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Stability and Stabilization of Periodic Piecewise Positive Systems: A Time Segmentation Approach

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Abstract

This paper is concerned with the stability analysis and stabilization of periodic piecewise positive systems. By constructing a time-scheduled co-positive Lyapunov function with a time segmentation approach, an equivalent stability condition, determined via linear programming, for periodic piecewise positive systems is established. Based on the asymptotic stability condition, the spectral radius characterization of the state transition matrix is proposed. The relation between the spectral radius of the state transition matrix and the convergent rate of the system is also revealed. An iterative algorithm is developed to stabilize the system by decreasing the spectral radius of the state transition matrix. Finally, numerical examples are given to illustrate the results.

KEYWORDS:

Decay rate; Periodic piecewise systems; Positive systems; Stability; Stabilization

1 | INTRODUCTION

Positive systems, whose state is always in the nonnegative orthant, have drawn increasing attention in recent decades. Due to the positivity of the state, the systems feature a couple of advantages in theoretical research, including decrease of the complexity of stability conditions [1, 2], simplification of the characterization for some input-output gains, like L_1 - and L_∞ -gains, which were first considered in [3], and reduction of conservativeness of conditions for stability and input-output gain analysis for some kinds of positive systems [4, 5], and therefore have a wide range of applications in engineering fields, including disease transmission [6], networked fluid flow [7] and viral infection [8].

Different kinds of systems with positivities have been investigated, including Markov jump systems [9, 10, 11], periodic systems [12, 13], singular systems [14, 15, 16], switched systems [17, 18, 19, 20, 21, 22], time-delay systems [23, 24, 25, 26, 27], etc. For linear continuous time-invariant positive systems, the stability, L_1 - and L_∞ -gain can be characterized by the linear inequality. This represents a significant reduction of the number of decision parameters for analyzing the stability of positive systems when compared with the linear matrix inequality approach for that of general linear systems. Therefore, linear programming formulations, which are based on linear co-positive Lyapunov functions, have been developed to study stability and input-output gain of different kinds of positive systems.

As a special kind of positive systems, periodic piecewise positive systems have numerous applications, including traffic systems [28] and medical treatments [29]. In previous

⁰Abbreviations: ANA, anti-nuclear antibodies; APC, antigen-presenting cells; IRF, interferon regulatory factor

work, the above applications were always modeled as positive switched systems, which can be found in [7] and [30]. By ignoring the inherent periodicity and fixed time interval of each subsystem, the obtained results are more conservative for those practical applications. By using periodic piecewise positive systems for characterization, the obtained analytical results will be sharper. In recent years, increasing attention has been paid to periodic piecewise systems [31, 32, 33, 34, 35, 36], which can be seen as a special kind of switched systems consisting of several time-invariant subsystems [37]. However, to our best knowledge, few results have been reported on the periodic piecewise positive systems due to the difficulties in characterizing the equivalent stability condition and incorporating the positivity constraint in stabilization. Therefore, in this paper, we are concerned with the stability and stabilization of the periodic piecewise positive systems.

In order to analyze the stability condition and stabilization of periodic piecewise positive systems, we should first review the previous results for periodic piecewise systems. For periodic piecewise systems, the existing results can be seen as the extension of the results for switched systems under dwell time constraint [38, 39]. Since the switching order and the interval of each subsystem are fixed, the applied Lyapunov function changes from a subsystem-based one to a time-based one and the number of LMIs (linear matrix inequalities) reduces significantly. Furthermore, due to the periodic property, for periodic piecewise systems with time-delay, the initial states of the systems can be determined and the control synthesis can be achieved in forms of LMIs. Although extensive research efforts have been focused on stability condition and control synthesis of periodic piecewise systems, the conditions of the stability and stabilization are still subject to some defects, which are listed as follows:

- *There are some drawbacks in obtaining linear conditions for stability.* For the stability condition of periodic piecewise systems, a necessary and sufficient condition can be characterized through the spectral radius of the state transition matrix [31]. However, such a condition is nonlinear in the system matrix parameters. Hence, it is hard to be applied to obtaining conditions for stabilization and characterization of the input-output gain that are linear in the system matrix parameters. To overcome these difficulties, the authors in [31] applied a discontinuous Lyapunov function to obtain a sufficient stability condition in terms of LMIs. In subsequent research [32, 33], even though the authors proposed different kinds of Lyapunov functions to decrease the conservativeness of the stability conditions characterized by the system matrix, the necessity of the condition cannot be guaranteed.

- *It is hard to strike a balance between the complexity of the stabilization algorithm and the conservativeness of the stability condition.* When using a linear time-varying Lyapunov function to characterize the stability condition, the applied Lyapunov function can be continuous or discontinuous. For the discontinuous one, the stability condition is less conservative. However, the number of unknown parameters to be designed is large and coupling between those parameters exists. When fixing some unknown parameters of discontinuous Lyapunov functions or applying continuous Lyapunov functions to turn the stabilization problem into an LMI problem, the conservativeness of the stability conditions increases. Furthermore, for nonlinear Lyapunov function like the one with the matrix polynomial approach [32], a similar dilemma exists.

The above difficulties also exist in both periodic piecewise positive systems and positive switched systems under dwell-time constraint. In addition, as the positivity of the state should be guaranteed, it will be of ever-increasing difficulty to design controllers for the systems. Recently, some research on stability analysis and stabilization of linear continuous switched positive systems under dwell-time constraint can be found in [19, 40, 30, 41]. By analyzing the stability via co-positive or diagonal Lyapunov function, some sufficient stability conditions are provided. In the above-mentioned works, the positivity of the state is only applied to decreasing the number of unknown parameters in the condition, and the conservativeness of the condition cannot be reduced when the system is a positive system. In [30], even though the stability condition becomes less conservative by dividing a co-positive Lyapunov function into a number of pieces over a subsystem, the condition is still a sufficient stability condition and is difficult to be applied to stabilize the systems. Motivated by the challenging difficulties mentioned above, we endeavour to present new results of the stability and stabilization of the periodic piecewise positive systems.

In this paper, a time segmentation approach and a corresponding time-scheduled co-positive Lyapunov function are proposed. Based on the Lyapunov function, an equivalent asymptotic stability condition is derived. Furthermore, based on the established equivalent asymptotic stability condition, the stabilization problem is solved by an iterative algorithm. The main contributions of this paper are given as follows:

- 1) **Stability:** We construct a novel interpolation function of the time-scheduled co-positive Lyapunov function, which plays an important role in deriving the necessary and sufficient stability condition of the periodic piecewise positive systems in terms of the feasibility of some linear inequalities.

2) **Spectral radius characterization:** We show that the spectral radius of the state transition matrix of the periodic piecewise positive systems can be estimated by linear inequalities. With the increase of the number of inequalities, the estimated spectral radius decreases and finally converges to the actual spectral radius.

3) **Stabilization:** The co-positive Lyapunov function that proposed is continuous in each period. Compared with the discontinuous Lyapunov function in previous results, the number of designed parameters decreases and the complexity of the control synthesis algorithm is reduced.

The rest of this paper is organized as follows. The definitions of positivity and asymptotic stability of a periodic piecewise positive system and some useful preliminaries are given in Section 2. The stability, spectral radius characterization and stabilization issues of the periodic piecewise positive systems based on a time-scheduled co-positive Lyapunov function are investigated in Section 3. Examples to illustrate the effectiveness of the obtained results are presented in Section 4, and Section V concludes the paper.

Notation: A^T denotes the transpose of matrix A . T^- denotes the left-hand limit of T . $v_{[j]}$ denotes the j -th element of vector v . $A_{[ij]}$ denotes the i, j -th element of matrix A . $\lambda_i(A)$ denotes the i -th largest eigenvalue of matrix A . $\rho(A) = \max_{i=1,2,\dots,n} \{|\lambda_i(A)|\}$ denotes the spectral radius of matrix $A \in \mathbb{R}^{n \times n}$. $\prod_{j=j_1}^{j_n} M_j = M_{j_n} M_{j_{n-1}} \dots M_{j_1}$ denotes the product of n matrices $M_{j_1}, M_{j_2}, \dots, M_{j_n}$. 1_n denotes the n -dimensional column vector with each entry equals to 1. I_n denotes the $n \times n$ -dimensional identity matrix. $\mathbb{N} = \{0, 1, 2, \dots\}$, and $\mathbb{N}_+ = \{1, 2, \dots\}$. \mathbb{R}_+^n ($\mathbb{R}_{0,+}^n$) denotes the set of all n -dimensional real vectors whose entries are positive (nonnegative), $\mathbb{R}_+^{m \times n}$ ($\mathbb{R}_{0,+}^{m \times n}$) denotes the set of all $m \times n$ real matrices whose entries are positive (nonnegative). $\mathbb{M}^{n \times n}$ denotes the set of all $n \times n$ Metzler matrices whose off-diagonal entries are nonnegative. $v > (\geq) 0$ means v is a positive (nonnegative) vector and satisfies $v \in \mathbb{R}_+^n$ ($\mathbb{R}_{0,+}^n$). $A > (\geq) 0$ means A is a positive (nonnegative) matrix and satisfies $A \in \mathbb{R}_+^{m \times n}$ ($\mathbb{R}_{0,+}^{m \times n}$). For two vectors v_1 and v_2 , $v_1 > (\geq) v_2$ means $v_1 - v_2$ is a positive (nonnegative) vectors. For two matrices A and B , $A > (\geq) B$ means $A - B$ is a positive (nonnegative) matrix. For a matrix $A \in \mathbb{R}^{n \times m}$, $\mathcal{L}_R(A) = \min_{i=1,2,\dots,n} \{(|A|1_m)_{[i]}\}$ ($\mathcal{L}_C(A) = \min_{i=1,2,\dots,m} \{(1_n^T |A|)\}$), where $|A| = [|a_{[ij]}|]$, and $\mathcal{L}_R(A) = \mathcal{L}_C(A^T)$. For a vector $v \in \mathbb{R}^n$, $\|v\|_\infty = \max_{i=1,2,\dots,n} \{|v_{[i]}|\}$. For a matrix $A \in \mathbb{R}^{n \times m}$, $\|A\|_\infty = \sup_{\|v\|_\infty=1} \|Av\|_\infty = \|A| \times 1_m\|_\infty$. For a vector $v \in \mathbb{R}^n$, $\|v\|_1 = \sum_{i=1}^n |v_{[i]}|$. For a matrix $A \in \mathbb{R}^{n \times m}$, $\|A\|_1 = \sup_{\|v\|_1=1} \|Av\|_1 = \|A^T\|_\infty$.

