

Delay-Independent Closed-Loop Stabilization of Neutral System with Infinite Delays

I. Davies, O. L. C. Haas

Abstract—In this paper, the problem of stability and stabilization for neutral delay-differential systems with infinite delay is investigated. Using Lyapunov method, new delay-independent sufficient condition for the stability of neutral systems with infinite delay is obtained in terms of linear matrix inequality (LMI). Memory-less state feedback controllers are then designed for the stabilization of the system using the feasible solution of the resulting LMI, which are easily solved using any optimization algorithms. Numerical examples are given to illustrate the results of the proposed methods.

Keywords—Infinite delays, Lyapunov method, linear matrix inequality, neutral systems, stability.

I. INTRODUCTION

A. Study Background

DIFFERENTIAL equations are important model for harnessing different components into a single system and analyse the inter-relationship that exist between these components which otherwise might continue to remain independent of each other [1]. The most commonly encountered models in the theory of differential equations are those physical systems which express the present states of a situation. However, more realistic physical system models take into account the past states or history of the system, otherwise referred to as time delays, as well as the present state of situations.

Differential equations which involve the present as well as the past states are called delay differential equations or functional differential equations. Delay differential equations are of two broad types: retarded functional differential equations and neutral functional differential equations see [1] and references therein. This paper focuses on the later type, in which the derivatives of the past history or derivatives of functional of the past history are involved as well as the present states of the system.

The existence of time delays in a dynamical system has been the source of poor system performances and even instability. Studies involving different time delays can be found in ship stabilization, control processes for pressure, and heat transfer regulation, but, they are sometimes deliberately introduced into feedback systems to improve system performances see [2] and references therein for details.

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B. Literatures

Several analysis technique have been used in studying the stability and stabilizations of neutral systems which includes the Lyapunov-based, fixed point-based, and spectral radius approach, see [3]-[13]. The Lyapunov-based approaches which are the focus of application in this paper are classified into Razumikhin [6] and the Krasovskii [13] approaches. The Krasovskii's approaches are the most widely used compared to other stability techniques since they often leads to LMI results and can be applied to a wide range of problems that may provide necessary and sufficient conditions. However, they are computationally complex and present poor scalability [14].

Several stability and stabilization of neutral systems results are obtained by the Lyapunov-Krasovskii approach, which leads to LMI results [15], [5], [8]. In particular, [8] considered the stability analysis of neutral delay differential systems and presented sufficient conditions for stability using LMI and Krasovskii approach. Using a similar approach [15] obtained delay-dependent stabilization result of neutral systems with saturating actuators by using static state feedback of systems subject to time-varying delays.

C. Motivation and Contribution

The study of integrodifferential equations with infinite delay has emerged in recent years as an independent branch of modern research because of its wide range of applicable areas see [16] and references therein. Motivated by the works of [1] [4], [5], [8], [15], and the wide range of applicable areas presented by integrodifferential equation with infinite delays especially in the area of epidemics and population growth, this paper investigates the stability and stabilization of neutral functional integrodifferential system with infinite delays by presenting a less conservative results for the stability and stabilization for such systems. By using LMI and the Lyapunov-Krasovskii approach, a new delay-independent condition which is sufficient to make the system uniformly asymptotically stable is developed. Furthermore, a new stabilization criterion and memory-less state feedback controllers are proposed using the same methods and the corresponding design procedures to stabilize the system. The paper extends other known delay independent stability results to neutral functional integrodifferential system with infinite delays; numerical examples are given to illustrate the effectiveness of the proposed methods

D. Organization of the Paper

The rest of the paper is organized as follows: Section II contains mathematical notations, preliminaries and definition

on the subject of research. In Section III, the stability results are presented as theorems and proofs which are based on LMI and the Lyapunov-Krasovskii approach. Section IV contains result derived from stabilization conditions and memory-less state feedback designed for the system using the same methods as in Section III. Finally, Section V contains numerical examples which are an illustration of the design procedure and effectiveness of the theoretical results prior to the conclusions.

II. NOTATIONS AND PRELIMINARIES

A. Notations

Suppose, $h > 0$ is a given number, $E = (-\infty, \infty)$, E^n is a real n - dimensional Euclidean space with norm $|\cdot|$. $C = C([-h, 0], E^n)$ is the space of continuous function mapping the interval $[-h, 0]$ into E^n with the norm $\|\cdot\|$, where $\|\phi\| = \sup_{-h < s \leq 0} |\phi(s)|$, I denotes the identity matrix order, and $*$ represents the elements below the main diagonal of a symmetric block matrix.

