



具有随机扰动和混合时滞的两层异质网络的同步研究

摘要

在现实生活中,很多复杂的系统不是由单个网络来表示,而是由一组相互依赖的网络系统来表示的.本文研究了具有随机扰动和混合时滞的两层异质网络的对应节点的同步控制问题.基于随机微分时滞方程的 LaSalle 不变原理和 Lyapunov 稳定性理论,采用牵制控制方法,对部分节点实施控制,给出了实现同步的充分条件.为了降低反馈控制的增益,结合自适应控制的方法,进一步弱化了两层异质网络实现同步的条件.最后,通过数值仿真,验证了理论结果的有效性.

关键词

混合时滞;牵制控制;两层网络;随机扰动

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作者简介

金欣,女,硕士生,研究方向为复杂网络的协调动力学分析.m18861016573@163.com

王正新(通信作者),男,博士,副教授,主要研究方向为复杂网络建模、分析与控制,多智能体系统协同控制.zwang@njupt.edu.cn

1 南京邮电大学 理学院,南京,210023

0 引言

随着计算机和互联网的飞速发展,人类的社会生活日渐网络化,世界变得更加复杂,人与人、人与物、物与物的关系联系得更加紧密.复杂的网络存在于现实世界中,如社会网络、信息网络、神经网络、生物网络等^[1-2].

已有相关研究主要集中在不与其他网络交互的单个网络中的同步.然而,许多实际的复杂动态网络包括多个连接层,例如:在灾难面前,需要基础设施网络提供电力、水利交通的配合,食物的储备,医疗的供给等,彼此相互作用并相互依赖^[3];交通依赖于航空、铁路和公路交通网络;全球经济体系中的国家通过各种国际关系相互作用.显然,在描述和处理这些问题时,利用多层网络模型比单层网络模型更为合适.文献[4]基于 Lyapunov 稳定性理论,研究了具有加性时滞耦合的多层网络的耦合非线性系统的全局同步问题;文献[5]推导了双层星型网络超拉普拉斯矩阵的谱,并利用主稳定函数法研究了其稳定性.这些文献表明,人们已经意识到大多数工程化和自然的系统不是孤立存在的,而是与其他系统有着某种复杂连接的.

多层网络的研究已经取得了很大进展,但大多数研究都是关于同质系统^[6-7],即所有节点都具有相同的动力学系统.然而在实际应用中,节点具有不同的动力学可能更符合现实.近几年,异质网络的研究发展迅速.文献[8]研究了网络化的异质谐波振荡器的拟同步问题;文献[9]研究了具有采样数据和输入饱和约束的异质网络的拟同步问题;文献[10]研究了不同内耦合矩阵的异质线性网络的拟同步问题.

由于异质网络的复杂性,仅依赖于网络自身的耦合很难实现同步,设计合适的控制协议使其同步非常必要.牵制控制作为一种有效的控制机制,只需要控制网络的部分节点,在网络的协调控制中得到了广泛的应用.文献[11]回顾总结了具有一般通信拓扑结构的复杂网络的全局牵制同步的一些最新进展;文献[12]研究了具有混合时变时滞和扰动的记忆反馈神经网络的牵制同步问题;文献[13]针对一类具有持续时变和状态相关扰动的复杂网络的鲁棒同步问题,提出了一种自适应牵制控制和耦合调整方法.

在以前基于牵制控制同步的研究中,节点动力学一般都是假设没有噪声干扰的,这通常不符合实际情况.在现实中,除了时滞之外,还存在随机的不确定性,比如物理系统上的随机力和生物学中传染

病的随机流行,随机扰动在自然界中是无处不在的^[14-15].因此,考虑具有随机扰动的复杂动力学网络更为实用.

本文基于随机微分时滞方程的 LaSalle 不变原理和 Lyapunov 稳定性理论,综合考虑了两层网络的异质性以及存在随机扰动这两个因素,推广了文献[16]的结果,得出对具有混合时滞和随机扰动的两层异质网络采用牵制控制策略实现同步是有效的.接着,结合自适应控制的方法,进一步弱化了两层异质网络实现同步的条件.最后,通过数值仿真,验证了理论结果的正确性.

1 预备知识和模型描述

1.1 符号说明

本文所用的一些符号介绍: \mathbf{R}^n 表示 n 维欧式空间; $\mathbf{R}^{n \times m}$ 表示所有 $n \times m$ 维的实矩阵的集合; \mathbf{R}_+ 表示非负实数集合;上标“T”表示矩阵的转置; $\|\cdot\|$ 是定义为 $\|\mathbf{x}\| = \sqrt{\mathbf{x}^T \mathbf{x}}$ 的欧式范数,其中 $\mathbf{x} \in \mathbf{R}^n$; $\text{diag}\{\dots\}$ 表示对角矩阵; $\mathbf{P} > 0$ 表示矩阵 \mathbf{P} 是正定矩阵; $\mathbf{I}_n \in \mathbf{R}^{n \times n}$ 表示 $n \times n$ 的单位矩阵; $\lambda_{\max}(\mathbf{A})$ 和 $\lambda_{\min}(\mathbf{A})$ 分别表示矩阵 \mathbf{A} 的最大和最小特征值;对于任意矩阵 $\mathbf{H} \in \mathbf{R}^{N \times N}$, \mathbf{H}_l 是 \mathbf{H} 删去前 l 行、前 l 列之后的子矩阵 ($1 \leq l \leq N$); 矩阵 \mathbf{L}_s 表示 $(\mathbf{L} + \mathbf{L}^T)/2$; $C([-\tau, 0], \mathbf{R}^n)$ 表示从 $[-\tau, 0]$ 到 \mathbf{R}^n 的所有连续映射所构成的空间; $C^{1,2}(\mathbf{R}_+ \times \mathbf{R}^n, \mathbf{R}_+)$ 表示所有定义在 $\mathbf{R}_+ \times \mathbf{R}^n$ 上的非负函数 $V(t, \mathbf{z})$ 的集族,其中 t 连续可微, \mathbf{z} 二阶连续可微; $C_{F_0}^u([-\tau, 0], \mathbf{R}^n)$ 表示 F_0 -可测的 $C([-\tau, 0], \mathbf{R}^n)$ - 值有界随机变量所构成的空间; $\{F_t\}_{t \geq 0}$ 表示流,其中 t 右连续; $(\Omega, F, \{F_t\}_{t \geq 0})$ 表示具有流 $\{F_t\}_{t \geq 0}$ 的全概率空间.

