Finite-time stability analysis of fractional-order with multi-state time delay

Liqiong Liu and Shouming Zhong

Abstract—In this paper, the finite-time stabilization of a class of multi-state time delay of fractional-order system is proposed.First, we define finite-time stability with the fractional-order system.Second,by using Generalized Gronwall's approach and the methods of the inequality,we get some conditions of finite-time stability for the fractional system with multi-state delay.Finally,a numerical example is given to illustrate the result.

Keywords—Finite-time stabilization, Fractional-order system, Gronwall inequality.

I. INTRODUCTION

N recent years, many studies focus on a lot in fractional Lorder systems. They study aspects of fractional order systems.For instance, in [1],the author study the existence of solutions for fractional differential equations, and in[2], the author study existence and uniqueness of solutions for the linear time-delay differential equations of fractional order systems. It comes to time-delay systems, time-delays are often present invarious engineering systems such as biological, economical systems, chemical processes. Timedelays are described by differential-difference equations which belong to a class of functional differential equations [3]. Stability analysis is one of the most important issues for control systems, although this problem has been investigated for time-delay systems over many years in [4]. Recently, for the first time, finite-time stability analysis of fractional time-delay systems is presented and reported on paper [5].And in [6], a stability test procedure is proposed for linear nonhomogeneous fractional order systems with a pure time delay using a recently obtained generalized Gronwall's inequality.Here, the finite-time stabilization of a class of multi-state time delay of fractional-order system using Gronwall's approach is proposed. The main contribution of this paper is to introduce multi-state time delay of fractionalorder system, and when $\tau_i = 0$ [6] is the special circumstances of this paper.

II. FUNDAMENTALS OF FRACTIONAL DERIVATIVE

There are many ways to define the fractional integral and derivative, and three definitions are generally used in recent

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studies, they are Riemann-Liouville definition, Grünwald-Letnikov definition and Caputo definition. Given , Riemann-Liouville definition of q-th order fractional derivative operator 0 < q < 1 is given by [7]

$$D^{q}f(t) = \frac{1}{\Gamma(1-q)} \frac{d}{dt} \int_{0}^{t} (t-\tau)^{-q} f(\tau) d\tau \qquad (1)$$

Where $\Gamma(\cdot)$ is the Gamma function generalizing factorial for non-integer arguments

$$\Gamma\left(q\right) = \int_{0}^{+\infty} e^{-t} t^{q-1} dt \tag{2}$$

The Grünwald-Letnikov fractional derivative definition is given by [8]

$$aD_t^q f(t) = \lim_{h \to 0} \frac{1}{h^q} \sum_{j=0}^{[--]} (-1)^j \begin{pmatrix} q \\ j \end{pmatrix} f(t-jh)$$
(3)

where $[\cdot]$ is a flooring operator.

And Caputo definition:

$${}_{0}D_{t}^{q}f(t) = \begin{cases} \frac{1}{\Gamma(m-q)} \int_{0}^{t} \frac{f^{(-)}(\tau)}{(t-\tau)^{+1-}} d\tau, m-1 < q < m \\ \frac{d}{dt} f(t), \qquad q = m \end{cases}$$
(4)

A linear time-invariant function-order system can be represented in the following state-space form:

$$D^{q}x(t) = Ax(t) + Bu(t)$$
(5)

Where $D^q x(t)$ denotes the Riemann-Liouville fractional derivative of order $q \in R$, $x(t) \in R^n$, $u(t) \in R^m$, $A \in R^{n \times n}$, $B \in R^{n \times m}$, $q = (q_1, q_2, \dots, q_n) \in R^n$

III. MULTI-STATE TIME DELAY OF FRACTIONAL-ORDER SYSTEM WITH INPUT DELAY

Consider the following fractional order systerm:

$$\begin{cases} D^{q}x(t) = A_{0}x(t) + \sum_{i=1}^{n} A_{i}x(t-\tau_{i}) + B_{0}u, (t) t \ge 0\\ x(t) = \Psi_{x}(t), t \in [-\tau, 0] \end{cases}$$
(6)

where D^q denotes Riemann-Liouville derivative of order q, 0 < q < 1, $\Psi_x(\cdot)$ is a given continuous function on $[-\tau, 0]$, $\tau = max(\tau_1, \tau_2, \cdots, \tau_n)$, and τ_i is a constant with $\tau_i > 0$.In Eq.(6), $x(t) \in R^n$ is a state vector, $u(t) \in R^m$ is a input control vector, A_0 , A_i , B_0 are constant system matrices of appropriate dimensions, and the system is defined over time interval J = [0, T], where T is a positive number u(t) is a given continuous function on [0, T].

