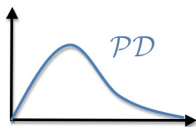


# MTM5101-Dynamical Systems and Chaos

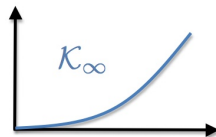
Gökhan Göksu, PhD

Week 10

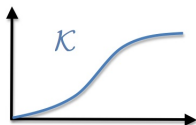
# Comparison Functions



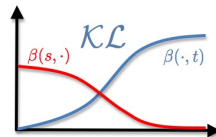
$$\begin{cases} \alpha \text{ continuous} \\ \alpha(0) = 0 \\ \alpha(s) > 0, \forall s > 0 \end{cases}$$



$$\begin{cases} \alpha \in \mathcal{K} \\ \lim_{s \rightarrow \infty} \alpha(s) = \infty \end{cases}$$



$$\begin{cases} \alpha \in \mathcal{PD} \\ \alpha \text{ nondecreasing} \end{cases}$$



$$\begin{cases} \beta(\cdot, t) \in \mathcal{K}, \forall t \geq 0 \\ \beta(s, \cdot) \text{ nonincreasing}, \forall s \geq 0 \\ \lim_{t \rightarrow \infty} \beta(s, t) = 0, \forall s \geq 0 \end{cases}$$

## Example

- $\alpha(s) = \frac{1}{1+s^c}$ , for any  $c > 0$
- $\alpha(s) = \frac{s^c}{1+s^c}$ , for any  $c > 0$
- $\alpha(s) = \tan^{-1}(s)$
- $\alpha(s) = \text{sat}(s) = \begin{cases} s, & \text{if } |s| \leq 1 \\ \text{sgn}(s), & \text{if } |s| > 1 \end{cases}$
- $\alpha(s) = \text{sat}(s; a, b) = a + \frac{2(b-a)}{\pi} \tan^{-1}(s)$
- $\alpha(s) = s^c$ , for any  $c > 0$
- $\alpha(s) = \min\{s, s^2\}$
- $\beta(s, r) = \frac{s}{krs+1}$
- $\beta(s, r) = s^c e^{-r}$

## Lemma (4.3 in [Khalil, 2002])

Let  $V : D \rightarrow \mathbb{R}$  be a continuous positive definite function (may not be  $\mathcal{PD}$ !) defined on  $D \subset \mathbb{R}^n$  that contains the origin. Let  $B_r[0] \subset D$  for some  $r > 0$ . Then, there exist  $\alpha_1, \alpha_2 \in \mathcal{K}$  defined on  $[0, r]$  such that

$$\alpha_1(|x|) \leq V(x) \leq \alpha_2(|x|)$$

for all  $x \in B_r[0]$ . If  $D = \mathbb{R}^n$ , the functions  $\alpha_1$  and  $\alpha_2$  will be defined on  $[0, \infty)$  and the foregoing inequality will hold for all  $x \in \mathbb{R}^n$ . Moreover, if  $V(x)$  is radially unbounded, then  $\alpha_1, \alpha_2 \in \mathcal{K}_\infty$ .

## Example

$$\bullet \quad V(x) = x^\top P x \implies \lambda_{\min}(P)|x|^2 \leq x^\top P x \leq \lambda_{\max}(P)|x|^2$$

- Given  $x \in \mathbb{R}^n$ ,  $|x|$  denotes its Euclidean norm.

# Equivalent Representation of GAS

For a system with no inputs  $\dot{x} = f(x)$ , there is a well-known notion of global asymptotic stability (for short from now on, GAS, or "0-GAS" when referring to the system with no-inputs  $\dot{x} = f(x, 0)$  associated to a given system with inputs  $\dot{x} = f(x, u)$  due to Lyapunov, and usually defined in " $\epsilon$ - $\delta$ " terms. It is easy to show that the standard definition of GAS (0-GAS) in previous lecture is in fact equivalent to the existence of  $\beta \in \mathcal{KL}$  satisfying the following, along the solutions of  $\dot{x} = f(x)$  ( $\dot{x} = f(x, 0)$ )

$$|x(t, x_0)| \leq \beta(|x_0|, t), \quad \forall x_0 \in \mathbb{R}^n, \forall t \geq 0.$$

