Solutions Day 16, T 2/27/2024 Topic 8: Stability Jeremy Orloff

Problem 1. Say whether or not the systems P(D)x = f with the given roots are stable.

- (a) *Roots:* -1, -1, -2, -3
- (b) *Roots:* $-1, -1 \pm i, -2 \pm 3i$
- (c) *Roots:* 0, -1, -2
- (d) *Roots:* $-1, -2, -3, 1 \pm i$

Solution: (a) All roots negative \rightarrow stable.

(b) All roots have negative real part \rightarrow stable.

(c) Roots ≤ 0 . This is an edge case. It is not asymptotically stable. In some applications it my be stable "enough".

(d) Some roots have positive real part \rightarrow not stable.

Problem 2. Are the following systems stable?

- (a) 3x'' + 4x' + 5x = f(t)(b) x' + 2x = f(t)
- $(S) = \int (S) = \int (S)$
- (c) (D+3I)(D-3I)(D+4I)x = f(t)
- (d) x''' + 2x'' + 3x' + 7x = f(t)

Solution: (a) Second-order, positive coefficients \rightarrow stable.

- (b) First-order, $k > 0 \longrightarrow$ stable.
- (c) Roots -3, 3, -4. One positive root \rightarrow unstable.

(d) Third-order: x'' + ax'' + bx' + cx = f(t), with a = 2, b = 3, c = 7. a, b, c are positive, but ab < c. So, by the Routh-Hurwitz criteria, this is not stable.

Problem 3. For a system P(D)x = f, the pole diagram shows the roots in the complex plane. Do the following pole diagrams come from stable systems?



Solution: (a) All roots in the left half-plane (negative real part) \rightarrow stable, (b) Some roots in the right half-plane \rightarrow unstable

- (c) All roots in the left half-plane \rightarrow stable.
- (d) Edge case. Not asymptotically stable. May be stable "enough" for some applications.

Problem 4. Suppose $x = 8e^{2t}$ is a solution to $P(D)x = 5e^{2t}$, x(0) = 8.

(a) Give a solution to $P(D)x = 5e^{2(t-3)}$, x(3) = 8.

Solution: Everything is shifted by 3. Since constant coefficient systems are time invariant, a solution is $x(t) = 8e^{2(t-3)}$.

(b) Give a solution to $P(D)x = 10e^{2(t-3)}$, x(3) = 16.

Solution: The input and initial condition are both twice that in Part (b). So a solution is $x(t) = 16e^{2(t-3)}$.

(c) If $x_h(t) = c_1 e^{-t} + c_2 e^{-2t}$ solves $P(D)x_h = 0$, give a solution to P(D)x = 0, x(3) = 1, x'(3) = -1.

Solution: The general solution to $P(D)x = e^{5t}$ is particular plus homogeneous:

$$x(t) = 8e^{2t} + c_1e^{-t} + c_2e^{-2t}$$

The computation will be easier if we change the meaning of $c_1,\,c_2$ and write this as

$$x(t) = 8e^{2t} + c_1e^{-(t-3)} + c_2e^{-2(t-3)}$$

Using the initial conditions, we get the equations

$$\begin{aligned} x(3) &= 8e^6 + c_1 + c_2 = 0\\ x'(3) &= 16e^6 - c_1 - 2c_2 = 0 \end{aligned}$$

Solving, we find $c_1 = -32e^6, c_2 = 24e^6.$ So,

$$x(t) = 8e^{2t} - 32e^6e^{-(t-3)} + 24e^6e^{-2(t-3)}$$

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