

Time-delay Example 1

Example from the paper by L.A. Marquez-Martinez (C.R. Acad.-Sci. Paris, t. 329, serie 1, pages 545-550, 1999.)

Let us consider the following differential time-delay nonlinear system:

```
eqs = {x1'[t] -> x1[t] u[t] + u[t - 2],
       x2'[t] -> u[t] + u[t - 1],
       x3'[t] -> u[t - 1] - u[t - 2]};
vars = {x1[t], x2[t], x3[t], u[t]};
TableForm[eqs]

x1'[t] -> u[-2 + t] + u[t] x1[t]
x2'[t] -> u[-1 + t] + u[t]
x3'[t] -> -u[-2 + t] + u[-1 + t]
```

Let us introduce the following Ore algebra A of differential time-delay operators

```
replA = ModelToReplacementRules[eqs, t];
A = OreAlgebraWithRelations[Der[t], S[-1][t], replA]
K(t) [Dt; 1, Dt] [ (St^-1); #1 /. t -> t - 1 &, 0 &]
```

and the matrix R of ordinary differential time-delay operators, which defines the generic linearization of the above nonlinear system

```
MatrixForm[R = ToOrePolynomialD[eqs, vars, A]]
```

$$\begin{pmatrix} D_t - u[t] & 0 & 0 & -(S_t^{-1})^2 - x_1[t] \\ 0 & D_t & 0 & -(S_t^{-1}) - 1 \\ 0 & 0 & D_t & (S_t^{-1})^2 - (S_t^{-1}) \end{pmatrix}$$

and the left A-module, finitely presented by R, defined by $M = A^{1 \times 4} / A^{1 \times 3} R$.

Let us compute the adjoint of R:

```
MatrixForm[Radj = Involution[R, A]]
```

$$\begin{pmatrix} D_t - u[-t] & 0 & 0 \\ 0 & D_t & 0 \\ 0 & 0 & D_t \\ -(S_t^{-1})^2 - x_1[-t] & -(S_t^{-1}) - 1 & (S_t^{-1})^2 - (S_t^{-1}) \end{pmatrix}$$

Let us check whether or not M is torsion-free:

MatrixForm /@ ({Ann, Rp, Q} = Exti[Radj, A, 1])

A very large output was generated. Here is a sample of it:

$$\left\{ \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & D_t \end{pmatrix}, \begin{pmatrix} 0 & -D_t & 0 & (S_t^{-1}) + 1 \\ -D_t + u[t] & 0 & -D_t & (S_t^{-1}) + x_1[t] \\ 0 & 0 & D_t & (S_t^{-1})^2 - (S_t^{-1}) \\ 0 & -(S_t^{-1})^2 + (S_t^{-1}) & -(S_t^{-1}) - 1 & 0 \end{pmatrix}, (\ll 1 \gg) \right\}$$

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Since the first matrix is not identity, we deduce that M admits nontrivial torsion elements and thus the corresponding system admits autonomous elements $\tau[1]$, ..., $\tau[4]$, defined by:

AutonomousElements[R, {dx₁[t], dx₂[t], dx₃[t], du[t]}, τ , A, Relations → True]

```
{ $\tau[1][t] \rightarrow du[-1+t] + du[t] - dx_2'[t]$ ,  
   $\tau[2][t] \rightarrow du[-1+t] + u[t] dx_1[t] + du[t] x_1[t] - dx_1'[t] - dx_3'[t]$ ,  
   $\tau[3][t] \rightarrow du[-2+t] - du[-1+t] + dx_3'[t]$ ,  
   $\tau[4][t] \rightarrow -dx_2[-2+t] + dx_2[-1+t] - dx_3[-1+t] - dx_3[t]$ },  
{ $\tau[1][t] == 0$ ,  $\tau[2][t] == 0$ ,  $\tau[3][t] == 0$ ,  $\tau[4]'[t] == 0$ },  
{ $-\tau[2][t] - \tau[3][t]$ ,  $-\tau[1][t]$ ,  $\tau[3][t]$ ,  
   $-\tau[1][-2+t] + \tau[1][-1+t] + \tau[3][-1+t] + \tau[3][t] + \tau[4]'[t]$ }}
```

We note that first three autonomous elements $\tau[1]$, $\tau[2]$, $\tau[3]$ are trivial. The only nontrivial autonomous element is $\tau[4] = -dx_2[-2+t] + dx_2[-1+t] - dx_3[-1+t] - dx_3[t]$, which satisfies $\tau[4]'[t] = 0$. We find again the results of Example 1, studied in the paper L.A. Marquez-Martinez (C.R. Acad.-Sci. Paris, t. 329, serie 1, pages 545-550, 1999).