A LOWER BOUND FOR THE STABILITY RADIUS
OF TIME-VARYING SYSTEMS

ADINA LUMINIȚA SASU AND BOGDAN SASU

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Abstract. We introduce and characterize the stability radius of systems whose state evolution is described by linear skew-product semiflows. We obtain a lower bound for the stability radius in terms of the Perron operators associated to the linear skew-product semiflow. We generalize a result due to Hinrichsen and Pritchard.

1. Introduction

In the last few years, the theory of linear skew-product semiflows has proved to be a very useful tool in the study of evolution equations with unbounded coefficients (see [4], [6], [10], [11], [14]-[20]). Significant questions concerning the asymptotic behaviour of linear skew-product semiflows have been answered. In this context, the theorems of Perron type or so-called “input-output” conditions of characterization of the asymptotic properties, have been obtained for uniform exponential stability (see [19]), for uniform exponential expansiveness (see [16]) and for pointwise and uniform exponential dichotomy, respectively, of discrete and continuous linear skew-product semiflows (see [4], [6], [10], [11], [15], [17], [18], [20]).

Recently, theorems of Perron type for exponential dichotomy of different types of evolution families have been presented in [12] and in [13]. Significant results obtained with input-output techniques have been established in [11]-[5]. An important interpretation which justifies the term “frequency-response function” for time-varying finite-dimensional systems, was given in [3].

It is well known that the concept of stability radius introduced by Hinrichsen, Ilchmann and Pritchard (see [8], [9]) led to a systematic study of the stability of linear infinite-dimensional systems under structured time-varying perturbations. The idea was to estimate the size of the smallest disturbance operator under which the additively perturbed system loses exponential stability. An outstanding result expresses the lower bound of the stability radius of a systems associated to a mild evolution family in terms of the norm of the input-output operator (see [9], Theorem 3.2). This result has been recently proved by Clark, Latushkin, Montgomery-Smith and Randloph (see [7], Theorem 4.2), using an evolution semigroup technique.
Naturally, the question arises whether the concept of stability radius can be extended for the case of systems associated to linear skew-product semiflows, and how can we express the lower bound of this type of stability radius.

The purpose of this paper is to answer this question. We shall consider an abstract generalization of systems described by differential equations of the form

\[
\begin{cases}
\dot{x}(t) = A(\sigma(\theta, t)) x(t) + B(\sigma(\theta, t)) u(t), \\
y(t) = C(\sigma(\theta, t)) x(t)
\end{cases}
\]

where $\sigma$ is a semiflow on a locally compact metric space $\Theta$. For every $\theta \in \Theta$, the operators $A(\theta)$ are generally unbounded operators on a Banach space $X$, while the operators $B(\theta) \in \mathcal{B}(U, X)$, $C(\theta) \in \mathcal{B}(X, Y)$, where $U$, $Y$ are Banach spaces.

Formally, in our investigations, the family $\{A(\theta)\}_{\theta \in \Theta}$ is subjected to additive structured perturbations, so that the perturbed system is

\[
\dot{x}(t) = [A(\sigma(\theta, t)) + B(\sigma(\theta, t)) \Delta(\sigma(\theta, t)) C(\sigma(\theta, t))] x(t),
\]

which can be interpreted as a system obtained by applying the feedback $u(t) = \Delta(\sigma(\theta, t)) y(t)$ to the time-varying system (1.1).

It is well known that if $X$ is a Banach space, $\Theta$ is a compact metric space, $\sigma$ is a semiflow on $\Theta$ and $A : \Theta \to \mathcal{B}(X)$ is a continuous mapping, then $\Phi(\theta, t)$, the solution operator of the linear differential equation

\[
\dot{x}(t) = A(\sigma(\theta, t)) x(t), \quad t \geq 0,
\]

is a cocycle and the pair $\pi = (\Phi, \sigma)$ is a linear skew-product semiflow. Therefore, in what follows, we consider an integral model for the above type of systems, defined in terms of linear skew-product semiflows. Our aim is to define and examine a stability radius for a general system associated to a linear skew-product semiflow, subjected to perturbations. The main tools in our study will be the theorems of Perron type, which connect the stability of a linear skew-product semiflow with the uniform boundedness of a family of Perron operators on $C_b(\mathbb{R}_+, X)$. We will express the lower bound of the stability radius in terms of the norms of input-output operators associated to the system. In this manner, we generalize a result proved by Hinrichsen and Pritchard for the case of mild evolution operators and by Clark, Latushkin, Montgomery-Smith and Randolph for strongly continuous evolution families.

