

IMPERIAL COLLEGE LONDON

DEPARTMENT OF ELECTRICAL AND ELECTRONIC ENGINEERING  
EXAMINATIONS 2011

MSc and EEE/ISE PART IV: MEng and ACGI

**STABILITY AND CONTROL OF NON-LINEAR SYSTEMS**

Monday, 16 May 10:00 am

Time allowed: 3:00 hours

**There are SIX questions on this paper.**

**Answer FOUR questions.**

*All questions carry equal marks*

**Any special instructions for invigilators and information for candidates are on page 1.**

Examiners responsible	First Marker(s) :	D. Angeli
	Second Marker(s) :	E.C. Kerrigan

1. Consider the following autonomous system with state variable  $x = [x_1 \ x_2]' \in \mathbb{R}^2$ :

$$\dot{x}(t) = \begin{cases} A_1 x(t) & \text{if } x_1(t)x_2(t) \leq 0 \\ A_2 x(t) & \text{if } x_1(t)x_2(t) > 0 \end{cases} \quad (1.1)$$

where  $A_1$  and  $A_2$  are matrices defined according to:

$$A_1 = \begin{bmatrix} 0 & 3 \\ -3 & 0 \end{bmatrix}, \quad A_2 = \begin{bmatrix} -1 & 3 \\ -3 & -1 \end{bmatrix}.$$

- a) Is the system linear or nonlinear ? Does it fulfill the standard conditions for existence and/or unicity of solutions ? (justify your answers). [ 2 ]
- b) Compute the equilibria of the system. Is the system linearizable around equilibria ? [ 2 ]
- c) Next we proceed to a detailed study of the phase portrait. Compute the eigenvalues and eigenvectors of  $A_1$  and sketch the phase portrait of the linear system  $\dot{x} = A_1 x$ . [ 2 ]
- d) Sketch the phase portrait of the linear system  $\dot{x} = A_2 x$ . [ 2 ]
- e) Merge the two phase-portraits previously sketched in order to obtain the phase-portrait of system (1.1). [ 3 ]
- f) Exploiting the previous graphical analysis, infer whether the system's equilibria are asymptotically stable or not (justify your response). [ 4 ]
- g) Write the system in polar coordinates; can you exploit this representation to carry out a stability analysis of the model ? [ 5 ]

2. Consider the following differential equation:

$$\ddot{y} = -y^3 + y - \dot{y}(y^2 - 2)$$

- a) Find a state-space description of the system. [ 3 ]
- b) Find the equilibria of the system. [ 2 ]
- c) Linearize the system around each equilibrium and sketch the local phase-portrait around each equilibrium, (Hint: exploit eigenvector information) [ 5 ]
- d) Consider the following subset of state-space:

$$\mathcal{S} = \{(y, \dot{y}) : y^4/4 - y^2/2 + \dot{y}^2/2 < -1/8\}$$

Sketch its shape on the phase-plane (Hint: study the function  $y^4/4 - y^2/2$ ; find the intersection of  $\mathcal{S}$  with the  $y$  coordinate axis). [ 3 ]

- e) Show that the set  $\mathbb{R}^2 \setminus \mathcal{S}$  is forward invariant. [ 3 ]
- f) Knowing that there exists a ball of large radius which is forward invariant, merge the previous local information into a consistent global phase-portrait of the system. [ 4 ]

3. Consider the following two-dimensional nonlinear system:

$$\begin{aligned}\dot{x}_1 &= -2x_1 - x_2^2 \\ \dot{x}_2 &= -2x_1x_2 - 4x_2^3\end{aligned}$$

Let  $f(x)$  denote the function  $(x_1, x_2)' \mapsto (-2x_1 - x_2^2, -2x_1x_2 - 4x_2^3)'$ .

