A unified framework for deterministic and probabilistic $\mathcal{D}$-stability analysis of uncertain polynomial matrices

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Abstract—In control theory, we are often interested in robust $\mathcal{D}$-stability analysis, which aims at verifying if all the eigenvalues of an uncertain matrix lie in a given region $\mathcal{D}$. Although many algorithms have been developed to provide conditions for an uncertain matrix to be robustly $\mathcal{D}$-stable, the problem of computing the probability of an uncertain matrix to be $\mathcal{D}$-stable is still unexplored. The goal of this paper is to fill this gap in two directions. First, the only constraint on the stability region $\mathcal{D}$ that we impose is that its complement is a semialgebraic set. This comprises many important cases in robust control theory. Second, the $\mathcal{D}$-stability analysis problem is formulated in a probabilistic framework, by assuming that only few probabilistic information is available on the uncertain parameters, such as support and some moments. We will show how to compute the minimum probability that the matrix is $\mathcal{D}$-stable by using convex relaxations based on the theory of moments.

Index Terms—Robust and Probabilistic $\mathcal{D}$-stability, Uncertain polynomial matrices, Theory of moments.

I. INTRODUCTION

In control theory, robust stability and performance requirements can be formulated in terms of robust $\mathcal{D}$-stability analysis, which aims at verifying if all the eigenvalues of an uncertain matrix lie in a given region $\mathcal{D}$ of the complex plane. A control law that guarantees robust performance is in general very conservative. A less conservative controller may be obtained by guaranteeing the performance probabilistically, e.g., we may require the performance to be achieved within a given level of probability. This problem can be formulated as probabilistic $\mathcal{D}$-stability analysis, whose aim is to compute the probability that all the eigenvalues of an uncertain matrix lie in $\mathcal{D}$. In this work, we present a unified framework to assess robust and probabilistic $\mathcal{D}$-stability of uncertain matrices. Specifically, the contribution is twofold.

First, a novel approach for analysing robust $\mathcal{D}$-stability of an uncertain matrix $A(\rho)$ is proposed. The entries of $A(\rho)$ depend polynomially on an uncertain parameter vector $\rho$, which takes values in a closed semialgebraic set $\Delta$ described by polynomial constraints. The only assumption on the stability region $\mathcal{D}$ is that its complement is a semialgebraic set, described by polynomial constraints in the complex plane. The addressed problem is quite general and it includes, among others, the analysis of robust nonsingularity, Hurwitz or Schur stability of matrices with polytopic or 2-norm bounded perturbations.

Second, the $\mathcal{D}$-stability analysis problem is formulated in a probabilistic framework, by assuming that the uncertain parameters $\rho$ are described by a set of non a-priori specified probability measures. Only the support and some moments of the probability measures characterizing the uncertainty $\rho$ are assumed to be known. This is an approach to robustness, based on Imprecise Probability [1], that has been recently developed in filtering theory [2]–[4]. Specifically, we seek the “worst-case probabilistic scenario”, which requires to compute, among all possible probability measures satisfying the assumptions, the smallest probability of the matrix $A(\rho)$ to be $\mathcal{D}$-stable. This allows us to take into account not only the information about the range of the parameter $\rho$ (i.e., $\rho \in \Delta$), but also information such as its nominal value, its variance and so on. This information allows us to reduce the conservativeness of the obtained results, at the price of guaranteeing $\mathcal{D}$-stability within a given level of probability.

To this end, we develop a unified framework for deterministic (robust) and probabilistic $\mathcal{D}$-stability analysis. A semi-infinite linear program is formulated and then relaxed, by exploiting the Lasserre’s hierarchy [5], into a sequence of semidefinite programming (SDP) problems of finite size.

Related works: Evaluating the properties of the eigenvalues of a family of matrices (e.g., spectral radius) is an NP-hard problem [6], and there is a vast literature on this topic [7]–[22]. This list is far from being exhaustive, but it points out the efforts made to develop methodologies that, in many cases, can be applied to tackle specific robust $\mathcal{D}$-stability analysis problems (e.g., Hurwitz or Schur stability) under specific assumptions on the uncertainty (e.g., polytopic or 2-norm bounded uncertainty). In the context of the present paper, we mention [23] and [24], where Lasserre’s hierarchy is used to approximate the stability region of univariate polynomials with uncertain coefficients. In Section V-A, we compare these works with ours.

To the best of our knowledge, there are not previous works on probabilistic $\mathcal{D}$-stability analysis.

Notation: Let us denote with $x_{\text{re}}$ and $x_{\text{im}}$ the real and imaginary part, respectively, of a complex vector $x$. Let $z_i$ be the $i$-th component of a vector $z \in \mathbb{R}^n$. Let $\mathbb{N}$ be the set of natural numbers and $\mathbb{N}_0^m$ the set of $n_i$-dimensional vectors with non-negative integer components. For an integer $\tau$, $\mathcal{A}_\tau^{m_i}$ is the set...
defined as \( \{ \alpha \in \mathbb{N}_0^n : \sum_{i=1}^n \alpha_i \leq \tau \} \). We will use the shorthand notation \( z^\alpha \) for \( z^{\alpha_1} \cdots z^{\alpha_n} = \prod_{i=1}^n z_i^{\alpha_i} \). Let us denote with \( \mathbb{R}_+[z] \) the set of real-valued polynomials in \( z \in \mathbb{R}^n \) with degree less than or equal to \( \tau \), and let \( b(z) \) be the canonical basis of \( \mathbb{R}_+[z] \), i.e., \( b(z) = \{ z^\alpha \} \in \mathbb{R}_+[z] \). Denote with \( \{ g_{\alpha} \}_{\alpha \in \mathbb{R}_+^n} \) the coefficients of the polynomial \( g \in \mathbb{R}_+[z] \) in the canonical basis \( b(z) \), i.e., \( g(z) = \sum_{\alpha \in \mathbb{R}_+^n} g_{\alpha} z^\alpha \). In the case \( g \) is an \( n_z \)-dimensional vector of polynomials in \( \mathbb{R}_+[z] \), we denote with \( g_{i, \alpha} \) the coefficients of the polynomial \( g_i \) in the basis \( b_i(z) \). Let us denote with \( \deg(g) \) the degree of the polynomial \( g \).

Let \( P_z \) be the cumulative distribution function of a Borel probability measure \( P_z \) on \( \mathbb{R}^n \). Because of the equivalence between Borel probability measures and cumulative distributions, we will interchangeably use \( P_z \) and \( P_z \).

