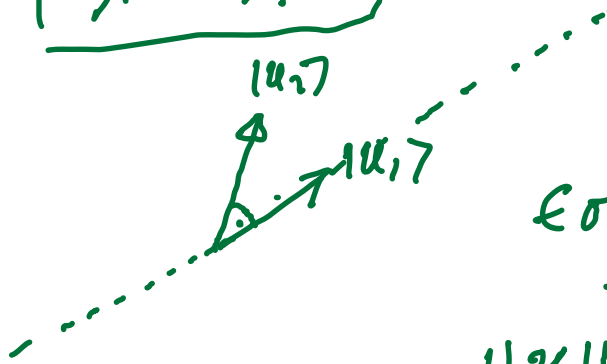


Παράσκεψή εφ' Μοίαν

$$\dot{x} = Ax$$



$$A|u_1\rangle = \lambda_1|u_1\rangle$$

Εσωτερικά γινόμενα

→ κλίση.

$$\|u\|^2 = \langle u|u\rangle$$

$$\cos \theta = \frac{\langle u|v\rangle}{\sqrt{\langle u|u\rangle\langle v|v\rangle}} \quad \text{Hilbert}$$

κλίση γύρω από το κέντρο γινόμενα

$$\|u\|_\infty = \max |u_i|$$

$\| \| \infty$
 dual norm
 $\| \cdot \|_1$
 dual norm

Banach

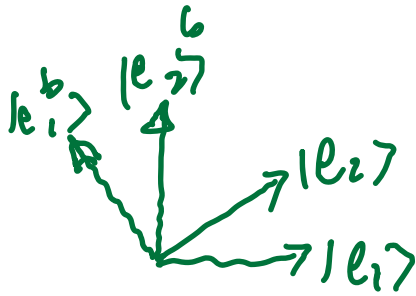
$$\|u\|_1 = \sum_i |u_i|$$

(dual norm)
 $\| \cdot \|_1$
 norm 1

$$\|u\|_p = \left[\sum_i |u_i|^p \right]^{1/p}$$

$$A = U \Lambda (U^{-1}) \quad U^{-1}U = I$$

$$= \sum \lambda_i$$



A

$A = \sum \lambda_i |e_i\rangle \langle e_i^b|$

$$\rightarrow \|x\|_2 = \sqrt{\langle x|x \rangle}$$

$$\|A\|_2 = \max_{\|x\|=1} \|Ax\|_2$$

$$x(t) = e^{At} x(0)$$

$$\|e^{At}\|$$

Πολλές φορές
 ⇨ ιδιότητες αλγεbras
 (singular value decomposition)
Schmidt

$$D = (A^+ A)^{1/2} \text{ εφικτός ορίζων}$$

ιδιότητες τ. φ. αλγεbras
 ιδιότητες τι σημαει $\sigma_i \geq 0$
 και οι ιδιοκατανομοσεις κινδυνος

$$z = \sqrt{z^+ z} \left(\frac{z}{\sqrt{z^+ z}} \right) e^{i\theta}$$



ιδιοκατανομοσεις
 τ. φ. D

$$|\psi_1\rangle = A|u_1\rangle$$

$$|\psi_2\rangle = A|u_2\rangle$$

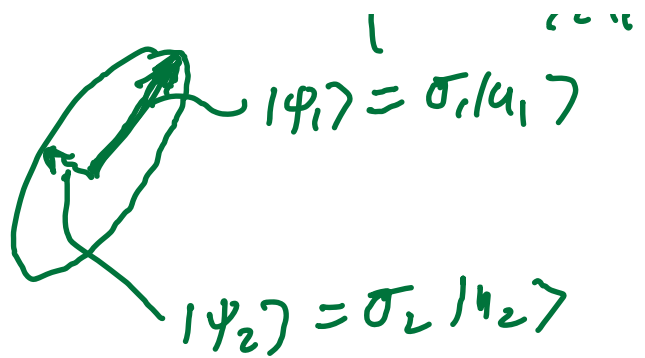
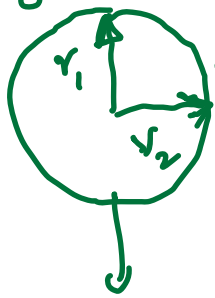
$$\langle \psi_1 | \psi_2 \rangle = 0 !$$

