

Bilinearization

Original equation:

$$\dot{x} = f(x) + b(x)u$$

Bilinearized equation:

$$\dot{x} = A_0 + Ax + \sum_{i=1}^m (N_i x + B_0^i) u_i$$

Where:

$$A_0 = f(0)$$

$$A = \begin{bmatrix} A_1 & A_2 & A_3 \\ A_{20} & A_{21} & A_{22} \\ 0 & A_{30} & A_{31} \end{bmatrix}$$

$$A_1 = \frac{1}{1!} \begin{bmatrix} \frac{\partial f_1}{\partial x_1} & \frac{\partial f_1}{\partial x_2} & \dots & \frac{\partial f_1}{\partial x_n} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{\partial f_n}{\partial x_1} & \frac{\partial f_n}{\partial x_2} & \dots & \frac{\partial f_n}{\partial x_n} \end{bmatrix}$$

$$A_2 = \frac{1}{2!} \begin{bmatrix} \frac{\partial^2 f_1}{\partial x_1 \partial x_1} & \frac{\partial^2 f_1}{\partial x_1 \partial x_2} & \dots & \frac{\partial^2 f_1}{\partial x_n \partial x_n} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{\partial^2 f_n}{\partial x_1 \partial x_1} & \frac{\partial^2 f_n}{\partial x_1 \partial x_2} & \dots & \frac{\partial^2 f_n}{\partial x_n \partial x_n} \end{bmatrix}$$

$$A_3 = \frac{1}{3!} \begin{bmatrix} \frac{\partial^3 f_1}{\partial x_1 \partial x_1 \partial x_1} & \frac{\partial^3 f_1}{\partial x_1 \partial x_1 \partial x_2} & \dots & \frac{\partial^3 f_1}{\partial x_n \partial x_n \partial x_n} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{\partial^3 f_n}{\partial x_1 \partial x_1 \partial x_1} & \frac{\partial^3 f_n}{\partial x_1 \partial x_1 \partial x_2} & \dots & \frac{\partial^3 f_n}{\partial x_n \partial x_n \partial x_n} \end{bmatrix}$$

$$A_{20} = A_0 \otimes I + I \otimes A_0$$

$$A_{21} = A_1 \otimes I + I \otimes A_1$$

$$A_{22} = A_2 \otimes I + I \otimes A_2$$

$$A_{30} = A_0 \otimes I \otimes I + I \otimes A_0 \otimes I + I \otimes I \otimes A_0$$

$$A_{31} = A_1 \otimes I \otimes I + I \otimes A_1 \otimes I + I \otimes I \otimes A_1$$

I – Identity matrix

\otimes – Kronecker product

For each control signal:

$$N_i = \begin{bmatrix} B_1^i & B_2^i & B_3^i \\ B_{20}^i & B_{21}^i & B_{22}^i \\ 0 & B_{30}^i & B_{31}^i \end{bmatrix}$$

$$B_0^i = b_i(0)$$