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不动点技巧在反应扩散模糊随机周期时滞系统稳定性分析中的应用^①

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摘要: 利用不动点定理、变分方法、线性矩阵不等式技巧、李雅普诺夫方法和 Banach 压缩映射原理, 给出了线性矩阵不等式条件的反应扩散马尔科夫跳跃周期模糊时滞系统的随机稳定性判据, 并通过建立在乘积空间上的压缩映射克服了反应扩散模型带来的数学上的困难. 最后, 利用数值实例证实了所述方法的有效性.

关键词: 反应扩散; 双向联想记忆神经网络; 周期解; 马尔科夫跳跃

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由于双向联想记忆神经网络在许多领域的成功应用(如模式识别、自动控制、信号和图像处理、人工智能、并行计算和优化问题等), 其动力行为分析(如稳定性等)成了热门课题, 这是因为各类神经网络的上述成功应用的前提条件是系统具有某种稳定性^[1-3]. 文献[4]研究了一类双向联想记忆神经网络的指数型稳定性. 本文欲推广文献[4]的结果到反应扩散情形, 研究一类反应扩散模糊马尔科夫跳跃周期时滞系统的稳定性, 并给出线性矩阵不等式条件的判据. 由于线性矩阵不等式判据可以用计算机 Matlab LMI 工具箱编程验证其有效性, 因此, 在实际工程中的大型运算中占优.

文献[3]的推论 4.1 研究过以下模糊双向联想记忆神经网络:

$$\begin{cases} \frac{\partial u_i(t, x)}{\partial t} = \sum_{j=1}^m \frac{\partial}{\partial x_j} \left[D_{ij}(t, x, u) \frac{\partial u_i}{\partial x_j} \right] - a_i(u_i(t, x)) \left[b_i(u_i(t, x)) - \sum_{j=1}^n \tilde{m}_{ij} f_j(v_j(t, x)) - \right. \\ \left. - \bigwedge_{j=1}^n \bigwedge m_{ij} f_j(v_j(t - \tau_j(t), x)) - \bigvee_{j=1}^n \bigvee m_{ij} f_j(v_j(t - \tau_j(t), x)) \right] & t \geq 0, x \in \Omega \\ \frac{\partial v_j(t, x)}{\partial t} = \sum_{i=1}^m \frac{\partial}{\partial x_i} \left[D_{ji}(t, x, v) \frac{\partial v_j}{\partial x_i} \right] - c_j(v_j(t, x)) \left[d_j(v_j(t, x)) - \sum_{i=1}^n \tilde{n}_{ji} g_i(u_i(t, x)) - \right. \\ \left. \bigwedge_{i=1}^n \bigwedge n_{ji} g_i(u_i(t - \rho_i(t), x)) - \bigvee_{i=1}^n \bigvee n_{ji} g_i(u_i(t - \rho_i(t), x)) \right] & t \geq 0, x \in \Omega \\ u(\theta, x) = \phi(\theta, x), v(\theta, x) = \psi(\theta, x) & (\theta, x) \in (-\infty, 0] \times \Omega \\ u(t, x) = 0 \in \mathbb{R}^n, v(t, x) = 0 \in \mathbb{R}^n & (t, x) \in \mathbb{R} \times \partial\Omega \end{cases}$$

该系统没考虑随机因素. 本文将在此基础上同时考虑随机因素和模糊因素, 所得结论会更佳.

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1 模型与预备

考虑如下模糊反应扩散双向联想记忆神经网络系统模型:

模糊规则^[2] j : 如果 $w_1(t) = \mu_{j1}, \dots, w_s(t) = \mu_{js}$, 则

$$\begin{cases} \frac{\partial u}{\partial t} = \nabla \cdot (\mathbf{A}(t, x, u) \circ \nabla u) - \mathbf{B}_j u(t, x) + \mathbf{C}_j f(v(t, x)) + \mathbf{D}_j g(v(t - \tau, x)) + \mathbf{L}(t) \\ \frac{\partial v}{\partial t} = \nabla \cdot (\tilde{\mathbf{A}}(t, x, v) \circ \nabla v) - \tilde{\mathbf{B}}_j v(t, x) + \tilde{\mathbf{C}}_j \tilde{f}(u(t, x)) + \tilde{\mathbf{D}}_j \tilde{g}(u(t - h, x)) + \mathbf{J}(t) \end{cases} \quad (1)$$

其中:

$$u(t, x) = (u_1(t, x), u_2(t, x), \dots, u_m(t, x))^T \in \mathbb{R}^m$$

$$v(t, x) = (v_1(t, x), v_2(t, x), \dots, v_n(t, x))^T \in \mathbb{R}^n$$

而 $\mathbf{A} = (a_{ik})_{n \times m}$, $\tilde{\mathbf{A}} = (\tilde{a}_{ik})_{n \times m}$ 是扩散参数矩阵, $\nabla u = (\nabla u_1, \dots, \nabla u_n)^T$. 这里 $\nabla u_i = \left(\frac{\partial u_i}{\partial x_1}, \dots, \frac{\partial u_i}{\partial x_m} \right)^T$,

而 $\mathbf{A} \circ \nabla u = \left[a_{ik} \frac{\partial u_i}{\partial x_k} \right]_{n \times m}$ 表示矩阵 \mathbf{A} 与 ∇u 的 Hadamard 乘积^[5]. 外输入变量:

$$\mathbf{L}(t) = (I_1(t), I_2(t), \dots, I_n(t))^T \quad \mathbf{J}(t) = (J_1(t), J_2(t), \dots, J_n(t))^T$$

重置参数矩阵 $\mathbf{B}_j = \text{diag}(b_{j1}, b_{j2}, \dots, b_{jn})$, $\tilde{\mathbf{B}}_j = \text{diag}(\tilde{b}_{j1}, \tilde{b}_{j2}, \dots, \tilde{b}_{jn})$, 联络权重参数矩阵 $\mathbf{C}_k = (c_{ijk})_{n \times n}$,

