TTK4150 Nonlinear Systems and Control

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Learning goals:

* A thorough knowledge of theory and methods for non-linear dynamical systems.
* Know how to find the invariant sets of nonlinear dynamical systems, and know how to analyze the system behavior around these sets.
* Know the methods Phase plane analysis, Lyapunov stability analysis, Input-to-state stability analysis, Input-Output stability analysis, Passivity analysis, Lyapunov-based control, Energy-based control, Cascaded control, Passivity-based control, Input-Output linearization, and Backstepping control design.

Contents

1 | SECOND-ORDER NONLINEAR TIME-INVARIANT SYSTEMS

We first consider the system

$$\dot{x}_1 = f_1(x_1, x_2)$$
$$\dot{x}_2 = f_2(x_1, x_2)$$

(1)

Phase-plane analysis: Determine the system behavior by constructing a phase portrait, i.e. plotting different IVP solutions in the phase space.
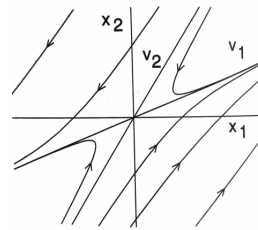
> **Local analysis:**
> * Linearize about x^*.
> * Find egeinvalues $\lambda(A)$.
> * Classify equilibrium points for $f(x^*) = 0$. If λ is real, them we either get a stable node ($\lambda_2 < \lambda_1 < 0$), unstable node ($0 < \lambda_2 < \lambda_1$) or a saddle point ($\lambda_2 < 0 < \lambda_1$). In the complex case $\lambda_{1,2} = \alpha \pm \beta i$, then we either get a center focus ($\alpha = 0$), a stable focus ($\alpha < 0$) or an unstable focus ($\alpha > 0$).
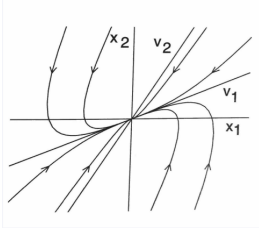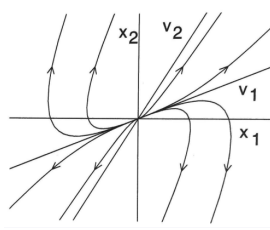
(a) Stable node   (b) Unstable node   (c) Saddle point
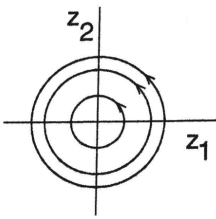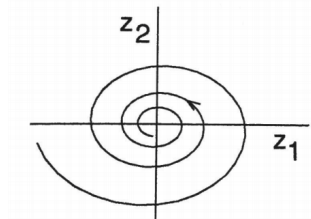
(a) Center focus   (b) Stable focus   (c) Unstable focus
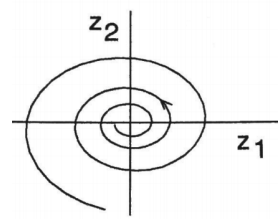
Topological equivalence: if the real part of the eigenvalues are nonzero, then the local phase-portrait corresponds to the phase portrait of the linearized system.

1.1 | Periodic orbits and limit cycles

Definition Periodic orbit: $\exists T > 0$ s.t. $x(t + T) = x(t) \quad \forall t \geq 0$.

Definition Limit cycle: non-trivial isolated periodic orbit.

> **Lemma 1** *Poincaré-Bendixson criterion:*
> *Let M be a closed bounded subset of the plane s.t.:*
> * *M contains no x^*, or it contains only one x^* with the property that the eigenvalues of the Jacobian matrix at x^* have positive real parts (unstable focus or unstable node).*
> * *Every trajectory starting in M stays in M $\forall t > t_0$.*
> *Then M contains a periodic orbit of the system.*

Lemma 2 *Bendixson negative criterion:*
If on a simply connected region D, $\frac{\partial f_1}{\partial x_1} + \frac{\partial f_2}{\partial x_2}$ is not identically zero and does not change sign, then the system has no periodic orbits lying entirely in D.

Corollary 3 *C is a periodic orbit $\implies \Sigma_i I = 1$ (sum of indeces of equilibrium points in C, where saddle points have index -1 and others have index 1)*

2 | FUNDAMENTAL PROPERTIES

Lipschitz: $\|f(t, x) - f(t, y)\| \leq L \|x - y\|$
Either locally Lipschitz on $\mathbb{D}$ (L varies), Lipschitz in $\mathbb{D}$ or globally Lipschitz.

