

On the stability analysis of arbitrarily high-index singular systems with multiple delays

Ha Phi^{a,*}

^a*Faculty of Mathematics, Mechanics, and Informatics, VNU University of Science, Vietnam
National University, Hanoi, Vietnam.*

Abstract

This paper is devoted to the stability analysis for the class of arbitrarily high-index (continuous-time) singular linear systems with multiple delays. By transforming the originally given system to an equivalent regular, impulse-free system, the global exponential stability problem is addressed by both approaches: spectral and Lyanpunov-Krasovskii. Characterizations for the stability are developed in both the spectral condition and the linear matrix inequality (LMI) setting. Moreover, an estimate of the convergence rate of such stable systems is presented. Numerical examples are presented to illustrate the advantages of the proposed results.

Keywords: Singular systems, Delay, LMIs, Spectral, Stabilization, Feedback.

2000 MSC: 34D20, 93D05, 93D20

1. Introduction

Consider the linear singular time-delay system of the form

$$E\dot{x}(t) = A_0x(t) + \sum_{i=1}^m A_i x(t - \tau_i) + Bu(t), \text{ for all } t \in [t_0, \infty), \quad (1) \quad \{\text{delay-descriptor}\}$$

$$x(t) = \phi(t), \text{ for all } t_0 - \tau_m \leq t \leq t_0, \quad (2)$$

where $E \in \mathbb{R}^{n,n}$ is allowed to be singular. Here the state is $x : [t_0 - \tau_m, \infty) \rightarrow \mathbb{R}^n$, and the (constant) time-delays satisfy $0 < \tau_1 < \tau_2 < \dots < \tau_m$. The capital letters are real-valued matrices of appropriate dimensions. The system is called *free* (or *DDAE*) if we let $u \equiv 0$, i.e., the system reads

$$E\dot{x}(t) = A_0x(t) + \sum_{i=1}^m A_i x(t - \tau_i). \quad (3) \quad \{\text{free system}\}$$

*Corresponding author

The motivation for the system description 1 in the context of designing controllers lies in its generality in modelling interconnected systems.

The rest of the paper is organized as follows. In Section 2, some definitions concerning about the solution and the system classification are stated. Auxiliary Lemmas about the solution's presentation and the non-advanced test are also recalled. In Section 3, our first main results about the stability of arbitrarily high-index system are given, making use of both approaches above. Finally, in Section 4, numerical examples and the conclusion are given.

2. Preliminaries

To keep the brevity of this research, we refer the interested readers to [1, 2, 3, 4, 5] for the solvability analysis of the IVP (1).

Definition 1. *The null solution $x = 0$ of the free system (3) is called exponentially stable if there exist positive constants δ and γ such that for any consistent initial function $\varphi \in C([-\tau, 0], \mathbb{R}^n)$, the solution $x = x(t, \varphi)$ of the corresponding IVP to (3) satisfies*

$$\|x(t)\| \leq \delta e^{-\gamma t} \|\varphi\|_\infty, \text{ for every } t \geq 0.$$

Definition 2. *i) Consider the DDAE (1). The matrix pair (E, A_0) is called regular if the polynomial $\det(\lambda E - A_0)$ is not identically zero.*

ii) The sets $\sigma(E, A_0, \dots, A_m) := \{\lambda \in \mathbb{C} \mid \det(\lambda E - A_0 - e^{-\lambda \tau_i} A_i) = 0\}$ is called the spectrum of (1).

Provided that the pair (E, A_0) is regular, we can transform them to the Kronecker-Weierstraß canonical form as follows.

Lemma 3. *([6, 7]) Provided that the matrix pair (E, A_0) is regular, then there exist regular matrices $W, T \in \mathbb{R}^{n,n}$ such that*

$$(WET, WA_0T) = \left(\begin{bmatrix} I & 0 \\ 0 & N \end{bmatrix}, \begin{bmatrix} J & 0 \\ 0 & I \end{bmatrix} \right), \quad (4) \quad \{\text{KW form}\}$$

where N is a nilpotent, upper triangular matrix of nilpotency index ν . We also say that the pair (E, A_0) has an index ν , i.e., $\text{ind}(E, A_0) = \nu$. Furthermore, the system (1) is called impulse-free (index 1, or strangeness-free) if $N = 0$.

Remark 1. In general, the two concepts index and stability are independent. In fact, Examples 5 in [8] has illustrated that there exist systems with arbitrarily high-index (and hence, not impulse-free) which are stable.

43 **Lemma 4.** *For a nilpotent, upper triangular matrix N of nilpotency index ν , the*
 44 *matrix $I - \lambda N$ is invertible for all $\lambda \in \mathbb{C}$, and $\det(I - \lambda N) = 1$. Furthermore,*
 45 *the following identity holds true.*

$$(I - \lambda N)^{-1} = I + \sum_{i=1}^{\nu} (\lambda N)^i.$$

46 **PROOF.** The proof is simple and can be found in classical matrix theory text-
 47 books, for example [9].