B. Preliminaries

Consider neutral system

$$\dot{x}(t) - A_0\dot{x}(t-h) = A_1x(t) + A_2x(t-h). \tag{1}$$

This study is based on its extension to neutral functional integrodifferential system with infinite delays of the form

$$\left. \begin{aligned} \dot{x}(t) - A_0\dot{x}(t-h) &= A_1x(t) + A_2x(t-h) \\ &+ \int_{-\infty}^0 G(t,x(t))dt \\ x(t) &= \phi(t), t \in [-h, 0] \end{aligned} \right\} \tag{2}$$

and its control base system

$$\dot{x}(t) - A_0\dot{x}(t-h) = A_1x(t) + A_2x(t-h) + Bu(t) + \int_{-\infty}^0 G(t,x(t))dt \tag{3}$$

where $x(t) \in E^n$ is the state vector, $u(t) \in E^m$ is a control variable, and the following assumptions: H_0 : A_0, A_1 , and A_2 are $n \times n$ constant matrices, H_1 : B is an $n \times m$ constant matrix, H_2 : $G: (-\infty, 0] \times (-\infty, 0] \times C \rightarrow E^n$ is a continuous matrix function which satisfies $\|G(t,x)\| \leq M(t,s)\|x\|$ for all $(t,\phi) \in (-\infty, 0] \times C$, where $\int_{-\infty}^0 M(s)ds = -l < \infty$.

It is assumed that G satisfy enough smoothness conditions to ensure that a solution of (2) exists through each $(t_0, \phi), t \geq t_0 \geq 0$, is unique, and depends continuously upon (t_0, ϕ) and can be extended to the right as long as the trajectory remains in a bounded set $[t_0, \infty) \times C$. These conditions are given in [4].

Lemma 1. For any real vector D and Z with appropriate dimension and any positive scalar τ , then

$$DZ + Z^T D^T \leq \tau D D^T + \tau^{-1} Z^T Z$$

Proof: See [17].

Lemma 2. The linear matrix inequality

$$\begin{pmatrix} Z(x) & Y(x) \\ Y^T(x) & W(x) \end{pmatrix} > 0$$

is equivalent to $W(x) > 0, Z(x) - Y(x)W^{-1}(x)Y^T(x) > 0$, where $Z(x) = Z^T(x), W(x) = W^T(x)$ and $Y(x)$ depend affinely on x .

Proof: See [18].

III. STABILITY OF NEUTRAL SYSTEM WITH INFINITE DELAYS

Here, a delay-independent criterion for the asymptotic stability of (2) in terms of LMI using the standard Lyapunov-Krasovskii approach will be developed and proved.

Theorem 1. The neutral functional integrodifferential system with infinite delays described by (2) is asymptotically stable for all $h \geq 0$ if there exists positive symmetric matrices $P, R > 0$, and some positive scalars $\tau_0, \tau_1, \tau_2 > 0$ which satisfy the following LMI

$$Z(P, R, \tau_0, \tau_1, \tau_2) = \begin{pmatrix} Z_{11} & Z_{12} & (2A_2 + 2XA_1^T A_2) & (2A_0 + 2XA_1^T A_0) \\ * & Z_{22} & 0 & 0 \\ * & * & A_2^T A_2 - R + \tau_1 A_2^T A_2 & 2A_2^T A_0 \\ * & * & * & A_0^T A_0 - I + \tau_2 A_0^T A_0 \end{pmatrix} < 0 \tag{4}$$

where,

$$Z_{11} = XA_1^T + A_1X - 2IX,$$

$$Z_{12} = [XA_1^T \quad \tau_0 XA_1^T \quad XR \quad LX \quad LX \quad LX \quad LX],$$

$$Z_{22} = \text{diag}\{-I, -\tau_0 I, -R, -I, -\tau_0 I, -\tau_1 I, -\tau_2 I\},$$

Proof: Let the Lyapunov function candidate be given by

$$V = V_1 + V_2 + V_3$$

where,

$$V_1 = x^T(t)Px(t), V_2 = \int_{-h}^0 \dot{x}^T(t+s)\dot{x}(t+s)ds$$

$$V_3 = \int_{-h}^0 x^T(t+s)Rx(t+s)ds$$

Taking the derivative of V along the solution of (2) gives

$$\dot{V}_1 = x^T(A_1^T P + PA_1)x + 2x^T P A_2 x_h + 2x^T P A_0 \dot{x}_h + 2x^T P \int_{-\infty}^0 G(t,x)ds. \tag{5}$$

