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An LMI Criterion for the Global Stability Analysis of Nonlinear Polynomial Systems

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Abstract: This paper presents an original practical criterion of global stability analysis of nonlinear polynomial systems. This criterion derived from the application of the Lyapunov direct method with a quadratic function generalizes the famous Lyapunov stability condition for linear systems. Useful mathematical transformations have allowed the formulation of the obtained conditions as an LMI (Linear Matrix Inequalities) problem according to the polynomial system parameters.

Keywords: nonlinear polynomial systems; Lyapunov methods; global stability analysis; LMI approach.

Mathematics Subject Classification (2000): 34D20, 93D20, 93D30.

1 Introduction

The problem of stability analysis of nonlinear systems has received considerable attention in the field of research in automatic control and different approaches have been proposed in the literature related with this subject [1]-[16]. The polynomial technique of studying stability of nonlinear systems is one of the most important developed approaches. It is based on the modeling of the considered nonlinear analytical systems by a polynomial system [17]-[27]. Notice that the class of polynomial systems is large enough to include the description of numerous physical processes such as electrical machines and robot manipulators [28]. Moreover, the description of polynomial systems can be simplified using the Kronecker product and power of vectors and matrices [17, 29, 30].

In previous works, sufficient algebraic conditions of global asymptotic stability of polynomial systems have been derived using the direct Lyapunov method with a quadratic

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function [17, 18, 25, 29, 31, 32] or non quadratic function as polynomial or monomial Lyapunov functions [33, 34]. The advantage of the proposed criteria is that they are expressed according to the studied polynomial system parameters, generalizing the famous Lyapunov condition known for the linear systems. However, the implementation of the general form of the derived stability conditions of polynomial systems requires the resolution of nonlinear matrix inequalities [35, 36]. To overcome this difficulty, we propose in this paper a new development which leads to the formulation of a practical LMI stability condition for polynomial systems.

This paper is organized as follows: Section 2 is concerned with the description of the studied systems and some useful notations. Then, in the third section we present the derived global stability condition for polynomial systems. The fourth section shows how the obtained condition can be implemented as an LMI problem. Section 5 is devoted to a numerical example which illustrates the availability of the proposed approach.

2 System Description and Notations

2.1 System description

The considered nonlinear polynomial systems are described by the following state equation:

$$\dot{X} = f(X), \qquad (2.1)$$

where f(X) is a polynomial vector function of X.

$$f(X) = \sum_{i=1}^{r} A_i X^{[i]} = \sum_{i=1}^{r} \tilde{A}_i \tilde{X}^{[i]}$$
(2.2)

with $X = [x_1, \ldots, x_n]^T \in \mathbb{R}^n, X^{[i]}$ is the Kronecker power of the vector X defined as:

$$\begin{cases} X^{[0]} = 1, \\ X^{[i]} = X^{[i-1]} \otimes X = X \otimes X^{[i-1]} \quad for \quad i \ge 1, \end{cases}$$
(2.3)

 \otimes designates the symbol of the Kronecker product [30], $\tilde{X}_{i=1,...,r}^{[i]} \in \mathbb{R}^{n_i}$, $n_i = \begin{pmatrix} n+i-1\\ i \end{pmatrix}$ is the nun-redundant Kronecker power of the state vector X defined as:

$$\tilde{X}^{[1]} = X^{[1]} = X,
\forall i \ge 2, \ \tilde{X}^{[i]} = [x_1^i, \ x_1^{i-1}x_2, \ \dots, \ x_1^{i-1}x_n, \ \dots, \ x_1^{i-2}x_n^2, \ \dots, \ x_1^{i-3}x_2^3, \ \dots, \ x_n^i]^T,$$
(2.4)

where the repeated components of the redundant (*ith*-power) $X^{[i]}$ are omitted, $A_{i,i=1,...,r} \in \mathbb{R}^{n \times n^i}$ (resp. $\tilde{A}_i \in \mathbb{R}^{n \times n_i}$) are constant matrices. The polynomial order r is considered odd: r = 2s - 1, with $s \in \mathbb{N}^*$. Let's recall that this class of systems describes a large set of processes as electrical machines and robot manipulators and that any analytical system can be approached by a polynomial model.

