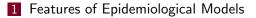
Stability Analysis Using Optimization Techniques

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> > Doctoral Seminar 2 Universidad EAFIT Medellín, Colombia 22 June, 2017



2 Stability Analysis

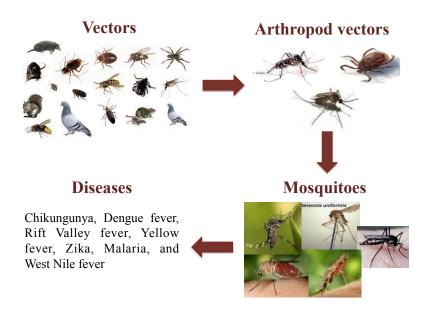
- **3** Optimization Techniques
 - Sum of Squares
 - Application of Handelman's Theorem

4 Results



To build **Lyapunov functions** associated with **epidemiological models** of transmission of infectious diseases transmitted by vectors in the framework of the **optimization**.

Figure: Aleksandr Lyapunov (June 6, 1857 - November 3, 1918).



1. Nonlinear differential equations,

$$\dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t))$$

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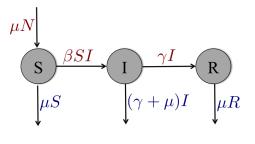
2. $\dot{\mathbf{x}}(t) = input - output$

1. Nonlinear differential equations,

 $\dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t))$

2. $\dot{\mathbf{x}}(t) = input - output$

$$\frac{dS}{dt} = \mu N - \beta SI - \mu S$$
$$\frac{dI}{dt} = \beta SI - \beta (\mu + \gamma)I$$
$$\frac{dR}{dt} = \gamma I - \mu R$$



- 3. Biological considerations
 - Diseases stages: susceptibles, exposed, infected and recoved
 - Interactions between populations involved in transmission process

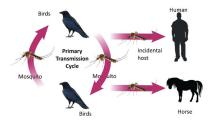


Figure: Image taken from https://goo.gl/dWuQJp

Features of epidemiological models

- 3. Biological considerations
 - Diseases stages: susceptibles, exposed, infected and recoved
 - Interactions between populations involved in transmission process

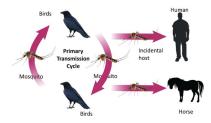


Figure: Image taken from https://goo.gl/dWuQJp

 Developmental stages populations

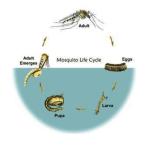
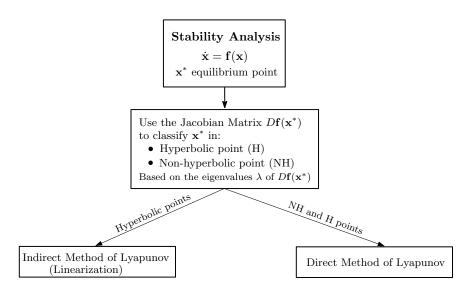


Figure: Image taken from https://goo.gl/bVNa81



The following result was taken from (Khalil, 1996).

Theorem

Let $\mathbf{x}^* = \mathbf{0}$ be an equilibrium point of $\dot{\mathbf{x}} = \mathbf{f}(\mathbf{x})$. Let $V : D \to \mathbb{R}$ be a continuously differentiable function on a neighborhood D of $\mathbf{x}^* = \mathbf{0}$, such that

$$V(\mathbf{0}) = 0 \text{ and } V(\mathbf{x}) > 0 \text{ in } D - \{\mathbf{0}\}$$
 (1)

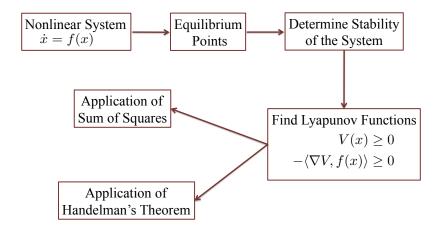
$$\dot{V}(\mathbf{x}) \leq 0 \text{ in } D$$
 (2)

then, $\mathbf{x}^* = \mathbf{0}$ is stable, where $\dot{V}(\mathbf{x}) = \langle \nabla V(\mathbf{x}), \mathbf{f}(\mathbf{x}) \rangle$.

Moreover, if

$$\dot{V}(\mathbf{x}) < 0$$
 in $D - \{\mathbf{0}\}$

then $\mathbf{x}^* = \mathbf{0}$ is asymptotically stable.



