STABILITY OF INTERVAL POSITIVE FRACTIONAL DISCRETE–TIME LINEAR SYSTEMS

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The aim of this work is to show that interval positive fractional discrete-time linear systems are asymptotically stable if and only if the respective lower and upper bound systems are asymptotically stable. The classical Kharitonov theorem is extended to interval positive fractional linear systems.

Keywords: interval system, positive system, fractional system, linear discrete-time system, stability.

1. Introduction

A dynamical system is called positive if its state variables take nonnegative values for all nonnegative inputs and nonnegative initial conditions. Positive linear systems were investigated by Berman and Plemmons (1994), Farina and Rinaldi (2000) or Kaczorek (2002), along with positive nonlinear systems (Kaczorek, 2016; 2015b; 2015a; 2015c). Examples of positive systems are industrial processes involving chemical reactors, heat exchangers and distillation columns, storage systems, compartmental systems, water and atmospheric pollution models. A variety of models having positive linear behavior can be found in engineering, management science, economics, social sciences, biology and medicine, etc.


Positive linear systems with different fractional orders were addressed by Busłowicz (2012), Kaczorek (2010; 2011), Kaczorek and Rogowski (2015), as well as Sajewski, (2016b). Descriptor (singular) linear systems were analyzed by Kaczorek (2014; 2012b; 1997), along with the stability of a class of nonlinear fractional-order systems (Kaczorek, 2016; 2015c). Application of the Drazin inverse to the analysis of descriptor fractional discrete-time linear systems was presented by Kaczorek (2013). A comparison of three methods of the analysis of descriptor fractional systems was presented by Sajewski (2016a). Stability of linear fractional order systems with delays was analyzed by Busłowicz (2008), and simple conditions for practical stability of positive fractional systems were proposed by Busłowicz and Kaczorek (2009). Stability of interval positive continuous-time linear systems was addressed by Kaczorek (2018b).

In this paper the asymptotic stability of interval positive fractional discrete-time linear systems will be investigated.

The paper is organized as follows. In Section 2 some basic definitions and theorems concerning positivity and stability of fractional discrete-time linear systems are recalled. Stability of interval positive fractional linear systems is analyzed in Section 3. A convex linear combination of Schur polynomials and the stability of interval positive fractional discrete-time linear systems are investigated in Section 4. Concluding remarks are contained in Section 5.

The following notation will be used: \( \mathbb{R} \), the set of real numbers; \( \mathbb{R}^{n \times m} \), the set of real \( n \times m \) matrices; \( \mathbb{R}_{+}^{n \times m} \), the set of real \( n \times m \) matrices with nonnegative entries and \( \mathbb{R}^{n \times m}_{+} = \mathbb{R}^{n \times m}_{\geq} \), the set of nonnegative \( n \times m \) Metzler matrices (real matrices with nonnegative off-diagonal entries); \( I_{n} \), the \( n \times n \) identity matrix; for \( A = [a_{ij}] \in \mathbb{R}^{n \times n} \) and...
where 

\[ b_{ij} \in \mathbb{R}^{n \times n} \] the inequality \( A \geq B \) means \( a_{ij} \geq b_{ij} \) for \( i, j = 1, 2, \ldots, n \).

## 2. Preliminaries

Consider the autonomous fractional discrete-time linear system

\[ \Delta^\alpha x_{i+1} = Ax_i, \quad 0 < \alpha < 1, \quad i \in \mathbb{Z}_+, \] (1)

where

\[ \Delta^\alpha x_i = \sum_{j=1}^{i} c_j x_{i-j}, \] (2a)

\[ c_j = (-1)^j \binom{\alpha}{j}, \]

\[ \begin{pmatrix} \alpha \\ j \end{pmatrix} = \begin{pmatrix} 1 \\ \alpha^{(a-1)} \cdot \cdots \cdot (a-j+1) \\ j \end{pmatrix} \] for \( j = 0, \) \( \alpha \) is the fractional \( \alpha \)-th order difference of \( x_i \). Here \( x_i \in \mathbb{R}^n \) and \( u_i \in \mathbb{R}^m \) are the state and input vectors, respectively, and \( A \subseteq \mathbb{R}^{n \times n} \).