1.2 引理

考虑 n 维随机微分时滞方程:

$$d\mathbf{z}(t) = \mathbf{h}(t, \mathbf{z}(t), \mathbf{z}(t - \tau))dt + \mathbf{w}(t, \mathbf{z}(t), \mathbf{z}(t - \tau))d\mathbf{B}, \quad (1)$$

其中 $t \geq 0$, 初值 $\xi \in C_{F_0}^u([-\tau, 0], \mathbf{R}^n)$, 可测函数 $\mathbf{h}: \mathbf{R}_+ \times \mathbf{R}^n \times \mathbf{R}^n \rightarrow \mathbf{R}^n$, $\mathbf{w}: \mathbf{R}_+ \times \mathbf{R}^n \times \mathbf{R}^n \rightarrow \mathbf{R}^{n \times m}$ 满足局部 Lipschitz 条件和线性增长条件^[17]. 这可知(1)对于任意初值 ξ 在 $t \geq -\tau$ 上有唯一解 $\mathbf{z}(t, \xi)$.

在 $V \in C^{1,2}(\mathbf{R}_+ \times \mathbf{R}^n, \mathbf{R}_+)$ 定义算符 V , 具体公式如下:

$$V = V_t(t, \mathbf{x}) + V_x(t, \mathbf{x})\mathbf{h}(t, \mathbf{x}) + \frac{1}{2}\text{trace}[\mathbf{B}^T(t, \mathbf{x})V_{xx}(t, \mathbf{x})\mathbf{B}(t, \mathbf{x})], \quad (2)$$

其中

$$V_t(t, \mathbf{x}) = ([\partial V(t, \mathbf{x})] / \partial t), \\ V_x(t, \mathbf{x}) = ([\partial V(t, \mathbf{x})] / \partial x_1, \dots, [\partial V(t, \mathbf{x})] / \partial x_n), \\ V_{xx}(t, \mathbf{x}) = ([\partial^2 V(t, \mathbf{x})] / [\partial x_i \partial x_j])_{n \times n}.$$

引理 1^[17] 假设 $\mathbf{h}(\mathbf{x}, \mathbf{y}, t)$ 和 $\mathbf{w}(\mathbf{x}, \mathbf{y}, t)$ 对于 \mathbf{x} , \mathbf{y} 局部有界, 对于 t 一致有界. 假设存在 $V \in C^{1,2}(\mathbf{R}_+ \times \mathbf{R}^n, \mathbf{R}_+)$, $g \in L^1(\mathbf{R}_+, \mathbf{R}_+)$, 以及 $\omega_1, \omega_2 \in C(\mathbf{R}^n, \mathbf{R}_+)$, 有

$$V(\mathbf{x}, \mathbf{y}, t) \leq g(t) - \omega_1(\mathbf{x}) + \omega_2(\mathbf{y}), \\ (\mathbf{x}, \mathbf{y}, t) \in \mathbf{R}^n \times \mathbf{R}^n \times \mathbf{R}_+, \\ \omega_1(\mathbf{x}) \geq \omega_2(\mathbf{x}), \mathbf{x} \in \mathbf{R}^n,$$

并且

$$\lim_{\|\mathbf{x}\| \rightarrow \infty} \inf_{0 \leq t < \infty} V(t, \mathbf{x}) = \infty.$$

那么 $\text{Ker}(\omega_1 - \omega_2) \neq \emptyset$, 对于任意初值 $\xi \in C_{F_0}^u([-\tau, 0], \mathbf{R}^n)$, (1) 的解 $\mathbf{z}(t, \xi)$, 有如下性质:

$$\lim_{t \rightarrow \infty} \text{dist}\{\mathbf{z}(t, \xi), \text{Ker}(\omega_1 - \omega_2)\} = 0, \text{ a.s.}$$

进而, 若 $\text{Ker}(\omega_1 - \omega_2) = 0$, 则对于任意初值 $\xi \in C_{F_0}^u([-\tau, 0], \mathbf{R}^n)$, 有

$$\lim_{t \rightarrow \infty} \mathbf{z}(t, \xi) = 0, \text{ a.s.}$$

引理 2^[18] 令 $\varpi_1 \geq \varpi_2 \geq \dots \geq \varpi_N, \iota_1 \geq \iota_2 \geq \dots \geq \iota_N$, 并且 $\kappa_1 \geq \kappa_2 \geq \dots \geq \kappa_N$, 分别是矩阵 \mathbf{A}, \mathbf{B} 和 $\mathbf{A} + \mathbf{B}$ 的特征值, 其中 \mathbf{A} 和 \mathbf{B} 是在 $\mathbf{R}^{N \times N}$ 上的对称矩阵, 则有

$$\varpi_i + \iota_N \leq \kappa_i \leq \varpi_i + \iota_1, i = 1, 2, \dots, N.$$

引理 3^[19] 对于对角矩阵 $\mathbf{D} = \text{diag}\{d_1, \dots, d_l, 0, \dots, 0\}$, 其中 $d_i > 0 (i = 1, 2, \dots, l; 1 \leq l \leq N)$ 和对称矩阵 $\mathbf{H} \in \mathbf{R}^{N \times N}$, 令

$$\mathbf{H} - \mathbf{D} = \begin{bmatrix} \mathbf{A} - \tilde{\mathbf{D}} & \mathbf{B} \\ \mathbf{B}^T & \mathbf{H}_l \end{bmatrix},$$

其中 \mathbf{H}_l 是 \mathbf{H} 删去前 l 行、前 l 列之后的子矩阵, $\tilde{\mathbf{D}} = \text{diag}\{d_1, d_2, \dots, d_l\}$, 矩阵 \mathbf{A} 和 \mathbf{B} 维数恰当. 如果 $d_i > \lambda_{\max}(\mathbf{A} - \mathbf{B}\mathbf{H}_l^{-1}\mathbf{B}^T) (i = 1, 2, \dots, l)$, 则 $\mathbf{H} - \mathbf{D} < 0$ 等于 $\mathbf{H}_l < 0$.