$$\langle u_1 | A^+ A | u_2 \rangle = \lambda_2 \langle u_1 | u_2 \rangle = 0$$

$$\langle \psi_1 | \psi_1 \rangle = \sigma_1^2$$

τ. φ. |u1>, |u2>
 D^+ A^+ A
 2x2 matrix

v_1, v_2 ιδιοκαταστάσεις
 της J



Εάν A επιμερίζεται τότε

v_1, v_2 είναι e_1, e_2 και

u_1, u_2 είναι e_1, e_2

$$\|A\|_2 = \sigma_1$$

$$\sigma_1 > \sigma_2 > \dots > \sigma_n$$

$$A = \sum_{i=1}^n \sigma_i |u_i\rangle \langle v_i|$$

$$= U \Sigma V^+$$

ιδιοκαταστάσεις

$\|e^{At}\|_2$

A $n \times n$

$A_{n \times n}$

100×100

$$\boxed{A_{n \times n}} = \sum_{i=1}^n \sigma_i |u_i\rangle \langle v_i| \left(\|A - A_{n \times n}\| = \sigma_{n+1} \right)$$

$$10^7 \times 10^2$$

$$10^4$$

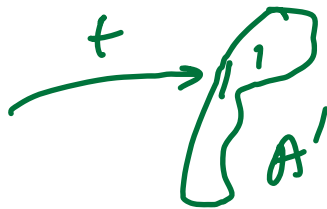
$$\sigma, 14,7 < v_1$$

$$1 + 100 \frac{1}{100} = 201$$

$$\nabla \cdot \vec{v}$$

$$\vec{x} = \vec{V}(x)$$

$$A = \int d^N x$$



$$\frac{dA}{dt} = \int \nabla \cdot \vec{v} d^N x$$

$$\perp \frac{d \delta A}{\delta t} = \nabla \cdot \vec{v}$$



opixis

$$\frac{dA}{dt} = 0$$

$$\int \nabla \cdot \vec{v} d^N x = 0$$

$$\dot{x} = Ax$$

$$E = x^T x$$

$$\langle x | x \rangle$$

x_0

$$\frac{dE}{dt}$$

κέρτινο & εξίσωση

$$E = x^T x$$

$$\dot{x} = Ax$$

$$\dot{x}^T = x^T A^T$$

$$\frac{dE}{dt}$$

$$\dot{x}^T x + x^T \dot{x}$$

$$= x^T A^T x + x^T A x$$

$$= x^T (A^T + A) x$$

Εigenvalues

ιδιοτιμή
 $f_1 \in \mathbb{R}$
 f_2
 f_3
 \vdots
 f_n

$$\frac{dE}{dt} \Big|_{\max}$$

Εigenvalue
 $| \phi_1 \rangle$

f_1

$$\frac{dE}{dt} \Big|_{\min}$$

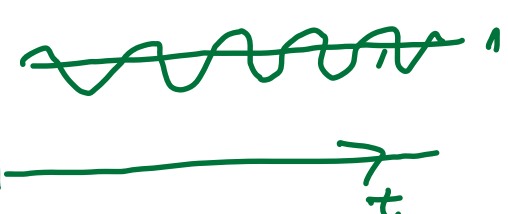
