

Appendix

Matlab Programs

P-1 : Matlab Code for the Computation of Controlled Trajectories and Steering Control of Semi-linear non autonomous discrete time system

Chapter 3 Example 3.6.1 is solved using this program.

```
%%-----  
%%   System Considered :  
%%            $x(t+1) = A(t)x(t) + B(t)u(t) + f(t, x(t)),$   
%%            $t \in N_0 = \{0, 1, 2, \dots\}$   
%%   A(t) : Sequence of real  $n \times n$  matrices defined in function A.m  
%%   B(t) : Sequence of real  $n \times m$  matrices defined in function B.m  
%%   f      : nonlinear function  
%%   x0     : Initial State - column vector of size n  
%%   x1     : Final State - column vector of size n
```

```

%%  N      : Final time (system should reach from x0 to x1 in interval
%%           [0,N])
%%  W_r    : Reachability Grammian
%%-----%
clear all

clc

k0=input('Enter initial point k0 ')
k1=input(' Enter final point k1 ')
nd=input('Enter number of points where solution is required nd ')
h=(k1-k0)/nd;
x0=input('Enter initial State x0 ')
x1=input('Enter final State x1 ')
u0=input('Enter initial control u0 ')
%-----%

%The following values are taken for the computation for example 3.6.1

%k0=0;
%k1=1;
%nd=10;
%u0=0;
%x0=[4 -4]';
%x1=[-4 4]';

%-----%

d=1;
for i=k0:h:k1

```

```

    u(:,d)=u0;
    d=d+1;
end t=1;
for i=k0:h:k1
    x(:,t)=x0;
    t=t+1;
end
prevx=x;
prevu=u;

%-----%
% Following part computes reachability Gramian W_r as per equation
% 3.1.6 and checks whether the system is controllable or not using
% W_r. Computation of transition matrix is done in function trans1.m
% according to equation 2.4.3. If system is not controllable then
% procedure will be stopped.
%-----%
REASUM=0;
for i=k0:h:k1-h
    TM=trans1(i+h,k1,h);
    REASUM=REASUM + TM *B(i)*B(i)'*TM';
end
WR=REASUM;
r=det(WR);
if r==0
    disp('Linear system is not controllable');
    error('');

```

```

else
    disp('Linear system is controllable');
end
INVWR=inv(WR);
TMfix=trans1(k0,k1,h);
fix1=x1-TMfix*x0;

%Iteration loop

for count=1:1:2
    t=1;
    %-----%
    % Following part of the program computes the state x according to the
    % formula mentioned in equation 3.1.3
    %-----%
    for i=k0+h:h:k1
        t=t+1;
        d=1;
        TM1=trans1(k0,i,h);
        sum1=0;
        for j=k0:h:i-h
            TM2=trans1(j+h,i,h);
            sum1=sum1+(TM2*B(j))*prevu(:,d);
            d=d+1;
        end
        sum2=0;
        d=1;

```

```

for l=k0:h:i-h
    tempf=[sin(prevx(:,d)).^2 cos(prevx(:,d)).^2];
    f=(1/5)*[tempf(1) tempf(4)]';
    TM3= trans1(l+h,i,h);
    sum2=sum2+TM3 *f;
    d=d+1;
end
x(:,t)=TM1*x0+sum1+sum2;
end

%-----%
% Following part of the program computes the control u according
% to the algorithm given in equation 3.1.5
%-----%

p=1;
for i=k0:h:k1-h
    d=1;
    TM4=trans1(i+h,k1,h);
    sum3=0;
    for j=k0:h:k1-h
        tempf=[sin(x(:,d)).^2 cos(x(:,d)).^2];
        f=(1/5)*[tempf(1) tempf(4) ]';
        TM5=trans1(j+h,k1,h);
        sum3=sum3+TM5*f;
        d=d+1;
    end
    tcon=B(i)'*TM4'*INVWR*(fix1-sum3);
    u(:,p)=tcon;

```

```

        p=p+1;
    end
    iteration=count
    prevu= u;
    x
    pause
    prevx=x;
end
%-----%
% Plotting the graph of the solution with computed control verses time :
%-----%
t = k0:h:k1;
plot(t,x,'linewidth',2,'color',[0,.6,0])
title('Controlled States in nonlinear nonautonomous case')
xlabel('Time (t) ')
ylabel('State (x)')
grid

%-----%
%Function file for matrix A used for computation in example 3.6.1
%-----%
function [ funA ] = A(t)
    funA = 1/4* [cos(2*t) 1; t^2 cos(t)^2];
return;
%-----%
%Function file for matrix B used for computation in example 3.6.1
%-----%

