

<sup>1</sup> **Stability analysis of arbitrarily high-index positive  
<sup>2</sup> delay-descriptor systems**

<sup>3</sup> **Phan Thanh Nam · Ha Phi**

<sup>4</sup>

<sup>5</sup> Received: April 11, 2021 / Accepted: date

<sup>6</sup> **Abstract** This paper deals with the stability analysis of positive delay-descrip-  
<sup>7</sup> tor systems with arbitrarily high index. First we discuss the solvability problem  
<sup>8</sup> (i.e., about the existence and uniqueness of a solution), which is followed by  
<sup>9</sup> the study on characterizations of the (internal) positivity. Finally, we discuss  
<sup>10</sup> the stability analysis. Numerically verifiable conditions in terms of matrix in-  
<sup>11</sup> equality for the system's coefficients are proposed, and are examined in several  
<sup>12</sup> examples.

<sup>13</sup> **Keywords** Positivity · Delay · Descriptor systems · Strangeness-index .

<sup>14</sup> **Nomenclature**

$\mathbb{N} (\mathbb{N}_0)$	the set of natural numbers (including 0)
$\mathbb{R} (\mathbb{C})$	the set of real (complex) numbers
$\mathbb{C}_-$	the set $\{\lambda \in \mathbb{C} \mid \operatorname{Re}\lambda < 0\}$
$I (I_n)$	the identity matrix (of size $n \times n$ )
$x^{(j)}$	the $j$ -th derivative of a function $x$
$C^p([-\tau, 0], \mathbb{R}^n)$	the space of $p$ -times continuously differentiable functions from $[-\tau, 0]$ to $\mathbb{R}^n$ (for $0 \leq p \leq \infty$ )
$\ \cdot\ _\infty$	the norm of the Banach space $C^0([-\tau, 0], \mathbb{R}^n)$ .
$\operatorname{im}_+ W$	the space $\{Ww_1 \text{ for all } w_1 \in \mathbb{R}_+^n\}$ .

Phan Thanh Nam  
 Technische Universität Berlin, Strasse de 17. Juni 136, Berlin, Germany  
 E-mail: mehrmann@math.tu-berlin.de

Phi Ha  
 Hanoi University of Science, VNU  
 Nguyen Trai Street 334, Thanh Xuan, Hanoi, Vietnam  
 E-mail: haphi.hus@vnu.edu.vn

---

**16 1 Introduction**

Our focus in the present paper is on the positivity and stability analysis of linear, constant coefficients *delay-descriptor systems* of the form

$$\begin{aligned} E\dot{x}(t) &= Ax(t) + A_dx(t - \tau) + Bu(t), \quad \text{for all } t \in [t_0, t_f], \\ y(t) &= Cx(t), \end{aligned} \quad (1) \quad \{\text{delay-descriptor}\}$$

17 where  $E, A \in \mathbb{R}^{n,n}$ ,  $B \in \mathbb{R}^{n,p}$ ,  $C \in \mathbb{R}^{q,n}$ ,  $x : [t_0 - \tau, t_f] \rightarrow \mathbb{R}^n$ ,  $f : [t_0, t_f] \rightarrow \mathbb{R}^n$ ,  
 18 and  $\tau > 0$  is a constant delay. Together with (1), we are also concern with  
 19 the associated *zero-input system*

$$E\dot{x}(t) = Ax(t) + A_dx(t - \tau), \quad \text{for all } t \in [t_0, t_f]. \quad (2) \quad \{\text{zero-input system}\}$$

20 Systems of the form (1) can be considered as a general combination of two  
 21 important classes of dynamical systems, namely *differential-algebraic equations*  
 22 (*descriptor systems*) (DAEs)

$$E\dot{x}(t) = Ax(t) + Bu(t), \quad (3) \quad \{\text{eq1.2}\}$$

23 where the matrix  $E$  is allowed to be singular ( $\det E = 0$ ), and *delay-differential*  
 24 *equations* (DDEs)

$$\dot{x}(t) = Ax(t) + A_dx(t - \tau) + Bu(t). \quad (4) \quad \{\text{eq1.3}\}$$

25 delay-descriptor systems of the form (1) have been arisen in various applica-  
 26 tions, see Ascher and Petzold [1995], Campbell [1980], Hale and Lunel [1993],  
 27 Shampine and Gahinet [2006], Zhu and Petzold [1997] and the references there  
 28 in. From the theoretical viewpoint, the study for such systems is much more  
 29 complicated than that for standard DDEs or DAEs. The dynamics of DDAEs  
 30 has been strongly enriched, and many interesting properties, which occur nei-  
 31 ther for DAEs nor for DDEs, have been observed for DDAEs Campbell [1995],  
 32 Du et al. [2013], Ha and Mehrmann [2012, 2016]. Due to these reasons, re-  
 33 cently more and more attention has been devoted to DDAEs, Campbell and  
 34 Linh [2009], Fridman [2002], Ha and Mehrmann [2012, 2016], Michiels [2011],  
 35 Shampine and Gahinet [2006], Tian et al. [2014], Linh and Thuan [2015].

