

A summary of (Integrator) Backstepping. see also 2nd half of lecture notes.

- Nonlinear control design method.
 - Systematic (i.e., constructive) method
 - Recursive procedure
 - Appropriate for stabilization, tracking, robust control problems
- Key idea: Break down the control problem of the full system into a sequence of control problems for simpler systems.
- Avoids cancellation of useful nonlinearities (unlike feedback linearization)

Approach (in a nutshell)

$$(2) \quad \begin{cases} \dot{x} = f(x) + g(x) \xi & (1.1) \\ \dot{\xi} = u & (1.2) \end{cases} \quad \text{where the state vector is } \begin{bmatrix} x \\ \xi \end{bmatrix} \in \mathbb{R}^{n+1}$$

- We consider the state variable ξ as a virtual control input.
- Find a stabilizing feedback control law \rightarrow

$\xi = \phi(x)$ for eq. (1.1) so that
the origin $x=0$

$\dot{x} = f(x) + g(x)\phi(x)$ is asymptotically
stable.

- Add and subtract the term $g(x)\phi(x)$ at the
right-hand side of (1.1) to obtain

$$\begin{cases} \dot{x} = f(x) + g(x)\phi(x) + g(x)(\xi - \phi(x)) & (2.1) \end{cases}$$

$$\begin{cases} \dot{\xi} = u & (2.2) \end{cases}$$

- Consider the change of variables $z = \xi - \phi(x)$
to further rewrite the system as

$$\begin{cases} \dot{x} = f(x) + g(x)\phi(x) + g(x)z & (3.1) \end{cases}$$

$$\begin{cases} \dot{z} = \underbrace{u - \dot{\phi}(x)}_v & (3.2) \end{cases}$$

- The form (3.1-3.2) is similar to the
original one (1.1-1.2), with one key difference:

The origin $x=0$ of system (3.1) is now
asymptotically stable when the virtual input
 z is zero !!!

→ Hence the control / stabilization problem reduces to designing the control input v so that it stabilizes the origin of the overall system.

Application Example.

Let
$$\begin{cases} \dot{x}_1 = x_1^2 + x_2 \\ \dot{x}_2 = u \end{cases}$$

Design a stabilizing state feedback control law that renders the origin $(x_1, x_2) = (0, 0)$ (globally) asymptotically stable.

- Approach. We will apply backstepping.

Note $f(x) = x_1^2$

$$g(x) = 1$$

- Let x_2 be treated as a virtual control input for the first equation.

We want to design a control law $x_2 = \phi(x_1)$ to stabilize x_1 to the origin.

Let $\boxed{x_2 = -x_1^2 - x_1}$ the "virtual control law."

Take

$$V(x_1) = \frac{1}{2} x_1^2 \Rightarrow$$

$$\dot{V}(x_1) = x_1(x_1^2 + x_2) = x_1(x_1^2 - x_1^2 - x_1) = -x_1^2 < 0$$

which reads, $x_1 = 0$ is asymptotically stable.

- Now rewrite the system as

$$\begin{aligned} \dot{x}_1 &= x_1^2 + x_2 - (-x_1^2 - x_1) + \underbrace{(-x_1^2 - x_1)}_{\gamma(x)\phi(x)} = \\ &= \underbrace{-x_1 + x_2 - (-x_1^2 - x_1)}_{\gamma - \phi(x)} \end{aligned}$$

$$\dot{x}_2 = u.$$

- Let $z = \gamma - \phi(x) = x_2 + x_1^2 + x_1$

$$\text{Then } \dot{z} = \dot{x}_2 - \frac{\partial \phi(x_1)}{\partial x_1} \dot{x}_1 = u + (2x_1 + 1)(-x_1 + z)$$

Then we have.

$$\begin{cases} \dot{x}_1 = -x_1 + z \\ \dot{z} = \underbrace{u + (2x_1 + 1)(-x_1 + z)}_v \end{cases}$$

- Now we design v to stabilize the overall system.

$$V_1(x_1, z) = V(x_1) + \frac{1}{2} z^2 = \frac{1}{2} x_1^2 + \frac{1}{2} z^2$$

$$\begin{aligned} \dot{V}_1(x_1, z) &= x_1 \dot{x}_1 + z \dot{z} = x_1(-x_1 + z) + z \dot{z} = \\ &= -x_1^2 + x_1 z + z v = \\ &= -x_1^2 + z(x_1 + v) \end{aligned}$$