2.2 Notations

In this section, we introduce some useful notations and needed rules and functions. Let the matrices and vectors be of the following dimensions: $A(p \times q)$, $B(r \times s)$, $C(q \times f)$, $E(n \times p)$, $X(n \times 1)$, $Y(m \times 1)$.

- (i) We consider the following notations: I_n is an $(n \times n)$ identity matrix; $0_{n \times m}$ is an $(n \times m)$ zero matrix; 0 is a zero matrix of convenient dimension; A^T is a transpose of matrix A; $A > 0 (A \ge 0)$ is a symmetric positive definite (semi-definite) matrix; e_k^q is a q dimensional unit vector which has 1 in the kth element and zero elsewhere.
- (ii) The relation between the redundant and the nun-redundant Kronecker power of the state vector X can be stated as follows:

$$\left\{ \begin{array}{rccc} \forall i \in \mathbb{N} & \exists & T_i & \in & \mathbb{R}^{n^i \times n_i} \\ & & X^{[i]} & = & T_i \tilde{X}^{[i]} \end{array} \right\},$$
 (2.5)

where (n_i) stands for the binomial coefficient. A procedure of the determination of the matrix T_i is given in [37].

(iii) The permutation matrix denoted by $(U_{n \times m})$ is defined as:

$$U_{n \times m} = \sum_{i=1}^{n} \sum_{j=1}^{m} \left(e_i^n \cdot e_j^{mT} \right) \otimes \left(e_j^m \cdot e_i^{nT} \right).$$
(2.6)

This matrix is square $(nm \times nm)$ and has precisely a single 1 in each row and in each column. Among the main properties of this matrix presented in [30], we recall the following useful ones:

$$(B \otimes A) = U_{r \times p}(A \otimes B)U_{q \times s}, \qquad (2.7)$$

$$(X \otimes Y) = U_{n \times m}(Y \otimes X), \tag{2.8}$$

$$\forall i \le k \quad X^{[k]} = U_{n^i \times n^{k-i}} X^{[k]}.$$
(2.9)

(iv) An important vector valued function of matrix denoted by vec(.) was defined in[30] as follows:

$$A = \begin{bmatrix} A_1 & A_2 & \dots & A_q \end{bmatrix} \in \mathbb{R}^{p \times q}, \quad A_i \in \mathbb{R}^p, \quad i \in \{1, \dots, q\},$$
$$vec(A) = \begin{bmatrix} A_1 \\ A_2 \\ \vdots \\ A_q \end{bmatrix} \in \mathbb{R}^{pq}.$$

We recall the following useful rules [30] of *vec-function*:

$$vec(EAC) = (C^T \otimes E)vec(A),$$
 (2.10)

$$vec(A^T) = U_{p \times q} vec(A).$$
(2.11)

(v) A special function $mat_{(n,m)}(.)$ can be defined as follows: If V is a vector of dimension p = nm then $M = mat_{(n,m)}(V)$ is the $(n \times m)$ matrix verifying: V = vec(M).

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(vi) For a polynomial vectorial function:

$$f(X) = \sum_{i=1}^{r} A_i X^{[i]}, \qquad (2.12)$$

where $X \in \mathbb{R}^n$, $A_{i,i=1,...,r}$ are $(n \times n^i)$ constant matrices and r = 2s - 1, $s \in \mathbb{N}^*$, $\mathcal{M}(f)$ designates the set of matrices defined by:

$$\mathcal{M}(f) = \{ \mathcal{M}_{\lambda}(f) \in \mathbb{R}^{v \times v} \quad ; \quad \lambda = [\lambda_{ij}] \in \mathbb{R}^{s \times s} \}$$
(2.13)

such that:

$$\mathcal{M}_{\lambda}(f) = \begin{bmatrix} \lambda_{11}M_{11} & \lambda_{12}M_{12} & \dots & \lambda_{1k}M_{1k} & \dots & \lambda_{1s}M_{1s} \\ \lambda_{21}M_{21} & \lambda_{22}M_{22} & \dots & \lambda_{2k}M_{2k} & \dots & \lambda_{2s}M_{2s} \\ \vdots & \vdots & \ddots & \vdots & \vdots & \vdots \\ \lambda_{k1}M_{k1} & \lambda_{k2}M_{k2} & \vdots & \lambda_{kk}M_{kk} & \vdots & \lambda_{ks}M_{ks} \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ \lambda_{s1}M_{s1} & \lambda_{s2}M_{s2} & \dots & \lambda_{sk}M_{sk} & \dots & \lambda_{ss}M_{ss} \end{bmatrix},$$
(2.14)