Substitution of (2) into (1) yields

\[ x_{i+1} = A_\alpha x_i - \sum_{j=1}^{i+1} c_j x_{i-j+1}, \quad i \in \mathbb{Z}_+, \] (3a)

where

\[ A_\alpha = A + I_n \alpha. \] (3b)

**Lemma 1.** (Kaczorek, 2012a) *If* \( 0 < \alpha < 1 \) *then*

\[ -c_j > 0 \quad \text{for} \quad j = 1, 2, \ldots, \] (4a)

\[ \sum_{j=1}^{n} c_j = -1. \] (4b)

**Definition 1.** (Kaczorek, 2012a) The fractional system (3) is called (internally) positive if \( x_i \in \mathbb{R}^n_+ \), \( i \in \mathbb{Z}_+ \) for any initial conditions \( x_0 \in \mathbb{R}^n_+ \).

**Theorem 1.** (Kaczorek, 2012a) *The fractional system* (3) *is positive if and only if*

\[ A_\alpha \in \mathbb{R}^{n \times n}_+. \] (5)

**Definition 2.** The fractional positive system (3) is called asymptotically stable if

\[ \lim_{i \to \infty} x_i = 0 \quad \text{for all} \quad x_0 \in \mathbb{R}^n_+. \] (6)

**Theorem 2.** (Kaczorek, 2012a) *The fractional positive system* (1) *is asymptotically stable if and only if one of the following equivalent conditions is satisfied:*

(i) All coefficients of the characteristic polynomial

\[ p_A(z) = \det[I_n(z+1) - A] \]

\[ = z^n + a_{n-1}z^{n-1} + \cdots + a_1 z + a_0 \] (7)

are positive, i.e., \( a_k > 0, \) for \( k = 0, 1, \ldots, n - 1. \)

(ii) All principal minors of the matrix

\[ \hat{A} = I_n - A \]

\[ = \begin{bmatrix} \tilde{a}_{11} & \cdots & \tilde{a}_{1n} \\ \vdots & \ddots & \vdots \\ \tilde{a}_{n1} & \cdots & \tilde{a}_{nn} \end{bmatrix} \] (8)

are positive, i.e.,

\[ |a_{11}| > 0, \quad \begin{vmatrix} \tilde{a}_{11} & \tilde{a}_{12} \\ \tilde{a}_{21} & \tilde{a}_{22} \end{vmatrix} > 0, \]

\[ \ldots, \quad \det \hat{A} > 0. \] (9)

(iii) There exists a strictly positive vector \( \lambda^T = \begin{bmatrix} \lambda_1 & \cdots & \lambda_n \end{bmatrix}^T, \lambda_k > 0, \) \( k = 1, \ldots, n \) such that

\[ [A - I_n] \lambda < 0. \] (10)

**Theorem 3.** *The fractional positive system* (1) *with* (3b) *is asymptotically stable if and only if there exists a strictly positive vector* \( \lambda > 0 \) *such that*

\[ A \lambda < 0. \] (11)

**Proof.** Note that the positive fractional system (3) can be interpreted as a positive linear system with numbers of delays increasing to infinity. It is well known (Kaczorek, 2012a) that the stability of positive discrete-time linear systems depends only on the sum of state matrices

\[ \hat{A} = A_\alpha - \sum_{j=2}^{\infty} c_j I_n, \] (12)

From (4b) we have

\[ -\sum_{j=2}^{\infty} c_j = 1 - \alpha. \] (13)

Substituting (13) into (12), we get

\[ \hat{A} = A_\alpha + (1 - \alpha)I_n = A + I_n, \] (14)

since \( A_\alpha = A + I_n \alpha. \)

Applying the condition (10) to (14), we obtain (11).

