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Fabien Campillo, Abdoulaye Traore

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INSTITUT NATIONAL DE RECHERCHE EN INFORMATIQUE ET EN AUTOMATIQUE

***Lyapunov exponents of controlled SDE's  
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# Lyapunov exponents of controlled SDE's and stabilizability property : Some examples

Fabien Campillo\* and Abdoulaye Traoré\*\*

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**Abstract:** We consider a stochastic differential equation with linear feedback control :

$$dX_t = (A + B K) X_t dt + \sum_{k=1}^r (A_k + B_k K) X_t \circ dW_k(t)$$

where  $K$  is the feedback gain matrix. For each value of  $K$ , let  $\lambda_K$  be the Lyapunov exponent associated with the solution of the SDE. The set of  $\lambda_K$ , as  $K$  describe the set of matrices, is a connected interval of  $\mathbb{R}$ . We present some examples where  $-\infty$  is the lower bound of this set. For these cases, we say that the corresponding EDS is stabilizable.

**Key-words:** Stochastic differential equation, stabilizability, Lyapunov exponent.

*(Résumé : tsvp)*

\*campillo@sophia.inria.fr

\*\*traore@sophia.inria.fr

# Exposants de Lyapunov d'EDS contrôlées et propriété de stabilisabilité : Quelques exemples

**Résumé :** On considère une équation différentielle stochastique avec contrôle linéaire en boucle fermée :

$$dX_t = (A + B K) X_t dt + \sum_{k=1}^r (A_k + B_k K) X_t \circ dW_k(t)$$

où  $K$  est une matrice de gain. Pour chaque valeur de  $K$ , soit  $\lambda_K$  l'exposant de Lyapunov associé à la solution de cette EDS. L'ensemble de valeurs de  $\lambda_K$  lorsque  $K$  parcourt l'espace des matrices est un intervalle connexe de  $\mathbb{R}$ . On présente quelques exemples où  $-\infty$  est la borne inférieure de cet ensemble. Pour ces exemples, nous dirons que l'EDS correspondante est stabilizable.

**Mots-clé :** Équation différentielle stochastique, stabilisabilité, exposant de Lyapunov.

# 1 Preliminaries

We consider the following linear stochastic differential equation in  $\mathbb{R}^d$

$$dX_t = A X_t dt + \sum_{k=1}^r A_k X_t \circ dW_k(t) , \quad X_0 = x_0 \in \mathbb{R}^d , \quad x_0 \neq 0 , \quad (1)$$

where  $A, A_1, \dots, A_k$  are  $d \times d$  matrices,  $W_1, \dots, W_r$  are independent standard Wiener processes. Here “ $\circ dW$ ” (resp. “ $dW$ ”) refer to the Stratonovich (resp. Itô) stochastic integral.

We define the Lyapunov exponent of the solution of (1) starting at  $x_0$

$$\lambda(x_0) \triangleq \lim_{t \rightarrow \infty} \frac{1}{t} \log \|X_t\| . \quad (2)$$

Oseledec's multiplicative ergodic theorem states that the limit (2) exists with probability one and that there are  $d$  fixed numbers  $\lambda_1 \geq \lambda_2 \geq \dots \geq \lambda_d$  – called the Lyapunov exponents of (1) – such that the random variable  $\lambda(x_0)$  takes on only these values (see [1] for a review). Moreover, (1) is exponentially stable with probability one if and only if  $\lambda_1 < 0$ .

Let  $S^{d-1} = \{x \in \mathbb{R}^d; \|x\| = 1\}$  denote the unit sphere of  $\mathbb{R}^d$ . We can define the projection of  $X_t$  onto the sphere by

$$U_t \triangleq \|X_t\|^{-1} X_t .$$

$U_t$  is the solution of the following SDE on  $S^{d-1}$

$$dU_t = h(A, U_t) dt + \sum_{k=1}^r h(A_k, U_t) \circ dW_k(t) , \quad U_0 = u_0 \triangleq \|x_0\|^{-1} x_0 \quad (3)$$

where

$$h(C, u) \triangleq C u - (C u, u) u . \quad (4)$$

Here  $(x, y)$  is the scalar product on  $\mathbb{R}^d$  and  $\|x\|^2 = (x, x)$ .