 $v = n + n^2 + \dots + n^s$, and

- for k = 1, ..., r = 2s 1,
- for $j = g_k, ..., h_k$ where $g_k = \sup(1, k + 1 s)$ and $h_k = \inf(s, k)$

we have:

$$M_{k+1-j,j} = \begin{bmatrix} mat_{(n^{k-j},n^j)} \left(A_k^{1T}\right) \\ mat_{(n^{k-j},n^j)} \left(A_k^{2T}\right) \\ \vdots \\ mat_{(n^{k-j},n^j)} \left(A_k^{nT}\right) \end{bmatrix},$$
(2.15)

 A_k^i is the i^{th} row of the matrix A_k :

$$A_k = \begin{bmatrix} A_k^1 \\ A_k^2 \\ \vdots \\ A_k^n \end{bmatrix}.$$
(2.16)

Notice that, for all integer numbers i and j such that $1 \leq i, j \leq s$, there exist $k \in \mathbb{N}^*$ such that $1 \leq k \leq 2s - 1$, i = k + 1 - j and $g_k \leq j \leq h_k$. λ_{ij} are arbitrary reals verifying:

$$\sum_{j=g_k}^{h_k} \lambda_{k+1-j,j} = 1.$$
(2.17)

(vii) We introduce the matrix \mathcal{R} defined by:

$$\mathcal{R} = \tau_1^{+[2]} \cdot \mathcal{U} \cdot \mathcal{H} \cdot \tau_2, \qquad (2.18)$$

where

$$\tau_{1} = \begin{bmatrix} T_{1} & & & \\ & T_{2} & & 0 & \\ & & T_{3} & & \\ & 0 & \ddots & \\ & & & & T_{s} \end{bmatrix},$$
(2.19)

$$\tau_2 = \begin{bmatrix} T_2 & 0 \\ T_3 & \\ & \ddots \\ 0 & & T_{2s} \end{bmatrix}, \qquad (2.20)$$

$$\mathcal{U} = \begin{bmatrix} U_{n \times \eta_0} & & 0 \\ & U_{n^2 \times \eta_0} & & \\ & & \ddots & \\ 0 & & & U_{n^s \times \eta_0} \end{bmatrix},$$
(2.21)

$$\mathcal{H} = \begin{bmatrix} I_{\eta_1} & & & 0\\ 0_{\eta_2 \times \eta_1} & I_{\eta_2} & & & \\ 0_{\eta_3 \times (\eta_1 + \eta_2)} & & I_{\eta_3} & \\ \vdots & & & \ddots & \\ 0_{\eta_s \times (\eta_1 + \eta_2 + \dots + \eta_{s-1})} & & & I_{\eta_s} \end{bmatrix}, \qquad (2.22)$$

for
$$j = 1, ..., s, : \eta_j = n^j \cdot \left(\sum_{i=1}^s n^i\right),$$

 τ_1^+ is the Moore-Penrose pseudo-inverse of τ_1 . We note Γ is the matrix defined by:

$$\Gamma = \left(I_{\eta^2} + U_{\eta \times \eta}\right) \left(\mathcal{R}^{+\mathrm{T}} \mathcal{R}^T - I_{\eta^2}\right)$$
(2.23)

with $\eta = \sum_{j=1}^{s} n_j = \sum_{j=1}^{s} \begin{pmatrix} n+j-1 \\ j \end{pmatrix}$ and \mathcal{R}^+ is the Moore-Penrose pseudo-inverse of \mathcal{R} .

 $\beta = rank(\Gamma)$ and $C_{i, i=1,...,\beta}$ are β linearly independent columns of Γ .

(iix) For a $(n \times n)$ matrix P, we define the $(v \times v)$ matrix $\mathcal{D}_s(P)$ as:

$$\mathcal{D}_{s}(P) = \begin{bmatrix} P & & 0 & \\ & P \otimes I_{n} & & \\ & & \ddots & \\ & 0 & & P \otimes I_{n^{s-1}} \end{bmatrix}.$$
 (2.24)

Notice that if P is a definite symmetric positive matrix then so is $\mathcal{D}_s(P)$.

