

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

IN recent years, many studies focus on a lot in fractional order 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 in various engineering systems such as biological, economical systems, chemical processes. Time-delays 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 fractional-order 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]

$$D^q f(t) = \frac{1}{\Gamma(1-q)} \frac{d}{dt} \int_0^t (t-\tau)^{-q} f(\tau) d\tau \quad (1)$$

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

$$\Gamma(q) = \int_0^{+\infty} e^{-t} t^{q-1} dt \quad (2)$$

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

$${}_a D_t^q f(t) = \lim_{h \rightarrow 0} \frac{1}{h^q} \sum_{j=0}^{[-\frac{t-a}{h}]} (-1)^j \binom{q}{j} f(t-jh) \quad (3)$$

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

And Caputo definition:

$${}_0 D_t^q f(t) = \begin{cases} \frac{1}{\Gamma(m-q)} \int_0^t \frac{f^{(m)}(\tau)}{(t-\tau)^{q-1}} d\tau, & m-1 < q < m \\ \frac{d}{dt} f(t), & q = m \end{cases} \quad (4)$$

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

$$D^q x(t) = Ax(t) + Bu(t) \quad (5)$$

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

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

Consider the following fractional order system:

$$\begin{cases} D^q x(t) = A_0 x(t) + \sum_{i=1}^n A_i x(t-\tau_i) + B_0 u(t), & t \geq 0 \\ x(t) = \Psi_x(t), & t \in [-\tau, 0] \end{cases} \quad (6)$$

where D^q denotes Riemann-Liouville derivative of order q , $0 < q < 1$, $\Psi_x(\cdot)$ is a given continuous function on $[-\tau, 0]$, $\tau = \max(\tau_1, \tau_2, \dots, \tau_n)$, and τ_i is a constant with $\tau_i > 0$. In Eq.(6), $x(t) \in \mathbb{R}^n$ is a state vector, $u(t) \in \mathbb{R}^m$ 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 $[0, T]$.

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

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

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:

$$\|\Psi_x\|_C < \delta \quad (8)$$

imply:

$$\|x(t)\| < \varepsilon, \forall t \in J \quad (9)$$

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:

$$\|\Psi_x\|_C < \delta \quad (10)$$

and

$$\|u(t)\| < q_u, \forall t \in J \quad (11)$$

imply:

$$\|x(t)\| < \varepsilon, \forall t \in J \quad (12)$$

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

Let

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

we have the following definition.

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

$$x(t) \leq a(t) + g(t) \int_0^t (t-s)^{q-1} x(s) ds \quad (14)$$

on this interval. Then

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

where $0 \leq t < T$.

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

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

Where E_q is the Mittag-Leffler function defined by

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

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:

$$\left[1 + \frac{(n+1)\sigma t^q}{\Gamma(q+1)} + \frac{q_u \cdot b_0 \cdot t^q}{\delta \Gamma(q+1)} \right] E_q((n+1)\sigma t^q) < \frac{\varepsilon}{\delta} \quad (18)$$

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

$$\begin{aligned} \sigma_1 &= \max_{1 \leq i \leq n} \{\sigma_{max}(A_i)\} \\ \sigma &= \max\{\sigma_{max}(A_0), \sigma_1\} \\ b_0 &= \sigma_{max}(B_0) \end{aligned} \quad (19)$$

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:

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

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

$$\begin{aligned} \|x(t)\| &\leq \|x(0)\| + \frac{1}{\Gamma(q)} \int_0^t (t-s)^{q-1} \\ &\times \left\| A_0 x(s) + \sum_{i=1}^n A_i x(s-\tau_i) + B_0 u(s) \right\| ds \\ &\leq \|\Psi_x\|_C + \frac{1}{\Gamma(q)} \int_0^t (t-s)^{q-1} (\|A_0\| \|x(s)\| \\ &+ \sum_{i=1}^n \|A_i\| \|x(s-\tau_i)\| + \|B_0\| \|u(s)\|) ds \\ &\leq \|\Psi_x\|_C + \frac{1}{\Gamma(q)} \int_0^t (t-s)^{q-1} (\sigma(n+1) \\ &\times \sup_{s-\tau \leq t^* \leq s} \|x(t^*)\| + \|\Psi_x\|_C + b_0 q_u) ds \\ &\leq \|\Psi_x\|_C \\ &+ \frac{\sigma(n+1)}{\Gamma(q)} \int_0^t (t-s)^{q-1} \sup_{s-\tau \leq t^* \leq s} \|x(t^*)\| ds \\ &+ \frac{1}{\Gamma(q)} (\sigma(n+1) + \|\Psi_x\|_C + b_0 q_u) \\ &\times \int_0^t (t-s)^{q-1} ds \\ &= \left(1 + \frac{\sigma(n+1)t}{\Gamma(q+1)} \right) \|\Psi_x\|_C + \frac{b_0 q_u t}{\Gamma(q+1)} \\ &+ \frac{\sigma(n+1)}{\Gamma(q)} \int_0^t (t-s)^{q-1} \sup_{s-\tau \leq t^* \leq s} \|x(t^*)\| ds \end{aligned} \quad (21)$$