$\tilde{\mathbf{C}} = (\tilde{c}_{ijk})_{n \times n}$, $\mathbf{D}_k = (d_{ijk})_{n \times n}$, $\tilde{\mathbf{D}}_k = (\tilde{d}_{ijk})_{n \times n}$, 激活函数:

$$f_j(v) = (f_{j1}(v_1), f_{j2}(v_2), \dots, f_{jn}(v_n))^T \in \mathbb{R}^n$$

$$\tilde{f}_j(v) = (\tilde{f}_{j1}(v_1), \tilde{f}_{j2}(v_2), \dots, \tilde{f}_{jn}(v_n))^T \in \mathbb{R}^n$$

$$g_j(v(t - \tau, x)) = (g_{j1}(v_1(t - \tau, x)), g_{j2}(v_2(t - \tau, x)), \dots, g_{jn}(v_n(t - \tau, x)))^T \in \mathbb{R}^n$$

$\tilde{g}_j(u(t - h, x))$ 亦为如上类似表示.

假设概率空间 $(\Omega_*, \Upsilon, \mathbb{P})$, 其中 Ω_* 为样本空间, Υ 是由样本空间子集所构成的 σ -代数, \mathbb{P} 是定义在 Υ 上的概率测度. 设 $S = \{1, 2, \dots, N\}$, 随机过程 $\{r(t): [0, +\infty) \rightarrow S\}$ 是齐次的、有限状态的右连续轨线的马尔科夫过程, 其生成集为 $\Pi = (\pi_{ij})_{N \times N}$, 从 t 时刻状态 i 到 $t + \Delta t$ 时刻状态 j 的转移率为:

$$\mathbb{P}(r(t + \delta) = j \mid r(t) = i) = \begin{cases} \pi_{ij}\delta + o(\delta) & i \neq j \\ 1 + \pi_{ii}\delta + o(\delta) & i = j \end{cases}$$

其中 $i, j \in S$, 而非负数 $\pi_{ij} \geq 0$ 是从状态 i 到状态 $j (j \neq i)$ 的转移率, 特别地, $\pi_{ii} = - \sum_{j=1, j \neq i}^N \pi_{ij}$. 变量

$\delta > 0$, 并且 $\lim_{\delta \rightarrow 0} \frac{o(\delta)}{\delta} = 0$. $\{\mu_{jk}: j = 1, 2, \dots, J; k = 1, 2, \dots, m\}$ 是模糊集, $\omega_k(t)$ 是前件变量, r_* 是

IF-THEN 规则^[2] 的个数, s 为前提变量的个数. 由单点模糊化、乘积推理和平均加权反模糊化得到模糊系统的整个状态方程为:

$$\begin{cases} \frac{\partial u}{\partial t} = \nabla \cdot (\mathbf{A}(r(t)) \circ \nabla u) - \sum_{j=1}^{r_*} h_j(\omega(t)) [\mathbf{B}_j(r(t)) u(t, x) - \mathbf{C}_j(r(t)) f(v(t, x)) - \mathbf{D}_j(r(t)) g(v(t - \tau, x))] + \mathbf{L}(t) \\ \frac{\partial v}{\partial t} = \nabla \cdot (\tilde{\mathbf{A}}(r(t)) \circ \nabla v) - \sum_{j=1}^{r_*} h_j(\omega(t)) [\tilde{\mathbf{B}}_j(r(t)) v(t, x) - \tilde{\mathbf{C}}_j(r(t)) \tilde{f}(u(t, x)) - \tilde{\mathbf{D}}_j(r(t)) \tilde{g}(u(t - h, x))] + \mathbf{J}(t) \end{cases} \quad (2)$$

时滞满足 $0 \leq h(t) \leq \tau_0, 0 \leq \tau(t) \leq \tau_0$. 记 $\mathbf{A}_r = \mathbf{A}(r(t))$, $\mathbf{B}_{rj} = \mathbf{B}_j(r(t))$, 矩阵 $\mathbf{C}_{rj}, \mathbf{D}_{rj}$ 也是类似记法.

对于矩阵 $\mathbf{A}_r = (a_{ij}^{(r)}(t, x, u))$, 本文定义

$$a = \min_{i,j,r} \left\{ \inf_{[t_0, +\infty) \times \Omega \times \mathbb{R}} a_{ij}^{(r)}(t, x, u) \right\}$$

类似地, 对于矩阵 $\tilde{\mathbf{A}}_r = (\tilde{a}_{ij}^{(r)}(t, x, u))$, 记

$$\tilde{a} = \min_{i,j,r} \left\{ \inf_{[t_0, +\infty) \times \Omega \times \mathbb{R}} \tilde{a}_{ij}^{(r)}(t, x, u) \right\}$$

设反应扩散系统(2)的初值为:

$$u(s, x) = \phi(s, x) \quad v(s, x) = \varphi(s, x) \quad \forall (s, x) \in [-\tau_0, 0] \times \bar{\Omega} \quad (3)$$

其中 $\phi = (\phi_1, \dots, \phi_n)^T$, $\varphi = (\varphi_1, \dots, \varphi_n)^T$ 皆是有界连续函数. 假设系统(2)满足纽曼边值

$$\frac{\partial u_i}{\partial \gamma} = 0 \quad i = 1, 2, \dots, n \quad (4)$$

其中 $\frac{\partial u_i}{\partial \gamma} = \left(\frac{\partial u_i}{\partial x_1}, \frac{\partial u_i}{\partial x_2}, \dots, \frac{\partial u_i}{\partial x_n} \right)^T$ 表示边界 $\partial\Omega$ 上的外法线方向导.