3 **Stability Criterion of Polynomial Systems**

We consider the analytical nonlinear autonomous systems described by the following polynomial state-space equation:

$$\dot{X} = f(X) = \sum_{k=1}^{r} A_k X^{[k]}, \quad r = 2s - 1.$$
 (3.1)

The Lyapunov's direct method leads to a sufficient condition of the global asymptotic stability of the equilibrium (X = 0) of the polynomial system (3.1). This condition is stated in the following theorem.

Theorem 1 Consider the nonlinear polynomial system defined by the equation (3.1)where the integer r is odd: r = 2s - 1. If there exist:

- an $(n \times n)$ -symmetric positive definite matrix P,
- an $(s \times s)$ -matrix $\lambda = [\lambda_{ij}]$ verifying $\sum_{j=g_k}^{h_k} \lambda_{k+1-j,j} = 1$, arbitrary parameters $\mu_{i,i=1,\dots,\beta} \in \mathbb{R}$

such that the $(\eta \times \eta)$ symmetric matrix Q defined by:

$$\mathcal{Q} = -\tau_1^T (\mathcal{D}_S(P)\mathcal{M}_\lambda(f) + \mathcal{M}_\lambda(f)^T \mathcal{D}_S(P))\tau_1 + \sum_{i=1}^\beta \mu_i mat_{(\eta,\eta)}(C_i)$$
(3.2)

is positive definite, then the equilibrium X = 0 of the considered system (3.1) is globally asymptotically stable.

Proof Consider the quadratic Lyapunov function:

$$V(X) = X^T P X. ag{3.3}$$

Differentiating V(X) along the trajectory of the system (3.1), one obtains:

$$\dot{V}(X) = \sum_{k=1}^{r} \left(X^T P A_k X^{[k]} + X^{[k]^T} A_k^T P X \right) = 2 \sum_{k=1}^{r} X^T P A_k X^{[k]}.$$
(3.4)

Using the rule of the vec-function (2.10), the relation (3.4) can then be written as:

$$\dot{V}(X) = 2\sum_{k=1}^{r} V_k^T X^{[k+1]},$$
(3.5)

where

$$V_k = vec(PA_k). \tag{3.6}$$

To ensure the global asymptotic stability of the equilibrium (X = 0) of the system (3.1), it is sufficient to have $\dot{V}(X)$ negative definite for $\forall X \in \mathbb{R}^n$.

Let the following notations be used for k = 1, ..., 2s - 1 and $j = g_k, ..., h_k$

$$N_{k+1-j,j} = mat_{(n^{k+1-j},n^j)}(V_k).$$
(3.7)

Then, using the relation (3.7), we can write:

$$V_k^T X^{[k+1]} = \sum_{j=g_k}^{h_k} \lambda_{k+1-j,j} X^{[k+1-j]^T} N_{k+1-j} X^{[j]}$$
(3.8)

such that $\sum_{j=g_k}^{h_k} \lambda_{k+1-j,j} = 1$. It can be shown [17] that one has:

$$N_{k+1-j,j} = mat_{(n^{k+1-j},n^j)}(Vec(PA_k)) = U_{n^{k-j}\times n}(P \otimes I_{n^{k-j}}).M_{k+1-j,j},$$
(3.9)

where $M_{k+1-j,j}$ is defined in (2.15).

Using the result (3.9) and the relation (2.9), we can write:

$$X^{[k+1-j]^{T}} N_{k+1-j,j} X^{[j]} = X^{[k+1-j]^{T}} U_{n^{k-j} \times n} (P \otimes I_{n^{k-j}}) M_{k+1-j,j} X^{[j]}$$

= $X^{[k+1-j]^{T}} (P \otimes I_{n^{k-j}}) M_{k+1-j,j} X^{[j]}.$ (3.10)

Consequently, we obtain:

$$V_k^T X^{[k+1]} = \sum_{j=g_k}^{h_k} \lambda_{k+1-j,j} X^{[k+1-j]^T} (P \otimes I_{n^{k-j}}) M_{k+1-j,j} X^{[j]} = \mathcal{X}^T \mathcal{D}_S(P) \mathcal{M}_k(\lambda) \mathcal{X}$$

with

$$\mathcal{X} = \left[\begin{array}{ccc} X^T & X^{[2]^T} & \cdots & X^{[s]^T} \end{array} \right]^T$$
(3.11)

and

$$\mathcal{M}_{k}(\lambda) = \begin{bmatrix} 0 & & \lambda_{1k}M_{1k} \\ & \ddots & & \\ & \lambda_{k-1,2}M_{k-1,2} & & \\ & \lambda_{k1}M_{k1} & & 0 \end{bmatrix}.$$
 (3.12)

