Lyapunov equations

Lyapunov equation

$$A^*X + XA + Q = 0, \quad Q = Q^* \succeq 0. \tag{L}$$

Special case of the Sylvester equation.

Lemma

Suppose (L) has a unique solution X; then X is symmetric.

Proof: transpose everything; X^* is another solution.

Lyapunov equation: positivity

Lemma

Suppose A has eigenvalues in the (open) LHP. Then, if $Q \succeq 0$ implies $X \succeq 0$, and $Q \succ 0$ implies $X \succ 0$.

Proof Check that

$$X = \int_0^\infty e^{A^* t} Q e^{At} \, \mathrm{d}t$$

(via $\frac{\mathrm{d}}{\mathrm{dt}} e^{A^* t} Q e^{At} = \dots$).

Lemma

Suppose $Q \succ 0$ and $X \succ 0$. Then, A has eigenvalues in the (open) LHP.

Proof Let $Av = \lambda v$; then $0 < v^* Q v = \dots$

Alternative statement: A has all its eigenvalues in the LHP if there exists $X \succ 0$ such that $A^* X + XA \prec 0$.

Lyapunov's version

Alternative way to see it: the dynamical system $\dot{x}(t) = Ax(t)$ is stable (i.e., $\lim_{t\to\infty} x(t) = 0$) for all initial values if and only if there exists $X \succ 0$ such that $A^*X + XA \prec 0$.

Lyapunov's proof: $E(t) = x(t)^*Xx(t)$ ('energy function') is such that $\dot{E}(t) \leq 0$.

Discrete-time version

Many of these results also come in a 'discrete-time' variant; in this case:

Stein's equation

A has all its eigenvalues in the (open) unit disc iff

$$X - A^* X A = Q, \quad Q \succ 0$$

has a solution $X \succ 0$.

Deals with stability of the discrete-time system $x_{t+1} = A x_t$.

Discrete-time version

Discrete-time version of the integral formula:

If A has all its eigenvalues inside the (open) unit disc then

$$X = \sum_{k=0}^{\infty} (A^*)^k Q A^k.$$

Proof $(I - A^T \otimes A^*) \operatorname{vec}(X) = \operatorname{vec}(Q)$, series for the inverse.