- Choose $\boxed{v = -x_1 + kz, \quad k > 0}$ then

$$\dot{V}_1(x_1, z) = -x_1^2 - kz^2 < 0$$

Hence the control law

$$\boxed{u = v - (2x_1 + 1)(-x_1 + z)} \quad \text{where } v = -x_1 - kz, \quad k > 0$$

renders the origin of the overall system G.A.S.

$$\boxed{u = -x_1 - k(x_2 + x_1^2 + x_1) - (2x_1 + 1)(x_2 + x_1^2), \quad k > 0}$$

Another view of the
Application Example

[^{ier}Easy way of performing
the coordinate transformation]

Let

$$\begin{cases} \dot{x}_1 = x_1^2 + x_2 \\ \dot{x}_2 = u \end{cases}$$

where $f(x) = x_1^2$, $g(x) = 1$.

① Define the new variable $\boxed{\xi_1 = x_1}$

Then $\dot{\xi}_1 = \dot{x}_1 = x_1^2 + x_2 = \underbrace{-\xi_1 + \xi_1 + x_1^2}_{a_1(\xi_1)} + x_2$

② Define now the variable $\boxed{\xi_2 = x_2 + a_1(\xi_1)}$

so that the first equation is rewritten

$$\dot{\xi}_1 = -\xi_1 + \xi_2$$

and the second equation reads

$$\dot{\xi}_2 = \dot{x}_2 + \frac{\partial a_1(\xi_1)}{\partial \xi_1} \dot{\xi}_1$$

$$= u + (1 + 2\xi_1)(-\xi_1 + \xi_2) \Rightarrow$$

$$\dot{\xi}_2 = -\xi_2 + u + (1+2\xi_1)(-\xi_1 + \xi_2) + \xi_2$$

③ In summary, we have

$$\begin{cases} \dot{\xi}_1 = -\xi_1 + \xi_2 \\ \dot{\xi}_2 = -\xi_2 + u + (1+2\xi_1)(-\xi_1 + \xi_2) + \xi_2 \end{cases}$$

④ So now under the feedback control law

$$\begin{aligned} u &= -(1+2\xi_1)(-\xi_1 + \xi_2) - \xi_2 = \\ &= -3\xi_1^3 - 2\xi_1^2 - 2\xi_1\xi_2 - 2\xi_1 - \xi_1 \end{aligned}$$

We have that the closed-loop system is rewritten as

$$\begin{bmatrix} \dot{\xi}_1 \\ \dot{\xi}_2 \end{bmatrix} = \begin{bmatrix} -1 & 1 \\ 0 & -1 \end{bmatrix} \begin{bmatrix} \xi_1 \\ \xi_2 \end{bmatrix},$$

and since the state matrix is Hurwitz, we have.

$$\lim_{t \rightarrow \infty} \xi_1(t) = 0 \Rightarrow \lim_{t \rightarrow \infty} x_1(t) = 0$$

$$\lim_{t \rightarrow \infty} \xi_2(t) = 0 \Rightarrow \lim_{t \rightarrow \infty} x_2(t) = 0.$$

Recursive Feedback Design - Backstepping

From our textbook \rightarrow Chapter 14.3, page 589.

Today, we will learn a powerful control design technique, called "backstepping". We will consider, similarly to last time, a single-input, control affine nonlinear system of the form

$$\dot{x} = f(x) + g(x)u, \quad x \in \mathbb{R}^n, \quad u \in \mathbb{R},$$

where $f(0) = 0$, and f and g are locally Lipschitz continuous.

Let us suppose that there exists a continuously differentiable, feedback control law $\boxed{u = a(x), \quad a(0) = 0,}$

and a continuously differentiable, positive definite, radially unbounded function $V: \mathbb{R}^n \rightarrow \mathbb{R}$, such that

$$\forall x \in \mathbb{R}^n, \quad L_f V(x) + [L_g V(x)] a(x) \leq -W(x),$$

where $W(x)$ is positive semi-definite.

[Notation.] We denote $L_f V(x) = \frac{\partial V}{\partial x}(x) \cdot f(x)$

$$\text{and} \quad L_g V(x) = \frac{\partial V}{\partial x}(x) \cdot g(x)$$

What can we conclude under the stated assumptions?