36  
 37  $[....]$   
 38

39 The short outline of this work is as follows. Firstly, in Section 2, we briefly  
 40 recall the solvability analysis to system (1), which is followed by an imporant  
 41 result about solution comparison for system (2) (Theorem 2). Based on the  
 42 explicit solution representation in Section 2, we characterize the positivity of  
 43 system (1) in Section 3. We establish there algebraic, numerically verifiable  
 44 conditions in terms of the system matrix coefficients. To follow, in Section  
 45 4 we discuss further about the zero-input system (2) under biconditional re-  
 46 quirements: stability and positivity.

`{sec1}`

---

**47 2 Preliminaries**

In this section we discuss the solvability analysis, including the solution representation and the comparison principal for the corresponding IVP to system (1), which reads in details

$$E\dot{x}(t) = Ax(t) + A_dx(t - \tau) + Bu(t), \quad \text{for all } t \in [t_0, t_f], \\ x|_{[t_0 - \tau, t_0]} = \varphi : [t_0 - \tau, t_0] \rightarrow \mathbb{R}^n. \quad (5)$$

{initial condition}

- 48 Here,  $\varphi$  is a prescribed initial trajectory (preshape function), which is necessary  
 49 to achieve uniqueness of solutions. Without loss of generality, we assume that  
 50  $t_0 = 0$  and  $t_f = n_f\tau$ , where  $n_f \in \mathbb{N}$ .

51 **2.1 Existence, uniqueness and explicit solution formula**

52 It is well-known (e.g. Du et al. [2013]) that we may consider different solution  
 53 concepts for system (1). The reason is, that  $E(0)\dot{x}(0^+)$  which arises from the  
 54 right hand side in (1) at 0 may not be equal to  $E(0)\dot{\varphi}(0^-)$ . Moreover, it has  
 55 been observed in Baker et al. [2002], Campbell [1980], Guglielmi and Hairer  
 56 [2008] that a discontinuity of  $\dot{x}$  at  $t = 0$  may propagate with time, and typically  
 57  $\dot{x}$  is discontinuous at every point  $j\tau$ ,  $j \in \mathbb{N}_0$  or it may not even exist. To deal  
 58 with this property of DDAEs, we use the following solution concept.

59 **Definition 1** Let us consider a fixed input function  $u(t)$ .

- 60 i) A function  $x : [-\tau, \infty) \rightarrow \mathbb{R}^n$  is called a *piecewise differentiable solution* of  
 61 (1), if  $Ex$  is piecewise continuously differentiable,  $x$  is continuous and satisfies  
 62 (1) at every  $t \in [t_0, t_f) \setminus \bigcup_{j \in \mathbb{N}_0} \{j\tau\}$ .  
 63 ii) A function  $x : [-\tau, \infty) \rightarrow \mathbb{R}^n$  is called a *classical solution* of (1) if it is at  
 64 least continuous and satisfies (1) at every  $t \in [t_0, t_f]$ .

65 Throughout this paper whenever we speak of a solution, we mean a piece-  
 66 wise differentiable solution. Notice that, like DAEs, DDAEs are not solvable  
 67 for arbitrary initial conditions, but they have to obey certain consistency con-  
 68 ditions.

69 **Definition 2** An initial function  $\varphi$  is called *consistent* with (1) if the associ-  
 70 ated initial value problem (IVP) (1), (5) has at least one solution. System (1)  
 71 is called *solvable* (resp. *regular*) if for every consistent initial function  $\varphi$ , the  
 72 IVP (1), (5) has a solution (resp. has a unique solution).

