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Order of Legendre-LMI conditions to assess stability of time-delay systems

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Abstract: This paper investigates the stability analysis of time-delay systems through Lyapunov arguments. Using the existence of a complete Lyapunov-Krasovskii functional and relying on the polynomial approximation theory, our main goal is to approximate the complete Lyapunov functional and to take profit of the supergeometric convergence rate of the truncated error part. Necessary and sufficient conditions in the linear matrix inequality (LMI) framework for sufficiently large approximated orders are consequently proposed. Moreover, an estimation of the necessary order is provided analytically with respect to system parameters.

Keywords: Time-delay systems; Stability conditions; LMI; Converse Lyapunov theorem; Polynomial approximation

1. INTRODUCTION

An extension of the Lyapunov necessary and sufficient theorem has been introduced in Datko (1970) to analyze the stability of linear infinite-dimensional systems. This contribution ensures the existence of a complete quadratic Lyapunov functional without giving more details on its design. Focusing now on time-delay systems, such a complete Lyapunov functional has been constructed in Kharitonov (2013). Nevertheless, the Lyapunov inequalities conditions stay theoretical and cannot be implemented. In parallel, infinite-dimensional systems are often modeled by approximated methods to be analyzed numerically. It is the case of Pade approximations in the frequency domain (see Golub and Van Loan (1989)) or pseudo-spectral methods in the time domain (see Gottlieb and Orszag (1977)). Within this approximation context, most of the results release the convergence of the solution towards the expected one. However, few results are able to provide a sufficiently high approximation index enough to establish the stability properties using the convergence of the error part.

In the wide variety of pseudo-spectral methods, two categories stand out. From one side, collocation methods amount to interpolate the state. The idea is to create a discretization map such that the error is exactly zero at the interpolated points. In between these points, the approximation functions can be selected to be constant (see Gu et al. (2003)), linear (see Gu (2013); Medvedeva and Zhabko (2015)), polynomial (see spline methods) or exponential (see Egorov and Mondié (2014)). Applying an interpolation leads to necessary conditions of stability as in Egorov and Mondié (2014); Medvedeva and Zhabko (2019) or to sufficient conditions of stability based on discretized Lyapunov functional as in Gu et al. (2003). Recently, these results have been proven to converge asymptotically using some convergence properties and deliver inner and outer estimations of the stability regions (see respectively Gu (2013) and Gomez et al. (2021)). From the other side, tau methods amount to approximate the state. The idea is to take support of a complete Hilbert basis in order to proceed an approximation through Galerkin-like methods using, for instance, Fourier trigonometric basis or Legendre polynomials. Simple Lyapunov functionals based on the first coefficient (i.e. the mean value of the state) of such basis have led to linear matrix inequality (LMI) conditions exposed in Fridman (2014), which are, however, quite conservative. To reduce this conservatism, hierarchic Lyapunov functionals taking support on the n first Legendre coefficients have been proposed in Seuret and Gouaisbaut (2013, 2015). It is only recently that the gap between these approximated functionals and the original complete functional has been closed. Indeed, the authors of Bajodek et al. (2022) have proven that sufficient Legendre-LMI conditions converge and become necessary for sufficiently large orders.

This paper explains the methodology, which allows to obtain the necessary and sufficient stability conditions developed in Bajodek et al. (2022), and improves the estimation of the necessary order n*. After recalling the complete Lyapunov functional of time-delay systems, an intermediate result quantifies the quality of the approximation of the complete Lyapunov functional so that the Lyapunov converse theorem holds. Based on the selection of a Legendre approximation, which ensures exponentially fast uniform convergence, the necessary and sufficient condition of stability for time-delay systems resumes to an LMI of size n* expressed with respect to system parameters. Finally, the LMI test as well as the order n* are computed on an academic example.