Observe that, since  $\beta$  decreases on  $t$ , we have, in particular:

$$|x(t, x_0)| \leq \beta(|x_0|, 0), \quad \forall x_0 \in \mathbb{R}^n, \forall t \geq 0.$$

which provides the stability part of the GAS definition while

$$|x(t, x_0)| \leq \beta(|x_0|, t) \xrightarrow{t \rightarrow \infty} 0, \quad \forall x_0 \in \mathbb{R}^n,$$

which is the attractivity (convergence to the equilibrium point) part of the GAS definition.

**Note:** From now on, unless written explicitly, the solutions  $x(t, x_0)$  or  $x(t, x_0, u)$  for  $\dot{x} = f(x)$  and  $\dot{x} = f(x, u)$ , respectively, will be written in short as  $x(t)$  to avoid cumbersome notation!

## Theorem (4.8 in [Khalil, 2002])

*Let  $x = 0$  be an equilibrium point for  $\dot{x} = f(x)$  and  $D \subset \mathbb{R}^n$  be a domain containing the origin. Let  $V : D \rightarrow \mathbb{R}$  be a continuously differentiable function such that*

$$W_1(x) \leq V(x) \leq W_2(x)$$

$$\frac{\partial V}{\partial x} f(x) \leq 0$$

*for all  $t \geq 0$  and  $x \in D$ , where  $W_1$  and  $W_2$  are continuous positive definite functions on  $D$ . Then,  $x = 0$  is stable.*

## Theorem (4.9 in [Khalil, 2002])

Let  $x = 0$  be an equilibrium point for  $\dot{x} = f(x)$  and  $D \subset \mathbb{R}^n$  be a domain containing the origin. Let  $V : D \rightarrow \mathbb{R}$  be a continuously differentiable function such that

$$W_1(x) \leq V(x) \leq W_2(x)$$

$$\frac{\partial V}{\partial x} f(x) \leq -W_3(x)$$

for all  $t \geq 0$  and  $x \in D$ , where  $W_1$ ,  $W_2$  and  $W_3$  are continuous positive definite functions on  $D$ . Then,  $x = 0$  is **asymptotically** stable. Moreover, if  $r$  and  $c$  are chosen such that  $B_r[0] = \{x \in D \mid |x| \leq r\}$  and  $c < \min_{|x|=r} W_1(x)$ , then every trajectory starting in  $\{x \in B_r[0] \mid W_2(x) \leq c\}$  satisfies

$$|x(t)| \leq \beta(|x(0)|, t), \quad \forall t \geq 0$$

for some  $\beta \in \mathcal{KL}$ .

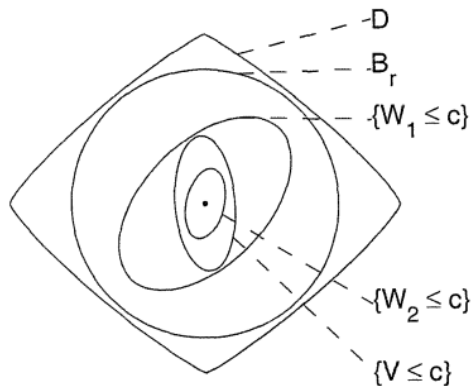


Figure: Geometric representation of sets in Theorem 4.9.



# Equivalent Lyapunov Theorem for GAS

Theorem (4.9 in [Khalil, 2002])

Let  $x = 0$  be an equilibrium point for  $\dot{x} = f(x)$ . Let  $V : \mathbb{R}^n \rightarrow \mathbb{R}$  ( $D = \mathbb{R}^n!$ ) be a continuously differentiable function such that

$$\alpha_1(|x|) \leq V(x) \leq \alpha_2(|x|)$$
$$\frac{\partial V}{\partial x} f(x) \leq -W_3(x)$$

for all  $t \geq 0$  and  $x \in \mathbb{R}^n$ , where  $\alpha_1, \alpha_2 \in \mathcal{K}_\infty$  and  $W_3$  is continuous positive definite function on  $\mathbb{R}^n$ . Then,  $x = 0$  is **GAS**.