Then $\dot{V}(X)$ can be written as:

$$\dot{V}(X) = 2\sum_{k=1}^{2s-1} V_k^T X^{[k+1]} = \mathcal{X}^T (\mathcal{D}_S(P)\mathcal{M}_\lambda(f) + \mathcal{M}_\lambda(f)^T \mathcal{D}_S(P))\mathcal{X},$$
(3.13)

where $\mathcal{M}_{\lambda}(f) = \sum_{k=1}^{r} \mathcal{M}_{k}(\lambda)$ is defined in (2.14).

Using the nun-redundant form, the vector \mathcal{X} can be written as:

$$\mathcal{X} = \tau_1 \tilde{\mathcal{X}},\tag{3.14}$$

where $\widetilde{\mathcal{X}} \in \mathbb{R}^{\eta}$, $\eta = \sum_{j=1}^{s} n_j$ and τ_1 is defined in (2.19).

Then $\dot{V}(X)$ can be written in the following form:

$$\dot{V}(X) = \widetilde{\mathcal{X}}^{\mathrm{T}} \tau_1^T (\mathcal{D}_S(P) \mathcal{M}_\lambda(f) + \mathcal{M}_\lambda(f)^{\mathrm{T}} \mathcal{D}_S(P)) \tau_1 \widetilde{\mathcal{X}}.$$
(3.15)

A sufficient condition of the global asymptotic stability of the equilibrium (X = 0) is that the quadratic form $\dot{V}(X)$ should be negative definite. This condition can be ensured if there exists a symmetric positive definite $\mathcal{Q} \in \mathbb{R}^{\eta \times \eta}$ such that:

$$\widetilde{\mathcal{X}}^{\mathrm{T}}\tau_{1}^{T}(\mathcal{D}_{S}(P)\mathcal{M}_{\lambda}(f) + \mathcal{M}_{\lambda}(f)^{\mathrm{T}}\mathcal{D}_{S}(P))\tau_{1}\widetilde{\mathcal{X}} = -\widetilde{\mathcal{X}}^{\mathrm{T}}\mathcal{Q}\widetilde{\mathcal{X}}.$$
(3.16)

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Using the *vec*-function, the equality (3.16) can be expressed as:

$$vec^{\mathrm{T}}\left(\tau_{1}^{\mathrm{T}}(\mathcal{D}_{S}(P)\mathcal{M}_{\lambda}(f) + \mathcal{M}_{\lambda}(f)^{\mathrm{T}}\mathcal{D}_{S}(P))\tau_{1} + \mathcal{Q}\right))\widetilde{\mathcal{X}}^{[2]} = 0$$
(3.17)

But, it can be easily checked that $\widetilde{\mathcal{X}}^{[2]}$ can be written as

$$\widetilde{\mathcal{X}}^{[2]} = \mathcal{R}\widetilde{\mathcal{X}}_2,\tag{3.18}$$

where

$$\widetilde{\mathcal{X}}_{2} = \begin{bmatrix} \widetilde{\mathcal{X}}^{[2]} \\ \vdots \\ \widetilde{\mathcal{X}}^{[s+1]} \\ \widetilde{\mathcal{X}}^{[s+2]} \\ \vdots \\ \widetilde{\mathcal{X}}^{[2s]} \end{bmatrix}$$
(3.19)

and \mathcal{R} is the matrix defined in (2.18). Therefore the equality (3.17) yields the following equation:

$$\mathcal{R}^{\mathrm{T}}vec(S) = 0 \tag{3.20}$$

with $S = \tau_1^T \left(\mathcal{D}_S(P) \mathcal{M}_\lambda(f) + \mathcal{M}_\lambda(f)^T \mathcal{D}_S(P) \right) \tau_1 + \mathcal{Q}$. The η^2 -vector vec(S) which is a solution of (3.20) can be expressed as:

$$vec(S) = \left(\mathcal{R}^{+\mathrm{T}}\mathcal{R}^{\mathrm{T}} - I_{\eta^2}\right)\mathcal{Y},\tag{3.21}$$

where \mathcal{Y} is an arbitrary vector of \mathbb{R}^{η^2} . On the other hand, the matrix S is symmetric since \mathcal{Q} is symmetric, then we have

$$S = \frac{1}{2}(S + S^T)$$
(3.22)

and using the property (2.11) yields

$$vec(S) = \frac{1}{2}(I_{\eta^2} + U_{\eta \times \eta})vec(S) = \sum_{i=1}^{\beta} \mu_i C_i,$$
 (3.23)

where $\beta = rank \left[\left(I_{\eta^2} + U_{\eta \times \eta} \right) \left(\mathcal{R}^{+T} \mathcal{R}^T - I_{\eta^2} \right) \right], C_{i,i=1,\dots,\beta}$ are β linearly independent columns of

$$\left(I_{\eta^2} + U_{\eta \times \eta}\right) \left(\mathcal{R}^{+\mathrm{T}} \mathcal{R}^T - I_{\eta^2}\right), \qquad (3.24)$$

 $\mu_{i,i=1,...,\beta}$ are arbitrary values. Consequently, the matrix Q verifying (3.20) is of the following form:

$$\mathcal{Q} = -\tau_1^T (\mathcal{D}_S(P)\mathcal{M}_\lambda(f) + \mathcal{M}_\lambda(f)^T \mathcal{D}_S(P))\tau_1 + \sum_{i=1}^{\beta} \mu_i mat_{(\eta,\eta)}(C_i)$$
(3.25)

which ends the proof.

Remark. For r = 1, the system (3.1) becomes linear $(\dot{X} = AX)$ and by (3.25) we obtain the famous Lyapunov stability condition for linear system: The asymptotic stability of the origin equilibrium of the system $\dot{X} = AX$ is ensured iff there exist symmetric positive definite matrices P and Q such that $A^T P + PA = -Q$. Thus, the criterion stated in Theorem 1 generalizes this linear stability Lyapunov condition for polynomial systems.

LMI Formulation of the Global Stability Criterion of Polynomial Systems $\mathbf{4}$

In this section we show how the stated stability conditions of Theorem 1 can be formulated as LMI conditions. Les us notice that the proved stability condition can be presented as the following matrix inequality feasibility problem. Find:

- a $(n \times n)$ matrix P;
- $\lambda = [\lambda_{ij}] \in \mathbb{R}^{s \times s}$ verifying the relation (2.17);
- real parameters $\mu_{i,i=1,\ldots,\beta}$;

such that:

$$P > 0,$$

$$\tau_1^T (\mathcal{D}_S(P)\mathcal{M}_\lambda(f) + \mathcal{M}_\lambda(f)^T \mathcal{D}_S(P))\tau_1 - \sum_{i=1}^{\beta} \mu_i mat_{(\eta,\eta)}(C_i) < 0.$$
(4.1)

However, these inequalities are nonlinear with respect of the unknown parameters $P_{\lambda_{ij}}$ and μ_i , since the second inequality of (4.1) is bilinear on (P, λ_{ij}) . To overcome this problem we make use of the separation lemma [38] and we exploit the generalized Schur's complement [35], in order to transform the BMI problem into an LMI one.

Let us remark that the coefficients λ_{ij} of the matrix λ verify the relations (2.17) which implies that

$$\lambda_{11} = 1, \quad \lambda_{ss} = 1, \tag{4.2}$$

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and the matrix $\mathcal{M}_{\lambda}(f)$ can be written as

$$\mathcal{M}_{\lambda}(f) = \mathcal{N}(f) + \mathcal{N}_{\lambda}(f), \qquad (4.3)$$

where:

$$\mathcal{N}(f) = \begin{bmatrix} M_{11} & & \mathbf{0} \\ & M_{22} & & \\ & & \ddots & \\ \mathbf{0} & & & M_{ss} \end{bmatrix}$$
(4.4)

and

$$\mathcal{N}_{\lambda}(f) = \begin{bmatrix} 0 & \lambda_{12}M_{12} & \cdots & \ddots & \lambda_{1s}M_{1s} \\ \lambda_{21}M_{21} & \alpha_2M_{22} & \ddots & \ddots & \vdots \\ \vdots & \ddots & \ddots & \ddots & \vdots \\ \vdots & \ddots & \ddots & \ddots & \vdots \\ \vdots & \ddots & \ddots & \alpha_{s-1}M_{s-1,s-1} & \lambda_{s-1s}M_{s-1,s} \\ \lambda_{s1}M_{s1} & \cdots & \cdots & \lambda_{ss-1}M_{s,s-1} & 0 \end{bmatrix}$$
(4.5)

for k = 2, ..., s - 1,

$$\alpha_k = - \sum_{\substack{1 \le i, j \le s \\ i+j = 2k \\ i \ne j}} \lambda_{ij}.$$
(4.6)