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Exponentially Stable Nonlinear Systems Have Polynomial Lyapunov Functions on Bounded Regions

Matthew M. Peet, Member, IEEE



Matthew M. Peet (S'02–M'06) received the B.S. degrees in physics and in aerospace engineering from the University of Texas at Austin in 1999 and the M.S. and the Ph.D. degree in aeronautics and astronautics from Stanford University, Stanford, CA, in 2001 and 2006, respectively.

Theorem (Peet, 2009)

Consider the system $\dot{x}(t) = f(x(t))$ where $D^{\alpha}f \in C_1^2(\mathbb{R}^n)$ for all $\alpha \in Z^n$. Suppose there exist constants $\mu, \delta, r > 0$ such that

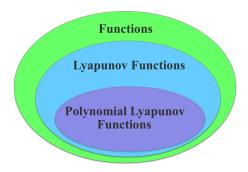
 $||Ax_0(t)||_2 \le \mu ||x_0||_2 e^{-\delta t}$

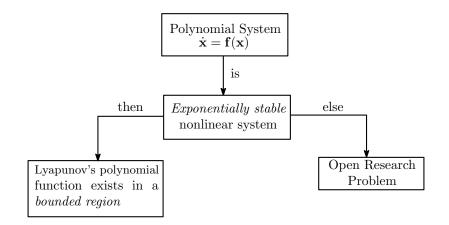
for all $t \ge 0$ and $||x_0||_2 \le r$.

Then, there exists a polynomial $v : \mathbb{R}^n \to \mathbb{R}$ and constants $\alpha, \beta, \gamma, \mu > 0$ such that

 $\alpha ||x||_2^2 \le v(x) \le \beta ||x||_2^2$ $\nabla v(x)^T f(x) \le -\gamma ||x||_2^2$

- As a sufficient condition, we demand from function *f* to be *n* + 2-times continuously differentiable in order to satisfy the conditions of the theorem.
- As a consequence of this theorem, we have a corollary that tells us that ordinary differential equations defined by polynomials have Lyapunov polynomial functions.





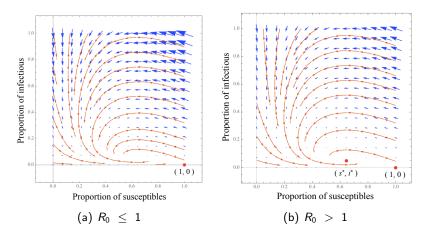


Figure: In (a) $\mu = 0.2$, $\beta = 0.5$, $\gamma = 0.8$, $R_0 = 0.5$, in (b) $\mu = 0.08$, $\beta = 0.9$, $\gamma = 0.5$, $R_0 = 1.55$

Questions

- How to construct these polynomials?
- 2 What should be the degree of these polynomials?
- 3 How can we verify that a polynomial is positive?



Figure: David Hilbert (23 January 1862 - 14 February 1943)

Mathematical Problems

- 1. Cantor's problem of the cardinal number of the continuum
- 2. The compatibility of the arithmetical axioms
- 3. The equality of two volumes of two tetrahedra of equal bases and equal altitudes*
- 4. Problem of the straight line as the shortest distance between two points
- 5. Lie's concept of a continuous group of transformations without the assumption of the differentiability of the functions defining the group
- 6. Mathematical treatment of the axioms of physics
- 7. Irrationality and transcendence of certain numbers*

Mathematical Problems

- 8. Problems of prime numbers
- 9. Proof of the most general law of reciprocity in any number field
- 10. Determination of the solvability of a diophantine equation*
- 11. Quadratic forms with any algebraic numerical coefficients
- 12. Extension of Kroneker's theorem on abelian fields to any algebraic realm of rationality
- 13. Impossibility of the solution of the general equation of the 7-th degree by means of functions of only two arguments
- 14. Proof of the finiteness of certain complete systems of functions*
- 15. Rigorous foundation of Schubert's enumerative calculus
- 16. Problem of the topology of algebraic curves and surfaces

Mathematical Problems¹

- 17. Express a nonnegative rational function as quotient of sums of squares.*
- 18. Building up of space from congruent polyhedra*
- 19. Are the solutions of regular problems in the calculus of variations always necessarily analytic?*
- 20. The general problem of boundary values*
- 21. Proof of the existence of linear differential equations having a prescribed monodromic group*
- 22. Uniformization of analytic relations by means of automorphic functions*
- 23. Further development of the methods of the calculus of variations

¹The asterisk means that the problem is solved. Furthermore, the problem that we want to solve is related to the problem number 17.

