

1135-93-1615

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Controllability in Term of Mean Reaching Time for Markovian Switching Diffusion System.

For systems of switching diffusions, a concept of controllability is proposed by using the finite expected value of the first reaching time (or mean reaching time) to an arbitrarily small open set of the terminal point. A necessary and sufficient condition is obtained utilizing positive recurrent. A verification criterion is provided by using Liapnov functions, and a matrix form criterion if the system is linear. Finally, a simulation example is provided to show that when coupled with regime switching, the hybrid system of uncontrollable ODEs could be controllable. (Received September 23, 2017)