2. Preliminaries

Let $X$ be a Banach space, let $(\Theta, d)$ be a locally compact metric space and let $\mathcal{E} = X \times \Theta$. We denote by $\mathcal{B}(X)$ the Banach algebra of all bounded linear operators from $X$ into itself.

**Definition 2.1.** A continuous mapping $\sigma : \Theta \times \mathbb{R}_+ \to \Theta$ is called a semiflow on $\Theta$, if $\sigma(\theta, 0) = \theta$, for all $\theta \in \Theta$ and

\[
\sigma(\theta, s + t) = \sigma(\sigma(\theta, s), t), \quad \forall (\theta, s, t) \in \Theta \times \mathbb{R}_+^2.
\]

**Definition 2.2.** A pair $\pi = (\Phi, \sigma)$ is called a linear skew-product semiflow on $\mathcal{E} = X \times \Theta$ if $\sigma$ is a semiflow on $\Theta$ and $\Phi : \Theta \times \mathbb{R}_+ \to \mathcal{B}(X)$ satisfies the following conditions:

(i) $\Phi(\theta, 0) = I$, the identity operator on $X$, for all $\theta \in \Theta$;
The mapping $\Phi$ given by Definition 2.2 is called the cocycle associated to the linear skew-product semiflow $\pi = (\Phi, \sigma)$. Examples of linear skew-product semiflows can be found in [4]–[6], [10], [11], [14]–[20].

We denote by $C_0(\Theta, B(X))$ the space of all strongly continuous bounded mappings $H : \Theta \rightarrow B(X)$.

**Theorem 2.3.** Let $\pi = (\Phi, \sigma)$ be a linear skew-product semiflow on $E = X \times \Theta$. If $P \in C_0(\Theta, B(X))$ there is a unique linear skew product semiflow $\pi_P = (\Phi_P, \sigma)$ on $X \times \Theta$ such that

$$\Phi_P(\theta, t)x = \Phi(\theta, t)x + \int_0^t \Phi(\theta, s)(t - s) P(\sigma(\theta, s)) \Phi_P(\theta, s)x ds$$

for all $(x, \theta, t) \in X \times \Theta \times R_+$. 

**Proof.** See [14], Theorem 2.1. \hfill \Box

Let $C(R_+, X)$ be the linear space of all continuous functions $u : R_+ \rightarrow X$ and $C_b(R_+, X) = \{u \in C(R_+, X) : \text{sup } ||u(t)|| < \infty\}$. $C_b(R_+, X)$ is a Banach space with respect to the norm $||u|| := \text{sup } ||u(t)||$.

Let $\pi = (\Phi, \sigma)$ be a linear skew-product semiflow on $E = X \times \Theta$. For every $\theta \in \Theta$ we define the Perron operator

$$P_\theta : C(R_+, X) \rightarrow C(R_+, X), \quad (P_\theta u)(t) = \int_0^t \Phi(\theta, s)(t - s) u(s) ds.$$ 

**Definition 2.4.** A linear skew-product semiflow $\pi = (\Phi, \sigma)$ on $E = X \times \Theta$ is called uniformly exponentially stable if there are $N \geq 1$ and $\nu > 0$ such that

$$||\Phi(\theta, t)|| \leq Ne^{-\nu t}, \quad \forall(\theta, t) \in \Theta \times R_+.$$ 

**Definition 2.5.** A linear skew-product semiflow $\pi = (\Phi, \sigma)$ on $E = X \times \Theta$ is said to be uniformly $(C_b(R_+, X), C_b(R_+, X))$-stable if

(i) $P_\theta u \in C_b(R_+, X)$, for all $(u, \theta) \in C_b(R_+, X) \times \Theta$;

(ii) there is $K > 0$ such that $||P_\theta u|| \leq K ||u||$, for all $(u, \theta) \in C_b(R_+, X) \times \Theta$.

