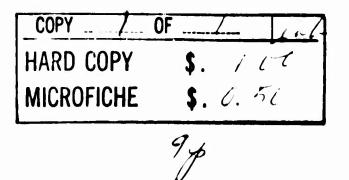


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SUMMARY

The second method used by Lyapunov to stuly the stability of the trivial solution of dx/dt = Ax + f(x) leads to the problem of solving the matrix equation $AX + XA^* = C$. It is shown that this question is related to Kronecker products and Kronecker sums, and the general problem of solving AX + XB = C is resolved in this fashion.

CONTENTS

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Summar	y 1	1
Sectio	n Introduction	1
2.	The Kronecker Product	2
3.	The Kronecker Sum	3
4.	An Alternate Derivation	4
5.	AX + XB = C	4
6.	$AX + XA^{\dagger} = C$	5
Refere	nces	6

KRONECKER PRODUCTS AND THE SECOND METHOD OF LYAPUNOV

Ву

Richard Bellman

§1. Introduction

In the second method used by Lyapunov in the investigation of the stability of the trivial solution of the nonlinear vectormatrix system

(1)
$$\frac{dx}{dt} = Ax + f(x),$$

the question arises of solving the matrix equation

(2)
$$AX + XA' = C$$
,

for the unknown symmetric matrix X. This problem was treated by W. Hahn in a recent publication, [2], using the reduction of a matrix to triangular form.

The same problem was encountered by the author, [1], in connection with the evaluation of the integral $J = \int_{0}^{\infty} |y,By|dt$, where y is the solution of dy/dt = Ay, y(0) = c, and A is a stability matrix, i.e. all characteristic roots have negative real part. The question of existence and uniqueness of solution was resolved in a non-algebraic fashion by noting that the solution of (2) is given by

(3)
$$X = - \sqrt{2} e^{-Ce} dt$$
,

under the assumption that A is a stability matrix.

In this paper we shall present another approach to this problem using the concept of the Kronecker product of matrices. As we shall see, this method enables us to resolve the general problem of determining when the equation

$$(4) \qquad AX + XB = C$$

has a solution.

§2. The Kronecker Product

Let A and B be two nxn matrices, x and y characteristic vectors of A and B respectively, and λ and μ characteristic roots,

(1)
$$Ax = \lambda_x$$
, $By = \mu y$.

Let z be the n^2 -dimensional vector formed as follows

(2)
$$z = \begin{pmatrix} x_1 y_1 \\ x_1 y_2 \\ \vdots \\ x_2 y_1 \\ x_2 y_2 \\ \vdots \\ x_2 y_n \\ \vdots \\ x_n y_1 \\ x_n y_2 \\ \vdots \\ x_n y_n \end{pmatrix} = \begin{pmatrix} x_1 y \\ x_2 y \\ \vdots \\ x_n y \end{pmatrix}$$

Referring to (1), it is easy to see that z is a characteristic vector of the n^2 -dimensional matrix

(3)
$$A \times B = \begin{pmatrix} b_{11}A & b_{12}A & \cdots \\ b_{21}A & b_{22}A & \cdots \\ \vdots & \vdots & \end{pmatrix}$$

This we recognize as the Kronecker product of the matrices A and B. Its n^2 characteristic roots are the combinations $\lambda_i \mu_j$, with the characteristic vectors obtained as above.

§3. The Kronecker Sum

Let $A_1 = I + \epsilon A$, $B_1 = I + \epsilon B$. Then the Kronecker product is

(1)
$$(I + \epsilon A) \times (I + \epsilon B) = I \times I + \epsilon [I \times B + A \times I] + 0(\epsilon^2)$$

$$= \left(\begin{array}{c} (\mathbf{I} + \boldsymbol{\epsilon} \mathbf{b}_{11}) (\mathbf{I} + \boldsymbol{\epsilon} \mathbf{A}) & \dots \\ (\mathbf{I} + \boldsymbol{\epsilon} \mathbf{b}_{21}) (\mathbf{I} + \boldsymbol{\epsilon} \mathbf{A}) & \dots \\ \vdots & \end{array} \right)$$
$$= \left(\begin{array}{c} \mathbf{I} + \boldsymbol{\epsilon} (\mathbf{b}_{11} \mathbf{I} + \mathbf{A}) & \dots \\ \mathbf{I} + \boldsymbol{\epsilon} (\mathbf{b}_{21} \mathbf{I} + \mathbf{A}) & \dots \\ \vdots & \end{array} \right)$$

The n²-dimensional matrix

[•] Kronecker products arise also in the study of the product of stochastic matrices. See R. Bellman, Limit Theorems for Non-Commutative Operations, Duke Math. Jour. Vol. 21 (1954), pp. 491-500.

(2)
$$A \oplus B = \begin{pmatrix} A + b_{11}I & A + b_{12}I & \cdots & A + b_{1n}I \\ A + b_{21}I & \cdots & \cdots & \cdots \\ \vdots & & \vdots \end{pmatrix}$$

we may call the Kronecker sum. Its characteristic roots are $\lambda_1 + u_1$ and its characteristic vectors are as given in (2.2).

§4. An Alternate Derivation

This matrix may also be obtained by considering the two linear systems

(1)
$$\frac{dx_1}{dt} = \sum_{j=1}^{N} a_{1j}x_j, \quad \frac{dy_1}{dt} = \sum_{j=1}^{N} b_{1j}x_j, \quad i = 1, 2, ..., N,$$

and forming the n^2 -dimensional linear system satisfied by the vector in (2.2). Since

(2) $\frac{d}{dt}(x_1y_j) = \frac{dx_1}{dt}y_j + x_1\frac{dy_j}{dt}$,

we obtain the matrix in (3.2).

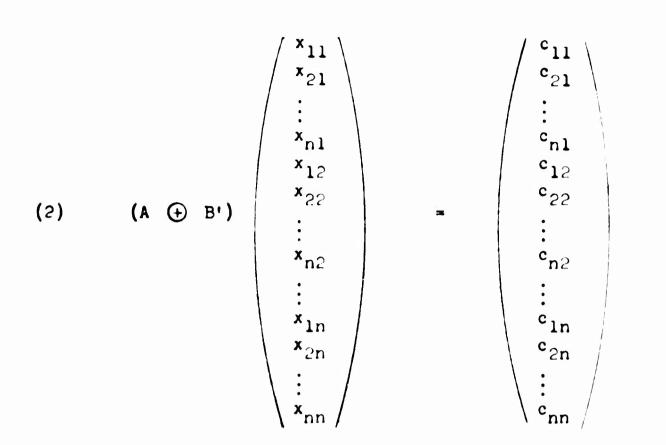
 ξ_5 . AX + XB = C

Let A and B be given n-dimensional matrices, and consider the matrix equation

$$(1) \qquad AX + XB = C,$$

where X is the unknown matrix.

This system of equations for the unknown elements x_{1j} of X has the form



It follows that the equation in (1) possesses a unique solution for all C if and only if

(3)
$$\lambda_1 + \mu_1 \neq 0, \quad 1, j = 1, 2, ..., n,$$

where the λ_i are the characteristic roots of A and the μ_j the characteristic roots of B.

$\S 6 \cdot AX + XA' = C$

It is easy to see that the same techniques apply to the equation in (1.2), so that a necessary and sufficient condition that this equation has a unique solution for all C is that $\lambda_1 + \lambda_j \neq 0, 1, j = 1, 2, ..., n$. In particular, this condition is satisfied if A is a stability matrix.

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