2 | PROBLEM FORMULATION AND PRELIMINARIES

Consider a periodic piecewise system given as

$$\dot{x}(t) = A(t)x(t) + B(t)u(t), \quad (1)$$

where $x(t) \in \mathbb{R}^{n_x}$ and $u(t) \in \mathbb{R}^{n_u}$ are the state vector and control input, respectively. $A(t) = A(t + T_p)$ and $B(t) = B(t + T_p)$ for all $t \geq 0$, and $T_p > 0$ is the fundamental period. Furthermore, the time-varying matrices $A(t)$, $B(t)$ satisfy $A(t) = A_{\sigma(i)}$ and $B(t) = B_{\sigma(i)}$, when $t \in [t_{i-1,\sigma(i)-1}, t_{i,\sigma(i)}]$ for any $i \in \{1, 2, \dots, m\}$, where $(\sigma(1), \sigma(2), \dots, \sigma(m))$ is a cyclic permutation of $(1, 2, \dots, m)$ and $t_{0,\sigma(1)-1} = 0$ and $t_{m,\sigma(m)} = T_p$. We also define the time interval $T_{\sigma(i)} = t_{i,\sigma(i)} - t_{i-1,\sigma(i)-1}$. According to [42], when $u(t) = 0$, some basic definitions and lemmas of system (1) on positivity and stability are recalled.

Definition 1. (Positivity) A periodic piecewise system (1) is said to be positive if for any initial state $x(0) \geq 0$ and any cyclic permutation of $(\sigma(1), \sigma(2), \dots, \sigma(m))$, its state $x(t)$ is in the nonnegative orthant for all $t \geq 0$.

Definition 2. (Stability) A periodic piecewise system (1) is said to be asymptotically stable if system (1) is Lyapunov stable and, for any nonnegative initial state, the state trajectory $x(t)$ asymptotically converges to zero.

Lemma 1. (Positivity and stability conditions) [42] Consider a periodic piecewise positive system (1) with $u(t) = 0$. the positivity and stability conditions are given below:

- (i) System (1) is positive if and only if A_i is Metzler for all $i \in \{1, 2, \dots, m\}$;
- (ii) System (1) is asymptotically stable if and only if $\prod_{i=1}^m e^{A_i T_i}$ is a Schur matrix.

Furthermore, some properties of general matrices, nonnegative matrices and Metzler matrices which will be used in the following are recalled.

Lemma 2. [43] For a Metzler matrix $Q \in \mathbb{M}^{n \times n}$, the following statements are equivalent.

- (i) Q is a Hurwitz matrix;
- (ii) Q is invertible and $Q^{-1} \leq 0$;
- (iii) There exists a vector $p \in \mathbb{R}_+^n$ such that $Qp < 0$.

Lemma 3. [43] For a nonnegative matrix $Q \in \mathbb{R}_{0,+}^{n \times n}$, some properties are given as follows:

- (i) Q is a Schur matrix if and only if there exists a vector $p \in \mathbb{R}_+^n$ such that $Qp < p$.
- (ii) For a scalar $\gamma \in \mathbb{R}$, Q satisfies $\rho(Q) < \gamma$ if and only if there exists a vector $p \in \mathbb{R}_+^n$ such that $Qp < \gamma p$.

Lemma 4. Given a Metzler matrix $Q \in \mathbb{M}^{n \times n}$, when $\rho(Q) < 1$, $(I_n - Q)^{-1}$ exists and $(I_n - Q)^{-1}$ is a nonnegative matrix.

Lemma 4 is a direct consequence of Lemma 2. The proof is omitted here.

Lemma 5. [44] Given a matrix $Q \in \mathbb{R}^{n \times n}$ and a scalar $M \in \mathbb{N}_+$, when $M \rightarrow \infty$, $(I_n - \frac{1}{M}Q)^{-1} \rightarrow e^Q$.

In addition, some properties of ∞ -norm and function $\mathcal{L}_R(\cdot)$ ($\mathcal{L}_C(\cdot)$) are given as follows.

Lemma 6. [45] For a matrix $Q \in \mathbb{R}^{n \times n}$ satisfying $\|Q\|_\infty < 1$, the inequality $(1 + \|Q\|_\infty)^{-1} \leq \|(I_n - Q)^{-1}\|_\infty \leq (1 - \|Q\|_\infty)^{-1}$ holds.

Lemma 7. For two nonnegative matrices $Q \in \mathbb{R}_{0,+}^{n \times l}$ and $R \in \mathbb{R}_{0,+}^{l \times m}$, the following statements hold:

- (i) $\mathcal{L}_R(QR) \geq \mathcal{L}_R(Q)\mathcal{L}_R(R)$;
- (ii) $\mathcal{L}_C(QR) \geq \mathcal{L}_C(Q)\mathcal{L}_C(R)$.

Proof: Statement (i) is proved in the following:

$$\begin{aligned} \mathcal{L}_R(QR) &= \min_{i=1,2,\dots,n} \sum_{j=1}^m \sum_{k=1}^l q_{[ik]} r_{[kj]} = \min_{i=1,2,\dots,n} \sum_{k=1}^l \sum_{j=1}^m q_{[ik]} r_{[kj]} \\ &\geq \left(\min_{i=1,2,\dots,n} \sum_{k=1}^l q_{[ik]} \right) \mathcal{L}_R(R) = \mathcal{L}_R(Q)\mathcal{L}_R(R). \end{aligned} \quad (2)$$

According to inequality (2), we have

$$\mathcal{L}_C(QR) = \mathcal{L}_R(R^T Q^T) \geq \mathcal{L}_R(R^T) \mathcal{L}_R(Q^T) = \mathcal{L}_C(Q) \mathcal{L}_C(R)$$

holds, and statement (ii) is proved. \blacksquare

Lemma 8. For a Metzler matrix $Q \in \mathbb{M}^{n \times n}$, when $\rho(Q) < 1$, the following statements hold:

- (i) $\mathcal{L}_R\left[(I_n - Q)^{-1}\right] \geq (1 + \|Q\|_\infty)^{-1}$;
- (ii) $\mathcal{L}_C\left[(I_n - Q)^{-1}\right] \geq (1 + \|Q\|_1)^{-1}$.

Proof: Assume $(I_n - Q)^{-1} 1_n = v_1$ and $(1 + \|Q\|_\infty)^{-1} 1_n = v_2$. According to Lemma 4, $v_1 > 0$ and $v_2 > 0$, when $\rho(Q) < 1$. Then the following two equations hold:

$$(I_n - Q) v_1 = 1_n, \quad (3)$$

$$(1 + \|Q\|_\infty) v_2 = 1_n. \quad (4)$$

Subtracting (3) from (4), we have $v_1 - Qv_1 - v_2 - \|Q\|_\infty v_2 = 0$, and hence $v_1 - v_2 - Qv_1 + Qv_2 - Qv_2 - \|Q\|_\infty v_2 = 0$, which gives

$$(I_n - Q)(v_1 - v_2) = Qv_2 + \|Q\|_\infty v_2. \quad (5)$$

Since $-Q1_n \leq \|Q\|_\infty 1_n$, equation (5) gives $v_1 - v_2 = (I_n - Q)^{-1}(Q + \|Q\|_\infty I_n) 1_n (1 + \|Q\|_\infty)^{-1} \geq 0$. It implies $\mathcal{L}_R\left[(I_n - Q)^{-1}\right] \geq (1 + \|Q\|_\infty)^{-1}$, which proves statement

(i). The proof of statement (ii) is similar to statement (i), thus omitted here. \blacksquare

3 | MAIN RESULTS

3.1 | Stability Analysis

Based on the transition matrix of system (1) and the properties of nonnegative matrices and Metzler matrices, an equivalent stability condition of system (1) in terms of state transition matrices is first discussed in this subsection. Theorem 1 below gives several equivalent stability conditions for system (1).