II. PROBLEM SETTING

A. Uncertainty description

Consider an uncertain square real matrix \( A(\rho) \) of size \( n \), whose entries depend polynomially on an uncertain parameter vector \( \rho \in \mathbb{R}^p \). The uncertain vector \( \rho \) is assumed to belong to a compact semialgebraic uncertainty set \( \Delta \), defined as

\[
\Delta = \{ \rho \in \mathbb{R}^p : g_i(\rho) \geq 0, \quad i = 1, \ldots, n \},
\]

(1)

where \( g_i \) are real-valued polynomial functions of \( \rho \).

We also assume to have some probabilistic information on the uncertain vector \( \rho \). Specifically, given \( n_f \) real-valued polynomial functions \( f_i, \quad (i = 1, \ldots, n_f) \) called generalized polynomial moment functions (gpmfs) and defined on \( \Delta \), we assume that the probabilistic information on the vector \( \rho \) is represented by the expectations of the gpmfs \( f_i \), i.e.,

\[
\mathbb{E}[f_i] = \int_{\Delta} f_i(\rho) dP_\rho(\rho) = \mu_i, \quad i = 1, \ldots, n_f,
\]

(2)

where the integral is a Lebesgue-Stieltjes integral with respect to the cumulative distribution function \( P_\rho \) of a Borel probability measure \( P_\rho \) on \( \mathbb{R}^1 \) and \( \mu_i \in \mathbb{R} \) are finite and known.\(^2\) We will assume \( f_1(\rho) = 1 \) and \( \mu_1 = 1 \), which expresses the fact that \( P_\rho \) is a probability measure with support on \( \Delta \), i.e.,

\[
\mathbb{E}[f_1] = \int_{\Delta} dP_\rho(\rho) = 1 = P_\rho(\rho \in \Delta).
\]

Note that the knowledge of the expectation of \( n_f \) gpmfs \( f_i \) is not enough to uniquely define the probability measure \( P_\rho \), thus we consider the set of all probability measures \( P_\rho \) which are compatible with the information in (2):

\[
\mathcal{P}_\rho = \left\{ P_\rho : \int_{\Delta} f_i(\rho) dP_\rho(\rho) = \mu_i, \quad i = 1, \ldots, n_f \right\}.
\]

(3)

With some abuse of terminology, when in the rest of the paper we state that the probability measures \( P_\rho \) belong to \( \mathcal{P}_\rho \), we actually mean that the corresponding cumulative distribution functions \( P_\rho \) belong to \( \mathcal{P}_\rho \).

Example 1.1: Let us introduce a simple example which will be used throughout the paper for illustrative purposes. Let the uncertain matrix be

\[
A(\rho) = \begin{bmatrix} \rho - 1 & 0 \\ 0 & -1 \end{bmatrix},
\]

(4)

with \( \rho \in \Delta = [0, 1] \). According to the notation in (1), the set \( \Delta \) is written as \( \Delta = \{ \rho \in \mathbb{R} : g_1(\rho) = \rho \geq 0, \quad g_2(\rho) = 1 - \rho \geq 0 \} \). Two cases are considered.

First, the information about \( \rho \) is expressed by the set of probability measures:

\[
\mathcal{P}_\rho^{(1)} = \left\{ P_\rho : \int_0^1 dP_\rho(\rho) = 1 \right\}.
\]

(5)

This means that only the support \( \Delta = [0, 1] \) of the probability measures \( P_\rho \) is known.

Second, the information about \( \rho \) is expressed by:

\[
\mathcal{P}_\rho^{(2)} = \left\{ P_\rho : \int_0^1 dP_\rho(\rho) = 1, \quad \int_0^1 f_2(\rho) dP_\rho(\rho) = 0.5 \right\}.
\]

(6)

with \( f_2(\rho) = \rho \). This means that both the support and the first moment of the probability measures \( P_\rho \) are known (i.e., the mean is assumed to be 0.5).

The problems reported in the next paragraphs are addressed.

B. Probabilistic \( \mathcal{D} \)-stability analysis

A matrix is \( \mathcal{D} \)-stable if all the eigenvalues belong to a given region \( \mathcal{D} \). In this paper, we assume that \( \mathcal{D} \) is an open subset of the complex plane, whose complement \( \mathcal{C} \setminus \mathcal{D} \) (instability region) is a closed semialgebraic set described by

\[
\mathcal{C} = \{ \lambda \in \mathbb{C} : d_i(\lambda_{re}, \lambda_{lm}) \geq 0, \quad i = 1, \ldots, n \},
\]

(7)

where \( d_i \) being real-valued polynomials in the real variables \( \lambda_{re} \) and \( \lambda_{lm} \). Note that \( \mathcal{D} \) can be, for instance, the open left half plane, the unitary disk centered in the origin, or the complex plane without the imaginary axis. Therefore, this assumption cover many important cases in stability analysis.

Among all the probability measures belonging to \( \mathcal{P}_\rho \), we want to find the “worst-case scenario” given by the measure of probability \( P_\rho \) which provides the lower probability that \( A(\rho) \) has all the eigenvalues in \( \mathcal{D} \) or, equivalently, the upper probability \( \mathcal{P} = 1 - P_\rho(\mathcal{D}) \) of \( A(\rho) \) has at least an eigenvalue in \( \mathcal{C} \). In this way, we can claim that the probability of the matrix \( A(\rho) \) to be \( \mathcal{D} \)-stable w.r.t. the uncertainties \( \rho \) is greater than or equal to \( \mathcal{P} \) (equiv. \( 1 - \mathcal{P} \)). Formally, we are interested in solving the following eigenvalue location problem.

Problem 1: [Probabilistic eigenvalue violation]

Given the uncertain matrix \( A(\rho) \), the uncertain parameter vector \( \rho \) with (unknown) measure of probability \( P_\rho \) belonging to \( \mathcal{P}_\rho \), and a stability region \( \mathcal{D} \), compute

\[
\mathcal{P} = \sup_{P_\rho \in \mathcal{P}_\rho} \text{Pr}_P(\Lambda(A(\rho)) \not\subset \mathcal{D}),
\]

(8)

where \( \Lambda(A(\rho)) \) is the spectrum of \( A(\rho) \).

Example 1.2: Let us consider the running example. As a stability region, we consider the open left half-plane \( \mathcal{D} = \{ \lambda \in \mathbb{C} | \lambda_{re} < 0 \} \), whose complement is the semi-algebraic

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\(^1\)The sample space is \( \mathbb{R}^p \) and we are considering the Borel \( \sigma \)-algebra. \( \Delta \) is assumed to be an element of the \( \sigma \)-algebra.