Notations: Throughout the paper, N, R^{m×p}, S^m and S_+^m denote the sets of natural numbers, real matrices of size m×p, symmetric matrices of size m and positive symmet-
ric matrices of size $m$, respectively. For any square real matrix $M$, $M^T$ denotes the transpose of $M$, $\mathcal{H}(M)$ stands for $M + M^T$ and $\text{tril}(M)$ stands for the triangular lower part of $M$. Furthermore, for any $M \in \mathbb{S}^m$, its minimal and maximal eigenvalues are denoted $\sigma(M)$ and $\delta(M)$. The $2$-norm of matrix $M$ in $\mathbb{R}^{m \times p}$ is $|M| = \sqrt{\text{tr}(M^T M)}$. The vector $u = \text{vec}(M)$ in $\mathbb{R}^{m \times p \times 1}$ indexes the columns of matrix $M$ and ‘vec’$^T$ denotes the inner product. Notation $\otimes$ refers to the matrix Kronecker product. The set of square-integrable functions from $(-h, 0)$ to $\mathbb{R}^{m \times p}$ is noted $L^2(-h, 0; \mathbb{R}^{m \times p})$. Let also $H^1(-h, 0; \mathbb{R}^{m \times p})$ be the set of functions $F$, such that $F$ and $F'$ are in $L^2(-h, 0; \mathbb{R}^{m \times p})$. For any $\varphi$ in $\mathbb{R}^{n_x} \times L^2(-h, 0; \mathbb{R}^{n_x})$, the norm is given by $\|\varphi\| = \sqrt{\|\varphi(0)\|^2 + \int_{-h}^{0} \|\varphi(\theta)\|^2 d\theta}$. Lastly, denote $x_t$ such that $x_t(\theta) = x(t + \theta)$, for any $\theta$ in $[-h, 0]$.

2. CONVERSE LYAPUNOV THEOREM FOR TIME-DELAY SYSTEMS

2.1 Presentation of the system

Consider a linear time-delay system given by

$$\begin{cases}
\dot{x}(t) = Ax(t) + A_d x(t-h), & \forall t \geq 0, \\
x(\theta) = \varphi(\theta), & \forall \theta \in [-h, 0],
\end{cases}$$

(1)

where the delay $h > 0$ and matrices $A, A_d \in \mathbb{R}^{n_x \times n_x}$ are constant and known. The initial condition $\varphi$ belongs to $\mathcal{D} = \{ \varphi \in \mathbb{R}^{n_x} \times H^1(-h, 0; \mathbb{R}^{n_x}), \varphi(0) = \varphi_0 \}$.

Definition 1. (GES). The trivial solution to (1) is said globally exponentially stable (GES), if there exist positive scalars $\alpha_1, \alpha_2, \alpha_3$ such that $\mathcal{V}$ defined by (4) satisfies, for any $x_t$ in $\mathcal{D}$, inequalities

$$\alpha_1 \|x_t\|^2 + \alpha_2 \int_{-h}^{0} x_t'(\theta)^T \left( \frac{\theta + h}{h} W_2 \right) x_t(\theta) d\theta \leq \mathcal{V}(x_t),$$

(8a)

$$\dot{\mathcal{V}}(x_t) \leq -\alpha_3 \|x_t\|^2,$$

(8b)

where $\mathcal{V}$ denotes the time-derivative of $\mathcal{V}$ along (1).

Remark 1. It is worth noticing that in the sense of the stability definition given by (3), the Lyapunov-Krasovskii version of this theorem also holds replacing (8) by

$$\alpha_1 |x_t(0)|^2 \leq \mathcal{V}(x_t) \leq \alpha_2 \sup_{[-h,0]} |x_t(\theta)|^2,$$

(9a)

$$\dot{\mathcal{V}}(x_t) \leq -\alpha_3 |x_t(0)|^2.$$  

(9b)

Refer to Chaillet et al. (2019) for further details.

Proof : To begin with, the sufficiency refers to the application of the Lyapunov theorem. The proof of necessity starts by noting that (8c) already holds by construction of the Lyapunov matrix (7). Indeed, expression (7) leads to $\alpha_3 = \max(\mathcal{V}(W_1), h \mathcal{V}(W_2))$. Equation (8b) is also easy to prove since $\mathcal{V}$ is quadratic with respect to $x_t$. Let focus now on (8a) and introduce a functional $\mathcal{W}$ as follows

$$\mathcal{W}(x_t) = \mathcal{V}(x_t) - \alpha_1 \|x_t\|^2 - \int_{-h}^{0} x_t'(\theta)^T \left( \frac{\theta + h}{h} W_2 \right) x_t(\theta) d\theta.$$