```

```

function funB = B(t)

    funB = [.5 .5*t]';

return;

%-----

%Following function computes state transition matrix according to formula 2.4.
%-----

function phi = trans1(k0,k1,h)

    phi=eye(2);
    if (k0==k1)
        phi=eye(2);
    else
        for l=k1-h:-h:k0
            phi=phi*A(i);
        end
    end
end

```

P-2 : Matlab Code for the Computation of Controlled Trajectories and Steering Control of Semi-linear Autonomous Discrete-time System

Chapter 3 Example 3.6.2 is solved using this program.

```

%%-----%
%%   System Considered :  $x(t+1) = Ax(t) + Bu(t) + f(t, x(t))$ ,  $t \in N_0$ 
%%    $N_0 = \{0, 1, 2, \dots\}$ 
%%   A : Constant  $n \times n$  real matrix

```

```

%% B : Constant n x m real matrix
%% f : nonlinear function
%% x0 : Initial State - column vector of size n
%% x1 : Final State - column vector of size n
%% N : Final time (system should reach from x0 to x1 in interval [0,N])
%% W_r : Controllability Grammian
%% trans() function is used to compute transition matrix
%%-----%

k0=input('Enter initial point k0 ') k1=input(' Enter final point k1 ')
nd=input('Enter number of points where solution is required nd ')
h=(k1-k0)/nd;
x0=input('Enter initial State x0 ')
x1=input('Enter final State x1 ')
u0=input('Enter initial control u0 ')
A=input('Enter matrix A ')
B=input('Enter matrix B')
%-----%
%%Following data are taken for computation in example 3.6.2
%-----%
%k0=0;
%k1=1;
%nd=10;
%u0=[0];
%x0=[50 -50]';
%x1=[-50 50]';
%A=[1.3511 0.0239; 0.1195 1.0524];

```

```

%B=[.0237 .0319]';
%%-----
[n,d]=size(A);
d=1;
for i=k0:h:k1
    u(:,d)=u0;
    d=d+1;
end
t=1;
for i=k0:h:k1
    x(:,t)=x0;
    t=t+1;
end
prevx=x;
prevu=u;

%-----%
% Following part computes reachability Gramian W_r as per equation 3.1.6
% using A and B as constant matrices and checks whether the
% system is controllable or not using W_r. Computation of transition
% matrix is done in function trans.m according to equation 2.4.4.
%If system is not controllable then procedure will be stopped.
%-----%
REASUM=0;
for i=k0:h:k1-h
    TM=trans(A,i+h,k1,h);
    REASUM=REASUM + TM *B*B'*TM';

```

```
end

WR=REASUM;
r=det(WR);

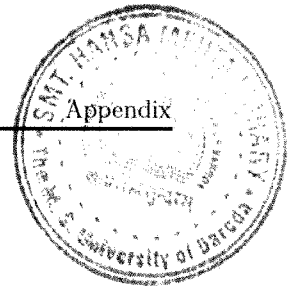
if r==0
    disp('Linear system is not controllable');
    error('');
else
    disp('Linear system is controllable');
end

INVWR=inv(WR);
TMfix=trans(A,k0,k1,h);
fix1=x1-TMfix*x0;

%Iteration loop

for count=1:1:2
    t=1;
    %-----%
    % Following part of the program computes the state x according to the
    % formula mentioned in equation 3.1.3
    %-----%

    for i=k0+h:h:k1
        t=t+1;
        d=1;
```



```

    TM1=trans(A,k0,i,h);
    sum1=0;
    for j=k0:h:i-h
        TM2=trans(A,j+h,i,h);
        sum1=sum1+(TM2*B)*prevu(:,d);
        d=d+1;
    end
    sum2=0;
    d=1;
    for l=k0:h:i-h
        tempf=(1/5)*[sin(prevx(:,d)).^2 cos(prevx(:,d)).^2];
        f= [tempf(1) tempf(4)]';
        TM3=trans(A,l+h,i,h);
        sum2=sum2+TM3 *f;
        d=d+1;
    end
    x(:,t)=TM1*x0+sum1+sum2;

end

%-----
% Following part of the program computes the control u according
% to the algorithm given in equation 3.1.5
%-----

p=1;
for i=k0:h:k1-h
    d=1;
    TM4=trans(A,i+h,k1,h);
    sum3=0;