Let us remember the Lyapunov theorem for ES/GES shown last week:

Theorem (4.10 in [Khalil, 2002])

Let  $x = 0$  be an equilibrium point for  $\dot{x} = f(x)$ . Let  $V : D \rightarrow \mathbb{R}$  be a continuously differentiable function such that

$$k_1|x|^a \leq V(x) \leq k_2|x|^a$$
$$\frac{\partial V}{\partial x} f(x) \leq -k_3|x|^a$$

for all  $t \geq 0$  and  $x \in D$ , where  $k_1, k_2, k_3$  and  $a$  are positive constants. Then,  $x = 0$  is **ES**. If  $D = \mathbb{R}^n$ , then  $x = 0$  is **GES**.

- Car trailer system

- Video:

- <https://www.youtube.com/watch?v=4jk9H5AB4lM>

- Aircraft

- Video:

- <https://www.youtube.com/watch?v=4UfmsqtTGa0>

- Car active suspension system

- Video:

- <https://www.youtube.com/watch?v=kRt7H0k8A4k>

- Building

- Video:

- <https://www.youtube.com/shorts/rJ72LruGgyU>

# Nonlinear Systems: 0-GAS $\nRightarrow$ Good Behavior wrt Inputs

For linear systems  $\dot{x} = Ax + Bu$ :

- $A \in \mathbb{R}^{n \times n}$ ,  $B \in \mathbb{R}^{n \times m}$
- If  $A$  is a Hurwitz matrix ( $\text{Re}(\lambda_i(A)) < 0$  for all  $i = 1, \dots, n$ ), then the linear system is 0-GAS.
- Such a 0-GAS linear system automatically satisfies all reasonable “input-to-state stability” properties [Sontag, 1990]<sup>1</sup>:
  - Bounded inputs  $\Rightarrow$  bounded state (BIBS) trajectories
  - Converging inputs  $\Rightarrow$  converging state (CICS) trajectories

This is generally not the case for nonlinear systems  $\dot{x} = f(x, u)$ !

## Example

Consider the scalar system ( $n = 1$ ) with a single input ( $m = 1$ )  
 $\dot{x} = -x + (x^2 + 1)u$ :

- The system is clearly 0-GAS, since it reduces to  $\dot{x} = -x$  when  $u \equiv 0$ .
- However, for  $u = (2t + 2)^{-1/2}$  and  $x_0 = \sqrt{2}$ , the system produces unbounded and even diverging state trajectory  $x(t) = (2t + 2)^{1/2}$ !

<sup>1</sup>Mathematical Control Theory: Deterministic Finite Dimensional Systems

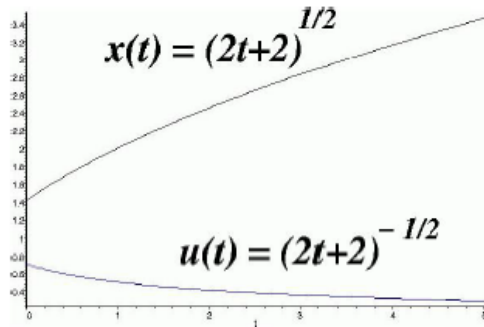


Figure: Diverging state for converging input.

# Estimates (Gains) for Linear/Nonlinear Systems

Recall the solution of the linear system  $\dot{x} = Ax + Bu$  can be written as:

$$x(t) = e^{At}x(0) + \int_0^t e^{A(t-\tau)}Bu(\tau)d\tau$$

If  $A$  is Hurwitz, there exists some  $k, \lambda > 0$  such that  $\|e^{At}\| \leq ke^{-\lambda t}$  which, in turn, gives the following state estimate