According to the relation (4.3), the second inequality of (4.1) becomes:

$$-\sum_{i=1}^{\beta} \mu_i mat_{(\eta,\eta)}(C_i) + \tau_1^T (\mathcal{D}_S(P)\mathcal{N}(f) + \mathcal{N}(f)^T \mathcal{D}_S(P))\tau_1 + [\mathcal{D}_S(P)\tau_1]^T [\mathcal{N}_\lambda(f)\tau_1] + [\mathcal{N}_\lambda(f)\tau_1]^T [\mathcal{D}_S(P)\tau_1] < 0.$$

$$(4.7)$$

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Making use of the following separation lemma.

Lemma 1 [38]: For any matrices A and B with appropriate dimensions and for any positive scalar $\epsilon > 0$, one has: $A^TB + B^TA \leq \epsilon A^TA + \epsilon^{-1}B^TB$.

Then, the inequality (4.7) is satisfied if there exists a real $\epsilon > 0$ such that

$$-\sum_{i=1}^{\beta} \mu_i mat_{(\eta,\eta)}(C_i) + \tau_1^T(\mathcal{D}_S(P)\mathcal{N}(f) + \mathcal{N}(f)^T\mathcal{D}_S(P))\tau_1 + \epsilon \left[\mathcal{D}_S(P)\tau_1\right]^T \left[\mathcal{D}_S(P)\tau_1\right] + \frac{1}{\epsilon} \left[\mathcal{N}_\lambda(f)\tau_1\right]^T \left[\mathcal{N}_\lambda(f)\tau_1\right] < 0.$$

$$(4.8)$$

This inequality (4.8) can be put as

$$-\sum_{i=1}^{\beta} \mu_i mat_{(\eta,\eta)}(C_i) + \tau_1^T (\mathcal{D}_S(P)\mathcal{N}(f) + \mathcal{N}(f)^T \mathcal{D}_S(P))\tau_1 - [\mathcal{D}_S(P)\tau_1]^T (-\epsilon I) [\mathcal{D}_S(P)\tau_1] - [\mathcal{N}_\lambda(f)\tau_1]^T (-\frac{1}{\epsilon}I) [\mathcal{N}_\lambda(f)\tau_1] < 0$$

$$(4.9)$$

Using Schur complement, inequality (4.9) holds if and only if

$$\begin{bmatrix} -\sum_{i=1}^{\beta} \mu_i mat_{(\eta,\eta)}(C_i) + \tau_1^T (\mathcal{D}_S(P)\mathcal{N}(f) + \mathcal{N}(f)^T \mathcal{D}_S(P))\tau_1 & [\mathcal{D}_S(P)\tau_1]^T & [\mathcal{N}_{\lambda}(f)\tau_1]^T \\ \mathcal{D}_S(P)\tau_1 & -\frac{1}{\epsilon}I & 0 \\ \mathcal{N}_{\lambda}(f)\tau_1 & 0 & -\epsilon I \end{bmatrix} < 0.$$

$$(4.10)$$

Multiplying diag $(I, I, \epsilon^{-1}I)$ for both sides of (4.10), we have

$$\begin{bmatrix} -\sum_{i=1}^{\beta} \mu_i mat_{(\eta,\eta)}(C_i) + \tau_1^T (\mathcal{D}_S(P)\mathcal{N}(f) + \mathcal{N}(f)^T \mathcal{D}_S(P))\tau_1 & [\mathcal{D}_S(P)\tau_1]^T & \left[\tilde{\mathcal{N}}_{\lambda}(f)\tau_1\right]^T \\ \mathcal{D}_S(P)\tau_1 & -\epsilon^{-1}I & 0 \\ \tilde{\mathcal{N}}_{\lambda}(f)\tau_1 & 0 & -\epsilon^{-1}I \end{bmatrix} < 0,$$

$$(4.11)$$

where $\tilde{\lambda}_{ij} = \epsilon^{-1} \lambda_{ij}$. This new inequality (4.11) is linear on the decision variables, and then we can state the following theorem.