Introducing sequences of matrix-valued and vector-valued functions  $f_j, u_j,$   
 $x_j$  for each  $j \in \mathbb{N}$ , on the time interval  $[0, \tau]$  via

$$f_j(t) = f(t + (j - 1)\tau), \quad u_j(t) = u(t + (j - 1)\tau), \\ x_j(t) = x(t + (j - 1)\tau), \quad x_0(t) := \varphi(t - \tau),$$

- 73 we can rewrite the IVP (1)-(5) as a sequence of non-delayed descriptor systems

$$E\dot{x}_j(t) = Ax_j(t) + A_dx_{j-1}(t) + Bu_j(t), \quad (6)$$

{j-th DAE}

74 for all  $t \in (0, \tau)$  and for all  $j = 1, 2, \dots, n_f$ . We notice, that for each  $j$ , the  
 75 initial condition  $x_j(0)$  is given due to the continuity of the solution  $x(t)$  at the  
 76 point  $(j-1)\tau$ , i.e.,

$$x_j(0) = x_{j-1}(\tau). \quad (7) \quad \{\text{continuity condition}\}$$

77 In particular,  $x_1(0) = \phi(0)$  and the function  $x_0$  is given. Inherited from the the-  
 78 ory of delay-different equations (Hale and Lunel [1993]), we recall the concept  
 79 of *non-advancedness* as follow.

80 **Definition 3** A regular delay-descriptor system (1) is called *non-advanced* if  
 81 for any consistent and continuous initial function  $\varphi$ , there exists a piecewise  
 82 differentiable solution  $x(t)$  to the IVP (1), (5).

83 Obviously, the non-advancedness of system (1) is equivalent to the fact  
 84 that the function  $x_j$  is at least as smooth as  $x_{j-1}$  for all  $j \in \mathbb{N}$ . In deed,  
 85 most of systems that we have encountered in applications are non-advanced,  
 86 Ascher and Petzold [1995], Shampine and Gahinet [2006], Ha [2015]. For more  
 87 detailed discussions about the types of the DDAE (2), we refer the readers to  
 88 Ha [2015], Ha and Mehrmann [2016], Unger [2018].

89 **Definition 4** Consider the DDAE (1). The matrix triple  $(E, A, B)$  is called  
 90 *regular* if the (two variable) *characteristic polynomial*  $\mathfrak{P}(\lambda, \omega) := \det(\lambda E -$   
 91  $A - \omega B)$  is not identically zero. If, in addition,  $B = 0$  we say that the matrix  
 92 pair  $(E, A)$  (or the pencil  $\lambda E - A$ ) is regular. The sets  $\sigma(E, A, B) := \{\lambda \in$   
 93  $\mathbb{C} \mid \det(\lambda E - A - e^{-\lambda\tau} B) = 0\}$  and  $\rho(E, A, B) = \mathbb{C} \setminus \sigma(E, A, B)$  are called the  
 94 *spectrum* and the *resolvent set* of (1), respectively.

{regularity}

95 Provided that the pair  $(E, A)$  is regular, we can transform them to the  
 96 Kronecker-Weierstraß canonical form (see e.g. Dai [1989], Kunkel and Mehrmann  
 97 [2006]). That is, there exist regular matrices  $W, T \in \mathbb{R}^{n,n}$  such that

$$(E, A) = \left( W \begin{bmatrix} I & 0 \\ 0 & N \end{bmatrix} T, W \begin{bmatrix} J & 0 \\ 0 & I \end{bmatrix} T \right), \quad (8) \quad \{\text{KW form}\}$$

98 where  $N$  is a nilpotent matrix of nilpotency index  $\nu$ . We also say that the pair  
 99  $(E, A)$  has a *differentiation index*  $\nu$ , i.e.,  $\text{ind}(E, A) = \nu$ .

100 *Remark 1* Two concepts non-advancedness and differentiation index are inde-  
 101 pendent. In details, a non-advanced system can have arbitrarily high index, as  
 102 can be seen in the following example.

{example 1}

103 *Example 1* Consider the following systems with the parameters  $\varepsilon_1, \varepsilon_2$ .

$$\underbrace{\begin{bmatrix} 0 & 1 & & \\ & \ddots & \ddots & \\ & & \ddots & 1 \\ & & & 0 \end{bmatrix}}_E \dot{x}(t) = \underbrace{\begin{bmatrix} 1 & & & \\ & \ddots & & \\ & & 1 & \\ & & & 1 \end{bmatrix}}_A x(t) + \begin{bmatrix} 0 & & \varepsilon_1 \\ & \ddots & 0 \\ & & \varepsilon_2 \end{bmatrix} x(t-h), \quad (9) \quad \{\text{eq11}\}$$

<sup>104</sup> It is well-known that in this example  $\text{ind}(E, A) = n$ . Furthermore, depending  
<sup>105</sup> on the value of  $\varepsilon_2$ , the system will be advanced (if  $\varepsilon_2 \neq 0$ ) and be non-advanced  
<sup>106</sup> (if  $\varepsilon_2 = 0$ ).