```

```

    for j=k0:h:k1-h
        tempf=[sin(x(:,d)).^2 cos(x(:,d)).^2];
        f=(1/5)*[tempf(1) tempf(4) ]';
        TM5=trans(A,j+h,k1,h);
        sum3=sum3+TM5*f;
        d=d+1;
    end
    tcon=B'*TM4'*INVWR*(fix1-sum3);
    u(:,p)=tcon;
    p=p+1;
end

iteration=count
prevu= u;
prevx=x;
end
%-----
% Plotting the graph of the solution with computed control verses time :
%-----
t = k0:h:k1
plot(t,x,'LineWidth', 2, 'Color', [.6, 0, 0])
title('Controlled States of nonlinear autonomous system')
xlabel('Time (t) ')
ylabel('State (x)')
grid
%-----
%Following function computes the transition matrix using formula 2.2.4

```

```

function phi = trans(A, k0,k1,h)

phi=eye(2);
if (k0==k1)
    phi=eye(2);
else
    for l=k1-h:-h:k0
        phi=phi*A;
    end
end
end

```

P-3 : Matlab Code for the Computation of Controlled Trajectories and Steering Control of discrete-time linear Volterra system using controller defined in equation 4.2.4

Chapter 4 Example 4.4.1 is solved using this program.

```

%%-----%
% System Considered :  $x(t+1) = \sum_{i=0}^{N_0} A(t)x(t-i) + B(t)u(t)$ ,  $t \in N_0$ 
%%  $N_0 = \{0, 1, 2, \dots\}$ 
%%  $A(t)$  : Sequence of real  $n \times n$  matrices defined in function A.m
%%  $B(t)$  : Sequence of real  $n \times m$  matrices defined in function B.m
%%  $u(t)$ : Sequence of control vectors - column vector of size m
%%  $f$  : nonlinear function
%%  $x_0$  : Initial State - column vector of size n

```

```

%%  x1 : Final State - column vector of size n
%%  N : Final time (system should reach from x0 to x1 in interval [0,N])
%%  W_c : Controllability Matrix
%%  RREF(): produces row echelon form of argument
%%-----%

%-----%

% This program checks whether the linear Volterra system is controllable
% or not using the Kalman type rank condition. It also computes the
% steering control and shows that for linear controllable system, any
% initial state can be steered to final state.
%-----%

clear all

clc

nd=input('Enter number of iterations ')
x0=input('Enter initial state ')
x1=input('Enter initial state ')

%-----%

% Following data are taken to compute the example 4.4.1
%-----%

nd=5;
x0=[1 -1]';
x1=[-20 1]';
x(:,1)=x0;
tQ(:, :, 1)=eye(2);
W = [];

```

```

%-----%
%following loop computes values of operator Q_t defined in 4.1.3
%and controllability matrix W stated in equation 4.2.1
%-----%
for t = 1 : 1: nd
    sum=zeros(2);
    W=[W  tQ(:, :, t)*B(nd-t)];
    for i = 0:1:t-1
        sum = sum + A(i)*tQ(:, :, t-i);
    end
    tQ(:, :, t+1)=sum;
end
W [row,col]=size(W);
rankValueW=rank(W);
%-----%
%Following part checks Kalman type rank condition for controllability
%-----%
if rankValueW == 2 %size of A or n
    disp('Given linear Volterra system is controllable');
else
    disp('Given linear Volterra system is not controllable');
    error('');
end
[R,jb]=rref(W);
C=W(:,jb)
[crow,ccol]=size(C);
[jbrow,jbcol]=size(jb);

```

```

%-----
% Following portion computes the control u defined by equation 4.2.4
%-----
u =inv(C)*( x1 - tQ(:, :, nd+1)*x0)
d=1;
for t=1:1:col
    if d <= jbc col & jb(d)==t
        U(:,t)=u(d);
        d=d+1;
    else
        U(:,t)=0;
    end
end
U
%-----%
% following part steers initial state to final state in given time steps
% using the control obtained above.
%-----%
for t=1:1:nd
    sum=zeros(2,1);
    for i=1:1:t
        sum = sum + tQ(:, :, i)*B(t-i)*U(:,i);
    end;
    x(:,t+1)= sum + tQ(:, :, t+1)*x0;
end;
% Plotting the graph of the solution with computed control verses time :