let

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

by(21), we have

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

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

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

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

$$\|x(t)\| \leq a(t) \cdot E_q(g(t) \cdot \Gamma(q) \cdot t^q) \leq a(t) \cdot E_q((n+1)\sigma \cdot \Gamma(q) \cdot t^q) \quad (25)$$

and

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

Hence, using the basic condition of Theorem 4.1, relation (18) yields:

$$\|x(t)\| < \varepsilon, \forall t \in J_0 \quad (27)$$

This is a proof of the theorem.

When $u(t) = 0$, we can get Theorem 4.2.

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

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

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:

$$\dot{z}(t) + \omega z(t) = K_{p1} z(t - \tau_1) + K_{D1} \cdot \frac{dz(t-\tau_1)}{dt} + K_{p2} z(t - \tau_2) + K_{D2} \cdot \frac{dz(t-\tau_2)}{dt} + u(t) \quad (29)$$

Where $q = \frac{1}{2}$, $\omega = 2$, $K_{P1} = 3$, $K_{D1} = 4$, $K_{P2} = 0.1$, $K_{D2} = 0.2$, and $u(t)$ is feed forward control, K_P, K_D are gain matrix. Also, all initial values are zeros. introducing:

$$\begin{aligned} x_1(t) &= z_1(t) \\ x_2(t) &= \frac{d^1 z_2(t)}{dt^{1/2}} \end{aligned} \quad (30)$$

and

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

$$\begin{aligned} D_t^q x_2(t) &= D_t^{1/2} \left(D_t^{1/2} z(t) \right) = \dot{z}(t) \\ &= -2x_1(t) + 3x_1(t - \tau_1) + 4x_2(t - \tau_1) \\ &\quad + 0.1x_1(t - \tau_2) + 0.2x_2(t - \tau_2) + u(t) \end{aligned} \quad (32)$$

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

$$\begin{aligned} D_t^{1/2} x(t) &= \begin{bmatrix} 0 & 1 \\ -2 & 0 \end{bmatrix} \begin{bmatrix} x_1(t) \\ x_2(t) \end{bmatrix} \\ &+ \begin{bmatrix} 0 \\ 1 \end{bmatrix} \begin{bmatrix} 3 & 4 \end{bmatrix} \begin{bmatrix} x_1(t - \tau_1) \\ x_2(t - \tau_1) \end{bmatrix} \\ &+ \begin{bmatrix} 0 \\ 1 \end{bmatrix} \begin{bmatrix} 0.1 & 0.2 \end{bmatrix} \begin{bmatrix} x_1(t - \tau_2) \\ x_2(t - \tau_2) \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \end{bmatrix} u(t) \end{aligned} \quad (33)$$

or

$$D_t^{1/2} x(t) = A_0 x(t) + A_1 (t - \tau_1) + A_2 (t - \tau_2) + B_0 u(t) \quad (34)$$

with the initial state of the function:

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

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

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

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

From the initial data and Eqs.(33) and (6) one can obtain: $\|\psi_x(t)\|_C < 0.1$, $\sigma_{max}(A_0) = 2$, $\sigma_{max}(A_1) = 5$, $\sigma_{max}(A_2) = \sqrt[3]{0.05}$, $b_0 = 1$

Then, we can obtain: $\sigma = 5$.

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

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

and then $T \approx 0.15$.

T_e being "estimated time" of finite time stability.

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