本文记 $u(t, x, \phi, \varphi)$, $v(t, x, \phi, \varphi)$ 为系统(2)满足(3),(4)式的解. 在不引起混淆的情况下有时也简记为 u, v . 另外, 本文定义:

$$u_t(\phi, \varphi) = u(t+s, x, \phi, \varphi) \quad v_t(\phi, \varphi) = v(t+s, x, \phi, \varphi) \quad (s, x) \in [-\tau_0, 0] \times \bar{\Omega}, t \geq 0$$

对任给模式 $r \in S$, 本文假设:

(A1) $\mathbf{A}(r(t)), \mathbf{B}_j(r(t)), \mathbf{C}_j(r(t)), \mathbf{D}_j(r(t)), \mathbf{L}(t), \tilde{\mathbf{A}}(r(t)), \tilde{\mathbf{B}}_j(r(t)), \tilde{\mathbf{C}}_j(r(t)), \tilde{\mathbf{D}}_j(r(t)), \mathbf{J}(t)$ 都是 \mathbb{R} 上连续的 ω -周期函数;

(A2) 存在正定对角矩阵 $\mathbf{F}_j, \mathbf{G}_j, \tilde{\mathbf{F}}_j, \tilde{\mathbf{G}}_j$, 使得对任给 $u, v \in \mathbb{R}^n$, 有:

$$|f_j(u) - f_j(v)| \leq \mathbf{F}_j |u - v| \quad |g_j(u) - g_j(v)| \leq \mathbf{G}_j |u - v|$$

$$|\tilde{f}_j(u) - \tilde{f}_j(v)| \leq \tilde{\mathbf{F}}_j |u - v| \quad |\tilde{g}_j(u) - \tilde{g}_j(v)| \leq \tilde{\mathbf{G}}_j |u - v|$$

其中 $|u| = (|u_1|, |u_2|, \dots, |u_n|)^T \in \mathbb{R}^n$, $\forall u = (u_1, \dots, u_n)^T \in \mathbb{R}^n$.

2 主要结果

首先关于初值 ϕ, φ 和 $\tilde{\phi}, \tilde{\varphi}$, 本文记 $u_t(\phi, \varphi), v_t(\phi, \varphi)$ 以及 $u_t(\tilde{\phi}, \tilde{\varphi}), v_t(\tilde{\phi}, \tilde{\varphi})$ 是系统(2)的两组解. 设:

$$w(t, x) = u_t(\phi, \varphi) - u_t(\tilde{\phi}, \tilde{\varphi}) \quad z(t, x) = v_t(\phi, \varphi) - v_t(\tilde{\phi}, \tilde{\varphi})$$

有时也简记:

$$u(t, x) = u_t(\phi, \varphi) \quad v(t, x) = v_t(\phi, \varphi) \quad \tilde{u}(t, x) = u_t(\tilde{\phi}, \tilde{\varphi}) \quad \tilde{v}(t, x) = v_t(\tilde{\phi}, \tilde{\varphi})$$

引理 1 设 Ω 是 \mathbb{R}^m 中的有界区域, 其边界 $\partial\Omega$ 是 C^2 光滑的. 对任给模式 $r \in S$, 设 $\mathbf{P}_r = \text{diag}(p_{r1}, p_{r2}, \dots, p_{rn})$ 为正定对角矩阵, α_r 是正数, 满足 $\alpha_r \mathbf{I} \leq \mathbf{P}_r$. 又设 $w = (w_1, w_2, \dots, w_n)^T$, $z = (z_1, z_2, \dots, z_n)^T$, 其中:

$$w = w(t, x) = u_t(\phi, \varphi) - u_t(\tilde{\phi}, \tilde{\varphi}) \quad z = z(t, x) = v_t(\phi, \varphi) - v_t(\tilde{\phi}, \tilde{\varphi})$$

从而

$$\int_{\Omega} w^T \mathbf{P}_r \nabla \cdot (\mathbf{A}_r \circ \nabla w) dx \leq -\lambda_1 \alpha_r \int_{\Omega} w^T w dx \quad (5)$$

以及

$$\int_{\Omega} z^T \mathbf{P}_r \nabla \cdot (\tilde{\mathbf{A}}_r \circ \nabla z) dx \leq -\lambda_1 \alpha_r \int_{\Omega} z^T z dx \quad (6)$$

其中 $w_i(t, x), z_i(t, x) \in H_0^1(\Omega)$, $\forall t \in [0, +\infty)$, $i = 1, 2, \dots, n$. 这里 \mathbf{I} 是单位矩阵, λ_1 是下述纽曼边值的最小正特征值:

$$\begin{cases} -\Delta\zeta(x) = \lambda\zeta(x) & x \in \Omega \\ \frac{\partial\zeta(x)}{\partial\gamma} = 0 & x \in \partial\Omega \end{cases} \quad (7)$$

证 由于 $w = w(t, x) = u_i(\phi, \varphi) - u_i(\tilde{\phi}, \tilde{\varphi})$, $z = z(t, x) = v_i(\phi, \varphi) - v_i(\tilde{\phi}, \tilde{\varphi})$, 从而由高斯公式和纽曼边值条件有

$$\begin{aligned} & \int_{\Omega} w^T \mathbf{P}_r (\nabla \cdot (\mathbf{A}_r \circ \nabla w)) dx = \\ & \int_{\Omega} w^T \mathbf{P}_r \left[\sum_{k=1}^m \frac{\partial}{\partial x_k} \left(a_{1k}^{(r)} \frac{\partial w_1}{\partial x_k} \right), \dots, \sum_{k=1}^m \frac{\partial}{\partial x_k} \left(a_{nk}^{(r)} \frac{\partial w_n}{\partial x_k} \right) \right]^T dx = \\ & - \sum_{k=1}^m \sum_{j=1}^n \int_{\Omega} p_{rj} a_{jk}^{(r)} \left(\frac{\partial w_j}{\partial x_k} \right)^2 dx \leq \\ & - a \sum_{j=1}^n \int_{\Omega} p_{rj} |\nabla w_j|^2 dx \end{aligned} \quad (8)$$