$| \phi_n \rangle$

f_n

$$e^{A^T t} e^A = (\mathbb{I} + A^T t + \dots) (\mathbb{I} + A t + \dots)$$

$$= \mathbb{I} + \underbrace{(A + A^T) t} + O(t^2)$$

$$\ddot{x} + \omega^2(t)x = 0$$

$\omega^2 = 1 + \epsilon \omega_1(t)$


$E = \dot{x}^2 + x^2$

$$\dot{x} = y$$

$$\dot{y} = -\omega^2(t)x$$

$$A = \begin{bmatrix} 0 & 1 \\ -\omega^2(t) & 0 \end{bmatrix}$$

$\text{tr} A = 0$

$\nabla \cdot \vec{v} = 0$

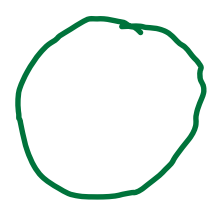
$E = x^2 + y^2$

$A + A^T$

$$A + A^T = \begin{bmatrix} 0 & 1 - \omega^2 \\ 1 - \omega^2 & 0 \end{bmatrix}$$

$(A + A^T) = (1 - \omega^2)$

$\frac{dE}{dt}$



$$-|\dot{w}| \leq \frac{dE}{dt} \leq |\dot{w}| \quad \text{t} \quad E(0)$$

$$e^{-\int_0^t |\dot{w}| ds} \leq E(t) \leq e^{\int_0^t |\dot{w}| ds} E(0)$$

недифференцируемые!

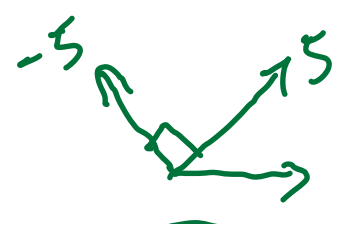
$$A = \begin{bmatrix} -0 & 10 \\ 0 & -0 \end{bmatrix}$$

$$\frac{A + A^T}{2} = \begin{bmatrix} 0 & 5 \\ 5 & 0 \end{bmatrix}$$

$$(\lambda + 0)(\lambda + 0) - 25 = 0$$

$$\lambda^2 - 25 = 0$$

$$\lambda = \pm 5 \quad \begin{bmatrix} 1 \\ 1 \end{bmatrix} \quad \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$



$$\dot{x} = v(x) \quad x \in \mathbb{R}^n$$

x_e σημείο ισορροπίας.

$$v(x_e) = 0$$

Εφ. v είναι προσημασμένη \dot{V} και είναι

Τότε x_e είναι Lyapunov

σταθ. $\dot{V} < 0$

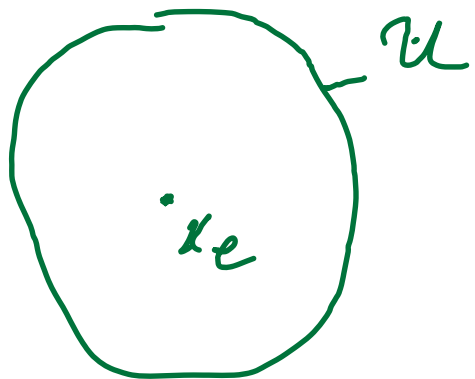
$\forall \epsilon > 0, \exists \delta$ τέτοιο ώστε

$$\forall x \quad |x(0) - x_e| < \delta \Rightarrow$$

$$|x(t, x(0)) - x_e| < \epsilon$$

Lyapunov (1905)