According to (7), differentiating $\mathcal{W}$ along the trajectories of (1) leads to

$$\dot{\mathcal{W}}(x_t) = \left[ \begin{array}{c}
-\alpha_1 x_t(0) \\
-\alpha_2 (\mathcal{H}(x_t(0)) - \mathcal{L}(x_t(-h))) \\
-\alpha_3 |x_t(0)|^2
\end{array} \right] x_t(0).$$

(4)
Then, there exists a sufficiently small $\alpha_1 > 0$ such that $\mathcal{W}$ is negative. Integrating the above inequality from $t$ to $\infty$, we obtain

$$\lim_{t \to \infty} \mathcal{W}(x_T) - \mathcal{W}(x_t) \leq 0, \quad \forall t \geq 0.$$  

As $x_T \to 0$ because system (1) is assumed to be GES, inequality $\mathcal{W}(x_t) \geq 0$ holds, which concludes the proof. \(\square\)

A modified version of Theorem 1 will be exposed in the next section. Indeed, in practice, the closed-form of the Lyapunov matrix $U$ cannot be calculated precisely enough and the necessary and sufficient LMI conditions (8) need to be simplified to be tested. Then, it will rely on an approximation of the complete Lyapunov functional.

3. MODIFIED CONVERSE LYAPUNOV THEOREM

3.1 Legendre polynomials approximation

The Lyapunov matrix $U$ is composed of a complex combination of exponential functions. In order to derive tractable numerical tests, the idea is to introduce approximations of $U$, which satisfy convergence properties to ease this purpose. Define the Legendre polynomials approximations at any order $n$ in $\mathbb{N}^*$ as

$$U(\theta + h) = U_{1,n}(\theta + h) + \tilde{U}_{1,n}(\theta), \quad \forall \theta \in [-h, 0],$$

$$U(\theta) = U_{2,n}(\theta) + \tilde{U}_{2,n}(\theta), \quad \forall \theta \in [-h, h],$$

where matrix $\ell_n$ in $\mathbb{R}^{n \times n}$ collocates the $n$ first Legendre polynomials scaled on $[0,1]$ as

$$\ell_n(\theta) = [\ell_0(\theta) \ldots \ell_{n-1}(\theta)]^\top \otimes I_n, \quad \forall \theta \in [0,1].$$

In this decomposition, the constant matrices $U_{1,n}$ and $U_{2,n}$ have been selected as the orthogonal projection of $U(\theta + h)$ and $U(\theta)$ on the interval $[-h,0]$ and $[-h,h]$ respectively, and their expressions are given by

$$U_{1,n} = \left( \int_{-h}^0 U(\theta + h)\ell_n^\top \left( \frac{\theta + h}{h} \right) d\theta \right) I_n,$$

$$U_{2,n} = \frac{1}{2} \left( \int_{-h}^h U(\theta)\ell_n^\top \left( \frac{\theta + h}{2h} \right) d\theta \right) I_n,$$

where the normalization matrix of Legendre polynomials is equal to $I_n = I_n^{[n]}$, where, for all $S \in \mathbb{S}^n$, we define

$$S_n^{[n]} = \frac{1}{h} \left( \int_0^1 \ell_n^\top(\theta)\ell_n(\theta) d\theta \right) \otimes S = \text{diag} \left( \frac{1}{h}, \ldots, \frac{1}{h} \right) \otimes S.$$  

For any $W_1$, $W_2$ and $W_3$ in $\mathbb{S}^n$, and $x_t$ in $\mathcal{D}$, we introduce a new functional

$$\mathcal{V}_n(x_t) = x_t^\top(0)U(0)x_t(0) + 2x_t^\top(0)\int_{-h}^0 \tilde{U}_{1,n}(\theta)x_t(\theta)A_dx_t(\theta)d\theta$$

$$+ \int_{-h}^0 x_t^\top(\theta)A_d^\top U_{2,n}(\theta - \theta_1)A_dx_t(\theta_1)d\theta_1d\theta_2$$

$$+ \int_{-h}^0 x_t^\top(\theta) \left( \frac{\theta + h}{2h} W_2 + W_3 \right) x_t(\theta) d\theta,$$

where

$$\tilde{U}_{1,n}(\theta) = 2x_t^\top(0) \int_{-h}^0 \tilde{U}_{1,n}(\theta)A_dx_t(\theta)d\theta$$

$$+ \int_{-h}^0 \int_{-h}^0 x_t^\top(\theta_1)A_d^\top \tilde{U}_{2,n}(\theta_2 - \theta_1)A_dx_t(\theta_2)d\theta_1d\theta_2,$$