Theorem 4 *Local existence and uniqueness:*
If
* *$f(t, x)$ is piecewise continuous in t,*
* *$f(t, x)$ is Lipschitz $\forall x, y \in B = \{x \in \mathbb{R}^n | \|x - x_0\| \leq r\} \forall t \in [t_0, t_1]$,*
Then there exists a unique solution of the IVP $x(t)$ on $t \in [t_0, t_0 + \delta]$.

3 | LYAPUNOV STABILITY

3.1 | Stability of equilibrium points

Asymptotic stabilization problem: Find $\gamma(t, e)$ s.t. $e = 0$ is an asymptotically stable equilibrium point.
Regulation vs. trajectory tracking.

Definition Stability: $x = 0$ is stable iff $\forall \varepsilon > 0 \quad \exists \delta(\varepsilon) > 0 \quad$ s.t. $\quad \|x(0)\| < \delta \implies \|x(t)\| < \varepsilon \quad \forall t \geq 0$

Definition Asymptotic stability: $x = 0$ is (locally) asymptotically stable iff it is stable, and
$\exists r > 0 \quad$ s.t. $\quad \|x(0)\| < r \implies \lim_{t \to \infty} x(t) = 0$

Definition Region of attraction: $B_r = \{x \in \mathbb{R}^n : \|x\| < r\}$. We denote R_A as the union of all the regions of attraction.

Definition Global asymptotic stability: $x = 0$ is GAS iff it is stable, and $\lim_{t \to \infty} x(t) = 0 \quad \forall x(0)$

Definition Exponential stability: $x = 0$ is exponentially stable iff
$\exists r, k, \lambda > 0$ s.t. $\|x(0)\| < r \implies \|x(t)\| \leq k \|x(0)\| e^{-\lambda t} \quad \forall t \geq 0$

Definition Global exponential stability: $x = 0$ is GES iff $\exists k, \lambda > 0$ s.t. $\forall x(0) \quad \|x(t)\| \leq k \|x(0)\| e^{-\lambda t} \quad \forall t \geq 0$

Remark It is useful to think in terms of stability + convergence to seperate the different stability properties.

3.2 | Lyapunov's indirect method

Theorem 5 *Lyapunov's indirect method:*

Let $x = 0$ be an equilibrium point for

$$\dot{x} = f(x), \quad f : \mathbb{D} \subset \mathbb{R}^n \to \mathbb{R}^n \quad is \quad C^1 \tag{2}$$

1. *Linearize about $x = 0$, $\dot{x} = Ax$, where $A = \frac{\partial f}{\partial x}\big|_{x=0}$.*

2. *Find the eigenvalues $\lambda_1(A), \ldots, \lambda_n(A)$.*

3. *Categorize the eigenvalues:*

* $\forall i \quad \mathrm{Re}(\lambda_i) < 0 \Rightarrow$ *asymptotically(exponentially) stable*

* $\exists i \quad \mathrm{Re}(\lambda_i) > 0 \Rightarrow$ *unstable*

* $\forall i \quad \mathrm{Re}(\lambda_i) \leq 0 \Rightarrow$ *inconclusive*

While Lyapunov's indirect method is simple to use, the results are only local and often inconclusive. Let's see if we can do better ey?

3.3 | Lyapunov's direct method

Definition Lyapunov function:

V is a Lyapunov function for $x = 0$ iff

* V is C^1

* $V(0) = 0, \quad V(x) > 0 \quad \text{in} \quad \mathbb{D}\backslash\{0\}$

* $\dot{V}(0) = 0, \quad \dot{V}(x) \leq 0 \quad \text{in} \quad \mathbb{D}\backslash\{0\}$

If $\dot{V}(x) < 0 \quad \text{in} \quad \mathbb{D}\backslash\{0\}$ then V is a strict Lyapunov function for $x = 0$.

Theorem 6 *Lyapunov's stability theorem:*

* *If $\exists V(x)$ for $x = 0$, then $x = 0$ is stable.*

* *If $\exists$ strict $V(x)$ for $x = 0$, then $x = 0$ is asymptotically stable.*

Theorem 7 *Chetaev's instability theorem:*

If $\dot{V}(x) > 0$ in a set $U = \{x \in B_r \,|\, V(x) > 0\}$, then $x = 0$ is unstable.