Well, we have that the origin $x=0$ is a stable equilibrium of the closed-loop system

$$\dot{x} = f(x) + g(x) a(x),$$

we also have that all solutions exist on $[0, +\infty)$ and are globally bounded, and that

$$\lim_{t \rightarrow \infty} W(x(t, x_0)) = 0.$$

[Concept question: Does the above condition imply that the solution $x(t, x_0) \xrightarrow[t \rightarrow \infty]{} 0$?]

In addition, we have that if the only solution of $\dot{x} = f(x) + g(x) a(x)$ which can stay entirely (identically) in the set $Z := \{x \in \mathbb{R}^n \mid W(x) = 0\}$ is the trivial trajectory $x(t) \equiv 0$, then the origin is globally asymptotically stable (GAS)

Obviously, we have that if $W(x)$ is positive definite, then the origin is globally asymptotically stable. (GAS). [why?]

Under these assumptions, we will state the following
"integrator backstepping" technique,
 which at the same time guides the control design*
 in the case of the considered systems.

* that is, the finding of $u = a(x)$.

Integrator Backstepping

Suppose the above assumptions
 hold for the system

$$(\Sigma) \quad \dot{x} = f(x) + g(x)u.$$

The "integrator backstepping" technique originates from
 ^
 name

the idea that we can consider $g = a(x)$ as a "virtual"
 control input, and cast the control design of stabilizing
 the origin $x=0$ of the system (Σ) to a problem of
 stabilizing the control input u to the "virtual" control
 input $a(x)$. To this end, we augment the original
 system with an integrator as

$$(\Sigma_a) \quad \begin{aligned} \dot{x} &= f(x) + g(x)\xi \\ \dot{\xi} &= u. \end{aligned}$$

Now for the system (Σ_a) , we consider

$V_a(x, \xi) = V(x) + \frac{1}{2} (\xi - a(x))^2$, where $V(x)$ is
 positive definite and radially unbounded.

Then, along the system trajectories,

$$\dot{V}_a(x, \xi) = \dot{V}(x) + (\xi - a(x)) \left(\dot{\xi} - \dot{a}(x) \right),$$

$$\left. \begin{aligned} \text{where } \dot{a}(x) &= \frac{\partial a}{\partial x}(x) (f(x) + g(x) \xi) \\ \dot{\xi} &= u \\ \dot{V}(x) &= \frac{\partial V}{\partial x}(x) (f(x) + g(x) \xi) \end{aligned} \right\} \begin{array}{l} \text{all from} \\ \text{system} \\ \text{dynamics.} \end{array}$$

Denote (for compactness):

$$\dot{a}(x) = \frac{\partial a}{\partial x}(x) (f(x) + g(x) \xi) := L_{f+g\xi} a(x)$$

Then, under all the previously stated conditions, we have that the control law $u = a_a(x, \xi)$, given as:

$$\boxed{u = -c(\xi - a(x)) + L_{f+g\xi} a(x) - L_g V(x), \quad c > 0} \quad \text{(C.1)}$$

renders the origin $x_e = 0, \xi_e = 0$ GAS.

Proof: Let us consider the error variable

$$z = \xi - a(x)$$

and rewrite the system (Σ_a) in the $\begin{bmatrix} x \\ z \end{bmatrix}$

coordinates \rightarrow

$$(\Sigma_\beta) \begin{cases} \dot{x} = f(x) + g(x)(a(x) + z) \\ \dot{z} = \dot{\tilde{y}} - \dot{a} = u - \frac{\partial a}{\partial x}(x) \dot{x} \\ \quad = u - \frac{\partial a}{\partial x}(x) \{f(x) + g(x)(a(x) + z)\} \end{cases}$$

Differentiating $V_a(x, z) = V(x) + \frac{1}{2} z^2$

along the trajectories of (Σ_β) yields.