48 2.1. System classification

49 It is well-known (see e.g. [10, 11]) that in general, time-delayed systems has
 50 been classified into three different types (retarded, neutral, advanced). For exam-
 51 ple, the time-delayed equation

$$a_0 \dot{x}(t) + a_1 \dot{x}(t - \tau) + b_0 x(t) + b_1 x(t - \tau) = f(t)$$

52 is retarded if $a_0 \neq 0$ and $a_1 = 0$; is neutral if $a_0 \neq 0$, $a_1 \neq 0$; is advanced if
 53 $a_0 = 0$, $a_1 \neq 0$, $b_0 \neq 0$. This classification is based on the smoothness comparison
 54 between $x(t)$ and $x(t - \tau)$. In literature, not only the theoretical but also the
 55 numerical solution has been studied mainly for retarded and neutral systems, due
 56 to their appearance in various applications. For this reason, in [4, 5, 12] the authors
 57 proposed a concept of *non-advancedness* for the free system (see Definition 5
 58 below). We also notice, that even though not clearly proposed, due to the author's
 59 knowledge, so far results for delay-descriptor are only obtained for certain classes
 60 of non-advanced systems, e.g. [1, 3, 13, 14, 15, 16, 17, 18, 19].

61 **Definition 5.** *A regular delay-descriptor system (1) is called non-advanced if for*
 62 *any consistent and continuous initial function φ , there exists a continuous, piece-*
 63 *wise differentiable solution $x(t)$.*

64 Making use of Lemma 3, we change the variable $x = Ty$ and scale the whole
 65 system (3) with W to obtain the transformed system

$$\begin{bmatrix} I & 0 \\ 0 & N \end{bmatrix} \dot{y}(t) = \begin{bmatrix} J & 0 \\ 0 & I \end{bmatrix} y(t) + \sum_{i=1}^m \begin{bmatrix} \tilde{A}_{i,1} & \tilde{A}_{i,2} \\ \tilde{A}_{i,3} & \tilde{A}_{i,4} \end{bmatrix} y(t - \tau_i), \quad (5) \quad \{\text{eq9}\}$$

66 where $WA_iT = \begin{bmatrix} \tilde{A}_{i,1} & \tilde{A}_{i,2} \\ \tilde{A}_{i,3} & \tilde{A}_{i,4} \end{bmatrix}$ for all $i = 1, \dots, m$. The following lemma gives us
 67 the necessary and sufficient condition for the non-advancedness of system (3).

68 **Lemma 6.** *i) System (3) is non-advanced if and only if the matrix coefficients of*
69 *the transformed system (5) satisfy*

$$N \begin{bmatrix} \tilde{A}_{i,3} & \tilde{A}_{i,4} \end{bmatrix} = \begin{bmatrix} 0 & 0 \end{bmatrix} \text{ for all } i = 1, \dots, m. \quad (6) \quad \{\text{non-advanced cond.}\}$$

70 *ii) Consequently, system (5) has exactly the same solution as the so-called index-*
71 *reduced system*

$$\underbrace{\begin{bmatrix} I & 0 \\ 0 & 0 \end{bmatrix}}_{=: \tilde{E}} \dot{y}(t) = \underbrace{\begin{bmatrix} J & 0 \\ 0 & I \end{bmatrix}}_{=: \tilde{A}_0} y(t) + \sum_{i=1}^m \underbrace{\begin{bmatrix} \tilde{A}_{i,1} & \tilde{A}_{i,2} \\ \tilde{A}_{i,3} & \tilde{A}_{i,4} \end{bmatrix}}_{=: \tilde{A}_i} y(t - \tau_i). \quad (7) \quad \{\text{index reduced system}\}$$

PROOF. Partitioning $y := \begin{bmatrix} y_1 \\ y_2 \end{bmatrix}$ conformably, we can rewrite system (5) as follows

$$\begin{aligned} \dot{y}_1 &= Jy_1 + \sum_{i=1}^m \begin{bmatrix} \tilde{A}_{i,1} & \tilde{A}_{i,2} \end{bmatrix} y(t - \tau_i), \\ N\dot{y}_2 &= y_2 + \sum_{i=1}^m \begin{bmatrix} \tilde{A}_{i,3} & \tilde{A}_{i,4} \end{bmatrix} y(t - \tau_i), \end{aligned} \quad (8) \quad \{\text{eq14.2}\}$$

72 The second equation has a unique solution

$$y_2(t) = - \begin{bmatrix} \tilde{A}_{i,3} & \tilde{A}_{i,4} \end{bmatrix} y(t - \tau_i) - \sum_{j=1}^{\nu} \sum_{i=1}^m N^i \begin{bmatrix} \tilde{A}_{i,3} & \tilde{A}_{i,4} \end{bmatrix} y^{(j)}(t - \tau_i).$$

73 Since the system (3) is non-advanced, then so is system (5). Consequently, $y(t)$
74 must not depend on $y^{(j)}(t - \tau_i)$ for all $j = 1, \dots, \nu$ and $i = 1, \dots, m$, which implies
75 the identity (12). Then, the second claim is trivially followed.

76 **Remark 2.** From Lemma 6 ii), we see that if system (3) is non-advanced, then
77 there is a linear, bijective mapping $x \mapsto y = T^{-1}x$ (where T is the matrix given
78 in the Kronecker-Weierstraß form (4)) between the solution set of the high-index
79 system (3) and the impulse-free system (7). This will play the key role in the
80 stability analysis in Section 3.

