Controls Notes

M516

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This document is an ongoing collection of symbols, theorems, tools, and terms I have found useful for studying control theory, available as PDF, HTML, and LaTeXsource code.

Variables and Symbols

x	• state vector (state space) (W) Type: $\mathbb{R}^n$
H	• Hamiltonian matrix • Hamiltonian (Hamiltonian mechanics) (W) type: $\mathbb{R}^n \to \mathbb{R}$ – Assuming discrete time linear system: $$H_k = L(x_k, u_k, k) + p_{k+1}^T f(x_k, u_k, k)$$
$\mathcal{L}$	• the Lagrangian type: $\mathbb{R}^n \to \mathbb{R}$
C	• C^1 = Continuously differentiable, i.e. the first derivative is continuous. • C^n = The n^{th} derivative is continuous. • $\mathbb{C}$: the set of all complex numbers $a + bi$ where a and b are real and $i = \sqrt{-1}$
$e_\#$	• The #th unit vector $$e_1 = \begin{pmatrix} 1 \\ 0 \\ 0 \\ \vdots \\ 0 \end{pmatrix}, \quad e_2 = \begin{pmatrix} 0 \\ 1 \\ 0 \\ \vdots \\ 0 \end{pmatrix}, \quad e_3 = \begin{pmatrix} 0 \\ 0 \\ 1 \\ \vdots \\ 0 \end{pmatrix}, \quad \ldots$$

∇	The del operator, which represents one of many long but similar operators on a vector field $v \in \mathbb{R}^n$. • ∇f: Gradient of a function $f : \mathbb{R}^n \to \mathbb{R}$, returning an n-dimensional vector. (W) This vector points in the direction of the greatest increase, and its magnitude is the slope. For example, a mountain climber could approximate the shape of a convex mountain as a function $f_{mountain}$ that computes the altitude given some latitude and longitude (assuming a very small mountain very far from the poles). In other words, $f_{mountain} : \mathbb{R}^2 \to \mathbb{R}$. The climber could know which direction to climb to summit the peak: it's the direction ∇f, and the grade or slope of the mountain is $\lvert \nabla f \rvert$ Note that if $n = 1$, ∇f is the standard derivative of f. Formally speaking: $$\nabla f = \sum_{i=1}^{n} \frac{\partial f}{\partial x_i} e_i$$ • $\nabla \cdot \vec{v}$: The divergence of a vector field $\vec{v}$ • $\nabla \times \vec{v}$: The curl of a vector field $\vec{v}$ • Δf: the Laplace operator on a function $f : \mathbb{R}^n \to \mathbb{R}$, equivalent to the divergence of the gradient of f, i.e. $$\delta f = \nabla^2 f = \nabla \cdot \nabla f$$
J	• Cost to go function type: $\mathbb{R}^n \to \mathbb{R}$
p	• Lagrange multiplier (W)
$\langle \mathrm{expr} \rangle$	• Lie bracket notation (W) $\langle a, b \rangle = b^T a$
$\lVert \mathrm{expr} \rVert$	• Vector norm (TODO) • Matrix norm (TODO) • Functional norm (TODO)

Named Theorems and Conditions

Poincaré-Bendixson theorem	• TODO

Small-gain Theorem

Given

- H_1: an Input-Output System with input e_1 and output y_1 that is finite-gain $\mathcal{L}_p$-stable
- H_2: an Input-Output System with input e_2 and output y_2 that is finite-gain $\mathcal{L}_p$-stable
- $y_1 = H_1 e_1$
- $y_2 = H_2 e_2$
- $e_1 = u_1 - y_2$
- $e_2 = u_2 - y_1$

By the definition of finite-gain $\mathcal{L}_p$-stable,

$$\|y_{1\tau}\|_{\mathcal{L}_p} \leq \gamma_1 \|e_{1\tau}\|_{\mathcal{L}_p} + \beta_1$$

(The $\mathcal{L}_p$ norm of the y_1 is truncated by τ, i.e. the system response is zero when $t > \tau$. This is less than or equal to The $\mathcal{L}_p$ norm of the e_1 truncated by $t < \tau$, multiplied by some gain value γ_1, plus some bias β_1)

As long as a system does not have a finite escape time, we can compute the $\mathcal{L}_p$ norm of the system.

Likewise,

$$\|y_{2\tau}\|_{\mathcal{L}_p} \leq \gamma_2 \|e_{2\tau}\|_{\mathcal{L}_p} + \beta_2$$

The Small-gain Theorem tells us,

$$\left\| \begin{matrix} y_{1\tau} \\ y_{2\tau} \end{matrix} \right\|_{\mathcal{L}_p} \leq \frac{1}{1-\gamma_1\gamma_2}\left(\|u_{1\tau}\|_{\mathcal{L}_p} + \gamma_2\|u_{2\tau}\|_{\mathcal{L}_p} + \gamma_2\beta_1 + \beta_2\right) = \gamma_3 \left(\text{some } \mathcal{L}_p\text{-stable system}\right) \quad (1)$$

Therefore, if γ_1 and γ_2 are less than one, the feedback connection is input/output stable (finite-gain $\mathcal{L}_p$-stable)

Terms

Lipschitz Continuity

W, UC Berkley

Lipschitz continuous functions are continuous and differentiable almost anywhere in a domain.

