

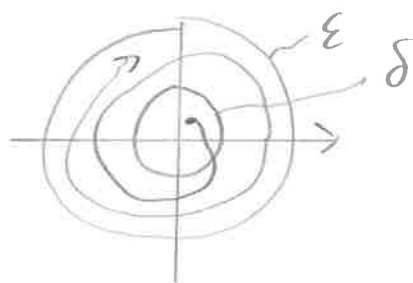
## Stability of Nonlinear Systems (24.2)

Consider a nonlinear differential equation of the form  $\dot{\underline{x}} = \underline{f}(\underline{x})$ . When discussing stability of this system, we must discuss stability of one of its equilibrium points (i.e.,  $\bar{\underline{x}}$  such that  $\underline{f}(\bar{\underline{x}}) = \underline{0}$ ). If  $\bar{\underline{x}} \neq \underline{0}$  is equilibrium pt, then we can "shift" coordinates such that  $\bar{\underline{x}} = \underline{0}$  is equilibrium pt.

- 1)  $\bar{\underline{x}} = \underline{0}$  is a stable (Lyapunov stable) equil. pt. of  $\dot{\underline{x}} = \underline{f}(\underline{x})$  if for all  $\varepsilon > 0$ , there exists  $\delta > 0$  such that

$$\|\underline{x}(t_0)\| < \delta \implies \|\underline{x}(t)\| < \varepsilon \quad \text{for all } t \geq t_0$$

(implies)



- 2)  $\bar{\underline{x}} = \underline{0}$  is unstable if not stable (Lyapunov stable).

3)  $\bar{x} = \underline{0}$  is asymptotically stable if it is stable (Lyapunov stable) and there exists  $\delta > 0$  such that

$$\| \underline{x}(t_0) \| < \delta \Rightarrow \lim_{t \rightarrow \infty} \underline{x}(t) = \underline{0}$$

(implies)

4)  $\bar{x} = \underline{0}$  is globally asymptotically stable if it is stable (Lyapunov stable) and

$$\lim_{t \rightarrow \infty} \underline{x}(t) = \underline{0} \quad \text{for all } \underline{x}(t_0)$$

### Summary

Stable (Lyapunov Stable): Trajectories "stay around" the equilibrium pt. (EP).

Unstable: Trajectories leave vicinity of EP.

Asymptotically Stable (AS): Trajectories converge to EP for initial conditions "close enough" to EP.

Globally Asymptotically stable (GAS):

Trajectories converge to EP given any initial conditions.

# Lyapunov Stability Analysis

## Lyapunov's Indirect (First) Method

$$\text{Let } \underline{x} = \bar{\underline{x}} + \delta \underline{x}$$

$$\dot{\underline{x}} = \underline{f}(\underline{x})$$

$$\underline{f}(\underline{x}) = \begin{bmatrix} f_1(\underline{x}) \\ f_2(\underline{x}) \\ \vdots \\ f_n(\underline{x}) \end{bmatrix}$$

$$\dot{\bar{\underline{x}}} + \delta \dot{\underline{x}} = \underline{f}(\bar{\underline{x}} + \delta \underline{x})$$

$$\delta \dot{\underline{x}} \approx \underbrace{\underline{f}(\bar{\underline{x}})}_{\underline{0}} + \underbrace{\left. \frac{\partial \underline{f}}{\partial \underline{x}} \right|_{\underline{x} = \bar{\underline{x}}}}_{\underline{A}} \delta \underline{x}$$

$$\delta \dot{\underline{x}} = \underline{A} \delta \underline{x}$$

$$\frac{\partial \underline{f}}{\partial \underline{x}} = \begin{bmatrix} \frac{\partial f_1}{\partial x_1} & \dots & \frac{\partial f_1}{\partial x_n} \\ \vdots & \ddots & \vdots \\ \frac{\partial f_n}{\partial x_1} & \dots & \frac{\partial f_n}{\partial x_n} \end{bmatrix}$$

Theorem:

$\bar{\underline{x}}$  is asymptotically stable if  $\text{Re}\{\lambda_i(\underline{A})\} < 0$

for all  $i = 1, \dots, n$ .