\(^2\)Although equality constraints on the gpmfs \( f_i \) are considered in (2), inequality constraints can be also handled.
set: \( \mathcal{D} = \{ \lambda \in \mathbb{C} \mid d_i(\lambda) \leq \lambda \geq 0 \} \). Since the eigenvalues of \( A(\rho) \) in (4) are \(-1\) and \(-1\), the only eigenvalue that can lead to instability is \( \rho - 1 \). Therefore, problem (8) becomes:

\[
\overline{p} = \sup_{\rho \in \mathcal{P}} \Pr_\rho (\rho - 1 \geq 0),
\]

where we have exploited that \( \mathcal{D} = \{ \lambda \in \mathbb{C} \mid \lambda \geq 0 \} \).

The following theorem shows that the challenging problem of verifying deterministic (robust) \( \mathcal{D} \)-stability of \( A(\rho) \) is a special case of Problem 1.

**Theorem 1** (Deterministic eigenvalue violation): If the set \( \mathcal{P} \) is described by \( \mathcal{P} = \{ \rho \in \mathcal{P} : \int_\Delta dP_\rho(\rho) = 1 \} \), then the solution \( \bar{p} \) of problem (8) is

\[
\bar{p} = \begin{cases} 
1 & \text{if } A(\rho) \text{ is not robustly } \mathcal{D} \text{-stable,} \\
0 & \text{otherwise.}
\end{cases}
\]

**Proof:** First of all observe that

\[
\Pr_\rho (\Delta(A(\rho)) \not\subseteq \mathcal{D}) = \int_\Delta (1 - \mathbb{I}_\mathcal{D}(\Delta(A(\rho)))) dP_\rho(\rho),
\]

where \( \mathbb{I}_\mathcal{D}(\Delta(A(\rho))) \) is the indicator function:

\[
\mathbb{I}_\mathcal{D}(\Delta(A(\rho))) = \begin{cases} 
1 & \text{if } \Delta(A(\rho)) \subseteq \mathcal{D}, \\
0 & \text{otherwise},
\end{cases}
\]

and \( \mathcal{P} \) includes all the probability measures supported by \( \Delta \) and so it also includes atomic measures (Dirac’s delta) with support in \( \Delta \). Hence, assume that the matrix \( A(\rho) \) is not robustly \( \mathcal{D} \)-stable against \( \Delta \). Thus, there exists \( \rho \in \Delta \) such that \( \Delta(A(\rho)) \not\subseteq \mathcal{D} \). Then we can take \( \Pr_\rho \) equal to the Dirac’s delta centred on \( \rho \) and have that \( \Pr_\rho (\Delta(A(\rho)) \not\subseteq \mathcal{D}) = 1 \). Similarly, if \( A(\rho) \) is \( \mathcal{D} \)-stable for any \( \rho \in \Delta \). Then \( (1 - \mathbb{I}_\mathcal{D}(\Delta(A(\rho)))) = 0 \) for any \( \rho \in \Delta \). Thus, \( \Pr_\rho (\Delta(A(\rho)) \not\subseteq \mathcal{D}) = 0 \).

The assumption in Theorem 1 means that the only information on \( \rho \) is the support \( \Delta \) of the probability measures \( \Pr_\rho \) (namely, we only know that \( \rho \in \Delta \)). The theorem shows that the deterministic \( \mathcal{D} \)-stability analysis problem is a particular case of probabilistic \( \mathcal{D} \)-stability analysis. Although Theorem 1 is quite intuitive, it is fundamental to formulate, in a rigorous way, the deterministic and the probabilistic \( \mathcal{D} \)-stability analysis problem in a unified framework. In fact, one could erroneously think that the probabilistic constraint equivalent to \( \rho \in \Delta \) is

\[
\int_\Delta \frac{1}{|\Delta|} d\rho = 1,
\]

where \( |\Delta| \) is the Lebesgue measure of \( \Delta \), i.e., \( \Pr_\rho \) is equal to the uniform distribution on \( \Delta \). This is not correct, as illustrated in the following example.

**Example 1.3:** If in the running example we translate the (deterministic) information \( \rho \in \Delta \) as in (11) (with \( |\Delta| = 1 \)), the probability that the matrix is unstable would be equal to zero, since the only value that gives instability \( (\rho - 1) = 0 \) has zero measure. The mistake here is that the uniform distribution is just one of the possible probability measures with support on \( \Delta \). There are infinite of such distributions and, as discussed above, the one that gives rise to instability is an atomic measure on \( \rho = 1 \). Thus, the equivalent of the constraint \( \rho \in \Delta \) is \( \mathcal{P} = \mathcal{P}^{(1)} = \{ \rho \in \mathcal{P} : \int_0^1 dP_\rho(\rho) = 1 \} \) and not (11).

III. A MOMENT PROBLEM FOR \( \mathcal{D} \)-STABILITY ANALYSIS

As shown in Theorem 1, the problem of evaluating robust \( \mathcal{D} \)-stability of an uncertain matrix \( A(\rho) \) is a particular case of probabilistic \( \mathcal{D} \)-stability analysis. However, for the sake of exposition, we first provide results in the deterministic setting.

The probabilistic scenario will be discussed later.

A. Checking determinist \( \mathcal{D} \)-stability

The following theorem (based on an extension of the results in [25]) provides necessary and sufficient conditions to check determinist \( \mathcal{D} \)-stability of the matrix \( A(\rho) \) against the uncertainty set \( \Delta \).

**Theorem 2:** All the eigenvalues of \( A(\rho) \) are located in \( \mathcal{D} \) for all uncertainties \( \rho \in \Delta \) if and only if the solution of the following (nonconvex) optimization problem is 0:

\[
\max_{x \in \mathbb{C}^n, \rho \in \Delta, \lambda \in \mathbb{C}} \|x\|_2^2 \quad (12a)
\]

subject to:

\[
(A(\rho) - \lambda I)x = 0, \quad \|x\|_2^2 \leq 1, \quad \lambda \in \mathcal{D}. \quad (12b)
\]

**Proof:** First, the “only if” part is proven. If all the eigenvalues of \( A(\rho) \) are located in \( \mathcal{D} \), there exists no \( \lambda \in \mathcal{D} \) and \( \rho \in \Delta \) which make the matrix \( A(\rho) - \lambda I \) singular. Thus, only the trivial solution \( x = 0 \) satisfies the constraint \( (A(\rho) - \lambda I)x = 0 \). Therefore, the solution of problem (12) is equal to zero. The “if” part is proven by contradiction. Assume there exists an uncertainty \( \rho \in \Delta \) such that an eigenvalue \( \lambda_i \) of \( A(\rho) \) belongs to \( \mathcal{D} \). Thus, the corresponding eigenvector \( x^* \neq 0 \) satisfies the constraint \( (A(\rho) - \lambda_i I)x^* = 0 \). Furthermore, for any \( \beta \in \mathbb{C} \), also \( x = \beta x^* \) satisfies the constraint \( (A(\rho) - \lambda I)x = 0 \). Thus, the supremum of the 2 norm of the set of vectors \( x \) satisfying \( (A(\rho) - \lambda I)x = 0 \) is infinity. Because of the constraint \( \|x\|_2^2 \leq 1 \), the solution of problem (12) is 0, contradicting the hypothesis.