<sup>107</sup> Let  $E$  have index  $\tilde{\nu}$ , i.e.,  $\text{ind}(E, I_n) = \tilde{\nu}$ , the Drazin inverse  $E^D$  of  $E$  is  
<sup>108</sup> uniquely defined by the properties

$$E^D E = E E^D, \quad E^D E E^D = E^D, \quad E^D E^{\tilde{\nu}+1} = E^{\tilde{\nu}}. \quad (10)$$

<sup>109</sup> **Lemma 1** *Kunkel and Mehrmann [2006]* Let  $(E, A)$  be a regular matrix pair.  
<sup>110</sup> Then for any  $\lambda \in \rho(E, A)$ , two following matrices commute.

$$\hat{E} := (\lambda E - A)^{-1} E, \quad \hat{A} := (\lambda E - A)^{-1} A. \quad (11) \quad \{\text{eq20}\}$$

<sup>111</sup> Furthermore, the following commutative identities hold true.

$$\hat{E} \hat{A}^D = \hat{A}^D \hat{E}, \quad \hat{E}^D \hat{A} = \hat{A} \hat{E}^D, \quad \hat{E}^D \hat{A}^D = \hat{A}^D \hat{E}^D.$$

<sup>112</sup> We notice that the matrix products  $\hat{E}^D \hat{E}$ ,  $\hat{E}^D \hat{A}$ ,  $\hat{E} \hat{A}^D$ ,  $\hat{E}^D \hat{B}$ ,  $\hat{A}^D \hat{B}$  do  
<sup>113</sup> not depend on the choice of  $\lambda$  (see e.g. Dai [1989]). Furthermore, they can  
<sup>114</sup> be numerically computed by transforming the pair  $(E, A)$  to their Weierstrass  
<sup>115</sup> canonical form (8) (see e.g. Gerdts [2005], Virnik [2008]).

<sup>116</sup> For any  $\lambda \in \rho(E, A)$ , we denote

$$\hat{A}_d := (\lambda E - A)^{-1} A_d, \quad \hat{B} := (\lambda E - A)^{-1} B. \quad (12) \quad \{\text{eq21}\}$$

<sup>117</sup> Making use of the Drazin inverse, in the following theorem we present the  
<sup>118</sup> explicit solution representation of system (1).

**Theorem 1** Consider the delay-descriptor system (1). Assume that  $(E, A)$  is  
<sup>119</sup> a regular matrix pair with a differentiation index  $\text{ind}(E, A) = \nu$ . Let  $\hat{E}$ ,  $\hat{A}$ ,  
 $\hat{A}_d$ ,  $\hat{B}$  be defined as in (11), (12). Furthermore, assume that  $u$  is sufficiently  
<sup>120</sup> smooth. Then, every solution  $x_j$  of the DAE (6) has the form

$$\begin{aligned} x_j(t) &= e^{\hat{E}^D \hat{A} t} \hat{E}^D \hat{E} v_j + \int_0^t e^{\hat{E}^D \hat{A}(t-s)} \hat{E}^D \left( \hat{A}_d x_{j-1}(s) + \hat{B} u_j(s) \right) ds \\ &+ (\hat{E}^D \hat{E} - I) \sum_{i=0}^{\nu-1} (\hat{E}^D \hat{A})^i \hat{A}^D \left( \hat{A}_d x_{j-1}^{(i)}(t) + \hat{B} u_j^{(i)}(t) \right), \end{aligned} \quad (13) \quad \{\text{j-th solution}\}$$

<sup>121</sup> for some vector  $v_j \in \mathbb{R}^n$ .

<sup>122</sup> *Proof.* The proof is straightly followed from the explicit solution of DAEs, see  
<sup>123</sup> [Kunkel and Mehrmann, 2006, Chap. 2].  $\square$

<sup>124</sup> Making use of (7), we directly obtain the following corollary.

123 **Corollary 1** *The solution  $x(t)$  of system (1) is continuous at the point  $(j-1)\tau$*   
124 *if and only if the following condition holds.*

$$(\hat{E}^D \hat{E} - I) x_{j-1}(\tau) = (\hat{E}^D \hat{E} - I) \sum_{i=0}^{\nu-1} (\hat{E}^D \hat{A})^i \hat{A}^D \left( \hat{A}_d x_{j-1}^{(i)}(0) + \hat{B} u_j^{(i)}(0) \right).$$

125 *In particular, for the preshape function  $\varphi(t)$ , we must require*

$$(\hat{E}^D \hat{E} - I) \left( \varphi(0) + \sum_{i=0}^{\nu-1} (\hat{E}^D \hat{A})^i \hat{A}^D \left( \hat{A}_d \varphi^{(i)}(-\tau) + \hat{B} u^{(i)}(0) \right) \right) = 0.$$