Moreover,

$$\|X_t\| = \|x_0\| \exp \left\{ \int_0^t q(U_s) ds + \sum_{k=1}^r \int_0^t p_k(U_s) dW_k(s) \right\} \quad (5)$$

with

$$\begin{aligned} q_0(u) &\triangleq (A u, u), \quad p_k(u) \triangleq (A_k u, u), \quad k = 1, \dots, r, \\ q_1(u) &\triangleq \frac{1}{2} \sum_{k=1}^r [(A_k^2 u, u) + \|A_k u\|^2 - 2(A_k u, u)^2], \\ q(u) &\triangleq q_0(u) + q_1(u). \end{aligned}$$

For each matrix  $M$ ,  $h(M, -u) = -h(M, u)$ , so that  $h(M, \cdot)$  can be viewed as a vector field on the projective space  $P^{d-1}$  (obtained from  $S^{d-1}$  by identifying  $u$  and  $-u$ ). Therefore (3) can be considered as a stochastic differential equation on  $P^{d-1}$  and (5) is still valid with this definition. We make the following

**Hypothesis 1.1** For all  $u \in P^{d-1}$

$$\dim \text{Lie Algebra}\{h(A, \cdot), h(A_k, \cdot), k = 1, \dots, r\}(u) = d - 1.$$

**Theorem 1.2** Under Hypothesis 1.1

(i) The diffusion process  $U_t$  admits a unique invariant probability measure  $\mu$ . Moreover  $\mu$  has a  $C^\infty$  density  $p$  with respect to the Lebesgue measure on  $P^{d-1}$  which solves the Fokker–Planck equation  $L^*p = 0$ , where  $L$  is the infinitesimal generator associated with equation (3).

(ii) The number

$$\lambda \triangleq \int_{P^{d-1}} q(u) \mu(du)$$

is equal to the top Lyapunov exponent  $\lambda_1$ .

(iii) For all  $x_0 \in \mathbb{R}^d$ ,  $x_0 \neq 0$ ,  $\lambda(x_0) = \lambda$  with probability one. When  $\lambda < 0$ , the system (1) is exponentially stable with probability one.

## 2 Main result

We consider the controlled SDE

$$dX_t = (A X_t + B u_t) dt + \sum_{k=1}^r (A_k X_t + B_k u_t) \circ dW_k(t)$$

where  $A, A_k, k = 1, \dots, r$  are  $d \times d$  matrices,  $B, B_k, k = 1, \dots, r$  are  $d \times p$  matrices. We suppose that these matrices are given.

We restrict ourselves to feedback controls, i.e.  $u_t = K X_t$ , where  $K$  is a  $p \times d$  matrix. The resulting SDE is

$$dX_t = (A + B K) X_t dt + \sum_{k=1}^r (A_k + B_k K) X_t \circ dW_k(t), \quad X_0 = x_0 \in \mathbb{R}^d, \quad x_0 \neq 0. \quad (6)$$

The problem is to choose the feedback gain matrix  $K$  so as to stabilize the system (6).

The projection of  $X_t$  onto  $P^{d-1}$ , which now depends on  $K$ , satisfies

$$dU_t = h(A + B K, U_t) dt + \sum_{k=1}^r h(A_k + B_k K, U_t) \circ dW_k(t), \quad (7)$$

with  $U_0 = u_0 \triangleq \|x_0\|^{-1} x_0$ , and

$$\|X_t\| = \|x_0\| \exp \left\{ \int_0^t q(K, U_s) ds + \sum_{k=1}^r \int_0^t p_k(K, U_s) dW_k(s) \right\} \quad (8)$$

with

$$\begin{aligned} q_0(K, u) &\triangleq ((A + B K) u, u), \\ q_1(K, u) &\triangleq \frac{1}{2} \sum_{k=1}^r \left\{ ((A_k + B_k K)^2 u, u) + |(A_k + B_k K) u|^2 \right. \\ &\quad \left. - 2((A_k + B_k K) u, u)^2 \right\}, \\ q(K, u) &\triangleq q_0(K, u) + q_1(K, u), \\ p_k(K, u) &\triangleq ((A_k + B_k K) u, u), \quad k = 1, \dots, r. \end{aligned}$$