Theorem 1. (Stability characterization via state transition matrices) Consider periodic piecewise positive system (1) with $u(t) = 0$, the following statements are equivalent:

- (i) System (1) is asymptotically stable;
- (ii) Matrix $\prod_{i=1}^m e^{A_i T_i}$ is a Schur matrix;
- (iii) There exists a vector $p \in \mathbb{R}_+^n$ such that $(\prod_{i=1}^m e^{A_i T_i}) p < p$;
- (iv) For any set of vectors $v_i \in \mathbb{R}_+^{n_x}$, there exist a scalar $k > 0$ and a set of vector $p'_i \in \mathbb{R}_+^n$ such that

$$e^{A_i T_i} p'_i + k v_i = p'_{i+1}, \quad i = 1, 2, \dots, m, \quad (6a)$$

$$p'_{m+1} < p'_1. \quad (6b)$$

Remark 1. Combining Lemma 1 and Lemma 3, one can find that conditions (i), (ii) and (iii) are equivalent. The equivalence of condition (iv) could be seen as an alternative way to revise the sufficient condition of Theorem 2.1 in [46] to a necessary and sufficient one, which has also been addressed in Remark 2.5 of [12]. By introducing a set of strictly positive vectors v_i , one can always guarantee the strictly positivity of the set of vectors p'_i .

One can see that the asymptotic stability conditions always contain matrix $e^{A_i T_i}$ in Theorem 1. It is hard to use these conditions to design a feedback controller of system (1) directly. By applying a time segmentation approach to each subsystems and constructing a time-scheduled co-positive Lyapunov function, the asymptotic stability condition of system (1) can be solved via linear inequalities, and a sufficient condition is given in Proposition 1.

Proposition 1. Given a scalar $M \in \mathbb{N}_+$, periodic piecewise positive system (1) with $u(t) = 0$ is asymptotically stable if there exist a set of vectors $p_{i,j} \in \mathbb{R}_+^{n_x}$, $i = 1, 2, \dots, m$, $j =$

1, 2, ..., M , such that

$$A_i^T p_{i,j-1} - \frac{M}{T_i} p_{i,j-1} + \frac{M}{T_i} p_{i,j} < 0, \quad (7a)$$

$$A_i^T p_{i,j} - \frac{M}{T_i} p_{i,j-1} + \frac{M}{T_i} p_{i,j} < 0, \quad (7b)$$

$$p_{i,M} = p_{i+1,0}, \quad i = 1, 2, \dots, m-1, \quad (7c)$$

$$p_{m,M} > p_{1,0}. \quad (7d)$$

Proposition 1 can be seen as an extension of Theorem 2 in [42] by applying time segmentation to the time interval of each subsystem into M parts. It can also be found as one computational approach in [47]. Thus, the proof of Proposition 1 is omitted here.

In [30], Xiang *et al.* extended their previous results for general switched systems in [48] to switched positive systems. It is concluded that, for a Hurwitz Metzler matrix $A \in \mathbb{M}^{n \times n}$, there exist a sufficiently large M and a set of vectors $p_j \in \mathbb{R}_+^n$ such that

$$A^T p_{j-1} + \frac{M}{T} (p_j - p_{j-1}) < 0, \quad j = 1, 2, \dots, M, \quad (8)$$

$$A^T p_j + \frac{M}{T} (p_j - p_{j-1}) < 0, \quad j = 1, 2, \dots, M, \quad (9)$$

hold, with $p_j = e^{A^T(T-t_j)} p_M + (T-t_j) \phi$, where $t_j = jT/M$, $\phi > 0$ and $A^T \phi < 0$. In the i -th subsystem, let $A_i \mapsto A$ and $p_{i,j} \mapsto p_j$, one can find that inequalities (7a)–(7b) are the same as (8)–(9). For periodic piecewise positive systems, the subsystem may be unstable and matrix A_i needs not be Hurwitz. By relaxing the conditions in [30], Lemma 9 will show that, for any Metzler matrix A , one can find a sufficiently large M such that conditions (8) and (9) hold and p_0 and p_M satisfy $p_0 = e^{A^T T} p_M + T\phi$, where $\phi > 0$.

Lemma 9. Given a Metzler matrix $A \in \mathbb{M}^{n \times n}$ and a scalar $T > 0$. For any vector $p \in \mathbb{R}_+^n$ and scalar $k > 0$, there exist a set of vectors $p_j \in \mathbb{R}_+^n$, a vector $v \in \mathbb{R}_+^n$ and sufficiently large scalar $M \in \mathbb{N}_+$ such that the following conditions hold:

$$A^T p_{j-1} - \frac{M}{T} p_{j-1} + \frac{M}{T} p_j < 0, \quad j = 1, 2, \dots, M, \quad (10a)$$

$$A^T p_j - \frac{M}{T} p_{j-1} + \frac{M}{T} p_j < 0, \quad j = 1, 2, \dots, M, \quad (10b)$$

$$p_0 = e^{A^T T} p + k\phi, \quad (10c)$$

$$p_M = p. \quad (10d)$$

Proof. First, a set of vectors p_j is defined as follows:

$$p_j = p_{j-1} + \frac{T}{M} \phi_j, \quad j = 1, 2, \dots, M, \quad (11)$$

$$p_M = p, \quad (12)$$

where $\phi_j = (-\tilde{A}_M)^{M+1-j} (kq - A^T p)$, $\tilde{A}_M = \left(\frac{T}{M} A^T - I_n\right)^{-1}$, and $q < 0$ is an arbitrary vector. We let M satisfy $M > T\rho(A)$. According to Lemma 4, \tilde{A}_M exists

and satisfies $\tilde{A}_M \leq 0$. Since $-\tilde{A}_M$ is a full rank nonnegative matrix, $\left[\frac{T}{M} \sum_{l=1}^M (-\tilde{A}_M)^l\right] q < 0$, when $q < 0$. Define $p_0 = e^{A^T T} p + k\phi$. By substituting p_0 into (11)–(12), we have

$$\begin{aligned} v &= \frac{1}{k} (p_0 - e^{A^T T} p) \\ &= \frac{1}{k} \left(p - \frac{T}{M} \sum_{l=1}^M \phi_l - e^{A^T T} p \right) \\ &= \frac{1}{k} \left\{ p + \sum_{l=1}^M (-\tilde{A}_M)^{l-1} [(-\tilde{A}_M) p - p] \right\} \\ &\quad - \left[\frac{T}{M} \sum_{l=1}^M (-\tilde{A}_M)^l \right] q - \frac{1}{k} e^{A^T T} p \\ &= \frac{1}{k} [(-\tilde{A}_M)^M p - e^{A^T T} p] - \left[\frac{T}{M} \sum_{l=1}^M (-\tilde{A}_M)^l \right] q. \end{aligned} \quad (13)$$

Based on the property of matrix norm (Page 290 of [45]), vector $-\left[\frac{T}{M} \sum_{l=1}^M (-\tilde{A}_M)^l\right] q$ in (13) satisfies the following inequality:

$$\begin{aligned} - \left[\frac{T}{M} \sum_{l=1}^M (-\tilde{A}_M)^l \right] q &\leq \left\| - \left[\frac{T}{M} \sum_{l=1}^M (-\tilde{A}_M)^l \right] q \right\|_{1_n} \\ &\leq \frac{T}{M} \sum_{l=1}^M \|(-\tilde{A}_M)\|_{\infty}^l \|q\|_{\infty} 1_n \\ &= \frac{T}{M} \sum_{l=1}^M \left\| \left(I_n - \frac{T}{M} A^T \right)^{-1} \right\|_{\infty}^l \|q\|_{\infty} 1_n. \end{aligned} \quad (14)$$

According to Lemma 6, when $M > T \|A^T\|_{\infty} \geq T\rho(A)$, the right-hand side of inequality (14) gives

$$\begin{aligned} &\frac{T}{M} \sum_{l=1}^M \left\| \left(I_n - \frac{T}{M} A^T \right)^{-1} \right\|_{\infty}^l \|q\|_{\infty} 1_n \\ &\leq \frac{T}{M} \sum_{l=1}^M \left(\frac{1}{1 - \frac{T}{M} \|A^T\|_{\infty}} \right)^l \|q\|_{\infty} 1_n \\ &\leq \frac{T}{M} \sum_{l=1}^M \left(\frac{1}{1 - \frac{T}{M} \|A^T\|_{\infty}} \right)^M \|q\|_{\infty} 1_n \\ &= T \left(\frac{1}{1 - \frac{T}{M} \|A^T\|_{\infty}} \right)^M \|q\|_{\infty} 1_n. \end{aligned} \quad (15)$$