- Show that there exists a function  $V(x) : \mathbb{R}^2 \rightarrow \mathbb{R}$  such that  $-\frac{\partial V}{\partial x} = f(x)$ , (this is sometimes called a *gradient* system); [ 4 ]
- Show that  $V(\cdot)$  can be chosen so that  $V(0) = 0$ ,  $V(\cdot)$  is positive definite and radially unbounded; [ 4 ]
- Use the  $V(\cdot)$  previously constructed to prove global asymptotic stability of the origin; [ 4 ]
- Consider now a perturbed system  $\dot{x} = f(x) + \varepsilon g(x)$  where

$$g(x) = \begin{bmatrix} -2x_1x_2 - 4x_2^3 \\ 2x_1 + x_2^2 \end{bmatrix}$$

and  $\varepsilon \in \mathbb{R}$  is arbitrary. Show that the origin is still globally asymptotically stable. [ 4 ]

- Consider next the following nonlinear system:

$$\dot{x} = g(x) + (x_1 + x_2)^2 f(x)$$

Explain why the origin is its only equilibrium and discuss its stability (Hint: notice that  $f$  and  $g$  are orthogonal). [ 4 ]

4. Consider the nonlinear control system with state  $x = [x_1 \ x_2 \ x_3]' \in \mathbb{R}^3$  and scalar input  $u$  given below:

$$\begin{aligned}\dot{x}_1 &= \cos(x_2 - x_1)x_3 + u \\ \dot{x}_2 &= x_1 + \cos(x_2 - x_1)x_3 + u \\ \dot{x}_3 &= x_2 - x_1.\end{aligned}$$

- a) Compute the relative degree with respect to the output  $y = x_3$ ; [ 3 ]
- b) Find a state feedback and a change of coordinates which globally linearizes the system from input to state; [ 3 ]
- c) Design a feedback to achieve global asymptotic output tracking of any  $\mathcal{C}^3$  reference signal  $r(t)$ ; [ 4 ]
- d) Consider next the output  $y = x_2 + x_3 - x_1$ . Compute the corresponding relative degree; [ 3 ]
- e) Design a feedback which results in linear Input-Output dynamics with respect to the newly defined output signal  $y$ ; [ 2 ]
- f) Write the equations of the system in canonical form, highlighting the zero-dynamics (relative to the newly defined output signal  $y$ ); [ 3 ]
- g) Design a feedback to asymptotically track constant set-points  $r$  with the newly defined output signal  $y$  (justify your design); [ 2 ]

5. Consider the following nonlinear control system:

$$\begin{aligned}\dot{x}_1 &= \alpha_1 x_2 x_3 + u_1 \\ \dot{x}_2 &= \alpha_2 x_1 x_3 + u_2 \\ \dot{x}_3 &= \alpha_3 x_1 x_2 + u_3\end{aligned}$$

with state  $x = [x_1 \ x_2 \ x_3]' \in \mathbb{R}^3$  and input  $u = [u_1 \ u_2 \ u_3]' \in \mathbb{R}^3$ . The parameters  $\alpha_1, \alpha_2, \alpha_3$  are uncertain and fulfill the following equation:  $\alpha_1 + \alpha_2 + \alpha_3 = 0$ .

- a) Show that this defines a passive (and lossless) system with respect to the output  $y = x$ ; [ 5 ]
- b) Consider next the following controller (basically a nonlinear PI controller):

$$\dot{z} = v, \quad w = K_I z + K_P v^3$$

with state  $z \in \mathbb{R}^3$ , input  $v \in \mathbb{R}^3$  and output  $w \in \mathbb{R}^3$ . The matrix  $K_I$  is any symmetric and positive definite matrix, whereas  $K_P$  is diagonal and positive definite. The symbol  $v^3$  denotes  $[v_1^3 \ v_2^3 \ v_3^3]'$ , viz. the componentwise cubic power of vector  $v$ . Prove that this system is passive from input  $v$  to output  $w$ ; [ 5 ]

- c) Consider next the following feedback interconnection:

$$u = -w, \quad v = y - r$$

where  $r \in \mathbb{R}^3$  is a constant set-point. Compute the equilibria of the interconnected system. [ 5 ]

- d) Show that for  $r = 0$  the origin is a globally asymptotically stable equilibrium of the closed-loop system. [ 5 ]

6. Consider the following nonlinear system:

$$\begin{aligned}\dot{x}_1 &= -\text{sat}(x_1) + x_2 \\ \dot{x}_2 &= -x_2^3 - x_1^k + d\end{aligned}$$

with state  $x = [x_1 \ x_2] \in \mathbb{R}^2$ , and input  $d \in \mathbb{R}$ . The variable  $k$  is a positive integer to be defined later on. The function  $\text{sat}$  denotes the standard piecewise affine saturation function

$$\text{sat}(x) = \begin{cases} x & \text{if } |x| \leq 1 \\ 1 & \text{if } x \geq 1 \\ -1 & \text{if } x \leq -1 \end{cases}$$

