Lyapunov's Linearization Method (cont.)

Proof (cont.):

Choose $\gamma < \dfrac{\lambda_{\min}(Q)}{2\|P\|}$ so that $\dot{V}$ is negative definite in a ball of radius $r(\gamma)$ around the origin, and appeal to Lyapunov's Stability Theorem (Lecture 8) to conclude (local) asymptotic stability.

- Theorem: The origin is asymptotically stable if $\Re\{\lambda_i(A)\} < 0$ for each eigenvalue, and unstable if $\Re\{\lambda_i(A)\} > 0$ for some eigenvalue.
- $\dot{V}(x) \leq -\lambda_{\min}(Q)|x|^2 + 2\|P\||x||g(x)|$
- $|x| \leq r(\gamma) \;\Rightarrow\; \dot{V}(x) \leq -\lambda_{\min}(Q)|x|^2 + 2\gamma\|P\||x|^2$

Region of Attraction

$$R_A = \{x : \phi(t,x) \to 0\}$$

"Quantifies" local asymptotic stability. Global asymptotic stability: $R_A = \mathbb{R}^n$.

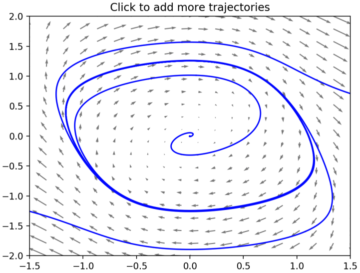
Proposition: If $x = 0$ is asymptotically stable, then its region of attraction is an open, connected, invariant set. Moreover, the boundary is formed by trajectories.

Region of Attraction

Example: van der Pol system in reverse time:

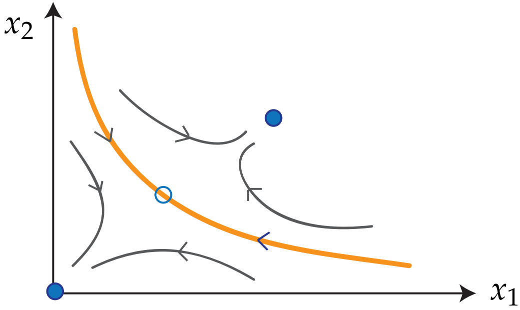
$$\dot{x}_1 = -x_2$$
$$\dot{x}_2 = x_1 - x_2 + x_2^3$$

The boundary is the (unstable) limit cycle. Trajectories starting within the limit cycle converge to the origin.



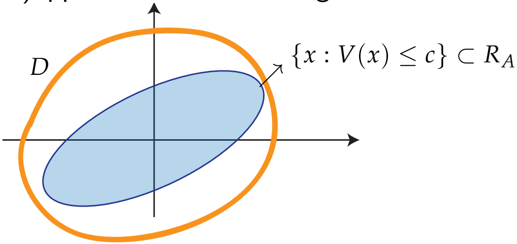
Example: bistable switch:

$$\dot{x}_1 = -ax_1 + x_2$$
$$\dot{x}_2 = \frac{x_1^2}{1+x_1^2} - bx_2$$



Estimating the Region of Attraction with a Lyapunov Function

Suppose $\dot{V}(x) < 0$ in $D - \{0\}$. The level sets of V inside D are invariant and trajectories starting in them converge to the origin. Therefore we can use the largest levet set of V that fits into D as an (under)approximation of the region of attraction.



This estimate depends on the choice of Lyapunov function. A simple (but often conservative) choice is: $V(x) = x^T P x$ where P is selected for the linearization (see p.1).

$$\dot{x} = f(t,x) \quad f(t,0) \equiv 0$$

To simplify the definitions of stability and asymptotic stability for the equilibrium $x = 0$, we first define a class of functions known as "comparison functions."

- Khalil (Sec. 4.5), Sastry (Sec. 5.2)

Comparison Functions

<u>Definition:</u> A continuous function $\alpha : [0,\infty) \to [0,\infty)$ is <u>class-$\mathcal{K}$</u> if it is zero at zero and strictly increasing. It is <u>class-$\mathcal{K}_\infty$</u> if, in addition, $\alpha(r) \to \infty$ as $r \to \infty$.

A continuous function $\beta : [0,\infty) \times [0,\infty) \to [0,\infty)$ is <u>class-$\mathcal{KL}$</u> if:

1. $\beta(\cdot, s)$ is class-$\mathcal{K}$ for every fixed s,
2. $\beta(r, \cdot)$ is decreasing and $\beta(r,s) \to 0$ as $s \to \infty$, for every fixed r.

<u>Example:</u> $\alpha(r) = \tan^{-1}(r)$ is class-$\mathcal{K}$, $\alpha(r) = r^c, c > 0$ is class-$\mathcal{K}_\infty$, $\beta(r,s) = r^c e^{-s}$ is class-$\mathcal{KL}$.

Comparison Functions

Proposition: If $V(\cdot)$ is positive definite, then we can find class-$\mathcal{K}$ functions $\alpha_1(\cdot)$ and $\alpha_2(\cdot)$ such that

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

If $V(\cdot)$ is radially unbounded, we can choose $\alpha_1(\cdot)$ to be class-$\mathcal{K}_\infty$.

Example: $\quad V(x) = x^T P x \quad P = P^T > 0$

$$\alpha_1(|x|) = \lambda_{\min}(P)|x|^2 \quad \alpha_2(|x|) = \lambda_{\max}(P)|x|^2.$$

Stability Definitions

Definition: $x = 0$ is stable if for every $\varepsilon > 0$ and t_0, there exists $\delta > 0$ such that

$$|x(t_0)| \leq \delta(t_0, \varepsilon) \implies |x(t)| \leq \varepsilon \quad \forall t \geq t_0.$$

If the same δ works for all t_0, *i.e.* $\delta = \delta(\varepsilon)$, then $x = 0$ is uniformly stable.

It is easier to define uniform stability and uniform asymptotic stability using comparison functions (next slide)

Stability Definitions

- $x = 0$ is uniformly stable if there exists a class-$\mathcal{K}$ function $\alpha(\cdot)$ and a constant $c > 0$ such that
$$|x(t)| \leq \alpha(|x(t_0)|)$$
for all $t \geq t_0$ and for every initial condition such that $|x(t_0)| \leq c$.
- uniformly asymptotically stable if there exists a class-$\mathcal{KL}$ $\beta(\cdot,\cdot)$ s.t.
$$|x(t)| \leq \beta(|x(t_0)|, t - t_0)$$
for all $t \geq t_0$ and for every initial condition such that $|x(t_0)| \leq c$.
- globally uniformly asymptotically stable if $c = \infty$.
- uniformly exponentially stable if $\beta(r,s) = kre^{-\lambda s}$ for some $k, \lambda > 0$:
$$|x(t)| \leq k|x(t_0)|e^{-\lambda(t-t_0)}$$
for all $t \geq t_0$ and for every initial condition such that $|x(t_0)| \leq c$.