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Let us denote by C([a, b]) the space of all continuous real functions defined on [a, b] and by $C([a, b], R^n)$ the Banach space of continuous functions mapping the interval [a, b] into R^n with the topology of uniform convergence.Let $C = C([-\tau, 0], R^n)$, if $[a, b] = [-\tau, 0]$, and designate the norm of an element $||\Psi_x||_C$ in C by

$$\|\Psi_x\|_C = \sup_{-\tau \le \theta \le 0} \|\Psi(\theta)\| \tag{7}$$

Before proceeding further, we will introduce the following some definition and lemmas which will be used in the next section.

Definition 3.1 The system given by homogeneous state equation (6) $(u(t) \equiv 0, \forall t)$, satisfying initial condition $x(t) = \Psi_x(t), -\tau \leq t \leq 0$ is finite-time stable w.r.t. $\{\delta, \varepsilon, J\}$, if and only if:

$$\|\Psi_x\|_C < \delta \tag{8}$$

$$\|x(t)\| < \varepsilon, \forall t \in J \tag{9}$$

Where J denotes time interval J = [0, T].

Definition 3.2 The system given by (6) satisfying initial condition $x(t) = \Psi_x(t), -\tau \leq t \leq 0$ is finite-time stable w.r.t. $\{\delta, \varepsilon, q_u, J\}$, if and only if:

$$\left\|\Psi_x\right\|_C < \delta \tag{10}$$

$$\|u(t)\| < q_u, \forall t \in J \tag{11}$$

imply:

Let

$$\|x(t)\| < \varepsilon, \forall t \in J \tag{12}$$

Where J denotes time interval J = [0, T].

$$f(t) = \int_0^t (t-s)^p \|x(l)\| dl, \forall t \in J, p > 0$$
(13)

we have the following definition.

Lemma 3.1 ([9] Generalized Gronwall Inequality) Suppose x(t), a(t) are nonnegative and local integrable on $0 \le t < T$, some $T \le +\infty$, and g(t) is a nonnegative, nondecreasing continuous function defined on $0 \le t < T$, $g(t) \le M = \text{const}$, q > 0, with

$$x(t) \le a(t) + g(t) \int_0^t (t-s)^{q-1} x(s) \, ds \tag{14}$$

on this interval. Then

$$x(t) \le a(t) + \int_0^t \left[\sum_{n=1}^\infty \frac{(g(t)\Gamma(q))}{\Gamma(nq)} (t-s)^{nq-1} a(s) \right] ds$$
(15)

where $0 \le t < T$.

Lemma 3.2([9]) Under the hypothesis of Lemma 3.1, let a(t) be a nondecreasing function on [0,T). Then holds:

$$x(t) \le a(t) E_q(g(t) \cdot \Gamma(q) \cdot t^q)$$
(16)

Where E_q is the Mittag-Leffler function defined by

$$E_q(z) = \sum_{k=0}^{\infty} \frac{z^k}{\Gamma(kq+1)}$$
(17)

IV. MAIN RESULTS

Theorem 4.1 The system given by (6) satisfying initial condition $x(t) = \Psi_x(t), -\tau \leq t \leq 0$ is finite-time stable w.r.t. $\{\delta, \varepsilon, q_u, J\}$, if the following condition is satisfied:

$$\left[1 + \frac{(n+1)\sigma t^{q}}{\Gamma(q+1)} + \frac{q_{u} \cdot b_{0} \cdot t^{q}}{\delta\Gamma(q+1)}\right] E_{q}\left((n+1)\sigma t^{q}\right) < \frac{\varepsilon}{\delta}$$
(18)

where $\sigma_{max}(\cdot)$ being the largest singular value of matrix (\cdot) and

$$\sigma_{1} = \max_{1 \le i \le n} \{\sigma_{\max} (A_{i})\}$$

$$\sigma = \max\{\sigma_{\max} (A_{0}), \sigma_{1}\}$$

$$b_{o} = \sigma_{\max} (B_{0})$$
(19)