1.3 模型描述

考虑如下具有随机扰动的异质双层网络模型: 每层由 N 个具有耗散耦合和混合时滞的节点所构成, 并且这两层具有相同的拓扑结构. 将上层记作驱动层, 下层记作响应层. 因此驱动层的节点动力学模型为:

$$dx_i(t) = [F_i(t, x_i(t), x_i(t - \sigma_i(t))) +$$

$$\begin{aligned} & c_0 \sum_{j=1}^N L_{ij}^{(0)} \Gamma_0 \mathbf{x}_j(t) + c_1 \sum_{j=1}^N L_{ij}^{(1)} \Gamma_1 \mathbf{x}_j(t - \tau_1(t)) + \\ & c_2 \sum_{j=1}^N L_{ij}^{(2)} \Gamma_2 \int_{t-\tau_2(t)}^t \mathbf{x}_j(s) ds \Big] dt + \\ & \psi_i(t, \mathbf{x}_i(t), \mathbf{x}_i(t - \tau_3(t))) d\mathbf{B}_i(t). \end{aligned} \quad (3)$$

响应层的节点动力学模型为:

$$\begin{aligned} d\tilde{\mathbf{x}}_i(t) = & \left[\mathbf{F}_i(t, \tilde{\mathbf{x}}_i(t), \tilde{\mathbf{x}}_i(t - \sigma_i(t))) + \right. \\ & c_0 \sum_{j=1}^N L_{ij}^{(0)} \Gamma_0 \tilde{\mathbf{x}}_j(t) + c_1 \sum_{j=1}^N L_{ij}^{(1)} \Gamma_1 \tilde{\mathbf{x}}_j(t - \tau_1(t)) + \\ & \left. c_2 \sum_{j=1}^N L_{ij}^{(2)} \Gamma_2 \int_{t-\tau_2(t)}^t \tilde{\mathbf{x}}_j(s) ds + \mathbf{u}_i(t) \right] dt + \\ & \psi_i(t, \tilde{\mathbf{x}}_i(t), \tilde{\mathbf{x}}_i(t - \tau_3(t))) d\mathbf{B}_i(t), \end{aligned} \quad (4)$$

其中 $i = 1, 2, \dots, N$, 函数 $\mathbf{F}_i(\cdot) : \mathbf{R}^+ \times \mathbf{R}^n \times \mathbf{R}^n \rightarrow \mathbf{R}^n$ 表示第 i 个节点的局部动力学, $\mathbf{x}_i(t) = (x_{i1}, x_{i2}, \dots, x_{in})^T \in \mathbf{R}^n$ 是第 i 个节点在 t 时刻的状态变量. $\sigma_i(t)$ 是第 i 个节点的非耦合时滞, $\tau_1(t), \tau_2(t)$ 分别是耦合项的离散时滞和分布式时滞, Γ_0, Γ_1 和 $\Gamma_2 \in \mathbf{R}^{n \times n}$ 是内部耦合矩阵, 并且设 $\Gamma_0 = \Gamma_0^T > 0$. 正常数 c_0, c_1 和 c_2 是相对应的耦合强度. $\mathbf{L}^{(k)} = (L_{ij}^{(k)})_{N \times N} (k = 0, 1, 2)$ 是外部耦合矩阵, 满足 $L_{ij}^{(k)} \geq 0 (i \neq j)$ 并且 $\mathbf{L}_{ii}^{(k)} = - \sum_{j=1, j \neq i}^N L_{ij}^{(k)} \cdot \mathbf{B}(t) = (\mathbf{B}_1(t), \mathbf{B}_2(t), \dots, \mathbf{B}_N(t))^T$ 表示定义在 $(\Omega, \mathcal{F}, \{F_t\}_{t \geq 0})$ 上的 N 维布朗运动, 且满足下列性质: $E\{d\mathbf{B}(t)\} = 0, E\{[d\mathbf{B}(t)]^2\} = dt, \psi_i(\cdot)$ 表示随机扰动, $\tau_3(t)$ 表示随机扰动项的时滞. 其中 $\mathbf{u}_i(t) \in \mathbf{R}^n$ 表示第 i 个节点的外部控制输入, 利用牵制控制的方法:

$$\mathbf{u}_i(t) = -d_i \Gamma_0 (\tilde{\mathbf{x}}_i(t) - \mathbf{x}_i(t)), \quad (5)$$

当 $i = 1, 2, \dots, l$ 时, $d_i > 0$, 当 $i = l+1, l+2, \dots, N$ 时, $d_i = 0$. 这表明只有前 l 个节点被用来做牵制反馈器.

1.4 假设

假设 1 非线性函数 $\mathbf{F}_i(t, \mathbf{x}, \mathbf{y})$ 满足 Lipschitz 条件, 即存在 $\alpha_i, \beta_i \geq 0, i = 1, 2, \dots, N$, 有

$$\begin{aligned} & \|\mathbf{F}_i(t, \tilde{\mathbf{x}}_i(t), \tilde{\mathbf{x}}_i(t - \sigma_i(t))) - \\ & \mathbf{F}_i(t, \mathbf{x}_i(t), \mathbf{x}_i(t - \sigma_i(t)))\|^2 \leq \\ & 2\alpha_i \|\tilde{\mathbf{x}}_i(t) - \mathbf{x}_i(t)\|^2 + \\ & 2\beta_i \|\tilde{\mathbf{x}}_i(t - \sigma_i(t)) - \mathbf{x}_i(t - \sigma_i(t))\|^2. \end{aligned}$$

假设 2 随机扰动 $\psi_i(t, \mathbf{x}, \mathbf{y})$ 满足 Lipschitz 条件, 即存在 $s_i, p_i \geq 0, i = 1, 2, \dots, N$, 有

$$\text{trace}((\psi_i(t, \xi_1, \eta_1) - \psi_i(t, \xi_2, \eta_2))^T (\psi_i(t, \xi_1, \eta_1) -$$

$$\psi_i(t, \xi_2, \eta_2)) \leq s_i (\xi_1 - \xi_2)^T (\xi_1 - \xi_2) + p_i (\eta_1 - \eta_2)^T (\eta_1 - \eta_2).$$

假设 3 存在常数 q_i, σ_i 以及 η_k, τ_k 使得

$$0 \leq \dot{\tau}_k(t) \leq \eta_k < 1 \text{ 且 } 0 \leq \tau_k(t) \leq \tau_k, k = 1, 2, 3,$$

$$0 \leq \dot{\sigma}_i(t) \leq q_i < 1 \text{ 且 } 0 \leq \sigma_i(t) \leq \sigma_i, i = 1, 2, \dots, N.$$