81 **Remark 3.** Since the numerical computation of the Kronecker-Weierstraß form
82 (4) is quite complicated and unstable (see [20]), Lemma 6 has more theoretical
83 than numerical meaning for checking the non-advancedness of (3). Below we
84 will construct another test, which is more practical.

85 Assume that the pair (E, A_0) is regular with index $\text{ind}(E, A_0) = \nu$. We want
 86 to give a simple check whether the system (3) is non-advanced or not. In ana-
 87 loguous to the case of DAEs, see e.g. [21, 7], we aim to extract the so-called
 88 *underlying delay equation* of the form

$$\dot{x}(t) = \mathbf{A}_0 x(t) + \sum_{i=1}^m \mathbf{A}_i x(t - \tau_i) + \sum_{i=1}^m \mathbf{F}_i \dot{x}(t - \tau_i), \quad (9) \quad \{\text{underlying DDEs}\}$$

89 from an augmented system consisting of system (3) and its derivatives, which read
 90 in details

$$\frac{d^j}{dt^j} \left(E \dot{x}(t) - A_0 x(t) - \sum_{i=1}^m A_i x(t - \tau_i) \right) = 0, \text{ for all } j = 0, 1, \dots, \nu.$$

We rewrite these equations into the so-called *inflated system*

$$\begin{aligned} & \underbrace{\begin{bmatrix} E & & & & \\ -A_0 & E & & & \\ & & \ddots & \ddots & \\ & & & -A_0 & E \end{bmatrix}}_{\mathcal{E}} \underbrace{\begin{bmatrix} \dot{x} \\ \ddot{x} \\ \vdots \\ x^{(\nu+1)} \end{bmatrix}}_{\mathcal{A}_0} = \underbrace{\begin{bmatrix} A_0 & 0 & \dots & 0 \\ 0 & 0 & \dots & 0 \\ \vdots & \vdots & & \vdots \\ 0 & 0 & \dots & 0 \end{bmatrix}}_{\mathcal{A}_0} \underbrace{\begin{bmatrix} x \\ \dot{x} \\ \vdots \\ x^{(\nu)} \end{bmatrix}}_{\mathcal{A}_0} \\ & + \sum_{i=1}^m \underbrace{\begin{bmatrix} A_i & & & & \\ & A_i & & & \\ & & \ddots & & \\ & & & A_i & \end{bmatrix}}_{\mathcal{A}_i} \underbrace{\begin{bmatrix} x(t - \tau_i) \\ \dot{x}(t - \tau_i) \\ \vdots \\ x^{(\nu)}(t - \tau_i) \end{bmatrix}}_{\mathcal{A}_i}. \end{aligned} \quad (10) \quad \{\text{inflated}\}$$

Here the matrix coefficients are $\mathcal{E}, \mathcal{A}_0, \mathcal{A}_i \in \mathbb{R}^{(\nu+1)n, (\nu+1)n}$ for all $i = 1, \dots, m$. For the reader's convenience, below we will use MATLAB notations. An underlying delay system (9) can be extracted from (10) if and only if there exists a matrix $P = [P_0 \ P_1 \ \dots \ P_\nu]^T$ in $\mathbb{R}^{(\nu+1)n, n}$ such that

$$\begin{aligned} P^T \mathcal{E} &= \begin{bmatrix} I_n & 0_{n, \nu n} \end{bmatrix}, \\ P^T \mathcal{A}_i &= \begin{bmatrix} * & * & 0_{n, (\nu-1)n} \end{bmatrix}, \text{ for all } i = 1, \dots, m, \end{aligned}$$

91 where * stands for an arbitrary matrix. Consequently, P is the solution to the
 92 following linear systems

$$\begin{bmatrix} \mathcal{E}^T \\ \mathcal{A}_1(:, 2n+1 : \text{end})^T \\ \vdots \\ \mathcal{A}_m(:, 2n+1 : \text{end})^T \end{bmatrix} P = \begin{bmatrix} [I_n \ 0_{n,\nu n}]^T \\ 0_{(\nu-1)n,n} \\ \vdots \\ 0_{(\nu-1)n,n} \end{bmatrix}.$$

93 Therefore, making use of Crammer's rule we directly obtain the simple check for
 94 the non-advancedness of system (3) in the following theorem.