Function $\left(1 - \frac{T}{M} \|A^T\|_{\infty}\right)^{-M}$ monotonically decreases for $M > T \|A^T\|_{\infty}$ as M increases. Choose M^* such that $M^* \in \mathbb{N}_+$ and $M^* > T \|A^T\|_{\infty}$. When $M \geq M^*$, (15) satisfies the following inequality:

$$\frac{T}{M} \sum_{l=1}^M \left(\frac{1}{1 - \frac{T}{M} \|A^T\|_{\infty}} \right)^M \|q\|_{\infty} 1_n \leq T \bar{\delta}_{M^*} \|q\|_{\infty} 1_n, \quad (16)$$

where $\bar{\delta}_{M^*} = \left(1 - \frac{T}{M^*} \|A^T\|_\infty\right)^{-M^*}$. Inequality (16) gives an upper bound of vector $-\left[\frac{T}{M} \sum_{l=1}^M (-\tilde{A}_M)^l\right] q$, a lower bound of the vector is given in what follows. According to the definition of $\mathcal{L}_R(\cdot)$ and Lemma 7, one has

$$\begin{aligned} \frac{-T}{M} \sum_{l=1}^M (-\tilde{A}_M)^l q &\geq \frac{T}{M} \sum_{l=1}^M \mathcal{L}_R\left[(-\tilde{A}_M)^l\right] \mathcal{L}_R(-q) 1_n \\ &\geq \frac{T}{M} \sum_{l=1}^M \left[\mathcal{L}_R(-\tilde{A}_M)\right]^l \mathcal{L}_R(-q) 1_n \\ &= \frac{T}{M} \sum_{l=1}^M \left\{ \mathcal{L}_R\left[\left(I_n - \frac{T}{M} A^T\right)^{-1}\right] \right\}^l \mathcal{L}_R(-q) 1_n. \end{aligned} \quad (17)$$

According to Lemma 8, the right-hand side of (17) gives

$$\begin{aligned} &\frac{T}{M} \sum_{l=1}^M \left\{ \mathcal{L}_R\left[\left(I_n - \frac{T}{M} A^T\right)^{-1}\right] \right\}^l \mathcal{L}_R(-q) 1_n \\ &\geq \frac{T}{M} \sum_{l=1}^M \left[\frac{1}{1 + \frac{T}{M} \|A^T\|_\infty} \right]^l \mathcal{L}_R(-q) 1_n \\ &\geq T \left[\frac{1}{1 + \frac{T}{M} \|A^T\|_\infty} \right]^M \mathcal{L}_R(-q) 1_n. \end{aligned} \quad (18)$$

Function $\left(1 + \frac{T}{M} \|A^T\|_\infty\right)^{-M}$ monotonically decreases for $M \geq M^*$ as M increases. The right-hand side of inequality (18) gives

$$\begin{aligned} &T \left[\frac{1}{1 + \frac{T}{M} \|A^T\|_\infty} \right]^M \mathcal{L}_R(-q) 1_n \\ &\geq T \lim_{M \rightarrow \infty} \left\{ \left[\frac{1}{1 + \frac{T}{M} \|A^T\|_\infty} \right]^M \right\} \mathcal{L}_R(-q) 1_n = T \underline{\delta} \mathcal{L}_R(-q) 1_n, \end{aligned}$$

where $\underline{\delta} = e^{-T\|A^T\|_\infty}$. According to (16) and (18), the sum of $-\frac{T}{M} (-\tilde{A}_M)^l q$ is bounded and satisfies

$$0 < T \underline{\delta} \mathcal{L}_R(-q) 1_n \leq -\frac{T}{M} \sum_{l=1}^M (-\tilde{A}_M)^l q \leq T \bar{\delta}_{M^*} \| -q \|_\infty 1_n.$$

According to Lemma 5, for any Metzler matrix A and a scalar k , there exists a scalar $M^{**} \geq M^*$ such that

$$-\frac{1}{k} \|(-\tilde{A}_M)^M - e^{A^T T}\|_\infty p + T \underline{\delta} \mathcal{L}_R(-q) 1_n > 0$$

holds for all $M \geq M^{**}$. When $M \geq M^{**}$, v is bounded and satisfies

$$0 < v \leq T \bar{\delta}_{M^*} \| -q \|_\infty 1_n + T \underline{\delta} \mathcal{L}_R(-q) 1_n.$$

According to (10c) and (10d), p_0 and p_M are positive vectors. Then the positivity of vector p_j , where $j \in \{1, 2, \dots, M-1\}$, is proved in the following. According to equalities (11) and

(12), p_j can be written as

$$p_j = (-\tilde{A}_M)^{M-j} p - \left[\frac{T}{M} \sum_{l=1}^{M-j} (-\tilde{A}_M)^l \right] k q,$$

where $j \in \{1, 2, \dots, M-1\}$. Since $-\tilde{A}_M$ is a full rank non-negative matrix, $p_j \in \mathbb{R}_+^n$ for all $j \in \{0, 1, \dots, M\}$. By substituting (11) and (12) into the left hand side of inequality (10a), we have

$$\begin{aligned} A^T p_{M-1} - \frac{M(p_{M-1} - p_M)}{T} &= A^T p + \left(I_n - \frac{T}{M} A^T \right) \phi_M \\ &= A^T p - \tilde{A}_M^{-1} \tilde{A}_M (A^T p - k q) \\ &= k q < 0. \end{aligned} \quad (19)$$

Furthermore, the relation between $A^T p_{j-1} - \frac{M}{T} p_{j-1} + \frac{M}{T} p_j$ and $A^T p_{j-2} - \frac{M}{T} p_{j-2} + \frac{M}{T} p_{j-1}$, for $j \in \{2, 3, \dots, M\}$, are as follows:

$$\begin{aligned} &A^T p_{j-2} - \frac{M(p_{j-2} - p_{j-1})}{T} - \left[A^T p_{j-1} - \frac{M(p_{j-1} - p_j)}{T} \right] \\ &= \left(I_n - \frac{T}{M} A^T \right) \phi_{j-1} - \phi_j \\ &= \left(I_n - \frac{T}{M} A^T \right) (-\tilde{A}_M)^{M+2-j} (k q - A^T p) \\ &\quad - (-\tilde{A}_M)^{M+1-j} (k q - A^T p) \\ &= 0. \end{aligned} \quad (20)$$

Combining (19) and (20),

$$A^T p_{j-1} - \frac{M}{T} p_{j-1} + \frac{M}{T} p_j = k q < 0 \quad (21)$$

holds for all $j \in \{1, 2, \dots, M\}$. By substituting (11) and (21) into the left hand side of (10b), equation

$$\begin{aligned} A^T p_j - \frac{M}{T} p_{j-1} + \frac{M}{T} p_j &= A^T p_j - A^T p_{j-1} + k q \\ &= \frac{T}{M} A^T \phi_j + k q \end{aligned}$$

holds for all $j \in \{1, 2, \dots, M\}$. For a given $M \geq M^{**}$, $A^T \phi_j$ satisfies

$$A^T \phi_j \geq -\bar{\delta}_{M^*} \|k A^T q - (A^T)^2 p\|_\infty 1_n, \quad (22)$$

$$A^T \phi_j \leq \bar{\delta}_{M^*} \|k A^T q - (A^T)^2 p\|_\infty 1_n, \quad (23)$$

where $j \in \{1, 2, \dots, M\}$. Inequalities (22) and (23) show that function $A^T \phi_j$ is bounded and cannot go to infinity when M goes to infinity. In other words, for any Metzler matrix A and scalar $k > 0$, there exists a scalar $M^{***} \geq M^{**}$ such that

$$\frac{T}{M} \bar{\delta}_{M^*} \|k A^T q - (A^T)^2 p\|_\infty 1_n + k q < 0$$

holds for all $M \geq M^{***}$. Therefore, for a given $q < 0$, when $M \geq M^{***}$, inequality $\frac{T}{M} A^T \phi_j + k q < 0$ holds for all $j \in \{1, 2, \dots, M\}$. When $M \geq M^{***}$, there exist a set of vectors $p_j \in \mathbb{R}_+^n$ and a vector $v \in \mathbb{R}_+^n$ such that condition (10) holds, which proves Lemma 9. \blacksquare

Remark 2. According to (13), the value of v is affected by k , \tilde{A}_M , p and M . For any k , one can always let $\frac{1}{k} \left[(-\tilde{A}_M)^M - e^{A^T T} \right] p \prec \lambda$, where λ is a given positive vector, by increasing M . Therefore, for any k , the value of v is less than a certain positive vector. In other words, when k goes to 0, v will not go to infinity.

According to Lemma 9, we give the relation between a set of positive vectors p_i and a Metzler matrix A , when the number of the vectors is sufficiently large. By substituting the relation into Theorem 1, the necessity of condition (7) in Proposition 1 is proved when M is sufficiently large, and Theorem 2 is given.

Theorem 2. (Stability characterization via system matrices) Given a periodic piecewise positive system (1) with $u(t) = 0$. The system is asymptotically stable if and only if there exist a sufficiently large M and a set of vectors $p_{i,j} \in \mathbb{R}_+^{n_x}$ satisfying condition (7), for $i = 1, 2, \dots, m$, and $j = 1, 2, \dots, M$.