由椭圆算子谱理论知, Ω 上关于纽曼边值条件的拉普拉斯算子 $-\Delta$ 是自伴算子且其逆紧, 故存在一系列非负特征值 $\{\lambda_i\}_{i=0}^{\infty}$ 满足 $0 = \lambda_0 < \lambda_1 < \lambda_2 < \dots < \lambda_k < \lambda_{k+1} < \dots \rightarrow +\infty (k \rightarrow +\infty)$ 以及一系列相应的特征函数 $\zeta_0(x), \zeta_1(x), \zeta_2(x), \dots$. 即

$$\begin{cases} \lambda_0 = 0 & \zeta_0(x) = 1 \\ -\Delta\zeta_k(x) = \lambda_k\zeta_k(x) & x \in \Omega, k = 1, 2, \dots \\ \frac{\partial\zeta_k(x)}{\partial\gamma} = 0 & x \in \partial\Omega, k = 1, 2, \dots \end{cases}$$

由 $-\Delta\zeta_k(x) = \lambda_k\zeta_k(x)$ 及积分准则可得

$$-\int_{\Omega} \zeta_k(x) \Delta\zeta_k(x) dx = \int_{\Omega} |\nabla\zeta_k(x)|^2 dx = \lambda_k \int_{\Omega} \zeta_k^2(x) dx \quad k = 1, 2, \dots$$

又因

$$\int_{\Omega} |\nabla\zeta_0(x)|^2 dx = 0 = \lambda_0 \int_{\Omega} \zeta_0^2(x) dx$$

对任给 $i \neq j$, 特征函数 $\zeta_i(x)$ 和 $\zeta_j(x)$ 正交. 从而特征函数列 $\{\zeta_k(x)\}_{k=0}^{\infty}$ 构成空间 $L^2(\Omega)$ 的一组正交基. 设 $1 \leq p < +\infty$, 由 Sobolev 嵌入定理知 $W_0^{1,p}(\Omega) \subset L^{p^*}(\forall p < n)$, 以及 $W_0^{1,p}(\Omega) \subset L^q(\forall q > 0, p \geq n)$, 其中 $p^* = \frac{np}{n-p}$ 是 Sobolev 嵌入临界指数. 从而对任意 $v_i(x) \in H_0^1(\Omega)$, 本文有 $w_i(x) =$

$\sum_{k=0}^{\infty} c_k \zeta_k(x)$ 和

$$\int_{\Omega} |\nabla w_i(x)|^2 dx \geq \lambda_1 \int_{\Omega} w_i^2(x) dx \quad (9)$$

由(8),(9)式得(5)式成立. (6)式类似可证.

注 1 若 $\Omega = [0, L] \subset \mathbb{R}$, 则 $\lambda_1 = \left(\frac{\pi}{L}\right)^2$. 如果 $\Omega = \{(x_1, x_2)^T \in \mathbb{R}^2: 0 < x_1 < a, 0 < x_2 < b\}$,

则 $\lambda_1 = \min\left\{\left(\frac{\pi}{a}\right)^2, \left(\frac{\pi}{b}\right)^2\right\}$. 引理 1 改进了文献[6]的引理 2.1.

受文献[1-16]一些方法和结论的启发, 本文将给出如下结论:

定理 1 假如存在一系列正定对角矩阵 $\mathbf{P}_r (r \in S)$ 以及正数列 $\{\underline{\alpha}_r\}, \{\overline{\alpha}_r\}$, 使得以下线性矩阵不等式成立:

$$\begin{pmatrix} \mathbf{M}_r & \mathbf{P}_r \sum_{j=1}^{r_*} \mathbf{C}_{rj} & \mathbf{P}_r \sum_{j=1}^{r_*} \mathbf{D}_{rj} & \sum_{j=1}^{r_*} \tilde{\mathbf{F}}_j & e^{\frac{1}{2}\beta\tau_0} \sum_{j=1}^{r_*} \tilde{\mathbf{G}}_j \\ * & -\mathbf{I} & \mathbf{0} & \mathbf{0} & \mathbf{0} \\ * & * & -\mathbf{I} & \mathbf{0} & \mathbf{0} \\ * & * & * & -\mathbf{I} & \mathbf{0} \\ * & * & * & * & -\mathbf{I} \end{pmatrix} < 0 \quad (10)$$

$$\begin{pmatrix} \tilde{\mathbf{M}}_r & \mathbf{P}_r \sum_{j=1}^{r_*} \tilde{\mathbf{C}}_{rj} & \mathbf{P}_r \sum_{j=1}^{r_*} \tilde{\mathbf{D}}_{rj} & \sum_{j=1}^{r_*} \mathbf{F}_j & e^{\frac{1}{2}\beta\tau_0} \sum_{j=1}^{r_*} \mathbf{G}_j \\ * & -\mathbf{I} & \mathbf{0} & \mathbf{0} & \mathbf{0} \\ * & * & -\mathbf{I} & \mathbf{0} & \mathbf{0} \\ * & * & * & -\mathbf{I} & \mathbf{0} \\ * & * & * & * & -\mathbf{I} \end{pmatrix} < 0 \quad (11)$$

$$\underline{\alpha}_r \mathbf{I} < \mathbf{P}_r < \bar{\alpha}_r \mathbf{I} \quad (12)$$