95 **Theorem 7.** *Consider the zero-input descriptor system (3) and assume that the*
 96 *pair (E, A_0) is regular with index $\text{ind}(E, A_0) = \nu$. Then, this system is non-*
 97 *advanced if and only if the following rank condition is satisfied*

$$\text{rank} \begin{bmatrix} \mathcal{E}^T \\ \mathcal{A}_1(:, 2n+1 : \text{end})^T \\ \vdots \\ \mathcal{A}_m(:, 2n+1 : \text{end})^T \end{bmatrix} = \text{rank} \left[\begin{array}{c|c} \mathcal{E}^T & [I_n \ 0_{n,\nu n}]^T \\ \mathcal{A}_1(:, 2n+1 : \text{end})^T & 0_{(\nu-1)n,n} \\ \vdots & \vdots \\ \mathcal{A}_m(:, 2n+1 : \text{end})^T & 0_{(\nu-1)n,n} \end{array} \right]. \quad (11) \quad \{\text{adv. check eq.}\}$$

98 Theorem 7 applied to the index two case straightly gives us the following
 99 corollary.

100 **Corollary 8.** *Consider the zero-input descriptor system (3) and assume that the*
 101 *pair (E, A_0) is regular with index $\text{ind}(E, A_0) = 2$. Then, system (3) is non-*
 102 *advanced if and only if the following identity hold true.*

$$\text{rank} \begin{bmatrix} E^T & -A_0^T & 0 \\ 0 & E^T & -A_0^T \\ 0 & 0 & E^T \\ \hline 0 & 0 & A_1^T \\ \vdots & \vdots & \vdots \\ 0 & 0 & A_m^T \end{bmatrix} = n + \text{rank} \begin{bmatrix} E^T & -A_0^T \\ 0 & E^T \\ \hline 0 & A_1^T \\ \vdots & \vdots \\ 0 & A_m^T \end{bmatrix}. \quad (12) \quad \{\text{check advanced}\}$$

103 3. Stability

104 3.1. Spectral method

105 The stability analysis of the null solution of (1) in this work is based on a
 106 spectrum determined growth property of the solutions, which allows us to infer

107 stability information from the location of the characteristic roots. For instance,
 108 exponential stability will be related to a strictly negative spectral abscissa (the
 109 supremum of the real parts of the characteristic roots). As we shall see, the spec-
 110 tral abscissa of (1) may not be a continuous function of the delays. Moreover,
 111 this may lead to a situation where infinitesimal delay perturbations destabilise an
 112 exponentially stable system. These properties are very similar to the spectral prop-
 113 erties of neutral equations (see, e.g. [2, Section 2]), which are known to be closely
 114 related to DDAEs [3].

115 **Proposition 9.** ([15, 22]) *Consider the linear, homogeneous DDAE (3). Further-*
 116 *more, assume that it is regular, impulse-free. Then it is stable if and only if the*
 117 *corresponding spectrum of this system lies entirely on the left half plane and it is*
 118 *bounded away from the imaginary axis.*

119 The following lemma plays the key role in the proof of the main Theorem 11
 120 below.

121 **Lemma 10.** *Consider the linear, homogeneous DDAE (3). Furthermore, assume*
 122 *that it is non-advanced. Then system (3) has the same spectrum (without counting*
 123 *multiplicity) as the index-reduced system (7).*

124 **PROOF.** We will show that both systems (3) and (7) have the same spectrum
 125 (without counting multiplicity) as the system (5). Due to the variable transfor-
 126 mation $x = Ty$ and the identity

$$W(\lambda E - A_0 - e^{-\lambda\tau_i} A_i) T = \begin{bmatrix} I & 0 \\ 0 & N \end{bmatrix} - \begin{bmatrix} J & 0 \\ 0 & I \end{bmatrix} - e^{-\lambda\tau_i} \begin{bmatrix} \tilde{A}_{i,1} & \tilde{A}_{i,2} \\ \tilde{A}_{i,3} & \tilde{A}_{i,4} \end{bmatrix},$$

127 it is straightforward that

$$\sigma(E, A_0, \dots, A_m) = \sigma \left(\begin{bmatrix} I & 0 \\ 0 & N \end{bmatrix}, \begin{bmatrix} J & 0 \\ 0 & I \end{bmatrix}, \begin{bmatrix} \tilde{A}_{1,1} & \tilde{A}_{1,2} \\ \tilde{A}_{1,3} & \tilde{A}_{1,4} \end{bmatrix}, \dots, \begin{bmatrix} \tilde{A}_{m,1} & \tilde{A}_{m,2} \\ \tilde{A}_{m,3} & \tilde{A}_{m,4} \end{bmatrix} \right). \quad (13) \quad \{\text{eq11}\}$$

Now let us consider the right hand side of (13), due to Lemma 4 we see that for
 an arbitrary $\lambda \in \mathbb{C}$

$$\begin{aligned} & \det \left(\begin{bmatrix} I & 0 \\ 0 & N \end{bmatrix} - \begin{bmatrix} J & 0 \\ 0 & I \end{bmatrix} - \sum_{i=1}^m e^{-\lambda\tau_i} \begin{bmatrix} \tilde{A}_{i,1} & \tilde{A}_{i,2} \\ \tilde{A}_{i,3} & \tilde{A}_{i,4} \end{bmatrix} \right) \\ &= \det \left(\begin{bmatrix} I & 0 \\ 0 & (I - \lambda N)^{-1} \end{bmatrix} \cdot \begin{bmatrix} I - J - \sum_{i=1}^m e^{-\lambda\tau_i} \tilde{A}_{i,1} & -\sum_{i=1}^m e^{-\lambda\tau_i} \tilde{A}_{i,2} \\ -\sum_{i=1}^m e^{-\lambda\tau_i} \tilde{A}_{i,3} & \lambda N - I - \sum_{i=1}^m e^{-\lambda\tau_i} \tilde{A}_{i,4} \end{bmatrix} \right). \end{aligned}$$