$$\begin{aligned}|x(t)| &\leq k|x(0)|e^{-\lambda t} + \int_0^t ke^{-\lambda(t-\tau)}\|B\||u(\tau)|d\tau \\&\leq k|x(0)|e^{-\lambda t} + k\|B\| \sup_{\tau \in [0,t]} |u(\tau)| e^{-\lambda t} \int_0^t e^{\lambda\tau} d\tau \\&= k|x(0)|e^{-\lambda t} + k\|B\| \sup_{\tau \in [0,t]} |u(\tau)| e^{-\lambda t} \left( \frac{e^{\lambda t} - 1}{\lambda} \right) \\&\leq k|x(0)|e^{-\lambda t} + \frac{k\|B\|}{\lambda} \sup_{\tau \in [0,t]} |u(\tau)| \left( 1 - e^{-\lambda t} \right) \\&\leq \bar{k}|x(0)|e^{-\lambda t} + \bar{k} \sup_{\tau \in [0,t]} |u(\tau)|\end{aligned}$$

where  $\bar{k} = k \cdot \max\{1, \frac{\|B\|}{\lambda}\}$

# Estimates (Gains) for Linear/Nonlinear Systems

Motivated with this estimation, for linear systems, three most typical ways of defining “input-to-state stability” in terms of operators  $\{L^2, L^\infty\} \rightarrow \{L^2, L^\infty\}$  are as follows:

- “ $L^\infty \rightarrow L^\infty$ ”:  $c|x(t)| \leq |x_0|e^{-\lambda t} + \sup_{\tau \in [0,t]} |u(\tau)|$
- “ $L^2 \rightarrow L^\infty$ ”:  $c|x(t)| \leq |x_0|e^{-\lambda t} + \int_0^t |u(\tau)|^2 d\tau$
- “ $L^2 \rightarrow L^2$ ”:  $c \int_0^t |x(\tau)|^2 d\tau \leq |x_0|^2 + \int_0^t |u(\tau)|^2 d\tau$

The missing case “ $L^\infty \rightarrow L^2$ ” is less interesting, being too restrictive, for practical reasons! Concerning the nonlinear system  $\dot{x} = f(x, u)$ , in general, under “some” nonlinear coordinate change (see [Sontag, 2004]), we arrive to the following three concepts (or “estimates”) for nonlinear systems:

- “ $L^\infty \rightarrow L^\infty$ ”:  $\alpha(|x(t)|) \leq \beta(|x_0|, t) + \sup_{\tau \in [0,t]} \gamma(|u(\tau)|)$
- “ $L^2 \rightarrow L^\infty$ ”:  $\alpha(|x(t)|) \leq \beta(|x_0|, t) + \int_0^t \gamma(|u(\tau)|) d\tau$
- “ $L^2 \rightarrow L^2$ ”:  $\int_0^t \alpha(|x(\tau)|) d\tau \leq \alpha_0(|x_0|) + \int_0^t \gamma(|u(\tau)|) d\tau$

Here, the functions (which measure the impacts of the state or input) are  $\alpha, \alpha_0, \gamma \in \mathcal{K}_\infty$  and  $\beta \in \mathcal{KL}$ . The “ $L^\infty \rightarrow L^\infty$ ” (and “ $L^2 \rightarrow L^2$ ” as well) estimate leads us to the first concept that of *input-to-state stability (ISS)* whereas “ $L^2 \rightarrow L^\infty$ ” estimate leads us to the second concept that of *integral input-to-state stability (iISS)*.

## Definition: Input-to-State Stability (ISS) [Sontag, IEEE TAC, 1989]

The system  $\dot{x} = f(x, u)$  is **ISS** if there exist  $\beta \in \mathcal{KL}$  and  $\nu \in \mathcal{K}_\infty$  such that, for all  $x_0 \in \mathbb{R}^n$  and all  $u \in \mathcal{U}$ ,

$$|x(t; x_0, u)| \leq \beta(|x_0|, t) + \nu(\|u\|), \quad \forall t \geq 0.$$

- Vanishing transients “proportional” to initial state’s norm
- Steady-state error “proportional” to input **amplitude**.