则系统(2)有唯一 ω -周期解, 并且当 $t \rightarrow +\infty$ 时所有其它解随机指数型收敛到该周期解, 其中:

$$\begin{aligned} \mathbf{M}_r &= \beta \mathbf{P}_r - \lambda_1 \underline{\alpha}_r a \mathbf{I} - 2 \sum_{j=1}^{r_*} \mathbf{P}_r \mathbf{B}_{rj} + \sum_{j=1}^N \pi_{rj} \mathbf{P}_j \\ \tilde{\mathbf{M}}_r &= \beta \mathbf{P}_r - \lambda_1 \underline{\alpha}_r \tilde{a} \mathbf{I} - 2 \sum_{j=1}^{r_*} \mathbf{P}_r \tilde{\mathbf{B}}_{rj} + \sum_{j=1}^N \pi_{rj} \mathbf{P}_j \end{aligned}$$

证 由系统(2)有

$$\begin{cases} \frac{\partial w}{\partial t} = \nabla \cdot (\mathbf{A}(r(t)) \circ \nabla w) - \sum_{j=1}^{r_*} h_j(\omega(t)) [\mathbf{B}(r(t)) w(t, x) - \mathbf{C}(r(t)) (f(v(t, x)) - f(\tilde{v}(t, x))) - \\ \quad \mathbf{D}(r(t)) (g(v(t-\tau, x)) - g(\tilde{v}(t-\tau, x)))] \\ \frac{\partial z}{\partial t} = \nabla \cdot (\tilde{\mathbf{A}}(r(t)) \circ \nabla z) - \sum_{j=1}^{r_*} h_j(\omega(t)) [\tilde{\mathbf{B}}(r(t)) z(t, x) - \tilde{\mathbf{C}}(r(t)) (\tilde{f}(u(t, x)) - \tilde{f}(\tilde{u}(t, x))) - \\ \quad \tilde{\mathbf{D}}(r(t)) (\tilde{g}(u(t-h, x)) - \tilde{g}(\tilde{u}(t-h, x)))] \end{cases} \quad (13)$$

对任给模式 $r \in S$, 考虑以下李雅普诺夫泛函:

$$V(t, r) = V_1(t, r) + V_2(t, r) + V_3(t, r) + V_4(t, r)$$

其中:

$$V_1(t, r) = e^{\beta t} \int_{\Omega} w^T(t, x) \mathbf{P}_r w(t, x) dx$$

$$V_2(t, r) = e^{\beta t} \int_{\Omega} z^T(t, x) \mathbf{P}_r z(t, x) dx$$

$$V_3(t, r) = \sum_{j=1}^{r_*} \int_{t-h}^t \int_{\Omega} e^{\beta(s+\tau_0)} w^T(s, x) \tilde{\mathbf{G}}_j^2 w(s, x) ds dx$$

$$V_4(t, r) = \sum_{j=1}^{r_*} \int_{t-h}^t \int_{\Omega} e^{\beta(s+\tau_0)} z^T(s, x) \mathbf{G}_j^2 z(s, x) ds dx$$

设 \mathcal{L} 是弱微分算子^[5], 则

$$\begin{aligned} \mathcal{L}V_1(t, r) &= \lim_{\delta \rightarrow 0^+} \frac{1}{\delta} \left\{ \mathbb{E} \left\{ e^{\beta(t+\delta)} \left[\int_{\Omega} w^T(t+\delta, x) \mathbf{P}(r(t+\delta)) w(t+\delta, x) dx \mid r(t) = r \right] \right\} \right. \\ &\quad \left. - e^{\beta t} \int_{\Omega} w^T(t, x) \mathbf{P}_r w(t, x) dx \right\} \leq \end{aligned}$$

$$e^{\beta t} \left\{ \int_{\Omega} w^T(t, x) \left[\beta \mathbf{P}_r - \lambda_1 \underline{\alpha}_r a \mathbf{I} + \sum_{j=1}^{r_*} (-2 \mathbf{P}_r \mathbf{B}_{rj} + \mathbf{P}_r \mathbf{C}_{rj} \mathbf{C}_{rj}^T \mathbf{P}_r + \mathbf{P}_r \mathbf{D}_{rj} \mathbf{D}_{rj}^T \mathbf{P}_r) + \sum_{j=1}^N \pi_{rj} \mathbf{P}_j \right] w(t, x) dx + \sum_{j=1}^{r_*} \int_{\Omega} z^T(t, x) \mathbf{F}_j^2 z(t, x) dx + \sum_{j=1}^{r_*} \int_{\Omega} z^T(t - \tau, x) \mathbf{G}_j^2 z(t - \tau, x) dx \right\}$$

类似地, 有:

$$\mathcal{L}V_2(t, r) \leq e^{\beta t} \left\{ \int_{\Omega} z^T(t, x) \left[\beta \mathbf{P}_r - \lambda_1 \underline{\alpha}_r \tilde{a} \mathbf{I} + \sum_{j=1}^{r_*} (-2 \mathbf{P}_r \tilde{\mathbf{B}}_{rj} + \mathbf{P}_r \tilde{\mathbf{C}}_{rj} \tilde{\mathbf{C}}_{rj}^T \mathbf{P}_r + \mathbf{P}_r \tilde{\mathbf{D}}_{rj} \tilde{\mathbf{D}}_{rj}^T \mathbf{P}_r) + \sum_{j=1}^N \pi_{rj} \mathbf{P}_j \right] z(t, x) dx + \sum_{j=1}^{r_*} \int_{\Omega} w^T(t, x) \tilde{\mathbf{F}}_j^2 w(t, x) dx + \sum_{j=1}^{r_*} \int_{\Omega} w^T(t - h, x) \tilde{\mathbf{G}}_j^2 w(t - h, x) dx \right\}$$