## 2.1 First case : $B_k = 0, k = 1, \dots, r$

Here we suppose that only the drift coefficient is controlled, i.e.  $B_k = 0, k = 1, \dots, r$ . The equation for  $U_t$  reduce to  $U_t$  is solution of the following equation

$$dU_t = h(A + B K, U_t) dt + \sum_{k=1}^r h(A_k, U_t) \circ dW_k(t). \quad (9)$$

We make the following



**Hypothesis 2.1** For all  $u \in P^{d-1}$  and  $K \in M(p \times d)$

$$\dim \text{Lie Algebra}\{h(A + BK, \cdot), h(A_k, \cdot), k = 1, \dots, r\}(u) = d - 1 ,$$

where  $M(p \times d)$  is the set of  $p \times d$  matrices.

Under Hypothesis 2.1, the Theorem 1.2 states that, for all  $K \in M(p \times d)$  the diffusion process  $U_t$  admits a unique invariant probability measure  $\mu_K$ . Let  $\lambda_K$  denote the Lyapunov exponent associated with Equation (6)

$$\lambda_K \triangleq \int_{P^{d-1}} q(K, u) \mu_K(du) .$$

**Proposition 2.2** Under Hypothesis 2.1,  $K \mapsto \lambda_K$  define a continuous function defined on  $M(p \times d)$ .

Since  $M(p \times d)$  is a connected set, we have the following

**Corollary 2.3** Under Hypothesis 2.1,

$$\mathcal{D} \triangleq \{\lambda_K; K \in M(p \times d)\}$$

is a connected interval of  $\mathbb{R}$ .

In order to prove Proposition 2.2 we need the following

**Lemma 2.4** For all  $t \geq 0$ , there exist  $C_t < \infty$ , such that for all  $K_1, K_2 \in M(p \times d)$

$$\sup_{u \in S^{d-1}} E \left\| U_t^{1,u} - U_t^{2,u} \right\|^2 \leq C_t \|K_1 - K_2\| ,$$

where  $U_t^{i,u}$  denote the solution of (9) with control matrix  $K_i$  and starting at point  $u$ .

**Proof** Let  $U_t^u$  denote the solution of Equation (9) with control matrix  $K$  and starting at point  $u$ .  $U_t^u$  is solution of the following Itô equation

$$dU_t^u = h(A+B K, U_t^u) dt + \frac{1}{2} \sum_{k=1}^r h'(A_k, U_t^u) h(A_k, U_t^u) dt + \sum_{k=1}^r h(A_k, U_t^u) dW_k(t),$$

with  $h'(C, u)v = C v - (C u, u)v - (C u, v)u - (C v, u)u$ . We get

$$dU_t^u = b(K, U_t^u) dt + \sum_{k=1}^r \sigma_k(U_t^u) dW_k(t), \quad U_0^u = u,$$

where

$$b(M, u) \triangleq h(A + B M, u) + \frac{1}{2} \sum_{k=1}^r h'(A_k, u) h(A_k, u), \quad \sigma_k(u) \triangleq h(A_k, u).$$

The drift coefficient  $b(M, \cdot)$  and diffusion coefficients  $\sigma_k(\cdot)$  are polynomial functions of  $u$ , so they are locally Lipschitz. But they are also globally Lipschitz because  $S^{d-1}$  is a compact set. Hence, there exist  $L > 0$  such that for all  $u, v \in S^{d-1}$  and  $k = 1, \dots, r$

$$\|b(M, u) - b(M, v)\| + \|\sigma_k(u) - \sigma_k(v)\| \leq L \|u - v\|.$$

Also, for all  $K, K' \in M(p \times d)$  and  $u \in S^{d-1}$

$$\|b(K, u) - b(K', u)\| \leq \|B\| \|K - K'\|.$$

Now we go back to the proof of the lemma :