(15)

Such a functional will be considered as an approximation of the original $\mathcal{V}$. Denoting the error $\mathcal{V}_n = \mathcal{V} - \mathcal{V}_n$, we obtain

$$\mathcal{V}_n(x_t) = 2x_t^\top(0) \int_{-h}^0 \tilde{U}_{1,n}(\theta)x_t(\theta)A_dx_t(\theta)d\theta$$

(16)

$$+ \int_{-h}^0 \int_{-h}^0 x_t^\top(\theta_1)A_d^\top \tilde{U}_{2,n}(\theta_2 - \theta_1)A_dx_t(\theta_2)d\theta_1d\theta_2,$$

(15)

where $\tilde{U}_{1,n}$ and $\tilde{U}_{2,n}$ refer to the errors expressed in (10).

Nevertheless, the price to pay is that the functional $\mathcal{V}_n$ generated by this approximation at order $n$ does not necessarily verify the condition (8) of the complete one. In this sequel, we provide a new theorem stating a necessary and sufficient condition of stability even though the complete Lyapunov functional is not built by $U$ but by its approximation $U_{1,n}$ and $U_{2,n}$. This theorem naturally relies on $\tilde{U}_{1,n}$ and $\tilde{U}_{2,n}$, which are seen as an approximation error.

3.2 A new necessary and sufficient condition of stability

The main result of the paper is presented below.

Theorem 2. Let $W_1$, $W_2$ and $W_3$ in $\mathbb{S}^n$ and assume that the following inequality holds

$$\Psi_n(\theta) := \begin{bmatrix} W_1 + \mathcal{H}(U_{1,n}(\theta)) & \Psi_n(\theta) - \tilde{U}_{1,n}(\theta)A_d & 0 \\
\Psi_n(\theta) - \tilde{U}_{1,n}(\theta)A_d & \frac{1}{2} W_2 & \Psi_n^2(\theta) \\
0 & \Psi_n^2(\theta) & W_3 \end{bmatrix} > 0,$$

(16)

for each $n$ in $\mathbb{N}^*$ and for all $\theta$ in $[-h,0]$ with

$$\Psi_n(\theta) = A_d^\top \tilde{U}_{1,n}(\theta)A_d - \tilde{U}_{1,n}(\theta)A_d + A_d^\top \tilde{U}_{2,n}(\theta)A_d,$$

$$\Psi_n^2(\theta) = A_d^\top \tilde{U}_{1,n}(\theta)A_d - A_d^\top \tilde{U}_{2,n}(\theta)A_d + A_d^\top \tilde{U}_{2,n}(\theta)A_d.$$  

System (1) is GES if and only if there exist positive scalars $\alpha_1$, $\alpha_2$, $\alpha_3$ such that $\mathcal{V}_n$ defined by (14) satisfies, for any $x_t$ in $\mathcal{D}$, inequalities

$$\alpha_1 \|x_t\|_2^2 \leq \mathcal{V}_n(x_t) \leq \alpha_2 \|x_t\|_2^2,$$

(17a)

$$\mathcal{V}_n(x_t) \leq -\alpha_3 \|x_t\|_2^2.$$

(17b)

Proof: Trivially, the sufficiency of the statement is verified by application of the Lyapunov theorem. For the necessity of the proposed statement, let us first note that the right-hand part of (17a) is directly obtained because the Lyapunov functional is quadratic with respect to $x_t$. Let now focus on the two remained inequalities. Concerning (17b), the time-derivative of $\mathcal{V}_n = \mathcal{V} - \mathcal{V}_n$, along (1) given by (7) and (15) leads to

$$\dot{\mathcal{V}}_n(x_t) = -\frac{1}{h} \int_{-h}^0 \left[ x_t(0) \otimes x_t(\theta) \right]^\top W_1 x_t(0) + \frac{1}{2} W_2 x_t(0) x_t(\theta) + \mathcal{V}_n(x_t) \right] d\theta$$

$$-2 \langle A_dx_t(0) + A_dx_t(\theta_1) \rangle^\top \int_{-h}^0 \tilde{U}_{1,n}(\theta)A_dx_t(\theta)d\theta$$

$$+ 2x_t^\top(0) \left[ \left( \tilde{U}_{1,n}(\theta)A_dx_t(\theta) \right)^\top + \int_{-h}^0 \tilde{U}_{1,n}(\theta)A_dx_t(\theta)d\theta \right]$$

$$- 2 \int_{-h}^0 x_t^\top(\theta_1)A_d^\top \tilde{U}_{2,n}(\theta_2 - \theta_1)A_dx_t(\theta_2) d\theta_1 - \frac{1}{h} \int_{-h}^0 x_t^\top(\theta) \left( \frac{\theta + h}{2h} W_2 + W_3 \right) x_t(\theta) d\theta,$$

