Novel Delay-dependent Absolute Stability Criteria for Neutral Lurie Control System With Time-delays

Jianxing Liu, Junkang Tian*, Xiangjun Xie

Abstract: The problem of delay-dependent absolute stability for neutral Lurie control system with delays is investigated. An improved linear matrix inequality-based delay-dependent absolute stability test is introduced to ensure a large upper bound for time-delay. A new class of Lyapunov-Krasovskii functionals combined with the descriptor model transformation and the decomposition technique of coefficient matrix is constructed to derive some novel delay-dependent absolute stability criteria. Finally, a numerical example is given to demonstrate the derived condition is less conservative than those given in the literature.

Keywords: Lurie control system; absolute stability; delay-dependent; linear matrix inequality

1 INTRODUCTION

Lurie control system with time-delay is an important nonlinear control system. The problem of the absolute stability of Lurie control system has been widely studied for several decades [1]-[7]. Since time-delays are frequently encountered in such systems and are often a source of instability, a considerable number of studies have also been done on the stability of Lurie control systems [8]-[19]. [4,7] studied the stability of this kind of systems and derived some stability criteria, but the existing criteria are all delay-independent which do not include the information on delay. Generally, abandonment of information on the delay causes conservativeness of the criteria especially when the time-delay is comparatively small. Recently, by employing the approach of linear matrix inequality (LMI), many novel conditions for delay-dependent absolute stability of Lurie control system are obtained in [16-18]. The advantage of this method is that it uses free weighting matrices to express those relation ships and using the decomposition technique of coefficient matrix, the delay-dependent absolutely stable condition for lurie control systems with multiple time-delays, and the improved results were given in the form of linear matrix inequality. In [19], some new less conservative delay-dependent absolute stability criteria for delay Lur’e control systems with multiple nonlinearities are derived that employ free weighting matrices to express the relation ships between the trems in the Leibniz-Newton formula. Furthermore, time-varying are not considered in [12-19]. Recently, some less conservativee absolute stability criteria for time-delay Lurie systems with sector-bounded nonlinearity is obtained in [24].

In this paper, the delay-dependent absolute stability for neutral Lurie control systems with timedelays is investigated. The object of the paper is to seek for and introduce an improved LMI test to ensure a large bound for the time-delay. Based on the descriptor model transformation and the decomposition technique of coefficient matrix, a new class of Lyapunov-Krasovskii functional is constructed to get improved delay-dependent absolute stability criteria for the considered system. Using these criteria, an upper bound of time-delay can be estimate such that the considered system is absolutely stable. The proposed results for the absolute stability analysis has two advantages. The first is to constructed a novel Lyapunov-Krasovskii functional in which free-weighting matrices are embedded to get less conservative absolute stability conditions, and the second is to combine the
proposed Lyapunov-Krasovskii functional with the descriptor model transformation and the decomposition technique of coefficient matrix. Finally, a numerical example is given to indicate significant improvements over the existing results.

2. PROBLEM FORMULATION AND PRELIMINARIES

Consider the Lurie control systems with time-varying delay.

\[
\begin{align*}
\dot{x}(t) - D\dot{x}(t-h) &= Ax(t) + Bx(t-\tau(t)) + bf(\sigma(t)) \\
\sigma(t) &= c^T x(t) \\
x(0) &= \phi(0), \quad \theta \in [-\max(\tau,h),0]
\end{align*}
\]  

(1)

where \(x(t) = (x_1(t), x_2(t), \cdots, x_m(t))^T\) is the state vector, \(A, B, D \in \mathbb{R}^{n \times n}, b, c \in \mathbb{R}^n\), \(\tau(t)\) is time-varying continuous function that satisfies \(0 \leq \tau(t) \leq \bar{\tau}, 0 \leq \bar{\tau} \leq u\), in which \(u, \bar{\tau}, h\) are constants. \(\phi(\cdot)\) is a continuous vector valued initial function. The nonlinearity \(f(\sigma)\) satisfies

\[
f(\sigma) \in K[0, \infty] = \{f(\sigma) | f(0) = 0, 0 < f(\sigma) < \infty, \sigma \neq 0\}
\]  