$$\mathcal{L}V_3(t, r) = \lim_{\delta \rightarrow 0^+} \frac{1}{\delta} \mathbb{E} \left\{ \left[\sum_{j=1}^{r_*} \int_{t+\delta-h}^{t+\delta} \int_{\Omega} e^{\beta(s+\tau_0)} w^T(s, x) \tilde{\mathbf{G}}_j^2 w(s, x) ds dx \mid r(t) = r \right] - \sum_{j=1}^{r_*} \int_{t-h}^t \int_{\Omega} e^{\beta(s+\tau_0)} w^T(s, x) \tilde{\mathbf{G}}_j^2 w(s, x) ds dx \right\} =$$

$$\sum_{j=1}^{r_*} \int_{\Omega} e^{\beta(t+\tau_0)} w^T(t, x) \tilde{\mathbf{G}}_j^2 w(t, x) dx - \sum_{j=1}^{r_*} \int_{\Omega} e^{\beta(t-h+\tau_0)} w^T(t-h, x) \tilde{\mathbf{G}}_j^2 w(t-h, x) dx$$

$$\mathcal{L}V_4(t, r) = \sum_{j=1}^{r_*} \int_{\Omega} e^{\beta(t+\tau_0)} z^T(t, x) \mathbf{G}_j^2 z(t, x) dx - \sum_{j=1}^{r_*} \int_{\Omega} e^{\beta(t-\tau+\tau_0)} z^T(t-\tau, x) \mathbf{G}_j^2 z(t-\tau, x) dx$$

综上所述, 可得

$$\mathcal{L}V(t, r) \leq e^{\beta t} \left\{ \int_{\Omega} w^T(t, x) \left[\beta \mathbf{P}_r - \lambda_1 \underline{\alpha}_r a \mathbf{I} + \sum_{j=1}^N \pi_{rj} \mathbf{P}_j - \sum_{j=1}^{r_*} (2 \mathbf{P}_r \mathbf{B}_{rj} - \mathbf{P}_r \mathbf{C}_{rj} \mathbf{C}_{rj}^T \mathbf{P}_r - \mathbf{P}_r \mathbf{D}_{rj} \mathbf{D}_{rj}^T \mathbf{P}_r - \tilde{\mathbf{F}}_j^2 - e^{\beta \tau_0} \tilde{\mathbf{G}}_j^2) \right] w(t, x) dx + \int_{\Omega} z^T(t, x) \left[\beta \mathbf{P}_r - \lambda_1 \underline{\alpha}_r \tilde{a} \mathbf{I} + \sum_{j=1}^N \pi_{rj} \mathbf{P}_j - \sum_{j=1}^{r_*} (2 \mathbf{P}_r \tilde{\mathbf{B}}_{rj} - \mathbf{P}_r \tilde{\mathbf{C}}_{rj} \tilde{\mathbf{C}}_{rj}^T \mathbf{P}_r - \mathbf{P}_r \tilde{\mathbf{D}}_{rj} \tilde{\mathbf{D}}_{rj}^T \mathbf{P}_r - \mathbf{F}_j^2 - e^{\beta \tau_0} \mathbf{G}_j^2) \right] z(t, x) dx \right\}$$

再由(10),(11)式及舒尔补定理知

$$\mathcal{L}V(t, r) \leq 0 \quad \forall t \in [0, +\infty)$$

因此, 对任给模式 $r \in S$, 有

$$e^{\beta t} (\min_{r \in S} \mathbf{P}_r) (\mathbb{E} \| w \|_2^2 + \mathbb{E} \| z \|_2^2) \leq \mathbb{E} \left[e^{\beta t} \int_{\Omega} w^T(t, x) \mathbf{P}_r w(t, x) dx + e^{\beta t} \int_{\Omega} z^T(t, x) \mathbf{P}_r z(t, x) dx \right] \leq \mathbb{E} V(t, r(t)) \leq \mathbb{E} V(0, r(0)) \leq \mathbb{E} \left[\| \phi - \tilde{\phi} \|_2^2 + \| \varphi - \tilde{\varphi} \|_2^2 \right] + \mathbb{E} \left[\int_{-\tau_0}^0 \int_{\Omega} ((\phi - \tilde{\phi})^T \tilde{\mathbf{G}}^2 (\phi - \tilde{\phi}) + (\varphi - \tilde{\varphi})^T \mathbf{G}^2 (\varphi - \tilde{\varphi})) dx \right] \quad (14)$$

于是由(14)式知, 存在常数 $c_0 > 0$ 使得

$$\mathbb{E} \| w \|_2^2 + \mathbb{E} \| z \|_2^2 \leq e^{-\beta t} c_0 \sup_{s \in [-\tau_0, 0]} \left[\mathbb{E} \int_{\Omega} (\phi(s, x) - \tilde{\phi}(s, x))^T (\phi(s, x) - \tilde{\phi}(s, x)) dx + \mathbb{E} \int_{\Omega} (\varphi(s, x) - \tilde{\varphi}(s, x))^T (\varphi(s, x) - \tilde{\varphi}(s, x)) dx \right]$$

进一步有

$$\sup_{s \in [-\tau_0, 0]} (\mathbb{E} \| w(t+s) \|_2^2 + \mathbb{E} \| z(t+s) \|_2^2) \leq$$

$$e^{-\beta t} c_0 \sup_{s \in [-\tau_0, 0]} \left[\int_{\Omega} (\phi(s, x) - \tilde{\phi}(s, x))^T (\phi(s, x) - \tilde{\phi}(s, x)) dx + \int_{\Omega} (\varphi(s, x) - \tilde{\varphi}(s, x))^T (\varphi(s, x) - \tilde{\varphi}(s, x)) dx \right] \quad (15)$$

