

Original Article

Enhancing Stochastic Stability in Semi-Markov Jump Systems via Dynamic Event-Triggering Mechanisms: A Control Perspective

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Abstract - This study explores achieving stochastic stability in Semi-Markov jump systems under dynamic event-triggering mechanisms. Addressing critical challenges in system control, it investigates the feasibility of stability dynamic triggers, offering insights into enhancing system performance and reliability.

Keywords - Switched nonlinear systems, Dynamic event triggering mechanism, H_∞ performance, Semi-Markov jump systems, Stochastic stability.

1. Introduction

As a specialized form of stochastic hybrid system, Markov jump systems (MJSs) find extensive applications across various domains, including manufacturing, neural networks, robotics, and epidemiology.[1-5] Nonetheless, their practical utility is limited due to the exponential distribution governing the sojourn time at each state of a Markov process.

This stringent requirement significantly constrains the applicability of MJSs, leading to inherent conservatism in many obtained outcomes. To overcome these constraints, Semi-Markov jump systems (SMJSs) have been proposed.[6]-[8]

Numerous significant works have emerged for the dynamic analysis of SMJSs, spanning stability and stabilization, [9]-[12] event-triggered schemes,[13]-[16] passivity[17], and H_∞ performance analysis.[18]-[19] Additionally, remarkable progress has been made in the advancement of dynamic event-triggering mechanisms. Dynamic event-triggered mechanisms (DETM) can ensure trigger intervals surpassing those achieved by static mechanisms, thereby enhancing system performance.[20]

Generally, due to the existence of SMJSs and DETM, investigating such systems poses a challenge. However, there have been no relevant theoretical results available, which underscores the significance of our study.



2. Problem Statement

2.1. Consider a Nonlinear Hybrid Time-Delay Switching System with Perturbations as follows:

$$\begin{cases} \dot{x}(t) = A(r_t)x(t) + C(r_t)f(x(t), r_t) + B(r_t)u(t) + E(r_t)\omega(t), \\ y(t) = D(r_t)x(t), \end{cases} \quad (1)$$

where $x(t)$ is the state variable; $u(t)$ is the control input; $y(t)$ is the measurement output; $f(x(t), x(t - d(t)))$ is a nonlinear perturbation; $A_{r_t}, B_{r_t}, E_{r_t}, C_{r_t}, D_{r_t}$ are constant matrices with the appropriate dimension. The continuous-time semi-Markov chain r_t takes values of $\mathcal{N}_1 = \{1, 2, \dots, \mathcal{N}\}$, subject to the transition probability matrix as follows:

$$P[r(t+h) = j \mid r(t) = i] = \begin{cases} \lambda_{ij}(h)h + o(h), i \neq j \\ 1 + \lambda_{ii}(h)h + o(h), otherwise \end{cases} \quad (2)$$

where h represents the sojourn time. $\pi_p q(h)$ denotes the transition rate from mode p at time t to mode q at time $t+h$, and $\pi_{pp}(h) = -\sum_{q \in \mathcal{N}, q \neq p} \pi_{pq}(h)$.

The nonlinear perturbation satisfies the following assumption:

$$f_{r_t}^T(t, x(t))f_{r_t}(t, x(t)) \leq x^T(t)H_{r_t}x(t), \quad (3)$$

where H_{r_t} is symmetrical positive definite matrices. Suppose the last trigger success moment is r_k , and the next trigger success moment is r_{k+1} . The threshold error: $e(t) = x(t) - x(t_{mh})$. Construct the following controller:

$$u(t) = K_i x(r_k), t \in [r_k, r_{k+1}). \quad (4)$$

Consider the following dynamic event-triggered mechanism:

$$r_{k+1} = \inf \left\{ t \mid t > r_k \wedge \eta(t) + \xi \left(x^T(t) \Xi_{\sigma(t)} x(t) - e^T(t) \Xi_{\sigma(t)} e(t) \right) \leq 0 \right\}, \quad (5)$$

Where $\Xi_{\sigma}(t) > 0$ is a positive weight matrix of the triggered condition to be designed, $\xi \geq 0$. $\eta(t)$ is the internal dynamic variable satisfying

$$\dot{\eta}(t) = -\delta \eta(t) + x^T(t) \Xi_{\sigma(t)} x(t) - e_t^T(t) \Xi_{\sigma(t)} e_t(t), \quad (6)$$

Where $\delta > 0$, the initial condition $\eta(0) \geq 0$.

