Stability, Oscillations and Optimization of Systems

A Series of Monographs, Textbooks and Lecture Notes

Founder and Editor-in-Chief: A.A. Martynyuk, Institute of Mechanics, Kiev, Ukraine

Co-Editors: P. Bome, Ecole Centrale de Lille, Lille, France C. Cruz-Hernandez, CICESE, San Diego, CA, USA

Volume 2

MATRIX EQUATIONS, SPECTRAL PROBLEMS AND STABILITY OF DYNAMIC SYSTEMS

A.G. Mazko

Matrix equations, Spectral problems and Stability of Dynamic Systems The volume contains the methods for localization of eigen values of matrices and matrix functions, based on the construction and study of the generalized Lyapunov equation. The theory of linear equations and operators in a matrix space is developed and the known theorems on the inertia of Hermitian solutions of matrix equations are generalized. The author develops new algebraic methods for stability analysis, and an evaluation of spectrum and representation of solutions of linear arbitrary order differential and difference systems.

This monograph is intended for researchers, engineers, and post-graduates interested in the theory of stability and stabilization of dynamic systems, matrix analysis and its applications.

About the Author

C S

A.G.Mazko is Leading researcher, Institute of Mathematics, National Academy of Sciences of Ukraine, Kiev. He is the author or coauthor of more than 75 research papers, including the monograph Localization of Spectrum and Stability of Dynamic Systems (Institute of Mathematics, National Academy of Sciences of Ukraine, 1999). Dr. Mazko received a PhD degree in physics and mathematics from the Institute of Mathematics, National Academy of Sciences of Ukraine, Kiev in 1995.

MATRIX EQUATIONS, SPEC PROBLEMS AND STABILI OF DYNAMIC SYSTEMS YSTEM

2

Stability, Oscillations and Optimization of Systems

MATRIX EQUATIONS, SPECTRAL **PROBLEMS AND STABILITY OF DYNAMIC SYSTEMS**

A.G. Mazko

CAMBRIDGE SCIENTIFIC PUBLISHERS







CAMBRIDGE SCIENTIFIC PUBLISHERS

Matrix Equations, Spectral Problems and Stability of Dynamic Systems

Stability, Oscillations and Optimization of Systems

An International Series of Scientific Monographs, Textbooks, and Lecture Notes

Founder and Editor-in-Chief

A.A.Martynyuk Institute of Mechanics NAS of Ukraine, Kiev, Ukraine

Co-Editors

P.Borne Ecole Centrale de Lille, Villeneuve d'Ascq, France

C. Cruz-Hernandez Telematics Direction, CICESE, San Diego, CA, USA

Volume 1 Stability of Motion: The Role of Multicomponent Liapunov's Functions

A.A. Martynyuk

Volume 2 Matrix Equations, Spectral Problems and Stability of Dynamic Systems

A.G. Mazko

Additional Volumes in Preparation

Stability Theory of Large Scale Dynamical Systems under Nonclassical Structural Perturbations

A.A. Martynyuk and V.G. Miladzhanov

Matrix Equations, Spectral Problems and Stability of Dynamic Systems

A.G. Mazko Institute of Mathematics National Academy of Sciences of Ukraine Kiev, Ukraine



© 2008 Cambridge Scientific Publishers

Production management by Out of House Publishing Solutions

Printed and bound by TJ International Ltd, Padstow, Cornwall, UK

All rights reserved. No part of this book may be reprinted or reproduced or utilised in any form or by any electronic, mechanical, or other means, now known or hereafter invented, including photocopying and recording, or in any information storage or retrieval system, without prior permission in writing from the publisher.

British Library Cataloguing in Publication Data

A catalogue record for this book has been requested

Library of Congress Cataloging in Publication Data

A catalogue record has been requested

ISBN 978-1-904868-52-1

Cambridge Scientific Publishers Ltd PO Box 806 Cottenham, Cambridge CB4 8RT UK

www.cambridgescientificpublishers.com

CONTENTS

Introduction to the Series					
Pr	Preface				
No	Notation				
0	Pre 0.1	Iminaries The Object and Review of the Book	1 1		
	0.2	Notes and References	8		
1	Location of Matrix Spectrum with Respect to				
	Pla	ne Curves	11		
	1.0	Introduction	11		
	1.1	Description of Domains of the Complex Plane	12		
	1.2	Operator L_f	16		
	1.3	The Generalized Lyapunov Theorem	23		
	1.4	Hermitian Functions of the Class \mathcal{H}_0^m	32		
	1.5	Inertia Theorem	42		
	1.6	Location of Eigenvalues on Plane Curves	46		
	1.7	Estimates and Localization of Eigenvalues	48		
	1.8	Controllability Conditions for the Generalized			
		Lyapunov Equation	53		
	1.9	Notes and References	59		
2	Analogues of the Lyapunov Equation for Matrix				
	Fun	actions	63		
	2.0	$Introduction \ldots \ldots$	63		
	2.1	Operator M_f	65		

Contents

	2.2	Matrix Functions Admitting Regular Factorization	68		
	2.3	Matrix Polynomial and its Accompanying Linear			
		Form	73		
	2.4	Algebraic Systems of Spectrum Splitting	75		
	2.5	Right and Left Pairs of a Matrix Function	83		
	2.6	Theorems on Eigenvalues Location	. 88		
	2.7	Sufficient Conditions of Spectrum Location	93		
	2.8	Notes and References	. 97		
3	Linear Dynamic Systems. Analysis of Spectrum				
	and	l Solutions	101		
	3.0	Introduction	101		
	3.1	Localization of Spectrum and Optimization of			
		Linear Controllable Systems	102		
	3.2	Stability of Descriptor Continuous and Discrete			
		Systems	. 112		
	3.3	Spectrum and Stability Analysis of Second-order	110		
	0.4	Differential and Difference Systems	. 119		
	3.4	Stability of Differential-difference and Stochastic Systems	195		
	3.5	Representation of Solutions of Linear Dynamic	120		
	0.0	Systems	132		
	3.6	Notes and References			
	5.0		100		
4	Ma	trix Equations and Law of Inertia	139		
	4.0	Introduction	139		
	4.1	Estimate of the Rank of a Matrix Solution	140		
	4.2	Inertia of Hermitian Solutions	144		
	4.3	Transformations and Solvability Conditions of Matrix			
		Equations			
	4.4	Inertial Properties of Transformable Equations	154		
	4.5	Distribution of Property of a Matrix Collective	164		
	4.6	Construction of Solutions of Matrix Equations	168		
	4.7	Notes and References	175		

5	Stability of Dynamic Systems in Partially			
	Ordered Space			
	5.0	Introduction	179	
	5.1	Properties of Operators with Respect to Cones	180	
	5.2	Positive and Monotone Systems	183	
	5.3	Stability of Linear Positive Systems	197	
	5.4	Stability of Nonlinear Monotone Systems	204	
	5.5	Robust Stability of a Family of Systems	209	
	5.6	Differential Comparison Systems	215	
	5.7	Dynamics of Systems with Respect to Variable		
		Cone	222	
	5.8	Notes and References	228	
6	App	pendix 2	231	
	6.1	Representations of Linear Operators in Matrix		
		Space	231	
	6.2	Linear Equations in Partially Ordered Space	240	
	6.3	Notes and References	250	
References			251	
Inc	dex	2	269	