Due to Lemma 4 and the identity (6), we have

$$\begin{aligned} (I + \sum_{i=1}^{\nu} (\lambda N)^i) \cdot \sum_{i=1}^m e^{-\lambda \tau_i} \tilde{A}_{i,3} &= \sum_{i=1}^m e^{-\lambda \tau_i} \tilde{A}_{i,3}, \\ (I + \sum_{i=1}^{\nu} (\lambda N)^i) \cdot \left(\lambda N - I - \sum_{i=1}^m e^{-\lambda \tau_i} \tilde{A}_{i,4} \right) &= -I - \sum_{i=1}^m e^{-\lambda \tau_i} \tilde{A}_{i,4}. \end{aligned}$$

Hence, it follows that for any $\lambda \in \mathbb{C}$

$$\begin{aligned} &\det \left(\begin{bmatrix} I & 0 \\ 0 & N \end{bmatrix} - \begin{bmatrix} J & 0 \\ 0 & I \end{bmatrix} - \sum_{i=1}^m e^{-\lambda \tau_i} \begin{bmatrix} \tilde{A}_{i,1} & \tilde{A}_{i,2} \\ \tilde{A}_{i,3} & \tilde{A}_{i,4} \end{bmatrix} \right) \\ &= \det \left(\begin{bmatrix} I - J - \sum_{i=1}^m e^{-\lambda \tau_i} \tilde{A}_{i,1} & -\sum_{i=1}^m e^{-\lambda \tau_i} \tilde{A}_{i,2} \\ -\sum_{i=1}^m e^{-\lambda \tau_i} \tilde{A}_{i,3} & -I - \sum_{i=1}^m e^{-\lambda \tau_i} \tilde{A}_{i,4} \end{bmatrix} \right), \end{aligned}$$

128 which yields that

$$\sigma \left(\begin{bmatrix} I & 0 \\ 0 & N \end{bmatrix}, \begin{bmatrix} J & 0 \\ 0 & I \end{bmatrix}, \begin{bmatrix} \tilde{A}_{1,1} & \tilde{A}_{1,2} \\ \tilde{A}_{1,3} & \tilde{A}_{1,4} \end{bmatrix}, \dots, \begin{bmatrix} \tilde{A}_{m,1} & \tilde{A}_{m,2} \\ \tilde{A}_{m,3} & \tilde{A}_{m,4} \end{bmatrix} \right) = \sigma(\tilde{E}, \tilde{A}_0, \dots, \tilde{A}_m). \quad (14) \quad \{\text{eq12}\}$$

129 From (13) and (14) we have $\sigma(E, A_0, \dots, A_m) = \sigma(\tilde{E}, \tilde{A}_0, \dots, \tilde{A}_m)$. \square

130 **Theorem 11.** *Consider the free system (3). Furthermore, we assume that the*
 131 *matrix pair (E, A_0) is regular. Then, (3) is exponentially stable if and only if the*
 132 *following assertions hold.*

- 133 i) *System (3) is non-advanced.*
- 134 ii) *The spectrum $\sigma(E, A_0, \dots, A_m)$ lies entirely on the left half plane and it is*
 135 *bounded away from the imaginary axis.*

136 **PROOF.** “ \Rightarrow ” Assume that system (3) is exponentially stable. Clearly, it is non-
 137 advanced, so we only need to prove ii). Furthermore, due to Lemma 6ii), system
 138 (3) is stable if and only if the index-reduced system (7) is also stable. Thus, the
 139 spectrum $\sigma(\tilde{E}, \tilde{A}_0, \dots, \tilde{A}_m)$ lies entirely on the left half plane and it is bounded
 140 away from the imaginary axis, and hence, due to Lemma 10 we obtain the desired
 141 claim.

142 “ \Leftarrow ” Since the index-reduced system (7) is impulse-free, Proposition 9 applied
 143 to it implies that the index-reduced system (7) is exponentially stable, and so is
 144 system (3). This completes the proof. \square

145 **Remark 4.** Again, we notice that due to the complication in computing the Kronecker-
 146 Weierstraß form (4), we will not compute the spectrum $\sigma(E, A_0, \dots, A_m)$ based
 147 on (4). Instead, we refer the reader to the spectral discretisation approach in
 148 [15]. Nevertheless, since this method has only been developed for impulse-free
 149 (or index-1) system, we need the pre-processing step as in Lemma 12 below.

150 Let us consider the (reordered) QZ-decomposition ([23]) of the matrix pair
 151 (E, A_0) as follows

$$QE Z^T = \begin{bmatrix} \Sigma_E & \hat{E}_2 \\ 0 & N_E \end{bmatrix}, \quad Q A_0 Z^T = \begin{bmatrix} J_A & \hat{A}_2 \\ 0 & \Sigma_A \end{bmatrix}, \quad Q A_i Z^T = \begin{bmatrix} \hat{A}_{i,1} & \hat{A}_{i,2} \\ \hat{A}_{i,3} & \hat{A}_{i,4} \end{bmatrix}, \quad (15) \quad \{\text{eq15}\}$$

152 where Q and Z are orthogonal matrices, Σ_E and Σ_A are nonsingular, upper trian-
 153 gular matrices, N_E is a nilpotent, upper triangular matrix.