$$V(x) > 0 \quad \forall x \in U$$



$$\frac{dV}{dt} \Big|_{\dot{x}=v(x)} \Big|_{x=x_e} = 0$$

και επίσης

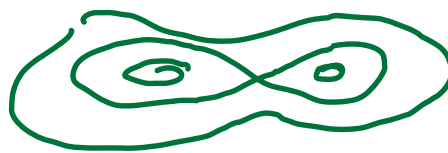
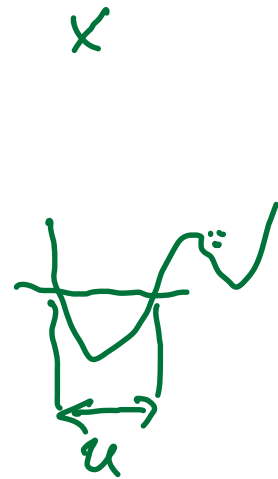
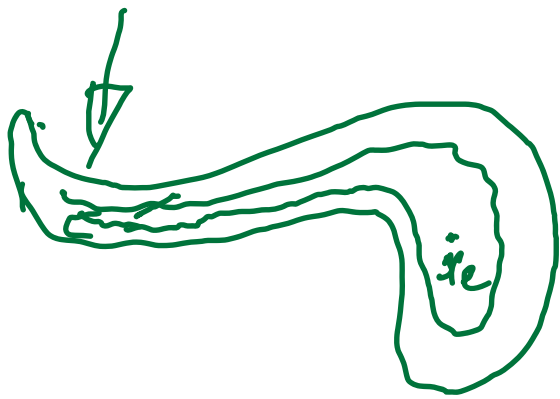
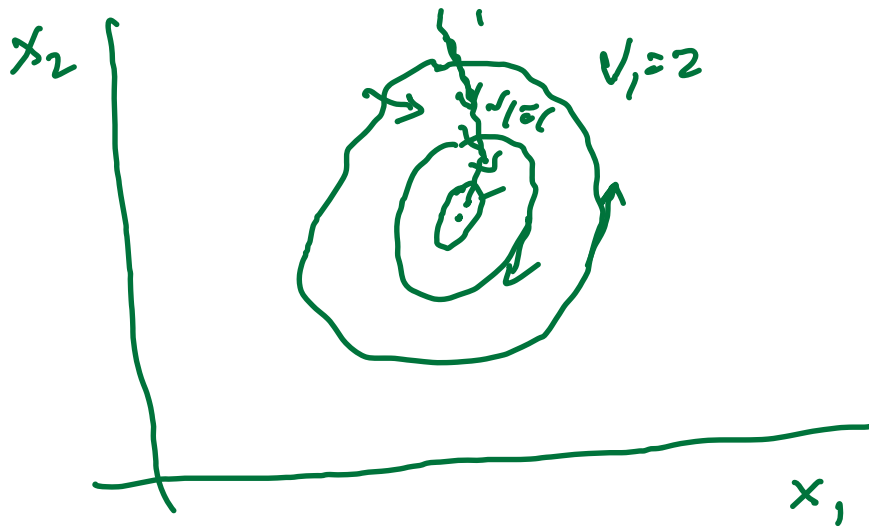
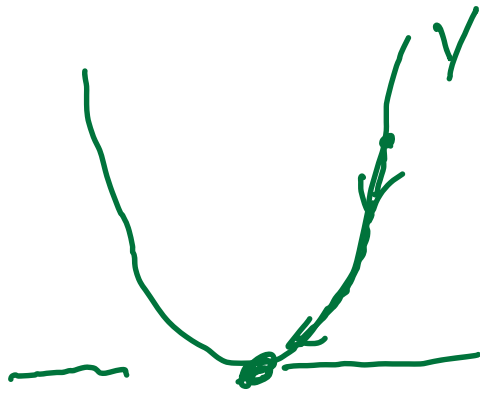
$$\forall x \in U \quad \dot{x} = v(x)$$