```

```

t = 1:1:nd+1
plot(t,x,'LineWidth', 2, 'Color', [.6, 0, 0])
title('Controlled States using controller defined in formula 4.2.4')
xlabel('Time (t) ')
ylabel('State (x)')
grid

%-----%
%Following matrix function is used for A
%-----%
function [ funA ] = A(n)
    funA = [cos(n) sin(n); n/5 2*cos(n)];
return;

%-----%
%Following matrix function is used for matrix B
%-----%
function funB = B(n)
    funB = [.5 .5*n]';
return;

%-----%
%Following matrix function is used for transpose of matrix B
%-----%
function funB =tB(n)
    funB = [.5 .5*n];
return;

```

P-4 : Matlab Code for the Computation of Controlled Trajectories and Steering Control of discrete-time linear Volterra system using controller defined in equation 4.2.5

Chapter 4 Example 4.4.2 is solved using this program.

```
% Here all the system data are same as in example 4.4.1
clear all
clc
n=input('Enter number of time steps ')
%-----%
%Following values are taken to plot graph in example 4.4.2
%-----%
n=5;
x0=[1 -1]';
x1=[-20 1]';
x(:,1)=x0;
tQ(:, :, 1)=eye(2);
%-----%
%Following loop computes values of Q_t defined in 4.1.3 and
% reachability Grammian matrix W_cg is computed using formula defined
% in 4.1.8
%-----%
for t = 1 : 1: n
    sum=zeros(2);
    for i = 0:1:t-1
```

```

        sum = sum + A(i)*tQ(:,:,t-i);
    end
    tQ(:,:,t+1)=sum;
end
sum1=zeros(2);
for i = 1 : 1: n
    sum1 = sum1 + tQ(:,:,i)*B(n-i)*tB(n-i)*tQ(:,:,i)';
end
W_cg=sum1;
detW_cg=det(W_cg)
[row,col]=size(W_cg);
%-----%
%Following part checks invertibility of controllability
%Grammian matrix.
%-----%

if detW_cg ~= 0
    disp('Given linear Volterra system is controllable');
else
    disp('Given linear Volterra system is not controllable');
    error('');
end
i=1;
%-----%
%Following part computes steering Control.
%-----%
for i=1:1:n

```

```

    U(:,i) = tB(n-i)*tQ(:,:,i)'\*inv(W_cg)*(x1 - tQ(:,:,n+1)*x0);
end
control=U
for t=1:1:n
    sum=zeros(2,1);
    for i=1:1:t
        sum = sum + tQ(:,:,i)*B(t-i)*U(:,i);
    end;
    x(:,t+1)= sum + tQ(:,:,t+1)*x0;
end;
state = x;
%-----%
% Plotting the graph of time verses the solution using computed
%control
%-----%
t = 1:1:n+1
plot(t,x,'r')
title('Controlled States using equation 4.2.5')
xlabel('Time (t) ')
ylabel('State (x)')
grid

```

P-5 : Matlab Code to decide whether the given matrix is (sp) matrix or not (refer section 2.6.3 for the algorithm of (sp) matrix)