$$\begin{aligned} \dot{V}_a(x, z) &= \frac{\partial V}{\partial x}(x) \{f(x) + g(x)[a(x) + z]\} + \\ &\quad + z \left(u - \frac{\partial a}{\partial x}(x) \{f(x) + g(x)(a(x) + z)\} \right) = \end{aligned}$$

$$\underbrace{\frac{\partial V}{\partial x}(x) \{f(x) + g(x)a(x)\}}_{\text{from the assumption} \leq -W(x)} + z \left(u - \frac{\partial a}{\partial x}(x) \{f(x) + g(x)(a(x) + z)\} + \frac{\partial V}{\partial x}(x) g(x) \right)$$

$$\leq -W(x) + z \underbrace{\left(u - \frac{\partial a}{\partial x}(x) \{f(x) + g(x)(a(x) + z)\} \right)}_{\text{denoted } L_{f+g\tilde{z}} a(x)} + \underbrace{\frac{\partial V}{\partial x}(x) g(x)}_{\text{denoted } L_g V(x)}$$

Then, under the control law C.1

we get: $\dot{V}_a(x, z) \leq -W(x) - c z^2$

Hence, we verified that the control law $u = q_a(x, z)$ given by (C.1) is one choice of control that renders $\dot{V}_a(x, z)$ negative semi-definite.

In addition, if $W(x)$ is positive definite, then \dot{V}_a is negative definite.

Note The control law given by (C.1) is just one of many controls that renders \dot{V}_a negative semidefinite.

Note If W is positive definite, we can use Sontag's formula as well to obtain that \dot{V}_a is negative definite.

Post-lecture note : Today in class we started from the first part of the lecture (in a nutshell) and the example.

Suggestion : Read the example in parallel to the generic formulation (second part of lecture notes) and check old handouts for typed notes!

Strict Feedback Systems

Definition A system that can be expressed in the form

$$\begin{aligned}
 \dot{x} &= f_0(x) + g_0(x)\xi_1 \\
 \dot{\xi}_1 &= f_1(x, \xi_1) + g_1(x, \xi_1)\xi_2 \\
 \dot{\xi}_2 &= f_2(x, \xi_1, \xi_2) + g_2(x, \xi_1, \xi_2)\xi_3 \\
 &\vdots \\
 \dot{\xi}_{k-1} &= f_{k-1}(x, \xi_1, \xi_2, \dots, \xi_{k-1}) + g_{k-1}(x, \xi_1, \xi_2, \dots, \xi_{k-1})\xi_k \\
 \dot{\xi}_k &= f_k(x, \xi_1, \xi_2, \dots, \xi_{k-1}, \xi_k) + g_k(x, \xi_1, \xi_2, \dots, \xi_{k-1}, \xi_k)u,
 \end{aligned}$$

where $x \in \mathbb{R}^n$, $u \in \mathbb{R}$, $\xi_i \in \mathbb{R}$, $f_0(0) = 0$, $f_i(0, \dots, 0) = 0$, $1 \leq i \leq k$, and the x -subsystem satisfies Assumption A.1, is called a strict feedback system.

For such system, backstepping proceeds just as we have done in previous examples:

- We know that $\xi_1 = \alpha_0(x)$ renders the origin of

$$\dot{x} = f_0(x) + g_0(x)\alpha_0(x)$$

globally asymptotically stable (GAS).

- We propose $V_1(x, \xi) = V_0(x) + \frac{1}{2} [\xi_1 - \alpha_0(x)]^2$ as a CLF for

$$\begin{aligned}
 \dot{x} &= f_0(x) + g_0(x) [\xi_1 - \alpha_0(x) + \alpha_0(x)] \\
 \dot{\xi}_1 &= f_1(x, \xi_1) + g_1(x, \xi_1)\xi_2 \\
 &\Updownarrow \\
 \dot{x} &= f_0(x) + g_0(x)\alpha_0(x) + g_0(x) [\xi_1 - \alpha_0(x)] \\
 \dot{\xi}_1 &= f_1(x, \xi_1) + g_1(x, \xi_1)\xi_2
 \end{aligned}$$

and we seek $\xi_2 = \alpha_1(x, \xi_1)$ to make \dot{V}_1 negative definite.