126 Following from (13), we directly obtain a simpler form in case of non-  
127 advanced system as follows.

**Corollary 2** *Consider system (1) and assume that it is regular and non-advanced. Then, we have*

$$\begin{aligned} x_j(t) &= e^{\hat{E}^D \hat{A} t} \hat{E}^D \hat{E} v_j + \int_0^t e^{\hat{E}^D \hat{A}(t-s)} \hat{E}^D \left( \hat{A}_d x_{j-1}(s) + \hat{B} u_j(s) \right) ds \\ &+ (\hat{E}^D \hat{E} - I) \left( \hat{A}^D \hat{A}_d x_{j-1}(t) + \sum_{i=0}^{\nu-1} (\hat{E}^D \hat{A})^i \hat{A}^D \hat{B} u_j^{(i)}(t) \right), \end{aligned} \quad (14) \quad \{\text{sol. formula non-advanced}\}$$

128 Furthermore, the consistency condition at  $t = 0$  reads

$$(\hat{E}^D \hat{E} - I) \left( \varphi(0) + \hat{A}^D \hat{A}_d \varphi(-\tau) + \sum_{i=0}^{\nu-1} (\hat{E}^D \hat{A})^i \hat{A}^D \hat{B} u^{(i)}(0) \right) = 0. \quad (15) \quad \{\text{consistency}\}$$

## 129 2.2 Comparison principal

130 **Lemma 2** *It suffices to prove that if  $u_j(t) \leq \tilde{u}_j(t)$  and  $x_{j-1}(t) \leq \tilde{x}_{j-1}(t)$  for*  
131 *all  $t \in [0, \tau]$  then it follows that  $x_j(t) \leq \tilde{x}_j(t)$  for all  $t \in [0, \tau]$ .*

132 By simple induction, making use of Lemma 2, we obtain the solution com-  
133 parison for system (1).

134 **Theorem 2** *Consider system (1) and assume that it is positive. Let  $x(t)$*   
135 *(resp.  $\tilde{x}(t)$ ) be a state function corresponds to a reference input  $u(t)$  (resp.*  
136  *$\tilde{u}(t)$ ) and a preshape function  $\varphi(t)$  (resp.  $\tilde{\varphi}(t)$ ). Furthermore, assume that the*  
137 *following conditions hold.*

- 138 i)  $\varphi(t) \leq \tilde{\varphi}(t)$  for all  $t \in [-\tau, 0]$ ,
- 139 ii)  $u^{(i)}(t) \leq \tilde{u}^{(i)}(t)$  for all  $t \geq 0$  and all  $i \leq (\nu - 1) \lfloor t/\tau \rfloor$ . Then we have
- 140  $x(t) \leq \tilde{x}(t)$  for all  $t \geq 0$ .

141 *Proof.*

{lem2b}}

{solution comparison 1}

142 **Theorem 3** *Time-dependent delay will affect neither the positivity nor the*  
143 *stability of system (1).*

---

**3 Characterizations of positive delay-descriptor system**

Since most systems occur in application are non-advanced, in this section we focus on the characterization for positivity of non-advanced delay descriptor systems. We, furthermore, notice that the non-advancedness is a necessary condition for the stability (in the Lyapunov sense) of any time-delayed system, see e.g. Hale and Lunel [1993], Du et al. [2013].

**Definition 5** Consider the delay-descriptor system (1) and assume that it is non-advanced, and that the pair  $(E, A)$  is regular with  $\text{ind}(E, A) = \nu$ . We call (1) positive if for all  $t \geq 0$  we have  $x(t) \geq 0$  and  $y(t) \geq 0$  for any input function  $u$  and any consistent initial function  $\varphi(t)$  that satisfy two following conditions.

- i)  $\varphi(t) \geq 0$  for all  $t \in [-\tau, 0]$ ,
- ii)  $u^{(i)}(t) \geq 0$  for all  $t \geq 0$  and all  $i \leq (\nu - 1) \lfloor t/\tau \rfloor$ .