(13)

The last term vanishes and the previous expression boils down to

$$\dot{\mathcal{V}}_n(x_t) = -\frac{1}{h} \int_{-h}^0 \left[ x_t(0) \otimes x_t(\theta) \right]^\top \Psi_n(\theta) \left[ x_t(0) \otimes x_t(\theta) \right] d\theta,$$

(18)
where \( \Psi_n \) is given in (16). Therefore if matrix \( \Psi_n \) is positive definite there exists a sufficiently small \( \alpha_3 > 0 \) such that \( \Psi_n(\theta) \succeq \alpha_3 J_n \), which yields to (17b).

In order to ensure the left-hand part of (17a), let us introduce the following functional

\[
\mathcal{W}_n(x_t) = \mathcal{V}_n(x_t) - \alpha_1 \|x_t\|^2. \tag{19}
\]

According to the previous calculations (18), differentiating \( \mathcal{W}_n \) along the trajectories of (1) leads to

\[
\dot{\mathcal{W}}_n(x_t) = -\frac{1}{h} \int_{-h}^{0} \left[ x_t^{(0)}(\theta) \begin{bmatrix} x_t^{(0)}(\theta) \\ x_t^{(-\theta)}(\theta) \end{bmatrix}^T \right] \Psi_n \left[ \begin{bmatrix} x_t^{(0)}(\theta) \\ x_t^{(-\theta)}(\theta) \end{bmatrix} \right] \theta d\theta - \alpha_1 \begin{bmatrix} x_t^{(0)}(\theta) \\ x_t^{(-\theta)}(\theta) \end{bmatrix}^T \begin{bmatrix} \mathcal{H}(A_1) + \mathcal{I}_n & A_d \mathcal{I}_n^T \\
A_d & -\mathcal{I}_n \end{bmatrix} \begin{bmatrix} x_t^{(0)}(\theta) \\ x_t^{(-\theta)}(\theta) \end{bmatrix}. \tag{20}
\]

If \( \Psi_n \) is positive definite, then there exists a sufficiently small \( \alpha_1 > 0 \) such that \( \mathcal{W}_n(x_t) \) is negative definite. Integrating then \( \mathcal{W}_n(x_t) \) from \( t \) to infinity yields

\[
\lim_{T \to \infty} \mathcal{W}_n(x_T) - \mathcal{W}_n(x_t) = -\mathcal{W}_n(x_t) \leq 0,
\]

where we have used the assumption that system (1) is GES meaning that \( \mathcal{W}_n(x_T) \to 0 \) as \( T \to \infty \). Hence, (19) ensures that there exists a sufficiently small \( \alpha_1 > 0 \) such that the right-hand part of inequality (17a) holds.

In the following, inequality (8a) in Theorem 1 and inequality (17b) in Theorem 2 are translated into a numerical condition.

### 3.3 Necessary and sufficient LMI condition of stability

For any \((P_n, R, S) \in \mathbb{S}^{(n+1)n_x} \times \mathbb{S}^{n_x} \times \mathbb{S}^{n_x} \), introduce the Lyapunov candidate functional considered in Seuret and Gouaisbaut (2014, 2015)

\[
\mathcal{V}_n(x_t) = \int_{-h}^{0} x_t^{(0)}(\theta) \begin{bmatrix} A_1 & \mathcal{I}_n \end{bmatrix} \begin{bmatrix} x_t^{(0)}(\theta) \\ \mathcal{I}_n x_t^{(-\theta)}(\theta) \end{bmatrix} d\theta + \frac{1}{h} \int_{-h}^{0} x_t^{(0)}(\theta) R x_t(\theta) d\theta. \tag{21}
\]

