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Construction of Global Lyapunov Functions Using Radial Basis Functions

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Preface

This book combines two mathematical branches: dynamical systems and radial basis functions. It is mainly written for mathematicians with experience in at least one of these two areas. For dynamical systems we provide a method to construct a Lyapunov function and to determine the basin of attraction of an equilibrium. For radial basis functions we give an important application for the approximation of solutions of linear partial differential equations. The book includes a summary of the basic facts of dynamical systems and radial basis functions which are needed in this book. It is, however, no introduction textbook of either area; the reader is encouraged to follow the references for a deeper study of the area.

The study of differential equations is motivated from numerous applications in physics, chemistry, economics, biology, etc. We focus on autonomous differential equations $\dot{x} = f(x)$, $x \in \mathbb{R}^n$ which define a dynamical system. The simplest solutions $x(t)$ of such an equation are equilibria, i.e. solutions $x(t) = x_0$ which remain constant. An important and non-trivial task is the determination of their basin of attraction.

The determination of the basin of attraction is achieved through sublevel sets of a Lyapunov function, i.e. a function with negative orbital derivative. The orbital derivative $V'(x)$ of a function $V(x)$ is the derivative along solutions of the differential equation.

In this book we present a method to construct Lyapunov functions for an equilibrium. We start from a theorem which ensures the existence of a Lyapunov function T which satisfies the equation $T'(x) = -\bar{c}$, where $\bar{c} > 0$ is a given constant. This equation is a linear first-order partial differential equation. The main goal of this book is to approximate the solution T of this partial differential equation using radial basis functions. Then the approximation itself is a Lyapunov function, and thus can be used to determine the basin of attraction.

Since the function T is not defined at x_0 , we also study a second class of Lyapunov functions V which are defined and smooth at x_0 . They satisfy

VI Preface

the equation $V'(x) = -p(x)$, where $p(x)$ is a given function with certain properties, in particular $p(x_0) = 0$.

For the approximation we use radial basis functions, a powerful meshless approximation method. Given a grid in \mathbb{R}^n , the method uses an ansatz for the approximation, such that at each grid point the linear partial differential equation is satisfied. For the other points we derive an error estimate in terms of the grid density.

My Habilitation thesis [21] and the lecture “Basins of Attraction of Dynamical Systems and Algorithms for their Determination” which I held in the winter term 2003/2004 at the University of Technology München were the foundations for this book. I would like to thank J. Scheurle for his support and for many valuable comments. For their support and interest in my work I further wish to thank P. Kloeden, R. Schaback, and H. Wendland. Special thanks to A. Iske who introduced me to radial basis functions and to F. Rupp for his support for the exercise classes to my lecture. Finally, I would like to thank my wife Nicole for her understanding and encouragement during the time I wrote this book.

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Contents

1	Introduction	1
1.1	An Example: Chemostat	1
1.2	Lyapunov Functions and Radial Basis Functions	6
1.3	Overview	9
2	Lyapunov Functions	11
2.1	Introduction to Dynamical Systems	11
2.1.1	Basic Definitions and Concepts	11
2.1.2	Lyapunov Functions	17
2.2	Local Lyapunov Functions	22
2.2.1	The Function \mathfrak{d} (Jordan Normal Form)	22
2.2.2	The Function \mathfrak{v} (Matrix Equation)	26
2.2.3	Summary and Example	29
2.3	Global Lyapunov Functions	30
2.3.1	The Lyapunov Function T with Constant Orbital Derivative	32
2.3.2	Level Sets of Lyapunov Functions	36
2.3.3	The Lyapunov Function V Defined in $A(x_0)$	41
2.3.4	Taylor Polynomial of V	48
2.3.5	Summary and Examples	57
3	Radial Basis Functions	61
3.1	Approximation	63
3.1.1	Approximation via Function Values	63
3.1.2	Approximation via Orbital Derivatives	65
3.1.3	Mixed Approximation	69
3.1.4	Wendland Functions	72
3.2	Native Space	76
3.2.1	Characterization of the Native Space	77
3.2.2	Positive Definiteness of the Interpolation Matrices	80
3.2.3	Error Estimates	87

4	Construction of Lyapunov Functions	99
4.1	Non-Local Part	101
4.2	Local Part	106
4.2.1	Local Lyapunov Basin	109
4.2.2	Local Lyapunov Function	110
4.2.3	Taylor Polynomial	113
5	Global Determination of the Basin of Attraction	115
5.1	Approximation via a Single Operator	118
5.1.1	Approximation via Orbital Derivatives	118
5.1.2	Taylor Polynomial	121
5.2	Mixed Approximation	125
5.2.1	Approximation via Orbital Derivatives and Function Values	126
5.2.2	Stepwise Exhaustion of the Basin of Attraction	131
6	Application of the Method: Examples	133
6.1	Combination of a Local and Non-Local Lyapunov Function	135
6.1.1	Description	135
6.1.2	Examples	135
6.2	Approximation via Taylor Polynomial	140
6.2.1	Description	140
6.2.2	Examples	141
6.3	Stepwise Exhaustion Using Mixed Approximation	144
6.3.1	Description	144
6.3.2	Example	144
6.4	Conclusion	146

Appendices

A	Distributions and Fourier Transformation	149
A.1	Distributions	149
A.2	Fourier Transformation	152
B	Data	155
B.1	Wendland Functions	155
B.2	Figures	156
C	Notations	159
	References	161
	Index	165