Let us denote

$$\mathcal{K}_\nu(\hat{E}\hat{A}^D, \hat{A}^D\hat{B}) := [\hat{A}^D\hat{B}, \hat{E}\hat{A}^D\hat{A}^D\hat{B}, \dots, (\hat{E}\hat{A}^D)^{\nu-1}\hat{A}^D\hat{B}] .$$

Since our systems is linear, time invariant coefficients, it would be sufficient to study the positivity on the first time interval  $[0, \tau]$ . Making use of (14), and let  $j = 1$ , we can split the solution  $x_1 = x|_{[0, \tau]}$  as follows

$$\begin{aligned} x_1(t) &= e^{\hat{E}^D\hat{A}t}\hat{E}^D\hat{E}v_1 + \underbrace{\int_0^t e^{\hat{E}^D\hat{A}(t-s)}\hat{E}^D\hat{A}_d x_0(s) + (\hat{E}^D\hat{E} - I)\hat{A}^D\hat{A}_d x_0(t)}_{x_{zi}(t)} \\ &\quad + \underbrace{\int_0^t e^{\hat{E}^D\hat{A}(t-s)}\hat{E}^D\hat{B}u_j(s) + (\hat{E}^D\hat{E} - I)\sum_{i=0}^{\nu-1}(\hat{E}^D\hat{A})^i\hat{A}^D\hat{B}u_j^{(i)}(t)}_{x_{zs}(t)}, \end{aligned} \tag{16} \quad \{\text{eq16}\}$$

where  $x_{zi}(t)$  (resp.  $x_{zs}(t)$ ) is often called (in the theory of linear systems) the *zero input* (resp. *zero state*) solution.

**Lemma 3** Let  $F \in \mathbb{R}^{p,n}$  and  $M \in \mathbb{R}^{n,n}$  and consider the linear system  $\dot{z}(t) = Mz(t)$ . Then, the following implication holds true:

$$[Fz(0) \geq 0] \Rightarrow [Fz(t) \geq 0 \forall t \geq 0]$$

if and only if there exists a Metzler matrix  $H$  such that  $FM = HF$ .

**Proposition 1** Rami and Napp [2012] The following statements are equivalent. {Rami12}

- 1) Our descriptor system is positive.
- 2) There exists a Metzler matrix  $H$  s.t.  $\bar{A} = HP$ , where  $\bar{A} := \hat{E}^D\hat{A}$ ,  $P := \hat{E}^D\hat{E}$ .
- 3) There exists a matrix  $D$  such that  $H := \bar{A} + D(I - P)$  is Metzler.

168 **Lemma 4** Consider the delay-descriptor system (1) and assume that it is  
 169 non-advanced, and the pair  $(E, A)$  is regular with index  $\text{ind}(E, A) = \nu$ . Let the  
 170 input  $u = 0$ . Then, system (1) has a solution  $x(t) \geq 0$  for all  $t \geq 0$  and all  
 171 consistent initial function  $\varphi(t) \geq 0$  if and only if the following conditions are  
 172 satisfied.

- 173 1)  $\hat{E}^D \hat{A} + \alpha \hat{E}^D \hat{E} \geq 0$  for some  $\alpha \geq 0$ .  
 174 2)  $\hat{E}^D \hat{A}_d \geq 0$ ,  $(\hat{E}^D \hat{E} - I) \hat{A}^D \hat{A}_d \geq 0$ .

175 **Lemma 5**

176 **Theorem 4** Consider the delay-descriptor system (1) and assume that it is  
 177 non-advanced, and the pair  $(E, A)$  is regular with index  $\text{ind}(E, A) = \nu$ . Fur-  
 178 thermore, assume that  $(\hat{E}^D \hat{E} - I) (\hat{E}^D \hat{A})^i \hat{A}^D \hat{B} \geq 0$  for all  $i = 0, \dots, \nu - 1$ .  
 179 Then, system (1) is positive if and only if the following conditions hold.

- 180 1)  $\hat{E}^D \hat{A} = H \hat{E}^D \hat{E}$  for some Metzler matrix  $H$ .  
 181 2)  $\hat{E}^D \hat{A}_d \geq 0$ ,  $(\hat{E}^D \hat{E} - I) \hat{A}^D \hat{A}_d \geq 0$ ,  $\hat{E}^D \hat{B} \geq 0$ ,  
 182 3)  $C$  is non-negative on the subspace

$$\mathcal{X} := \text{im}_+ \left[ \hat{E}^D \hat{E}, (\hat{E}^D \hat{E} - I) \hat{A}^D \hat{A}_d, (\hat{E}^D \hat{E} - I) \mathcal{K}_\nu(\hat{E} \hat{A}^D, \hat{A}^D \hat{B}) \right]. \quad (17) \quad \{\text{reachable subspace}\}$$

183 *Proof.*  $\Rightarrow$  We only need to prove part 3.

184  $\Leftarrow$  Quite simple.  $\square$

185 If we restrict ourself to the non-delayed case (i.e.  $A_d = 0$ ), the direct corol-  
 186 lary of Theorem 4 is straightforward. We, moreover, notice that this corollary  
 187 has slightly improved the result [Virnik, 2008, Thm. 3.4].