Considering the controller (4) and dynamic event-triggered mechanism (5), (1) can be described as follows:

$$\begin{cases} \dot{x}(t) = (A(r_t) + B(r_t)K(r_t))x(t) + C(r_t)f(x(t), r_t) - B(r_t)K(r_t)e(t) + E(r_t)\omega(t), \\ y(t) = D(r_t)x(t), \end{cases} \quad (7)$$

Definition 2.1. For $r_0 \in \mathcal{N}$, the system under $\omega(t) = 0$ is called stochastic stability, if the following condition is satisfied:

$$\lim_{t \rightarrow \infty} \mathbb{E} \left\{ \int_0^t \|x(s)\|^2 ds \mid (x_0, r_0) \right\} \leq \infty. \quad (8)$$

lemma 2.1. The system (7) is said to be H_∞ performance if the following inequality holds for any $t_f \geq 0$ and all $\omega(t) \in L_2[0, \infty)$:

$$\mathcal{E} \left\{ \int_0^{t_f} -y^T(s)y(s) + \gamma^2 \omega^T(s)\omega(s) ds \right\} \geq 0, \quad (9)$$

3. Stochastic Stability and H_∞ Performance Analysis

Theorem3.1. Given positive scalars δ , the nonlinear asynchronous switched system (7) under dynamicon *event – triggered mechanism* (5) and the control action (4) is stochastic stability if there exist symmetrical positive definite matrices $P_{r_t}, H_{r_t}, \Xi_{r_t}$ with proper dimensions, such that

$$\Psi_p = \begin{bmatrix} \Psi_{11} & -P_p B_p K_p & 0 & P_p C_p \\ * & -\Xi_p & 0 & 0 \\ * & * & -\delta I & 0 \\ * & * & * & -I \end{bmatrix} < 0, \quad (10)$$

$$\Psi_{11} = A_p^T P_p + P_p A_p + \Xi_p + P_p B_p K_p + K_p^T B_p^T P_p + H_{1p} + \sum_{q \in \mathcal{N}'} \pi_{pq}(h) P_q.$$

Proof: Assume $r_t = p$, define the Lyapunov function as follows:

$$U_p = x^T(t) P_p x(t) + \eta(t), \quad (11)$$

Taking the time derivative of U_p along the state trajectory of (11), when $\omega(t) = 0$ have

$$\begin{aligned} \mathcal{L}U(x(t), r_t = p) &= x^T(t) P_p (A_p + B_p K_p x(t) + C_p f^T(x(t), r_t)) - B_p K_p e(t) x(t) \\ &+ (A_p + B_p K_p x(t) + C_p f^T(x(t), r_t)) - B_p K_p e(t) x(t)^T P_p x(t) + x^T(t) \left(\sum_{q \in \mathcal{N}'} \pi_{pq}(h) P_q \right) x(t) + \dot{\eta}(t). \end{aligned}$$

According to (3), get

$$\begin{aligned} \mathcal{L}U(x(t), r_t = p) &\leq x^T(t) P_p (A_p + B_p K_p x(t) + C_p f^T(x(t), r_t)) - B_p K_p e(t) + H_p \\ &+ (A_p + B_p K_p x(t) + C_p f^T(x(t), r_t)) - B_p K_p e(t) x(t)^T P_p x(t) \\ &+ x^T(t) (\sum_{q \in \mathcal{N}} \pi_{pq}(h) P_q) x(t) - f^T(x(t), r_t) f(x(t), r_t) - \delta \eta(t) + x^T(t) \Xi_{\sigma(t)} x(t) \\ &- e^T(t) \Xi_{\sigma(t)} e(t). \end{aligned} \quad (12)$$