**Corollary 1:** There exists an uncertainty \( \rho \in \Delta \) such that at least an eigenvalue \( \lambda_i \) of \( A(\rho) \) does not belong to \( \mathcal{D} \) if and only if the solution of problem (12) is 1.

B. Checking probabilistic \( \mathcal{D} \)-stability

Let us now focus on the probabilistic \( \mathcal{D} \)-stability analysis problem, which aims at computing \( \bar{p} \), namely, the upper probability among the probability measures in \( \mathcal{P}(\mu) \) of the matrix \( A(\rho) \) to have at least an eigenvalue in the instability region \( \mathcal{D} \) (see Problem 1). The following theorem, which can be seen as the probabilistic version of Theorem 2 and Corollary 1, shows how the computation \( \bar{p} \) can be formulated as a moment optimization problem.

**Theorem 3:** Given the uncertain matrix \( A(\rho) \), the uncertain parameter vector \( \rho \) whose measure of probability \( \Pr_\rho(\rho) \) are constraint to belong to \( \mathcal{P} \), and the instability region \( \mathcal{D} \), the upper probability \( \bar{p} \) (defined in (8)) of the matrix \( A(\rho) \) to have at least an eigenvalue in \( \mathcal{D} \) is given by the solution of the following optimization problem:
We remind that the objective function in (13) coincides with the marginal distribution as supported by the probability measures, i.e., the objective function in (13) coincides with Pr at parameter r, which in turn provides Pr (A(ρ) ∉ D).

The constraints in (13c) and (13e) are simply the “probabilistic version” of the deterministic constraints in (12), and they are used to describe the support of the probability measures Pr at parameter r. The constraint (13d) includes the information in (2) on the (generalized) moments of the probability measures Pr at parameter r, i.e., Pr ∈ Pr.

Example 1.4: Let us continue the explanatory example, and consider the case where the probabilistic information on ρ is expressed by the set Pr(2) (eq. (6)). Then, problem (13) is given by:

\[ \mathcal{P} = \sup_{P_{\rho, \lambda}} \iint_{\mathcal{X}} \|x\|^2 dP_{\rho, \lambda}(\rho, x, \lambda) \] (13a)

subject to:

\[ \iint_{\mathcal{X}} dP_{\rho, \lambda}(\rho, x, \lambda) = 1, \] (13b)

\[ \iint_{\mathcal{X}} dP_{\rho, \lambda}(\rho, x, \lambda) = 0, \] (13c)

\[ \iint_{\mathcal{X}} dP_{\rho, \lambda}(\rho, x, \lambda) = 1, \] (13d)

\[ \iint_{\mathcal{X}} dP_{\rho, \lambda}(\rho, x, \lambda) = 0, \] (13e)

Because of the constraint (14c), the joint distribution Pr at parameter r is supported by

\[ \{ (\rho, x, \lambda_\text{re}) : \rho \in [0, 1], \|x\|^2 \leq 1, \lambda_\text{re} \geq 0 \}. \]

We remind that A(ρ) is unstable if and only if ρ = 1. For this value of ρ, A(ρ) has an eigenvalue in zero. Let us rewrite Pr at parameter r as P(\cdot | \rho, \lambda_\text{re})P(\rho, \lambda_\text{re}). Then, because of (14e), the conditional marginal distribution P(\cdot | \rho, \lambda_\text{re}) is supported by:

\[ \{ x : \|x\|^2 \leq 1, x_2 = 0 \} \text{ if } \rho = 1 \text{ and } \lambda_\text{re} = 0, \]

\[ \{ 0 \} \text{ if } \rho \neq 1 \text{ or } \lambda_\text{re} \neq 0. \]

Thus, at the optimum, the objective function of problem (14) is given by

\[ \int_{\rho=1} r \lambda_\text{re} = 0 dP_{\rho, \lambda}(\rho, \lambda). \] (15)

Among all the probability measures Pr at parameter r satisfying the moment constraint (14d) on the marginal distribution Pr at parameter r and the constraints (14c)-(14e), the one maximizing (15) is given by

\[ Pr(\rho, \lambda) = (0.5\delta(0) + 0.5\delta(1)) \delta(\lambda_\text{re}). \] (16)

Thus, the maximum value of (15) is given by:

\[ \int_{\rho=\lambda_\text{re} = 0} dP_{\rho, \lambda}(\rho, \lambda) = \int_{\rho=\lambda_\text{re} = 0} (0.5\delta(0) + 0.5\delta(1)) d\rho \int_{\lambda_\text{re} = 0} \delta(\lambda_\text{re}) d\lambda_\text{re} = 0.5. \]

Therefore, by exploiting the information on the mean we can reduce the upper probability of instability from 1 to 0.5.

IV. SOLVING MOMENT PROBLEMS THROUGH SDP RELAXATIONS

Note that, in problem (13): (i) the decision variables are the amount of non-negative mass Pr at parameter r assigned to each point (ρ, x, λ), (ii) the objective function and the constraints are linear in the optimization variables Pr at parameter r. Therefore, (13) is a semi-infinite linear program, with a finite number of constraints but with infinite number of decision variables. In this section, we discuss how to relax (13) into a hierarchy of semidefinite programming (SDP) problems of finite dimension.

Let us first introduce the augmented variable vector

\[ z = [x_{\text{re}} \ x_{\text{im}} \ \rho^T \ \lambda_\text{re} \ \lambda_\text{im}]^T \in \mathbb{R}^n \] (with \( n = 2n_\text{q} + n_\rho + 2 \))

and, with some abuse of notation, let us define \( h(z) = \|x\|^2 \) and \( f(z) = f(\rho) \). Problem (13) can be then rewritten in terms of the augmented variable z and the cumulative distribution function P(z) as

\[ \mathcal{P} = \sup_{P_{\rho}} \int h(z) dP_{\rho}(z) \] (17a)

subject to:

\[ \int dP_{\rho}(z) = 1, \] (17b)

\[ \int dP_{\rho}(z) = 1, \] (17c)

where Z defines the support of the probability measure Pr, and it is written in the compact form

\[ Z = \{ z \in \mathbb{R}^n : q_j(z) \geq 0, j = 1, \ldots, n_\text{q} \}, \] (18)

with \( q_j(z) \) being real-valued polynomial functions in z, properly defined based on the polynomial constraints defining the integral domain in (13).