Cannot conclude global asymptotic stability using this approach.

## Lyapunov's Direct (Second) Method (24.3)

Consider Euler's Equation, where derivative control has been implemented to de-tumble the spacecraft:

$$\underline{I}_b^B \dot{\underline{\omega}}_b^{ba} + \underline{\omega}_b^{ba} \times \underline{I}_b^B \underline{\omega}_b^{ba} = \underline{\tau}_b^{B,c}$$

$$\underline{\tau}_b^{B,c} = -K_d \underline{\omega}_b^{ba}, \quad K_d > 0$$

For simplicity, drop subscripts and superscripts:

$$\underline{I} \dot{\underline{\omega}} + \underline{\omega} \times \underline{I} \underline{\omega} = -K_d \underline{\omega} \quad \text{Recall } \underline{\omega} = \underline{0} \text{ is equil. pt. of Euler's Eq.}$$

Define kinetic energy:  $T = \frac{1}{2} \underline{\omega}^T \underline{I} \underline{\omega} \geq 0$

Also notice that  $T(\underline{\omega} = \underline{0}) = 0$ ,  $T \rightarrow \infty$  as  $\|\underline{\omega}\| \rightarrow \infty$

Take derivative

$$\begin{aligned} \dot{T} &= \frac{1}{2} (\dot{\underline{\omega}}^T \underline{I} \underline{\omega} + \underline{\omega}^T \underline{I} \dot{\underline{\omega}}) \\ &= \underline{\omega}^T \underline{I} \dot{\underline{\omega}} \quad \downarrow \text{sub in EoM} \end{aligned}$$

$$= \underline{\omega}^T (-K_d \underline{\omega} - \underline{\omega} \times \underline{I} \underline{\omega})$$

$$= -K_d \underline{\omega}^T \underline{\omega} - \underbrace{\underline{\omega}^T \underline{\omega} \times \underline{I} \underline{\omega}}_{=0}$$

$$\dot{T} = -K_d \underline{\omega}^T \underline{\omega} \leq 0, \quad \text{also } \dot{T} < 0 \text{ if } \underline{\omega} \neq \underline{0}$$

Can integrate to show

$$\int_0^t \dot{T} d\tau = - \int_0^t K_d \underline{\omega}^T \underline{\omega} d\tau$$

$$T(t) - T(0) = \underbrace{- K_d \int_0^t \underline{\omega}^T \underline{\omega} d\tau}_{\leq 0}$$

$T(t) \leq T(0) \rightarrow$  energy decreases over time

If  $\dot{T} \leq 0$ , energy of system is not "blowing up" and must be at least stable.

If  $\dot{T} < 0$ , energy of system is decreasing and must be asymptotically stable.

This is the idea behind Lyapunov's direct method.

Theorem: Consider  $\dot{\underline{x}} = \underline{f}(\underline{x})$  with equilibrium pt.  
 $\underline{\bar{x}} = \underline{0}$ . Let there exist function  $V(\underline{x})$ .

1)  $\underline{\bar{x}} = \underline{0}$  is Lyapunov stable if

i)  $V(\underline{0}) = 0$

ii)  $V(\underline{x}) > 0$  for all  $\underline{x} \neq \underline{0}$

iii)  $\dot{V}(\underline{x}) \leq 0$  for all  $\underline{x}$

2)  $\underline{\bar{x}} = \underline{0}$  is globally asymptotically stable if

i)  $V(\underline{0}) = 0$

ii)  $V(\underline{x}) > 0$  for all  $\underline{x} \neq \underline{0}$

iii)  $V(\underline{x}) \rightarrow \infty$  as  $\|\underline{x}\| \rightarrow \infty$

iv)  $\dot{V}(\underline{x}) < 0$  for all  $\underline{x} \neq \underline{0}$

$V(\underline{x})$  is called a Lyapunov function.

In previous example,  $T = \frac{1}{2} \underline{\omega}^T \underline{I} \underline{\omega}$  was a Lyapunov function that satisfied (i)-(iv) of 2).