154 Using the same argument as in Lemma 6, we have the following lemma.

155 **Lemma 12.** *Consider the free system (3) and the QZ-decomposition (15). Then,*
 156 *the following assertions hold true.*

- 157 i) *System (3) is non-advanced if and only if $N_E \Sigma_A^{-1} [\hat{A}_{i,3} \ \hat{A}_{i,4}] = 0$ for all $i =$*
 158 *$1, \dots, m$.*
 159 ii) *If this is the case, then there is a linear, bijective mapping $x \mapsto y = Zx$ (where*
 160 *Z is the matrix given in (15)) between the solution set of the high-index system (3)*
 161 *and the following index-reduced system*

$$\begin{bmatrix} \Sigma_E & \hat{E}_2 \\ 0 & \mathbf{0} \end{bmatrix} \dot{y}(t) = \begin{bmatrix} J_A & \hat{A}_2 \\ 0 & \Sigma_A \end{bmatrix} y(t) + \sum_{i=1}^m \begin{bmatrix} \hat{A}_{i,1} & \hat{A}_{i,2} \\ \hat{A}_{i,3} & \hat{A}_{i,4} \end{bmatrix} y(t - \tau_i). \quad (16) \quad \{\text{impulse free system}\}$$

162 **PROOF.** The proof is essentially the same as the proof of Lemma 6 and will be
 163 omitted to keep the brevity of this research.

Example 13. *To illustrate the advantage of the proposed method, we consider the*
following system, motivated from [24].

$$\begin{bmatrix} -1 & 2 & 0.2648 \\ -2 & 4 & 0.8476 \\ 0 & 0 & 0 \end{bmatrix} \dot{x}(t) = \begin{bmatrix} 4.7 & 0.4 & 0.1192 \\ -4.9 & 0.8 & 1.1783 \\ 0 & 0 & 0.6473 \end{bmatrix} x(t) + \begin{bmatrix} 0.7 & -0.95 & 0.6456 \\ 1.1 & -1.75 & 1.7706 \\ 0 & 0 & 0 \end{bmatrix} x(t - 0.2) \\ + \begin{bmatrix} 1 & -0.8 & 0.6393 \\ 1.4 & -1.3 & 1.8234 \\ 0 & 0 & 0 \end{bmatrix} x(t - 2). \quad (17) \quad \{\text{eq17}\}$$

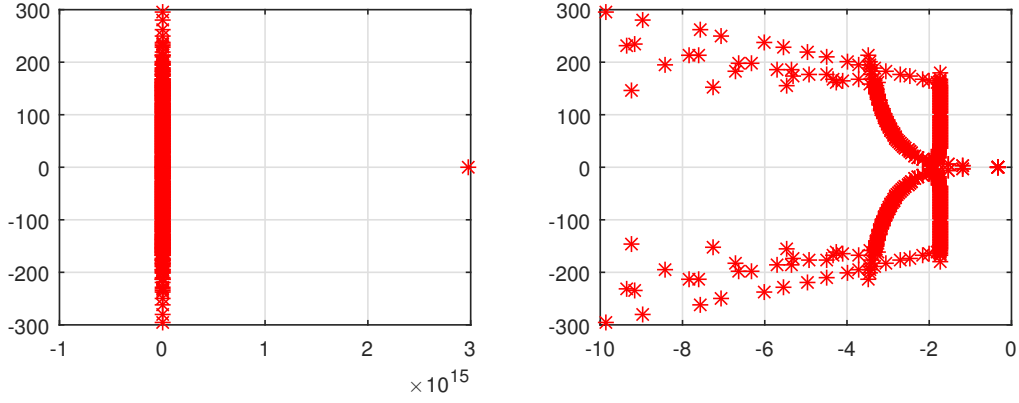


Figure 1: Spectrum of the system (17) (left) and the index-reduced system (16) (right), using the MATLAB Toolbox TDS_STABIL ([25]).

164 We notice that the matrix pair (E, A_0) in system (17) has index $\nu = 2$, and hence
 165 the system is not impulse-free. Using the MATLAB Toolbox TDS_STABIL ([25,
 166 15]) we obtain the dominant eigenvalues of the original system (17) and that of
 167 the index-reduced system (16). The result is presented in Figure 1. Clearly, we see
 168 that without the index-reduced step, the spectrum is not properly computed and
 169 hence, is not reliable to determine the stability of system (17).

170 3.2. Lyapunov-Krasovskii functional method

171 Adopting the Lyapunov-Krasovskii approach, (sufficient) stability conditions
 172 for many classes of singular systems with different types of delays (single, multi-
 173 ple, time-varying, etc.) have been proposed, see for example, [24, 26, 27, 28, 29,
 174 30, 31, 32, 33]. We, again, notice that all the conditions on the references men-
 175 tioned above are only valid for impulse-free system. In order to apply these re-
 176 sults for arbitrarily-high index system, first we transform system (3) to the index-
 177 reduced form (7).