(2)

**Lemma 1** [20]: For any constant symmetric matrix \(Q_{11}, Q_{12}, Q_{22} \in \mathbb{R}^{n \times n}, Q_{11} = Q_{11}^T > 0, Q_{22} = Q_{22}^T > 0, \)

\[
\begin{bmatrix}
Q_{11} & Q_{12} \\
* & Q_{22}
\end{bmatrix} > 0, \quad \text{scalar} \quad \bar{\tau} > 0, \quad \text{and vector function} \quad \dot{x}(t): [-\bar{\tau}, 0] \to \mathbb{R}^n,
\]

such that the integrations in the following are well defined, then

\[
-\bar{\tau} \int_{t-\bar{\tau}}^t \begin{bmatrix}
x(t) \\
\dot{x}(t)
\end{bmatrix}^T \begin{bmatrix}
Q_{11} & Q_{12} \\
* & Q_{22}
\end{bmatrix} \begin{bmatrix}
x(t) \\
\dot{x}(t)
\end{bmatrix} dt \leq -\int_{t-\bar{\tau}}^t x(s)ds \begin{bmatrix}
Q_{11} & Q_{12} \\
* & Q_{22}
\end{bmatrix} \int_{t-\bar{\tau}}^t \dot{x}(s)ds
\]  

(3)

**Lemma 2** [21]: For given matrices \(A_{11}, A_{12}, A_{22}\) with appropriate dimensions, \(\begin{bmatrix}
A_{11} & A_{12} \\
A_{12}^T & A_{22}
\end{bmatrix} < 0\), holds if and only if \(A_{22} < 0, A_{11} - A_{12}A_{22}^{-1}A_{12}^T < 0\).

**Lemma 3** [22]: For given matrices \(Q = Q^T, H, E\) and \(R = R^T > 0\) of appropriate dimension, then

\[
Q + HF + E^TF^T < 0
\]

For all \(F\) satisfies \(F^TF \leq R\), if and only if there exist a positive number \(\epsilon > 0\), such that

\[
Q + \epsilon^{-1}HH^T + \epsilon E^TRE < 0
\]

Based on these lemmas, the following section will show our main results.

3. MAIN RESULTS

Rewrite system (1) in the following descriptor system:

\[
\begin{align*}
\dot{x}(t) &= y(t) \\
y(t) &= Ax(t) + Bx(t-\tau(t)) + bf(\sigma(t)) + Dy(t-h) \\
\sigma(t) &= c^T x(t)
\end{align*}
\]  

(4)
To derive discrete-delay-dependent stability conditions, which include the information of the time delay \( \tau(t) \), one usually uses the fact

\[
x(t - \tau(t)) = x(t) - \int_{t-\tau(t)}^{t} \dot{x}(s) \, ds = x(t) - \int_{t-\tau(t)}^{t} y(s) \, ds
\]

(5)

to transform the original system to a system with distributed delays. In order to improve the bound of the discrete-delay \( \tau(t) \), let us decompose the matrix \( B \) as \( B = B_1 + B_2 \), where \( B_1, B_2 \) are constant matrices. Then the original system (4) can be represented in the form of a descriptor system with discrete and distributed delays.

\[
\begin{cases}
\dot{x}(t) = y(t) \\
0 = -y(t) + (A - B_1)x(t) + B_2 x(t - \tau(t)) - B_1 \int_{t-\tau(t)}^{t} y(s) \, ds + bf(\sigma(t)) + Dy(t - h) \\
\sigma(t) = c^T x(t)
\end{cases}
\]

(6)

For the absolute stability of system described by (1) and (2), we have the following result.