2 主要结果

令误差函数 $\mathbf{e}_i(t) = \tilde{\mathbf{x}}_i(t) - \mathbf{x}_i(t)$ 可得误差系统为:

$$\begin{aligned} d\mathbf{e}_i(t) = & \left[\mathbf{F}_i(t, \tilde{\mathbf{x}}_i(t), \tilde{\mathbf{x}}_i(t - \sigma_i(t))) - \right. \\ & \mathbf{F}_i(t, \mathbf{x}_i(t), \mathbf{x}_i(t - \sigma_i(t))) + \\ & c_0 \sum_{j=1}^N L_{ij}^{(0)} \Gamma_0 \mathbf{e}_j(t) + c_1 \sum_{j=1}^N L_{ij}^{(1)} \Gamma_1 \mathbf{e}_j(t - \tau_1(t)) + \\ & \left. c_2 \sum_{j=1}^N L_{ij}^{(2)} \Gamma_2 \int_{t-\tau_2(t)}^t \mathbf{e}_j(s) ds - d_i \Gamma_0 \mathbf{e}_i(t) \right] dt + \\ & \phi_i(t, \mathbf{e}_i(t), \mathbf{e}_i(t - \tau_3(t))) d\mathbf{B}_i(t), \end{aligned} \quad (6)$$

其中

$$\begin{aligned} \phi_i(t, \mathbf{e}_i(t), \mathbf{e}_i(t - \tau_3(t))) = & \psi_i(t, \tilde{\mathbf{x}}_i(t), \tilde{\mathbf{x}}_i(t - \tau_3(t))) - \\ & \psi_i(t, \mathbf{x}_i(t), \mathbf{x}_i(t - \tau_3(t))). \end{aligned}$$

定理 1 基于假设 1、假设 2 和假设 3, 若是存在正常数 ε_1 和 ε_2 以及满足:

$$1) \gamma + c_0 \lambda_{\max}((L_s^{(0)})_l) < 0, d_i > \lambda_{\max}(\mathbf{A} - \mathbf{B}\mathbf{H}_i^{-1}\mathbf{B}^T);$$

$$2) \rho > 2r_3(1 - \eta_3), (\mathbf{D} - \mathbf{H}) \otimes \Gamma_0 > \mathbf{U},$$

则响应层(4)在牵制控制器(5)的作用下全局渐近同步于驱动层(3).

证明 响应层(4)全局渐近同步于驱动层(3)等价于误差系统(6)是全局渐近稳定的, 故只需要证明(6)全局渐近稳定即可.

构造 Lyapunov 函数:

$$\begin{aligned} V(t, \mathbf{e}(t)) = & \frac{1}{2} \sum_{i=1}^N \mathbf{e}_i^T(t) \mathbf{e}_i(t) + \\ & \sum_{i=1}^N \frac{\beta_i}{1 - q_i} \int_{t-\sigma_i(t)}^t \mathbf{e}_i^T(\theta) \mathbf{e}_i(\theta) d\theta + \\ & r_1 \sum_{i=1}^N \int_{t-\tau_1(t)}^t \mathbf{e}_i^T(\theta) \mathbf{e}_i(\theta) d\theta + \\ & r_2 \sum_{i=1}^N \int_{t-\tau_2(t)}^t \int_{\theta}^t \mathbf{e}_i^T(\xi) \mathbf{e}_i(\xi) d\xi d\theta + \\ & r_3 \sum_{i=1}^N \int_{t-\tau_3(t)}^t \mathbf{e}_i^T(\theta) \mathbf{e}_i(\theta) d\theta, \end{aligned}$$

其中

$$r_1 = \frac{1}{1 - \eta_1} \left(\frac{c_1}{2} + \varepsilon_1 \right), r_2 = \frac{\tau_2}{1 - \eta_2} \left(\frac{c_2}{2} + \varepsilon_2 \right), r_3 > 0.$$