- Doing the calculation we obtain

$$\begin{aligned}
\dot{V}(x, \xi_1) &= \frac{\partial V_0(x)}{\partial x} \dot{x} + [\xi_1 - \alpha_0(x)] \left[\dot{\xi}_1 - \dot{\alpha}_0(x) \right] \\
&= \frac{\partial V_0(x)}{\partial x} \{f_0(x) + g_0(x)\alpha_0(x) + g_0(x) [\xi_1 - \alpha_0(x)]\} \\
&\quad + [\xi_1 - \alpha_0(x)] \left[f_1(x, \xi_1) + g_1(x, \xi_1)\xi_2 - \frac{\partial \alpha_0(x)}{\partial x} (f_0(x) + g_0(x)\xi_1) \right] \\
&\leq -W(x) + [\xi_1 - \alpha_0(x)] \times \\
&\quad \left[\frac{\partial V_0(x)}{\partial x} g_0(x) + f_1(x, \xi_1) + g_1(x, \xi_1)\xi_2 - \frac{\partial \alpha_0(x)}{\partial x} (f_0(x) + g_0(x)\xi_1) \right]
\end{aligned}$$

- If $g_1(x, \xi_1) \neq 0$ for all $x \in \mathbb{R}^n$, $\xi_1 \in \mathbb{R}$, then we can solve for ξ_2 via

$$\left[\frac{\partial V_0(x)}{\partial x} g_0(x) + f_1(x, \xi_1) + g_1(x, \xi_1)\xi_2 - \frac{\partial \alpha_0(x)}{\partial x} (f_0(x) + g_0(x)\xi_1) \right] = -c_1 [\xi_1 - \alpha_0(x)],$$

with $c_1 > 0$. This yields

$$\xi_2 = \alpha_1(x, \xi_1)$$

$$= \frac{-c_1 [\xi_1 - \alpha_0(x)] - L_{g_0} V_0(x) - f_1(x, \xi_1) + L_{f_0} \alpha_0(x) + \xi_1 L_{g_0} \alpha_0(x)}{g_1(x, \xi_1)}$$

and

$$\dot{V}_1(x, \xi_1) \leq -W(x) - c_1 [\xi_1 - \alpha_0(x)]^2$$

- If $g_1(x, \xi_1)$ vanishes at some points, then there may or may not be a feedback that renders \dot{V}_1 negative definite or negative semi-definite. The conclusion will depend on the particular example at hand.
- Assuming you were successful at this stage, you then proceed by induction. The condition $g_i(x, \xi_1, \dots, \xi_i) \neq 0$ for all x, ξ_1, \dots, ξ_i will guarantee the existence of functions $\alpha_2(x, \xi_1, \xi_2), \dots, \alpha_k(x, \xi_1, \dots, \xi_k)$ such that

$$V_k(x, \xi_1, \dots, \xi_k) = V_0(x) + \frac{1}{2} [\xi_1 - \alpha_0(x)]^2 + \frac{1}{2} \sum_{i=2}^k [\xi_i - \alpha_{i-1}(x, \xi_1, \dots, \xi_{i-1})]^2$$

is a CLF for the
overall system.

EECS 562 Handout: Grizzle

Recursive Feedback Design

(Backstepping)

Remark: See Chapter 14.3, page 589, of our textbook, Nonlinear Systems, H. Khalil, Third Edition.

Assumption A.1 Consider the system

$$\dot{x} = f(x) + g(x)u \quad (\Sigma)$$

where $f(0) = 0$, f and g are locally Lipschitz continuous, $x \in \mathbb{R}^n$, and $u \in \mathbb{R}$. We suppose that there exists a continuously differentiable feedback control law

$$u = \alpha(x), \quad \alpha(0) = 0$$

and a continuously differentiable, positive definite, radially unbounded function $V : \mathbb{R}^n \rightarrow \mathbb{R}$ such that, for all $x \in \mathbb{R}^n$,

$$L_f V(x) + [L_g V(x)] \alpha(x) \leq -W(x),$$

where W is positive semi-definite.

Remark: Under Assumption A.1, the origin is a stable equilibrium of the closed-loop system

$$\dot{x} = f(x) + g(x)\alpha(x),$$

all solutions exist on $[0, \infty)$ and are globally bounded, and

$$\lim_{t \rightarrow \infty} W(x(t, x_0)) = 0.$$

Moreover, if the only solution of $\dot{x} = f(x) + g(x)\alpha(x)$ that lies entirely in

$$Z = \{x \mid W(x) = 0\}$$

is $x(t) \equiv 0$, then the origin is GAS. If W is positive definite, then the equilibrium is GAS.