Definition Radially unboundedness: $\quad \|x\| \to \infty \implies V(x) \to \infty$

Theorem 8 *If $\exists$ strict $V : \mathbb{R}^n \to \mathbb{R}$ for $x = 0$ and V is radially unbounded, then $x = 0$ is GAS.*

Theorem 9 *If there exist a function $V : \mathbb{D} \to \mathbb{R}$ and constants $a, k_1, k_2, k_3 > 0$ s.t.*

* *V is C^1*

* *$k_1 \|x\|^a \leq V(x) \leq k_2 \|x\|^a \quad \forall x \in \mathbb{D}$*

* *$\dot{V}(x) \leq -k_3 \|x\|^a \quad \forall x \in \mathbb{D}$*

then $x = 0$ is exponentially stable. If these conditions hold for $\mathbb{D} = \mathbb{R}^n$, then $x = 0$ is GES.

Remark $\lambda_{min}(P)\|x\|^2 \leq x^\top P x \leq \lambda_{max}(P)\|x\|^2$

Remark How to deal with indeterminate signs in $\dot{V}$?

* Completion of squares: $x_1 x_2 \leq \frac{1}{2}(x_1^2 + x_2^2)$
* Young's inequality: $x_1 x_2 \leq \epsilon x_1^2 + \frac{1}{4\epsilon} x_2^2$
* Cauchy-Schwarz' inequality: $|a_1 x_1 + a_2 x_2 + \cdots + a_n x_n| \leq \sqrt{\left(a_1^2 + a_2^2 + \cdots + a_n^2\right)}\|x\|_2$

3.4 | The invariance principle

Definition Invariant set: $x(0) \in M \implies x(t) \in M \quad \forall t \in \mathbb{R}$

Definition Positively invariant set: $x(0) \in M \implies x(t) \in M \quad \forall t \geq 0$

Definition Level set: $\Omega_c = \{x \in \mathbb{R}^n : V(x) \leq c\}$

Theorem 10 *La Salle's theorem:*

If $\exists V : \mathbb{D} \to \mathbb{R}$ *s.t.*

* *V is C^1*
* *$\exists c > 0$ such that $\Omega_c = \{x \in \mathbb{R}^n | V(x) \leq c\} \subset \mathbb{D}$ is bounded*
* *$\dot{V}(x) \leq 0 \quad \forall x \in \Omega_c$*

Let $E = \{x \in \Omega_c | \dot{V}(x) = 0\}$. Let M be the largest invariant set contained in E. Then $x(0) \in \Omega_c \Rightarrow x(t) \xrightarrow{t \to \infty} M$.

Definition Region of attraction:

Let $x = 0$ be an asymptotically stable equilibrium point of the system $\dot{x} = f(x)$, where $f : \mathbb{D} \to \mathbb{R}^n$ is locally Lipschitz and $\mathbb{D} \subset \mathbb{R}^n$ contains the origin. Let $\phi(t, x_0)$ be the solution. Then the region of attraction is

$$R_A = \{x_0 \in \mathbb{D} \quad | \quad \phi(t, x_0) \text{ is defined } \forall t \geq 0 \text{ and } \phi(t, x_0) \to 0 \text{ as } t \to \infty\} \tag{3}$$

(I.e. all the points with a corresponding solution that converges to the origin).

Remark GAS iff $R_A = \mathbb{R}^n$.

Estimate of R_A: choose the largest set Ω_c in $\mathbb{D}$ which is bounded, and only the connected component of Ω_c that contains the origin. Then this subset is a subset of R_A.

3.5 | Stability analysis of time-variant systems

We now consider the system $\dot{x} = f(t, x)$.

Definition Stability: $\forall \varepsilon > 0, \quad \exists \delta(\varepsilon, t_0) > 0 \quad \text{s.t.} \quad \|x(t_0)\| < \delta \Rightarrow \|x(t)\| < \varepsilon \quad \forall t \geq t_0 \geq 0$

Definition Uniform stability: stable with $\delta(\varepsilon, t_0) = \delta(\varepsilon)$.

Definition Asymptotic stability: stable and $\exists c(t_0) > 0 \quad \text{s.t.} \quad \|x(t_0)\| < c \Rightarrow x(t) \xrightarrow{t \to \infty} 0$.

Definition Uniform asymptotic stability: asymptotically stable with $\delta(\varepsilon, t_0) = \delta(\varepsilon)$.