Therefore  $\underline{\omega} = \underline{0}$  is globally asymptotically stable equilibrium pt. when D control is implemented (i.e.,  $\underline{\omega} \rightarrow \underline{0}$  as  $t \rightarrow \infty$ ).

## Nonlinear Attitude Control

Consider PD attitude control with the quaternion

$$\underline{\tau} = -K_p \underline{\varepsilon} - K_d \underline{\omega} \quad \left( \underline{\omega} \rightarrow 0, \underline{\varepsilon} \rightarrow 0 \text{ as } t \rightarrow \infty \right)$$

Recall Euler's Eqn. and quaternion attitude kinematics

$$\underline{I} \dot{\underline{\omega}} + \underline{\omega}^x \underline{I} \underline{\omega} = \underline{\tau} = -K_p \underline{\varepsilon} - K_d \underline{\omega}$$

$$\dot{\underline{\varepsilon}} = \frac{1}{2} (\eta \underline{1} + \underline{\varepsilon}^x) \underline{\omega}$$

$$\dot{\eta} = -\frac{1}{2} \underline{\varepsilon}^T \underline{\omega}$$

$$\underline{x} = \begin{bmatrix} \underline{\omega} \\ \underline{\varepsilon} \\ \eta - 1 \end{bmatrix}$$

Can show that  $\underline{\omega} = 0, \underline{\varepsilon} = 0, \eta = 1$  is an equilibrium pt. :  $\underline{\bar{x}} = \underline{0}$

$$\text{Define } V = \frac{1}{2} \underline{\omega}^T \underline{I} \underline{\omega} + K_p \left( \underline{\varepsilon}^T \underline{\varepsilon} + (\eta - 1)^2 \right)$$

$$V > 0 \text{ for all } \underline{x} \text{ except } \underline{\bar{x}} = \underline{0}$$

$$(\text{Also, } V \rightarrow \infty \text{ as } \|\underline{x}\| \rightarrow \infty)$$

$$\dot{V} = \underline{\omega}^T \underline{I} \dot{\underline{\omega}} + K_p \left( \underbrace{\dot{\underline{\varepsilon}}^T \underline{\varepsilon} + \underline{\varepsilon}^T \dot{\underline{\varepsilon}}}_{2 \underline{\varepsilon}^T \dot{\underline{\varepsilon}}} + 2(\eta - 1) \dot{\eta} \right)$$

$$= \underline{\omega}^T \underline{I} \dot{\underline{\omega}} + 2K_p \left( \underline{\varepsilon}^T \frac{1}{2} (\eta \underline{1} + \underline{\varepsilon}^x) \underline{\omega} + \frac{1}{2} (\eta - 1) (-\underline{\varepsilon}^T \underline{\omega}) \right)$$

$$= \underline{\omega}^T \left( -K_p \underline{\varepsilon} - K_d \underline{\omega} - \underline{\omega}^x \underline{I} \underline{\omega} \right) + K_p \left( \eta \underline{\varepsilon}^T \underline{\omega} + \underbrace{\underline{\varepsilon}^T \underline{\varepsilon}^x \underline{\omega}}_{=0} - \eta \underline{\varepsilon}^T \underline{\omega} + \underline{\varepsilon}^T \underline{\omega} \right)$$



$$\dot{V} = -K_p \cancel{\underline{\omega}^T \underline{\epsilon}} - K_d \underline{\omega}^T \underline{\omega} - \underbrace{\underline{\omega}^T \underline{\omega}^x \underline{I} \underline{\omega}}_{=0}$$

$$+ K_p \underbrace{\underline{\epsilon}^T \underline{\omega}}_{= \cancel{\underline{\omega}^T \underline{\epsilon}}}$$

$$\dot{V} = -K_d \underline{\omega}^T \underline{\omega} \leq 0$$

↳ Can conclude Lyapunov stability, but not asymptotic stability since  $\dot{V} \leq 0$ . We need one more trick (Theorem).

LaSalle's Theorem helps us prove asymptotic stability in situations like this, where  $\dot{V} \leq 0$  rather than  $\dot{V} < 0$ .

The idea is to check what "invariant set" or states are allowed when  $\dot{V} = 0$ . See (24.4) for more technical details.