$$\begin{aligned} & \|U_t^{1,u} - U_t^{2,u}\|^2 \\ & \leq 2 \left\| \int_0^t [b(K_1, U_s^{1,u}) - b(K_2, U_s^{2,u})] ds \right\|^2 \\ & \quad + 2 \left\| \sum_{k=1}^r \int_0^t [\sigma_k(U_s^{1,u}) - \sigma_k(U_s^{2,u})] dW_k(s) \right\|^2 \\ & \leq 2t \int_0^t \|b(K_1, U_s^{1,u}) - b(K_2, U_s^{2,u})\|^2 ds \\ & \quad + 2r \sum_{k=1}^r \left\| \int_0^t [\sigma_k(U_s^{1,u}) - \sigma_k(U_s^{2,u})] dW_k(s) \right\|^2. \end{aligned}$$

So

$$\begin{aligned} E \left\| U_t^{1,u} - U_t^{2,u} \right\|^2 &\leq 4t \int_0^t E \left\| b(K_1, U_s^{1,u}) - b(K_2, U_s^{1,u}) \right\|^2 ds \\ &\quad + 4t \int_0^t E \left\| b(K_2, U_s^{1,u}) - b(K_2, U_s^{2,u}) \right\|^2 ds \\ &\quad + 2r \sum_{k=1}^r \int_0^t E \left\| \sigma_k(U_s^{1,u}) - \sigma_k(U_s^{2,u}) \right\|^2 ds . \end{aligned}$$

So we get

$$\begin{aligned} E \left\| U_t^{1,u} - U_t^{2,u} \right\|^2 &\leq (4t + 2r) L^2 \int_0^t E \left\| U_s^{1,u} - U_s^{2,u} \right\|^2 ds \\ &\quad + 4t^2 \|B\|^2 \|K_1 - K_2\|^2 . \end{aligned}$$

From this last inequality and Gronwall's inequality we prove the lemma.  $\square$

**Proof of Proposition 2.2** Let  $K_n \rightarrow K$  as  $n \rightarrow \infty$ . We want to prove that  $\lambda_{K_n} \rightarrow \lambda_K$  as  $n \rightarrow \infty$ . Let  $U_t^u$  (resp.  $U_t^{n,u}$ ) denote the solution of Equation (9) with control matrix  $K$  (resp.  $K_n$ ) and starting at point  $u$ .

From Lemma 2.4,

$$\lim_{n \rightarrow \infty} \sup_{u \in S^{d-1}} E \left\| U_t^{n,u} - U_t^u \right\|^2 = 0 . \quad (10)$$

Now we show that the sequence  $\mu_n \triangleq \mu_{K_n}$  admits a weak limit  $\mu$  and that  $\mu = \mu_K$ . First, it is clear that the sequence  $\{\mu_n\}$  is tight because  $S^{d-1}$  is a compact set. So there exist a sub-sequence, denoted  $\{\mu_{n'}\}$ , and a probability measure  $\mu$  defined on  $S^{d-1}$  such that  $\mu_{n'} \Rightarrow \mu$ .

Now we prove that  $\mu = \mu_K$ . Let  $f$  be Lipschitz on  $S^{d-1}$ , then there exists  $\alpha > 0$  such that  $|f(u) - f(v)| \leq \alpha \|u - v\|$  for all  $u, v \in S^{d-1}$ , and from (10), we have

$$\begin{aligned} \sup_{u \in S^{d-1}} |E f(U_t^{n',u}) - E f(U_t^u)|^2 &\leq \sup_{u \in S^{d-1}} E |f(U_t^{n',u}) - f(U_t^u)|^2 \\ &\leq \alpha^2 \sup_{u \in S^{d-1}} E \left\| U_t^{n',u} - U_t^u \right\|^2 \rightarrow 0 . \quad (11) \end{aligned}$$

From the fact that  $\mu_{n'} \Rightarrow \mu$  and that  $\mu_{n'}$  is an invariant probability measure for  $U_t^{n',u}$ , we have

$$\int_{P^{d-1}} E f(U_t^{n',u}) \mu_{n'}(du) = \int_{P^{d-1}} f(u) \mu_{n'}(du) \rightarrow \int_{P^{d-1}} f(u) \mu(du) .$$