Definition Global uniform asymptotic stability: uniform stability with $\delta(\varepsilon) \overset{\varepsilon \to \infty}{\longrightarrow} \infty$ and $\forall c > 0 \quad \|x(t_0)\| < c \implies x(t) \overset{t \to \infty}{\longrightarrow} 0$ uniformly in t_0.

Definition Exponential stability: $\exists c, k, \lambda > 0 \quad$ s.t. $\quad \|x(t)\| \leq k \|x(t_0)\| e^{-\lambda(t-t_0)} t \geq t_0 \geq 0 \|x(t_0)\| \leq c$. GES if $\forall c$.

Definition A continuous function $\alpha : [0, a) \to [0, \infty)$ is a class $\mathscr{K}$ function iff:
$\alpha(0) = 0$ and $\alpha(r)$ is strictly increasing, i.e. $\frac{\partial \alpha}{\partial r} > 0 \quad \forall r > 0$.

Definition If in addition $a \to \infty$ and $\alpha(r) \to \infty$ as $r \to \infty$, then α is a class $\mathscr{K}_\infty$ function.

Definition A continuous function $\beta : [0, a) \times [0, \infty) \to [0, \infty)$ is a class $\mathscr{K}\mathscr{L}$ function if for each fixed s
* $\beta(r, s)$ is a class $\mathscr{K}$ function w.r.t. r

and for each fixed r
* $\beta(r, s)$ is decreasing w.r.t. s,
* $\beta(r, s) \to 0$ as $s \to \infty$.

We can now define stability in terms of class $\mathscr{K}$ functions:

Definition Uniform stability: $\exists$ class $\mathscr{K}$ function α and $\exists c > 0$ s.t. $\|x(t)\| \leq \alpha(\|x(t_0)\|) \forall t \geq t_0 \geq 0, \quad \forall \|x(t_0)\| < c$.

Definition Uniform asymptotic stability: $\exists$ class $\mathscr{K}\mathscr{L}$ function β and $\exists c > 0$ s.t. $\|x(t)\| \leq \beta(\|x(t_0)\|, t - t_0) \forall t \geq t_0 \geq 0, \quad \forall \|x(t_0)\| < c$. GUAS if $\forall c$.

Definition $V(t, x)$ is positive definite iff
* $V(t, 0) = 0$
* $V(t, x) \geq W_1(x)$
$\forall t \geq 0, W_1(x) > 0$

Definition $V(t, x)$ is decrescent iff
* $V(t, 0) = 0$
* $V(t, x) \leq W_2(x)$
$\forall t \geq 0, W_2(x) > 0$

We can summarize the stability theorems for time-varying systems like this:

	Stable	Uniformly stable	UAS	GUAS
V	Pos. def.	Pos. def., decrescent	Pos. def., decrescent.	Pos. def., decrescent, radially unbounded
$\dot{V}$	Neg. semidef.	Neg. semidef.	Neg. def.	Neg. def.
	$\forall x \in \mathbb{D}$	$\forall x \in \mathbb{D}$	$\forall x \in \mathbb{D}$	$\forall x \in \mathbb{R}^n$

Estimate of R_A: $B_r = \{x \in \mathbb{R}^n : \|x\| \leq r\} \subset \mathbb{D}, c < \min_{\|x\|=r} W_1(x) \implies \{x \in B_r : W_2(x) \leq c\}$ is a region of attraction, when the origin is UAS.

> **Lemma 11** *Barbalat's lemma:*
> *Let $\dot{f} : \mathbb{R} \to \mathbb{R}$ be uniformly continuous on $[0, \infty)$. If $\lim_{t \to \infty} f(t)$ exists and is finite, then $\dot{f} \to 0$ as $t \to \infty$.*
> *Rephrased: if V is lower bounded, $\dot{V} \leq 0$ and $\ddot{V}$ is uniformly bounded, then $\dot{V} \to 0$ as $t \to \infty$.*

4 | INPUT-TO-STATE STABILITY

4.1 | Input-to-state stability

Now we consider the system $\Sigma : \dot{x} = f(t, x, u)$, where we consider $u(t)$ to be a disturbance/modelling error.

Definition Input-to-state stability (ISS): $\exists \beta \in \mathcal{KL}, \gamma \in \mathcal{K}$ s.t. $\|x(t, x_0, u)\| \leq \max \{\beta(\|x(t_0)\|, t - t_0), \gamma(\|u\|_\infty)\}$

Remark This is really just an extension of GUAS that says that x is bounded the input as well. So naturally if Σ is ISS then it is also 0-GUAS.