Example 1.5: Since in the explanatory example considered so far A(ρ) is a real symmetric matrix, its eigenvalues are real, and thus we considered an augmented variable vector z:

\[ z = [\rho \ \lambda_\text{re} \ x_1 \ x_2]^T \in \mathbb{R}^d. \] (19)

The objective function \( h(z) = h(z) = z_2^2 + z_4^2 \), and the components of the vector-valued function \( f(z) \) defining the constraints on the moments is \( f_1(z) = 1 \) and \( f_2(z) = z_1 \). According
to the integral domain in problem (13), the set \( Z \) defining the support of the probability measure \( \Pr_\epsilon \) is given by:

\[
Z = \left\{ z = [\rho \lambda_{x_1} x_1^2]^T : \right. \\
q_1(z) \triangleq z_1 \geq 0, \quad q_2(z) \triangleq 1 - z_1 \geq 0, \quad q_3(z) \triangleq z_2 \geq 0, \\
q_4(z) \triangleq (z_1 - 1)z_3 \geq 0, \quad q_5(z) \triangleq -(z_1 - 1)z_3 \geq 0, \\
q_6(z) \triangleq z_4 \geq 0, \quad q_7(z) \triangleq -z_4 \geq 0, \quad q_8(z) \triangleq 1 - z_3^2 - z_4^2 \geq 0 \right\}
\]

For an integer \( \tau \in \mathbb{N} : \tau \geq \bar{\tau} \), with

\[
\bar{\tau} = \max \left\{ 1, \max_{i=1,\ldots,n_f} \left[ \frac{\deg(\bar{f}_i)}{2} \right], \max_{i=1,\ldots,n_q} \left[ \frac{\deg(q_i)}{2} \right] \right\},
\]

let us rewrite \( h(z) = \mathbb{R}_{\geq 0}[z] \) and each component \( \bar{f}_i(z) \in \mathbb{R}_{\geq 0}[z] \) of the vector-valued function \( f(z) \) as

\[
h(z) = \sum_{\alpha \in \mathbb{N}^n} h_{a} z^\alpha, \quad \bar{f}_i(z) = \sum_{\alpha \in \mathbb{N}^n} \bar{f}_{i,a} z^\alpha,
\]

where, according to the notation introduced in Section I, \( h_{a} \) (resp. \( \bar{f}_{i,a} \)) are the coefficients of the polynomial \( h(z) \) (resp. \( \bar{f}_i(z) \)). Based on eq. (21), we can write

\[
\int h(z) dP_{\epsilon}(z) = \int \left( \sum_{\alpha \in \mathbb{N}^n} h_{a} z^\alpha \right) dP_{\epsilon}(z) = \sum_{\alpha \in \mathbb{N}^n} h_{a} m_{a},
\]

where \( m_a \) are the moments of the probability measure \( \Pr_{\epsilon} \), i.e., \( m_{a} = \int z^{a} dP_{\epsilon}(z) \). Similar considerations hold for the polynomial \( \bar{f}_i(z) \).

Thus, solving problem (17) is equivalent to solve:

\[
\bar{\mathcal{T}} = \sup_{m = \{ m_a \}_{a \in \mathbb{N}^n}} \sum_{a \in \mathbb{N}^n} h_{a} m_{a}
\]

s.t. \( \sum_{a \in \mathbb{N}^n} \bar{f}_{i,a} m_{a} = \mu_i, \quad i = 2,\ldots,n_f, \)

\( m \) is a sequence of moments generated by a probability measure with support on \( Z \).

Comparing (17) and (22) is evident that now the optimization variables are the moments \( m_a \) (real numbers), where the constraint “\( \Pr_{\epsilon} \) is a probability measure on \( Z \)” has been replaced by “\( m \) is a sequence of moments generated by a probability measure with support on \( Z \)”.

The following LMI provide necessary conditions for the sequence \( m = \{ m_a \}_{a \in \mathbb{N}^n} \) to be a sequence of moments generated by a probability measure \( \Pr_{\epsilon}(z) \) with support on \( Z \):\n
\[
m_{0,\ldots,0} = 1, \quad M_{\epsilon}(m) \succeq 0, \quad M_{\epsilon} \left[ \frac{\deg(q_i)}{2} \right] (q_i m) \succeq 0, \quad j = 1,\ldots,n_q,
\]

where \( M_{\epsilon}(m) \) is the so-called truncated moment matrix of order \( \tau \) and \( \frac{\deg(q_i)}{2} \left[ \frac{\deg(q_i)}{2} \right] \) is the so-called truncated localizing matrix associated to the polynomial \( q_i \). The reader is referred to [5] and [26, Sec. V] for definition of moment and localizing matrices.

According to Lasserre’s hierarchy [5], instead of requiring the conditions in (22), one may require the weaker conditions (23), thus relaxing problem (22) into the so called SDP-relaxed problem of order \( \tau \):

\[
\bar{\mathcal{P}}^{\tau} = \sup_{m = \{ m_a \}_{a \in \mathbb{N}^n}} \sum_{a \in \mathbb{N}^n} h_{a} m_{a}
\]

s.t. \( \sum_{a \in \mathbb{N}^n} \bar{f}_{i,a} m_{a} = \mu_i, \quad i = 2,\ldots,n_f, \)

\( m_{0,\ldots,0} = 1, \quad M_{\tau}(m) \succeq 0, \quad M_{\tau} \left[ \frac{\deg(q_i)}{2} \right] (q_i m) \succeq 0, \quad j = 1,\ldots,n_q. \)

Since the constraints in (24) are less restrictive than the constraints in (22), \( \bar{\mathcal{P}}^{\tau} \) is an upper bound of \( \bar{\mathcal{P}} \). Furthermore, the moment and the localizing matrices are such that:

\[
M_{\tau+1}(m) \succeq 0 \Rightarrow M_{\tau}(m) \succeq 0, \quad M_{\tau} \left[ \frac{\deg(q_i)}{2} \right] (q_i m) \succeq 0, \quad j = 1,\ldots,n_q.
\]

This implies: \( \bar{\mathcal{P}}^{\tau} \geq \bar{\mathcal{P}}^{\tau+1} \geq \bar{\mathcal{P}} \). Thus, as the relaxation order \( \tau \) increases, the SDP relaxation (24) becomes tighter. Furthermore, under mild restrictive assumptions on the description of \( Z \), the solution of the relaxed problem (24) converges to the global optimum \( \bar{\mathcal{P}} \) of the original problem (17), i.e.,

\[
\lim_{\tau \to \infty} \bar{\mathcal{P}}^{\tau} = \bar{\mathcal{P}}.
\]

Convergence in (25) follows from convergence properties of Lasserre’s hierarchy. A detailed proof of (25) is reported in [26, Appendix].