178 **Remark 5.** In comparison to the stability result obtained in [18], we do not make
 179 use of the Drazin inverse, and hence, the computation is stable and more reliable.

180 We illustrate the advantage of this strategy in the following example.

181 **Example 14.**

182 4. Conclusion and Outlook

183 **Acknowledgment** The author would like to thank the anonymous referee for
184 his suggestions to improve this paper.

185 References

- 186 [1] U. M. Ascher, L. R. Petzold, The numerical solution of delay-differential
187 algebraic equations of retarded and neutral type, SIAM J. Numer. Anal. 32
188 (1995) 1635–1657.
- 189 [2] S. L. Campbell, Nonregular 2D descriptor delay systems, IMA J. Math. Con-
190 trol Appl. 12 (1995) 57–67.
- 191 [3] L. F. Shampine, P. Gahinet, Delay-differential-algebraic equations in control
192 theory, Appl. Numer. Math. 56 (3-4) (2006) 574–588.
- 193 [4] P. Ha, Analysis and numerical solutions of delay differential-algebraic equa-
194 tions, Dissertation, Institut für Mathematik, TU Berlin, Berlin, Germany
195 (2015).
- 196 [5] P. Ha, V. Mehrmann, Analysis and numerical solution of linear delay
197 differential-algebraic equations, BIT 56 (2016) 633 – 657.
- 198 [6] L. Dai, Singular Control Systems, Springer-Verlag, Berlin, Germany, 1989.
- 199 [7] P. Kunkel, V. Mehrmann, Differential-Algebraic Equations – Analysis and
200 Numerical Solution, EMS Publishing House, Zürich, Switzerland, 2006.
- 201 [8] P. Ha, P. T. Nam, Stability analysis of arbitrarily high-index, positive delay-
202 descriptor systems, in preparation (July 2021).
- 203 [9] R. Horn, C. Johnson, Matrix Analysis, Cambridge University Press, 1990.
- 204 [10] R. Bellman, K. L. Cooke, Differential-difference equations, Mathematics in
205 Science and Engineering, Elsevier Science, 1963.
- 206 [11] J. Hale, S. Lunel, Introduction to Functional Differential Equations,
207 Springer, 1993.
- 208 [12] B. Unger, Discontinuity propagation in delay differential-algebraic equa-
209 tions, The Electronic Journal of Linear Algebra 34 (2018) 582–601.

- 210 [13] W. Zhu, L. R. Petzold, Asymptotic stability of linear delay differential-
 211 algebraic equations and numerical methods, *Appl. Numer. Math.*
 212 24 (1997) 247 – 264. doi:[http://dx.doi.org/10.1016/](http://dx.doi.org/10.1016/S0168-9274(97)00024-X)
 213 [S0168-9274\(97\)00024-X](http://dx.doi.org/10.1016/S0168-9274(97)00024-X).
- 214 [14] W. Zhu, L. R. Petzold, Asymptotic stability of Hessenberg de-
 215 lay differential-algebraic equations of retarded or neutral type,
 216 *Appl. Numer. Math.* 27 (3) (1998) 309 – 325. doi:[http://dx.doi.org/10.1016/S0168-9274\(98\)00008-7](http://dx.doi.org/10.1016/S0168-9274(98)00008-7).
 217 URL [http://www.sciencedirect.com/science/article/](http://www.sciencedirect.com/science/article/pii/S0168927498000087)
 218 [pii/S0168927498000087](http://www.sciencedirect.com/science/article/pii/S0168927498000087)
- 220 [15] W. Michiels, Spectrum-based stability analysis and stabilisation of sys-
 221 tems described by delay differential algebraic equations, *IET Control The-*
 222 *ory Appl.* 5 (16) (2011) 1829–1842. doi:[10.1049/iet-cta.2010.](https://doi.org/10.1049/iet-cta.2010.0752)
 223 [0752](https://doi.org/10.1049/iet-cta.2010.0752).
- 224 [16] V. Phat, N. Sau, On exponential stability of linear singular positive delayed
 225 systems, *Applied Mathematics Letters* 38 (2014) 67–72. doi:<https://doi.org/10.1016/j.aml.2014.07.003>.
 226 URL [https://www.sciencedirect.com/science/article/](https://www.sciencedirect.com/science/article/pii/S0893965914002250)
 227 [pii/S0893965914002250](https://www.sciencedirect.com/science/article/pii/S0893965914002250)
- 229 [17] N. H. Sau, P. Niamsup, V. N. Phat, Positivity and stability analysis for
 230 linear implicit difference delay equations, *Linear Algebra and its Applica-*
 231 *tions* 510 (2016) 25–41. doi:[https://doi.org/10.1016/j.laa.](https://doi.org/10.1016/j.laa.2016.08.012)
 232 [2016.08.012](https://doi.org/10.1016/j.laa.2016.08.012).
 233 URL [https://www.sciencedirect.com/science/article/](https://www.sciencedirect.com/science/article/pii/S0024379516303391)
 234 [pii/S0024379516303391](https://www.sciencedirect.com/science/article/pii/S0024379516303391)
- 235 [18] Y. Cui, J. Shen, Z. Feng, Y. Chen, Stability analysis for positive singular
 236 systems with time-varying delays, *IEEE Transactions on Automatic Control*
 237 63 (5) (2018) 1487–1494. doi:[10.1109/TAC.2017.2749524](https://doi.org/10.1109/TAC.2017.2749524).
- 238 [19] P. H. A. Ngoc, Exponential stability of coupled linear delay time-varying
 239 differential–difference equations, *IEEE Transactions on Automatic Control*
 240 63 (3) (2018) 843–848. doi:[10.1109/TAC.2017.2732064](https://doi.org/10.1109/TAC.2017.2732064).
- 241 [20] P. Van Dooren, The computation of Kronecker’s canonical form of a singular
 242 pencil, *Lin. Alg. Appl.* 27 (1979) 103–141.