The following result was taken from (Kamyar, 2015).

Theorem (Artin's theorem)

A polynomial $f \in \mathbb{R}[x]$ satisfies $f(x) \ge 0$ on \mathbb{R}^n if and only if there exist Sum of Squares (SOS) polynomials N and $D \ne 0$ such that $f(x) = \frac{N(x)}{D(x)}$.

SOME CONCRETE ASPECTS OF HILBERT'S 17TH PROBLEM

BRUCE REZNICK

University of Illinois

This paper is dedicated to the memory of Raphael M. Robinson and Olga Taussky Todd.

Definition

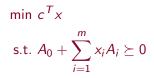
A convex program problem is an optimization problem of the type

$\begin{array}{l} \min \ g(x) \\ \text{subject to } x \in X \end{array}$

where $g: \mathbb{R}^n \to \mathbb{R}$ is a convex function, and the feasible set $X \subseteq \mathbb{R}^n$ is a convex set.

Definition

A semidefinite program (SDP) problem is a convex program problem of the form



where $x \in \mathbb{R}^m$ is the decision variable, and $c \in \mathbb{R}^m$ and the m + 1 symmetric $n \times n$ matrices A_i are given data of the problem.

Finding a Lyapunov function using SDP

Consider the linear system

$$\dot{x}(t) = Ax(t)$$

Let a quadratic Lyapunov function

$$V(x) = x^T P x \tag{3}$$

where,

$$\dot{V}(x) = \dot{x}^T P x + x^T P \dot{x}$$

= $x^T (A^T P + P A) x$ (4)

From (3) and (4) we formulate the semidefinite programming problem

$$\begin{array}{c}
P \succ 0 \\
A^T P + PA \prec 0
\end{array}$$
(5)

We solve (5) for the linear system

$$\dot{x}(t) = \begin{bmatrix} -1 & 4 \\ -1 & -1 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix}$$

• $P \succ 0$ iff $x^T P x > 0$. In fact,

$$\begin{bmatrix} x & y \end{bmatrix} \begin{bmatrix} p_{11} & p_{12} \\ p_{12} & p_{22} \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = p_{11}x^2 + 2p_{12}xy + p_{22}y^2 > 0$$

We assume $p_{12} = 0$, thus $x^T P x = p_{11}x^2 + p_{22}y^2 > 0$ iff $p_{11}, p_{22} > 0$.

•
$$A^T P + PA \prec 0$$
 iff

$$\begin{bmatrix} x & y \end{bmatrix} \begin{bmatrix} -2p_{11} & 4p_{11} - p_{22} \\ 4p_{11} - p_{22} & -2p_{22} \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix}$$

$$= -2p_{11}x^2 + (8p_{11} - 2p_{22})xy - 2p_{22}y^2 < 0$$

If we consider $(8p_{11} - 2p_{22}) = 0$, then $p_{22} = 4p_{11}$.

Thus
$$P = \begin{bmatrix} 1 & 0 \\ 0 & 4 \end{bmatrix}$$
 is a solution of (5) and $V(x) = x^2 + 4y^2$.

Definition (Parrilo, 2000)

A multivariate polynomial $p(x_1, \dots, x_n) := p(x)$ is a sum of squares, if there exist polynomials $q_1(x), \dots, q_m(x)$ such that

$$p(x) = q_1^2(x) + q_2^2(x) + \dots + q_m^2(x)$$

Definition (Parrilo, 2000)

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Theorem (Parrilo, 2000, 2003)

A multivariate polynomial p(x) in n variables and of degree 2d is a sum of squares if and only if there exists a positive semidefinite matrix Q such that

$$p(x) = z^T Q z, (6)$$

where z is the vector of monomials of degree up to d

$$z^{T} = [1, x_{1}, x_{2}, \cdots, x_{n}, x_{1}x_{2}, \cdots, x_{n}^{d}]$$
 (7)

Definition of Lyapunov function

Relaxation of constraints

$$V(x) > 0$$

 $-\langle
abla V(\mathbf{x}), \mathbf{f}(\mathbf{x})
angle > 0$

$$V(x)$$
 is a SOS $-\langle
abla V(x), \mathbf{f}(\mathbf{x})
angle$ is a SOS

$$V(x) - \epsilon \sum_{i=1}^{n} x_i^q$$
 is a SOS
 $-\langle \nabla V(x), \mathbf{f}(\mathbf{x})
angle - \epsilon \sum_{i=1}^{n} x_i^q$ is a SOS

where ϵ is a fixed small positive number, and q is the degree of Lyapunov function, V.