**Remark 1:** The number \( N_t \) of the optimization variables \( m = \{ m_a \}_{a \in \mathbb{N}^n} \) in (24) is given by the binomial expression:

\[
N_t = \binom{n_t + 2\tau}{2\tau},
\]

and thus, for fixed relaxation order \( \tau \), \( N_t \) grows polynomially with the size of \( \tau \).

**Property 1:** Since the relaxed SDP problem (24) provides an upper bound of \( \bar{\mathcal{P}} \) (i.e., \( \bar{\mathcal{P}}^{\tau} \geq \bar{\mathcal{P}} \)), sufficient conditions on the \( \mathcal{P} \)-stability of \( A(\rho) \) can be derived from \( \bar{\mathcal{P}}^{\tau} \). Specifically, if the only information on the uncertain parameter \( \rho \) is the support \( \Delta \) of its probability measures (i.e., \( \rho \in \Delta \)), then, from Theorem 2 and Corollary 1, \( \rho \) can be either 0 (\( A(\rho) \) is robustly \( \mathcal{P} \)-stable) or 1 (\( A(\rho) \) is not robustly \( \mathcal{P} \)-stable). Thus, if \( \bar{\mathcal{P}}^{\tau} < 1 \), we can claim that \( \bar{\mathcal{P}} = 0 \) and thus \( A(\rho) \) is guaranteed to be robustly \( \mathcal{P} \)-stable against the uncertainty set \( \Delta \). On the other hand, if \( \bar{\mathcal{P}}^{\tau} \geq 1 \), no conclusions can be drawn on \( \mathcal{P} \)-stability of \( A(\rho) \). Conversely, if the moments of \( \rho \) are given, then \( \bar{\mathcal{P}} \) represents the probability of \( A(\rho) \) to have at least an eigenvalue in \( \mathcal{P} \). Thus, since \( \bar{\mathcal{P}}^{\tau} \geq \bar{\mathcal{P}} \), we can claim that \( A(\rho) \) is not \( \mathcal{P} \)-stable with probability less than or equal to \( \bar{\mathcal{P}}^{\tau} \). Equivalently, \( A(\rho) \) is \( \mathcal{P} \)-stable with probability at least \( 1 - \bar{\mathcal{P}}^{\tau} \).

**Example 1.6:** Let us go back to the explanatory example. For a relaxation order \( \tau = 2 \), the solution of the SDP problem (24) is \( \bar{\mathcal{P}}^{\tau} = 0.5 \). Thus, we can claim that \( A(\rho) \) is not \( \mathcal{P} \)-stable with probability at most \( \bar{\mathcal{P}}^{\tau} = 0.5 \). Note that \( \bar{\mathcal{P}}^{\tau} \) is a tight solution (i.e., \( \bar{\mathcal{P}}^{\tau} = \bar{\mathcal{P}} \)). In fact, we have seen in Example 1.4 that, for a probability measure \( \Pr_\rho = 0.5\delta_{0} + 0.5\delta_{1} \), the matrix \( A(\rho) \) has an eigenvalue equal to 0 with probability 0.5.
V. APPLICATIONS AND EXAMPLES

In this section, we show the application of the proposed approach through two numerical examples. The problem of robust Hurwitz stability of uncertain matrices is addressed in the first example. Robust and probabilistic analysis of the properties of uncertain dynamical models is discussed in the second example, taken from [22], where sufficient conditions for nonexistence of bifurcations in uncertain nonlinear dynamical systems are derived. Another example on the analysis of robust stability and performance verification of LTI systems with parametric uncertainty can be found in [26, Sec. 6.3].

All computations are carried out on an i7 2.40-GHz Intel core processor with 3 GB of RAM running MATLAB R2014b. The YALMIP Matlab interface [27] is used to construct the SDP problems (24), which are solved with SeDuMi.

A. Hurwitz stability and polynomial abscissa

The aim of this example is to highlight the advantages of our approach w.r.t. the polynomial optimization based methods [23], [24]. Since [24] is focused on the approximation of the abscissa of an uncertain polynomial (i.e., maximum real part of the roots of a univariate polynomial), a robust Hurwitz stability analysis problem is discussed.

Let us consider the uncertain matrix

\[
A(\rho) = \begin{bmatrix}
-2.4 - \rho_1^2 & 6 - \rho_1^2 \\
1 - 2\rho_1^2 & -2.9 - 2\rho_1^2
\end{bmatrix},
\]

(26)

with \(\rho_1 \in \Delta = [-0.1, 3.4]\), whose characteristic polynomial is:

\[
P(s, \rho_1) = s^2 + (5.3 + 2\rho_1 + \rho_1^2) s + 0.96 + 4.8\rho_1 + 15.9\rho_1^2 + 2\rho_1^3 - 2\rho_1^4.
\]

(27)

**Polynomial abscissa approximation** [24]

The main idea in [24] is to find a fixed-degree polynomial \(P_d(\rho_1)\) approximating, from above, the abscissa \(a(\rho_1)\) of the polynomial \(P(s, \rho_1)\) with \(P_d(\rho_1) \geq a(\rho_1) \forall \rho_1 \in \Delta\), the one minimizing the integral

\[
\int_{\rho_1 \in \Delta} P_d(\rho_1) d\rho_1
\]

(28)

is sought. SDP relaxations based on sum-of-squares are then used to find \(P_d(\rho_1)\). If \(\max_{\rho_1 \in \Delta} P_d(\rho_1) < 0\), then all the roots of \(P(s, \rho_1)\) have negative real part, thus the matrix \(A(\rho)\) in (26) is robustly Hurwitz stable. Fig. 1 shows the abscissa \(a(\rho_1)\) of the polynomial \(P(s, \rho_1)\), along with computed upper approximating polynomial \(P_d(\rho_1)\) of degree \(d = 8\) in the interval \(\Delta = [-0.1, 3.4]\). As \(P_d(\rho_1) \geq 0\) for some values of \(\rho_1 \in \Delta\), no conclusions can be drawn from \(P_d(\rho_1)\) on robust Hurwitz stability of the matrix \(A(\rho)\). This conservativeness is due to the fact that the computed polynomial \(P_d(\rho_1)\) is the “best” (w.r.t. the integral (28)) upper approximation of the abscissa \(a(\rho_1)\) over the whole uncertainty set \(\Delta\). On the other hand, in assessing robustly Hurwitz stability of \(P(s, \rho_1)\), we are only interested in approximating the maximum of the abscissa.