$$\begin{aligned} V(t, \mathbf{e}(t)) = & \sum_{i=1}^N \mathbf{e}_i^T(t) \left[\mathbf{F}_i(t, \tilde{\mathbf{x}}_i(t), \tilde{\mathbf{x}}_i(t - \sigma_i(t))) - \right. \\ & \mathbf{F}_i(t, \mathbf{x}_i(t), \mathbf{x}_i(t - \sigma_i(t))) + c_0 \sum_{j=1}^N \mathbf{L}_{ij}^{(0)} \mathbf{\Gamma}_0 \mathbf{e}_j(t) + \\ & c_1 \sum_{j=1}^N \mathbf{L}_{ij}^{(1)} \mathbf{\Gamma}_1 \mathbf{e}_j(t - \tau_1(t)) + c_2 \sum_{j=1}^N \mathbf{L}_{ij}^{(2)} \mathbf{\Gamma}_2 \int_{t-\tau_2(t)}^t \mathbf{e}_j(s) ds - \\ & \left. d_i \mathbf{\Gamma}_0 \mathbf{e}_i(t) \right] + \sum_{i=1}^N \frac{\beta_i}{1 - q_i} \left[\mathbf{e}_i^T(t) \mathbf{e}_i(t) - \right. \\ & \left. \mathbf{e}_i^T(t - \sigma_i(t)) \mathbf{e}_i(t - \sigma_i(t)) \times (1 - \dot{\sigma}_i(t)) \right] + \\ & r_1 \sum_{i=1}^N \mathbf{e}_i^T(t) \mathbf{e}_i(t) - r_1 \sum_{i=1}^N \mathbf{e}_i^T(t - \tau_1(t)) \mathbf{e}_i(t - \\ & \tau_1(t)) (1 - \dot{\tau}_1(t)) + r_2 \sum_{i=1}^N \left[\tau_2(t) \mathbf{e}_i^T(t) \mathbf{e}_i(t) - \right. \\ & \left. (1 - \dot{\tau}_2(t)) \int_{t-\tau_2(t)}^t \mathbf{e}_i^T(\xi) \mathbf{e}_i(\xi) d\xi \right] + \\ & r_3 \sum_{i=1}^N \mathbf{e}_i^T(t) \mathbf{e}_i(t) - r_3 \sum_{i=1}^N \mathbf{e}_i^T(t - \tau_3(t)) \mathbf{e}_i(t - \\ & \tau_3(t)) (1 - \dot{\tau}_3(t)) + \frac{1}{2} \sum_{i=1}^N \text{trace}(\boldsymbol{\phi}_i(t, \mathbf{e}_i(t), \\ & \mathbf{e}_i(t - \tau_3(t)))^T \boldsymbol{\phi}_i(t, \mathbf{e}_i(t), \mathbf{e}_i(t - \tau_3(t)))) \leq \\ & \frac{1}{2} \sum_{i=1}^N \mathbf{e}_i^T(t) \mathbf{e}_i(t) + \sum_{i=1}^N \alpha_i \mathbf{e}_i^T(t) \mathbf{e}_i(t) + \\ & \sum_{i=1}^N \beta_i \mathbf{e}_i^T(t - \sigma_i(t)) \mathbf{e}_i(t - \sigma_i(t)) + \\ & c_0 \sum_{i=1}^N \sum_{j=1}^N \mathbf{e}_i^T(t) \mathbf{L}_{ij}^{(0)} \mathbf{\Gamma}_0 \mathbf{e}_j(t) + \\ & c_1 \sum_{i=1}^N \sum_{j=1}^N \mathbf{e}_i^T(t) \mathbf{L}_{ij}^{(1)} \mathbf{\Gamma}_1 \mathbf{e}_j(t - \tau_1(t)) + \\ & c_2 \sum_{i=1}^N \sum_{j=1}^N \mathbf{e}_i^T(t) \mathbf{L}_{ij}^{(2)} \mathbf{\Gamma}_2 \int_{t-\tau_2(t)}^t \mathbf{e}_j(s) ds - \\ & \sum_{i=1}^N d_i \mathbf{e}_i^T(t) \mathbf{\Gamma}_0 \mathbf{e}_i(t) + \sum_{i=1}^N \frac{\beta_i}{1 - q_i} \mathbf{e}_i^T(t) \mathbf{e}_i(t) - \\ & \sum_{i=1}^N \frac{\beta_i}{1 - q_i} \mathbf{e}_i^T(t - \sigma_i(t)) \mathbf{e}_i(t - \sigma_i(t)) (1 - q_i) - \\ & r_1 (1 - \eta_1) \sum_{i=1}^N \mathbf{e}_i^T(t - \tau_1(t)) \mathbf{e}_i(t - \tau_1(t)) + \\ & r_1 \sum_{i=1}^N \mathbf{e}_i^T(t) \mathbf{e}_i(t) - r_2 (1 - \eta_2) \sum_{i=1}^N \int_{t-\tau_2(t)}^t \mathbf{e}_i^T(\xi) \mathbf{e}_i(\xi) d\xi + \\ & r_2 \tau_2 \sum_{i=1}^N \mathbf{e}_i^T(t) \mathbf{e}_i(t) + r_3 \sum_{i=1}^N \mathbf{e}_i^T(t) \mathbf{e}_i(t) - \\ & r_3 (1 - \eta_3) \sum_{i=1}^N \mathbf{e}_i^T(t - \tau_3(t)) \mathbf{e}_i(t - \tau_3(t)) + \end{aligned}$$

$$\begin{aligned} & \frac{1}{2} \sum_{i=1}^N s_i \mathbf{e}_i^T(t) \mathbf{e}_i(t) + \\ & \frac{1}{2} \sum_{i=1}^N p_i \mathbf{e}_i^T(t - \tau_3(t)) \mathbf{e}_i(t - \tau_3(t)) \leq \\ & \mathbf{e}^T(t) \left[\left(\boldsymbol{\Theta} + \left(\frac{1}{2} + r_1 + r_2 \tau_2 + r_3 \right) \mathbf{I}_N \right) \otimes \mathbf{I}_n + \right. \\ & \left. (c_0 \mathbf{L}_s^{(0)} - \mathbf{D}) \otimes \mathbf{\Gamma}_0 \right] \mathbf{e}(t) + \\ & \mathbf{e}^T(t) \left[\frac{c_1}{2} (\mathbf{L}^{(1)} (\mathbf{L}^{(1)})^T) \otimes (\mathbf{\Gamma}_1 \mathbf{\Gamma}_1^T) + \right. \\ & \left. \frac{c_2}{2} (\mathbf{L}^{(2)} (\mathbf{L}^{(2)})^T) \otimes (\mathbf{\Gamma}_2 \mathbf{\Gamma}_2^T) \right] \mathbf{e}(t) + \\ & \left[\frac{c_1}{2} - r_1 (1 - \eta_1) \right] \mathbf{e}^T(t - \tau_1(t)) \mathbf{e}(t - \tau_1(t)) + \\ & \left[\frac{c_2}{2} - \frac{r_2 (1 - \eta_2)}{\tau_2} \right] \left(\int_{t-\tau_2(t)}^t \mathbf{e}(s) ds \right)^T \left(\int_{t-\tau_2(t)}^t \mathbf{e}(s) ds \right) + \\ & \left[\frac{1}{2} \rho - r_3 (1 - \eta_3) \right] \mathbf{e}^T(t - \tau_3(t)) \mathbf{e}(t - \tau_3(t)) \leq \\ & \mathbf{e}^T(t) \left[\left(\boldsymbol{\Theta} + \left(\frac{1}{2} + r_1 + r_2 \tau_2 + r_3 \right) \mathbf{I}_N \right) \otimes \mathbf{I}_n + \right. \\ & \left. (c_0 \mathbf{L}_s^{(0)} - \mathbf{D}) \otimes \mathbf{\Gamma}_0 \right] \mathbf{e}(t) + \\ & \mathbf{e}^T(t) \left[\frac{c_1}{2} (\mathbf{L}^{(1)} (\mathbf{L}^{(1)})^T) \otimes (\mathbf{\Gamma}_1 \mathbf{\Gamma}_1^T) + \right. \\ & \left. \frac{c_2}{2} (\mathbf{L}^{(2)} (\mathbf{L}^{(2)})^T) \otimes (\mathbf{\Gamma}_2 \mathbf{\Gamma}_2^T) \right] \mathbf{e}(t) + \\ & \mathbf{e}^T(t - \tau_3(t)) \left[\left(\frac{1}{2} \rho - r_3 (1 - \eta_3) \right) \mathbf{I}_N \otimes \right. \\ & \left. \mathbf{I}_n \right] \mathbf{e}(t - \tau_3(t)) \leq \mathbf{e}^T(t) [(\mathbf{H} - \mathbf{D}) \otimes \mathbf{\Gamma}_0] \mathbf{e}(t) + \\ & \mathbf{e}^T(t - \tau_3(t)) \mathbf{U} \mathbf{e}(t - \tau_3(t)) \triangleq \\ & -\omega_1(\mathbf{e}(t)) + \omega_2(\mathbf{e}(t - \tau_3(t))), \end{aligned}$$