Back to our example:

$$\dot{V} = 0 \text{ only if } \underline{\omega} = \underline{0} \Rightarrow \underline{\dot{\omega}} = \underline{0}$$

Sub this into Euler's Eq.

$$\cancel{\underline{I} \underline{0}} + \cancel{\underline{0}^x \underline{I} \underline{0}} = -K_p \underline{\epsilon} - K_d \underline{0}$$

$$K_p \underline{\epsilon} = \underline{0}$$

Since  $K_p > 0$ ,  $\underline{\underline{\epsilon}} = 0$

From  $\underline{\underline{\epsilon}}^T \underline{\underline{\epsilon}} + \eta^2 = 1$ ,  $\underline{\underline{\epsilon}} = 0 \Rightarrow \eta^2 = 1$

$\eta^2 = 1 \Rightarrow \eta = \pm 1$  which both correspond to same attitude.

Therefore  $\dot{V} = 0$  only when  $\underline{\underline{X}} = \underline{\underline{\bar{X}}} = \underline{\underline{0}}$ , therefore we can conclude that  $\underline{\underline{\bar{X}}} = \underline{\underline{0}}$  is asymptotically stable (i.e.,  $\underline{\underline{\omega}} \rightarrow 0$ ,  $\underline{\underline{\epsilon}} \rightarrow 0$ ,  $\eta \rightarrow \pm 1$  as  $t \rightarrow \infty$ ).

We can also track a non-zero attitude with PD attitude control law:

$$\underline{\underline{\tau}} = -K_p \eta_{err} \underline{\underline{\epsilon}}_{err} - K_d \underline{\underline{\omega}},$$

where

$$\underline{\underline{q}}_{err} = \begin{bmatrix} \underline{\underline{\epsilon}}_{err} \\ \eta_{err} \end{bmatrix} = \begin{bmatrix} \eta_d \underline{\underline{1}} - \underline{\underline{\epsilon}}_d^x & -\underline{\underline{\epsilon}}_d \\ \underline{\underline{\epsilon}}_d^T & \eta_d \end{bmatrix} \begin{bmatrix} \underline{\underline{\epsilon}} \\ \eta \end{bmatrix}$$

$\underline{\underline{q}}_d = \begin{bmatrix} \underline{\underline{\epsilon}}_d \\ \eta_d \end{bmatrix}$  is desired quaternion attitude

Note that  $\underline{\underline{q}}_{err}$  is in fact a quaternion.

Can also implement PID tracking!

$$\underline{\tau} = -k_p \eta_{err} \underline{\xi}_{err} - k_d (\underline{\omega} - \underline{\omega}_d) \\ - k_i \int_0^t (\eta_{err} \underline{\xi}_{err} + k (\underline{\omega} - \underline{\omega}_d)) dt$$

where

$$k_i > 0, \quad k > 0.$$

Could also implement PD/PID attitude control

using DCM:

Recall  $(\underline{u}^x)^V = \underline{u}$

$(\cdot)^V$  is "uncross" operator

PD:  $\underline{\tau} = K_p (\underline{\zeta}_{bd} - \underline{\zeta}_{bd}^T)^V - K_d \underline{\omega}$

where  $\underline{\zeta}_{bd} = \underline{\zeta}_{ba} \underline{\zeta}_{da}^T$ ,  $\underline{\zeta}_{da}$  is desired attitude

$$\underline{I} \dot{\underline{\omega}} + \underline{\omega}^x \underline{I} \underline{\omega} = \underline{\tau} = K_p (\underline{\zeta}_{bd} - \underline{\zeta}_{bd}^T)^V - K_d \underline{\omega}$$

$$\dot{\underline{\zeta}}_{ba} = -\underline{\omega}^x \underline{\zeta}_{ba}$$

$$\dot{\underline{\zeta}}_{da} = 0 \text{ (assume } \underline{\zeta}_{da} \text{ is constant)}$$

$$\dot{\underline{\zeta}}_{bd} = \dot{\underline{\zeta}}_{ba} \underline{\zeta}_{da}^T + \underline{\zeta}_{ba} \dot{\underline{\zeta}}_{da}^T \xrightarrow{\underline{\omega}^x} 0$$

$$= -\underline{\omega}^x \underline{\zeta}_{ba} \underline{\zeta}_{da}^T$$

$$= -\underline{\omega}^x \underline{\zeta}_{bd}$$

Can show that  $\underline{\zeta}_{bd} = \underline{1}$ ,  $\underline{\omega} = \underline{0}$  is an equilibrium point.