Proof. The sufficiency of condition (7) has been proved in Proposition 1. The necessity of Theorem 2 is proved by contradiction. We start by assuming that the periodic piecewise positive systems (1) with $u(t) = 0$ is asymptotically stable, and there do not exist a set of vectors $p_{i,j} \in \mathbb{R}_+^{n_x}$ such that condition (7) holds for any $M \in \mathbb{N}_+$. According to Lemma 9, there exist a sufficiently large scalar $M \in \mathbb{N}_+$ and a set of vectors $p_{i,j} \in \mathbb{R}_+^{n_x}$ such that (7a)–(7c) hold, and the vectors $p_{i,0}$ and $p_{i,M}$ satisfy $p_{m,M} = p$, $p_{i,0} = e^{A_i^T T_i} p_{i,M} + k v_i$, $i = 1, 2, \dots, m$, for any vector $p \in \mathbb{R}_+^{n_x}$ and any scalar $k > 0$, where v_i satisfies that $0 \prec v_i \leq \bar{v}_i$ and \bar{v}_i is independent of k . Based on the assumption, there do not exist a scalar $k > 0$ and a set of vectors $p'_i \in \mathbb{R}_+^{n_x}$ such that

$$e^{A_{m+1-i}^T T_{m+1-i}} p'_i + k v_{m+1-i} = p'_{i+1}, \quad i = 1, 2, \dots, m, \quad (24)$$

$$p'_{m+1} \prec p'_1, \quad (25)$$

where $0 \prec v_i \leq \bar{v}_i$, $p'_1 = p_{m,M} = p$, and $p'_i = p_{m+2-i,0}$, for $i = 2, \dots, m+1$. When conditions (24) and (25) do not hold, Theorem 1 indicates that $\rho \left(\prod_{i=1}^m e^{A_{m+1-i}^T T_{m+1-i}} \right) \geq 1$ and $\rho \left(\prod_{i=1}^m e^{A_i^T T_i} \right) \geq 1$. Since system (1) is asymptotically stable, the spectral radius of the state transition matrix $\prod_{i=1}^m e^{A_i^T T_i}$ is less than 1. It contradicts the assumption and the necessity of Theorem 2 is proved. \blacksquare

3.2 | Spectral Radius Characterization

Thus far, the asymptotic stability of periodic piecewise positive systems has been investigated. In this subsection, the spectral radius of the state transition matrix, which plays an important role in characterizing the exponential stability and designing iterative stabilization algorithm, is discussed. Based on Theorem 2, two characterizations of the spectral radius of the state transition matrix for the system (1) are given first.

Theorem 3. (Spectral radius characterization I) Given periodic piecewise positive system (1) with $u(t) = 0$. The spectral radius of the state transition matrix satisfies $\rho \left(\prod_{i=1}^m e^{A_i^T T_i} \right) < \gamma$, where $\gamma \in \mathbb{R}_+$, if and only if there exist a sufficiently large $M \in \mathbb{N}_+$ and a set of vectors $p_{i,j} \in \mathbb{R}_+^{n_x}$, $i = 1, 2, \dots, m$, $j = 1, 2, \dots, M$, satisfying

$$A_i^T p_{i,j-1} - \frac{M}{T_i} p_{i,j-1} + \frac{M}{T_i} p_{i,j} \prec 0, \quad (26a)$$

$$A_i^T p_{i,j} - \frac{M}{T_i} p_{i,j-1} + \frac{M}{T_i} p_{i,j} \prec 0, \quad (26b)$$

$$p_{i,M} = p_{i+1,0}, \quad i = 1, 2, \dots, m-1, \quad (26c)$$

$$\gamma p_{m,M} \succ p_{1,0}. \quad (26d)$$

Proof. The proof of the necessity of Theorem 3 is similar to that in the proof of Theorem 2, thus omitted here. For sufficiency, by considering a time-scheduled co-positive Lyapunov function

$$V(t) = x^T(t) p(t), \quad (27)$$

where

$$\begin{aligned} p(t) &= \alpha_{i,j}(t) p_{i,j-1} + \tilde{\alpha}_{i,j}(t) p_{i,j}, \\ \alpha_{i,j}(t) &= \frac{M}{T_i} \left(k T_p + t_{i-1} + \frac{j T_i}{M} - t \right), \\ \tilde{\alpha}_{i,j}(t) &= 1 - \alpha_{i,j}(t) = \frac{M}{T_i} \left(t - k T_p - t_{i-1} - \frac{(j-1) T_i}{M} \right), \end{aligned}$$

when $t \in \left[k T_p + t_{i-1} + \frac{j-1}{M} T_i, k T_p + t_{i-1} + \frac{j}{M} T_i \right]$ with $i = 1, 2, \dots, m$ and $j = 1, 2, \dots, M$. The derivative of the co-positive Lyapunov function is

$$\begin{aligned} \dot{V}(t) &= \dot{x}^T(t) p(t) + x^T(t) \dot{p}(t) \\ &= x^T(t) A_i^T p(t) + x^T(t) \left(-\frac{M}{T_i} p_{i,j-1} + \frac{M}{T_i} p_{i,j} \right) \\ &= x^T(t) \left[\alpha_{i,j}(t) \left(A_i^T p_{i,j-1} - \frac{M}{T_i} p_{i,j-1} + \frac{M}{T_i} p_{i,j} \right) \right. \\ &\quad \left. + \tilde{\alpha}_{i,j}(t) \left(A_i^T p_{i,j} - \frac{M}{T_i} p_{i,j-1} + \frac{M}{T_i} p_{i,j} \right) \right]. \end{aligned} \quad (28)$$

Combining (28) with condition (26), the co-positive Lyapunov function (27) satisfies

$$V(x((k+1)T_p)) < \gamma V(x(kT_p)) \quad (29)$$

for all $x(kT_p) \geq 0$ and $x(kT_p) \neq 0$. According to system (1), the relation between $x((k+1)T_p)$ and $x(kT_p)$ is

$$x((k+1)T_p) = \prod_{i=1}^m e^{A_i T_i} x(kT_p). \quad (30)$$

Combining (29) and (30), inequality

$$\left[\prod_{i=1}^m e^{A_i T_i} x(kT_p) \right]^T p_{1,0} < \gamma x^T(kT_p) p_{1,0}$$

holds for all $x(kT_p) \geq 0$ and $x(kT_p) \neq 0$. Letting $x(kT_p)$ to be a standard basis vector for \mathbb{R}^{n_x} successively yields

$$\left(\prod_{i=1}^m e^{A_i T_i} \right)^T p_{1,0} \prec \gamma p_{1,0}.$$

According to Lemma 3, the spectral radius of $\prod_{i=1}^m e^{A_i T_i}$ is less than γ . The sufficiency is proved. \blacksquare

Theorem 4. (Spectral radius characterization II) Given periodic piecewise positive system (1) with $u(t) = 0$. The spectral radius of the state transition matrix satisfies $\rho(\prod_{i=1}^m e^{A_i T_i}) < e^{-\varepsilon T_p}$, where $\varepsilon \in \mathbb{R}$, if and only if there exist a sufficiently large $M \in \mathbb{N}_+$ and a set of vectors $p_{i,j} \in \mathbb{R}_+^{n_x}$, $i = 1, 2, \dots, m$, $j = 1, 2, \dots, M$, satisfying

$$A_i^T p_{i,j-1} - \frac{M}{T_i} p_{i,j-1} + \frac{M}{T_i} p_{i,j} \prec -\varepsilon p_{i,j-1}, \quad (31a)$$

$$A_i^T p_{i,j} - \frac{M}{T_i} p_{i,j-1} + \frac{M}{T_i} p_{i,j} \prec -\varepsilon p_{i,j}, \quad (31b)$$

$$p_{i,M} = p_{i+1,0}, \quad i = 1, 2, \dots, m-1, \quad (31c)$$

$$p_{m,M} \succ p_{1,0}. \quad (31d)$$

Proof. Inequality $\rho(\prod_{i=1}^m e^{A_i T_i}) < e^{-\varepsilon T_p}$ is equivalent to $\rho(\prod_{i=1}^m e^{(A_i + \varepsilon I_{n_x}) T_i}) < 1$. Let $\hat{A}_i = A_i + \varepsilon I_{n_x}$, according to Theorem 2, $\rho(\prod_{i=1}^m e^{\hat{A}_i T_i}) < 1$ if and only if there exist a sufficiently large $M \in \mathbb{N}_+$, and a set of vector $p_{i,j} \in \mathbb{R}_+^{n_x}$, $i = 1, 2, \dots, m$, $j = 1, 2, \dots, M$, satisfying

$$\hat{A}_i^T p_{i,j-1} - \frac{M}{T_i} p_{i,j-1} + \frac{M}{T_i} p_{i,j} \prec 0, \quad (32)$$

$$\hat{A}_i^T p_{i,j} - \frac{M}{T_i} p_{i,j-1} + \frac{M}{T_i} p_{i,j} \prec 0, \quad (33)$$

and conditions (31c)–(31d). One can find (32)–(33) are equivalent to (31a)–(31b), thus Theorem 4 is proved. \blacksquare

Remark 3. For stability characterization and spectral radius characterization, it indicates that there exists a sufficiently large M such that the corresponding conditions hold. However, the minimum value of M letting the conditions hold cannot be determined by the theorems. Based on our simulation, one can find that the error of the calculated spectral radius within 1% when $M \geq 32$.