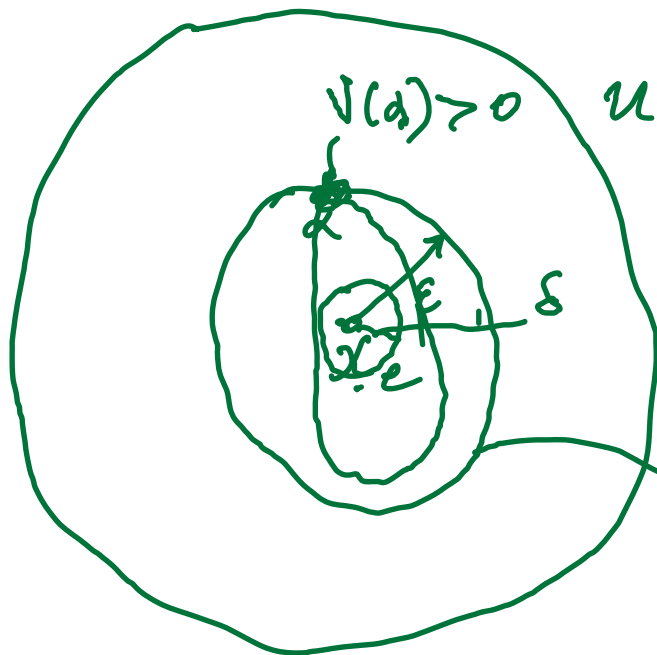
$$\frac{dV}{dt} \leq 0$$

Τότε x_e είναι

Lyapunov

ευσταθής





$\delta + \delta_0$ εκτός τ_ε

ε

V είναι συνεχής
και διαφορίσιμη

V ελάχιστη

$$S_\varepsilon = \{x \in B_\varepsilon : V(x) = \min_{x \in S_\varepsilon} V(x)\}$$

$$U' = \{x : V(x) \leq V(\alpha)\}$$

$$U' \subset B_\varepsilon \quad x_e \in U' \quad V(x_e) = 0 \leq \alpha$$

$$B_\delta \subset U'$$

$$x \in B_\delta \quad \forall x(0) \in B_\delta$$

$$V(x(0)) < \alpha$$

$$\frac{dV}{dt} \leq 0$$

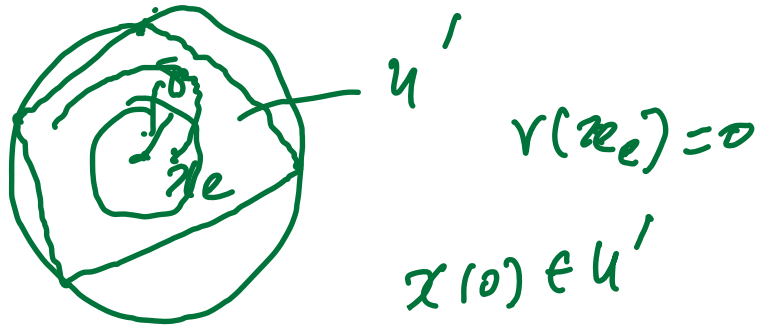
$$\forall x(t) \in U' \subset B_\varepsilon$$

$$\forall t \quad |x(t, x_0) - x_e| < \varepsilon$$

0-ε-δ.

$$\frac{dV}{dt} < 0 \quad x(t) \rightarrow x_e$$

$V(x) > 0$



$$x(0) \in U'$$

$$|x(t) - x_e| < \varepsilon$$

$$V(x_0) \leq \alpha \quad \Rightarrow \quad \frac{dV}{dt} \leq 0 \quad \Rightarrow \quad V(t) \leq \alpha$$

$$\frac{dV}{dt} < 0 \quad x(t) \rightarrow x_e$$

$$\ddot{x} + \gamma \dot{x} + \omega^2 x = 0$$

$$V = \frac{y^2 + \omega^2 x^2}{2}$$

$$\dot{x} = y$$

$$\dot{y} = -\gamma y - \omega^2 x$$

$$(x_e, y_e) = (0, 0)$$

$$V(x) > 0 \quad \forall x \neq (x_e, y_e)$$

$$V(0, 0) = 0$$

$$\frac{dV}{dt} \leq 0$$

$$\begin{aligned} \frac{dV}{dt} &= y\dot{y} + x\dot{x} \\ &= -\gamma y^2 - \omega^2 xy + xy \\ &= -\gamma y^2 \leq 0 \end{aligned}$$