Using an integration by parts, the time-derivative of \( \mathcal{V}_n \) along the trajectories of system (1) is given by

\[
\dot{\mathcal{V}}_n(x_t) = 2 \int_{-h}^{0} x_t^{(0)}(\theta) \begin{bmatrix} A_1 & \mathcal{I}_n \end{bmatrix} \mathcal{L}_n \begin{bmatrix} x_t^{(0)}(\theta) \\ \mathcal{I}_n x_t^{(-\theta)}(\theta) \end{bmatrix} d\theta + \frac{1}{h} \int_{-h}^{0} x_t^{(0)}(\theta) R x_t(\theta) d\theta,
\]

where the derivative matrix of Legendre polynomials is

\[
\mathcal{L}_n = -\text{tril}(\ell_n(1) \mathcal{L}_n) + \alpha_3 \ell_n(0) \mathcal{L}_n, \tag{22}
\]

Theorem 3. For a given \( n \in \mathbb{N}^* \), assume that inequality (16) holds (i.e. \( \Psi_n(\theta) \succeq \alpha_3 J_n \), for all \( \theta \in [-h, 0] \)).

System (1) is GES if and only if there exist matrices \((P_n, S, R) \in \mathbb{S}^{(n+1)n_x} \times \mathbb{S}^{n_x} \times \mathbb{S}^{n_x} \) the following linear matrix inequalities hold

\[
\Xi_n^+ = P_n + I_n^S > 0,
\]

\[
\Xi_n^- = \begin{bmatrix} \mathcal{H}(P_n A_n) + C_n^T (R + S) C_n & \frac{1}{h} \mathcal{I}_n^R P_n B_n \\ S & 0 \end{bmatrix} < 0, \tag{24}
\]

where matrices are defined by

\[
I_n^S = \begin{bmatrix} 0 & 0 \\ 0 & I_n^S \end{bmatrix}, \quad A_n = \begin{bmatrix} A_d & 0 \\ A_d & -\mathcal{I}_n \end{bmatrix}, \quad B_n = \begin{bmatrix} A_d \\ -\mathcal{I}_n \end{bmatrix}, \quad C_n = \begin{bmatrix} 0 \\ I_n^S \end{bmatrix}.
\]

Proof: Firstly, the proof of the sufficiency is provided in Seuret and Gouaisbaut (2015) using for a given order \( n \) in \( \mathbb{N}^* \) the Lyapunov candidate functional given by (21) and applying the Lyapunov theorem.

Secondly, to prove the necessity, we take support on Theorem 2. For all \( W_1, W_2 \) and \( W_3 \) in \( \mathbb{S}^{n_x} \), let matrices

\[
P_n = \begin{bmatrix} U(0) & Q_n \end{bmatrix}, \quad R = W_2, \quad S = W_3, \tag{25}
\]

\[
Q_n = \int_{-h}^{0} U(\theta + h) A_d \ell_n(0)(\theta) R x_t(\theta) d\theta,
\]

\[
T_n = \int_{-h}^{0} \mathcal{I}_n \ell_n(\theta) A_d^T U(\theta - 1 - \theta) \mathcal{I}_n \ell_n(\theta) R x_t(\theta) d\theta.
\]

Note that \((P_n, R, S) \) belongs to \( \mathbb{S}^{(n+1)n_x} \times \mathbb{S}^{n_x} \times \mathbb{S}^{n_x} \) using the symmetric property of \( U \). Moreover, the Lyapunov candidate functional \( \mathcal{V}_n \) given by (21) is the Legendre approximation (14) of the Lyapunov converse functional \( \mathcal{V} \). Assume that inequality (16) holds at order \( n \) and that system (1) is GES. Applying (8a) in Theorem 1 and (17b) in Theorem 2, there exist positive scalars \( \alpha_1, \alpha_3 \) such for the following inequalities hold

\[
\alpha_1 \|x_t\|^2 + \int_{-h}^{0} x_t^{(0)}(\theta) \left( \frac{\theta + h}{R} \right) x_t(\theta) d\theta \leq \mathcal{V}(x_t), \tag{26a}
\]

\[
\mathcal{V}(x_t) \leq -\alpha_3 \|x_t\|^2. \tag{26b}
\]