**Theorem 1:** Given a scalar \( \bar{\tau} > 0 \), the Lurie control system described by (1) and (2) is absolutely stable if there exist symmetric positive matrices \( P_1, S_{12}, Q_{11}, Q_{12}, Q_{22}, R, M, N, Z \), any scalar \( \alpha > 0, \beta > 0 \), and any matrices \( S_{12}, Q_{12}, P_i (i = 2, 3, \cdots, 14) \) with appropriate dimensions, such that the following LMIs hold:

\[
\begin{bmatrix}
P_1 & S_{12} \\
* & S_{22}
\end{bmatrix} \succeq 0, \text{ with } P_1 > 0
\]

(7)

\[
\begin{bmatrix}
Q_{11} & Q_{12} \\
* & Q_{22}
\end{bmatrix} \succeq 0
\]

(8)

\[
\Sigma = \begin{bmatrix}
\Sigma_{11} & \Sigma_{12} & \Sigma_{13} & \Sigma_{14} & \Sigma_{15} & \Sigma_{16} & \Sigma_{17} & uS_{12} & 0 \\
* & \Sigma_{22} & \Sigma_{23} & -P_5 + S_{12} & \Sigma_{25} & P_5^T b & P_5^T D - P_7 & 0 & 0 \\
* & * & \Sigma_{33} & B_2^T P_5 - P_{11} & \Sigma_{35} & \Sigma_{36} & \Sigma_{37} & 0 & 0 \\
* & * & * & -Q_{11} & \Sigma_{45} & P_5^T b & P_5^T D & 0 & uS_{22} \\
* & * & * & * & \Sigma_{55} & \Sigma_{56} & \Sigma_{57} & 0 & 0 \\
* & * & * & * & * & \Sigma_{66} & \Sigma_{67} & 0 & 0 \\
* & * & * & * & * & * & \Sigma_{77} & 0 & 0 \\
* & * & * & * & * & * & * & \Sigma_{88} & 0 \\
* & * & * & * & * & * & * & * & -uM \\
* & * & * & * & * & * & * & * & -uZ
\end{bmatrix} < 0
\]

(9)

where

\[
\Sigma_{11} = P_5^T (A + B_1) + (A + B_1)^T P_2 + P_8 + P_8^T + \bar{\tau} Q_{11} + R \\
\Sigma_{12} = P_5^T - P_2^T + (A + B_1)^T P_5 + P_4 + \bar{\tau} Q_{12} \\
\Sigma_{13} = P_5^T B_2 - P_5^T + (A + B_1)^T P_4 + P_{10}
\]
Proof: Choose a new class of Lyapunov-Krasovskii functional candidate as follow:

\[ V(t) = V_1(t) + V_2(t) + V_3(t) + V_4(t) + V_5(t) \]

where

\[ V_1(t) = X^T(t)EPX(t) + \left[ \begin{array}{c} x(t) \\ \int_{t-\tau(t)}^t x(s)ds \end{array} \right]^T \begin{bmatrix} 0 & S_{12} \\ \ast & S_{22} \end{bmatrix} \left[ \begin{array}{c} x(t) \\ \int_{t-\tau(t)}^t x(s)ds \end{array} \right] \]

\[ V_2(t) = \tau \int_{t-\tau(t)}^t x(s)^T \begin{bmatrix} Q_{11} & Q_{12} \\ \ast & Q_{22} \end{bmatrix} x(s)ds \]

\[ V_3(t) = \int_{t-\tau(t)}^t x^T(s)Rx(s)ds \]

\[ V_4(t) = 2\beta \int_0^\sigma f(\sigma)d\sigma \]

\[ V_5(t) = \int_{t-h}^t y^T(s)Ny(s)ds \]

\[ X(t) = \left[ x^T(t) y^T(t) x^T(t-\tau(t)) \left( \int_{t-\tau(t)}^t x(s)ds \right)^T \left( \int_{t-\tau(t)}^t y(s)ds \right)^T f^T(\sigma(t)) y^T(t-h) \right]^T \]
The time derivative of $V(t)$ along the trajectory of system (6) is given by:

$$
\dot{V}(t) = \dot{V}_1(t) + \dot{V}_2(t) + \dot{V}_3(t) + \dot{V}_4(t) + \dot{V}_5(t)
$$

since

$$
\dot{V}_1(t) = 2X^T(t)EP\dot{X}(t) + 2\left[ \begin{array}{l}
\int_{t-t(t)}^t x(s)ds
\end{array} \right]^T \left[ \begin{array}{l}
0
\end{array} \right] \left[ \begin{array}{l}
S_{12}
S_{22}
\end{array} \right] \left[ \begin{array}{l}
y(t)
\int_{t-t(t)}^t y(s)ds + \dot{\tau}(t)x(t-\tau(t))
\end{array} \right] \right.

Employing the descriptor system (6) and using the $x(t) - x(t - \tau(t)) - \int_{t-t(t)}^t y(s)ds = 0$, allows to compute the first summing term in (10) explicitly as follows:

$$
2X^T(t)EP\dot{X}(t) = 2X^T(t)P^T \begin{bmatrix}
y(t)
0
0
\end{bmatrix}
$$

$$
= 2X^T(t)P^T \begin{bmatrix}
y(t)
-\dot{y}(t) + (A + B_1)x(t) + B_2x(t - \tau(t)) - B_1\int_{t-t(t)}^t y(s)ds + bf(\sigma(t)) + Dy(t-h)
\dot{x}(t) - x(t - \tau(t)) - \int_{t-t(t)}^t y(s)ds
\end{bmatrix}
$$

$$
= X^T(t)(\Phi_1^T + 1)X(t)
$$

where

$$
\Phi_1 = \begin{bmatrix}
P_1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0
P_2 & P_3 & P_4 & P_5 & P_6 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0
P_8 & P_9 & P_{10} & P_{11} & P_{12} & P_{13} & P_{14}
\end{bmatrix}^T
= \begin{bmatrix}
0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0
A + B_1 & -I & B_2 & 0 & -B_1 & b & D
I & 0 & -I & 0 & -I & 0 & 0 & 0
\end{bmatrix}
$$

$$
= 2 \begin{bmatrix}
x(t)
\int_{t-t(t)}^t x(s)ds
\end{bmatrix}^T \left[ \begin{array}{l}
0
S_{12}
S_{22}
\int_{t-t(t)}^t y(s)ds + \dot{\tau}(t)x(t-\tau(t))
\end{array} \right]
$$

$$
= 2x^T(t) \left( \int_{t-t(t)}^t x(s)ds \right)^T \left[ \begin{array}{l}
S_{12} \int_{t-t(t)}^t y(s)ds + \dot{\tau}(t)S_{12}x(t-\tau(t))
S_{12}^T y(t) + S_{22} \int_{t-t(t)}^t y(s)ds + \dot{\tau}(t)S_{22}x(t-\tau(t))
\end{array} \right]
$$

$$
= x^T(t)S_{12} \int_{t-t(t)}^t y(s)ds + 2\dot{\tau}(t)x^T(t)S_{12}x(t-\tau(t)) + 2\left( \int_{t-t(t)}^t x(s)ds \right)^T S_{12}^T y(t)
$$

$$
+ 2\left( \int_{t-t(t)}^t x(s)ds \right)^T S_{22} \int_{t-t(t)}^t y(s)ds + 2\dot{\tau}(t) \left( \int_{t-t(t)}^t x(s)ds \right)^T S_{22}x(t-\tau(t))
$$

(12)
For some symmetric and positive definite matrices $M > 0$, $Z > 0$, the following inequalities hold:

$$
2\tau(t)x^T(t)S_{12}x(t − \tau(t)) ≤ ux^T(t)S_{12}M^{-1}S_{12}^Tx(t) + ux^T(t − \tau(t))Mx(t − \tau(t))
$$