Theorem 2 The equilibrium (X = 0) of the system (3.1) is globally asymptotically stable if there exist:

a (s × s)-matrix λ̃ = [λ̃_{ij}] verifying Σ^{h_k}_{j=g_k} λ̃_{k+1-j,j} = 1;
a (n × n)-symmetric positive definite matrix P;
arbitrary parameters μ_{i,i=1,...,β} ∈ ℝ;
a real ε > 0;
such that:

$$> 0$$
 (4.12)

and

$$\begin{bmatrix} -\sum_{i=1}^{\beta} \mu_i mat_{(\eta,\eta)}(C_i) + \tau_1^T (\mathcal{D}_S(P)\mathcal{N}(f) + \mathcal{N}(f)^T \mathcal{D}_S(P))\tau_1 & [\mathcal{D}_S(P)\tau_1]^T & [\widetilde{\mathcal{N}}_{\lambda}(f)\tau_1]^T \\ \mathcal{D}_S(P)\tau_1 & -\epsilon^{-1}I & 0 \\ \widetilde{\mathcal{N}}_{\lambda}(f)\tau_1 & 0 & -\epsilon^{-1}I \end{bmatrix} < 0.$$

$$(4.13)$$

P

The stability analysis of polynomial systems using Theorem 2, can be carried out using Matlab software.

5 Illustrative Example

To illustrate the availability of the proposed method we consider the stability study of the origin equilibrium of the following second order polynomial systems:

$$\begin{cases} \dot{x}_1 = -x_1 - x_2 + x_1^2 + x_1 x_2 - x_1^3 + x_1^2 x_2 - x_1 x_2^2 + 2x_2^3, \\ \dot{x}_2 = -x_1 - 1.5 x_2 - 1.1 x_1^2 + 0.3 x_1 x_2 - 1.8 x_1^3 - 5.6 x_1^2 x_2 - 5.3 x_1 x_2^2 - 0.7 x_2^3. \end{cases}$$
(5.1)

This system can be written in the following form:

$$\dot{X} = A_1 X + A_2 X^{[2]} + A_3 X^{[3]} \tag{5.2}$$

with

$$A_{1} = \begin{bmatrix} -1 & -1 \\ -1 & -1.5 \end{bmatrix}, \quad A_{2} = \begin{bmatrix} 1 & 1 & 0 & 0 \\ -1.1 & 0.3 & 0 & 0 \end{bmatrix},$$
$$A_{3} = \begin{bmatrix} -1 & 0 & 1 & 0 & 0 & 0 & 1 & 2 \\ -1.8 & 0.9 & -5.2 & -1.8 & -1.3 & 4.3 & -8.3 & -0.7 \end{bmatrix}.$$

Solving the optimization problem formulated by Theorem 2, we obtain:

$$\begin{cases} \mu_1 = 0\\ \mu_2 = 0\\ \mu_3 = 3.8529 \end{cases}, \quad \begin{cases} \lambda_{11} = 1\\ \lambda_{12} = 0.1419\\ \lambda_{21} = 0.8581 \end{cases}, \quad \epsilon = 0.1864, \quad P = \begin{bmatrix} 1.9551 & -0.1723\\ -0.1723 & 1.1529 \end{bmatrix}, \\ \lambda_{22} = 1 \end{cases}$$

which ensure the global asymptotic stability of the equilibrium X = 0.

6 Conclusion

In this paper, we have presented an original practical criterion for global stability analysis of nonlinear polynomial systems. This criterion is stated as sufficient conditions derived from a quadratic Lyapunov function. Furthermore, useful mathematical transformations have allowed the formulation of the obtained conditions as an LMI problem, which has facilitated the numerical implementation of the proposed criterion using Matlab LMI toolboxes.

Let's notice that the obtained results presented in this paper are developed with a quadratic Lyapunov function, but they can be easily extended for the case of polynomial Lyapunov functions. Also, we point out that a similar method can be elaborated for the stabilization and robust control of polynomial systems.

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