

Recalling that a smooth $V: \mathbb{R}^n \rightarrow \mathbb{R}$ is

- Positive definite if $V(0) = 0$ and $V(x) > 0$ for $x \neq 0$
- Proper if, $\forall a > 0$, $V^{-1}([0, a]) = \{x \in \mathbb{R}^n; 0 \leq V(x) \leq a\}$ is compact

Prop: Given $\begin{cases} \dot{z} = f(z, \xi) \\ \dot{\xi} = v \end{cases} \quad z \in \mathbb{R}^n \quad \xi \in \mathbb{R} \quad f(0, 0) = 0$

Suppose $\exists V$ positive definite and proper such that

$$\frac{\partial V}{\partial z} f(z, 0) < 0, \quad \forall z \neq 0$$

then there exists a static feedback law $v(z, \xi)$, $v(0, 0) = 0$ and a function $W(z, \xi)$ positive definite and proper such that

$$\left(\frac{\partial W}{\partial z} \frac{\partial W}{\partial \xi} \right) \begin{pmatrix} f(z, \xi) \\ v(z, \xi) \end{pmatrix} < 0 \quad \forall (z, \xi) \neq (0, 0)$$

i.e. $\exists v(z, \xi)$ which renders GAS $x_0 = 0$

Proof: Observe that $f(z, \xi) = f(z, 0) + \rho(z, \xi) \xi$ where $\rho(z, \xi)$ smooth function.

Observe that $\bar{f}(z, \xi) = f(z, \xi) - f(z, 0)$ is a smooth function vanishing at $\xi = 0$

$$\bar{f}(z, \xi) = \int_0^1 \underbrace{\frac{\partial \bar{f}}{\partial s}(z, s\xi)}_{\rho(z, s\xi)} ds = \int_0^1 \underbrace{\frac{\partial \bar{f}}{\partial s}(z, s\xi)}_{\rho(z, s\xi)} \Big|_{s=0} \xi ds$$

$$f(z, \xi) = f(z, 0) + \rho(z, \xi) \xi$$

Consider now $W(z, \xi) = V(z) + \frac{1}{2} \xi^2$ and note that

$$\left(\frac{\partial W}{\partial z} \frac{\partial W}{\partial \xi} \right) \begin{pmatrix} f(z, \xi) \\ v \end{pmatrix} = \frac{\partial V}{\partial z} f(z, 0) + \frac{\partial V}{\partial z} \rho(z, \xi) \xi + \xi v$$

$$\underbrace{\frac{\partial V}{\partial z} \cdot f(z, 0)}_{< 0} + \left(\frac{\partial V}{\partial z} \rho(z, \xi) + v \right) \xi$$

choosing $v = v(z, \xi) = -\xi - \frac{\partial V}{\partial z} p(z, \xi)$
yields the result

$$\frac{\partial V}{\partial z} f(z, 0) - \xi^2 < 0$$

therefore $\dot{W} < 0$

Prop: Given $\begin{cases} \dot{z} = f(z, \xi) \\ \dot{\xi} = v \end{cases}$

suppose $\exists \gamma = \gamma(z), \gamma(0) = 0$

and V positive definite and proper such that

$$\frac{\partial V}{\partial z} f(z, \gamma(z)) < 0 \quad \forall z \neq 0$$

then $\exists v(z, \xi), v(0, 0) = 0$, and $W(z, \xi) > 0$ and proper
such that

$$\left(\frac{\partial W}{\partial z} \quad \frac{\partial W}{\partial \xi} \right) \left(\begin{matrix} f(z, \xi) \\ v(z, \xi) \end{matrix} \right) < 0 \quad \forall (z, \xi) \neq (0, 0)$$

note that $\gamma(z)$ is the feedback which renders V a
strict Lyapunov function for $\dot{z} = f(z, \gamma(z))$ and note
that from V and γ one can compute $v(z, \xi)$ such that
 $W = V + \frac{1}{2} \xi^2$ is a strict Lyapunov function itself.

Proof: Define $y = -\xi - \gamma(z) \rightarrow \xi = \gamma(z) + y$

$$\begin{pmatrix} \dot{z} \\ \dot{\xi} \end{pmatrix} \rightarrow \begin{pmatrix} \dot{z} \\ \dot{y} \end{pmatrix} \Rightarrow \begin{cases} \dot{z} = f(z, y + \gamma(z)) \\ \dot{y} = \dot{\xi} - \dot{\gamma}(z) = v - \frac{\partial \gamma}{\partial z} f(z, y + \gamma(z)) = v' \end{cases}$$

$$\rightarrow \begin{cases} \dot{z} = \tilde{f}(z, y) \\ \dot{y} = v' \end{cases} \quad v' = v - \dot{\gamma}(z) \\ v = v' + \dot{\gamma}(z)$$

$$W(z, y) = V(z) + \frac{1}{2} y^2 = V(z) + \frac{1}{2} (\xi - \gamma(z))^2 = W(z, \xi)$$

therefore the feedback law v yields GTS.

Prop: Given dynamics which are characterized by an affine
structure

$$\begin{cases} \dot{z} = f(z) + g(z)\xi \\ \dot{\xi} = b(z, \xi) + a(z, \xi) \end{cases}$$

suppose $\exists \gamma(z)$, V positive and proper such that

$$\frac{\partial V}{\partial z}(f + g\gamma) < 0 \quad \forall z \neq 0$$

$$\text{then } v = a^{-1}(z, \xi)(-b(z, \xi) - \frac{\partial V}{\partial z}g(z) + \dot{\gamma}(z) + v)$$

$$\text{with } \dot{\gamma} = \frac{\partial \gamma}{\partial z}(f + g\gamma) = \frac{\partial V}{\partial z}\dot{z}$$

renders $x_0 = 0$ GAS.

Proof: $y = \xi - \gamma(z) \quad \xi = \gamma(z) + y$

$$\begin{cases} \dot{z} = f(z) + g(z)\gamma(z) + g(z)y \\ \dot{y} = \dot{\xi} - \frac{\partial \gamma}{\partial z} \dot{z} = b + av - \frac{\partial \gamma}{\partial z}(f + g\gamma + g(z)y) = -\frac{\partial V}{\partial z}g(z) - ky \end{cases}$$

$$W(z, \xi) = V(z) + \frac{1}{2}(z - \gamma(z))^2 = V(z) + \frac{1}{2}y^2$$

$$\dot{W}(z, \xi) = \frac{\partial V(z)}{\partial z}(f + g\gamma + g\gamma) - y(\cancel{\frac{\partial V}{\partial z}g} - ky) =$$

$$= \frac{\partial V}{\partial z}(f + g\gamma) - \underbrace{ky^2}_{< 0} < 0 \quad \forall (z, y) \rightarrow A(z, \xi)$$

by hypothesis