δηλ V είναι συνάρτηση Lyapounov

$\forall x, y$

$$\frac{dV}{dt} < 0$$

$$x(t) \rightarrow (0, 0)$$

$\forall (x_0, y_0)$

ορίσσει t_0

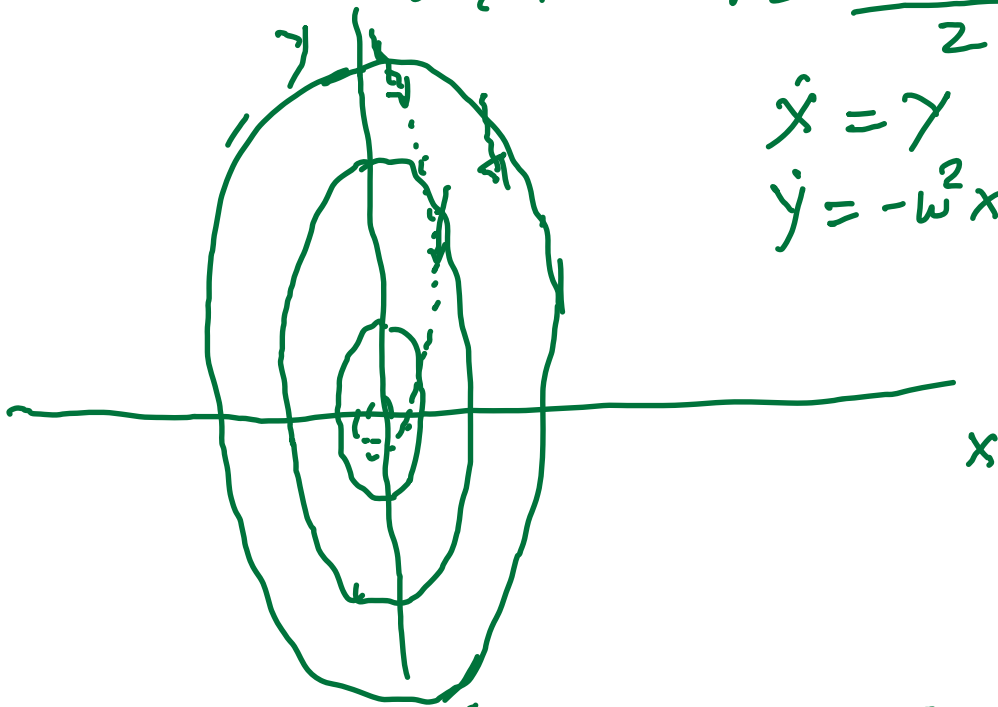
ζώ $n \in \mathbb{N}$ $\exists \delta > 0$ $\forall t \in [t_0, t_0 + \delta]$ $x(t) \in B_\delta(0, 0)$
 150pponidy.