其中

$$\boldsymbol{\Theta} = \text{diag} \{ [2\alpha_1(1 - q_1) + 2\beta_1 + s_1(1 - q_1)]/2(1 - q_1), \dots, [2\alpha_N(1 - q_N) + 2\beta_N + s_N(1 - q_N)]/2(1 - q_N) \},$$

$$\mathbf{D} = \text{diag} \{ d_1, d_2, \dots, d_l, \underbrace{0, 0, \dots, 0}_{N-l} \},$$

$$\mathbf{U} = \left(\left(\frac{1}{2} \rho - r_3 (1 - \eta_3) \right) \mathbf{I}_N \right) \otimes \mathbf{I}_n,$$

$$\mathbf{e}(t) = (\mathbf{e}_1^T(t), \mathbf{e}_2^T(t), \dots, \mathbf{e}_N^T(t)), \rho = \max_{1 \leq i \leq N} \{ p_i \},$$

$$\mathbf{H} = \frac{\max_{1 \leq i \leq N} \left\{ \alpha_i + \frac{\beta_i}{1 - q_i} + \frac{s_i}{2} \right\} + \frac{1}{2} + r_1 + r_2 \tau_2 + r_3}{\lambda_{\min}(\mathbf{\Gamma}_0)} \mathbf{I}_N +$$

$$\gamma = \frac{c_1 \lambda_{\max}(\mathbf{F}_1 \mathbf{F}_1^T)}{2\lambda_{\min}(\mathbf{F}_0)} \times \mathbf{L}^{(1)} (\mathbf{L}^{(1)})^T + \frac{c_2 \lambda_{\max}(\mathbf{F}_2 \mathbf{F}_2^T)}{2\lambda_{\min}(\mathbf{F}_0)} \times \mathbf{L}^{(2)} (\mathbf{L}^{(2)})^T + c_0 \mathbf{L}_s^{(0)}.$$

$$\gamma = \frac{\max_{1 \leq i \leq N} \left\{ \alpha_i + \frac{\beta_i}{1 - q_i} + \frac{s_i}{2} \right\} + \frac{1}{2} + r_1 + r_2 \tau_2 + r_3}{\lambda_{\min}(\mathbf{F}_0)} + \frac{c_1 \lambda_{\max}(\mathbf{F}_1 \mathbf{F}_1^T)}{2\lambda_{\min}(\mathbf{F}_0)} \times \lambda_{\max}((\mathbf{L}^{(1)} (\mathbf{L}^{(1)})^T)_l) + \frac{c_2 \lambda_{\max}(\mathbf{F}_2 \mathbf{F}_2^T)}{2\lambda_{\min}(\mathbf{F}_0)} \times \lambda_{\max}((\mathbf{L}^{(2)} (\mathbf{L}^{(2)})^T)_l).$$

由引理 2 可知 $\lambda_{\max}(\mathbf{H}_l) \leq \gamma + c_0 \lambda_{\max}((\mathbf{L}_s^{(0)})_l) < 0$, 即表示 $\mathbf{H}_l < 0$. 又由引理 3 可知只要令正增益常数 $d_i > \lambda_{\max}(\mathbf{A} - \mathbf{B}\mathbf{H}_l^{-1}\mathbf{B}^T)$ ($i=1, 2, \dots, l$) 则可得到 $\mathbf{H} - \mathbf{D} < 0$, 则 $\omega_1(\mathbf{e}(t)) > 0$. 由定理 1 的条件 2) 可知 $\omega_2(\mathbf{e}(t)) > 0$ 并且对于任意 $\mathbf{e}(t) \neq 0$, 有 $\omega_1(\mathbf{e}(t)) > \omega_2(\mathbf{e}(t))$, 又 $\lim_{\|\mathbf{e}(t)\| \rightarrow +\infty} \inf_{0 \leq t \leq \infty} V = \infty$. 故由引理 1 可知对于任意初值 $\xi \in C_{F_0}^{\mu}([-\tau, 0], \mathbf{R}^n)$, 有 $\lim_{t \rightarrow \infty} \mathbf{e}(t; \xi) = \mathbf{0}$. 这表明误差系统 (6) 对于任意初值是全局渐近稳定的. 证毕.

若引入自适应控制的方法, 即控制器 (5) 变为:

$$\mathbf{u}_i(t) = -d_i(t) \mathbf{F}_0 (\tilde{\mathbf{x}}_i(t) - \mathbf{x}_i(t)), \quad (7)$$

$$d_i(t) = \begin{cases} \zeta_i (\tilde{\mathbf{x}}_i(t) - \mathbf{x}_i(t))^T \mathbf{F}_0 (\tilde{\mathbf{x}}_i(t) - \mathbf{x}_i(t)), \\ \zeta_i > 0, i = 1, 2, \dots, l, \\ 0, i = l+1, l+2, \dots, N. \end{cases}$$

则可得出以下推论.

推论 1 基于假设 1、假设 2、假设 3, 若是存在正常数 ε_1 和 ε_2 以及满足:

- 1) $\gamma + c_0 \lambda_{\max}((\mathbf{L}_s^{(0)})_l) < 0$;
- 2) $\rho > 2r_3(1 - \eta_3)$, $(\mathbf{D}^* - \mathbf{H}) \otimes \mathbf{F}_0 > \mathbf{U}$.

其中 $\mathbf{D}^* = \text{diag}\{d_1^*, d_2^*, \dots, d_l^*, \underbrace{0, 0, \dots, 0}_{N-l}\}$, 则响应层 (4) 在牵制控制器 (7) 的作用下全局渐近同步于驱动层 (3).

