

Solution To prove uniform asymptotic stability in the large, we need to prove the following:

1. The origin is uniformly stable.
2. Every solution is uniformly bounded.
3. Every solution converges to the origin when $t \rightarrow \infty$ uniformly in t_0 and $\|x_0\| \leq \delta$, where δ is fixed but arbitrarily large. That is, given two real numbers $\delta > 0$ and $\mu > 0$, there is a real number $T(\mu, \delta)$ such that

$$\|x_0\| \leq \delta$$

implies

$$\|\phi(t; x_0, t_0)\| \leq \mu, \quad \text{for all } t \geq t_0 + T(\mu, \delta)$$

where $\phi(t; x_0, t_0)$ is the solution to the given differential equation

Since β is continuous and $\beta(0) = 0$, we can take a $\delta(\epsilon) > 0$ such that $\beta(\delta) < \alpha(\epsilon)$ for any $\epsilon > 0$. Figure 5-10 shows the curves $\alpha(\|x\|)$, $\beta(\|x\|)$, and $V(x, t)$. Noting that

$$V(\phi(t; x_0, t_0), t) - V(x_0, t_0) = \int_{t_0}^t \dot{V}(\phi(\tau; x_0, t_0), \tau) d\tau < 0, \quad t > t_0$$

if $\|x_0\| \leq \delta$, t_0 being arbitrary, we have

$$\alpha(\epsilon) > \beta(\delta) \geq V(x_0, t_0) \geq V(\phi(t; x_0, t_0), t) \geq \alpha(\|\phi(t; x_0, t_0)\|)$$

for all $t \geq t_0$. Since α is nondecreasing and positive, this implies that

$$\|\phi(t; x_0, t_0)\| < \epsilon, \quad \text{for } t \geq t_0, \|x_0\| \leq \delta$$

Hence, we have shown that for each real number $\epsilon > 0$ there is a real number $\delta > 0$ such that $\|x_0\| \leq \delta$ implies $\|\phi(t; x_0, t_0)\| \leq \epsilon$ for all $t \geq t_0$. Thus, we have proved uniform stability.

Next, we shall prove that $\|\phi(t; x_0, t_0)\| \rightarrow 0$ when $t \rightarrow \infty$ uniformly in t_0 and $\|x_0\| \leq \delta$. Let us take any $0 < \mu < \delta$ and find a $\nu(\mu) > 0$ such that $\beta(\nu) < \alpha(\mu)$. Let

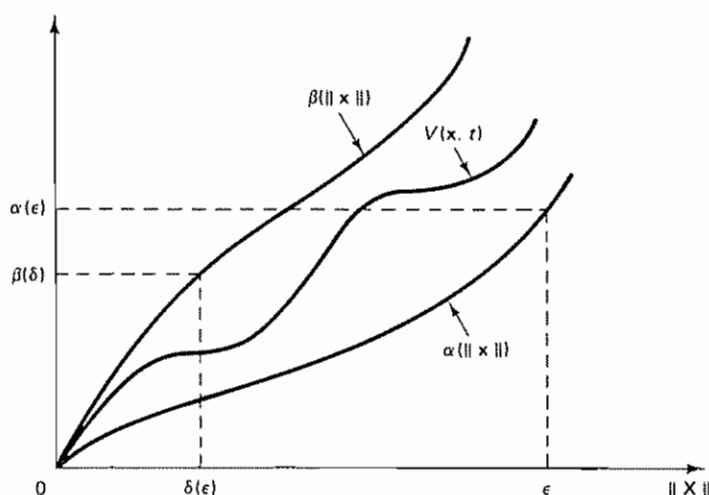


Figure 5-10 Curves $\alpha(\|x\|)$, $\beta(\|x\|)$, and $V(x, t)$