

1. Phase-Portrait via Nullcline Analysis

System form: $\dot{x}_1 = f_1(x_1, x_2), \quad \dot{x}_2 = f_2(x_1, x_2).$

Goal: Sketch global behavior by finding equilibrium and flow directions.

Recipe:

1. **Compute nullclines:** solve $f_1(x_1, x_2) = 0$ for N_1 , and $f_2(x_1, x_2) = 0$ for N_2 .

- Express each as explicit curves (e.g. x_2 as function of x_1 or vice versa).
- Identify branches, asymptotes, turning points.

2. **Equilibria:** find intersections $N_1 \cap N_2$.

- Solve analytically or numerically.
- Label each (x_{1e}, x_{2e}) .

3. **Region partition:** nullclines divide plane into regions.

- In each region pick a test point; compute \dot{x}_1 and \dot{x}_2 signs.
- Draw arrows indicating flow.

4. **Invariant sets:** identify regions where arrows point inward on all boundaries—trajectories cannot leave.

5. **Local linearization:** at each equilibrium compute Jacobian

$$Df(x_e) = \begin{pmatrix} \partial f_1 / \partial x_1 & \partial f_1 / \partial x_2 \\ \partial f_2 / \partial x_1 & \partial f_2 / \partial x_2 \end{pmatrix}_{x_e}.$$

- Compute eigenvalues $\lambda_{1,2}$.
- Classify: node (real same sign), saddle (real opposite), focus (complex), center (pure imaginary).

6. **Global portrait:** combine local linear behavior with region arrows.

- Sketch trajectories qualitatively.
- Mark stable/unstable manifolds of saddles.
- Identify limit cycles or ω -limit sets.

2. Lyapunov Stability & LaSalle's Invariance

System form: $\dot{x} = f(x)$, equilibrium at $x = 0$.

Goal: Prove (global) asymptotic stability (GAS).

Recipe:

1. **Choose candidate $V(x)$:**

- Energy-like or quadratic form.
- Ensure $V(0) = 0, V(x) > 0$ for $x \neq 0$.

2. **Radial unboundedness:** verify $\lim_{\|x\| \rightarrow \infty} V(x) = \infty$. Equiv. $\forall M > 0, \exists R > 0$ such that $\|x\| > R \implies V(x) > M$.

3. **Compute derivative:** $\dot{V}(x) = \nabla V(x) \cdot f(x)$.

- Show $\dot{V}(x) \leq -W(x)$, with $W(x)$ positive semidefinite.

4. **LaSalle's invariance:**

- Identify set $E = \{x : \dot{V}(x) = 0\}$.
- Show largest invariant subset of E is $\{0\}$.
- Conclude $x(t) \rightarrow 0$ as $t \rightarrow \infty$.

5. **(Optional) Exponential stability:** if $\dot{V} \leq -cV$, then V decays exponentially.

3. Passivity-Based Storage Function

System form: $\dot{z}_1 = z_2, \dot{z}_2 = -(2 + \sin z_1)z_1 - z_2 + u, y = z_2$.

Goal: Show input-output passivity.

Recipe:

1. **Input-affine form:** $x = [z_1, z_2]^T$, write $\dot{x} = f(x) + g(x)u, y = h(x)$.

2. **Storage function $S(x)$:** impose $L_g S(x) = h(x)$.

$$\frac{\partial S}{\partial z_2} = z_2 \implies S = \frac{1}{2}z_2^2 + P(z_1).$$

3. **Determine $P(z_1)$:** require $\dot{S} \leq yu$.

$$\dot{S} = z_2 \dot{z}_2 + P'(z_1)z_2 = z_2[-(2 + \sin z_1)z_1 - z_2 + u] + P'(z_1)z_2.$$

Choose $P'(z_1) = (2 + \sin z_1)z_1$ to cancel terms.

4. **Conclude passivity:** $\dot{S} \leq z_2 u = yu$.

Passivity and Losslessness

Consider the SISO control-affine system

$$\dot{x} = f(x) + g(x)u, \quad y = h(x). \quad (1)$$

A continuously differentiable function $S: \mathbb{R}^n \rightarrow \mathbb{R}$ is a lossless storage function (and the system is lossless passive) if and only if

$$\frac{\partial S}{\partial x}(x) f(x) = 0, \quad (2)$$

$$\frac{\partial S}{\partial x}(x) g(x) = h(x). \quad (3)$$

4. Input-to-State Stability (ISS) Analysis

Form: $\dot{x} = f(x, d)$, disturbance d .