$$\begin{aligned} \dot{V}_2 &= \dot{x}^T \dot{x} - \dot{x}_h^T \dot{x}_h = x^T A_1^T A_1 x + x_h^T A_2^T A_2 x_h + \dot{x}_h^T A_0^T A_0 \dot{x}_h + \\ & \left(\int_{-\infty}^0 G(t,x)ds \right)^T \int_{-\infty}^0 G(t,x)ds + 2x^T A_1^T A_2 x_h + 2x^T A_1^T A_0 \dot{x}_h + \\ & 2x_h^T A_2^T A_0 \dot{x}_h + 2x^T A_1^T \int_{-\infty}^0 G(t,x)ds + 2x_h^T A_2^T \int_{-\infty}^0 G(t,x)ds + \\ & 2\dot{x}_h^T A_0^T \int_{-\infty}^0 G(t,x)ds - \dot{x}_h^T \dot{x}_h. \end{aligned} \tag{6}$$

$$\dot{V}_3 = x^T R x - x_h^T R x_h. \tag{7}$$

where x , x_h and \dot{x}_h denote $x(t)$, $x(t-h)$ and $\dot{x}(t-h)$ respectively. The term $\left(\int_{-\infty}^0 G(t,x)ds\right)^T \int_{-\infty}^0 G(t,x)ds$ in (6) can be simplified using Jensen's Inequality [19] as follows,

$$\begin{aligned} \left(\int_{-\infty}^0 G(t,x)ds\right)^T \int_{-\infty}^0 G(t,x)ds &= \left(\int_{-\infty}^0 \|G(t,x)ds\|\right)^T \int_{-\infty}^0 \|G(t,x)ds\| \\ &\leq \left(\int_{-\infty}^0 m(s)ds\|x\|\right)^T \int_{-\infty}^0 m(s)ds\|x\| \\ &\leq \left(\int_{-\infty}^0 |m(s)ds|\right) \int_{-\infty}^0 |m(s)ds|\|x\|. \|x\| \\ &\leq l \int_{-\infty}^0 m(s)ds\|x\|^2 \leq l^2 \|x\|^2 = l^2 x^T x \end{aligned}$$

Applying Lemma 1 with (8) to the following terms in (5) and (6) gives;

$$2x^T P \int_{-\infty}^0 G(t,x)ds \leq -2x^T P l x \tag{9}$$

$$\begin{aligned} &2x^T A_1^T \int_{-\infty}^0 G(t,x)ds \\ &\leq \tau_0 x^T A_1^T A_1 x + \tau_0^{-1} \left(\int_{-\infty}^0 G(t,x)ds\right)^T \int_{-\infty}^0 G(t,x)ds \\ &\leq \tau_0 x^T A_1^T A_1 x + \tau_0^{-1} l^2 x^T x \end{aligned} \tag{10}$$

$$\begin{aligned} &2x_h^T A_2^T \int_{-\infty}^0 G(t,x)ds \\ &\leq \tau_1 x_h^T A_2^T A_2 x_h + \tau_1^{-1} \left(\int_{-\infty}^0 G(t,x)ds\right)^T \int_{-\infty}^0 G(t,x)ds \\ &\leq \tau_1 x_h^T A_2^T A_2 x_h + \tau_1^{-1} l^2 x^T x \end{aligned} \tag{11}$$

$$\begin{aligned} &2\dot{x}_h^T A_0^T \int_{-\infty}^0 G(t,x)ds \\ &\leq \tau_2 \dot{x}_h^T A_0^T A_0 \dot{x}_h + \tau_2^{-1} \left(\int_{-\infty}^0 G(t,x)ds\right)^T \int_{-\infty}^0 G(t,x)ds \\ &\leq \tau_2 \dot{x}_h^T A_0^T A_0 \dot{x}_h + \tau_2^{-1} l^2 x^T x \end{aligned} \tag{12}$$

where $\tau_0, \tau_1, \tau_2 > 0$ are scalars to be chosen. The overall derivative of V along the solution of (2) can now be expressed as

$$\dot{V} = \dot{V}_1 + \dot{V}_2 + \dot{V}_3 \leq \lambda^T(t)Z(P, R, \tau_0, \tau_1, \tau_2)\lambda(t),$$

where

$$M(P, R, \tau_0, \tau_1, \tau_2)$$

$$= \begin{pmatrix} M_{11} & (2PA_2 + 2A_1^T A_2) & (2PA_0 + 2A_1^T A_0) \\ * & M_{22} & A_2^T A_0 \\ * & * & A_0^T A_0 - I + \tau_2 A_0^T A_0 \end{pmatrix},$$

and $\lambda(t) = [x^T, x_h^T, \dot{x}_h^T]^T$, so that,

$$\begin{aligned} M_{11} &= A_1^T P + PA_1 - 2Pl + A_1^T A_1 + \tau_0 A_1^T A_1 + R + l^2 I + \tau_0^{-1} l^2 I \\ &\quad + \tau_1^{-1} l^2 I + \tau_2^{-1} l^2 I \\ M_{22} &= A_2^T A_2 - R + \tau_1 A_2^T A_2 \end{aligned}$$