- a) Set  $k = 1$ ; prove that the system is Input-to-State stable (Hint: try to use  $x'x$  as a candidate Lyapunov function); [ 5 ]
- b) Let  $k$  be any odd integer; show that the system is Input-to-State stable; [ 5 ]
- c) Set  $k = 2$ ; compute the equilibria of the system; [ 4 ]
- d) Show that the equilibrium 0 is unstable for  $k = 2$ ; (Hint: using nullclines, find a forward invariant set next to it; study solutions initialized in this set; where do they converge ? ). [ 6 ]



2011

SOLUTIONS: STABILITY AND CONTROL OF NONLINEAR SYSTEMS  
MASTER IN CONTROL

## 1. Exercise

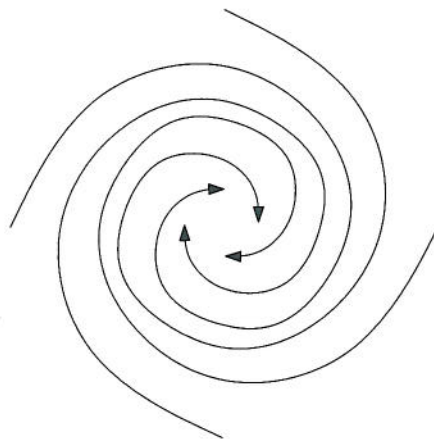
- a) The system is not linear; indeed for strictly positive  $x_1$  we have,  $f(x_1, 0) + f(-x_1, 0) = [-1, -3]'x_1 - [0, -3]'x_1 = [-x_1, 0] \neq 0$ , which contradicts linearity. The function  $f(x_1, x_2)$  is not continuous, so existence and unicity of solutions are not guaranteed by the standard Caratheodory theorem for existence and unicity of solutions. To verify discontinuity just notice that for positive  $x_2$ :

$$\lim_{x_1 \rightarrow 0^+} f(x_1, x_2) = [3x_2, -x_2]' \neq [3x_2, 0]' = \lim_{x_1 \rightarrow 0^-} f(x_1, x_2).$$

- b) Notice that  $x \neq 0$  implies  $A_1 x \neq 0$  and  $A_2 x \neq 0$ . Hence the only equilibrium is the origin. The system is not linearizable around the origin since  $f(x_1, x_2)$  is not  $\mathcal{C}^1$  (notice that  $\partial f / \partial x$  is discontinuous at  $x_1 = 0$ ).
- c) The eigenvalues of  $A_1$  are  $\lambda = -1 \pm 3j$ . Hence the phase portrait corresponding to  $A_1$  is that of a stable focus. Notice that the focus is in canonical form, hence  $x_1^2 + x_2^2$  is strictly decreasing along solutions of  $\dot{x} = A_1 x$ . See Fig. 1.1.
- d) The eigenvalues of  $A_2$  are  $\lambda = \pm 3j$ . Hence, the phase portrait corresponding to  $A_2$  is that of a center. Notice that the center is in canonical form, hence  $x_1^2 + x_2^2$  is constant along solutions of  $\dot{x} = A_2 x$ . See Fig. 1.2.
- e) Merging the two phase portraits results in the qualitative portrait shown in Fig. 1.3.
- f) The equilibrium is indeed asymptotically stable. Lyapunov stability is trivial since:

$$x_1^2(t) + x_2^2(t) \leq x_1^2(0) + x_2^2(0)$$

Attractivity follows since each time the solution transits in the first or third quadrant, the modulus of  $x_1^2 + x_2^2$  reduces by a (constant) factor  $\alpha < 1$ .