**Theorem 2.6.** Let $\pi = (\Phi, \sigma)$ be a linear skew-product semiflow on $E = X \times \Theta$. Then $\pi$ is uniformly exponentially stable if and only if it is uniformly $(C_b(R_+, X), C_b(R_+, X))$-stable.

**Proof.** See [19], Theorem 5.1. \hfill \Box

### 3. Stability radius

If $U, Y$ are Banach spaces we denote by $B(U, Y)$ the space of all bounded linear operators from $U$ into $Y$. If $\Theta$ is a locally compact metric space, we denote by
Using Theorem 2.6, we obtain that input-output operators sense to consider the family of

\[ \text{for every } (\theta, t) \|

\text{Theorem 3.2.} \]

Suppose that the mapping

\[ \text{let } \Phi(\theta, t)x_0 + \int_0^t \Phi(\sigma(\theta, s), t-s)B(\sigma(\theta, s))u(s)ds, \]

where \( t \geq 0 \) and \( u \in L^1_{loc}(\mathbb{R}^+, U) \).

\[ \text{Definition 3.1. Suppose that } \pi = (\Phi, \sigma) \text{ is uniformly exponentially stable. The stability radius of } \pi \text{ with respect to the perturbation structure } (B, C) \text{ is defined by} \]

\[ r_{stab}(\pi, B, C) = \sup \left\{ r \geq 0 : \forall \Delta \in C_s(\Theta, B(Y, U)) \text{ with} \right. \]

\[ \| \Delta \| \leq r \rightarrow \pi_{B\Delta C} = (\Phi_{B\Delta C}, \sigma) \text{ is uniformly exponentially stable}. \]

In what follows we shall obtain a lower bound for the stability radius of \( \pi \).

For every \( \theta \in \Theta \) we define the bounded linear operators

\[ B_\theta : C_b(\mathbb{R}^+, U) \rightarrow C_b(\mathbb{R}^+, Y), \quad (B_\theta u)(t) = B(\sigma(\theta, t))u(t), \]

\[ C_\theta : C_b(\mathbb{R}^+, X) \rightarrow C_b(\mathbb{R}^+, Y), \quad (C_\theta u)(t) = C(\sigma(\theta, t))u(t). \]

Let \( \{ P_\theta \}_{\theta \in \Theta} \) be the family of operators associated to \( \pi \) according to relation (2.2). Since \( \pi \) is uniformly exponentially stable, using Theorem 2.6, it follows that for every \( \theta \in \Theta \) and every \( u \in C_b(\mathbb{R}^+, U) \), \( C_\theta P_\theta B_\theta u \in C_b(R^+, Y) \). Then it makes sense to consider the family of input-output operators \( \{ L_\theta \}_{\theta \in \Theta} \), where

\[ L_\theta : C_b(\mathbb{R}^+, U) \rightarrow C_b(\mathbb{R}^+, Y), \quad L_\theta = C_\theta P_\theta B_\theta. \]

Using Theorem 2.6, we obtain that

\[ \alpha(\pi) := \sup_{\theta \in \Theta} \| L_\theta \| < \infty. \]

In what follows we suppose that the mapping \( C \) is uniformly positive, which means that there is \( m > 0 \) such that

\[ \| C(\theta)x \|_Y \geq m\|x\|_X, \quad \forall (\theta, x) \in \Theta \times X. \]

\[ \text{Theorem 3.2. Let } \Delta \in C_s(\Theta, B(Y, U)) \text{ with} \]

\[ \| \Delta \| < \frac{1}{\alpha(\pi)}. \]