Proof: In accordance with the property of the fractional order 0 < q < 1, one can obtain a solution in the form of the equivalent Volterra integral equation:

$$x(t) = x(0) + \frac{1}{\Gamma(q)} \int_0^t (t-s)^{q-1} A_0 x(s) + \sum_{i=1}^n A_i x(s-\tau_i) + B_0 u(s) ds$$
(20)

Applying the norm $\|\cdot\|$ on Eq.(20)and using appropriate property of the norm,it follows that

$$\begin{aligned} \|x(t)\| &\leq \|x(0)\| + \frac{1}{\Gamma(q)} \int_{0}^{t} (t-s)^{q-1} \\ &\times \left\| A_{0}x(s) + \sum_{i=1}^{n} A_{i}x(s-\tau_{i}) + B_{0}u(s) \right\| ds \\ &\leq \|\Psi_{x}\|_{C} + \frac{1}{\Gamma(q)} \int_{0}^{t} (t-s)^{q-1} (\|A_{0}\| \|x(s)\| \\ &+ \sum_{i=1}^{n} \|A_{i}\| \|x(s-\tau_{i})\| + \|B_{0}\| \|u(s)\|) ds \\ &\leq \|\Psi_{x}\|_{C} + \frac{1}{\Gamma(q)} \int_{0}^{t} (t-s)^{q-1} (\sigma(n+1) \\ &\times \sup_{s-\tau \leq t^{*} \leq s} \|x(t^{*})\| + \|\Psi_{x}\|_{C} + b_{0}q_{u}) ds \\ &\leq \|\Psi_{x}\|_{C} \\ &+ \frac{\sigma(n+1)}{\Gamma(q)} \int_{0}^{t} (t-s)^{q-1} \sup_{s-\tau \leq t^{*} \leq s} \|x(t^{*})\| ds \\ &+ \frac{1}{\Gamma(q)} (\sigma(n+1) + \|\Psi_{x}\|_{C} + b_{0}q_{u}) \\ &\times \int_{0}^{t} (t-s)^{q-1} ds \\ &= \left(1 + \frac{\sigma(n+1)t}{\Gamma(q+1)}\right) \|\Psi_{x}\|_{C} + \frac{b_{0}q t}{\Gamma(q+1)} \\ &+ \frac{\sigma(n+1)}{\Gamma(q)} \int_{0}^{t} (t-s)^{q-1} \sup_{s-\tau \leq t^{*} \leq s} \|x(t^{*})\| ds \end{aligned}$$

$$(21)$$

let

$$a(t) = \left\|\Psi_x\right\|_C \left[1 + \frac{(n+1)\sigma \cdot t}{\Gamma(q+1)}\right] + \frac{q \cdot b_0 \cdot t}{\Gamma(q+1)}$$
$$g(t) = \frac{(n+1)\sigma}{\Gamma(q)}$$
(22)

by(21), we have

$$\|x(t)\| \le a(t) + g(t) \int_0^t (t-s)^{q-1} \sup_{s-\tau \le t^* \le s} \|x(t^*)\| \, ds$$
(23)

Obviously, the right of the Eq. (23) is the nondecreasing continuous functions defined on [0.T]. We have

$$\sup_{t-\tau \le t^* \le t} \frac{\|x(t^*)\|}{+g(t) \int_0^t (t-s)^{q-1}} \sup_{t-\tau \le t^* \le t} \|x(t^*)\| ds$$
(24)

Now, one may apply generalized Gronwall inequality, here, obviously, it is easy to show:

$$\|x(t)\| \le a(t) \cdot E_q(g(t) \cdot \Gamma(q) \cdot t^q)$$

$$\le a(t) \cdot E_q((n+1)\sigma \cdot \Gamma(q) \cdot t^q)$$
(25)

and

$$\|x(t)\| \leq \left[\delta\left(1 + \frac{(n+1)\sigma \cdot t}{\Gamma(q+1)}\right) + \frac{q \cdot b_0 \cdot t}{\Gamma(q+1)}\right] \cdot \\ \times E_q\left((n+1)\sigma \cdot \Gamma\left(q\right) \cdot t^q\right)$$
(26)

Hence, using the basic condition of Theorem4.1, relation (18) yields:

$$\|x(t)\| < \varepsilon, \forall t \in J_0 \tag{27}$$

This is a proof of the theorem. When u(t) = 0, we can get Theorem 4.2.