Figure 1.1 Phase portrait of  $\dot{x} = A_1 x$



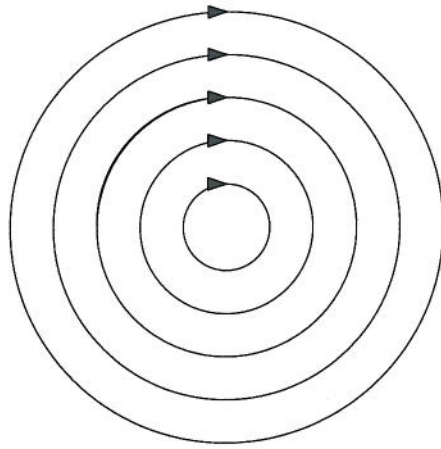


Figure 1.2 Phase portrait of  $\dot{x} = A_2 x$

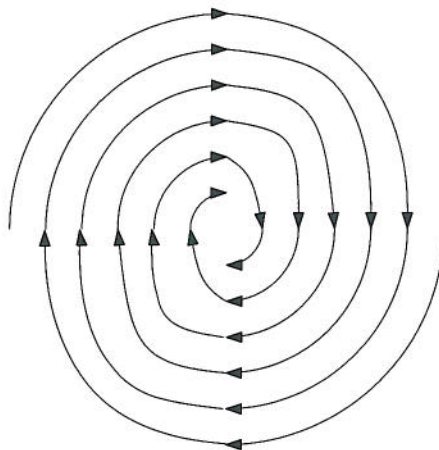


Figure 1.3 Phase portrait of the nonlinear system

g) In polar coordinates,

$$r = \sqrt{x_1^2 + x_2^2} \quad x_1 = r \cos(\theta) \quad x_2 = r \sin(\theta)$$

For  $x_1 x_2 \geq 0$  we have:

$$\dot{r} = \frac{1}{\sqrt{x_1^2 + x_2^2}} (\dot{x}_1 x_1 + \dot{x}_2 x_2) = -\sqrt{x_1^2 + x_2^2} = -r$$

For  $x_1 x_2 < 0$  instead  $\dot{r} = 0$ . Computing the derivative of  $\theta$  yields (regardless of the quadrant):

$$\dot{\theta} = \frac{\dot{x}_2 x_1 - \dot{x}_1 x_2}{x_1^2 + x_2^2} = -3.$$

Hence,  $\theta(t) = \theta(0) - 3t$ , while:

$$r(t) = e^{-\int_0^t [\text{sign}(\sin(\theta(t)) \cos(\theta(t))) + 1] / 2 dt} r(0).$$

Hence,  $r(t) \rightarrow 0$  exponentially which shows asymptotic stability.

## 2. Exercise

a) We let  $x = [y, \dot{y}]' = [x_1, x_2]'$  so that a state space description can be obtained by letting:

$$\dot{x} = [\dot{x}_1, \dot{x}_2]' = [\dot{y}, \ddot{y}]' = [x_2, -x_1^3 + x_1 - x_2(x_1^2 - 2)]'.$$

Hence,  $\dot{x} = f(x)$  with:

$$f(x) = \begin{bmatrix} x_2 \\ -x_1^3 + x_1 - x_2(x_1^2 - 2) \end{bmatrix}.$$

b) The equilibria of the system are found for  $f(x) = 0$ . This implies  $x_2 = 0$  and therefore  $-x_1^3 + x_1 = 0$ . Consequently there are 3 equilibria:

$$x_{e1} = [0, 0]', \quad x_{e2} = [-1, 0]', \quad x_{e3} = [1, 0]'.$$

c) Computing the Jacobian of  $f(x)$  yields:

$$\frac{\partial f}{\partial x} = \begin{bmatrix} 0 & 1 \\ -3x_1^2 + 1 - 2x_1 x_2 & 2 - x_1^2 \end{bmatrix}.$$

Linearizing around  $x_{e1}$  yields:

$$\dot{\delta x} = \begin{bmatrix} 0 & 1 \\ 1 & 2 \end{bmatrix} \delta x$$

The associated characteristic polynomial is  $s^2 - 2s - 1$  and eigenvalues are  $\lambda_{1,2} = 1 \pm \sqrt{2}$ . As eigenvalues have opposite sign and are real  $x_{e1}$  is a saddle point. The associated eigenvectors are:

$$v_+ = [1, 1 + \sqrt{2}]' \quad v_- = [1, 1 - \sqrt{2}]'$$

Linearizing around  $x_{e2}$  and  $x_{e3}$  yields:

$$\dot{\delta x} = \begin{bmatrix} 0 & 1 \\ -2 & 1 \end{bmatrix} \delta x$$

The associated characteristic polynomial is  $s^2 - s + 2$  with roots:  $\lambda_{1,2} = \frac{1 \pm \sqrt{7}j}{2}$ . Hence the equilibria  $x_{e2}, x_{e3}$  are unstable foci.

