Research Article Stability Criterion for Discrete-Time Systems

K. Ratchagit¹ and Vu N. Phat²

¹ Department of Mathematics, Faculty of Science, Maejo University, Chiang Mai 50290, Thailand

² Department of Optimization and Control, Institute of Mathematics, P.O. Box 631, Bo Ho, Hanoi 10000, Vietnam

Correspondence should be addressed to K. Ratchagit, kreangkri@mju.ac.th

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This paper is concerned with the problem of delay-dependent stability analysis for discretetime systems with interval-like time-varying delays. The problem is solved by applying a novel Lyapunov functional, and an improved delay-dependent stability criterion is obtained in terms of a linear matrix inequality.

1. Introduction

Recently, the problem of delay-dependent stability analysis for time-delay systems has received considerable attention, and lots of significant results have been reported; see, for example, Chen et al. [1], He et al. [2], Lin et al. [3], Park [4], and Xu and Lam [5], and the references therein. Among these references, we note that the delay-dependent stability problem for discrete-time systems with interval-like time-varying delays (i.e., the delay d(k) satisfies $0 < d_m \le d(k) \le d_M$) has been studied by Fridman and Shaked [6], Gao and Chen [7], Gao et al. [8], and Jiang et al. [9], where some LMI-based stability criteria have been presented by constructing appropriate Lyapunov functionals and introducing free-weighting matrices. It should be pointed out that the Lyapunov functionals considered in these references are more restrictive due to the ignorance of the term $\sum_{j=-h_M}^{j=-h_m-1} \sum_{i=k+j}^{i=k-1} [x(i+1) - x(i)]^T R[x(i+1) - x(i)]^T$. Moreover, the term $\sum_{i=k-h_m}^{i=k-1} x(i)^T Q_2 x(i)$ is also ignored in Gao and Chen [7] and Gao et al. [8]. The ignorance of these terms may lead to considerable conservativeness.

On the other hand, in the study of stabilization for the discrete-time linear systems, traditional idea of the control schemes is to construct a control signal according to the current system state [10]. However, as pointed out by Xiong and Lam [11], in practice there is often a system that itself is not time-delayed but time-delayed may exist in a channel from system

to controller. A typical example for the existence of such delays is the measurement and the network transmission of signals. In this case, a time-delayed controller is naturally taken into account. It is worth noting that the closed-loop system resulting from a delayed controller is actually a time-delay system. Therefore, stability results of time-delay systems could be applied to design time-delayed controller.

The present study, based on a new Lyapunov functional, an improved delaydependent stability criterion for discrete-time systems with time-varying delays is presented in terms of LMIs. It is shown that the obtained result is less conservative than those by Fridman and Shaked [6], Gao and Chen [7], Gao et al. [8], Jiang et al. [9], and Zhang et al. [12].

2. Preliminaries

Fact 1. For any positive scalar ε and vectors x and y, the following inequality holds:

$$x^T y + y^T x \le \varepsilon x^T x + \varepsilon^{-1} y^T y.$$
(2.1)

Let us denote $V_{\delta} = \{x \in \mathbb{R}^n : ||x|| < \delta\}.$

Lemma 2.1 (see [13]). The zero solution of difference system is asymptotic stability if there exists a positive definite function $V(x(k)) : \mathbb{R}^n \to \mathbb{R}^+$ such that

$$\exists \beta > 0 : \Delta V(x(k)) = V(x(k+1)) - V(x(k)) \le -\beta \|x(k)\|^2,$$
(2.2)

along the solution of the system. In the case the above condition holds for all $x(k) \in V_{\delta}$, say one that the zero solution is locally asymptotically stable.