Chapter 5 Section 5.1

```
% Some of the examples are given here to check the functionality of
%the given function.

%a=[0 0 0 6/7;0 0 4/5 0 ; 2/3 0 0 0 ;0 1 0 0];          -- a (sp) Matrix
%a=[7/8 0 0 0 ;1/3 2/5 0 0 ;2/7 3/7 1/7 0;1/2 1/4 1/8 1/8]; -- a (sp) Matrix
%a=[0 1/5 0 0;0 2/3 0 0 ; 0 0 2/3 0;1/4 0 0 0];          -- a trivial (sp) matrix
%a=[0 0 4/7 1/3;1/3 0 2/3 0;2/5 3/5 0 0;0 0 1 0];          -- a (sp) Matrix
%a=[1/3 2/3 0 0;0 1/3 1/4 0;0 0 1/3 0;1 0 0 0];          -- a (sp) matrix
%a = [0 1 0 0;0 1/3 0 0;0 0 1/3 0;1 0 0 0];              -- a (sp) matrix
%a=[0 0 0 1;0 1/3 0 0;0 0 1/3 0;1 0 0 0];              -- Not a (Sp) matrix
%a=[0 1/3 0 0;0 1/3 0 0;0 0 1/3 0; 1/3 0 0 0];          -- a trivial (sp) matrix

%-----%
% The function displays following messages
% "True - a (sp) matrix", if the given matrix is a (sp) matrix.
% "True - a trivial (sp) matrix", if the given matrix is a trivial (sp) matrix
% "False - Not a (sp) matrix", if the given matrix is not a (sp) matrix.
%-----%

function flag_sp = issp(a)
[n,d]=size(a);
```

```
i1=0;
i2=0;

rowsum=0;
for i=1:1:n
    for j=1:1:n
        if a(i,j) < 0
            disp('False - Not a (sp) matrix');
            return;
        end
    end
end
k=0;
l=0;
for i=1:1:n
    rowsum=0;
    for j=1:1:n
        rowsum = rowsum + a(i,j);
    end
    if rowsum < 1
        k=k+1;
        i1(k)= i;
    elseif rowsum==1
        l=l+1;
        i2(l)=i;
    else
        disp('False - Not a (sp) matrix');
```

```
        return;
    end
end
if k == 0
    disp('False - Not a (sp) matrix');
    return;
end
if l == 0
    disp('True - a trivial (sp) matrix');
    return;
end

ne=1;
flag_sp = 0;
while (flag_sp == 0 ) & (ne <= n-1)
    i1size=k;
    i2size=1;
    k=0;
    for j=1:1:i2size
        t1 = i2(j);
        tk=0;
        for i = 1:1: i1size
            t2 =i1(i);
            if a(t1,t2) ~= 0
                tk=tk+1 ;
            end
        end
    end
end
```

```
        if tk > 0
            k = k + 1;
            reci1(k) = t1;
        end
    end

    if k == 0
        disp('False - Not a (sp) matrix');
        return;
    end

    l=0;
    for j=1:1:i2size
        t1 = i2(j);
        t=0 ;
        for i = 1:1:i1size
            t2 =i1(i);
            if a(t1,t2) == 0
                t=t+1 ;
            end
        end
        if t == i1size
            l = l + 1;
            reci2(l) = t1;
        end
    end
end
```

```
recr1size = k;
recr2size = 1;
if recr1size == i2size
    m=0;
    for i = 1:1: recr1size
        t1=reci1(i);
        for j = 1:1:i2size
            t2 = i2(j);
            if t1 == t2
                m = m+1;
            end
        end
    end
end

if m == i2size & recr2size == 0
    flag_sp = 1;
else
    i1 = reci1;
    i2= reci2 ;
    ne=ne+1;
    recr1size = 0;
    recr2size = 0;
end
else
    i1 = reci1;
    i2 = reci2 ;
    ne=ne+1;
```

```

        recr1size = 0;
        recr2size = 0;
    end
end

if flag_sp == 1
    disp('True - a (sp) matrix')
else
    disp('False - Not a (sp) matrix')
end

```

P-6 : Matlab code for asymptotic behavior of null solution

Chapter 5 Example 5.1.1 is solved using this program.

```

%-----
%%   System Considered :  $x(t+1) = Ax(t) + f(t, x(t))$ ,  $t \in N_0$ 
%%    $N_0 = \{0, 1, 2, \dots\}$ 
%%   A : Constant Matrix of order  $n \times n$ 
%%   f : Nonlinear function
%%   n : order of A
%%   x0 : Initial State - column vector of size n
%% issp() : Function checks whether the given matrix is (sp) matrix or not.
%-----%
clc
clear all

A = input('Enter matrix A')

```

```

flag=issp(A)
if flag==0
    disp('Not a (sp) matrix')
    exit();
end
x0=input('Enter the initial state ')
n=input('Enter no.iterations to reach to null solution ')
%-----%
%Graph is drawn using the following data
%-----%
%a=[0 1 0 0;0 1/3 0 0;0 0 1/3 0;1 0 0 0];
%x0=[1 -1 1 -1]' ;
%n=12;
t=1;
for i=1:n
    x(:,t)=x0;
    t=t+1;
end
t=1;
for i= 1 :n
    t=t+1;
    f=1/i^2 * [5*x(1,i)*sin(x(1,i))/4 x(2,i)*cos(x(2,i))/4
    x(3,i)*sin(x(1,i))*cos(x(3,i))/4 x(4,i)*cos(2*x(2,i))/4]';
    x(:,t)= A*x(:,t-1)+ f;
end
x
%-----%