Then, these inequalities are applied for \( x_t \in \mathcal{D}_n \subset \mathcal{D} \) given by

\[
\mathcal{D}_n = \begin{cases} \varphi_0 \ell_n(0) & \text{if } \theta = 0, \\
\varphi_0 \ell_n(1) & \text{if } \theta \in (-h, 0), \\
\varphi_h \ell_n(0) & \text{if } \theta = -h, \\
\varphi_h \ell_n(1) & \text{if } \theta \in (-h, 0), \\
\varphi_0 \ell_n(0) \varphi_h \ell_n(1)^T & \text{if } \theta \in \mathbb{R}^{(n+1)n_x}.
\end{cases}
\]

Thus, inequalities (26a), (26b) lead to \( \Xi_n^+ > 0 \) and \( \Xi_n^- < 0 \), respectively, which concludes the proof.

Theorem 3 provides a necessary and sufficient LMI condition for the stability of system (1). Nonetheless, it does not guarantee the existence of an order \( n \) such that the LMI must be satisfied. The estimation of this order is reserved to the next section.

### 4. ESTIMATION OF THE NECESSARY ORDER

#### 4.1 Convergence properties

In the light of Dunkl and Xu (2001), we provide convergence properties satisfied by Legendre polynomial approximation in order to estimate an order from which the necessary and sufficient stability condition holds.

Firstly, the Lyapunov matrix \( U \) associated to \( W \) defined in (5) is continuous on \([-h, h]\) and satisfies
where Theorem 3 holds, as explained below.

\[ \text{The proof is provided in Bajodek (2022).} \]

**Property 1.** For all \( n \geq 6 \), the Legendre approximation error \( \hat{U}_{1,n} \) satisfies the inequalities

\[
\sup_{[-h,0]} \left| \hat{U}_{1,n} \right| \leq \frac{\mu^{n-|\mu|} \rho_1}{(n - \frac{3}{2}) \cdots (|\mu| + \frac{3}{2})} |W|,
\]

\[
h \sup_{[-h,0]} \left| \hat{U}_{1,n}' \right| \leq \frac{\mu^{n-|\mu|} \rho_1}{(n - \frac{3}{2}) \cdots (|\mu| + \frac{3}{2})} |W|,
\]

where

\[ \mu = h |M|, \quad \rho_1 = \sqrt{\frac{2\pi}{|\mu|}} \rho, \]

and matrices \( M \), \( N \) and \( W \) are given by \((6)\).

**Proof:** The proof can be found in (Wang and Xiang, 2012, Theorem 2.5) using Legendre polynomials properties and \( d = n - 1 - |\mu| \) successive integrations by parts. \( \square \)

**Property 2.** For any \( n \geq 4 \), the Legendre approximation error \( \hat{U}_{2,n} \) satisfies the inequality

\[
\sup_{\theta \in [-h,0]} \left| \hat{U}_{2,n} \right| \leq \frac{\rho_2}{\sqrt{n - 3}} |W|,
\]

where

\[ \rho_2 = \sqrt{2\pi h (1 + \sqrt{\pi} \sqrt{h} |M| |M^2 N^{-1}|)}, \]

and matrices \( M \), \( N \) and \( W \) are given by \((6)\).

**Proof:** The proof is provided in Bajodek (2022). \( \square \)

The convergence properties of Legendre polynomial approximation ensure the existence of an order \( n^* \) from which Theorem 3 holds, as explained below.

\[ \text{The following theorem estimates the orders for which} \]

\[ \text{Theorem 4.} \]

\[ \text{Theorem 4 holds for orders} \quad n \geq 6 \quad \text{for which the following inequality holds} \]

\[ 1 - \frac{\mu^{n-|\mu|} \rho_1}{(n - \frac{3}{2}) \cdots (|\mu| + \frac{3}{2})} - \frac{\rho_1^2}{\sqrt{n - 3}} \geq 0. \]

\[ \text{where scalars} \quad \rho_1, \rho_2 \text{are equal to} \]

\[ \rho_1 = (3 + |A| + \frac{1}{N}) (2 + h) |A| \rho_1, \]

\[ \rho_2 = 2(2 + h) |A| \rho_2, \]