(13)

$$
2\tau(t)\left(\int_{t-\tau(t)}^{t} x(s)ds\right)^T S_{22}x(t − \tau(t)) ≤ u\left(\int_{t-\tau(t)}^{t} x(s)ds\right)^T S_{22}\int_{t-\tau(t)}^{t} x(s)ds + ux^T(t − \tau(t))Zx(t − \tau(t))
$$

(14)

Then, we obtain:

$$
\begin{align*}
2\left[\int_{t-\tau(t)}^{t} x(s)ds\right]^T S_{12}x(t − \tau(t)) & ≤ u\left(\int_{t-\tau(t)}^{t} x(s)ds\right)^T S_{12}\int_{t-\tau(t)}^{t} x(s)ds + ux^T(t − \tau(t))Zx(t − \tau(t))
\end{align*}
$$

(15)

where

$$
\Phi_2 = \begin{bmatrix}
0 & 0 & 0 & 0 & S_{12} & 0 & 0 \\
* & 0 & 0 & S_{12} & 0 & 0 & 0 \\
* & * & u(M + Z) & 0 & 0 & 0 & 0 \\
* & * & * & uS_{22}Z^{-1}S_{22} & S_{22} & 0 & 0 \\
* & * & * & * & 0 & 0 & 0 \\
* & * & * & * & * & 0 & 0
\end{bmatrix}
$$

Using Lemma 1 to obtain

$$
V_2(t) = \tau^2\left[\int_{t-\tau(t)}^{t} x(s)ds\right]^T Q_{11} Q_{12} \left[\int_{t-\tau(t)}^{t} x(s)ds\right] + \tau\left[\int_{t-\tau(t)}^{t} x(s)ds\right]^T Q_{11} Q_{12} \left[\int_{t-\tau(t)}^{t} x(s)ds\right] ds
$$

(16)
\(\dot{V}_3(t)\) and \(\dot{V}_4(t)\) are computed as follows:

\[
\dot{V}_3(t) = x^T(t)Rx(t) - (1 - \tau(t))x^T(t - \tau(t))Rx(t - \tau(t)) \\
\leq x^T(t)Rx(t) - (1 - u)x^T(t - \tau(t))Rx(t - \tau(t))
\]

(17)

\[
\dot{V}_4(t) \leq 2\beta[(A + B_1)x(t) + B_2x(t - \tau(t)) - B_1 \int_{t-\tau(t)}^t y(s)ds + bf(\sigma(t)) + Dy(t - h)]^T cf(\sigma(t)) + 2\alpha x^T(t)cf(\sigma(t))
\]

(18)

\[
\dot{V}_5(t) = y^T(t)Ny(t) - y^T(t - h)Ny(t - h)
\]

(19)

Hence, according to (11)-(19), we obtain

\[
\dot{V}(t) \leq X^T(t)\Phi X(t)
\]

(20)

where

\[
\Phi = \Phi_1^T + \Phi_1 + \Phi_2 + \Phi_3
\]

\[
\Phi_3 = 
\begin{bmatrix}
R + \tau^2 Q_{11} & \tau Q_{12} & 0 & 0 & 0 & \beta(A + B_1)^Tc + \alpha c & 0 \\
* & \tau Q_{22} + N & 0 & 0 & 0 & 0 & 0 \\
* & * & -(1 - u)R & 0 & 0 & \beta B_2^Tc & 0 \\
* & * & * & -Q_{11} - Q_{12} & 0 & 0 & 0 \\
* & * & * & * & -Q_{22} - \beta B_1^Tc & 0 \\
* & * & * & * & * & 2\beta b^Tc & \beta c^TD \\
* & * & * & * & * & * & -N
\end{bmatrix}
\]

If \(\Phi < 0\), there exist a scalar \(\lambda > 0\), such that \(\dot{V}(t) \leq -\lambda \|x(t)\|^2\), thus according to Ref.[23], system (1) is absolutely stable. By Lemma 2, \(\Phi < 0\) is equivalent to \(\Sigma < 0\), hence, this completes the proof.

