

Vešete 7.1: důkaz

D.7.1-1

homogenní rovnice: $\varphi(t, t_0, x_0) = \Phi(t) \Phi^{-1}(t_0) x_0$; $\forall t, t_0 \in I; x_0 \in \mathbb{R}^m$

(11) $|Ay| \leq C_1 \quad \forall |y| \leq C_2 \Rightarrow \|A\| \leq \frac{C_1}{C_2}$

už: $y = C_2 x; |x| \leq 1$; $\exists: |C_2 Ax| \leq C_1 \quad \forall |x| \leq 1$

$$|Ax| \leq \frac{C_1}{C_2} \quad \forall |x| \leq 1$$

$$\exists: \|A\| \leq \frac{C_1}{C_2}$$

(12) $|ABx| \leq C_1 \quad \forall |x| \leq C_0; B \text{ regulární} \Rightarrow \|A\| \leq \frac{C_1}{C_0} \|B^{-1}\|$

už $Bx = y$; maxim: y vyplývá $\frac{C_0}{\|B^{-1}\|}$ -zouli.

$|y| \leq \frac{C_0}{\|B^{-1}\|}$ dále: $y = B(\underbrace{B^{-1}y}_x)$; $|\underbrace{B^{-1}y}_x| \leq \|B^{-1}\| \cdot |y| \leq C_0$.

dle (11): $\|A\| \leq \frac{C_1}{C_0 / \|B^{-1}\|} = \frac{C_1}{C_0} \|B^{-1}\|$.

1. " \Leftarrow ": $|\varphi(t, t_0, x_0)| = |\Phi(t) \Phi^{-1}(t_0) x_0| \leq \|\Phi(t)\| \cdot \|\Phi^{-1}(t_0)\| \cdot |x_0|$

to fix: $\text{už: } \|\Phi(t)\| \leq C; \exists: \varepsilon > 0 \text{ dále: } \|x_0\| < \varepsilon$

$$\delta < \frac{\varepsilon}{C \|\Phi^{-1}(t_0)\|}$$

" \Rightarrow ": $\text{už: } \varepsilon = 1; \exists: \delta > 0 \text{ a. i.}$
to fix.

$$|\varphi(t, t_0, x_0)| = |\Phi(t) \Phi^{-1}(t_0) x_0| < 1$$

$$\forall t \geq t_0 \quad \forall |x_0| < \delta$$

dle (12): $\|\Phi(t)\| \leq \frac{1}{\delta} \|\Phi^{-1}(t_0)\|^{-1} = \frac{\|\Phi(t_0)\|}{\delta} = C$

2. "⇐": nime: $\|\Phi(t)\| \rightarrow 0, t \rightarrow +\infty$

u'č: 0 stabilní & lok. stabilní
(i) (ii)

ad (i) jistě $t \mapsto \|\Phi(t)\|$ spojitá na I ; \exists $\|\Phi(t)\|$ omezená na $(t_0, +\infty)$, $\forall t_0$ zřejmě; dle 1. ... stabilizace

ad (ii) $|\varphi(t, t_0, x_0)| = |\Phi(t) \Phi^{-1}(t_0) x_0| \leq \|\Phi(t)\| \cdot \|\Phi^{-1}(t_0) x_0\| \rightarrow 0$

$t \rightarrow +\infty$; $\forall t_0, x_0$ zřejmě: dokonce globálně stabilní

"⇒" nime: $|\varphi(t, t_0, x_0)| \rightarrow 0$; $\forall t_0, |x_0| < \eta$ zřejmě

↑ linearity: dokonce na $\forall x_0 \in \mathbb{R}^m$

u'č: $\|\Phi(t)\| \rightarrow 0, t \rightarrow +\infty$.

$\varepsilon > 0$ dle 1. e_i - báze vektorů... $\exists t_i > t_0$ a. 2.

$$|\varphi(t, t_0, e_i)| < \frac{\varepsilon}{m \cdot \|\Phi(t_0)\|}; \forall t \geq t_i$$

necht $|x_0| \leq 1$ je li lineární; \exists : $x_0 = \sum_{i=1}^m \alpha_i e_i$; $|\alpha_i| \leq 1$

necht $t \geq T := \max\{t_1, \dots, t_m\}$.

$$|\varphi(t, t_0, x_0)| = \left| \sum_{i=1}^m \alpha_i \varphi(t, t_0, e_i) \right| \leq \sum_{i=1}^m |\alpha_i| |\varphi(t, t_0, e_i)|$$

$$\leq m \cdot \frac{\varepsilon}{m \cdot \|\Phi(t_0)\|}$$

$$|\Phi(t) \Phi^{-1}(t_0) x_0| \leq \frac{\varepsilon}{\|\Phi(t_0)\|} \quad \forall |x_0| \leq 1, t \geq T$$

$$(2) \dots \|\Phi(t)\| \leq \frac{\varepsilon}{\|\Phi(t_0)\|} \cdot \|\Phi(t_0)\| = \varepsilon; \forall t \geq T$$