**Proof:** Choosing matrices \( W_1 = I_{n^*}, W_2 = h I_{n^*} \) and \( W_3 = I_{n^*} \), it is worth noticing that \( \Psi_{n^*}^1 \) and \( \Psi_{n^*}^2 \) given by \((16)\) are upper bounded by

\[ \left| \Psi_{n^*}^1 \right| \leq \left( \left| A \right| + \frac{3}{N} \right) \frac{\mu^{n-|\mu|} \rho_1}{(n - \frac{3}{2}) \cdots (|\mu| + \frac{3}{2})} + \frac{|A| \rho_2}{\sqrt{n - 3}} (2 + h) |A|, \]

\[ \left| \Psi_{n^*}^2 \right| \leq \left( \left| A \right| + \frac{3}{N} \right) \frac{\mu^{n-|\mu|} \rho_1}{(n - \frac{3}{2}) \cdots (|\mu| + \frac{3}{2})} + \frac{|A| \rho_2}{\sqrt{n - 3}} (2 + h) |A|^2. \]

From Schur complement, inequality \((16)\) is satisfied under the conditions

\[ 1 - \left( \left| A \right| + \frac{3}{N} \right) \frac{\mu^{n-|\mu|} \rho_1}{(n - \frac{3}{2}) \cdots (|\mu| + \frac{3}{2})} + \frac{|A| \rho_2}{\sqrt{n - 3}} (2 + h) |A| \geq 0, \]

\[ 1 - \left( \left| A \right| + \frac{3}{N} \right) \frac{\mu^{n-|\mu|} \rho_1}{(n - \frac{3}{2}) \cdots (|\mu| + \frac{3}{2})} + \frac{|A| \rho_2}{\sqrt{n - 3}} (2 + h) |A| \geq 0, \]

\[ 1 - \left( \left| A \right| + \frac{3}{N} \right) \frac{\mu^{n-|\mu|} \rho_1}{(n - \frac{3}{2}) \cdots (|\mu| + \frac{3}{2})} + \frac{|A| \rho_2}{\sqrt{n - 3}} (2 + h) |A| \geq 0. \]

Consequently, the estimated order \( n^* \) satisfy \((33)\), which concludes the proof. \( \square \)

Thanks to the approximation of \( U \) by Legendre polynomials and leaning on the supergeometric convergence rate of error \( \hat{U}_{1,n} \), we greatly reduce the estimate of the order \( n^* \) proposed in Bajodek et al. (2022). These estimated orders are shown in the last example section.
5. NUMERICAL EXAMPLE

Consider the system (1) with
\[ A = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}, \quad A_2 = \begin{bmatrix} 0 & 0 \\ -k_1 & -k_2 \end{bmatrix}, \quad h = 1, \] (36)
for proportional gains \( k_1 > 0 \) and \( k_2 > 0 \).

Figure 1 reports the necessary orders \( n^* \) given by (33) that corresponds to system (36) for several gains \((k_1, k_2)\) in \([0,1] \times [0,1.5] \). These orders \( n^* \) still very large to test the necessary and sufficient LMI conditions (24).

As a complement, Figure 2 reports the sufficient order \( n \) such that our sufficient condition of stability holds. Increasing the order \( n \) from 1 to \( n^* \), we are looking for the first order \( n \) from which the LMI condition (24) is true. One remarks that there are lower than the necessary order, which leaves a room for forthcoming improvements.

6. CONCLUSIONS

In this work, three steps leading to necessary and sufficient LMI conditions of stability are highlighted. First, the complete Lyapunov functional is presented. Second, from Theorem 2, we are now able to quantify the degree of conservatism introduced by an approximation process. Finally, the necessary and sufficient Legendre-LMI test provided by Theorem 3 is established. The size of the LMI test can be calculated thanks to Theorem 4.

Following the same methodology, this work paves the way to develop new LMI conditions for larger classes of systems. Future directions of research concern time-delay systems with multiple delays (see Alexandrova and Zhabko (2021)), distributed delays (see Egorov et al. (2017)) or non linear delay systems (see Di Ferdinando et al. (2021)). More generally, an extension to linear ordinary-partial interconnected differential equations would be promising to regard.

Future works could also be dedicated to the reduction of the necessary order \( n^* \) from which the necessary and sufficient condition holds. The goal would be to get closer to the sufficient order \( n \). To do so, we could consider other pair of matrices \( W_1, W_2 \) and \( W_3 \) and treat directly the necessary condition \( \Psi_n > 0 \) or investigate other pseudospectral methods.

REFERENCES


