

Theorem 2 : In a simple pulse process starting at  $x_i$ :

$$p_j(t) = \text{the } (i,j)\text{-entry of } A^t$$

$$v_j(t) = v_j(\text{start}) + (i,j)\text{-entry of } I + A + A^2 + \dots + A^t$$

Theorem 3 :  $P(t) = P(0)A^t$  (autonomous pulse process)

Theorem 6 D is a weighted digraph. The following

are equivalent:

- (a) D is value stable under all autonomous pulse processes
- (b) D is value stable under all simple pulse processes
- (c) D is pulse stable under all simple pulse processes and  $\lambda=1$  is not an eigenvalue of D

$a \Rightarrow b$  trivial

$c \Rightarrow a$

Lemma 1  $\|A^t\|$  is bdd  $\Leftrightarrow \|J^t\|$  is bounded (A any matrix)

- Lemma 2
- D pulse stable for simple pulse processes  $\Rightarrow \|J^t\|$  bounded
  - $\|J^t\|$  bounded  $\Rightarrow$  D is pulse stable for all autonomous pulse processes

Lemma 1'  $\| \sum_{t=0}^N A^t \|$  bounded  $\Leftrightarrow \| \sum_{t=0}^N J^t \|$  is bounded

$N=1,2,\dots$   $N=1,2,\dots$

(See the top of p. (2) for the "proof")

$$A = \bar{S}^{-1} J S$$

$$A^t = \bar{S}^{-1} J^t S$$

$$I + A + \dots + A^t = \bar{S}^{-1} (I + J + J^2 + \dots + J^t) S$$

$$\| \sum_{t=0}^N A^t \| \leq \| \bar{S}^{-1} \| \| S \| \| \sum_{t=0}^N J^t \| \leq \text{constant} \| \sum_{t=0}^N A^t \|$$

$\| \bar{S}^{-1} \|^2 \| S \|^2$

(c)  $\Rightarrow$  (a)

If D is pulse stable for all simple pulse processes, then we saw in the proof of Lemma 2 that  $\|A^t\|$  is bounded (see p. 6 of the notes for May 5)

We need to show  $\| \sum_{k=0}^t A^k \|$  is bounded (since

$v_j(t) = (i, j)$  entry of  $I + A + A^2 + \dots + A^N = B(N)$

$V(t) = (v_1(t), \dots, v_n(t))$

$= (0, 0, \dots, i, \dots, 0) \begin{bmatrix} b_{n1}(t) & \dots & b_{nn}(t) \\ \vdots & & \vdots \\ b_{m1}(t) & \dots & b_{mn}(t) \end{bmatrix}$

By Lemma 1' it is sufficient to show  $\| \sum_{k=0}^t J^k \|$  is bounded.

In fact  $\| \sum_{k=0}^t B_j^k \|$  is bounded

case 1  
 if  $B_j = [\lambda]$ , then  $\sum_{t=0}^N B_j^t = \sum_{t=0}^N \lambda^t$

$|\lambda| \leq 1$  by pulse stability and  $\lambda \neq 1$  by hypothesis

So  $\sum_{t=0}^N \lambda^t$  converges! NO!  $1 + \lambda + \dots + \lambda^N = \frac{1 - \lambda^{N+1}}{1 - \lambda}$   $\lambda^N$  doesn't converge

But it is bounded since  $|\sum_{t=0}^N \lambda^t| \leq \left| \frac{1 - \lambda^{N+1}}{1 - \lambda} \right| \leq \frac{2}{|1 - \lambda|}$  ( $\lambda \neq 1$ )

case 2  
 if  $B_j = b_{k,l}$  is  $n \times n$   $n \geq 2$  then by pulse stability  $|\lambda| < 1$

If  $k > l$   $\sum_{t=0}^N b_{k,l}^{j,t} = 0$ . If  $k \leq l$  as in the proof of Th 5

(See p. 3 of the notes for May 8)

$$\left| b_{k,l}^{j,t} \right| \leq \frac{t^{n-1}}{(n-1)!} |\lambda|^{t-n+1} \quad \text{for sufficiently large } t \quad (3)$$

and  $\left| \sum_{t=0}^N b_{k,l}^{j,t} \right| \leq \sum_{t=0}^N \left| b_{k,l}^{j,t} \right| \leq \sum_{t=0}^N \frac{1}{(n-1)!} t^{n-1} |\lambda|^{t-n+1}$

Ratio Test  $\frac{(t+1)^{n-1} |\lambda|^{t+1-n+1}}{t^{n-1} |\lambda|^{t-n+1}} = \left( \frac{t+1}{t} \right)^{n-1} |\lambda| \rightarrow |\lambda| < 1$   
as  $t \rightarrow \infty$ .

So  $\sum_{t=0}^N b_{k,l}^{j,t}$  converges  $\forall (k,l)$  so is bounded, say

$$\left\| \sum_{t=0}^N B_j^t \right\|^2 = \sum_{k,l} \left| \sum_{t=0}^N b_{k,l}^{j,t} \right|^2 \leq M < \infty$$

$$\leq \sum_{k,l} M^2 = n^2 M^2 < \infty$$

This completes the proof of (c)  $\Rightarrow$  (a)

b  $\Rightarrow$  c Since value stability implies pulse stability,

we only need to prove that  $\lambda=1$  is not an eigenvalue.

Suppose it was, we shall show that  $\left\| \sum_{t=0}^N J^t \right\|$  is not bounded

( $\lambda=1$ !) By pulse stability  $B_j(\lambda) = [\lambda]$   $1 \times 1$  matrix

So  $\sum_{t=0}^N B_j^t = \sum_{t=0}^N \lambda^t = \sum_{t=0}^N 1 = N+1$  and

$\left\| \sum_{t=0}^N B_j^t \right\| = N+1$  is unbounded, hence so is  $\left\| \sum_{t=0}^N J^t \right\|$