$$\omega > 1$$

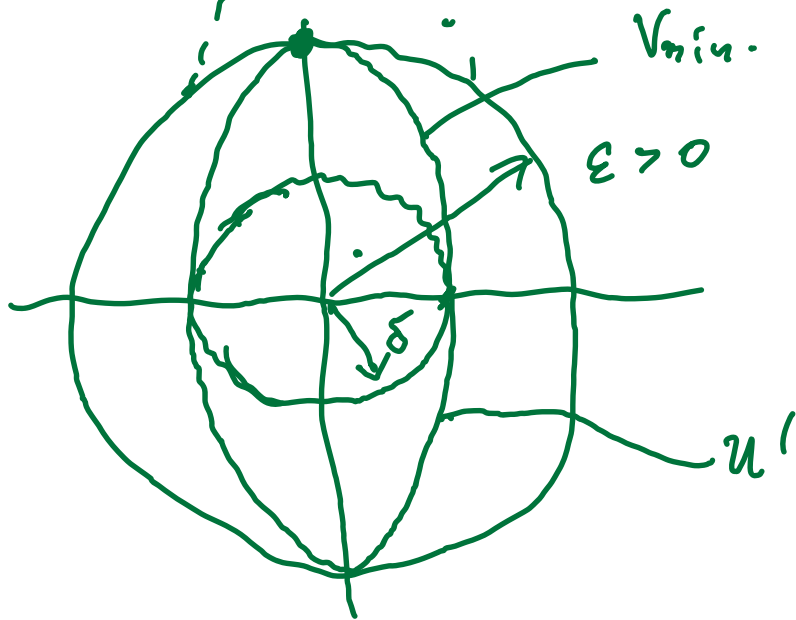
$$V = \frac{\omega^2 x^2 + y^2}{2}$$

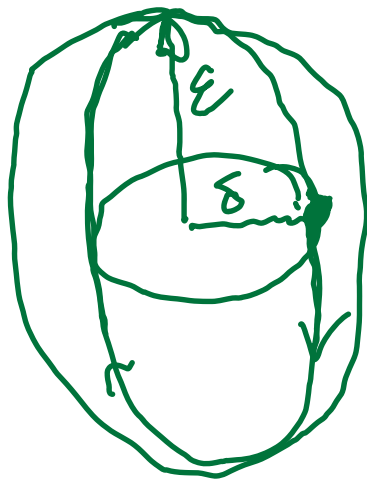
$$\dot{x} = y$$

$$\dot{y} = -\omega^2 x - \gamma y$$



$$\epsilon > 0$$



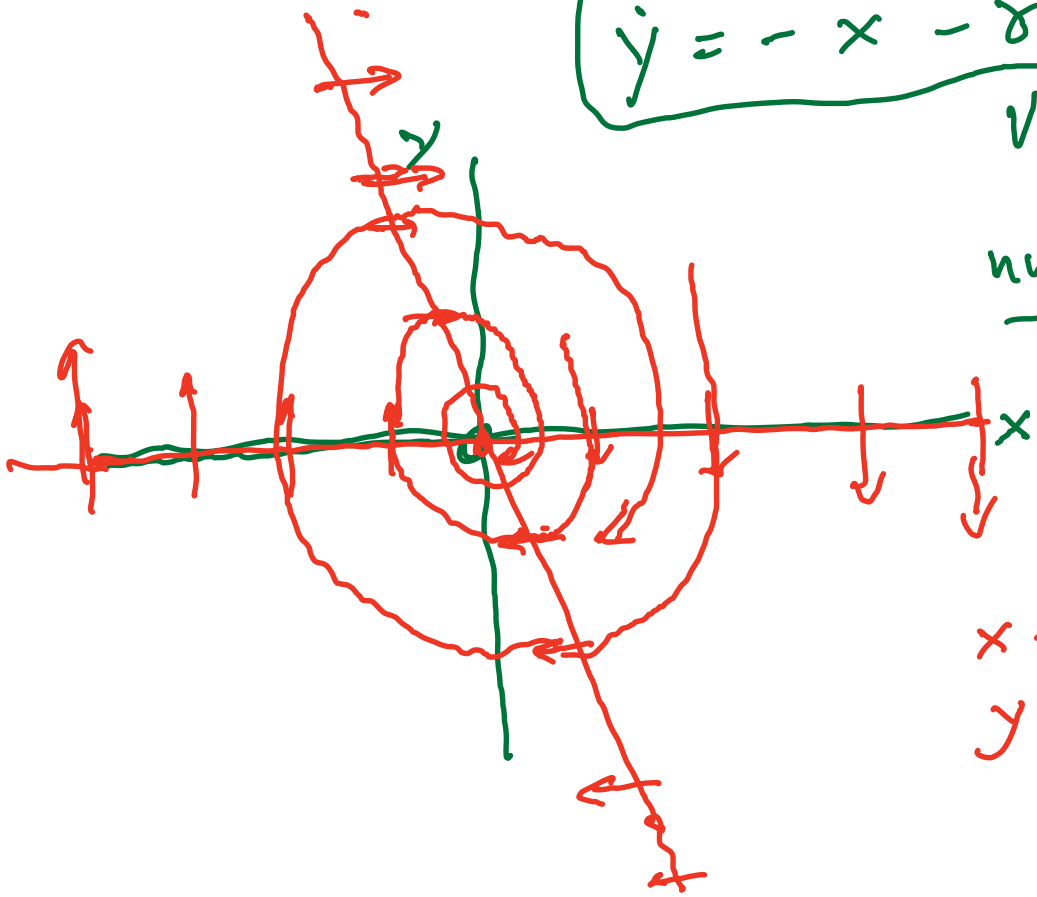


$$\ddot{x} + \gamma \dot{x} \quad \omega = 1 \quad \underline{\gamma > 0}$$

$$\left. \begin{aligned} \dot{x} &= y \\ \dot{y} &= -x - \gamma y \end{aligned} \right\}$$

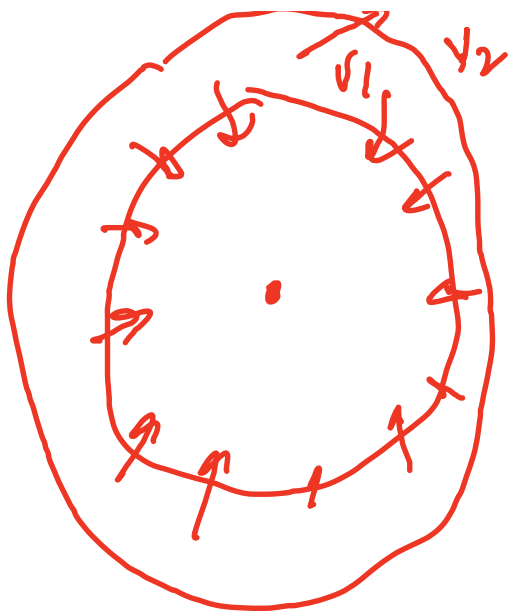
$$V = \frac{x^2 + y^2}{2}$$

nullclines



$$x + \gamma y = 0$$

$$y = -\frac{1}{\gamma} x$$



$$\frac{dV}{dt} < 0$$

$$\begin{aligned} \sigma &> 0 \\ r &> 0 \\ \beta &> 0 \end{aligned}$$

$$\begin{aligned} \dot{x} &= \sigma(y-x) \\ \dot{y} &= rx - y - \underline{xyz} \\ \dot{z} &= -\beta z + \underline{xy} \end{aligned}$$

$$x^2 + y^2 + z^2$$