$$\text{Let } V = \frac{1}{2} \underline{\omega}^T \underline{I} \underline{\omega} + \frac{1}{2} K_p \text{trace}(\underline{1} - \underline{\zeta}_{bd})$$

$$V > 0 \text{ for all } \underline{\omega} \neq 0, \underline{\zeta}_{bd} \neq \underline{1}$$

$$\text{since } \text{trace}(\underline{1} - \underline{\zeta}_{bd}) > 0$$

$$\dot{V} = \underline{\omega}^T \underline{I} \dot{\underline{\omega}} - \frac{1}{2} K_p \text{trace}(\dot{\underline{\zeta}}_{bd})$$

$$= \underline{\omega}^T \left( K_p (\underline{\zeta}_{bd} - \underline{\zeta}_{bd}^T)^V - K_d \underline{\omega} - \underline{\omega}^x \underline{I} \underline{\omega} \right)$$

$$+ K_p \frac{1}{2} \text{trace}(\underline{\omega}^x \underline{\zeta}_{bd})$$

$$= - \underline{\omega}^T (\underline{\zeta}_{bd} - \underline{\zeta}_{bd}^T)^V$$

$$= -K_d \underline{\omega}^T \underline{\omega} - \underbrace{\underline{\omega}^T \underline{\omega}^x \underline{I} \underline{\omega}}_{=0} + K_p \cancel{\underline{\omega}^T (\underline{\zeta}_{bd} - \underline{\zeta}_{bd}^T)^V}$$

$$= -K_d \underline{\omega}^T \underline{\omega} \leq 0 \quad - K_p \cancel{\underline{\omega}^T (\underline{\zeta}_{bd} - \underline{\zeta}_{bd}^T)^V}$$

LaSalle's Theorem:

$$\dot{V} = 0 \Rightarrow \underline{\omega} = 0 \Rightarrow \dot{\underline{\omega}} = 0$$

$$\underline{I} \underline{0} + \underline{0}^x \underline{I} \underline{0} = K_p (\underline{\zeta}_{bd} - \underline{\zeta}_{bd}^T)^V - K_d \underline{0}$$

$$K_p (\underline{\zeta}_{bd} - \underline{\zeta}_{bd}^T)^V = \underline{0}$$

$$\underline{\zeta}_{bd} - \underline{\zeta}_{bd}^T = \underline{0} \Rightarrow \underline{\zeta}_{bd} = \underline{\zeta}_{bd}^T$$

$$\underline{C}_{bd} \underline{C}_{bd} = \underline{1} \Rightarrow \underline{C}_{bd} = \pm \underline{1}$$

For  $\underline{C}_{bd}$  to be valid DCM,  $\underline{C}_{bd} = +\underline{1}$

Therefore equilibrium pt. is asymptotically stable

$\underline{\omega} \rightarrow 0$ ,  $\underline{C}_{bd} \rightarrow \underline{1}$  ( $\underline{C}_{ba} \rightarrow \underline{C}_{da}$ ) as  $t \rightarrow \infty$ .

Can also track non-zero angular velocity and implement PID attitude controller:

$$\underline{\tau} = K_p (\underline{C}_{bd} - \underline{C}_{bd}^T)^V + K_i \int_0^t [(\underline{C}_{bd} - \underline{C}_{bd}^T)^V - K(\underline{\omega} - \underline{\omega}_d)] dt + K_d (\underline{\omega} - \underline{\omega}_d)$$

Tougher to prove stability.

## Complementary Filter for Attitude Estimation

Recall that both attitude determination methods we discussed had disadvantages:

- Inertial Navigation: Unknown initial attitude and biased rate gyro measurement
- TRIAD: Only uses instantaneous measurements to determine attitude. No model.