```

```
%Plot showing the asymptotic behavior of null solution
%-----%
t=1:1:n+1
plot(t,x)
title('Asymptotic behavior of State')
xlabel('Time (t) ')
ylabel('State (x)')
```

P-7 : Matlab Code for the Computation of asymptotic behavior of null solution

Chapter 5 Example 5.2.1 is solved using this program.

```
%%-----%
%% Systems Considered :
%% Nonlinear system
%%  $y(t+1) = A(t)y(t) + \sum_{r=t_0}^t B(t-r)y(r) + f(t, y(t)), t \in N_0$ 
%% and Linear System
%%  $x(t+1) = A(t)x(t) + \sum_{r=t_0}^t B(t-r)x(r)$ 
%% A(t) : Sequence of real  $n \times n$  matrices defined in function A.m
%% B(t) : Sequence of real  $n \times m$  matrices defined in function B.m
%% f : nonlinear function
%% x0 : Initial State - column vector of size n
%% N : Final time
%%-----%
%-----%
```

```

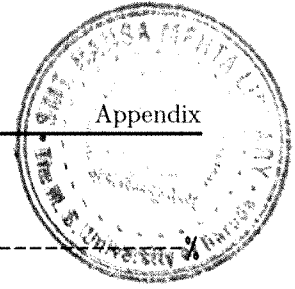
%Following program checks whether the linear system satisfies the
%Dichotomy condition or not and computes the solution of linear and
% nonlinear Volterra systems.
%-----%
clear all
clc
x0=[1 -1]';
x(:,1)=x0;
Phi(:,:,1)=eye(2);
nd=5;
prevx=x;
infy=5;
%-----%
%following parts computes fundamental matrix Phi.
%-----%
for t = 1 : 1: infy
    sumr=zeros(2);
    for r = 0:1:t-1
        sumr = sumr + B(t-1-r)*Phi(:,:,r+1);
    end
    Phi(:,:,t+1)=A(t)*Phi(:,:,t)+sumr;
end
Phi;
%-----%
% By the observation of the values of Phi, we can see that matrix P
% can be defined as follows.
%-----%

```

```

P=[1 0;0 0];
P1=eye(2)-P;
d=1;
for n=1:1:nd
    d=1;
    for m=1:1:n
        c1=Phi(:,n+1)*P*inv(Phi(:,m+1));
        con1(:,d)= norm(c1);
        d=d+1;
        if m==n
            minCon1(:,n)=max(con1);
        end
    end
end
minCon1
for m=1:1:nd
    d=1;
    for n=1:1:m
        con2(:,d)=norm(Phi(:,n+1)*P1*inv(Phi(:,m+1)));
        d=d+1;
        if n==m
            minCon2(:,m)=max(con2);
        end
    end
end
minCon2
pause

```



```
%-----%
%In this example we can find M=1. Hence the given linear system
%satisfies the dichotomy condition with M=1. Folowing part computes
%the solution x of semi-linear system.
%-----%

y0=x0;
y(:,1)=y0;
prevy=y;
d=1;
eps=0.004
for t=1:1:infy
    sumr=0;
    for r=0:1:t-1
        tempf=eps/(r+1)^5*[sin(prevy(:,r+1)) (1-cos(prevy(:,r+1)))];
        f=[tempf(1) tempf(4)]';
        sumr=sumr + Phi(:, :, t-r)*f;
    end
    y(:,t+1)=Phi(:, :, t+1)*y0+sumr;
    d=d+1;
    prevy=y;
end
y
pause
%-----%
% Following part shows the solution of the linear system
%-----%
d=1;
```

```
for t=1:1:infy
    x(:,d+1)=Phi(:, :, t+1)*x0;
    d=d+1;
end
x
pause
```

```
%-----
```

```
%
```

```
function [ Mat_A ] = A(n)
```

```
    Mat_A=[1/exp(n) 0; 0 (n+1)];
```

```
return;
```

```
%-----
```

```
function [ Mat_B ] = B(n)
```

```
    Mat_B=[4^(-n-1) 0; 0 3^(-n-1)];
```

```
return;
```

```
%-----
```