188 **Corollary 3** Consider the descriptor system (3) and assume that the pair  
 189  $(E, A)$  is regular with index  $\text{ind}(E, A) = \nu$ . Furthermore, assume that

- 190 i)  $(\hat{E}^D \hat{E} - I) (\hat{E}^D \hat{A})^i \hat{A}^D \hat{B} \geq 0$  for  $i = 0, \dots, \nu - 1$ ,  
 191 ii)  $\hat{E}^D \hat{E} \geq 0$ .

192 Then system (3) is positive if and only if the following conditions hold.

- 193 1)  $\hat{E}^D \hat{A} + \alpha \hat{E}^D \hat{E} \geq 0$  for some  $\alpha \geq 0$ .  
 194 2)  $\hat{E}^D \hat{B} \geq 0$ ,  
 195 3)  $C$  is non-negative on the subspace  $\text{im}_+ \left[ \hat{E}^D \hat{E}, (\hat{E}^D \hat{E} - I) \mathcal{K}_\nu(\hat{E} \hat{A}^D, \hat{A}^D \hat{B}) \right]$ .

196 **4 Stability of positive delay-descriptor system**

197 **5 Conclusion**

198 In this paper, we have discussed the positivity of strangeness-free descrip-  
 199 tor systems in continuous time. Beside that, the characterization of positive  
 200 delay-descriptor systems has been treated as well. The theoretical results are  
 201 obtained mainly via an algebraic approach and a projection approach. The  
 202 projection approach investigates the positivity of a given descriptor system

{zero input lemma}

{zero state lemma}

{Thm positivity}

{Thm positivity - DAE version}

{sec4}

{sec6}

203 by the positivity of an inherent ODE obtained by projecting the given sys-  
 204 tem onto a subspace. On the other hand, the algebraic approach derives an  
 205 underlying ODE without changing the state, input and output. Then, studying  
 206 these hidden ODEs is the key point. The main difficulty here is that the  
 207 derivative of the input  $u$  may occur in the new system. Despite their disad-  
 208 vantages, these methods can provide both necessary conditions and sufficient  
 209 conditions. Beside these theoretical methods, the behaviour approach, which  
 210 leads to some feasible conditions, is also implemented.

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

213 **References**

- 214 U. M. Ascher and L. R. Petzold. The numerical solution of delay-differential  
 215 algebraic equations of retarded and neutral type. *SIAM J. Numer. Anal.*,  
 216 32:1635–1657, 1995. 2, 4
- 217 S. L. Campbell. Singular linear systems of differential equations with delays.  
 218 *Appl. Anal.*, 2:129–136, 1980. 2, 3
- 219 J.K. Hale and S.M.V. Lunel. *Introduction to Functional Differential Equations*.  
 220 Springer, 1993. 2, 4, 7
- 221 L. F. Shampine and P. Gahinet. Delay-differential-algebraic equations in con-  
 222 trol theory. *Appl. Numer. Math.*, 56(3-4):574–588, March 2006. ISSN 0168-  
 223 9274. doi: 10.1016/j.apnum.2005.04.025. URL <http://dx.doi.org/10.1016/j.apnum.2005.04.025>. 2, 4
- 224 Wenjie Zhu and Linda R. Petzold. Asymptotic stability of linear delay  
 225 differential-algebraic equations and numerical methods. *Appl. Numer.  
 226 Math.*, 24:247 – 264, 1997. doi: [http://dx.doi.org/10.1016/S0168-9274\(97\)  
 227 00024-X](http://dx.doi.org/10.1016/S0168-9274(97)00024-X). 2
- 228 S. L. Campbell. Nonregular 2D descriptor delay systems. *IMA J. Math.  
 229 Control Appl.*, 12:57–67, 1995. 2
- 230 Nguyen Huu Du, Vu Hoang Linh, Volker Mehrmann, and Do Duc Thuan. Sta-  
 231 bility and robust stability of linear time-invariant delay differential-algebraic  
 232 equations. *SIAM J. Matr. Anal. Appl.*, 34(4):1631–1654, 2013. 2, 3, 7
- 233 Phi Ha and Volker Mehrmann. Analysis and reformulation of linear delay  
 234 differential-algebraic equations. *Electr. J. Lin. Alg.*, 23:703–730, 2012. 2
- 235 Phi Ha and Volker Mehrmann. Analysis and numerical solution of linear delay  
 236 differential-algebraic equations. *BIT*, 56:633 – 657, 2016. 2, 4
- 237 S. L. Campbell and V. H. Linh. Stability criteria for differential-algebraic  
 238 equations with multiple delays and their numerical solutions. *Appl. Math  
 239 Comput.*, 208(2):397 – 415, 2009. 2
- 240 Emilia Fridman. Stability of linear descriptor systems with delay: a  
 241 Lyapunov-based approach. *J. Math. Anal. Appl.*, 273(1):24 – 44,  
 242 2002. ISSN 0022-247X. doi: [http://dx.doi.org/10.1016/S0022-247X\(02\)  
 243 00202-0](http://dx.doi.org/10.1016/S0022-247X(02)00202-0). URL [http://www.sciencedirect.com/science/article/pii/  
 244 S0022247X02002020](http://www.sciencedirect.com/science/article/pii/S0022247X02002020). 2