Then there is \( M \geq 1 \) such that

\[ \| \Phi_{B\Delta C}(\theta, t) \| \leq M, \quad \forall (\theta, t) \in \Theta \times \mathbb{R}^+. \]

Proof. For every \( (x, \theta, t) \in \mathcal{E} \times \mathbb{R}^+ \), let \( M(x, \theta, t) = \sup_{s \in [0, t]} \| C(\sigma(\theta, s)) \Phi_{B\Delta C}(\theta, s)x \|. \]

Let \( (x, \theta, t_0) \in \mathcal{E} \times \mathbb{R}^+ \). Let \( \varepsilon > 0 \). We consider a continuous function \( \alpha_{\varepsilon} : \mathbb{R}^+ \rightarrow [0, 1] \) such that

\[ \alpha_{\varepsilon}(t) = 1, \quad \forall t \in [0, t_0] \quad \text{and} \quad \alpha_{\varepsilon}(t) = 0, \quad \forall t \geq t_0 + \varepsilon. \]
We define the function
\[ u_\varepsilon : \mathbb{R}_+ \to X, \quad u_\varepsilon(t) = \alpha_\varepsilon(t) \Phi_{B\Delta C}(\theta, t)x. \]
Then \( u_\varepsilon \in C_b(\mathbb{R}_+, X) \). Using (2.1) for every \( t \in [0, t_0] \), we have
\[ C(\sigma(\theta, t))\Phi_{B\Delta C}(\theta, t)x = C(\sigma(\theta, t))\Phi(\theta, t)x + (L_0\Delta_0)C_0u_\varepsilon(t). \]
If \( N \geq 1 \) is given by Definition 2.4, from the above relation we obtain
\[ ||C(\sigma(\theta, t))\Phi_{B\Delta C}(\theta, t)x|| \leq ||C|| N \ ||x|| + ||L_0|| ||\Delta|| \ ||C_0u_\varepsilon||, \quad \forall t \in [0, t_0]. \]
We set \( \delta = \alpha(\pi) \ ||\Delta|| \), and we obtain
\[ (3.2) \quad M(x, \theta, t_0) \leq ||C|| N \ ||x|| + \delta \ M(x, \theta, t_0 + \varepsilon), \quad \forall \varepsilon > 0. \]
Using the continuity of \( \pi_{B\Delta C} \) we obtain that \( M(x, \theta, t_0 + \varepsilon) \to M(x, \theta, t_0) \), as \( \varepsilon \to 0 \). Then, for \( \varepsilon \to 0 \) in (3.2) we deduce that
\[ (3.3) \quad M(x, \theta, t_0) \leq N \ \frac{||C||}{1 - \delta} \ ||x||. \]
Let \( m > 0 \) be given by (3.1). Then, from (3.3) we have that
\[ m||\Phi_{B\Delta C}(\theta, t)x|| \leq N \ \frac{||C||}{1 - \delta} \ ||x||, \quad \forall t \in [0, t_0]. \]
Since \( x, \theta, t_0 \) were arbitrary, we obtain
\[ ||\Phi_{B\Delta C}(\theta, t)|| \leq N \ \frac{||C||}{m(1 - \delta)}, \quad \forall (\theta, t) \in \Theta \times \mathbb{R}_+. \]

\[ \Box \]

**Theorem 3.3.** For the system \( S = (\pi, B, C) \) we have
\[ r_{stab}(\pi, B, C) \geq \frac{1}{\alpha(\pi)}. \]

**Proof.** Let \( \Delta \in C(\Theta, B(Y, U)) \) with \( ||\Delta|| < 1/\alpha(\pi) \). We set \( \delta = \alpha(\pi) \ ||\Delta|| \). By Theorem 3.2, there is \( M \geq 1 \) such that \( ||\Phi_{B\Delta C}(\theta, t)|| \leq M \), for all \( (\theta, t) \in \Theta \times \mathbb{R}_+ \).