定义 $\mathcal{C} = \mathcal{C}([- \tau_0, 0] \times \overline{\Omega}, \mathbb{R}^n)$ 是 $[- \tau_0, 0] \times \overline{\Omega}$ 到 \mathbb{R}^n 中的连续函数集, 并且 $\mathcal{C} \times \mathcal{C}$ 是由连续函数构成的巴拿赫空间, 对 $\forall (\phi(s, x), \varphi(s, x)) \in \mathcal{C} \times \mathcal{C}$, 其范数为

$$\|(\phi, \varphi)\|_{\mathcal{C} \times \mathcal{C}} = \sqrt{\sup_{s \in [-\tau_0, 0]} \left[\int_{\Omega} \phi^T(s, x) \phi(s, x) dx + \int_{\Omega} \varphi^T(s, x) \varphi(s, x) dx \right]}$$

再由(15)式知

$$\begin{aligned} & \| (u_t(\phi, \varphi), v_t(\phi, \varphi)) - (u_t(\tilde{\phi}, \tilde{\varphi}), v_t(\tilde{\phi}, \tilde{\varphi})) \|_{\mathcal{C} \times \mathcal{C}} \leq \\ & \| (\phi, \varphi) - (\tilde{\phi}, \tilde{\varphi}) \|_{\mathcal{C} \times \mathcal{C}} \sqrt{e^{-\beta t} c_0} \quad \forall t \in [0, +\infty) \end{aligned}$$

令 $k \in \mathbb{N}$ 充分大, 满足 $k\omega > \tau_0$ 和 $\sqrt{e^{-\beta k\omega} c_0} \leq 0.9$. 定义一个庞加莱映射 $f: \mathcal{C} \times \mathcal{C} \rightarrow \mathcal{C} \times \mathcal{C}$ 如下:

$$f(\phi, \varphi) = (u_{\omega}(\phi, \varphi), v_{\omega}(\phi, \varphi))$$

则

$$\begin{aligned} & \| f^k(\phi, \varphi) - f^k(\tilde{\phi}, \tilde{\varphi}) \|_{\mathcal{C} \times \mathcal{C}} = \\ & \| (u_{\omega}(f^{k-1}(\phi, \varphi)), v_{\omega}(f^{k-1}(\phi, \varphi))) - (u_{\omega}(f^{k-1}(\tilde{\phi}, \tilde{\varphi})), v_{\omega}(f^{k-1}(\tilde{\phi}, \tilde{\varphi}))) \|_{\mathcal{C} \times \mathcal{C}} = \dots = \\ & \| (u_{k\omega}(\phi, \varphi), v_{k\omega}(\phi, \varphi)) - (u_{k\omega}(\tilde{\phi}, \tilde{\varphi}), v_{k\omega}(\tilde{\phi}, \tilde{\varphi})) \|_{\mathcal{C} \times \mathcal{C}} \leq \\ & \| (\phi, \varphi) - (\tilde{\phi}, \tilde{\varphi}) \|_{\mathcal{C} \times \mathcal{C}} \sqrt{e^{-\beta k\omega} c_0} \leq 0.9 \| (\phi, \varphi) - (\tilde{\phi}, \tilde{\varphi}) \|_{\mathcal{C} \times \mathcal{C}} \end{aligned}$$

这意味着 f^k 是 $\mathcal{C} \times \mathcal{C}$ 上的压缩映射. 从而存在唯一的不动点 (ϕ^*, φ^*) , 满足 $f^k(\phi^*, \varphi^*) = (\phi^*, \varphi^*)$. 进一步, 有

$$f^k(f(\phi^*, \varphi^*)) = f(f^k(\phi^*, \varphi^*)) = f(\phi^*, \varphi^*)$$

这说明 $f(\phi^*, \varphi^*)$ 是映射 f^k 的不动点. 由 f^k 的唯一性知

$$(\phi^*, \varphi^*) = f(\phi^*, \varphi^*) = (u_{\omega}(\phi^*, \varphi^*), v_{\omega}(\phi^*, \varphi^*))$$

设 $(u_t(\phi^*, \varphi^*), v_t(\phi^*, \varphi^*))$ 是系统(2)的解, 因为

$$\begin{aligned} (u_{t+\omega}(\phi^*, \varphi^*), v_{t+\omega}(\phi^*, \varphi^*)) &= (u_t(u_{\omega}(\phi^*, \varphi^*)), v_t(v_{\omega}(\phi^*, \varphi^*))) = \\ &= (u_t(\phi^*, \varphi^*), v_t(\phi^*, \varphi^*)) \end{aligned}$$

则 $(u_{t+\omega}(\phi^*, \varphi^*), v_{t+\omega}(\phi^*, \varphi^*))$ 也是系统(2)的解. 从而 $(u_t(\phi^*, \varphi^*), v_t(\phi^*, \varphi^*))$ 是系统(2)的唯一的 ω -周期解, 并且所有其它解都指数型收敛到该周期解.

注 2 若忽略扩散现象, 则 $\mathbf{A}_r = \tilde{\mathbf{A}}_r \equiv 0$. 本文的定理 1 还涉及随机现象, 比文献[4]的确定系统(1)更贴近现实工程. 并且由于现实工程中涉及大型计算, 定理 1 的判据是线性矩阵不等式条件, 因而可以用计算机特殊工具箱编程, 这也是比文献[4]判据优越的地方.

注 3 反应扩散模型带来了数学上的一些困难, 本文通过在乘积空间 $\mathcal{C} \times \mathcal{C}$ 上定义压缩映射克服了这个困难.