The CPU time required to verify Hurwitz stability of \(A(\rho)\) is 2.5 s. This includes the time required to compute the upper approximating polynomial \(P_d(\rho_1)\) as well as the time required to compute its maximum over \(\rho_1\) through Lasserre’s relaxation. In the case the polynomial \(P_d(\rho)\) is of large degree (say, \(d > 10\)), a large Lasserre’s relaxation order may be needed to achieve a tight approximation of the maximum of \(P_d(\rho)\), thus leading to Lasserre’s relaxations which might be computationally intractable.

**Hermite stability criterion** [23]

The problem of robust \(\mathscr{H}_\infty\)-stability of a polynomial is tackled in [23] approximating the minimum eigenvalue of the associated Hermite matrix. In order to check Hurwitz stability of the polynomial \(P(s, \rho_1)\) in (27), the associated \(2 \times 2\) symmetric Hermite matrix \(H(\rho_1)\) is constructed. Since the coefficients of \(P(s, \rho_1)\) are polynomials in \(\rho_1\) of maximum degree 4, the entries of the matrix \(H(\rho_1)\) are polynomials in \(\rho_1\) of maximum degree 8. According to the Hermite stability criterion (see [23]), \(P(s, \rho_1)\) is robustly Hurwitz stable if and only if

\[
H(\rho_1) > 0, \quad \forall \rho_1 \in \Delta.
\]

(29)

The robust minimum eigenvalue of \(H(\rho_1)\) is given by

\[
\lambda_{\text{min}} = \min_{\rho_1} \min_{\rho \in \Delta} \min_{x \in \mathbb{R}^{2}} x^\top H(\rho_1) x.
\]

(30)

As well known, (29) holds, or equivalently \(P(s, \rho_1)\) is robustly Hurwitz stable, if and only if \(\lambda_{\text{min}} > 0\). Then, a lower bound \(\hat{\lambda}_{\text{min}}\) of \(\lambda_{\text{min}}\) is computed solving the polynomial optimization problem (30) through the Lasserre’s hierarchy, for a relaxation order \(\tau = 5\), which is the minimum allowed value for \(\tau\), as the objective function in (30) is a 10-degree polynomial in the augmented variable \(x_1\). We obtain a lower bound \(\hat{\lambda}_{\text{min}} = 6.5\), in a CPU time of 2.7 s. The obtained results allow us to claim that \(H(\rho_1)\) is robustly positive definite, thus \(P(s, \rho_1)\) is robustly Hurwitz stable, and no conservativeness is introduced in relaxing (30) through Lasserre’s hierarchy.

However, the example shows that even if the entries of \(A(\rho)\) are polynomials of degree at most 2, the functional minimized in (30) is a polynomial of degree 10, which required to use a relaxation order at least equal to \(\tau = 5\). As already discussed, the Lasserre’s hierarchy may become computationally intractable in the case of multidimensional uncertain parameter \(\rho\) and large relaxation orders.

**Robust \(\mathscr{H}_\infty\)-stability analysis**

The approach proposed in this paper is now used to assess robust Hurwitz stability of the matrix \(A(\rho)\). The polynomial
optimization problem (12) is formulated, and solved through the Lasserre’s hierarchy for a relaxation order $\tau = 3$ (namely, the SDP problem (24) is solved without using any information on the moments of $\rho_1$). The obtained solution of the SDP relaxed problem (24) is $10^{-9}$. Thus, according to Property 1, $A(\rho)$ is robustly Hurwitz stable. The CPU time required to assess robust Hurwitz stability of $A(\rho)$ is $1.5$ s. Thus, in this simple example, the proposed approach is about 1.6x faster than the methods [23] and [24]. This is due to the fact that, in the presented approach, the Lasserre’s relaxation order $\tau$ can be kept “small”, as the maximum degree of the polynomial constraints in (12) is 3 because of the product $A(\rho)x$.

B. Bifurcation analysis

The example discussed in this section has been recently studied in [22], where the analysis of the location of the eigenvalues of an uncertain matrix is applied to derive sufficient conditions for nonexistence of bifurcations in nonlinear dynamical systems with parametric uncertainty.

As an example, [22] considers a continuous-time predator-prey model, described by the differential equations

$$\begin{align*}
    \dot{r}_1 &= \gamma_1 (1 - r_1) - \frac{p_1 r_1 r_2}{p_2 + r_1}, \\
    \dot{r}_2 &= -r_2 + \frac{p_1 r_1 r_2}{p_2 + r_1},
\end{align*}$$

where $r_1$ and $r_2$ are scaled population numbers, $\gamma = 0.1$ is the prey growth rate, $p_1$, $p_2$ and $p_3$ are real uncertain parameters.

A non-trivial equilibrium point for the model (31) is:

$$\begin{align*}
    r_{1,eq} &= \frac{p_2 p_3}{p_1 - p_3}, \\
    r_{2,eq} &= \frac{\gamma_2}{p_1 - p_3} \left( 1 - \frac{p_2 p_3}{p_1 - p_3} \right).
\end{align*}$$

The Jacobian $J$ of the system at the equilibrium point $(r_{1,eq}, r_{2,eq})$ in (32) is

$$J(r_{1,eq}, r_{2,eq}) = \begin{bmatrix}
    \frac{\gamma_2 p_2}{p_1} (1 - \frac{p_2 p_3}{p_1 - p_3}) & -p_3 \\
    \frac{\gamma_2}{p_1} (p_1 - p_3 - p_2 p_3) & 0
\end{bmatrix}.$$

Well known results from the bifurcation theory [28] state that a sufficient condition to guarantee the existence of no local bifurcations at the equilibrium point $(r_{1,eq}, r_{2,eq})$ is that $J(r_{1,eq}, r_{2,eq})$ has no eigenvalues with zero real part.

Let us assume that $p_1$, $p_2$, and $p_3$ take values in the intervals

$$\rho_i \in [p_i^0 - k\Delta p_i, p_i^0 + k\Delta p_i], \quad i = 1, 2, 3,$$

where $p_i^0$ denotes the nominal value of the parameter $p_i$, $k \in \mathbb{R}$ is a scaling factor, and $\Delta p_i$ characterizes the width of the uncertainty interval where $p_i$ belongs to. Like in [22], we assume that the uncertainty intervals in (34) share the same width, i.e., $\Delta p_i = 1$ for all $i = 1, 2, 3$, and they are centered at the nominal values $p_1^0 = 9$, $p_2^0 = 2$ and $p_3^0 = 2$.