Combined with (10) and (12), get

$$\mathcal{L}U(x_t, r_t = p) \leq \zeta^T(t) \Gamma^p \zeta(t) < 0,$$

where $\zeta(t) = \text{col}\{x(t), e(t), \eta(t), f(x(t), r_t = p)\}$. Thus $\mathcal{L}U(x_t, r_t = p) \leq -\epsilon \|x(t)\|^2$. By Dynkin's formula and the well-known Gronwell-Bellman lemma, obtain:

$$\mathcal{E} \left\{ \int_0^t \|x(s)\|^2 ds \right\} \leq \frac{1}{\epsilon} U(x_{t_0}, r_0) - \frac{\epsilon}{\epsilon} \mathcal{E} \{ \|x(s)\|^2 \} \leq \frac{1}{\epsilon} U(x_{t_0}, r_0) < \infty.$$

Thereby, by Definition 2.1, The system (7) under $\omega(t) = 0$ is called SS.

Theorem3.2. Given positive scalars δ, γ , the nonlinear asynchronous switched system (7) under the dynamic event-triggered mechanism (5) and the control action (4) is H_∞ , if there exist symmetrical positive definite matrices $P_{r_t}, H_{r_t}, \Xi_{r_t}$ with proper dimensions, such that

$$\Phi_p = \begin{bmatrix} \Phi_{11} & -P_p B_p K_p & 0 & P_p C_p & P_p E_p \\ * & -\Xi_p & 0 & 0 & 0 \\ * & * & -\delta I & 0 & 0 \\ * & * & * & -I & 0 \\ * & * & * & * & -\gamma^2 I \end{bmatrix} < 0, \quad (13)$$

where, $\Phi_{11} = \Psi_{11} + D_p^T D_p$.

Proof: Define $\Delta(t) = -y^T(t)y(t) + \gamma^2\omega^T(t)\omega(t)$. Take the same Lyapunov function as Theorem 3.1. When $\omega(t) \neq 0$,

$$\mathcal{L}U(x(t), r_t = p) - \Delta(t) = \zeta_1^T(t)Y_p\zeta_1(t) \leq 0,$$

where, $\zeta_1(t) = \text{col}\{\zeta(t), \omega(t)\}$.

By Dynkin's formula, for any $t \geq 0$, obtain:

$$\mathcal{E}\{U(x_t, r_t = p)\} \leq \mathcal{E}\{U(x_{t_0}, r_0)\} + \mathcal{E}\left\{\int_0^t \Delta(s)ds\right\}.$$

Recalling(11), have

$$U(x(t), r_t = p) \geq x^T(t)P_p x(t) \geq 0.$$

Thus, for $\forall t_f \geq 0$,

$$\mathcal{E}\left\{\int_0^{t_f} \Delta(s)ds\right\} \geq \mathcal{E}\left\{\int_0^t \Delta(s)ds\right\} \geq x^T(t)P_p x(t) \geq 0.$$

Thereby, by Definition 2.1, The system (7) is called H_∞ .

4. Controller Design

Theorem 4.1. Given positive scalars δ , the nonlinear asynchronous switched system (7) under dynamicon *event – triggered mechanism* (5) and the control action (4) is SS and H_∞ , if there exist symmetrical positivdefinite matrices P_r, H_r, \mathcal{E}_r and L_{rt} with proper dimensions, such that

$$\Delta_p = \begin{bmatrix} \Theta_p & Z_{1p}^T & Y_p^T & Z_{2p}^T & Y_p^T \\ * & -M_p & 0 & 0 & 0 \\ * & * & -M_p & 0 & 0 \\ * & * & * & -M_p & 0 \\ * & * & * & * & -M_p \end{bmatrix} < 0, \quad (14)$$

$$\text{Where, } \Theta_p = \begin{bmatrix} \Theta_{11} & -B_p L_p & 0 & P_p C_p & P_p E_p \\ * & -\mathcal{E}_p & 0 & 0 & 0 \\ * & * & -\delta I & 0 & 0 \\ * & * & * & -I & 0 \\ * & * & * & * & -\gamma^2 I \end{bmatrix},$$

$$\Theta_{11} = A_p^T P_p + P_p A_p + \mathcal{E}_p + P_p B_p K_p + K_p^T B_p^T P_p + H_{1p} + \sum_{q \in \mathcal{N}'} \pi_{pq} P_q + D_p^T D_p.$$

