are only there for index-1 problems. However, the solvers GELDA/GENDA include an automated reduction to the strangeness-free form so that they apply for any index; see Lecture Chapter 4++.

9.2.1 Multi purpose

DAEs	Methods	h/p	Language	Remark	Avail
GELDA- μ -*	BDF/RKM	*/	F-77		*/
GENDA- μ -*	BDF	*/	F-77		/
DASSL- ν -1	BDF	*/	F-77	base for <i>Sundials IDA</i> – the base of many DAE solvers	*/
LIMEXsl- ν -1	x-SE-Eul	*/	F-77		/
RADAUsl- ν -1	RKM	*/	F-77		*/

Notes:

Table 9.2: Overview of convergence results of BDF/RKM schemes for DAEs of various index and, possibly, semi-explicit structure. Here, we equate *index-1* and *strangeness-free*. A \cdot indicates that this case is included in a result for a more general case *located* left or above in the table.

Problem / Index	RKM						BDF					
	unstructured			semi-explicit			unstructured			semi-explicit		
	*	2	1	*	2	1	*	2	1	*	2	1
nonlinear			c		g,i	b		f		h	e	
linear TV			\cdot		\cdot	\cdot		\cdot		\cdot	\cdot	
linear CC	a	\cdot	\cdot	\cdot	\cdot	\cdot	d	\cdot	\cdot	\cdot	\cdot	\cdot

Explanation	
DAEs	l-linear, sl-semilinear, nl-nonlinear classification: μ -strangeness index, ν -differentiation index *-includes index reduction
h/p	time step control / order control
availability	code for download / licence provided(*) or other statement(\cdot)
methods	x-SE-Eul: extrapolation based on semiexplicit Euler

9.2.2 Application specific

Furthermore, there are solvers for particularly structured DAEs.

DAEs	Resources
Navier-Stokes (nl-se-2)	See, e.g., Sec. 4.3 of our preprint on definitions of different schemes
Multi-Body (nl-se-3)	See, e.g., the code on Hairer’s homepage

9.3 Software

Many software suits actually wrap SUNDIALS IDA.

DAEs	Routines	Method	Remark
Matlab	ode15{i,s}	BDF	
Python			no built-in functionality, DASSL/IDA wrapped in the modules <code>scikit-odes</code> , <code>assimulo</code> , <code>pyDAS</code> , <code>DAEtools</code>
Julia	<code>DifferentialEquations.jl</code>	BDF	calls SUNDIALS IDA