Remark 4. (Alternative spectral radius characterization)

According to Theorem 3 and Theorem 4, the condition (26) is equivalent to condition (31). When introducing scalars γ' and ε' simultaneously, the condition that there exist a set of vectors

$p_{i,j} \in \mathbb{R}_+^{n_x}$, $i = 1, 2, \dots, m$, $j = 1, 2, \dots, M$, such that

$$A_i^T p_{i,j-1} - \frac{M}{T_i} p_{i,j-1} + \frac{M}{T_i} p_{i,j} \prec -\varepsilon' p_{i,j-1}, \quad (34a)$$

$$A_i^T p_{i,j} - \frac{M}{T_i} p_{i,j-1} + \frac{M}{T_i} p_{i,j} \prec -\varepsilon' p_{i,j}, \quad (34b)$$

$$p_{i,M} = p_{i+1,0}, \quad i = 1, 2, \dots, m-1, \quad (34c)$$

$$\gamma' p_{m,M} \succ p_{1,0} \quad (34d)$$

is still necessary and sufficient condition to characterize the spectral radius of state transition matrix ($\rho(\prod_{i=1}^m e^{A_i T_i}) < \gamma' e^{-\varepsilon' T_p}$), when the scalar $M \in \mathbb{N}_+$ is sufficiently large.

According to Theorem 3 (resp. Theorem 4), when $\gamma = 1$ (resp. $\varepsilon = 0$), conditions in Theorem 3 (resp. Theorem 4) reduce to the asymptotic stability conditions in Theorem 2. When $\gamma < 1$ or $\varepsilon > 0$, the convergence rate can be analyzed and exponential stability can be characterized based on the above two theorems. Before giving the characterization of the convergent rate, the definition of the λ -exponential stability of periodic piecewise positive systems is given.

Definition 3. (λ -exponential stability) Periodic piecewise positive system (1) with $u(t) = 0$ is said to be λ -exponentially stable that the state of the system satisfies

$$\|x(t)\|_\infty \leq \kappa e^{-\lambda t} \|x(0)\|_\infty, \quad \forall t \geq 0, \quad (35)$$

for some constants $\kappa \geq 1$, $\lambda > 0$.

Based on Definition 3, the relation between the convergent rate λ and the spectral radius of the state transition matrix is discussed.

Theorem 5. (λ -exponential stability characterization)

Given periodic piecewise positive system (1) with $u(t) = 0$, the following conditions holds:

- (i) If $\rho(\prod_{i=1}^m e^{A_i T_i}) < e^{-\lambda T_p}$ or $\prod_{i=1}^m e^{A_i T_i}$ is irreducible and $\rho(\prod_{i=1}^m e^{A_i T_i}) = e^{-\lambda T_p}$, then the system is λ -exponentially stable;
- (ii) If the system is λ -exponentially stable, then $\rho(\prod_{i=1}^m e^{A_i T_i}) \leq e^{-\lambda T_p}$ holds.

Proof. Since the cyclic permutation of $(\sigma(1), \sigma(2), \dots, \sigma(m))$ does not affect the spectral radius of matrix $\prod_{i=1}^m e^{A_{\sigma(i)} T_{\sigma(i)}}$, without loss of generality, we assume $\sigma(i) = i$ in the following proofs.

Proof of (i): According to Lemma 3 and the Perron-Frobenius Theorem, when $\rho(\prod_{i=1}^m e^{A_i T_i}) < e^{-\lambda T_p}$ or $\prod_{i=1}^m e^{A_i T_i}$ is irreducible and $\rho(\prod_{i=1}^m e^{A_i T_i}) = e^{-\lambda T_p}$, there exists a vector $p \in \mathbb{R}_+^{n_x}$ such that $(\prod_{i=1}^m e^{A_i T_i}) p \leq e^{-\lambda T_p} p$. For system (1) with initial state $x(0) = p$, one has

$$x(kT_p) = \left(\prod_{i=1}^m e^{A_i T_i} \right)^k p \leq e^{-k\lambda T_p} p. \quad (36)$$

Assume $\psi = \max_{t \in [0, T_p]} \|\Phi(t)\|_\infty$, where

$$\Phi(t) = e^{A_1 t}, \quad t \in [0, t_1],$$

$$\Phi(t) = e^{A_i(t-t_{i-1})} \prod_{l=1}^{i-1} e^{A_l T_l}, \quad t \in [t_{i-1}, t_i], \quad i = 2, 3, \dots, m.$$

When $t \in [kT_p, (k+1)T_p]$,

$$\begin{aligned} \|x(t)\|_\infty &= \|\Phi(t - kT_p)x(kT_p)\|_\infty \\ &\leq \psi \|x(kT_p)\|_\infty \\ &\leq e^{-\lambda(t-kT_p)} e^{\lambda T_p} \psi \|x(kT_p)\|_\infty. \end{aligned} \quad (37)$$

Combining inequality (36) with (37), one can obtain

$$\|x(t)\|_\infty \leq e^{-\lambda t} e^{\lambda T_p} \psi \|p\|_\infty,$$

when $t \in [kT_p, (K+1)T_p]$. For any non-zero vector v , one can always find a positive scalar $\frac{\|v\|_\infty}{\mathcal{L}_R(p)}$ such that $v \leq \frac{\|v\|_\infty}{\mathcal{L}_R(p)} p$. Therefore, inequality $\|x_1(t)\|_\infty \leq \|x_2(t)\|_\infty$ holds, where $x_1(t)$ and $x_2(t)$ are the states of system (1) with initial states $x_1(0) = v$ and $x_2(0) = \frac{\|v\|_\infty}{\mathcal{L}_R(p)} p$, respectively. In other words, for any non-negative initial condition $x(0) = v$, $\|x(t)\|_\infty$ always satisfies the inequality (35), where $\kappa = \frac{\|p\|_\infty}{\mathcal{L}_R(p)} e^{\lambda T_p} \psi$ and system (1) is λ -exponentially stable. This completes the proof.

Proof of (ii): It is proved by contraposition that, when $\rho(\prod_{i=1}^m e^{A_i T_i}) = \gamma > e^{-\lambda T_p}$, the system is not λ -exponentially stable. According to Perron-Frobenius Theorem, we can find a vector $p' \in \mathbb{R}_{0,+}^{n_x}$ satisfying $(\prod_{i=1}^m e^{A_i T_i}) p' = \gamma p'$. Let $x(0) = p'$, $x(kT_p) = \gamma^k p'$. Based on Definition 3, for system (1) to be λ -exponentially stable, there must exist a positive scalar κ such that $\gamma^k \leq \kappa e^{-k\lambda T_p}$, which indicates $\ln \kappa \geq k(\ln \gamma + \lambda T_p)$. Since $(\ln \gamma + \lambda T_p) > 0$, when $t \rightarrow \infty$, $k \rightarrow \infty$ and $\kappa \rightarrow \infty$. Hence, a finite κ does not exist. This completes the proof. ■

Based on Theorem 3 (resp. Theorem 4) and Theorem 5, linear inequalities can be applied to characterize the convergent rate of the system. When the value of M in Theorem 3 (resp. Theorem 4) goes to infinity, the estimated convergent rate of the system will increase to the greatest one. However, it only indicates that one can find a sufficiently large scalar $M \in \mathbb{N}_+$ to characterize the spectral radius of the state transition matrix and the convergent rate of the system. It does not mean that the infimum of γ in (26d) monotonically decreases with the increase of M . In order to explicitly demonstrate the effect of M on the infimum of γ in (26d), Theorem 6 is given.

Theorem 6. (Monotonicity of estimated spectral radius)

Given a periodic piecewise positive system (1) with $u(t) = 0$ and scalars $M \in \mathbb{N}_+$, $\gamma \in \mathbb{R}_{0,+}$. When there exist a set of vectors $p_{i,j} \in \mathbb{R}_{0,+}^{n_x}$ satisfying condition (26), for any scalar $\beta \in \mathbb{N}_+$, there exist a set of vectors $p_{i,j}^* \in \mathbb{R}_{0,+}^{n_x}$, $i = 1, 2, \dots, m$,

$j^* = 1, 2, \dots, \beta M$, satisfying

$$A_i^T p_{i,j^*-1}^* - \frac{\beta M}{T_i} p_{i,j^*-1}^* + \frac{\beta M}{T_i} p_{i,j^*}^* < 0, \quad (38a)$$

$$A_i^T p_{i,j^*}^* - \frac{\beta M}{T_i} p_{i,j^*-1}^* + \frac{\beta M}{T_i} p_{i,j^*}^* < 0, \quad (38b)$$

$$p_{i,\beta M}^* = p_{i+1,0}^*, \quad i = 1, 2, \dots, m-1, \quad (38c)$$

$$\gamma p_{m,\beta M}^* > p_{1,0}^*. \quad (38d)$$

Proof. When a set of vectors $p_{i,j} \in \mathbb{R}_{0,+}^{n_x}$ satisfy condition (26), let

$$p_{i,j^*}^* = \frac{\beta - \beta^*}{\beta} p_{i,j-1} + \frac{\beta^*}{\beta} p_{i,j}, \quad i = 1, 2, \dots, m, \quad (39)$$

where $j^* = \beta(j-1) + \beta^*$, $j = 1, 2, \dots, M$, and $\beta^* = 0, 1, \dots, \beta$. Equation (39) shows that $p_{i,\beta M}^* = p_{i,M}$ and $p_{i,0}^* = p_{i,0}$ for all $i = 1, 2, \dots, m$, and conditions (38c)–(38d) hold, obviously. According to (39), we also have