Proof: Due to $P_p B_p K_p$, in inequality (12), we cannot resort to LMI to solve it. Let $M_p K_p = L_p$. Since M_p is a positive definite matrix, there exists M_p^{-1} . Defining $X_{1p} = N_p^{-1} Z_{1p} = N_p^{-1} [0, L_p, 0, 0, 0]$, $X_{2p} = N_p^{-1} Z_{2p} = N_p^{-1} [L_p + L_p^T, 0, 0, 0]$, $Y_p = [B_p^T P_p - N_p^T B_p^T, 0, 0, 0]$, According to (14), one can obtain

$$\begin{aligned} & \Theta_p + X_{1p}^T Y_p + Y_p^T X_{1p} + X_{2p}^T Y_p + Y_p^T X_{2p} \\ & \leq \Theta_p + X_{1p}^T N_p X_{1p} + Y_p^T N_p^{-1} Y_p + X_{2p}^T N_p X_{2p} + Y_p^T N_p^{-1} Y_p = \Delta_p \end{aligned}$$

Based on Schur complement and (14), get $\Delta_p < 0$. This completes the proof.

5. Simulation Example

5.1. Consider the Switched System (12) with Two Subsystems in the following Matrices

$$A_1 = \begin{bmatrix} 0 & 1 \\ -4.9050 & -0.1 \end{bmatrix}, A_2 = \begin{bmatrix} 0 & 1 \\ -4.9050 & -0.8 \end{bmatrix}, B_1 = \begin{bmatrix} 0 \\ 1 \end{bmatrix}, B_2 = \begin{bmatrix} 0 \\ 0.8 \end{bmatrix}, D_1 = \begin{bmatrix} 0.2 & 0 \\ 0 & 0.1 \end{bmatrix}, E_1 = \begin{bmatrix} 0.02 & 0 \\ 0 & 0.01 \end{bmatrix},$$

$$C_1 = \begin{bmatrix} 0.1 & 0.01 \\ 0 & 0.3 \end{bmatrix}, D_2 = D_1, E_2 = E_1, C_2 = C_1, \delta = 0.2, \gamma = 0.1, H_1 = H_2 = 0.01I.$$

Solving the matrix inequalities in Theorem 4.1 gives rise to

$$P_1 = \begin{bmatrix} 0.6751 & -0.0533 \\ -0.0533 & 3.4856 \end{bmatrix}, P_2 = \begin{bmatrix} 0.6417 & -0.1503 \\ -0.1503 & 2.8056 \end{bmatrix}, X_1 = \begin{bmatrix} 0.0508 & 0.0002 \\ 0.0002 & 0.0633 \end{bmatrix}, X_2 = \begin{bmatrix} 0.0564 \\ -0.0001 \end{bmatrix}$$

$$L_1 = [0.0019 \quad -0.0495], L_2 = [-0.0028 \quad -0.0571], K_1 = \begin{bmatrix} 0.0006 \\ -0.0144 \end{bmatrix}, K_2 = \begin{bmatrix} -0.0010 \\ -0.0200 \end{bmatrix},$$

$$N_1 = 3.4489, N_2 = 2.8517$$

$$\mathcal{E}\{\pi_{pq}(h)\} = \begin{bmatrix} -1.7725 & 1.7725 \\ 2.7082 & -2.7082 \end{bmatrix}$$