\[ \blacksquare \]
Example 1. Consider the fractional discrete-time system (14) for $\alpha = 0.6$ with the matrix

$$A = \begin{bmatrix} -0.4 & 0.2 \\ 0.3 & -0.5 \end{bmatrix}. \quad (15)$$

The fractional system is positive since the matrix

$$A_\alpha = A + I_{2}\alpha = \begin{bmatrix} 0.2 & 0.2 \\ 0.3 & 0.1 \end{bmatrix} \in \mathbb{R}^{2 \times 2}_{+} \quad (16)$$

has positive entries. It is asymptotically stable since for $\lambda^T = [1 \quad 1]$ we have

$$A\lambda = \begin{bmatrix} -0.4 & 0.2 \\ 0.3 & -0.5 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} -0.2 \\ -0.2 \end{bmatrix} < 0 \quad (17)$$

and the condition (11) is satisfied.

Consider the set (family) of the $n$-th degree polynomials

$$p_n(s) := a_n s^n + a_{n-1} s^{n-1} + \cdots + a_1 s + a_0 \quad (18a)$$

with interval coefficients

$$a_\underline{0} \leq a_i \leq a_\overline{i}, \quad i = 0, 1, \ldots, n. \quad (18b)$$

Using (18a), we define the following four polynomials:

$$p_1(s) := \overline{a}_0 + \overline{a}_1 s + \overline{a}_2 s^2 + \overline{a}_3 s^3 + \overline{a}_4 s^4 + \overline{a}_5 s^5 + \cdots$$

$$p_2(s) := \overline{a}_0 + \overline{a}_1 s + \overline{a}_2 s^2 + \overline{a}_3 s^3 + \overline{a}_4 s^4 + \overline{a}_5 s^5 + \cdots$$

$$p_3(s) := \underline{a}_0 + \underline{a}_1 s + \underline{a}_2 s^2 + \underline{a}_3 s^3 + \underline{a}_4 s^4 + \underline{a}_5 s^5 + \cdots$$

$$p_4(s) := \underline{a}_0 + \underline{a}_1 s + \underline{a}_2 s^2 + \underline{a}_3 s^3 + \underline{a}_4 s^4 + \underline{a}_5 s^5 + \cdots \quad (19)$$

Theorem 4. (Kharitonov, 1978) The set of polynomials (18) is asymptotically stable if and only if the four polynomials (19) are asymptotically stable.

A proof of this result, also called the Kharitonov theorem, can be found in the work of Kaczorek (2012a).

3. Fractional interval positive linear continuous-time systems

Consider the interval fractional positive discrete-time linear system (14) with the interval matrix $A \in \mathbb{R}^{n \times n}_{+}$ defined by

$$A_1 \leq A \leq A_2$$

or, equivalently,

$$A \in [A_1, A_2]. \quad (20)$$

Definition 3. The interval fractional positive system with (20) is called asymptotically stable if the system is asymptotically stable for all matrices $A \in \mathbb{R}^{n \times n}_{+}$ belonging to the interval $[A_1, A_2]$.

Definition 4. The matrix

$$A = (1 - k)A_1 + kA_2, \quad 0 \leq k \leq 1,$$

$$A_1 \in \mathbb{R}^{n \times n}, \quad A_2 \in \mathbb{R}^{n \times n} \quad (21)$$

is called the convex linear combination of matrices $A_1$ and $A_2$.

Theorem 5. The convex linear combination (21) is asymptotically stable if and only if the matrices $A_1 \in \mathbb{R}^{n \times n}$ and $A_2 \in \mathbb{R}^{n \times n}$ are asymptotically stable.

Proof. If the matrices $A_1 \in \mathbb{R}^{n \times n}$ and $A_2 \in \mathbb{R}^{n \times n}$ are asymptotically stable then by (11) there exists a strictly positive vector $\lambda \in \mathbb{R}^n_+$ such that

$$A_1 \lambda < 0 \quad \text{for} \quad l = 1, 2. \quad (22)$$

In this case, using (21) and (22), we obtain

$$A\lambda = [(1 - k)A_1 + kA_2]\lambda = (1 - k)A_1\lambda + kA_2\lambda < 0 \quad \text{for} \quad 0 \leq k \leq 1. \quad (23)$$

Therefore, if the matrices $A_l, \quad l = 2, 3$ are asymptotically stable, then the convex linear combination (21) is also asymptotically stable. The necessity follows immediately from the fact that $k$ can be equal to zero and one.

