

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

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6 **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 Lyapunov-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.

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

8 **2000 MSC:** 34D20, 93D05, 93D20

9 **1. Introduction**

Consider the linear singular time-delay system of the form

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

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

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

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

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

16 The rest of the paper is organized as follows. In Section 2, some definitions
17 concerning about the solution and the system classification are stated. Auxiliary
18 Lemmas about the solution's presentation and the non-advanced test are also
19 recalled. In Section 3, our first main results about the stability of arbitrarily high-
20 index system are given, making use of both approaches above. Finally, in Section
21 4, numerical examples and the conclusion are given.

22 **2. Preliminaries**

23 To keep the brevity of this research, we refer the interested readers to [1, 2, 3,
24 4, 5] for the solvability analysis of the IVP (1).

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

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

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

31 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
32 the spectrum of (1).

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

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

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

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

40 **Remark 1.** In general, the two concepts index and stability are independent. In
41 fact, Examples 5 in [8] has illustrated that there exist systems with arbitrarily
42 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

$$a_0\dot{x}(t) + a_1\dot{x}(t - \tau) + b_0x(t) + b_1x(t - \tau) = f(t)$$

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*

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

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

$$\begin{aligned} \dot{y}_1 &= J y_1 + \sum_{i=1}^m \begin{bmatrix} \tilde{A}_{i,1} & \tilde{A}_{i,2} \end{bmatrix} y(t - \tau_i), \\ N \dot{y}_2 &= y_2 + \sum_{i=1}^m \begin{bmatrix} \tilde{A}_{i,3} & \tilde{A}_{i,4} \end{bmatrix} y(t - \tau_i), \end{aligned} \quad (8) \quad \{\text{eq14.2}\}$$

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 logous 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

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

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

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

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

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

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

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

{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

$$(I + \sum_{i=1}^{\nu} (\lambda N)^i) \cdot \sum_{i=1}^m e^{-\lambda \tau_i} \tilde{A}_{i,3} = \sum_{i=1}^m e^{-\lambda \tau_i} \tilde{A}_{i,3},$$

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

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

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

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

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

$$QEZ^T = \begin{bmatrix} \Sigma_E & \hat{E}_2 \\ 0 & N_E \end{bmatrix}, \quad QA_0Z^T = \begin{bmatrix} J_A & \hat{A}_2 \\ 0 & \Sigma_A \end{bmatrix}, \quad QA_iZ^T = \begin{bmatrix} \hat{A}_{i,1} & \hat{A}_{i,2} \\ \hat{A}_{i,3} & \hat{A}_{i,4} \end{bmatrix}, \quad (15) \quad \{\text{eq15}\}$$

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 $N_E \Sigma_A^{-1} \begin{bmatrix} \hat{A}_{i,3} & \hat{A}_{i,4} \end{bmatrix} = 0$ for all $i = 1, \dots, m$.
- 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].

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

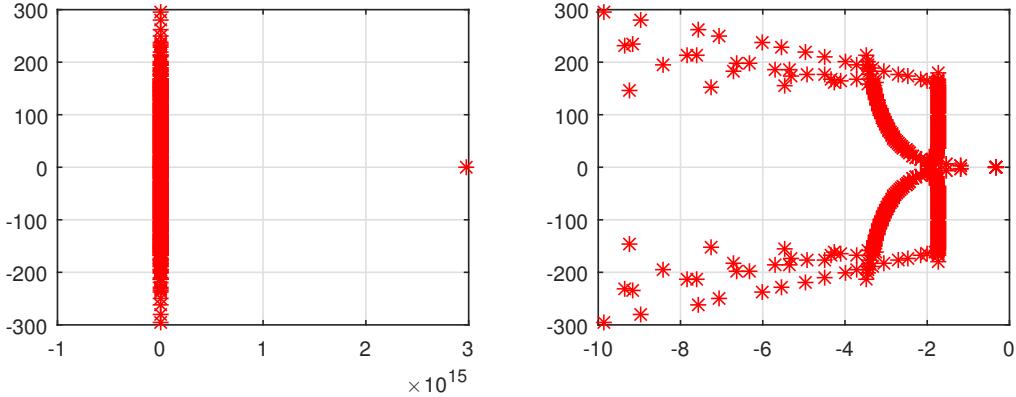


Figure 1: Spectrum of the system (17) (left) and the index-reduced system (16) (right), using the MATLAB Toolbox TDS_STABIL ([25]).

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**

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185 **References**

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