$$\begin{aligned} \frac{\beta M}{T_i} p_{i,j^*}^* - \frac{\beta M}{T_i} p_{i,j^*-1}^* &= \frac{\beta M}{T_i} \left(\frac{1}{\beta} p_{i,j} - \frac{1}{\beta} p_{i,j-1} \right) \\ &= \frac{M}{T_i} p_{i,j} - \frac{M}{T_i} p_{i,j-1}, \end{aligned}$$

where $j^* \in \{\beta(j-1) + 1, \beta(j-1) + 2, \dots, \beta j\}$, $j = 1, 2, \dots, M$, and $i = 1, 2, \dots, m$. Furthermore, by substituting (39) into (38a) and (38b), respectively, one can derive

$$\begin{aligned} A_i^T p_{i,j^*-1}^* - \frac{\beta M}{T_i} p_{i,j^*-1}^* + \frac{\beta M}{T_i} p_{i,j^*}^* &= \frac{\beta + 1 - \beta^*}{\beta} \left(A_i^T p_{i,j-1} - \frac{M}{T_i} p_{i,j-1} + \frac{M}{T_i} p_{i,j} \right) \\ &\quad + \frac{\beta^* - 1}{\beta} \left(A_i^T p_{i,j} - \frac{M}{T_i} p_{i,j-1} + \frac{M}{T_i} p_{i,j} \right), \end{aligned} \quad (40)$$

$$\begin{aligned} A_i^T p_{i,j^*}^* - \frac{\beta M}{T_i} p_{i,j^*-1}^* + \frac{\beta M}{T_i} p_{i,j^*}^* &= \frac{\beta - \beta^*}{\beta} \left(A_i^T p_{i,j-1} - \frac{M}{T_i} p_{i,j-1} + \frac{M}{T_i} p_{i,j} \right) \\ &\quad + \frac{\beta^*}{\beta} \left(A_i^T p_{i,j} - \frac{M}{T_i} p_{i,j-1} + \frac{M}{T_i} p_{i,j} \right), \end{aligned} \quad (41)$$

where $j^* = \beta(j-1) + \beta^*$, $j = 1, 2, \dots, M$, and $\beta^* = 1, 2, \dots, \beta$. Combining (26a)–(26b) with (40)–(41), conditions (38a)–(38b) hold for $i = 1, 2, \dots, m$, and $j^* = 1, 2, \dots, \beta M$, thus Theorem 6 is proved. ■

Remark 5. According to Theorem 6, for given γ and M , condition (38) is sufficient conditions of those in (26). In other words, the infimum of γ with βM is no larger than the one with M . Theorem 6 gives a way to increase the value of M and guarantees the decrease of the infimum of γ .

3.3 | Controller Synthesis

In this subsection, a periodic piecewise state-feedback controllers is introduced to stabilize system (1). By introducing a

periodic piecewise constant state-feedback controller

$$u(t) = K(t)x(t), \quad (42)$$

where $K(t) = K(t + T_p)$, and $K(t) = K_{\sigma(i)}$ when $t \in [t_{i-1,\sigma(i)-1}, t_{i,\sigma(i)}]$, the closed-loop system is given as

$$\dot{x}(t) = (A(t) + B(t)K(t))x(t). \quad (43)$$

Based on Theorem 2, a proposition to check whether the system can be stabilized via the state-feedback controller (42) is given as follows.

Proposition 2. Given a closed-loop periodic piecewise system (43). The closed-loop system is positive and asymptotically stable if and only if there exists a sufficient large scalar $M \in \mathbb{N}_+$, a set of vectors $p_{i,j} \in \mathbb{R}_+^{n_x}$, $i = 1, 2, \dots, m$, $j = 1, 2, \dots, M$, and a set of matrices $K_i \in \mathbb{R}^{n_u \times n_x}$, $i = 1, 2, \dots, m$, satisfying

$$(A_i + B_i K_i)^T p_{i,j-1} - \frac{M}{T_i} p_{i,j-1} + \frac{M}{T_i} p_{i,j} < 0, \quad (44a)$$

$$(A_i + B_i K_i)^T p_{i,j} - \frac{M}{T_i} p_{i,j-1} + \frac{M}{T_i} p_{i,j} < 0, \quad (44b)$$

$$p_{i,M} = p_{i+1,0}, \quad i = 1, 2, \dots, m-1, \quad (44c)$$

$$p_{m,M} > p_{1,0}, \quad (44d)$$

$$A_i + B_i K_i \in \mathbb{M}^{n_x \times n_x}. \quad (44e)$$

Remark 6. When choose controller gains that depend on both i and j , the closed-loop systems turn into periodic piecewise systems with time-varying subsystems. It is a completely different system from the one in Theorem 2, and the stability criteria is inapplicable for such systems. Thus, an iterative algorithm is proposed to design a piecewise constant control matrix $K(t)$ in our work.

As seen in Proposition 2, there are nonlinear terms $K_i^T B_i^T p_{i,j-1}$ and $K_i^T B_i^T p_{i,j}$. It is not a convex problem and Proposition 2 cannot be directly applied to designing the state-feedback controller. An iterative algorithm is given to design the controller. By replacing A_i in (26a)–(26b) with $A_i + B_i K_i$, the spectral radius of the closed-loop system (43) can be characterized based on Corollary 1. For fixed K_i and a sufficiently large M , we can obtain an estimated spectral radius of the closed-loop state transition matrix and a set of $p_{i,j}$. Then fix $p_{i,j}$, we can find a new set of K_i to reduce the value of γ and renew the closed-loop state transition matrix. Then by changing the values of K_i and $p_{i,j}$ iteratively, the estimated spectral radius of the state transition matrix is monotonically decreasing. Based on this idea, an algorithm of state-feedback controller design for periodic piecewise positive, named Algorithm SPPPS, is given as follows.

Algorithm SPPPS State-feedback controller design for periodic piecewise positive systems

• **Step 1.** Set initial iteration label $k = 1$, tolerant τ and M . Set initial control matrices $K_{k,i} = 0$ for all $i = 1, 2, \dots, m$.

• **Step 2.** For fixed $K_{k,i}$, $i = 1, 2, \dots, m$, solve the following minimization problem for $\hat{\gamma}$ subject to $p_{i,j}$, $i = 1, 2, \dots, m$, $j = 1, 2, \dots, M$,

OP1: Minimize $\hat{\gamma}$ subject to

$$\left(A_i^T + K_{k,i}^T B_i^T \right) p_{i,j-1} + \frac{M (p_{i,j} - p_{i,j-1})}{T_i} < 0, \quad (45a)$$

$$\left(A_i^T + K_{k,i}^T B_i^T \right) p_{i,j} + \frac{M (p_{i,j} - p_{i,j-1})}{T_i} < 0, \quad (45b)$$

$$p_{i,j} > 0, \quad (45c)$$

$$p_{i,M} = p_{i+1,0}, \quad i = 1, 2, \dots, m-1, \quad (45d)$$

$$\hat{\gamma} p_{m,M} > p_{1,0}. \quad (45e)$$

Let $\gamma_k = \hat{\gamma}$.

• **Step 3.** If $\gamma_k < 1$, then $K_{k,i}$ can be applied to stabilize the system, otherwise go to Step 4.

• **Step 4.** For fixed $p_{i,j}$, $i = 1, 2, \dots, m$, $j = 1, 2, \dots, M$, solve the following optimization problem for ε and $K_{k+1,i}$, $i = 1, 2, \dots, m$.

OP2: Minimize ε subject to

$$\left(A_i^T + K_{k+1,i}^T B_i^T \right) p_{i,j-1} + \frac{M (p_{i,j} - p_{i,j-1})}{T_i} \leq \varepsilon p_{i,j-1}, \quad (46a)$$

$$\left(A_i^T + K_{k+1,i}^T B_i^T \right) p_{i,j} + \frac{M (p_{i,j} - p_{i,j-1})}{T_i} \leq \varepsilon p_{i,j}, \quad (46b)$$

$$A_i + B_i K_{k+1,i} \in \mathbb{M}^{n_x \times n_x}, \quad (46c)$$

• **Step 5.** If $k \neq 1$ and $(\gamma_{k-1} - \gamma_k) / \gamma_k \leq \tau$, a solution is not found; else set $k = k + 1$ and go to Step 2.

Remark 7. Due to the number of the time-scheduled intervals M being fixed, Algorithm SPPPS can only reach a local minimum. With the increase of M , $\hat{\gamma}$ in Step 2 converges to the spectral radius of the closed-loop transition matrix. M is chosen based on the maximum eigenvalue and time interval of each subsystem. If the controller cannot be found, one can increase the value of M and apply Algorithm SPPPS again.

Remark 8. (Monotonicity of $\gamma(k)$) The fixed vectors $p_{i,j}$ in Step 4 satisfy conditions (45d)–(45e). Based on conditions (46a)–(46b) and Proposition 1, $\dot{V}((k+1)T_p) < e^{\varepsilon T_p} \gamma_k V(kT_p)$ holds and the spectral radius of the closed-loop transition

matrix is less than $e^{\varepsilon T_p} \gamma_k$. Therefore, the ε in OP2 is less than or equal to 0. By solving OP2 in Step 4, one can guarantee that γ_k in the algorithm is monotonically decreasing.