Furthermore

$$\begin{aligned} & \left| \int_{P^{d-1}} E f(U_t^{n',u}) \mu_{n'}(du) - \int_{P^{d-1}} E f(U_t^u) \mu(du) \right| \\ & \leq \int_{P^{d-1}} |E f(U_t^{n',u}) - E f(U_t^u)| \mu_{n'}(du) \\ & \quad + \left| \int_{P^{d-1}} E f(U_t^u) [\mu_{n'}(du) - \mu(du)] \right| \\ & \leq \sup_{u \in S^{d-1}} |E f(U_t^{n',u}) - E f(U_t^u)| + \left| \int_{P^{d-1}} E f(U_t^u) [\mu_{n'}(du) - \mu(du)] \right| \\ & \rightarrow 0 . \end{aligned}$$

Indeed, the first term tends to 0 because of (11) and the second term tend to 0 because the function  $u \mapsto E f(U_t^u)$  is continuous and  $\mu_{n'} \Rightarrow \mu$ .

At last, we get

$$\int_{P^{d-1}} E f(U_t^u) \mu(du) = \int_{P^{d-1}} f(u) \mu(du) , \quad \forall t \geq 0$$

that is  $\mu = \mu_K$ .

The invariant measure  $\mu_K$  is unique, so the whole sequence  $\{\mu_n\}$  converge to  $\mu_K$ .

Finally

$$\begin{aligned} |\lambda_{K_n} - \lambda_K| & \leq \left| \int_{P^{d-1}} q(K_n, u) \mu_n(du) - \int_{P^{d-1}} q(K, u) \mu(du) \right| \\ & \leq \sup_{u \in S^{d-1}} |q(K_n, u) - q(K, u)| + \left| \int_{P^{d-1}} q(K, u) [\mu_n(du) - \mu(du)] \right| \end{aligned}$$

which tends to 0. □

## 2.2 General case

We go back to the general set up (6)–(8). We make the following

**Hypothesis 2.5** For all  $u \in P^{d-1}$  and  $K \in M(p \times d)$

$$\dim \text{Lie Algebra } \{h(A + B K, \cdot), h(A_k + B_k K, \cdot); k = 1, \dots, r\} (u) = d - 1 .$$

Under this hypothesis,  $U_t$  admit a unique invariant measure  $\mu_K$  and the Lyapunov exponent is given by

$$\lambda_K = \int_{P^{d-1}} q(K, u) \mu_K(du) .$$

**Proposition 2.6** Under Hypothesis 2.5,  $K \mapsto \lambda_K$  defines a continuous function defined on  $M(p \times d)$ .

Since  $M(p \times d)$  is a connected set, we have the following

**Corollary 2.7** Under Hypothesis 2.5,

$$\mathcal{D} \triangleq \{\lambda_K; K \in M(p \times d)\}$$

is a connected interval of  $\mathbb{R}$ .

**Proof of Proposition 2.6** The proof is equivalent to Proposition 2.2.  $\square$

### 3 Examples

In these examples, we consider feedback gain matrices  $K(\alpha)$  parametrized by a one dimensional parameter  $\alpha \in \mathbb{R}$ . We suppose that  $\{K(\alpha); \alpha \in \mathbb{R}\}$  is a connected subset of  $M(p \times d)$ . Let  $\lambda_\alpha$  (resp.  $\mu_\alpha$ ) denote the Lyapunov exponent (resp. the invariant measure) associated with  $K(\alpha)$  and

$$\lambda_\star = \inf_{\alpha \in \mathbb{R}} \lambda_\alpha$$

We provide in this section two examples where  $\lambda_\star = -\infty$  and one where  $\lambda_\star = 1$ .

In all the examples,  $d = 2$  and  $r = 1$ . For any  $2 \times 2$  matrix  $C$ ,  $h(C, \cdot)$  defined in (4) is a vector field on  $P^1$ , and

$$h(C, \theta) = (-c_{11} + c_{22}) \cos \theta \sin \theta - c_{12} \sin^2 \theta + c_{21} \cos^2 \theta$$

for all  $\theta \in P^1$ .