## Definition: Integral Input-to-State Stability (iISS) [Sontag, SCL, 1998]

The system  $\dot{x} = f(x, u)$  is **iISS** if there exist  $\beta \in \mathcal{KL}$  and  $\nu_1, \nu_2 \in \mathcal{K}_\infty$  such that, for all  $x_0 \in \mathbb{R}^n$  and all  $u \in \mathcal{U}$ ,

$$|x(t; x_0, u)| \leq \beta(|x_0|, t) + \nu_1 \left( \int_0^t \nu_2(|u(s)|) ds \right), \quad \forall t \geq 0.$$

- Measures the impact of input **energy**.

# ISS and iISS Notions: Strengths and Weaknesses

ISS and iISS: Central tools in nonlinear analysis and control:

- **Theoretical contributions** to: output feedback, optimal control, hybrid systems, predictive control, chaotic systems. . .
- **Applications** in: robotics, production lines, transportation, bio-chemical networks, control under communication constraints, neuroscience, . . .

ISS	iISS
$\dot{x} = f(x, 0)$ is GAS	$\dot{x} = f(x, 0)$ is GAS
Bounded input $\Rightarrow$ Bounded state	Bounded <b>energy</b> input $\Rightarrow$ Bounded, converging state
Converging input $\Rightarrow$ Converging state	Converging input $\nRightarrow$ Converging state
Cascade: ISS + ISS $\Rightarrow$ ISS	Cascade: iISS + iISS $\nRightarrow$ iISS

In practice, some systems do exhibit robustness for inputs under a certain threshold, but diverge for larger ones.

**Strong iISS:** halfway between ISS and iISS.



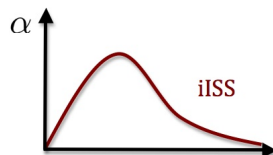
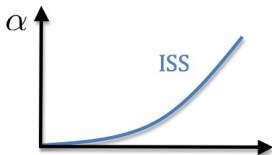
# ISS and iISS Notions: Lyapunov Characterizations

- Part of the success of ISS and iISS is due to their **Lyapunov characterizations**
- Lyapunov function candidate (LFC):
  - $V : \mathbb{R}^n \rightarrow \mathbb{R}_{\geq 0}$  continuously differentiable
  - $V(0) = 0$  and  $V(x) > 0$  for all  $x \neq 0$
  - $V(x) \rightarrow \infty$  whenever  $|x| \rightarrow \infty$ .

**Theorem: ISS and iISS Characterization [Sontag, Wang, SCL, 1995] & [Angeli et al., IEEE TAC, 2000]**

The system  $\dot{x} = f(x, u)$  is **ISS** (resp. **iISS**) if and only if there exist a LFC  $V$ ,  $\gamma \in \mathcal{K}_{\infty}$ , and  $\alpha \in \mathcal{K}_{\infty}$  (resp.  $\alpha \in \mathcal{PD}$ ) such that, for all  $x \in \mathbb{R}^n$  and all  $u \in \mathbb{R}^m$

$$\frac{\partial V}{\partial x} f(x, u) \leq -\alpha(|x|) + \gamma(|u|). \quad (\text{D-}\mathcal{K}_{\infty}/\mathcal{PD})$$



# ISS Characterization in Implication Form

Theorem: ISS Characterization in Implication Form [Sontag, Wang, SCL, 1995]

The system  $\dot{x} = f(x, u)$  is ISS if and only if there exist a LFC  $V$ ,  $\chi \in \mathcal{K}$ , and  $\tilde{\alpha} \in \mathcal{K}$  such that for any  $x \in \mathbb{R}^n$  and any  $u \in \mathbb{R}^m$

$$|x| \geq \chi(|u|) \implies \frac{\partial V}{\partial x} f(x, u) \leq -\tilde{\alpha}(|x|) \quad (\text{D-IF})$$