4 | ILLUSTRATIVE EXAMPLES

A periodic piecewise system with two subsystems is given as follows:

$$\dot{x}(t) = A(t)x(t) + B(t)u(t), \quad (47)$$

where

$$A_1 = \begin{bmatrix} -1 & 1 & 0.3 \\ 1.2 & 0.4 & 0.8 \\ 0.3 & 1.1 & -0.1 \end{bmatrix}, \quad A_2 = \begin{bmatrix} 1.7 & 1.4 & 1.2 \\ 0.5 & -0.5 & 1.1 \\ 0.3 & 0.5 & 0.6 \end{bmatrix},$$

$$B_1 = [0.7 \ 0.4 \ 0.8]^T, \quad B_2 = [2.4 \ 0.2 \ 0.9]^T,$$

and $T_1 = 1$, $T_2 = 0.6$. Since matrices A_1 and A_2 are Metzler, the system (47) is positive when $u(t) = 0$. The eigenvalues of matrix $e^{A_2 T_2} e^{A_1 T_1}$ are 16.0936, 0.5880 and 0.1545. According to Lemma 1, $\rho(e^{A_2 T_2} e^{A_1 T_1}) > 1$ and the system is unstable. In what follows, a state-feedback controller is first designed. Then, for the stable closed-loop system, the corresponding co-positive Lyapunov function is constructed. Finally, the spectral radius characterization is given and the λ -exponential stability is investigated. Main results obtained in this paper are illustrated by numerical examples as follows:

- **Stability and stabilization:** A state-feedback controller (42) is designed based on Algorithm SPPPS. Let the initial controller $K_{1,i} = 0$ for $i = 1, 2$ and set M to be 128. By using the algorithm, the state-feedback control matrices $K_{k,1}$ and $K_{k,2}$ converge to

$$K_1 = \begin{bmatrix} -0.3737 \\ -1.3699 \\ -0.4270 \end{bmatrix}^T, \quad K_2 = \begin{bmatrix} -0.3333 \\ -0.5541 \\ -0.4995 \end{bmatrix}^T, \quad (48)$$

and γ_k converges to 0.7994, which indicates the closed-loop system is stable. The trajectory of the state of the closed-loop system with initial state $x(0) = [1 \ 1 \ 1]^T$ are given in Figure 1. Even though the value of $x_{[3]}(t)$ increases at the beginning, it finally converges to zero. Figure 2 shows the trajectory of time-scheduled co-positive Lyapunov function. Since the vector function $p(t)$ in (27) satisfies inequalities (7c)–(7d) in Theorem 2, in each period the co-positive Lyapunov function is continuous, and jump discontinuities only happen at time kT_p .

- **Spectral radius characterization:** Figure 3 shows the relation between the value of estimated spectral radius $\hat{\gamma}$ and z , where $M = 2^z$. When $M = 1$, $\hat{\gamma} = 1.190$,

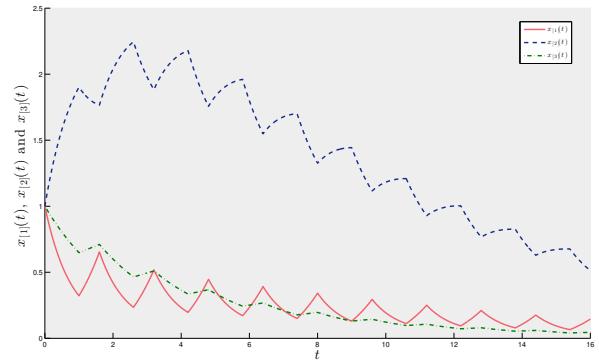


FIGURE 1 Trajectory of the state components

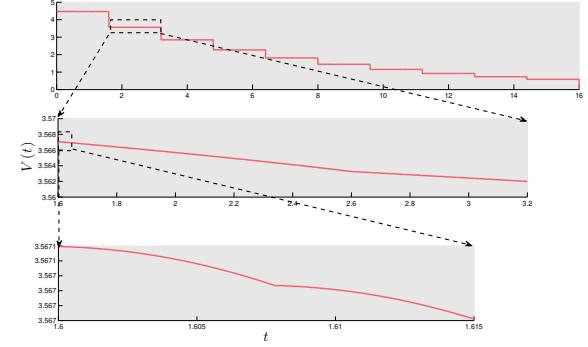


FIGURE 2 The trajectory of a time-scheduled co-positive Lyapunov function with $M = 128$

which means that the estimated spectral radius is larger than 1 and the stability can not be checked by the time-scheduled co-positive Lyapunov function with $M = 1$. Only when M is larger than 2, we can find a set of vectors $p_{i,j}$ satisfying condition (7). With the increasing of z , $\hat{\gamma}$ is monotonically decreasing to

$$\gamma = \rho \left(e^{(A_2 + B_2 K_2) T_2} e^{(A_1 + B_1 K_1) T_1} \right) = 0.79758,$$

which verifies Theorem 5 and Theorem 6.

- **Convergent rate:** In order to characterize the convergent rate of system (47) and verify the effectiveness of Theorem 5, Figure 4 is given. The solid line denotes the variation of function $\frac{\ln \|x(t)\|_\infty}{t}$. Based on inequality (35) in Definition 3, function $\frac{\ln \|x(t)\|_\infty}{t}$ satisfies

$$\frac{\ln \|x(t)\|_\infty}{t} \leq \frac{\ln (\kappa \|x(0)\|_\infty)}{t} - \frac{\ln \gamma_k}{T_p},$$

where $\gamma_k = 47.1348$, which is shown in Figure 4. The largest convergent rate of the system is $-\frac{\ln \gamma}{T_p} = 0.14136$,

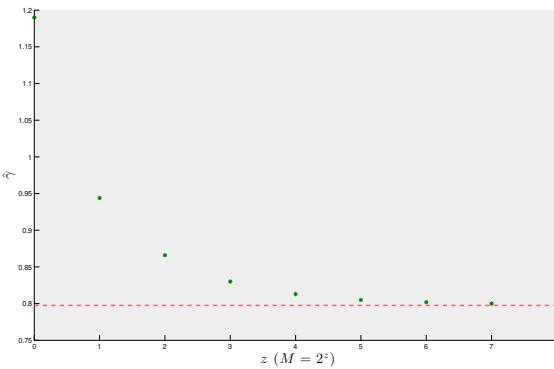


FIGURE 3 Variation of $\hat{\gamma}$ with z ($M = 2^z$)

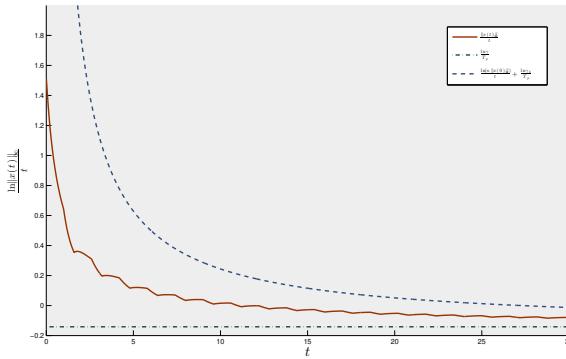


FIGURE 4 Variation of $\frac{\ln\|x(t)\|_\infty}{t}$ with time t

with the increase of time t , the value of $\frac{\ln\|x(t)\|_\infty}{t}$ will finally converges to it.

- **Stabilizing Effectiveness:** One hundred randomly generated three-order single-input single-output stabilizable periodic piecewise positive systems with two subsystems are given. The time intervals of each subsystem are the same and equal to 1. Metzler matrices A_1 , A_2 and nonnegative matrices B_1 , B_2 are randomly generated. Table I demonstrates the effectiveness of different algorithm by giving the number of systems that are stabilized. It shows that with an increase of M , the number of stabilized systems increases. Furthermore, a comparison between Algorithm PPPSSCD in [42] and Algorithm SPPPS is given. The result shows that the performance of Algorithm PPPSSCD is a better than Algorithm SPPPS with $M = 1$. When M is larger, the performance of Algorithm SPPPS is better.

TABLE 1 Effectiveness of different algorithms

Algorithm	Number of stabilized systems
PPPSSCD in [42]	14
SPPPS with $M = 1$	12
SPPPS with $M = 2$	22
SPPPS with $M = 4$	52
SPPPS with $M = 8$	95

5 | CONCLUSION

In this paper, the stability condition of linear periodic piecewise positive systems has been discussed. In each time interval of the systems, by utilizing time segmentation approach to partition the co-positive Lyapunov function into a given number of segments, a time-scheduled co-positive Lyapunov function has been constructed. It is shown that the asymptotic stability of the system can be checked by solving linear inequalities if the number of segments is sufficiently large. Based on the equivalent stability condition, the spectral radius of the state transition matrix is characterized in two different ways. The relation between spectral radius and exponential stability also has been investigated. Furthermore, a state-feedback controller has been designed, and the iterative algorithm has been constructed to minimize the spectral radius of the closed-loop state transition matrix. Finally, numerical examples have been given to illustrate the theoretical results.

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