Lemma 2.2 (see [13]). For any constant symmetric matrix $M \in \mathbb{R}^{n \times n}$, $M = M^T > 0$, scalar $s \in \mathbb{Z}^+ / \{0\}$, vector function $W : [0, s] \to \mathbb{R}^n$, one has

$$s\sum_{i=0}^{s-1} \left(w^{T}(i) M w(i) \right) \ge \left(\sum_{i=0}^{s-1} w(i) \right)^{T} M \left(\sum_{i=0}^{s-1} w(i) \right).$$
(2.3)

3. Improved Stability Criterion

In this section, we give a novel delay-dependent stability condition for discrete-time systems with interval-like time-varying delays. Now, consider the following system:

$$x(k+1) = Ax(k) + Bx(k - h(k)),$$
(3.1)

where $x(k) \in \mathbb{R}^n$ is the state vector, A and B are known constant matrices, and h(k) > 0 is a time-varying delay satisfying $0 < h_m \le h(k) \le h_M$, where h_m and h_M are positive integers representing the lower and upper bounds of the delay. For (3.1), we have the following result. Journal of Inequalities and Applications

Theorem 3.1. Give integers $h_m > 0$ and $h_M > 0$. Then, the discrete time-delay system (3.1) is asymptotically stable for any time delay h(k) satisfying $h_m \le h(k) \le h_M$, if there exist symmetric positive definite matrices PGW satisfying the following matrix inequalities:

$$\psi = \begin{pmatrix} (1,1) & 0 & 0 \\ 0 & (2,2) & 0 \\ 0 & 0 & (3,3) \end{pmatrix} < 0, \tag{3.2}$$

where $(1,1) = A^T P A + \varepsilon A^T P P A + h(k)G + W - P$, and $(2,2) = B^T P B + \varepsilon^{-1}B^T B + \varepsilon_1^{-1}B^T B - W$, (3,3) = -h(k)G.

Proof. Consider the Lyapunov function $V(y(k)) = V_1(y(k)) + V_2(y(k)) + V_3(y(k))$, where

$$V_{1}(y(k)) = x^{T}(k)Px(k),$$

$$V_{2}(y(k)) = \sum_{i=k-h(k)}^{k-1} (h(k) - k + i)x^{T}(i)Gx(i),$$

$$V_{3}(y(k)) = \sum_{i=k-h(k)}^{k-1} x^{T}(i)Wx(i),$$
(3.3)

with *PGW* being symmetric positive definite solutions of (3.2) and y(k) = [x(k), x(k - h)]. Then difference of V(y(k)) along trajectory of solution of (3.1) is given by

$$\Delta V(y(k)) = \Delta V_1(y(k)) + \Delta V_2(y(k)) + \Delta V_3(y(k)), \qquad (3.4)$$

where

$$\Delta V_{1}(y(k)) = V_{1}(x(k+1)) - V_{1}(x(k))$$

$$= [Ax(k) + Bx(k - h(k))]^{T} P[Ax(k) + Bx(k - h(k))] - x^{T}(k) Px(k)$$

$$= x^{T}(k) [A^{T}PA - P]x(k) + x^{T}(k) A^{T}PBx(k - h(k)) + x^{T}(k - h(k))B^{T}PAx(k)$$

$$+ x^{T}(k - h(k))B^{T}PBx(k - h(k)),$$

$$\Delta V_{2}(y(k)) = \Delta \left(\sum_{i=k-h(k)}^{k-1} (h(k) - k + i)x^{T}(i)Gx(i)\right) = h(k)x^{T}(k)Gx(k) - \sum_{i=k-h(k)}^{k-1} x^{T}(i)Gx(i),$$
(3.5)

$$\Delta V_3(y(k)) = \Delta \left(\sum_{i=k-h(k)}^{k-1} x^T(i) W x(i) \right) = x^T(k) W x(k) - x^T(k-h(k)) W x(k-h(k)), \quad (3.6)$$

where Fact 1 is utilized in (3.6), respectively.