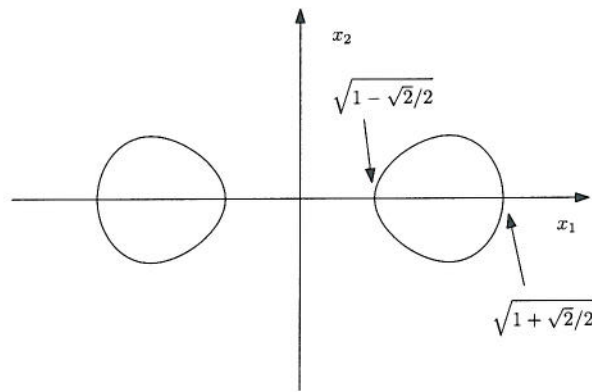


Figure 2.1 A sketch of the set  $\mathcal{S}$

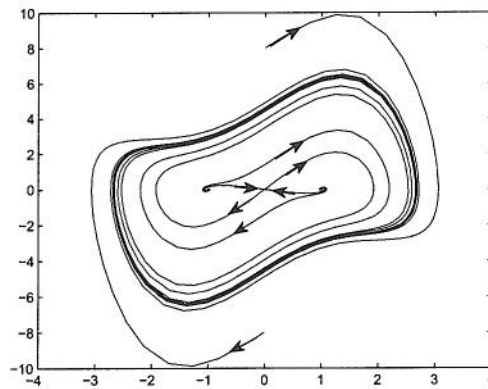


Figure 2.2 Phase-portrait of the system

- d) In order to understand the shape of  $\mathcal{S}$  notice that the function  $y^4/4 - y^2/2$  has two global minima in  $y = \pm 1$  respectively and a local maximum in  $y = 0$ . The set  $\mathcal{S}$  meets the  $x_2 = 0$  axis for  $x_1^4/4 - x_1^2/2 = -\frac{1}{8}$ , that is for  $x_1^2 = 1 \pm \sqrt{2}/2$ . Hence, the set  $\mathcal{S}$  has two connected components which approximately look like ovals. As the definition of  $\mathcal{S}$  only involves even powers of  $y$  and  $\dot{y}$  the set is symmetric with respect to both cartesian axes. See Fig. 2.1.
- e) Take any point in the boundary of  $\mathcal{S}$ . Clearly,  $y^2 \in [1 - \sqrt{2}/2, 1 + \sqrt{2}/2]$ . Hence  $y^2 - 2 < 0$  for all such points. Derive now the function  $y^4/4 - y^2/2 + \dot{y}^2/2$  along solutions of the system. We get:

$$\frac{d}{dt} \frac{y^4}{4} - \frac{y^2}{2} + \frac{\dot{y}^2}{2} = y^3 \dot{y} - y \dot{y} + \dot{y} \ddot{y} = \dot{y} [\ddot{y} + y^3 - y] = -\dot{y}^2 (y^2 - 2) \geq 0$$

This means that the function  $\frac{y^4}{4} - \frac{y^2}{2} + \frac{\dot{y}^2}{2} + 1/8$  is non-decreasing along solutions of the system and that initial conditions in  $\mathbb{R}^2 \setminus \mathcal{S}$  give rise to solutions contained in  $\mathbb{R}^2 \setminus \mathcal{S}$ .

- f) The phase portrait of the system is shown in Fig. 2.2. It is not the only global portrait compatible with the collected local information.

3. Exercise

- a) The function  $V(x) = x_1^2 + x_1x_2^2 + x_2^4$  is such that  $f(x) = -\frac{\partial V}{\partial x}$ ;
- b) Notice that  $V(x)$  is continuously differentiable (it is actually a polynomial),  $V(0) = 0$ , moreover:

$$V(x) = (x_1^2 + x_1x_2^2 + x_2^4/4) + 3x_2^4/4 = (x_1 + x_2^2/2)^2 + 3x_2^4/4 > 0$$

hence  $V(x)$  is positive definite. We show next that it is also radially unbounded. To this end notice that  $|x| \rightarrow +\infty$  implies either  $|x_1| \rightarrow +\infty$  or  $|x_2| \rightarrow +\infty$ . In the latter case, clearly  $V(x) \geq 3/4x_2^4 \rightarrow +\infty$ . Assume instead  $|x_2|$  is bounded, then:

$$V(x) \geq (x_1 + x_2^2/2)^2 \rightarrow +\infty$$

as  $|x_1| \rightarrow +\infty$  (regardless of the bound on  $|x_2|$ ).