3. " \Leftarrow ": nime: $\|\Phi(t)\Phi^{-1}(s)\| \leq C \quad \forall t \geq s \in I$

cil: $\forall \varepsilon > 0 \exists \delta > 0 \quad |x_0| < \delta \Rightarrow |\varphi(t, t_0, x_0)| < \varepsilon \quad \forall t \geq t_0 \in I$

leci: $|\varphi(t, t_0, x_0)| = |\Phi(t)\Phi^{-1}(t_0)x_0| \leq \underbrace{\|\Phi(t)\Phi^{-1}(t_0)\|}_{< C} \cdot |x_0|$

lj: $\varepsilon > 0$ de no: nol $\delta = \frac{\varepsilon}{C}$.

" \Rightarrow ": wiji $\varepsilon = 1$. $\exists \delta > 0$ a. r. $|\Phi(t)\Phi^{-1}(t_0)x_0| \leq 1$

lj de (2.7): $\|\Phi(t)\Phi^{-1}(t_0)\| \leq \frac{1}{\delta} \quad \forall |x_0| \leq \delta$
 $\forall t \geq t_0 \in I$.

4. " \Leftarrow ": nime: $\|\Phi(t)\Phi^{-1}(s)\| \leq C e^{-\alpha(t-s)} \quad \forall t \geq s \in I$

cil: unif stab. & $|x_0| \leq \eta \Rightarrow \varphi(t_0+T, t_0, x_0) \rightarrow 0$,
 (i) $T \rightarrow +\infty$ nje. nje

(i) nje $\|\Phi(t)\Phi^{-1}(t_0)\| \leq C \quad \forall t \geq t_0 \in I \quad |x_0| \leq \eta, t_0 \in I$
 (ii)

wiji 3. " \Leftarrow "

(ii) $|\varphi(t_0+T, t_0, x_0)| = |\Phi(t_0+T)\Phi^{-1}(t_0)x_0|$

$\leq \|\Phi(t_0+T)\Phi^{-1}(t_0)\| \cdot |x_0| \leq C e^{-\alpha T} |\eta| \rightarrow 0; T \rightarrow +\infty$
 nje nje no daj de t_0, x_0 .

4. "=>": needs $\varphi(t_0+T, t_0, x_0) \rightarrow 0$; $T \rightarrow \infty$, need to me

$$|x_0| \leq \eta, t_0 \in I$$

cl: $\exists C, \alpha > 0$ s.t. $\|\Phi(t) \Phi^{-1}(s)\| \leq C e^{-\alpha(t-s)}$

$\forall t \geq s \in I$.

where $T > 0$ s.t. $|\varphi(t_0+T, t_0, x_0)| \leq \frac{1}{2} \eta$; $\forall t_0 \in I; |x_0| \leq \eta$

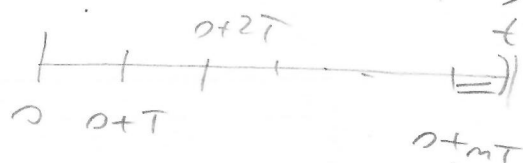
$$\|\Phi(t_0+T) \Phi^{-1}(t_0) x_0\| \leq \frac{1}{2} \eta; \forall |x_0| \leq \eta$$

de (*) $\|\Phi(t_0+T) \Phi^{-1}(t_0)\| \leq \frac{1}{2} = e^{-\tilde{\alpha}}$; $\tilde{\alpha} = \ln 2 > 0$.

$t \in I$ li lovalé.

needs $t > s \in I$ pour li lovalé.

use $t = s + mT + t_1$; $m \geq 0$ celé, $t_1 \in [0, T)$



$$\Phi(t) \Phi^{-1}(s) = \Phi(t) \Phi^{-1}(s+mT) \cdot \Phi(s+mT) \Phi^{-1}(s+(m-1)T) \dots$$

$$\dots \Phi^{-1}(s+T) \Phi(s+T) \cdot \Phi(s)$$

$$= \Phi(t) \Phi^{-1}(s+mT) \cdot \prod_{j=1}^m \Phi(s+jT) \Phi^{-1}(s+(j-1)T)$$

$\|\cdot\| \leq C_0$... m j val. \Rightarrow

$\|\cdot\| \leq e^{-\tilde{\alpha}}$ de (*)

$$\|\Phi(t) \Phi^{-1}(s)\| \leq C_0 e^{-\tilde{\alpha} m} = C_0 e^{-\tilde{\alpha} \left(\frac{t-s}{T} \right) + \tilde{\alpha} \frac{t_1}{T}} \leq 1$$

$$\leq C \cdot e^{-\alpha(t-s)}$$

where $C = C_0 e^{\tilde{\alpha}} = 2 C_0$

$$\alpha = \frac{\tilde{\alpha}}{T} = \frac{\ln 2}{T}$$