

Fall 2002

EE/ME 559 NONLINEAR CONTROL AND STABILITY

Take-Home Examination #2; Due Date: October 29, 2002

Problem #1. Let $V : [0, \infty) \times \mathfrak{R}^n \rightarrow \mathfrak{R}$ be defined as: $V(t, x) = x(t)^T M(t)x(t)$ where M is a continuous function of t and the matrix $M(t)$ is real and symmetric for each t . Determine necessary and sufficient conditions for V to be: (a) positive definite; and (b) decrescent.

Problem #2. Show that the equilibrium point $\mathbf{0}$ is globally exponentially stable if there exists constants $a, b, c \in (0, \infty)$ and $p \in [1, \infty)$, and a continuously differentiable function $V : [0, \infty) \times \mathfrak{R}^n \rightarrow \mathfrak{R}$ such that

$$a\|x(t)\|^p \leq V(t, x(t)) \leq b\|x(t)\|^p \quad \text{and} \quad \dot{V}(t, x(t)) \leq -c\|x(t)\|^p \quad \forall t \in [0, \infty) \forall x \in \mathfrak{R}^n$$

Problem #3. (Floquet Theory) Consider the linear system $\dot{x}(t) = A(t)x(t)$ where $A(t)$ is T -periodic for some $T \in (0, \infty)$, i.e., $A(t) = A(t+T) \quad \forall t$. Let $\Phi(\bullet, \bullet)$ be the state transition matrix. Define a constant (square matrix) B via the equation: $\exp(BT) = \Phi(T, 0)$ and let $P(t) = \exp(Bt)\Phi(0, t)$. Show that:

(a) $P(t) = P(t+T) \quad \forall t$

(b) $\Phi(t, \tau) = P^{-1}(t)\exp[(t-\tau)B]P(\tau) \quad \forall t$

(c) The equilibrium point $\mathbf{0}$ is exponentially stable if and only if B is Hurwitz, i.e. each eigenvalue of B has a negative real part.

Problem #4. Exercise 4.17 (p. 184) of Khalil, 3rd ed.

Problem #5. Exercise 4.19 (p. 184) of Khalil, 3rd ed.