Note that

$$x^{T}(k)A^{T}PBx(k-h(k)) + x^{T}(k-h(k))B^{T}PAx(k)$$

$$\leq \varepsilon x^{T}(k)A^{T}PPAx(k) + \varepsilon^{-1}x^{T}(k-h(k))B^{T}Bx(k-h(k)),$$
(3.7)

and hence

$$\Delta V_1(y(k)) \le x^T(k) \Big[A^T P A + \varepsilon A^T P P A - P \Big] x(k) + x^T(k - h(k)) \Big[B^T P B + \varepsilon^{-1} B^T B \Big] x(k - h(k)).$$
(3.8)

Then we have

$$\Delta V(y(k)) \leq x^{T}(k) \Big[A^{T}PA + \varepsilon A^{T}PPA + h(k)G + W - P \Big] x(k)$$

$$+ x^{T}(k - h(k)) \Big[B^{T}PB + \varepsilon^{-1}B^{T}B - W \Big] x(k - h(k)) - \sum_{i=k-h(k)}^{k-1} x^{T}(i)Gx(i).$$

$$(3.9)$$

Using Lemma 2.2, we obtain

$$\sum_{i=k-h(k)}^{k-1} x^{T}(i)Gx(i) \ge \left(\frac{1}{h(k)} \sum_{i=k-h(k)}^{k-1} x(i)\right)^{T} (h(k)G) \left(\frac{1}{h(k)} \sum_{i=k-h(k)}^{k-1} x(i)\right).$$
(3.10)

From the above inequality it follows that

$$\begin{split} \Delta V(y(k)) &\leq x^{T}(k) \Big[A^{T} P A + \varepsilon A^{T} P P A + h(k) G + W - P \Big] x(k) \\ &+ x^{T}(k - h(k)) \Big[B^{T} P B + \varepsilon^{-1} B^{T} B - W \Big] x(k - h(k)) \\ &- \left(\frac{1}{h(k)} \sum_{i=k-h(k)}^{k-1} x(i) \right)^{T} (h(k) G) \left(\frac{1}{h(k)} \sum_{i=k-h(k)}^{k-1} x(i) \right) \\ &= \left(x^{T}(k), x^{T}(k - h(k)), \left(\frac{1}{h(k)} \sum_{i=k-h(k)}^{k-1} x(i) \right)^{T} \right) \\ &\times \begin{pmatrix} (1,1) & 0 & 0 \\ 0 & (2,2) & 0 \\ 0 & 0 & (3,3) \end{pmatrix} \begin{pmatrix} x(k) \\ x(k - h(k)) \\ \left(\frac{1}{h(k)} \sum_{i=k-h(k)}^{k-1} x(i) \right) \end{pmatrix} \\ &= y^{T}(k) \varphi y(k), \end{split}$$
(3.11)

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where $(1,1) = A^T P A + \varepsilon A^T P P A + h(k)G + W - P$, and $(2,2) = B^T P B + \varepsilon^{-1}B^T B - W$, and (3,3) = -h(k)G, and

$$y(k) = \begin{pmatrix} x(k) \\ x(k - h(k)) \\ \\ \left(\frac{1}{h(k)} \sum_{i=k-h(k)}^{k-1} x(i) \right) \end{pmatrix}.$$
 (3.12)

By condition (3.2), $\Delta V(y(k))$ is negative definite; namely, there is a number $\beta > 0$ such that $\Delta V(y(k)) \leq -\beta ||y(k)||^2$, and hence, the asymptotic stability of the system immediately follows from Lemma 2.1. This completes the proof.

Remark 3.2. Theorem 3.1 gives a sufficient condition for stability criterion for discrete-time systems (3.1). These conditions are described in terms of certain diagonal matrix inequalities, which can be realized by using the linear matrix inequality algorithm proposed in [14]. But Zhang et al. in [12] proved that these conditions are described in terms of certain symmetric matrix inequalities, which can be realized by using the Schur complement lemma and linear matrix inequality algorithm proposed in [14].

4. Conclusions

In this paper, an improved delay-dependent stability condition for discrete-time linear systems with interval-like time-varying delays has been presented in terms of an LMI.

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