- **1** Define the degree of Lyapunov function, 2d.
- **2** Define the vector of monomials z of degree up to d.
- **3** Express the Lyapunov function as a quadratic form, i.e. $V(x) = z^T Q z$.
- 4 If in the representation above Q is positive semidefinite, then V(x) is also positive semidefinite.

Theorem

The following statements are equivalent:

- **1** The symmetric matrix A is positive semidefinite.
- 2 All eigenvalues of A are nonnegative.
- 3 All the principal minors of A are nonnegative.
- 4 There exists B such that $A = B^T B$.

Theorem

Let $A \in \mathbb{R}^{n \times n}$ a symmetric matrix. Then A is positive semidefinite if and only if all the coefficients of its characteristic polynomial

$$p(\lambda) = \det(\lambda I_n - A) = \lambda^n + p_{n-1}\lambda^{n-1} + \dots + p_1\lambda + p_0 \qquad (8)$$

have alternating signs, i.e., $(-1)^{n-i}p_i \ge 0$ for all $i = 1, \cdots, n$.

Consider the system *sir* normalized, i.e. s + i + r = 1.

$$\frac{ds}{dt} = \mu - \beta si - \mu s \qquad \qquad \frac{ds}{dt} = \mu - \beta si - \mu s \qquad (9)$$

$$\frac{di}{dt} = \beta si - (\mu + \gamma)i \qquad \qquad \frac{di}{dt} = \beta si - (\mu + \gamma)i \qquad \qquad (1)$$

$$\frac{dr}{dt} = \gamma i - \mu r$$

The system (9) has two equilibrium points:

- The disease-free point, $E_0 = (1, 0)$, and
- The endemic equilibrium point, $E_1 = (s^*, i^*)$, where $s^* = \frac{1}{R_0}$, and $i^* = \frac{\mu}{\beta}(R_0 - 1)$, with $R_0 = \frac{\beta}{\mu + \gamma}$.

Moving the disease-free point $E_0 = (1,0)$ to the origin, the system (9) becomes:

where $x_1 = s - 1$, and $x_2 = i$.

We solve the optimization problem without objective function

$$V(x_1, x_2) - \epsilon(x_1^2 + x_2^2)$$
 is a SOS
 $-\langle \nabla V(x_1, x_2), (f(x_1, x_2)) \rangle - \epsilon(x_1^2 + x_2^2)$ is a SOS

To look for a Lyapunov function, we will use the general expression of a polynomial in x_1 and x_2 of degree two with neither constant nor linear terms.

$$V(x_1, x_2) = \begin{bmatrix} x_1 & x_2 \end{bmatrix} \begin{bmatrix} q_{11} - \epsilon & q_{12} \\ q_{12} & q_{22} - \epsilon \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$
$$= (q_{11} - \epsilon)x_1^2 + 2q_{12}x_1x_2 + (q_{22} - \epsilon)x_2^2$$

Assume $q_{12} = 0$. The matrix $Q = \begin{bmatrix} q_{11} - \epsilon & 0 \\ 0 & q_{22} - \epsilon \end{bmatrix}$

is semidefinite positive iff $q_{11} - \epsilon \ge 0$, and $q_{22} - \epsilon \ge 0$.

For the derivative, we obtain after some algebra that we have $\dot{V}(x_1, x_2) = -w^T R w$, with the vector $w = [x_1 \ x_2 \ x_1 x_2]$.