Pre and most multiplying $M(\cdot)$ by Γ^{-T} and Γ ; and now using the Schur complement gives $Z(X, R, \tau_0, \tau_1, \tau_2)$ where

$$\Gamma = \begin{pmatrix} X & 0 & 0 \\ 0 & I & 0 \\ 0 & 0 & I \end{pmatrix}$$

(8) It then follows that \dot{V} is negative definite since $M(\cdot) < 0$ is equivalent $Z(\cdot) < 0$, which implies that (2) is asymptotically stable see [20].

IV. STABILIZATION OF NEUTRAL SYSTEM WITH INFINITE DELAYS RESULT

Here, a delay - independent stability criterion for the stabilization of the closed loop system is developed.

The interest now is to design a memory-less state feedback controller $u(t)$ for (3) as

$$u(t) = -B^T P x(t) \tag{13}$$

where $P \in E^{m \times n}$ is a positive-definite matrix to be designated.

The closed-loop system design for (3), using (13) is defined by

$$\frac{d}{dt} D(t)x_t = (A_1 - BB^T K)x(t) + A_2 x(t-h) + \int_{-\infty}^0 G(t, x(t))ds \tag{14}$$

The task here is to ensure that (14) is closed-loop asymptotically stable.

Theorem 2. Consider (3) and all its assumptions; if there exists positive symmetric matrices $P, R > 0$, some positive scalars $\tau_4, \dots, \tau_6 > 0$ and a positive-definite symmetric matrix $X \in E^{m \times n}$ which satisfy the following LMI

$$\begin{aligned} &Z(X, R, \tau_4, \dots, \tau_6) \\ &= \begin{pmatrix} Z_{11} & Z_{12} & Z_{13} & Z_{14} \\ * & Z_{22} & 0 & 0 \\ * & * & Z_{33} & 2A_2^T A_0 \\ * & * & * & A_0^T A_0 - I + \tau_6 A_0^T A_0 \end{pmatrix} \\ &< 0 \end{aligned} \tag{15}$$

so that,

$$Z_{11} = XA_1^T + A_1 X - 2BB^T - 2lX - 2XA_1^T BB^T + 2BB^T lX,$$

$$Z_{12} = [XA_1^T \quad BB^T \quad \tau_4 XA_1^T \quad XR \quad LX \quad LX \quad LX \quad LX],$$

$$Z_{13} = 2A_2 + 2XA_1^T A_2 - 2BB^T A_2$$

$$A_0 = \begin{pmatrix} 0.5 & 0 \\ 0 & 0.5 \end{pmatrix}, \quad A_1 = \begin{pmatrix} -1 & 0 \\ 0 & -2 \end{pmatrix},$$

$$A_2 = \begin{pmatrix} -1 & 0 \\ 1 & -2 \end{pmatrix}, \quad B = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix},$$

where G is as defined in Example 1 above. Solving the LMI (15) gives $\tau_4 = 0.1692$, $\tau_5 = 257.3315$, $\tau_6 = 1.5197$, $X = \begin{pmatrix} 0.1011 & 0 \\ 0 & 0.1011 \end{pmatrix}$ and $R = \begin{pmatrix} 1778 & 0 \\ 0 & 1778 \end{pmatrix}$.

Therefore the stabilizing feedback controller $u(t)$ for (20) is

$$\begin{aligned} u(t) &= -B^T P x(t) = -B^T X^{-1} x(t) \\ &= -\begin{pmatrix} 9.8949 & 0 \\ 0 & 9.8949 \end{pmatrix} x(t) \end{aligned}$$

VI. CONCLUSION

In this paper, new sufficient conditions are derived for the stability and stabilization of neutral systems with infinite delays. The new stability conditions were obtained by using the Lyapunov stability approach which are then expressed in terms of LMI and solved by using the MATLAB's LMI Toolbox. The stabilization of the system was obtained by designing a memory-less state feedback control law which is presented in terms of LMI and solved by using the MATLAB's LMI Toolbox. Numerical examples were provided to demonstrate the effectiveness of the new sufficient conditions.

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