Nonlinear System Theory Homework 2

Due date: 3/15/2022

1. Find an upper bound on the solution of the following scalar equation

$$\dot{x} = -x + \frac{x}{1+x^2}, \qquad x(0) = 1$$

2. Consider the following scalar differential equation

$$\dot{x} = -\alpha x^{\frac{1}{r}}, \quad x(t_0) = x_0$$

where $\alpha > 0$, and r > 1 is an odd positive integer.

- (a) Show that $x(t) \to 0$ as $t \to \infty$.
- (b) Show that x(t) = 0 for all $t \ge t_r = t_0 + \frac{r}{\alpha(r-1)} x_0^{\frac{r-1}{r}}$, i.e. x(t) vanishes in finite time.
- 3. Consider the following second-order system

$$\dot{x}_1 = -x_1^3 - \sin(x_1 - x_2)
\dot{x}_2 = -x_1 \cos x_1 - \sin x_2$$

Suppose that $-\frac{\pi}{2} < x_1, x_2 < \frac{\pi}{2}$. Show that $(x_1, x_2) = (0, 0)$ is an asymptotically stable equilibrium point.

4. Consider the linear time-invariant system $\dot{x} = Ax + Bu$, where (A, B) is controllable and A is Hurwitz. Let $W = \int_0^\infty e^{At} B B^T e^{A^T t} dt$ be the controllability grammian. Suppose that the state-feedback control u = -Kx is applied, where $K = B^T W^{-1}$. Use $V(x) = x^T W^{-1}x$ as a Lyapunov function candidate to show that x = 0 is an asymptotically stable equilibrium point of the closed-loop system.

Hint: Use V(x) to show that x = 0 is stable. Then use the controllability condition to show that x = 0 is indeed asymptotically stable.