The expression for the matrix R is

$$\begin{bmatrix} 2(q_{11}-\epsilon)\mu & (q_{11}-\epsilon)\beta & (q_{11}-\epsilon)\beta \\ (q_{11}-\epsilon)\beta & 2(q_{22}-\epsilon)(\mu+\gamma)(1-R_0) & -(q_{22}-\epsilon)\beta \\ (q_{11}-\epsilon)\beta & -(q_{22}-\epsilon)\beta & 0 \end{bmatrix}$$

here ϵ is a fixed small positive number

In general, we found

$$V(s,i) = q_{11}(s-1)^2 + q_{22}i^2$$

where

$$q_{11}=\epsilon$$
 and $q_{22}=rac{\epsilon(\mu+\gamma)}{(\gamma+1)}$

with 0.06 \leq μ \leq 0.3, 0 \leq β \leq 1, 0.5 \leq γ \leq 1.75 and ϵ > 0

SIMULATIONS

 $V(s,i) = q_{11}(s-1)^2 + q_{22}i^2$

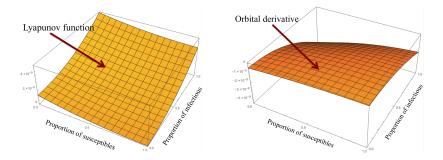


Figure: $\mu = 0.2$, $\beta = 0.5$, $\gamma = 0.8$, $R_0 = 0.5$, $q_{11} = 1.201 \times 10^{-4}$, and $q_{22} = 5.666 \times 10^{-5}$

Dengue transmission model

$$\begin{aligned} \frac{dm_e}{dt} &= b\beta_m h_i (1 - m_e - m_i) - (\theta_m + \mu_m) m_e \\ \frac{dm_i}{dt} &= \theta_m m_e - \mu_m m_i \\ \frac{dh_s}{dt} &= \mu_h - b\beta_h m_i h_s - \mu_h h_s \\ \frac{dh_e}{dt} &= b\beta_h m_i h_s - (\theta_h + \mu_h) h_e \\ \frac{dh_i}{dt} &= \theta_h h_e - (\gamma_h + \mu_h) h_i \end{aligned}$$

The disease-free point, $P_0 = (0, 0, 1, 0, 0)$.

Moving the disease-free point P_0 to the origin:

$$\begin{aligned} \frac{dx_1}{dt} &= b\beta_m x_5 (1 - x_1 - x_2) - (\theta_m + \mu_m) x_1 \\ \frac{dx_2}{dt} &= \theta_m x_1 - \mu_m x_2 \\ \frac{dx_3}{dt} &= \mu_h - b\beta_h x_2 (x_3 + 1) - \mu_h (x_3 + 1) \\ \frac{dx_4}{dt} &= b\beta_h x_2 (x_3 + 1) - (\theta_h + \mu_h) x_4 \\ \frac{dx_5}{dt} &= \theta_h x_4 - (\gamma_h + \mu_h) x_5 \end{aligned}$$

In general, we found

 $V(m_e, m_i, h_s, h_e, h_i) = q_{11}m_e^2 + q_{22}m_i^2 + q_{33}(h_s - 1)^2 + q_{44}h_e^2 + q_{55}h_i^2$ where

$$q_{11} = \epsilon$$

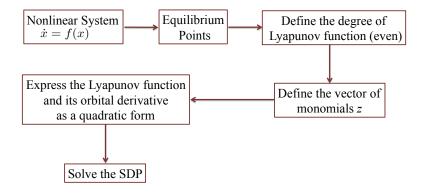
$$q_{22} = \frac{\lambda}{\sqrt{(\theta_m + \mu_m)}} + \epsilon$$

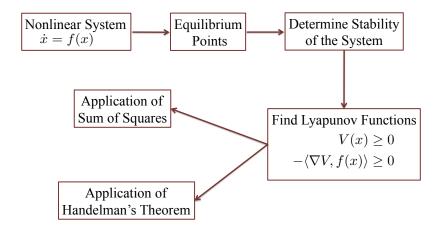
$$q_{33} \le \frac{4\mu_h \mu_m}{b^2 \beta_h^2} (q_{22} - \epsilon) + \epsilon$$

$$q_{44} \le \frac{4\mu_m (\theta_h + \mu_h)}{b^2 \beta_h^2} (q_{22} - \epsilon) + \epsilon$$

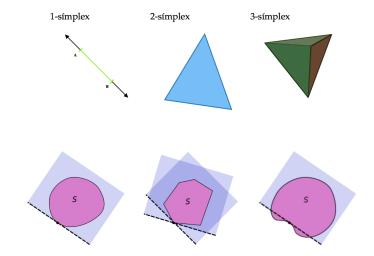
$$q_{55} \le \frac{4(\theta_h + \mu_h)(\gamma_h + \mu_h)}{\theta_h^2} (q_{44} - \epsilon) + \epsilon$$

with $\epsilon > 0$





Polytopes



Theorem (Handelman's theorem)