- c) Notice that  $\frac{\partial V}{\partial x} = 0$  iff  $x = 0$ . Moreover:

$$\dot{V}(x) = \frac{\partial V}{\partial x} f(x) = -|f(x)|^2$$

As  $x = 0$  is the only equilibrium  $\dot{V}$  is negative definite. Hence, by the Lyapunov stability theorem we can conclude global asymptotic stability of the equilibrium at the origin.

- d) Since  $\frac{\partial V}{\partial x} g(x) = 0$  we have that along solutions of the perturbed system:

$$\dot{V}(x) = \frac{\partial V}{\partial x} [f(x) + \varepsilon g(x)] = \frac{\partial V}{\partial x} f(x) = -|f(x)|^2 < 0$$

Hence the equilibrium in 0 is globally asymptotically stable also for the perturbed system.

- e) Notice that  $f(x)$  and  $g(x)$  are orthogonal for all  $x \neq 0$ , whereas they are both 0 only for  $x = 0$ . Hence, the only equilibrium is for  $x = 0$ . We may again use  $V(x)$  as a candidate Lyapunov function:

$$\dot{V}(x) = \frac{\partial V}{\partial x} [g(x) + (x_1 + x_2)^2 f(x)] = -(x_1 + x_2)^2 |f(x)|^2 \leq 0$$

Notice that  $\dot{V}(x)$  is negative semi-definite. In fact,  $\dot{V}$  vanishes on the line  $L := \{[x_1, x_2] : x_1 + x_2 = 0\}$ . To see the largest invariant set contained in  $L$  we may compute:

$$\dot{x}_1 + \dot{x}_2|_{x_1+x_2=0} = -2x_1 - x_2^2 + 2x_1x_2 + 4x_2^3 = 4x_2^3 - 3x_2^2 + 2x_2$$

Notice that this is zero iff  $x_2 = 0$  (two additional roots are complex conjugate). Hence  $x_1 = 0$ . Thus the origin is the largest invariant set contained in  $L$  and the equilibrium is globally asymptotically stable by the Lasalle's criterion.

4. Exercise

- a) Taking derivatives of  $y$  yields:

$$\dot{y} = x_2 - x_1 \quad \ddot{y} = x_1 \quad y^{(3)} = \cos(x_2 - x_1)x_3 + u$$

Hence the (globally defined) relative degree is 3.

- b) One may let  $u = -\cos(x_2 - x_1)x_3 + v$ . Indeed, taking  $\xi = [y, \dot{y}, \ddot{y}]'$  yields the following linear dynamics:

$$\dot{\xi} = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix} \xi + \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} v$$

- c) One may get asymptotic tracking of time-varying smooth reference trajectories just by letting:

$$v(t) = -3(\ddot{y}(t) - \ddot{r}(t)) - 3(\dot{y}(t) - \dot{r}(t)) - (y(t) - r(t)) + r^{(3)}(t)$$

Letting  $e$  denote the tracking error  $e(t) = y(t) - r(t)$ , we have the following closed-loop dynamics:

$$e^{(3)} + 3\ddot{e} + 3\dot{e} + e = 0$$

which corresponds to an asymptotically stable linear system.

- d) Given the new output  $y = x_2 + x_3 - x_1$ , we have:

$$\dot{y} = x_2 - x_1 + \dot{x}_2 - \dot{x}_1 = x_2 \quad \ddot{y} = x_1 + \cos(x_2 - x_1)x_3 + u.$$

Hence, the relative degree with respect to this new output is 2 (globally defined).

- e) The feedback  $u = -x_1 - \cos(x_2 - x_1)x_3 + v$  gives linear Input-Output dynamics.  
f) Let  $z = x_2 - x_1$ ; we may consider the following set of coordinates  $[y, \dot{y}, z]'$ . Taking derivatives yields:

$$\ddot{y} = v \quad \dot{z} = \dot{x}_2 - \dot{x}_1 = x_1 = \dot{y} - z$$

Notice that the zero-dynamics are Input-to-State stable (they are linear and asymptotically stable).

- g) One may define  $v = -2\dot{y} - (y - r)$ . Accordingly the closed-loop equations read:  $\ddot{y} = -2\dot{y} - (y - r)$  and  $\dot{z} = -z + \dot{y}$ . The first one implies that  $y(t)$  asymptotically tracks any constant reference  $r$  and  $\dot{y} \rightarrow 0$ . By virtue of the second equation it follows that  $z(t)$  is bounded and asymptotically tends to 0, thus showing asymptotic stability of the equilibrium  $[r, 0, 0]'$ .