We can combine both methods to obtain a better attitude estimate than either one individually.

Consider estimated attitude kinematics of the form:

$$\dot{\hat{q}} = \mathcal{L}_b^{ba}(\hat{q}) (\underline{\omega}_b^{ba, \text{meas}} + K_e \eta_{\text{err}} \underline{\xi}_{\text{err}})$$

where

$$\eta_{\text{err}} = \begin{bmatrix} \underline{\xi}_{\text{err}} \\ \eta_{\text{err}} \end{bmatrix} = \begin{bmatrix} (\hat{\gamma} \mathbf{1} - \hat{\underline{\xi}}^x) & -\hat{\underline{\xi}} \\ \hat{\underline{\xi}}^T & \hat{\gamma} \end{bmatrix} \begin{bmatrix} \underline{\xi} \\ \gamma \end{bmatrix}, K_e > 0$$

$\underbrace{\quad}_{\hat{q}}$ : true quaternion

We don't know the true value of  $q$  when calculating  $\eta_{\text{err}}$ , so use TRIAD or another method to determine  $q^{\text{meas}}$ .

Therefore

$$q_{err} \approx \begin{bmatrix} (\hat{q}^a \mathbb{I} - \hat{\Sigma}^x) & -\hat{\Sigma} \\ \hat{\Sigma}^T & \hat{q} \end{bmatrix} q^{meas}$$

Notice how  $q^{meas}$  is obtained from vector measurements (e.g., Sun sensor, star tracker, etc.),

$\underline{\omega}_b^{ba, meas}$  is from a rate gyro measurement, and

$\hat{q}$  is obtained by integrating a function of both of these types of measurement.

A lengthy proof using Lyapunov stability analysis can show that  $\hat{q} \rightarrow q$  as  $t \rightarrow \infty$  if sensors have no noise and rate gyro has no bias.

With sensor noise and bias, typically  $\hat{q}$  "approaches"  $q$  as  $t \rightarrow \infty$ , but  $\hat{q} \not\rightarrow q$  as  $t \rightarrow \infty$ .

The effect of a constant rate gyro bias can be removed by using

$$\dot{\hat{q}} = \underline{\Gamma}_b^{ba}(\hat{q}) (\underline{\omega}_b^{ba, meas} - \underline{\hat{b}} + K_e q_{err} \hat{\Sigma}_{err})$$

$$\dot{\underline{\hat{b}}} = -K_b q_{err} \hat{\Sigma}_{err}, \quad K_b > 0.$$



$\hat{\underline{b}}$  is an estimate of the bias and can be thought of as an integrator that cancels out the effect of the constant "measurement disturbance".

The reason this is called a "complementary filter" is because the vector and rate gyro measurements complement each other.

Vector measurements are typically accurate at low frequencies, but are noisy at high frequencies. A rate gyro measurement is typically inaccurate (biased) at low frequencies, but relatively accurate at high frequencies.

We can also implement a DCM-based Complementary Filter:

$$\dot{\underline{\zeta}}_{ea} = -(\underline{\omega}_b^{ba, meas} - K_e \underline{e})^{\times} \underline{\zeta}_{ea}$$

where

$$\underline{e} = +(\underline{\zeta}_{be} - \underline{\zeta}_{be}^T)^V, \quad \underline{\zeta}_{be} = \underline{\zeta}_{ba}^{meas} \underline{\zeta}_{ea}^T,$$

$K_e > 0$ , and  $\underline{\zeta}_{ba}^{meas}$  is obtained from TRIAD or another method.