构造如下 Lyapunov 函数:

$$V(t, \mathbf{e}(t)) = \frac{1}{2} \sum_{i=1}^N \mathbf{e}_i^T(t) \mathbf{e}_i(t) + \sum_{i=1}^N \frac{\beta_i}{1 - q_i} \int_{t-\sigma_i(t)}^t \mathbf{e}_i^T(\theta) \mathbf{e}_i(\theta) d\theta + r_1 \sum_{i=1}^N \int_{t-\tau_1(t)}^t \mathbf{e}_i^T(\theta) \mathbf{e}_i(\theta) d\theta +$$

$$r_2 \sum_{i=1}^N \int_{t-\tau_2(t)}^t \int_{\theta}^t \mathbf{e}_i^T(\xi) \mathbf{e}_i(\xi) d\xi d\theta + r_3 \sum_{i=1}^N \int_{t-\tau_3(t)}^t \mathbf{e}_i^T(\theta) \mathbf{e}_i(\theta) d\theta + \frac{1}{2} \sum_{i=1}^l \frac{1}{\zeta_i} (d_i(t) - d_i^*)^2.$$

参数 r_1, r_2, r_3 与定理 1 证明中的含义保持一致. $d_i^* > 0$ ($i=1, 2, \dots, l$) 是有界并能被确定的常数, 当 $i=l+1, l+2, \dots, N$ 时, $d_i^* = 0$, 此时 ζ_i 是任意正实数. 余下的证明只需要把定理 1 中的 \mathbf{D} 换成 $\mathbf{D}^* = \text{diag}\{d_1^*, d_2^*, \dots, d_l^*, \underbrace{0, 0, \dots, 0}_{N-l}\}$, 并把 $\tilde{\mathbf{D}}$ 换成 $\tilde{\mathbf{D}}^* = \text{diag}\{d_1^*, d_2^*, \dots, d_l^*\}$. 令常数 $d_i^* > \lambda_{\max}(\mathbf{A}^* - \mathbf{B}^* \mathbf{H}_i^{-1} (\mathbf{B}^*)^T)$, 则结果成立.

3 数值仿真

根据本文的主要结果, 只要满足定理 1 的两个条件, 误差系统 (6) 利用牵制控制器就可实现同步. 本节给出一个例子仿真来证明理论结果的正确性.

例 1 考虑一个每层具有 5 个节点的双层网络. $\mathbf{x}_i(t) = (x_{i1}(t), x_{i2}(t))^T$, $i=1, \dots, 5$, 表示第 i 个节点的状态, 第 i 个节点在每层的非线性函数假设为

$$\mathbf{F}_i(t, \mathbf{x}_i(t), \mathbf{x}_i(t - \sigma_i(t))) = \mathbf{A}_i \mathbf{x}_i(t) + \mathbf{f}_i^{(1)}(\mathbf{x}_i(t)) + \mathbf{f}_i^{(2)}(\mathbf{x}_i(t - \sigma_i(t))),$$

其中 $\mathbf{f}_i^{(1)}(\mathbf{x}_i(t)) = (0.2 |\sin(i)| |x_{i1}|, 0.1 x_{i2})^T$, $\mathbf{f}_i^{(2)}(\mathbf{x}_i(t - \sigma_i(t))) = (|\cos(i)| |x_{i1}(t - \sigma_i(t))|, x_{i2}(t - \sigma_i(t)))^T$, $\sigma_i(t) = 0.2 \sin^2(2t - i)$. 矩阵 \mathbf{A}_i 和耦合矩阵选取如下:

$$\mathbf{A}_i = \begin{pmatrix} 0.1 |\sin(i)| & 0 \\ 0 & 0.1 \end{pmatrix}, \quad \mathbf{F}_0 = \begin{pmatrix} 8 & 0 \\ 0 & 8 \end{pmatrix},$$

$$\mathbf{F}_1 = \begin{pmatrix} 0.2 & 0 \\ 0.1 & 0.4 \end{pmatrix}, \quad \mathbf{F}_2 = \begin{pmatrix} 0.4 & 0.1 \\ 0.2 & 0.5 \end{pmatrix},$$

$$\mathbf{L}^{(0)} = \begin{pmatrix} -1 & 0 & 0 & 1 & 0 \\ 1 & -3 & 1 & 0 & 1 \\ 1 & 0 & -1 & 0 & 0 \\ 0 & 1 & 0 & -1 & 0 \\ 1 & 0 & 0 & 0 & -1 \end{pmatrix},$$

$$\mathbf{L}^{(1)} = \begin{pmatrix} -1 & 1 & 0 & 0 & 0 \\ 0 & -2 & 0 & 1 & 1 \\ 1 & 0 & -2 & 0 & 1 \\ 0 & 0 & 1 & -1 & 0 \\ 1 & 0 & 0 & 0 & -1 \end{pmatrix},$$

$$L^{(2)} = \begin{pmatrix} -2 & 1 & 0 & 0 & 1 \\ 0 & -1 & 0 & 1 & 0 \\ 1 & 0 & -2 & 0 & 1 \\ 0 & 0 & 0 & -1 & 1 \\ 0 & 1 & 0 & 0 & -1 \end{pmatrix}.$$

耦合强度 $c_0 = 3, c_1 = 1, c_2 = 2; \phi_i(t, e_i(t), e_i(t - \tau_3(t))) = \text{diag}\{e_{i1}(t) - e_{i1}(t - \tau_3(t)), e_{i2}(t) - e_{i2}(t - \tau_3(t))\}$ 满足局部 Lipschitz 条件和线性增长条件; $\tau_1(t) = 0.15(1 + e^t)/(2 + e^t), \tau_2(t) = 0.25(1 + e^t)/(2 + e^t), \tau_3(t) = 2(1 + e^t)/(2 + e^t); \varepsilon_1 = 0.001, \varepsilon_2 = 0.002, r_3 = 1.$