### 3.1 Example 1

We identify  $P^1$  to  $[-\pi/2, \pi/2]$ . Let

$$A = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}, \quad B = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}, \quad A_1 = \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}, \quad B_1 = 0.$$

We consider feedback gain matrices  $K$  of the form

$$K(\alpha) = \begin{pmatrix} \alpha & -1 \\ -1 & 2\alpha \end{pmatrix}$$

parametrized by  $\alpha \in \mathbb{R}$ .

The Hypothesis 2.1 is satisfied, since

$$h(A + BK(\alpha), \theta) = \alpha \sin \theta \cos \theta, \quad h(A_1, \theta) = 1, \quad \forall \theta \in [-\frac{\pi}{2}, \frac{\pi}{2}].$$

We have

$$q_0(K(\alpha), \theta) = \alpha + \alpha \sin^2 \theta, \quad q_1(\theta) = 0, \quad \forall \theta \in [-\frac{\pi}{2}, \frac{\pi}{2}].$$

Finally we get

$$\lambda_\alpha = \alpha + \alpha \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \sin^2(\theta) \mu_\alpha(d\theta) \leq \alpha.$$

So the system is stabilizable because

$$\lim_{\alpha \rightarrow -\infty} \lambda_\alpha = -\infty.$$

### 3.2 Example 2

We identify  $P^1$  and  $[0, \pi]$ , and we take

$$A = \begin{pmatrix} -1 & 0 \\ 0 & -1 \end{pmatrix}, \quad B = \begin{pmatrix} 0 & 0 \\ 0 & -1 \end{pmatrix}, \quad A_1 = 0, \quad B_1 = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix},$$

and

$$K(\alpha) = \begin{pmatrix} \alpha & 0 \\ 0 & -\alpha \end{pmatrix}.$$

So

$$h(A + BK(\alpha), \theta) = \alpha \sin \theta \cos \theta, \quad h(A_1 + B_1K(\alpha), \theta) = \alpha, \quad \forall \theta \in [0, \pi],$$

and

$$q_0(K(\alpha), \theta) = -1 + \alpha \sin^2 \theta, \quad q_1(K(\alpha), \theta) = 0, \quad \forall \theta \in [0, \pi].$$

The Lyapunov exponent is

$$\lambda_\alpha = -1 + \alpha \int_0^\pi \sin^2(\theta) \mu_\alpha(d\theta). \quad (12)$$

We want to compute the limit of  $\lambda_\alpha$  as  $\alpha \rightarrow -\infty$ . We can check that the projected process  $U_t$  is solution of

$$dU_t = h(A, U_t) dt + \alpha h(A', U_t) dt + \alpha h(A'', U_t) \circ dW(t)$$

with

$$A' = \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix}, \quad A'' = \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}.$$

We make the following time scale transformation  $\tilde{U}_t^\alpha \triangleq U_{t/\alpha^2}$ .  $\tilde{U}_t$  is solution of

$$\tilde{U}_t^\alpha = U_0 + \frac{1}{\alpha^2} \int_0^t h(A, \tilde{U}_s^\alpha) ds + \frac{1}{\alpha} \int_0^t h(A', \tilde{U}_s^\alpha) ds + \int_0^t h(A'', \tilde{U}_s^\alpha) \circ d\tilde{W}_s^\alpha \quad (13)$$

where  $\tilde{W}_t^\alpha \triangleq \alpha W_{t/\alpha^2}$  is a standard Wiener process.

When  $\alpha \rightarrow -\infty$ , we get the following limit equation

$$\tilde{U}_t = U_0 + \int_0^t h(A'', \tilde{U}_s) \circ d\tilde{W}_s$$

where  $\tilde{W}_t$  is a standard Wiener process. Let  $\tilde{U}_t = (\cos \tilde{\theta}_t, \sin \tilde{\theta}_t)$ . Because  $h(A'', \theta) = 1$ , we get

$$\tilde{\theta}_t = \theta_0 + \tilde{W}_t. \quad (14)$$

### Proposition 3.1

$$\mu_\alpha \Rightarrow \mathcal{U}[0, \pi] \quad \text{as } \alpha \rightarrow -\infty$$

where  $\mathcal{U}[0, \pi]$  is the uniform law on  $[0, \pi]$ .