Theorem 6. The interval fractional positive system (14) is asymptotically stable if and only if the matrices $A_1 \in \mathbb{R}^{n \times n}$ and $A_2 \in \mathbb{R}^{n \times n}$ are Schur matrices.

Proof. By (11) the matrices $A_1 \in \mathbb{R}^{n \times n}$ and $A_2 \in \mathbb{R}^{n \times n}$ are Schur matrices if and only if there exists a strictly positive vector $\lambda \in \mathbb{R}^n_+$ such that (22) holds. The convex linear combination (21) satisfies the condition $A\lambda < 0$ if and only if (22) holds. Therefore, the interval fractional positive systems (14) with (20) is asymptotically stable if and only if $A_1 \in \mathbb{R}^{n \times n}$ and $A_2 \in \mathbb{R}^{n \times n}$ are Schur matrices.

Example 2. Consider the interval fractional positive linear continuous-time systems (14) with the matrices

$$A_1 = \begin{bmatrix} -0.3 & 0.1 \\ 0.05 & -0.4 \end{bmatrix}, \quad A_2 = \begin{bmatrix} -0.5 & 0.3 \\ 0.2 & -0.6 \end{bmatrix}. \quad (24)$$

It is easy to check that for $\lambda^T = [1 \quad 1]$ we have

$$A_1\lambda = \begin{bmatrix} -0.3 & 0.1 \\ 0.05 & -0.4 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} -0.2 \\ -0.35 \end{bmatrix} < 0,$$

$$A_2\lambda = \begin{bmatrix} -0.5 & 0.3 \\ 0.2 & -0.6 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} -0.2 \\ -0.4 \end{bmatrix} < 0. \quad (25)$$
Therefore, by Theorem 5 the interval fractional positive system (1) with (20) is asymptotically stable.

4. Convex linear combination of Schur polynomials and stability of interval fractional positive linear systems

Definition 5. The polynomial
\[ p(z) = b_n z^n + b_{n-1} z^{n-1} + \cdots + b_1 z + b_0 \]  
(26)
is called a Schur polynomial if its zeros \( z_l, l = 1, \ldots, n \) satisfy the condition
\[ |z_l| < 1 \quad \text{for} \quad l = 1, \ldots, n. \]  
(27)

Definition 6. The polynomial
\[ p(z) = (1-k)p_1(z) + kp_2(z) \]  
(28)
for \( k \in [0,1] \) is called a convex linear combination of the polynomials
\[ p_i(z) = b_{i,n} z^n + b_{i,n-1} z^{n-1} + \cdots + b_{i,1} z + b_{i,0}, \quad i = 1,2. \]  
(29)

Theorem 7. (Kaczorek, 2018b) Any convex linear combination of Hurwitz polynomials is also a Hurwitz polynomial.

For positive linear systems we have the following relationship between Hurwitz and Schur polynomials.

Theorem 8. The polynomial
\[ p(s) = a_n s^n + a_{n-1} s^{n-1} + \cdots + a_1 s + a_0 \]  
(30)
is Hurwitz and the polynomial
\[ p(z) = b_n z^n + b_{n-1} z^{n-1} + \cdots + b_1 z + b_0 \]  
(31)
is a Schur polynomial if and only if their coefficients \( a_i \) and \( b_i \), \( i = 0, 1, \ldots, n \) are related by
\[ a_0 = b_0 + b_1 + \cdots + b_n, \]
\[ a_1 = b_1 + 2b_2 + \cdots + nb_n, \]
\[ \vdots \]
\[ a_{n-1} = b_{n-1} + nb_n, \]
\[ a_n = b_n. \]  
(32)

Substituting \( z = s + 1 \) into the polynomial (31), we obtain
\[ b_n(s + 1)^n + b_{n-1}(s + 1)^{n-1} + \cdots + b_1(s + 1) + b_0 = a_n s^n + a_{n-1} s^{n-1} + \cdots + a_1 s + a_0 \]  
(34)
and it is easy to verify that the coefficients \( a_i \) and \( b_i \), \( i = 0, 1, \ldots, n \) are related by (32).