易见假设 3 满足 $\max_{1 \leq i \leq 5} \{q_i\} = 0.2, \tau_2 = 0.25, \eta_1 = 0.01875, \eta_2 = 0.03125.$ 现在确定 α_i 和 β_i 的值, 根据假设 1, 有

$$\begin{aligned} & \|F_i(t, \tilde{x}_i(t), \tilde{x}_i(t - \sigma_i(t))) - \\ & F_i(t, x_i(t), x_i(t - \sigma_i(t)))\|^2 = \\ & (0.3|\sin(i)|e_{i1} + |\cos(i)|e_{i1}(t - \sigma_i(t)), 0.2e_{i2} + \\ & e_{i2}(t - \sigma_i(t))) \times (0.3|\sin(i)|e_{i1} + \\ & |\cos(i)|e_{i1}(t - \sigma_i(t)), 0.2e_{i2} + e_{i2}(t - \sigma_i(t)))^T = \\ & 0.09|\sin(i)|^2e_{i1}^2 + 0.6|\sin(i)\cos(i)|e_{i1}e_{i1}(t - \\ & \sigma_i(t)) + |\cos(i)|^2e_{i1}^2(t - \sigma_i(t)) + 0.04e_{i2}^2 + \\ & 0.4e_{i2}e_{i2}(t - \sigma_i(t)) + e_{i2}^2(t - \sigma_i(t)) \leq 0.09e_{i1}^2 + \\ & 0.15e_{i1}^2 + 0.15e_{i1}^2(t - \sigma_i(t)) + e_{i1}^2(t - \sigma_i(t)) + \\ & 0.04e_{i2}^2 + 0.2e_{i2}^2 + 0.2e_{i2}^2(t - \sigma_i(t)) + \\ & e_{i2}^2(t - \sigma_i(t)) \leq 2\alpha_i\|e_i\|^2 + 2\beta_i\|e_i(t - \sigma_i(t))\|^2. \end{aligned}$$

故可知 $\max_{1 \leq i \leq 5} \{\alpha_i\} = 0.12, \max_{1 \leq i \leq 5} \{\beta_i\} = 0.6.$ 又根据假设 2, 有

$$\text{trace}(\phi_i(t, e_i(t), e_i(t - \tau_3(t)))^T \phi_i(t, e_i(t), e_i(t - \tau_3(t)))) =$$

$$\begin{aligned} & e_{i1}^2 - 2e_{i1}^2e_{i1}(t - \tau_3(t)) + e_{i1}^2(t - \tau_3(t)) + \\ & e_{i2}^2 - 2e_{i2}^2e_{i2}(t - \tau_3(t)) + e_{i2}^2(t - \tau_3(t)) \leq \\ & e_{i1}^2 + e_{i1}^2 + e_{i1}^2(t - \tau_3(t)) + e_{i1}^2(t - \tau_3(t)) + \\ & e_{i2}^2 + e_{i2}^2 + e_{i2}^2(t - \tau_3(t)) + e_{i2}^2(t - \tau_3(t)) \leq \\ & s_i e_i^T e_i + p_i e_i^T(t - \sigma_i(t)) e_i(t - \sigma_i(t)), \end{aligned}$$

易见 $\max_{1 \leq i \leq 5} \{s_i\} = 2, \max_{1 \leq i \leq 5} \{p_i\} = 2.$

根据以上取值发现 $l_{\min} = 1,$ 至少有 1 个节点需要被牵制控制才能实现同步. 通过计算, $\gamma + c_0 \lambda_{\max}((L_s^{(0)})_i) = -1.0846 < 0, \lambda_{\max}(A - BH_i^{-1}B^T) = 4.1467,$ 如果令 $d_1 = 4.35,$ 此时 $\rho - 2r_3(1 - \eta_3) = 0.5 > 0, \lambda_{\min}((D - H) \otimes I_0 - U) = 0.0328 > 0.$ 即满足定理 1 的所有条件. 定理 1 保证了响应层(4)全局渐近同步于驱动层(3). 同步误差(6)曲线如图 1 所示.

4 结论

本文研究了具有混合时滞和随机扰动的两层异质网络的同步问题, 其中混合时滞包括离散时滞和分布式时滞. 基于随机微分时滞方程的 LaSalle 不变原理和 Lyapunov 稳定性理论, 给出了只需要控制部分节点就可实现同步的判据. 研究发现当 d_i 满足一定条件时, 控制相对应的一个节点就可以实现同步. 最后通过数值仿真, 验证了结果的正确性.

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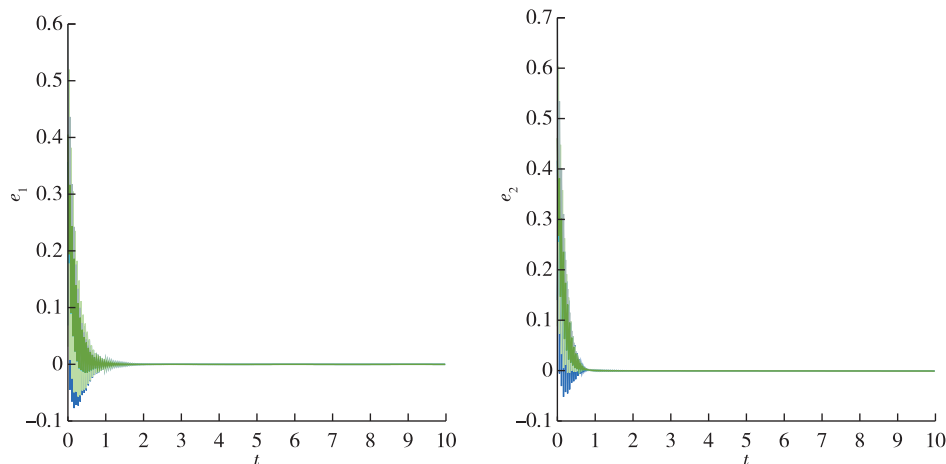


图 1 同步误差曲线

Fig. 1 Curves of synchronization errors

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Synchronization of two-layer heterogeneous networks with stochastic perturbations and mixed delays

JIN Xin¹ YANG Huihui¹ WANG Zhengxin¹

¹ School of Science, Nanjing University of Posts and Telecommunications, Nanjing 210023

Abstract In a real world scenario, several complex systems are represented by a group of interdependent network systems, and not by a single network. This paper focuses on the synchronization control of corresponding nodes in two-layer heterogeneous networks with stochastic perturbations and mixed delays. Based on the LaSalle-type invariance principle and the Lyapunov stability theory, the paper derives sufficient conditions for global asymptotic synchronization by applying the pinning control, which only controls a small fraction of the nodes. To reduce the gain of feedback control, the synchronization conditions of two-layer heterogeneous networks is further weakened by adopting the adaptive control scheme. Finally, the effectiveness of the theoretical results is verified by numerical simulations.

Key words mixed delays; pinning control; two-layer networks; stochastic perturbations