**Proof** It is clear that  $\mu_\alpha \Rightarrow \mu_{-\infty}$ , where  $\mu_{-\infty}$  satisfies the following Fokker-Planck equation  $L^*\mu_{-\infty} = 0$  and  $L$  is the infinitesimal generator associated with equation (14). Moreover,  $\mu_{-\infty}$  is the uniform law on  $[0, \pi]$ .  $\square$

Then using this proposition and (12) we have

**Corollary 3.2**

$$\lambda_\alpha \rightarrow -\infty \quad \text{as} \quad \alpha \rightarrow -\infty .$$

### 3.3 Example 3

Now we present an example which is not stabilizable. We consider the same coefficients as in the previous section except for matrices  $A, B_1$  :

$$A = I , \quad B_1 = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} .$$

Let  $X_t = (X_t^1, X_t^2)$ , we get the following system

$$\begin{aligned} dX_t^1 &= X_t^1 dt - \alpha X_t^2 \circ dW_t , & X_0^1 &= x_0^1 , \\ dX_t^2 &= (1 + \alpha) X_t^2 dt , & X_0^2 &= x_0^2 , \quad x_0 \neq 0 , \end{aligned}$$

whose solution is  $X_t^2 = e^{(1+\alpha)t} x_0^2$ , and

$$\begin{aligned} X_t^1 &= e^t x_0^1 - \alpha \int_0^t e^{t-s} X_s^2 \circ dW_s \\ &= e^t x_0^1 - \alpha x_0^2 \int_0^t e^{t+\alpha s} dW_s \\ &= e^t (x_0^1 - Y_t) \end{aligned}$$

with

$$Y_t \triangleq \alpha x_0^2 \int_0^t e^{\alpha s} dW_s .$$

If  $x_0^2 \neq 0$ , we deduce from

$$\|X_t\| \geq |X_t^2| = e^{(1+\alpha)t} |x_0^2|$$



that  $\lambda_\alpha \geq 1 + \alpha$ . If  $x_0^2 = 0$  then  $x_0^1 \neq 0$  (because,  $x_0 \neq 0$ ) and  $\lambda_\alpha = 1$ . So, for  $\alpha \geq 0$ ,  $\lambda_\alpha \geq 1$ .

Let us consider the case  $\alpha < 0$ . By the theorem of convergence of martingales,  $Y_t \rightarrow Y_\infty \triangleq \alpha X_0^2 \int_0^\infty e^{\alpha s} dW_s$ , as  $t \rightarrow \infty$  and this convergence holds a.s. and in  $L^2$ .

We deduce from

$$\|X_t\|^2 = e^{2t} \left\{ e^{2\alpha t} |x_0^2|^2 + |x_0^1 - Y_t|^2 \right\}$$

and from (2) that

$$\lambda_\alpha = 1 + \lim_{t \rightarrow +\infty} \frac{1}{2t} \log \left[ e^{2\alpha t} |x_0^2|^2 + |x_0^1 - Y_t|^2 \right] = 1 \quad a.s.$$

(this limit is valid whether  $x_0^2 = 0$  or not). Which proves that the system is not stabilizable.

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Unité de recherche INRIA Lorraine, Technopôle de Nancy-Brabois, Campus scientifique,  
615 rue du Jardin Botanique, BP 101, 54600 VILLERS LÈS NANCY  
Unité de recherche INRIA Rennes, Irista, Campus universitaire de Beaulieu, 35042 RENNES Cedex  
Unité de recherche INRIA Rhône-Alpes, 46 avenue Félix Viallet, 38031 GRENOBLE Cedex 1  
Unité de recherche INRIA Rocquencourt, Domaine de Voluceau, Rocquencourt, BP 105, 78153 LE CHESNAY Cedex  
Unité de recherche INRIA Sophia-Antipolis, 2004 route des Lucioles, BP 93, 06902 SOPHIA-ANTIPOLIS Cedex

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Éditeur

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