Definition $V : [0, \infty) \times \mathbb{R}^n \to \mathbb{R}$ is an ISS-LF for Σ iff

* V is C^1.

$\exists \alpha_1, \alpha_2 \in \mathcal{K}_\infty$ and $\rho \in \mathcal{K}$ s.t.

* $\alpha_1(\|x\|) \leq V(t, x) \leq \alpha_2(\|x\|)$
* $\dot{V}(t, x) = \frac{\partial V}{\partial x} f + \frac{\partial V}{\partial t} \leq -W_3(x)$ $\|x\| \geq \rho(\|u\|) > 0$

where $W_3 > 0$.

It can be shown that $\gamma = \alpha_1^{-1} \circ \alpha_2 \circ \rho$.

$\exists \text{ISS} - \text{LF for } \Sigma \Rightarrow \Sigma$ is ISS

Lemma 12 *if f is C^1 and globally Lipschitz in (x, u), then Σ is $0 - \text{GES} \Rightarrow \Sigma$ is ISS*

Theorem 13 *Consider the cascaded system $\Sigma_2 \longrightarrow \Sigma_1$, where $\Sigma_1 : \dot{x}_1 = f_1(t, x_1, x_2)$ and $\Sigma_2 : \dot{x}_2 = f_2(t, x_2)$. If Σ_2 is GUAS and Σ_1 is ISS, then the cascaded system is GUAS.*

4.2 | Input-output stability

We consider the system $y = Hu$.

Definition $\mathcal{L}_p^m$ space: $u \in \mathcal{L}_p^m$ $1 \leq p < \infty$ $\Leftrightarrow$ $\|u\|_{\mathcal{L}_p} = \left(\int_0^\infty \|u(t)\|_{\bar{p}}^p dt\right)^{\frac{1}{p}} < \infty$

Remark This makes $\mathcal{L}_2$ the space of all continuous, square-integrable functions, for instance.

Definition $\mathcal{L}_{pe}^m$ space: $u \in \mathcal{L}_{pe}^m \Leftrightarrow u_\tau \in \mathcal{L}_p^m$ $\forall \tau \in [0, \infty)$, where u_τ is the truncated version if u.

Definition $H : \mathcal{L}_{pe}^m \to \mathcal{L}_{pe}^q$ is $\mathcal{L}_p$ stable iff

* $\exists \alpha$ class $\mathcal{K}$ $\alpha : [0, \infty) \to [0, \infty)$
* $\exists$ constant $\beta \geq 0$

s.t. $\|(Hu)_\tau\|_{\mathcal{L}_p} \leq \alpha\left(\|u_\tau\|_{\mathcal{L}_p}\right) + \beta$ $\forall u \in \mathcal{L}_{pe}^m$ and $\tau \in [0, \infty)$

Definition Finite-gain $\mathcal{L}_p$ stable: $\exists \gamma, \beta \geq 0$ s.t. $\|(Hu)_\tau\|_{\mathcal{L}_p} \leq \gamma \|u_\tau\|_{\mathcal{L}_p} + \beta$

Definition Causal system: $(Hu)_\tau = (Hu_\tau)_\tau$

The two definitons above hold for non-truncated signals if the systems are causal.

Theorem 14 *Small-gain theorem:*

The feedback interconnection of H_1 and H_2 are finite-gain $\mathscr{L}_p$ stable iff $\gamma_1 \gamma_2 < 1$.
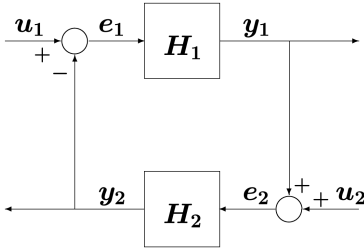

FIGURE 3 Feedback interconnection

5 | PASSIVITY

5.1 | Passivity for memoryless functions

Consider the memoryless function $y = h(t, u)$ $h : [0, \infty) \times \mathbb{R}^p \to \mathbb{R}^p$.

Definition The system is passive if $u^\top y \geq 0$ and lossless if $u^\top y = 0$.

The system is input-strictly passive if $u^\top y \geq u^\top \varphi(u)$, where $u^\top \varphi(u) > 0$ $\forall u \neq 0$.

The system is output-strictly passive if $u^\top y \geq y^\top \rho(y)$, where $y^\top \rho(y) > 0$ $\forall y \neq 0$.