Note that the entries of the Jacobian $J(r_{1,eq}, r_{2,eq})$ are not polynomial functions in the uncertain parameters $p_1$, $p_2$ and $p_3$. However, by introducing the slack variables:

$$t_1 = \frac{p_3}{p_1}, \quad t_2 = \frac{1}{p_1 - p_3},$$

the entries of the matrix $J(r_{1,eq}, r_{2,eq})$ can be rewritten as polynomial functions in $p_1$, $p_2$, $p_3$, $t_1$, $t_2$, i.e.,

$$J(r_{1,eq}, r_{2,eq}) = \begin{bmatrix}
    \gamma_1 (1 - p_2 (p_1 + p_3) t_2) & -p_3 \\
    \gamma (1 - t_1 - p_2 t_2) & 0
\end{bmatrix},$$

where the additional polynomial constraints:

$$p_1 t_1 = p_3, \quad (p_1 - p_3) t_2 = 1,$$

have to be considered along with the interval constraints (34) on $p_i$ to maintain the relationship among the entries of the matrix $J(r_{1,eq}, r_{2,eq})$. This leads to an augmented set of uncertain variables (namely, $p_1, p_2, p_3, t_1, t_2$), which are constrained to belong to the nonconvex uncertainty set described by the constraints (34) and (35).

Deterministic bifurcation analysis

Let $\mathcal{P}$ be the imaginary axis of the complex plane, i.e.,

$$\mathcal{P} = \{ \lambda \in \mathbb{C} : \lambda = \lambda_e + j\lambda_i, \quad \lambda_e, \lambda_i \in \mathbb{R}, \quad \lambda_e = 0 \}.$$

For fixed width $k$ of the intervals $[p_i^0 - k\Delta p_i, p_i^0 + k\Delta p_i]$, the deterministic bifurcation analysis problem can be formulated as a $\mathcal{P}$-stability analysis problem, or equivalently, in terms of problem (13), by assuming to know only the support of the uncertain parameters $p_1$, $p_2$, $p_3$. An upper bound $\mathcal{P}^*$ of $\mathcal{P}$ (i.e., solution of (13)) is computed by solving the relaxed SDP problem (24) for a relaxation order $\tau = 3$. Based on the considerations in Property 1, if $\mathcal{P}^* < 1$, then $J(r_{1,eq}, r_{2,eq})$ is guaranteed to have no eigenvalues on the imaginary axis for any $p_i \in [p_i^0 - k\Delta p_i, p_i^0 + k\Delta p_i]$. A bisection on the width $k$ of the uncertainty intervals $[p_i^0 - k\Delta p_i, p_i^0 + k\Delta p_i]$ is then carried out to compute (a lower bound of) the maximum value of $k$ such that $J(r_{1,eq}, r_{2,eq})$ is guaranteed not to have any eigenvalues on the imaginary axis for any $p_i \in [p_i^0 - k\Delta p_i, p_i^0 + k\Delta p_i]$.

The obtained value of $k$ is $k = 0.4620$ (similar to the result obtained in (22)) and the CPU time required to solve problem (24) for fixed $k$ is, in average, 536 seconds. Since sufficient conditions on robust $\mathcal{P}$-stability are derived from $\mathcal{P}^*$, we can claim that the system is guaranteed to have no local bifurcation at the equilibrium point $(r_{1,eq}, r_{2,eq})$ for any $p_i$ in the interval $[p_i^0 - k\Delta p_i, p_i^0 + k\Delta p_i]$, with $i = 1, 2, 3$ and $k = 0.4620$.

In this example, tightness of the computed solution can be verified analytically. In fact, the determinant of $J(r_{1,eq}, r_{2,eq})$ is

$$det[J(r_{1,eq}, r_{2,eq})] = \frac{p_3^4}{p_1^2} (p_1 - p_3 - p_2 p_3),$$

which is equal to zero for $p_1 = 8.5412$, $p_2 = 3.4650$. This values of $p_1, p_2$ and $p_3$ lie in the intervals $[p_i^0 - k\Delta p_i, p_i^0 + k\Delta p_i]$ for $k = 0.4650$.

Probabilistic bifurcation analysis

Let us now consider the case where the uncertain parameters $p_i$ belong to the intervals $p_i \in [p_i^0 - \Delta p_i, p_i^0 + \Delta p_i], \quad i = 1, 2, 3$.

The expected values $\mathbb{E}[p_i]$ of all the three uncertain parameters can be computed for a relaxation order $\tau = 3$ and for different values of the (upper bound on the) variance $\sigma_i^2$.

The solution $\mathcal{P}^*$ of the corresponding SDP problem (24) is computed for a relaxation order $\tau = 3$ and for different values of the (upper bound on the) variance $\sigma_i^2$. Fig. 2 shows the computed upper probability $\mathcal{P}^*$ of the system to have a local bifurcation at the equilibrium point $(r_{1,eq}, r_{2,eq})$ for different values of $\sigma_i^2$. It can be observed that, although for a width
$k = 1$ of the uncertainty intervals the system is not guaranteed to have no local bifurcation, under the considered assumptions on the mean and the maximum variance, the probability that the system has a local bifurcation at the equilibrium point $(r_{1,eq},r_{2,eq})$ is, in the worst-case scenario, smaller than 0.1 for $\varpi^2$ smaller than 0.15. In other words the system has no local bifurcation with probability at least 0.9, considering an interval width $k = 1$ (that is more than two times the one considered in the deterministic case $(k = 0.462)$). We can thus be much less conservative and at the same guaranteeing no bifurcation with “high probability”.

VI. CONCLUSIONS

In this paper, we have presented a unified framework for deterministic and probabilistic analysis of $\mathcal{D}$-stability of uncertain matrices. A generalized moment optimization problem is formulated and then relaxed through the Lasserre’s hierarchy into a sequence of semidefinite programming problems of finite size. The relaxed problems provide lower bounds on the minimum probability of a family of matrices to be $\mathcal{D}$-stable. This is equivalent, in the deterministic realm, to derive sufficient conditions for robust $\mathcal{D}$-stability.

Stability regions $\mathcal{D}$ whose complement is described by polynomial constraints can be handled. This class of stability sets is quite vast and includes: (i) the open left half plane and the unit circle, which allows us to verify stability of continuous- and discrete-time LTI systems with parametric uncertainty; (ii) the imaginary axis, which allows us to compute an upper bound on the $\mathcal{H}_\infty$-norm of uncertain LTI systems; (iii) the semi-axis of positive real numbers, which allows us to verify positive definiteness of uncertain real symmetric matrices; (iv) the origin of the complex plane, which allows us to verify nonsingularity of uncertain matrices. Actually, the developed approach is widely applicable and it can be used to tackle many problems in systems and control theory.

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