Let \( (\theta, \sigma) \in C_b(\mathbb{R}_+, X) \times \Theta \) and
\[ Q_{\sigma, \theta} : \mathbb{R}_+ \to X, \quad Q_{\sigma, \theta}(t) = \int_{\sigma}^{t} \Phi_{B\Delta C}(\sigma(\theta, s), t - s)u(s)ds. \]
For every \( n \in \mathbb{N}^* \) we consider a continuous function \( \alpha_n : \mathbb{R}_+ \to [0, 1] \) with \( \alpha_n(t) = 1 \), for all \( t \in [0, n] \) and \( \alpha_n(t) = 0 \), for all \( t \geq n + 1 \). For every \( n \in \mathbb{N}^* \) we define \( u_n := \alpha_nu \) and we consider
\[ Q_{u_n, \theta} : \mathbb{R}_+ \to X, \quad Q_{u_n, \theta}(t) = \int_{\sigma}^{t} \Phi_{B\Delta C}(\sigma(\theta, s), t - s)u_n(s)ds. \]
For every \( t \geq n + 1 \), using the cocycle identity, we obtain
\[ Q_{u_n, \theta}(t) = \Phi_{B\Delta C}(\sigma(\theta, n + 1), t - n - 1) \int_{0}^{n+1} \Phi_{B\Delta C}(\sigma(\theta, s), n + 1 - s)u_n(s)ds. \]
It follows that
\[ ||Q_{u_n, \theta}(t)|| \leq M ||Q_{u_n, \theta}(n + 1)||, \quad \forall t \geq n + 1; \]
so $Q_{u,\theta} \in C_b(\mathbb{R}_+, X)$. Using the relation (2.1), we obtain that
\[
(C_0Q_{u,\theta})(t) = (C_0P_0u_n)(t) + C(\sigma(\theta, t)) \int_0^t \int_0^{t-\tau} \Phi(\sigma(\theta, \tau + s), t - \tau - s) B(\sigma(\theta, \tau + s)) \Delta(\sigma(\theta, \tau + s)) C(\sigma(\theta, \tau + s)) \Phi_B \Delta C(\sigma(\theta, \tau), \tau) u_n(\tau) d\tau d\tau
\]
Using Fubini’s theorem it follows that
\[
(C_0Q_{u,\theta})(t) = (C_0P_0u_n)(t) + C(\sigma(\theta, t)) \int_0^t \int_0^{t-\tau} \Phi(\sigma(\theta, \xi), t - \xi) B(\sigma(\theta, \xi)) C(\sigma(\theta, \xi)) \Phi_B \Delta C(\sigma(\theta, \tau), \xi - \tau) u_n(\tau) d\xi d\tau.
\]
It follows that
\[
||C_0Q_{u,\theta}(t)|| \leq ||C|| K ||u_n|| + \delta ||C_0Q_{u,\theta}||, \quad \forall t \geq 0
\]
where $K = \sup_{\theta \in \Theta} ||P_0||$. Thus, we deduce that
\[
||C_0Q_{u,\theta}|| \leq \frac{K ||C||}{1 - \delta} ||u||, \quad \forall n \in \mathbb{N}^*.
\]
If $m > 0$ is given by (3.1), then we obtain that
\[
m \ ||Q_{u,\theta}|| \leq \frac{K ||C||}{1 - \delta} ||u||, \quad \forall n \in \mathbb{N}^*.
\]
Since for $t > 0$ and $n = [t] + 1$ we have that $Q_{u,\theta}(t) = Q_{u,\theta}(t)$, using the above inequality, we obtain that
\[
||Q_{u,\theta}|| \leq \frac{K ||C||}{m(1 - \delta)} ||u||, \quad \forall (u, \theta) \in C_b(\mathbb{R}_+, X) \times \Theta.
\]
Then by Theorem 2.6, we conclude that $\pi_B \Delta C$ is uniformly exponentially stable, which ends the proof.

REFERENCES


Department of Mathematics, Faculty of Mathematics and Computer Science, West University of Timişoara, Romania
E-mail address: sasu@math.uvt.ro

Department of Mathematics, Faculty of Mathematics and Computer Science, West University of Timişoara, Romania
E-mail address: lbsasu@yahoo.com