S3 Appendix. Finding the system characteristic roots.

In order to obtain numerically the roots of characteristic equation given by

$$det\left(\lambda \boldsymbol{I} - \boldsymbol{A} - \boldsymbol{B}e^{-\lambda\tau}\right) = 0,$$

where A and B are constant quadratic matrices of order N, and I is an $N \times N$ identity matrix, we have used the spectral discretization approach known as discretization of the PDE-representation of DDEs [1, 2]. In this method, the solutions of a transcendental equation coincide with the spectrum of a operator, the so-called infinitesimal generator. The discretization scheme based on a Chebyshev nodes can be implemented in three lines of MATLAB code as

Nod=100; N=length(A); D=-cheb(Nod-1)*2/tau; lambda=eig([kron(D(1:Nod-1,:),eye(N));[B,zeros(N,(Nod-2)*N), A]])

where "Nod" denotes the discretization nodes. The code above uses the function cheb.m, which returns a Chebyshev differentiation matrix. This function is publicly available in Ref.[3].

References

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