5.2 | Passivity for dynamical systems

Now we extend this property for dynamical systems: $\Sigma :$ $\dot{x} = f(x, u), y = h(x, u)$

where $f : \mathbb{R}^n \times \mathbb{R}^p \to \mathbb{R}^n$ is locally Lipschitz and $h : \mathbb{R}^n \times \mathbb{R}^p \to \mathbb{R}^p$ is continuous, and $f(0, 0) = 0$ and $h(0, 0) = 0$.

> **Definition** The system Σ is passive iff $u^\top y \geq \dot{V}$ $\forall (x, u) \in \mathbb{R}^n \times \mathbb{R}^p$
>
> The system is lossless if $u^\top y = \dot{V}$.
>
> The system is input-strictly passive if $u^T y \geq \dot{V} + u^T \varphi(u)$, $u^T \varphi(u) > 0$ $\forall u \neq 0$.
>
> The system is output-strictly passive if $u^T y \geq \dot{V} + y^T \rho(y)$, $y^T \rho(y) > 0$ $\forall y \neq 0$.
>
> The system is (state-) strictly passive if $u^T y \geq \dot{V} + \psi(x)$, $\psi(x) > 0$.

Remark Passivity really just generalizes the idea that the change of stored energy in the system should be less than the energy supplied to the system.

5.3 | Passivity and Lyapunov stability

Lemma 15 *If Σ is passive with a positive definite $V(x)$, then the origin of $f\dot{x} = (x,0)$ is stable.*

Lemma 16 *If Σ is output-strictly passive with $\rho(y) = \delta(y)$, $\delta < 0$, then Σ is finite-gain $\mathscr{L}_2$ stable with $\gamma \leq \frac{1}{\delta}$.*

Definition Zero state observability: no solution of $\dot{x} = f(x,0)$ can stay identically in $S = \{x \in \mathbb{R}^n | h(x,0) = 0\}$ other than the trivial solution $x(t) = 0$.

Lemma 17 *The origin of $\dot{x} = f(x,0)$ is asymptotically stable if Σ is state-strictly passive, or output-strictly passive and zero state observable. If $V(x)$ is radially unbounded $\dot{x} = f(x,0)$ is GAS.*

Theorem 18 *If H_1 and H_2 is passive, then the feedback interconnection of H_1 and H_2 is passive with $V = V_1 + V_2$.*

Theorem 19 *If H_1 and H_2 satisfies $e_i^T y_i \geq \dot{V}_i + \varepsilon_i e_i^T e_i + \delta_i y_i^T y_i i = 1,2$ and $\varepsilon_1 + \delta_2 > 0$, $\varepsilon_2 + \delta_1 > 0$, then Σ is finite-gain $\mathscr{L}_2$ stable.*

Theorem 20 *If H_1 and H_2 are state-strictly passive,*
or H_1 and H_2 are output-strictly passive and zero state observable,
or H_1 is state-strictly passive and H_2 is output-strictly passive and zero state observable or opposite,
then Σ is 0-AS. If V_1 and V_2 are radially unbounded then Σ is 0-GAS.

6 | NONLINEAR CONTROL

6.1 | Passivity-based control

6.2 | Feedback linearization

6.3 | Adaptive control

6.4 | Backstepping

A | LINEAR METHODS

Definition We define the p-norm as:

$$\|x\|_p = \left(\sum_{i=1}^n |x_i|^p \right)^{\frac{1}{p}}, \quad p \in [1,\infty] \tag{4}$$

$$\|f\|_{\mathscr{L}_p} = \left(\int_0^\infty |f(t)|^p \, dt \right)^{\frac{1}{p}}, \quad p \in [1,\infty] \tag{5}$$

Theorem 21 *Schwarz' inequality:*

$$|<x,y>| \leq \|x\| \cdot \|y\| \tag{6}$$

Definition $f : \mathbb{R}^n \to \mathbb{R}^m$, then the Jacobian is defined as:

$$\frac{\partial f}{\partial x} \triangleq \begin{bmatrix} \frac{\partial f_1}{\partial x_1} & \cdots & \frac{\partial f_1}{\partial x_n} \\ \vdots & & \vdots \\ \frac{\partial f_m}{\partial x_1} & \cdots & \frac{\partial f_m}{\partial x_n} \end{bmatrix} \tag{7}$$

Which in the scalar case $m = 1$ is the gradient.