**Remark 1:** If the time-delay is time invariant, that is \(\tau(t) = \tau > 0\), \(\dot{\tau}(t) = 0\), According to the Proof of Theorem 1, we can obtain the following Corollary.

**Corollary 1:** Consider the system (1) with \(D = 0\), \(\tau(t) = \tau > 0\), \(\dot{\tau}(t) = 0\), then given a scalar \(\tau > 0\), this system is absolutely stable if there exist symmetric positive matrices \(P_1, P_2, Q_{11}, Q_{12}, R\), any scalar \(\alpha > 0\), \(\beta > 0\), and any matrices \(S_{12}, Q_{12}, P_i (i = 2, 3, \ldots, 13)\) with appropriate dimensions, such that (7), (8) and the following LMI holds:

\[
\Omega = 
\begin{bmatrix}
\Sigma_{11} & \Sigma_{12} & \Sigma_{13} & (A + B_1)^TP_2 + P_{11} & \Sigma_{15} & \Sigma_{16} \\
* & \Sigma_{22} & \Sigma_{23} & -P_3 + S_{12} & \Sigma_{25} & P_3^Tb \\
* & * & \Omega_{33} & B_2^TP_2 - P_{11} & \Sigma_{35} & \Sigma_{36} \\
* & * & * & -Q_{11} & \Sigma_{45} & P_5^Tb \\
* & * & * & * & \Sigma_{55} & \Sigma_{56} \\
* & * & * & * & * & \Sigma_{66}
\end{bmatrix} \leq 0
\]

(21)

where

\[
\Sigma_{ij}, i, j = 1, \ldots, 6, i = j \neq 3 \text{ are the same as defined in the Theorem 1.}
\]
and $\Omega_{33} = P^T_4 B_2 + B_2^T P_4 - P^T_{10} - P_{10} - R$

**Proof:** Choose a new class of Lyapunov-Krasovskii functional candidate the same as the Theorem 1 with $Q = 0$. Setting $u = 0$ in $\Phi < 0$ which is defined following (20), hence we obtain the LMI (21) easily.

### 4. A NUMERICAL EXAMPLE

Consider the system (1) with

$$A = \begin{bmatrix} -2 & 0 \\ -1 & -2 \end{bmatrix}, \quad B = \begin{bmatrix} -0.2 & -0.5 \\ 0.5 & -0.2 \end{bmatrix}, \quad b = \begin{bmatrix} -0.2 \\ -0.3 \end{bmatrix}, \quad c = \begin{bmatrix} 0.6 \\ 0.8 \end{bmatrix}$$

No conclusion can be made using criteria in [19]. The existing best of the maximum allowable delay is $\tau^{\max} = 7.4527$. Now we use the Corollary 1 in this paper to study the problem, let us decompose matrix $B$ as $B = B_1 + B_2$, where

$$B_1 = \begin{bmatrix} 0.15 & -0.15 \\ -0.01 & -0.10 \end{bmatrix}, \quad B_2 = \begin{bmatrix} -0.35 & -0.35 \\ 0.51 & -0.10 \end{bmatrix}$$

the same as the Ref. [18]. Solving LMI (20), the maximum value of $\tau^{\max}$ for absolute stability of system (1) is $\tau^{\max} = 13.0730$. For a comparison with the results of other papers, we list Table 1. According to the Table 1, this example shows that the absolute stability criterion in this paper gives much less conservative results than those in Refs.[12-19].

### 5. CONCLUSIONS

The absolute stability of neutral Lurie control systems with time-delays is considered. A new class of Lyapunov-Krasovskii functionals combined with the descriptor model transformation and decomposition technique of coefficient matrix is constructed to derive some novel absolute stability criteria. A numerical example has shown significant improvement over the existing results.

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