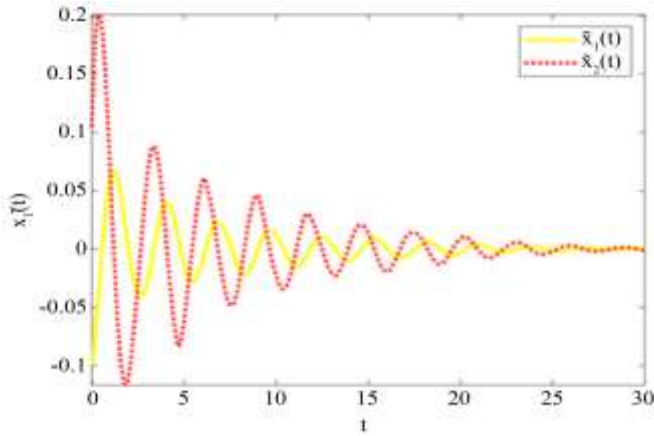


Fig. 1 The state trajectories of the system (7)

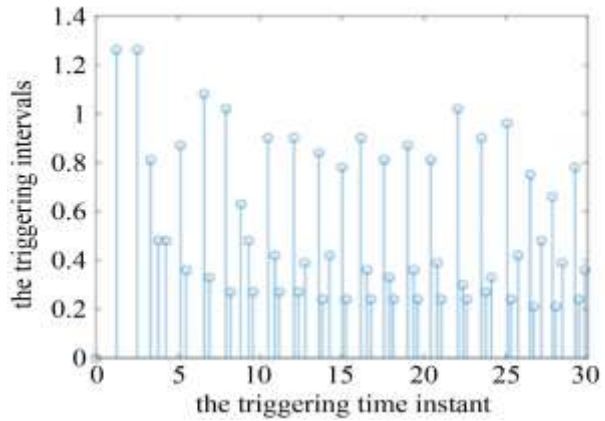


Fig. 2 The triggering intervals

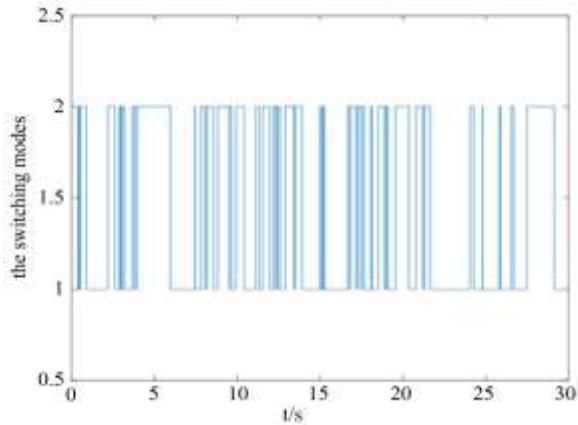


Fig. 3 The switching modes at different times

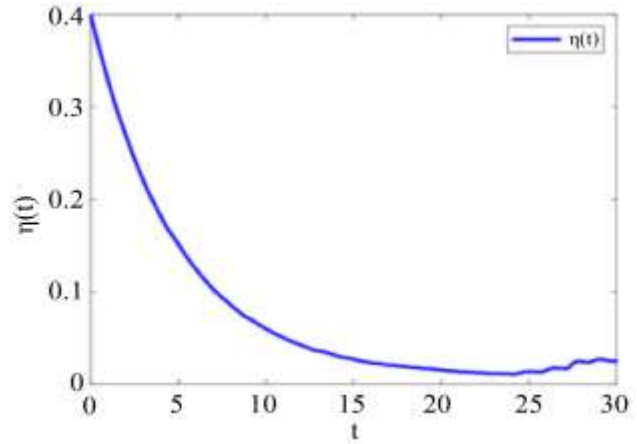


Fig. 4 The evolution of $\eta(t)$

Fig. 1 Show the state trajectories of the system (7) when perturbation input $\omega(t) = 0$, which indicates that the system (12) is stochastic stability. Fig. 2 Presents the triggering intervals of the dynamic event-triggered mechanism. The switching modes at different times are displayed in Fig. 3. Fig. 4 shows the evolution of $\eta(t)$, which indicates $\eta(t) \geq 0$.

6. Conclusion

This study introduces a DETM with the aim of enhancing the flexibility and performance of control systems. Nonlinear are taken into account in the SMJSs. Strong conditions based on Lyapunov functions to ensure H_∞ performance and SS of the system. Finally, one numerical example is given to illustrate the effectiveness of the proposed methods.

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