- 246 W. Michiels. Spectrum-based stability analysis and stabilisation of systems  
 247 described by delay differential algebraic equations. *IET Control Theory  
 248 Appl.*, 5(16):1829–1842, 2011. ISSN 1751-8644. doi: 10.1049/iet-cta.2010.  
 249 0752. 2
- 250 H. Tian, Q. Yu, and J. Kuang. Asymptotic stability of linear neutral de-  
 251 lay differential-algebraic equations and Runge–Kutta methods. *SIAM J.  
 252 Numer. Anal.*, 52(1):68–82, 2014. doi: 10.1137/110847093. URL <http://dx.doi.org/10.1137/110847093>. 2
- 253 Vu Hoang Linh and Do Duc Thuan. Spectrum-based robust stability anal-  
 254 ysis of linear delay differential-algebraic equations. In *Numerical Alge-  
 255 bra, Matrix Theory, Differential-Algebraic Equations and Control Theory,  
 256 Festschrift in Honor of Volker Mehrmann*, chapter 19, pages 533–557.  
 257 2015. doi: 10.1007/978-3-319-15260-8\_19. URL [https://doi.org/10.1007/978-3-319-15260-8\\_19](https://doi.org/10.1007/978-3-319-15260-8_19). 2
- 258 C. T. H. Baker, C. A. H. Paul, and H. Tian. Differential algebraic equations  
 259 with after-effect. *J. Comput. Appl. Math.*, 140(1-2):63–80, March 2002.  
 260 ISSN 0377-0427. doi: 10.1016/S0377-0427(01)00600-8. URL [http://dx.doi.org/10.1016/S0377-0427\(01\)00600-8](http://dx.doi.org/10.1016/S0377-0427(01)00600-8). 3
- 261 Nicola Guglielmi and Ernst Hairer. Computing breaking points in implicit  
 262 delay differential equations. *Adv. Comput. Math.*, 29:229–247, 2008. ISSN  
 263 1019-7168. 3
- 264 Phi Ha. *Analysis and numerical solutions of delay differential-algebraic equa-  
 265 tions*. Dissertation, Institut für Mathematik, TU Berlin, Berlin, Germany,  
 266 2015. 4
- 267 Benjamin Unger. Discontinuity propagation in delay differential-algebraic  
 268 equations. *The Electronic Journal of Linear Algebra*, 34:582–601, Feb 2018.  
 269 ISSN 1081-3810. 4
- 270 L. Dai. *Singular Control Systems*. Springer-Verlag, Berlin, Germany, 1989. 4,  
 271 5
- 272 P. Kunkel and V. Mehrmann. *Differential-Algebraic Equations – Analysis and  
 273 Numerical Solution*. EMS Publishing House, Zürich, Switzerland, 2006. 4,  
 274 5
- 275 M. Gerdts. Local minimum principle for optimal control problems subject  
 276 to index two differential algebraic equations systems. Technical report,  
 277 Fakultät für Mathematik, Universität Hamburg, Hamburg, Germany, 2005.  
 278 5
- 279 Elena Virnik. Stability analysis of positive descriptor systems. *Linear Algebra  
 280 and its Applications*, 429(10):2640 – 2659, 2008. ISSN 0024-3795. doi: 10.  
 281 1016/j.laa.2008.03.002. URL <http://www.sciencedirect.com/science/article/pii/S0024379508001250>. Special Issue in honor of Richard S.  
 282 Varga. 5, 8
- 283 M. A. Rami and D. Napp. Characterization and stability of autonomous  
 284 positive descriptor systems. *IEEE Transactions on Automatic Control*, 57  
 285 (10):2668–2673, Oct 2012. ISSN 1558-2523. doi: 10.1109/TAC.2012.2190211.  
 286 7
- 287

291 **Appendix**