Goal: Bound state by input magnitude.

Recipe:

1. **Lyapunov candidate:** $V(x) = \frac{1}{2}\|x\|^2$.
 $\alpha_1(\|x\|) = \frac{1}{2}\|x\|^2 \leq V(x) \leq \alpha_2(\|x\|) = \frac{1}{2}\|x\|^2$.

2. **Compute \dot{V} :** $\dot{V} = \nabla V \cdot f(x, d)$.

3. **Derive ISS condition:** find functions $\chi, \rho > 0$ such that

$$\|x\| \geq \chi(\|d\|) \implies \dot{V} \leq -\rho(\|x\|).$$

$$\text{Then } \|x(t)\| \leq \beta(\|x(0)\|, t) + \gamma(\sup_{s \leq t} \|d(s)\|).$$

4. **Small-gain for interconnection:** for two subsystems with gains γ_1, γ_2 , require $\gamma_1 \circ \gamma_2(r) < r$ for all $r > 0$ to ensure overall ISS.

5. Input-Output Linearization & Zero Dynamics

Form: $\dot{x} = f(x) + g(x)u$, $y = h(x)$.

Goal: Transform input-output behavior to a linear chain.

Recipe:

1. **Lie derivatives:** compute $y^{(k)} = L_f^k h(x)$ until $L_g L_f^{r-1} h(x) \neq 0$. That r is the relative degree.

2. **Feedback law:**

$$u = \frac{-L_f^r h(x) + v}{L_g L_f^{r-1} h(x)}$$

yields $y^{(r)} = v$.

3. **Normal form:** define $\xi = [y, \dot{y}, \dots, y^{(r-1)}]^T$, let z be remaining coordinates.

$$\dot{\xi} = A\xi + Bv, \quad \dot{z} = q(z, \xi).$$

The z -subsystem is zero dynamics.

4. **Zero dynamics stability:** analyze $\dot{z} = q(z, 0)$. If asymptotically stable (or ISS), then full closed-loop can be stabilized by choosing v .

6. PD Stabilization of Linearized Dynamics

Context: after I-O linearization $y^{(r)} = v$.

Goal: choose v to stabilize output dynamics.

Recipe:

1. **Double integrator ($r = 2$):** set

$$v = -k_p y - k_d \dot{y}, \quad k_p, k_d > 0.$$

2. **Characteristic equation:** $\ddot{y} + k_d \dot{y} + k_p y = 0$. Choose k_p, k_d to place poles in left half-plane.

3. **Higher relative degree:** use v as high-order PD or pole-placement on ξ -dynamics.

4. **Guarantee:** with stable zero dynamics, overall system is GAS.

7. Routh-Hurwitz Stability Criterion

System form: $\dot{x} = Ax$, with $A \in \mathbb{R}^{n \times n}$.

Goal: Determine whether all eigenvalues of A lie in the open left half-plane, without explicitly computing them.

Recipe:

1. **Characteristic polynomial:**

$$P(s) = \det(sI - A) = a_n s^n + a_{n-1} s^{n-1} + \dots + a_1 s + a_0.$$

2. **Build Routh array:**

- 1st row: $[a_n, a_{n-2}, a_{n-4}, \dots]$
- 2nd row: $[a_{n-1}, a_{n-3}, a_{n-5}, \dots]$
- Subsequent rows by $b_{i,j} = \frac{b_{i-2,1} b_{i-1,j+1} - b_{i-1,1} b_{i-2,j+1}}{b_{i-1,1}}$.

3. **Stability test:** all entries in the first column $> 0 \iff$ all $\Re(\lambda_i) < 0$.

Example: consider the second-order system

$$A = \begin{pmatrix} -2 & 1 \\ -5 & -3 \end{pmatrix}.$$

Its characteristic polynomial is

$$P(s) = \det(sI - A) = \det \begin{pmatrix} s+2 & -1 \\ 5 & s+3 \end{pmatrix}$$

$$= (s+2)(s+3) + 5 = s^2 + 5s + 11,$$

so $a_2 = 1$, $a_1 = 5$, $a_0 = 11$.

Routh array:

$$\begin{array}{c|cc} s^2 & 1 & 11 \\ s^1 & 5 & 0 \\ s^0 & 11 & - \end{array} \implies \text{1st column } [1, 5, 11] > 0$$

All entries are positive, so $\Re(\lambda_{1,2}) < 0$ and the system is asymptotically stable.