$$\underline{x=0, y=0, z=0}$$

$$V = \frac{1}{2} \left(\frac{1}{\sigma} x^2 + y^2 + z^2 \right) > 0 \quad V(0,0,0) = 0$$

$$\frac{dV}{dt} = \frac{1}{\sigma} x \dot{x} + y \dot{y} + z \dot{z}$$

$$= x(y-x) + y(rx - y - xyz) + z(-\beta z + xy)$$

$$= -x^2 - y^2 + xy(1+r) - \beta z^2$$

$$= - \left(x + \frac{r+1}{2} y \right)^2 + y^2 \left(\frac{r+1}{4} \right)^2 - y^2 - \beta z^2$$

$$= - \left(x + \frac{r+1}{2} y \right)^2 - y^2 \left(1 - \left(\frac{r+1}{2} \right)^2 \right) - \beta z^2$$

Θι είναι η V Lyapunov

$$\dot{E} > 0 \quad 1 - \left(\frac{r+1}{2}\right) > 0$$

$$2 - r - 1 > 0$$

$$E < 0 \quad r < 1$$

$$E < 0 \quad r < 1 \quad V = \frac{1}{2} x^2 + y^2 + z^2$$

εν Lyapunov \Rightarrow

$$x_e = (0, 0, 0) \text{ είναι}$$

καθολικώς ελκυστική

$$\forall (x, y, z) \rightarrow x_e$$