Given a domain D and a function $f : D \to \mathbb{R}, D \in \mathbb{R}^n$,
f is Lipschitz continuous if $\exists L > 0$ such that $|f(x) - f(y)| < L||(x-y)||\forall x, y \in D$

Hessian

W, Kahn Academy, Wolfram

- A $2n$ x $2n$ matrix of all 2nd order partial derivatives of some function $f : \mathbb{R}^n \to \mathbb{R}$
- The determinant of a Hessian matrix

definite

W

Warning: this definition does not appear to be common outside of controls

Given a real-valued, continuously differentiable function $V(x) : \mathbb{R} \to \mathbb{R}$
$V(x)$ can be classified as

- **(globally) positive semidefinite** if

$$V(x) \geq 0 \qquad \forall x \in \mathbb{R}$$

(v is greater than or equal to 0 regardless of x)

- **(globally) positive definite** if positive semidefinite AND

$$V(x) = 0 \iff x = 0$$

($V(x)$ is zero if and only if x is zero)

- **(globally) negative semidefinite** if

$$V(x) \leq 0 \qquad \forall x \in \mathbb{R}$$

(v is less than or equal to 0 regardless of x)

- **(globally) negative definite** if negative semidefinite AND

$$V(x) = 0 \iff x = 0$$

($V(x)$ is zero if and only if x is zero)

- **locally positive definite (l.p.d)** if

$$V(x) \geq 0 \qquad \forall x \in N$$

  where N is a small open neighborhood containing $\vec{0}$

  (v is greater than or equal to 0 regardless of x in some small open neighborhood N that contains the zero vector)

  AND

$$V(x) = 0 \iff x = 0$$

  ($V(x)$ is zero if and only if x is zero)

  Note that the criteria for a function to be locally positive definite are similar, but more relaxed than, those for globally positive definite functions.
- **positive definite on some domain** $D \in \mathbb{R}^n$ if
  we only care if the conditions for positive definite functions hold for all x in D.

Stability

- (Lyapunov) stability (TODO)
- Asymptotic stability (TODO)
- Exponential stability (TODO)
- Uniform stability (TODO)
- Global stability (TODO)
- L-stability (TODO)
- I/O L-stability (TODO)
- Small-signal I/O L-stability (TODO)
- Small-signal finite-gain L-stability (TODO)

Class K function

- (TODO)

Radially Unbounded function	• (TODO)
$\sup$ (supremum)	Like a maximum of a functions, but includes limits that aren't necessarily a part of the domain of the function. (TODO)
Hurwitz	• **Hurwitz (polynomial)**: A polynomial whose roots that are all in the left-half plane. (In other words, the real part of every root is strictly negative) • **Hurwitz (matrix)** (W): A square matrix whose characteristic polynomial is Hurwitz, meaning all eigenvalues are in the left-half plane. (In other words, the real part of every eigenvalue is strictly negative) • **Routh-Hurwitz stability criterion** (IEEE): TODO Any hyperbolic fixed point (or equilibrium point) of a continuous dynamical system is locally asymptotically stable if and only if the Jacobian of the dynamical system is Hurwitz stable at the fixed point. A system is stable if its control matrix is a Hurwitz matrix. The negative real components of the eigenvalues of the matrix represent negative feedback. Similarly, a system is inherently unstable if any of the eigenvalues have positive real components, representing positive feedback.
Zero-state observable	A time-invariant system of the form $$\begin{cases} \dot{x} = f(x,u) \\ y = h(x,u) \end{cases}$$ is zero-state observable if $$\begin{cases} y \equiv 0 \\ u \equiv 0 \end{cases} \implies x \equiv 0$$ In other words, when $u = 0$, any nonzero state behavior will be observed at the output ($y \neq 0$)
Invariant Sets	• **Invariant Set** A set of vectors M is invariant with respect to $\dot{x} = f(x)$ if $$x(0) \in M \implies x(t) \in M, \qquad \forall t \in \mathbb{R}$$ *(if a solution belongs to M at some time instant, then it belongs to M for all future and past time)* • **Positively Invariant Set** A set of vectors M is positively invariant with respect to $\dot{x} = f(x)$ if $$x(0) \in M \implies x(t) \in M, \qquad \forall t \geq 0$$ *(if a solution belongs to M at some time instant, then it belongs to M for all future time)*