Integrator Backstepping Lemma Suppose that Assumption A.1 holds for

$$\dot{x} = f(x) + g(x)u \quad (\Sigma)$$

and consider the above system augmented with an integrator:

$$\begin{aligned} \dot{x} &= f(x) + g(x)\xi \\ \dot{\xi} &= u \end{aligned} \quad (\Sigma_a)$$

(i) If $W(x)$ is positive definite, then

$$V_a(x, \xi) = V(x) + \frac{1}{2} [\xi - \alpha(x)]^2 \quad (*)$$

is a clf for Σ_a ; that is, there exists a feedback $u = \alpha_a(x, \xi)$ which renders the equilibrium $x_e = 0, \xi_e = 0$ GAS. Moreover, one such feedback is

$$u = -c(\xi - \alpha(x)) + L_{f+g\xi} \alpha(x) - L_g V(x), \quad c > 0. \quad (**)$$

$$= -c(\xi - \alpha(x)) + \frac{\partial \alpha(x)}{\partial x} (f(x) + g(x)\xi) - \frac{\partial V(x)}{\partial x} g(x)$$

Note: $L_{f+g\xi} \alpha(x) = \frac{\partial \alpha(x)}{\partial x} (f(x) + g(x)\xi)$ and $L_g V(x) = \frac{\partial V(x)}{\partial x} g(x)$.

(ii) If $W(x)$ is only positive semi-definite, then there exists a feedback control which renders

$$\dot{V}_a(x, \xi) \leq -W_a(x, \xi) \leq 0$$

and such that $W_a(x, \xi) > 0$ whenever $W(x) > 0$ or $\xi \neq \alpha(x)$. This control law provides stability i.s.L., global boundedness, and convergence of the state $(x(t), \xi(t))$ of (Σ_a) to the largest invariant set M_a contained in

$$Z_a = \left\{ \begin{bmatrix} x \\ \xi \end{bmatrix} \in \mathbb{R}^{n+1} \mid W(x) = 0, \xi = \alpha(x) \right\}.$$

Proof: Introduce the error variable

$$z = \xi - \alpha(x)$$

and rewrite Σ_a in the $\begin{bmatrix} x \\ z \end{bmatrix}$ coordinates:

$$\begin{aligned}\dot{x} &= f(x) + g(x)[\alpha(x) + z] \\ \dot{z} &= \dot{\xi} - \frac{\partial \alpha}{\partial x}(x)\dot{x} \\ &= u - \frac{\partial \alpha}{\partial x}(x)\{f(x) + g(x)[\alpha(x) + z]\}\end{aligned}\tag{***}$$

Differentiating $V_a(x, z) = V(x) + \frac{1}{2}z^2$ along the solutions of (***) yields

$$\begin{aligned}\dot{V}_a(x, z) &= \frac{\partial V}{\partial x}(x)\{f(x) + g(x)[\alpha(x) + z]\} \\ &\quad + z\{u - \frac{\partial \alpha}{\partial x}(x)[f(x) + g(x)\langle \alpha(x) + z \rangle]\} \\ &= \frac{\partial V(x)}{\partial x}\{f(x) + g(x)\alpha(x)\} \\ &\quad + z\{u - \frac{\partial \alpha}{\partial x}(x)[f(x) + g(x)\langle \alpha(x) + z \rangle] + \frac{\partial V}{\partial x}(x)g(x)\} \\ &\leq -W(x) + z \underbrace{\{u - \frac{\partial \alpha}{\partial x}(x)[f(x) + g(x)\langle \alpha(x) + z \rangle] + \frac{\partial V}{\partial x}(x)g(x)\}}_{-cz, \quad c>0} \\ &\Rightarrow \boxed{u = -cz + \frac{\partial \alpha}{\partial x}(x)[f(x) + g(x)\langle \alpha(x) + z \rangle] - \frac{\partial V}{\partial x}(x)g(x)}\end{aligned}\tag{****}$$

is one choice of control that renders \dot{V}_a negative semi-definite. Indeed,

$$\dot{V}_a(x, z) = -W(x) - cz^2,$$

so that if $W(x)$ is positive definite, then \dot{V}_a is negative definite.

Note: u given by (****) is just one of many controls that renders \dot{V}_a neg semi-def. If $W > 0$, one can use Sontag's formula as well to obtain $\dot{V}_a < 0$