The polynomial (30) is Hurwitz if and only if \( a_i > 0 \) for \( i = 0, 1, \ldots, n \) and the polynomial (31) is Schur if and only if \( b_i > 0 \) for \( i = 0, 1, \ldots, n \). From (32) it follows that \( b_i > 0, i = 0, 1, \ldots, n \) implies \( a_i > 0 \) for \( i = 0, 1, \ldots, n \).

Example 3. The polynomial
\[ p(z) = z^2 + 0.6z + 0.08 \]  
(35)
of a positive discrete-time linear system is a Schur polynomial since its zeros are \( z_1 = -0.2 \) and \( z_2 = -0.4 \).

Substituting \( z = s + 1 \) into (35), we obtain
\[ p(s) = (s + 1)^2 + 0.6(s + 1) + 0.08 = s^2 + 2.6s + 1.68 \]  
(36)
with zeros \( s_1 = -1.2 \) and \( s_2 = -1.4 \). Therefore, the polynomial (35) is Hurwitz.

Theorem 9. The interval positive fractional discrete-time linear system with the characteristic polynomial (31) with interval coefficients \( b_i \leq b_i \leq \hat{b}_i \) is asymptotically stable if and only if the lower bounds \( \hat{b}_i \), \( i = 0, 1, \ldots, n \) are positive.

Proof. Observe that from (32) it follows that \( \hat{b}_i > 0, i = 0, 1, \ldots, n \) implies \( a_i > 0 \) for \( i = 0, 1, \ldots, n \) and the characteristic polynomial (30) is Hurwitz. By Theorem 2 the continuous-time system is asymptotically stable. A similar result is obtained for the upper bound. Therefore, the interval fractional positive discrete-time system (31) is asymptotically stable if the lower and upper bounds of the coefficients are positive.

Remark 1. The equalities (32) can be used to compute the lower and upper bounds of the coefficients \( a_i \), \( i = 0, 1, \ldots, n \) of polynomial (30) knowing the lower and upper bounds of the coefficients \( b_i \), \( i = 0, 1, \ldots, n \) of polynomial (31).

Example 4. Consider the characteristic polynomial
\[ p(z) = b_2 z^2 + b_1 z + b_0 \]  
(37)
of positive fractional discrete-time systems with the interval coefficients
\[ 1 \leq b_2 \leq 3, \quad 2 \leq b_1 \leq 3, \quad 1 \leq b_0 \leq 4. \]  
(38)
The equivalent characteristic polynomial of the continuous-time system has the form
\[ p(s) = b_2(s + 1)^2 + b_1(s + 1) + b_0 = a_2 s^2 + a_1 s + a_0, \]  

where
\[ a_2 = b_2, \quad a_1 = b_1 + 2b_2, \quad a_0 = b_0 + b_1 + b_2. \]

Therefore, the interval coefficients of the characteristic polynomial of the continuous-time system are
\[ 1 \leq a_2 \leq 3, \quad 4 \leq a_1 \leq 9, \quad 4 \leq a_0 \leq 10. \]

By Theorem 9 the interval positive discrete-time linear system with the characteristic polynomial is asymptotically stable since the lower and upper bounds are positive.

5. Concluding remarks

The asymptotic stability of interval fractional positive linear discrete-time systems has been investigated. It has been shown that:

1. The interval fractional positive system with is asymptotically stable if and only if the matrices \(A_1, \ i = 1, 2\), are Schur matrices (Theorem 6).
2. Any convex linear combination of Hurwitz polynomials is also a Hurwitz polynomial (Theorem 7).
3. An interval fractional positive system is asymptotically stable if the lower and upper bounds to the coefficients of its characteristic polynomial are positive (Theorem 9).

The discussion has been illustrated with numerical examples of positive interval discrete-time systems. An open problem is an extension to continuous-time and discrete-time standard (nonpositive) fractional linear systems.

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References


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