Assume  $\underline{\omega} = \underline{\omega}_b^{ba}$  is a perfect rate gyro measurement and  $\underline{\zeta}_{ba} = \underline{\zeta}_{ba}^{meas}$  is a perfect estimate of  $\underline{\zeta}_{ba}$ . We can prove asymptotic convergence of our attitude estimate (i.e.,  $\underline{\zeta}_{ea} \rightarrow \underline{\zeta}_{ba}$  as  $t \rightarrow \infty$ ).

$$\text{First, } \underline{\zeta}_{be} = \underline{\zeta}_{ba} \underline{\zeta}_{ea}^T \quad \dot{\underline{\zeta}}_{ea} = -(\underline{\omega} - K_e \underline{e})^{\times} \underline{\zeta}_{ea}$$

$$\dot{\underline{\zeta}}_{be} = \dot{\underline{\zeta}}_{ba} \underline{\zeta}_{ea}^T + \underline{\zeta}_{ba} \dot{\underline{\zeta}}_{ea}^T \quad \dot{\underline{\zeta}}_{ba} = -\underline{\omega}^{\times} \underline{\zeta}_{ba}$$

$$= -\underline{\omega}^{\times} \underline{\zeta}_{ba} \underline{\zeta}_{ea}^T + \underline{\zeta}_{ba} \underline{\zeta}_{ea}^T (\underline{\omega} - K_e \underline{e})^{\times}$$

$\underline{\zeta}_{be} \qquad \underline{\zeta}_{be}$

$$= -\underline{\omega}^{\times} \underline{\zeta}_{be} + \underline{\zeta}_{be} \underline{\omega}^{\times} - K_e \underline{\zeta}_{be} \underline{e}^{\times}$$

Choose

$$V = \frac{1}{2} \text{trace} (\underline{1} - \underline{C}_{be}) \geq 0$$

$$\dot{V} = \frac{1}{2} \text{trace} (-\dot{\underline{C}}_{be})$$

$$= -\frac{1}{2} \text{trace} (\dot{\underline{C}}_{be})$$

$$= -\frac{1}{2} \text{trace} (-\underline{\omega}^x \underline{C}_{be} + \underline{C}_{be} \underline{\omega}^x - k_e \underline{C}_{be} \underline{e}^x)$$

The trace has the property that for  $\underline{A}, \underline{B} \in \mathbb{R}^{n \times n}$

$$\text{trace} (\underline{A} \underline{B}) = \text{trace} (\underline{B} \underline{A})$$

So,

$$\dot{V} = -\frac{1}{2} \text{trace} (-\cancel{\underline{\omega}^x} \underline{C}_{be} + \cancel{\underline{\omega}^x} \underline{C}_{be} - k_e \underline{C}_{be} \underline{e}^x)$$

$$= -\frac{1}{2} k_e \text{trace} (\underline{C}_{be} \underline{e}^x)$$

Use property that  $-\frac{1}{2} \text{trace} (\underline{C}_{be} \underline{e}^x) = \underline{e}^T (\underline{C}_{be} - \underline{C}_{be}^T)^V$

$$\dot{V} = -k_e \underline{e}^T (\underline{C}_{be} - \underline{C}_{be}^T)^V$$

Sub in  $\underline{e} = + (\underline{C}_{be} - \underline{C}_{be}^T)^V$  to get

$$\dot{V} = -k_e [(\underline{C}_{be} - \underline{C}_{be}^T)^V]^T (\underline{C}_{be} - \underline{C}_{be}^T)^V$$

Notice that

$\dot{V} \leq 0$  and  $\dot{V} < 0$  as long as

$$\underline{\zeta}_{be} - \underline{\zeta}_{be}^T \neq 0 \iff \underline{\zeta}_{ba} = \pm 1$$

$\underline{\zeta}_{be} = -1$  is not possible, so  $\dot{V} < 0$  for all  $\underline{\zeta}_{be} \neq +1$ .

Therefore, from Lyapunov's Direct Method we can conclude that  $\underline{\zeta}_{be} = +1$  is an asymptotically stable equilibrium point. (i.e.,  $\underline{\zeta}_{ea} \rightarrow \underline{\zeta}_{ba}$  as  $t \rightarrow \infty$ ).

Can also account for constant bias.

$$\dot{\underline{\zeta}}_{ea} = -(\underline{\omega}_b^{b_a, \text{meas}} - \hat{\underline{b}} - k_e \underline{e})^x \underline{\zeta}_{ea}$$

$$\dot{\hat{\underline{b}}} = -k_b \underline{e}$$

where  $k_b > 0$ ,  $\underline{e} = (\underline{\zeta}_{be} - \underline{\zeta}_{be}^T)^V$ .