Given $w_i \in \mathbb{R}^n$ and $u_i \in \mathbb{R}$, define the polytope

$$\Gamma^{K} := \{ x \in \mathbb{R}^{n} : w_{i}^{T} x + u_{i} \ge 0, \ i = 1, ..., K \}.$$
(11)

If a polynomial f(x) > 0 on Γ^{K} , then there exist $b_{\alpha} \ge 0$, $\alpha \in \mathbb{N}^{K}$ such that for some $d \in \mathbb{N}$,

$$f(x) = \sum_{\substack{\alpha \in \mathbb{N}^n \\ \alpha_1 + \dots + \alpha_K \le d}} b_\alpha (w_1^T x + u_1)^{\alpha_1} \cdots (w_K^T x + u_K)^{\alpha_K}.$$
 (12)

This theorem was taken from (Kamyar, 2014).

$$\begin{split} \gamma^* &= \max_{\gamma, c_{\beta} \in \mathbb{R}} \gamma \\ \text{subject to} \\ \begin{bmatrix} \sum\limits_{\alpha \in E_d} c_{\beta} x^{\beta} - \gamma x^T x & 0 \\ 0 & -\langle \nabla \sum\limits_{\alpha \in E_d} c_{\beta} x^{\beta}, f(x) \rangle - \gamma x^T x & 0 \end{bmatrix} \geq 0 \\ \text{for all } x \in D. \end{split}$$

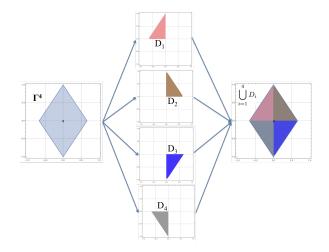
$$\end{split}$$

$$(13)$$

Conditions (1) and (2) of Direct method of Lyapunov hold if and only if there exist $d \in \mathbb{N}$ such that $\gamma^* > 0$.

How can we apply Handelman's theorem to solve (13)?

How can we apply Handelman's theorem to solve (13)?



The equation (13) becomes a new linear program problem:

$$\max_{\gamma \in \mathbb{R}, b_i \in \mathbb{R}^{N_i}, c_i \in \mathbb{R}^{M_i}} \gamma$$

subject to
$$b_1 \ge \mathbf{0} \quad \text{for } i = 1, \cdots, L$$

$$c_1 \le \mathbf{0} \quad \text{for } i = 1, \cdots, L$$

$$R_i(b_i, d) = \mathbf{0} \quad \text{for } i = 1, \cdots, L$$

$$H_i(b_i, d) \ge \gamma \mathbf{1} \quad \text{for } i = 1, \cdots, L$$

$$H_i(c_i, d + d_f - 1) \le -\gamma \mathbf{1} \quad \text{for } i = 1, \cdots, L$$

$$H_i(c_i, d + d_f - 1) \le -\gamma \mathbf{1} \quad \text{for } i = 1, \cdots, L$$

$$G_i(b_i, d) = F_i(c_i, d + d_f - 1) \quad \text{for } i = 1, \cdots, L$$

$$J_{i,k}(b_i, d) = J_{j,l}(b_i, d) \quad \text{for } i, j = 1, \cdots, L, i \ne j,$$

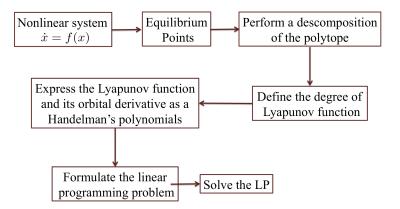
$$k, l \in \{1, \cdots, m_i\}$$

(14)

where

- R_i(b_i, d) is the vector of coefficients of monomials of V_i(x) which are nonzero at the origin.
- $H_i(b_i, d)$ is the vector of coefficients of square terms of $V_i(x)$.
- $G_i(b_i, d)$ is the vector of coefficients of $\langle \nabla V_i(x), f(x) \rangle$.
- $F_i(b_i, d)$ is the vector of coefficients of $V_i(x)$.
- $J_{i,k}(b_i, d)$ is the vector of coefficients of (12), such that $\alpha_K = 0$.

This result was taken from (Kamyar, 2014).



We found robust Lyapunov functions to test the asymptotic stability of disease-free equilibrium points in some models simulating the transmission of mosquito-borne infectious diseases. Khalil, H. K. (1996). Nonlinear systems. Prentice Hall.

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