3 数值例子

将系统(2)配置如下数据:

$$\begin{aligned} \mathbf{A} &= \begin{pmatrix} 0.004 & 0.003 \\ 0.004 & 0.005 \end{pmatrix} & \tilde{\mathbf{A}} &= \begin{pmatrix} 0.007 & 0.005 \\ 0.006 & 0.005 \end{pmatrix} \\ \mathbf{F} = \mathbf{G} &= \begin{pmatrix} 0.1 & 0 \\ 0 & 0.2 \end{pmatrix} & \tilde{\mathbf{F}} = \tilde{\mathbf{G}} &= \begin{pmatrix} 0.1 & 0 \\ 0 & 0.2 \end{pmatrix} \end{aligned}$$

$$\begin{aligned} \tau_0 &= 9.8 & S &= \{1, 2\} & \pi_{11} &= -0.1 & \pi_{12} &= 0.1 \\ p_{21} &= 0.3 & \pi_{22} &= -0.3 & \Omega &= (0, 10) \times (0, 10) & \lambda_1 &= 0.0987 \end{aligned}$$

设 $r^* = 2$. 模式 1:

$$\begin{aligned} \mathbf{B}_{11} &= \begin{pmatrix} 1.8 & 0 \\ 0 & 1.5 \end{pmatrix} & \tilde{\mathbf{B}}_{11} &= \begin{pmatrix} 1.7 & 0 \\ 0 & 1.6 \end{pmatrix} & \mathbf{C}_{11} &= \begin{pmatrix} 0.11 & 0.12 \\ 0.12 & 0.11 \end{pmatrix} \\ \tilde{\mathbf{C}}_{11} &= \begin{pmatrix} 0.12 & 0.13 \\ 0.13 & 0.14 \end{pmatrix} & \mathbf{D}_{11} &= \begin{pmatrix} 0.12 & 0.12 \\ 0.12 & 0.13 \end{pmatrix} & \tilde{\mathbf{D}}_{11} &= \begin{pmatrix} 0.13 & 0.11 \\ 0.11 & 0.14 \end{pmatrix} \\ \mathbf{B}_{12} &= \begin{pmatrix} 1.81 & 0 \\ 0 & 1.51 \end{pmatrix} & \tilde{\mathbf{B}}_{12} &= \begin{pmatrix} 1.71 & 0 \\ 0 & 1.61 \end{pmatrix} & \mathbf{C}_{12} &= \begin{pmatrix} 0.111 & 0.121 \\ 0.121 & 0.111 \end{pmatrix} \\ \tilde{\mathbf{C}}_{12} &= \begin{pmatrix} 0.121 & 0.131 \\ 0.131 & 0.141 \end{pmatrix} & \mathbf{D}_{12} &= \begin{pmatrix} 0.121 & 0.121 \\ 0.121 & 0.131 \end{pmatrix} & \tilde{\mathbf{D}}_{12} &= \begin{pmatrix} 0.131 & 0.111 \\ 0.111 & 0.141 \end{pmatrix} \end{aligned}$$

模式 2:

$$\begin{aligned} \mathbf{B}_{21} &= \begin{pmatrix} 1.95 & 0 \\ 0 & 1.65 \end{pmatrix} & \tilde{\mathbf{B}}_{21} &= \begin{pmatrix} 1.85 & 0 \\ 0 & 1.65 \end{pmatrix} & \mathbf{C}_{21} &= \begin{pmatrix} 0.12 & 0.11 \\ 0.11 & 0.11 \end{pmatrix} \\ \tilde{\mathbf{C}}_{21} &= \begin{pmatrix} 0.13 & 0.11 \\ 0.11 & 0.14 \end{pmatrix} & \mathbf{D}_{21} &= \begin{pmatrix} 0.12 & 0.11 \\ 0.11 & 0.13 \end{pmatrix} & \tilde{\mathbf{D}}_{21} &= \begin{pmatrix} 0.14 & 0.11 \\ 0.11 & 0.15 \end{pmatrix} \\ \mathbf{B}_{22} &= \begin{pmatrix} 1.951 & 0 \\ 0 & 1.651 \end{pmatrix} & \tilde{\mathbf{B}}_{22} &= \begin{pmatrix} 1.851 & 0 \\ 0 & 1.651 \end{pmatrix} & \mathbf{C}_{22} &= \begin{pmatrix} 0.121 & 0.111 \\ 0.111 & 0.111 \end{pmatrix} \\ \tilde{\mathbf{C}}_{22} &= \begin{pmatrix} 0.131 & 0.111 \\ 0.111 & 0.141 \end{pmatrix} & \mathbf{D}_{22} &= \begin{pmatrix} 0.121 & 0.111 \\ 0.111 & 0.131 \end{pmatrix} & \tilde{\mathbf{D}}_{22} &= \begin{pmatrix} 0.141 & 0.111 \\ 0.111 & 0.151 \end{pmatrix} \end{aligned}$$

固定 $\beta = 0.01$. 运用计算机 Matlab LMI 工具箱解线性矩阵不等式(10) – (12), 得:

$$\begin{aligned} \mathbf{P}_1 &= \begin{pmatrix} 0.5248 & 0 \\ 0 & 0.6376 \end{pmatrix} & \mathbf{P}_2 &= \begin{pmatrix} 0.5600 & 0 \\ 0 & 0.5921 \end{pmatrix} \\ \underline{\alpha}_1 &= 0.5001 & \bar{\alpha}_1 &= 0.6551 & \underline{\alpha}_2 &= 0.5051 & \bar{\alpha}_2 &= 0.6113 \end{aligned}$$

由定理 1 知, 系统(2) 存在唯一的 ω -周期解, 并且所有其它解都指数型收敛到该周期解.

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Application of the Fixed Point Approach to Stochastic Stability Analysis for the Periodic Reaction-Diffusion T-S Fuzzy System with Time Delays

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Abstract: By applying the fixed-point theorem, the variational method, the linear matrix inequality (LMI) technique and the Lyapunov functional and Banach contraction mapping principle, the authors derive a new LMI-based global exponential stability criterion for the Markovian jumping reaction-diffusion T-S fuzzy BAM neural networks. It is worth mentioning that the difficulties caused by the reaction-diffusion BAM neural networks can be overcome by defining a contraction mapping on a product space. A numerical example is given to show the validity of the proposed method.

Key words: reaction-diffusion; BAM neural networks; periodic solution; Markovian jumping

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