Theorem 4.2 The liner autonomous system given by (6) satisfying initial condition $x(t) = \Psi_x(t), -\tau \le t \le 0$ is finitetime stable w.r.t. $\{\delta, \varepsilon, J\}, \forall t \in J$ if the following condition is satisfied:

$$\left(1 + \frac{(n+1) \cdot \sigma \cdot t^q}{\Gamma(q+1)}\right) E_q\left((n+1) \,\sigma \cdot t^q\right) \le \frac{\varepsilon}{\delta} \tag{28}$$

Proof: The proof immediately follows from the proof of Theorem 4.1 applying the same procedure taking into account Eqs.(8) and (28).

V. AN ILLUSTRATIVE EXAMPLE

Using a time-delay PD^q compensator on a linear system of equations with respect to the small perturbation $z(t) = y(t) - y_d(t)$,one can obtain:

$$\begin{aligned} \stackrel{\bullet}{z}(t) + \omega z(t) &= K_{p_1} z(t - \tau_1) + K_{D_1} \cdot \frac{dz^{(-)}(t - \tau_1)}{dt} \\ &+ K_{p_2} z(t - \tau_2) + K_{D_2} \cdot \frac{dz^{(-)}(t - \tau_2)}{dt} + u(t) \end{aligned}$$

Where $q = \frac{1}{2}, \omega = 2, K_{P_1} = 3, K_{D_1} = 4, K_{P_2} = 0.1, K_{D_2} = 0.2$, and u(t) is feed forward control, K_P , K_D are gain matrix. Also, all initial values are zeros.introducing:

$$\begin{aligned} x_1(t) &= z_1(t) \\ x_2(t) &= \frac{d^{1/2} z(t)}{dt^{1/2}} \end{aligned}$$
 (30)

and

$$D_t^q x_1(t) = D_t^{1/2} z_1(t) = x_2(t)$$
(31)

$$D_t^q x_2(t) = D_t^{1/2} \left(D_t^{1/2} z(t) \right) = z(t)$$

= -2x₁(t) + 3x₁(t - \tau_1) + 4x_2(t - \tau_1)
+0.1x₁(t - \tau_2) + 0.2x_2(t - \tau_2) + u(t) (32)

Or , in condensed form, where $\boldsymbol{x}(t) = (x_1, x_2)^T$, we can obtain this as:

$$D_{t}^{1/2}x(t) = \begin{bmatrix} 0 & 1 \\ -2 & 0 \end{bmatrix} \begin{bmatrix} x_{1}(t) \\ x_{2}(t) \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \\ 0 \\ 1 \end{bmatrix} \begin{bmatrix} 3 & 4 \end{bmatrix} \begin{bmatrix} x_{1}(t-\tau_{1}) \\ x_{2}(t-\tau_{1}) \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \end{bmatrix} \begin{bmatrix} 0.1 & 0.2 \end{bmatrix} \begin{bmatrix} x_{1}(t-\tau_{2}) \\ x_{2}(t-\tau_{2}) \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \end{bmatrix} u(t)$$
or
$$(33)$$

$$D_t^{1/2}x(t) = A_0x(t) + A_1(t-\tau_1) + A_2(t-\tau_2) + B_0u(t)$$
(34)

with the initial state of the function:

$$x(t) = \psi_x(t) = 0, -\tau \le t \le 0$$
(35)

And now, we check the finite-time stability w.r.t

$$\{t_0 = 0, J = [0, 10], \delta = 0.1, \varepsilon = 100, \tau_1 = 0.1, \tau_2 = 0.01, q_u = 1\}$$
(36)

where $\Psi_x(t) = 0, \forall t \in [-0.1, 0].$

From the initial data and Eqs.(33)and (6)one can obtain: $\|\psi_x(t)\|_C < 0.1, \ \sigma_{max}(A_0) = 2, \ \sigma_{max}(A_1) = 5, \ \sigma_{max}(A_2) = \sqrt[2]{0.05, b_0} = 1$ Then, we can obtain: $\sigma = 5$.

Applying the condition of Theorem (4.1) we can get:

$$\begin{bmatrix} 1 + \frac{(2+1)\cdot 5\cdot T \ ^{0.5}}{\Gamma(0.5+1)} + \frac{1\cdot 1\cdot T \ ^{0.5}}{0.1\cdot \Gamma(0.5+1)} \end{bmatrix} \\ \cdot E_{0.5} \left((2+1) \cdot 5 \cdot T_e^{0.5} \right) < \frac{100}{0.1}$$
(37)

and then $T \approx 0.15$.

 T_e being "estimated time" of finite time stability.

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