5. Exercise

- a) Let  $V(x) = \frac{1}{2}x'x$  be the candidate storage function. We have:

$$\dot{V}(x) = x'\dot{x} = (\alpha_1 + \alpha_2 + \alpha_3)x_1x_2x_3 + y'u = y'u$$

Hence the system is lossless.

- b) For the PI controller we have:

$$w'v = z'K_I v + v'K_P v^3 = z'K_I \dot{z} + v'K_P v^3 \geq \frac{d}{dt} \frac{1}{2} z'K_I z$$

Hence the system is passive from input  $v$  to output  $w$ .

- c) To find equilibria we have to solve the equations  $\dot{z} = 0$  and  $\dot{x} = 0$  simultaneously.

$$\dot{z} = 0 \Rightarrow v = 0 \Rightarrow r = y = x.$$

Hence  $x = r$ . From the equation  $\dot{x} = 0$  we have:

$$z = K_I^{-1} \begin{bmatrix} \alpha_1 r_2 r_3 \\ \alpha_2 r_1 r_3 \\ \alpha_3 r_1 r_2 \end{bmatrix}.$$

- d) Consider the candidate Lyapunov function:  $W(x, z) = \frac{1}{2}x'x + \frac{1}{2}z'K_I z$ . Clearly  $W$  is positive definite and radially unbounded (with respect to the state  $[x, z]$  of the closed-loop system). Moreover, taking derivatives of  $W$  along solutions yields:

$$\dot{W} = y'u + z'K_I \dot{z} = y'u + w'v - v'K_P v^3 = -x'K_P x^3 \leq 0$$

Hence  $\dot{W}$  is negative semidefinite. In particular  $\dot{W}$  vanishes on the set  $K = \{[x, z] : x = 0\}$ . In order to prove global asymptotic stability of the origin we need to find the largest invariant set contained in  $K$ . Notice that:

$$x = 0 \text{ and } \dot{x} = 0 \Rightarrow K_I z = 0 \Rightarrow z = 0$$

Hence the origin is the largest invariant set contained in  $K$  and by virtue of the Lasalle's invariance principle, 0 is a globally asymptotically stable equilibrium.

6. Exercise

- a) Take the candidate Lyapunov function  $V(x) = \frac{1}{2}(x_1^2 + x_2^2)$ . Deriving it along solutions of the system yields:

$$\begin{aligned} \dot{V}(x, d) &= x_1 \dot{x}_1 + x_2 \dot{x}_2 = -\text{sat}(x_1)x_1 + x_1x_2 - x_2^4 - x_1x_2 + x_2d \\ &= -\text{sat}(x_1)x_1 - x_2^4 + x_2d \leq -\text{sat}(x_1)x_1 - x_2^4 + |x_2||d| \end{aligned}$$

We consider separately the two cases:

- i)  $-x_2^4/2 + |x_2||d| \leq 0$ ; in this case:

$$\dot{V} \leq -\text{sat}(x_1)x_1 - x_2^4/2$$

- ii)  $-x_2^4/2 + |x_2||d| \geq 0$ ; in this case  $|x_2|^3 \leq 2|d|$ ; hence:

$$\dot{V} \leq -\text{sat}(x_1)x_1 - x_2^4 + |d|\sqrt{32}|d|.$$

Combining the 2 inequalities we have:

$$\dot{V} \leq -\text{sat}(x_1)x_1 - x_2^4/2 + |d|\sqrt{32}|d|.$$

Notice that  $\text{sat}(x_1)x_1 + x_2^4/2$  is positive definite and radially unbounded. Hence there exists a class  $\mathcal{K}_\infty$  function  $\alpha$  such that

$$\alpha(|x|) \leq \text{sat}(x_1)x_1 + x_2^4/2.$$

Exploiting this last consideration we obtain:

$$\dot{V} \leq -\alpha(|x|) + |d|\sqrt{32}|d|$$

which shows that  $V$  is an ISS-Lyapunov function and therefore the system is Input-to-State Stable.