- [21] K. E. Brenan, S. L. Campbell, L. R. Petzold, Numerical Solution of Initial-Value Problems in Differential Algebraic Equations, 2nd Edition, SIAM Publications, Philadelphia, PA, 1996.
- [22] N. H. Du, V. H. Linh, V. Mehrmann, D. D. Thuan, Stability and robust stability of linear time-invariant delay differential-algebraic equations., SIAM J. Matr. Anal. Appl. 34 (4) (2013) 1631–1654.
- [23] G. H. Golub, C. F. Van Loan, Matrix Computations, 3rd Edition, The Johns Hopkins University Press, Baltimore, MD, 1996.
- [24] A. Haidar, E. Boukas, Exponential stability of singular systems with multiple time-varying delays, Automatica 45 (2) (2009) 539–545. doi:<https://doi.org/10.1016/j.automatica.2008.08.019>.
URL <https://www.sciencedirect.com/science/article/pii/S000510980800469X>
- [25] W. Michiels, TDS-STABIL: A MATLAB tool for designing stabilizing fixed-order controllers for time-delay systems, available at <http://twr.cs.kuleuven.be/research/software/delay-control/stab/>, 2010.
- [26] C. Noreddine, B. A. Sadek, T. El Houssaine, B. Boukili, Improved results on stability criteria for singular systems with interval time-varying delays, Journal of Circuits, Systems and Computers 30 (01) (2021) 2130001. doi:10.1142/S0218126621300014.
- [27] H. Chen, P. Hu, New result on exponential stability for singular systems with two interval time-varying delays, IET Control Theory & Applications 7 (15) (2013) 1941–1949. arXiv:<https://ietresearch.onlinelibrary.wiley.com/doi/pdf/10.1049/iet-cta.2013.0396>, doi:<https://doi.org/10.1049/iet-cta.2013.0396>.
URL <https://ietresearch.onlinelibrary.wiley.com/doi/abs/10.1049/iet-cta.2013.0396>
- [28] S. Xu, P. Van Dooren, R. Ştefan, J. Lam, Robust stability and stabilization for singular systems with state delay and parameter uncertainty, IEEE Trans. Automat. Control 47 (7) (2002) 1122–1128. doi:10.1109/TAC.2002.800651.
URL <http://dx.doi.org/10.1109/TAC.2002.800651>

- 276 [29] A. A. Sawoor, M. Sadkane, Lyapunov-based stability of delayed linear dif-
 277 ferential algebraic systems, *Applied Mathematics Letters* 118 (2021) 107–
 278 185.
- 279 [30] E. Fridman, Stability of linear descriptor systems with delay: a Lyapunov-
 280 based approach, *J. Math. Anal. Appl.* 273 (1) (2002) 24 – 44. doi:[http://dx.doi.org/10.1016/S0022-247X\(02\)00202-0](http://dx.doi.org/10.1016/S0022-247X(02)00202-0).
 281 URL <http://www.sciencedirect.com/science/article/pii/S0022247X02002020>
- 284 [31] Y.-J. Sun, Exponential Stability for Continuous-Time Singular Sys-
 285 tems With Multiple Time Delays , *Journal of Dynamic Systems, Mea-*
 286 *surement, and Control* 125 (2) (2003) 262–264. arXiv:[https://asmedigitalcollection.asme.org/dynamicsystems/](https://asmedigitalcollection.asme.org/dynamicsystems/article-pdf/125/2/262/5543651/244_1.pdf)
 287 [article-pdf/125/2/262/5543651/244_1.pdf](https://asmedigitalcollection.asme.org/dynamicsystems/article-pdf/125/2/262/5543651/244_1.pdf), doi:
 288 10.1115/1.1569952.
 289 URL <https://doi.org/10.1115/1.1569952>
- 291 [32] P. H. A. Ngoc, Stability of coupled functional differential-difference equa-
 292 tions, *International Journal of Control* 93 (8) (2020) 1920–1930.
- 293 [33] W. bin Chen, F. Gao, New results on stability analysis for a kind of neutral
 294 singular systems with mixed delays, *European Journal of Control* 53 (2020)
 295 59–67. doi:[https://doi.org/10.1016/j.ejcon.2019.10.](https://doi.org/10.1016/j.ejcon.2019.10.001)
 296 001.
 297 URL <https://www.sciencedirect.com/science/article/pii/S094735801930247X>
 298