## Remark

Clearly,  $(\text{D-}\mathcal{K}_\infty)$  implies  $(\text{D-IF})$ . Assume now that  $(\text{D-IF})$  holds with some  $\tilde{\alpha} \in \mathcal{K}$  and  $\chi \in \mathcal{K}$ . Without loss of generality, one can assume that  $\tilde{\alpha} \in \mathcal{K}_\infty$  (see [Lin, Sontag, Wang, SCL, 1995, Remark 4.1]). Let

$$\gamma(r) = \max\{0, \hat{\gamma}(r)\}$$

where

$$\hat{\gamma}(r) = \max \left\{ \frac{\partial V}{\partial x} f(x, u) + \tilde{\alpha}(\chi(|u|)) : |u| \leq r, |x| \leq \chi(r) \right\}.$$

Then  $\gamma \in \mathcal{C}$ ,  $\gamma(0) = 0$  and, therefore,  $\gamma \in \mathcal{K}_\infty$  by definition.  $(\text{D-}\mathcal{K}_\infty)$  holds because  $\gamma(r) \geq \sup_{|u|=r} \frac{\partial V}{\partial x} f(x, u) + \tilde{\alpha}(|x|)$  (consider the two separate cases  $|x| \geq \chi(|u|)$  and  $|x| \leq \chi(|u|)$ ).



# Halfway Between ISS and iISS: Strong iISS Property

Definition: Strong iISS [Chaillet et. al., IEEE TAC, 2014]

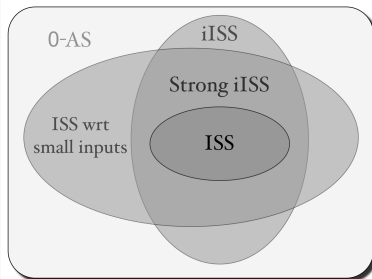
The system  $\dot{x} = f(x, u)$  is **Strongly iISS** if it is:

- iISS
- ISS with respect to small inputs

*i.e.*, if there exist  $\beta \in \mathcal{KL}$ ,  $\nu_1, \nu_2, \nu \in \mathcal{K}_\infty$  and **input threshold**  $R > 0$  such that, for all  $x_0 \in \mathbb{R}^n$  and all  $u \in \mathcal{U}$ ,

$$|x(t; x_0, u)| \leq \beta(|x_0|, t) + \nu_1 \left( \int_0^t \nu_2(|u(s)|) ds \right)$$

$$\|u\| \leq R \Rightarrow |x(t; x_0, u)| \leq \beta(|x_0|, t) + \nu(\|u\|).$$



- For all  $u \in \mathcal{U}$ , the solution exists at all times
- $\int_0^t \nu_2(|u(s)|) ds < \infty \Rightarrow$  bounded and converging state
- Converging input  $\Rightarrow$  converging state
- $\|u\| \leq R \Rightarrow$  bounded state.

# Halfway Between ISS and iISS: Strong iISS Property

Theorem:  $\mathcal{K}$  dissipation rate  $\Rightarrow$  Strong iISS [Chaillet et. al., IEEE TAC, 2014]

If there exists a LFC  $V : \mathbb{R}^n \rightarrow \mathbb{R}_{\geq 0}$  satisfying, for all  $x \in \mathbb{R}^n$  and all  $u \in \mathbb{R}^m$ ,

$$\frac{\partial V}{\partial x} f(x, u) \leq -\alpha(|x|) + \gamma(|u|).$$

where  $\alpha \in \mathcal{K}$  and  $\gamma \in \mathcal{K}_{\infty}$ , then the system  $\dot{x} = f(x, u)$  is **Strongly iISS** with input threshold  $R = \gamma^{-1} \circ \alpha(\infty)$ .

Equivalently, we can state the following:

Corollary: Non-vanishing dissipation rate  $\Rightarrow$  Strong iISS [Chaillet et. al., IEEE TAC, 2014]

If there exists a LFC  $V : \mathbb{R}^n \rightarrow \mathbb{R}_{\geq 0}$  satisfying, for all  $x \in \mathbb{R}^n$  and all  $u \in \mathbb{R}^m$ ,

$$\frac{\partial V}{\partial x} f(x, u) \leq -W(x) + \gamma(|u|).$$

where  $\gamma \in \mathcal{K}_{\infty}$  and  $W$  is continuous positive definite satisfying

$W_{\infty} := \liminf_{|x| \rightarrow \infty} W(x) > 0$ , then the system  $\dot{x} = f(x, u)$  is **Strongly iISS** with input threshold  $R = \gamma^{-1}(W_{\infty})$ .