- b) The function  $V(x)$  used previously does not give the desired inequality for an arbitrary odd  $k$ . Hence we modify  $V(x)$  as follows:

$$\tilde{V}(x) = \frac{x_1^{k+1}}{k+1} + \frac{x_2^2}{2}.$$

As  $k$  is an odd positive integer  $\tilde{V}$  is positive definite and radially unbounded. Deriving it along solutions of the system yields:

$$\begin{aligned} \dot{\tilde{V}} &= x_1^k \dot{x}_1 + x_2 \dot{x}_2 = -\text{sat}(x_1)x_1^k + x_1^k x_2 - x_2^4 - x_2 x_1^k + x_2 d \\ &= -\text{sat}(x_1)x_1^k - x_2^4 + x_2 d \leq -\text{sat}(x_1)x_1^k - x_2^4 + |x_2||d| \end{aligned}$$

We consider separately the two cases:

- i)  $-x_2^4/2 + |x_2||d| \leq 0$ ; in this case:

$$\dot{\tilde{V}} \leq -\text{sat}(x_1)x_1^k - x_2^4/2$$

- ii)  $-x_2^4/2 + |x_2||d| \geq 0$ ; in this case  $|x_2|^3 \leq 2|d|$ ; hence:

$$\dot{\tilde{V}} \leq -\text{sat}(x_1)x_1^k - x_2^4 + |d|\sqrt{32}|d|.$$

Notice that  $\text{sat}(x_1)x_1^k + x_2^4/2$  is positive definite and radially unbounded. Hence there exists a class  $\mathcal{K}_\infty$  function  $\tilde{\alpha}$  such that

$$\tilde{\alpha}(|x|) \leq \text{sat}(x_1)x_1^k + x_2^4/2.$$

Exploiting this last consideration we obtain:

$$\dot{\tilde{V}} \leq -\tilde{\alpha}(|x|) + |d|\sqrt{32}|d|$$

which shows that  $\tilde{V}$  is an ISS-Lyapunov function and therefore the system is Input-to-State Stable.

- c) Let us look at the nullclines of the system. These are shown in Fig. 6.1. Notice that they only have 2 intersections, at the equilibria  $x_{e1} = [0, 0]'$  and  $x_{e2} = [-1, -1]'$ .
- d) Consider the small lens shaped region in between  $x_{e1}$  and  $x_{e2}$  and the two nullclines. We highlighted the direction of the vector-field on the boundary of such a region. Clearly, this is a forward invariant set. Any solution initialized in its interior stays there for ever. Moreover it fulfills  $\dot{x}_1 < 0$  and  $\dot{x}_2 < 0$ . Which means that both  $x_1$  and  $x_2$  are monotone decreasing and since they are also bounded they admit a limit which is necessarily an equilibrium. Hence,  $x(t) \rightarrow x_{e2}$  for all initial conditions in the considered region. This shows that the equilibrium  $x_{e1}$  is unstable as we may pick  $x(0)$  arbitrarily close to  $x_{e1}$  and still get a solution which moves out of a fixed neighborhood of  $x_{e1}$  (for instance a ball of radius  $1/2$  centered at the origin).



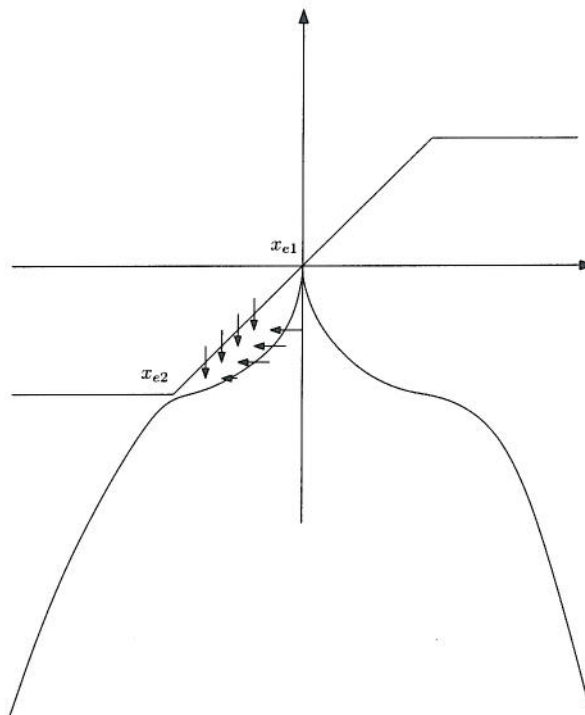


Figure 6.1 Nullclines and equilibria