However, the converse does not hold:

Counter-example: Strong iISS  $\nRightarrow$   $\mathcal{K}$  dissipation rate [Chaillet et. al., IEEE TAC, 2014]

The scalar system

$$\dot{x} = -\frac{x}{1+x^2} \left[ 1 - |x|(u^2 - |u|) \right],$$

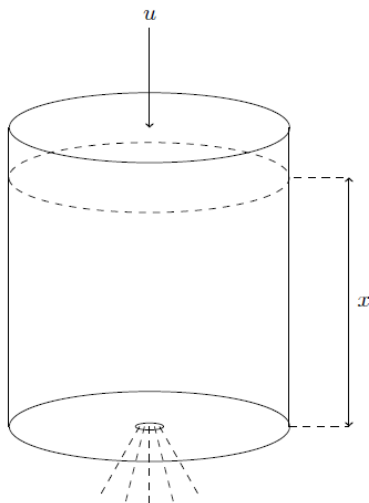
is Strongly iISS. However, for all  $\alpha \in \mathcal{K}$  and  $\gamma \in \mathcal{K}_\infty$  no differentiable function  $V : \mathbb{R} \rightarrow \mathbb{R}_{\geq 0}$  satisfies

$$\frac{\partial V}{\partial x}(x)f(x, u) \leq -\alpha(|x|) + \gamma(|u|).$$

- iISS:  $V_1(x) = \frac{1}{2} \ln(1+x^2)$  gives  $\dot{V}_1 \leq -x^2/(1+x^2)^2 + u^2 + |u|$
- ISS wrt  $|u| < 1$ :  $V_2(x) = x^4/4$  gives  $\dot{V}_2 \leq -x^4/(1+x^2)$ .

# ISS, iISS and Strong iISS Example

Consider the tank with a flat bottom and not necessarily constant cross-section [Daskovski, IFAC POL, 2019].



# ISS, iISS and Strong iISS Example

By Toricelli's law, the level  $x$  of the liquid changes with time due to the inflow and outflow can be described by the following differential equation:

$$\dot{x} = -\frac{a(x)\mu\sqrt{2gx}}{A(x)} + \frac{u}{A(x)}$$

where

$A : [0, \infty) \rightarrow (0, \infty)$  is the cross-section area of the tank at the height  $x$

$a : [0, \infty) \rightarrow [0, \infty)$  is the area of the hole, that in general may also depend on  $x$

$u$  is the rate of inflow to the tank

Let us consider the following three cases:

- Suppose that  $a(x) = a = (\mu\sqrt{2g})^{-1}$  and  $A(x) = 1 + \sqrt[4]{x}$ . The ISS property can be verified by considering  $V(x) = |x| = x$ . For this  $V$ , we have

$$\dot{V} = -\frac{\sqrt{x}}{1 + \sqrt[4]{x}} + \frac{u}{1 + \sqrt[4]{x}}$$

Now, observe that we have

$$|x| \geq 4u^2 \implies \dot{V} \leq -\frac{\sqrt{x}}{2(1 + \sqrt[4]{x})}$$

and since the function  $\tilde{\alpha}(s) = \frac{\sqrt{s}}{2(1 + \sqrt[4]{s})}$  and  $\chi(s) = 4s^2$  are two class  $\mathcal{K}_\infty$  functions, we can conclude that the system is ISS.

Let us consider the following three cases (continued):

- Suppose that  $a(x) = \frac{1}{1+x}$  and  $A(x) = A = \mu\sqrt{2g}$ . The iISS property can be verified by considering  $V(x) = |x| = x$ . For this  $V$ , we have

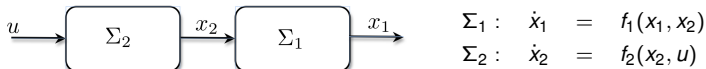
$$\dot{V} \leq -\frac{\sqrt{x}}{1+x} + \frac{u}{A}$$

Since the function  $\alpha(s) = \frac{\sqrt{s}}{1+s}$  is a class  $\mathcal{PD}$  function whereas  $\gamma(s) = \frac{s}{A}$  is a class  $\mathcal{K}_\infty$  function, we can conclude that the system is iISS.

- (Exercise) Show that the system is Strong iISS when  $a(x) = \frac{1}{\sqrt{1+x}}$  and  $A(x) = A = \mu\sqrt{2g}$ .



# Cascades of ISS or iISS Systems



- ISS is naturally preserved in cascade [Sontag, EJC, 1995]
- iISS is **not** preserved by cascade [Panteley, Loría, Automatica, 2001] & [Arcak et al., SICON, 2002].

## Theorem [Chaillet, Angeli, SCL, 2008]

Let  $V_1$  and  $V_2$  be two Lyapunov functional candidates. Assume that there exist  $\gamma_1, \gamma_2 \in \mathcal{K}$ , and  $\alpha_1, \alpha_2 \in \mathcal{PD}$  such that, for all  $(x_1, x_2) \in \mathbb{R}^{n_1} \times \mathbb{R}^{n_2}$  and all  $u \in \mathbb{R}^m$ ,

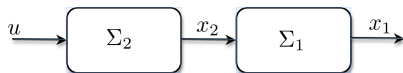
$$\frac{\partial V_1}{\partial x_1} f_1(x_1, x_2) \leq -\alpha_1(|x_1|) + \gamma_1(|x_2|)$$

$$\frac{\partial V_2}{\partial x_2} f_2(x_2, u) \leq -\alpha_2(|x_2|) + \gamma_2(|u|).$$

If  $\gamma_1(s) = \mathcal{O}_{s \rightarrow 0^+}(\alpha_2(s))$ , then the cascade is **iISS**.

- $q_2(s) = \mathcal{O}_{s \rightarrow 0^+}(q_1(s))$ : Given  $q_1, q_2 \in \mathcal{PD}$ , we say that  $q_1$  has greater growth than  $q_2$  around zero if  $\exists k \geq 0$  such that  $\limsup_{s \rightarrow 0^+} q_2(s)/q_1(s) \leq k$ .

# Cascades of Strong iISS Systems



$$\Sigma_1 : \dot{x}_1 = f_1(x_1, x_2)$$

$$\Sigma_2 : \dot{x}_2 = f_2(x_2, u)$$

**Theorem:** Strong iISS is preserved under cascade [Chaillet et. al., Automatica, 2014]

If the systems  $\dot{x}_1 = f_1(x_1, u_1)$  and  $\dot{x}_2 = f_2(x_2, u_2)$  are **Strongly iISS**, then the cascade (2) is **Strongly iISS**.

**Corollary:** iISS + Strong iISS  $\Rightarrow$  iISS [Chaillet et. al., Automatica, 2014]

If  $\dot{x}_1 = f_1(x_1, u_1)$  is **Strongly iISS** and  $\dot{x}_2 = f_2(x_2, u_2)$  is **iISS**, then (2) is **iISS**.

**Corollary:** GAS + Strong iISS  $\Rightarrow$  GAS [Chaillet et. al., Automatica, 2014]

If  $\dot{x}_1 = f_1(x_1, u_1)$  is **Strongly iISS** and  $\dot{x}_2 = f_2(x_2)$  is **GAS**, then

$$\begin{array}{rcl} \dot{x}_1 & = & f_1(x_1, x_2) \\ \dot{x}_2 & = & f_2(x_2) \end{array} \quad \text{is GAS.}$$

	ISS	Strong iISS	iISS
0-GAS	✓	✓	✓
Forward completeness $\forall u \in \mathcal{U}$	✓	✓	✓
Bounded input-Bounded state	✓	For $\ u\  < R$	☹
Converging input-Converging state	✓	✓	☹
Preservation under cascade	✓	✓	Growth rate
Lyapunov characterization	$\alpha \in \mathcal{K}_\infty$	Open question	$\alpha \in \mathcal{PD}$