

Nonlinear Systems and Control

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1 Lecture 1 — Introduction to Nonlinear Systems

In general, a nonlinear system can be defined with the following:

$$\begin{aligned} f : \mathbb{R}^n &\rightarrow \mathbb{R}^n \\ \frac{dx}{dt} &= \dot{x} = f(t, x, u, d) \\ y &= g(t, x, u, d) \end{aligned}$$

with the initial condition,

$$x(t_0) = x_0$$

where, $x \in \mathbb{R}^n$ is the state, $u \in \mathbb{R}^m$ is the control input, $y \in \mathbb{R}^p$ is the output, and $d \in \mathbb{R}^q$ is the disturbance.

We can also write the control signal u as a function of the state x and some parameter vector θ . Thus, using this “state feedback” we have:

$$\begin{aligned} u &= h(t, x, \theta) \\ \Rightarrow \dot{x} &= \bar{f}(t, x, \theta) \end{aligned}$$

This free choice of θ allows us to design the system to meet certain requirements, or to optimize some performance metric etc.

One of the special case of nonlinear systems is called as autonomous systems, where the system does not depend on time explicitly. Thus, we have:

$$\dot{x} = f(x)$$

It is possible to convert a non-autonomous system to an autonomous system by adding a new state variable z , such that:

$$\dot{z} = 1$$

and incorporating the new variable z , in the state vector, increasing the order of the system.

Note:-

Note that, the state z and hence the state x , is unbounded with time in this conversion.

In the case of the linear systems, we have the following:

$$\begin{aligned} \dot{x} &= A(t)x + B(t)u \\ y &= C(t)x + D(t)u \end{aligned}$$

with the solution of the above system being:

$$x(t) = \Phi(t, t_0)x(t_0) + \int_{t_0}^t \Phi(t, \tau)B(\tau)u(\tau)d\tau$$

with the state transition matrix $\Phi(t, \tau)$. The state transition matrix simplifies even further under the case of LTI systems as:

$$\Phi(t, \tau) = e^{A(t-\tau)}$$

In general the solution of the nonlinear system cannot be written in a closed form. However, there are certain observations that are present in the nonlinear systems, that are not present in the linear systems.

1.1 Observations in Nonlinear Systems (vs Linear Systems)

1.1.1 Equilibrium

In general the equilibrium of any system $\dot{x} = f(x)$ is defined as the point x^* where:

$$f(x)|_{x^*} = 0 \Leftrightarrow \dot{x}|_{x^*} = 0$$

Example (Linear Systems). Consider the case of the linear system,

$$\dot{x} = Ax$$

The equilibrium of the above system is given by:

$$Ax = 0 \Rightarrow x \in \mathcal{N}(A)$$

where, $\mathcal{N}(A)$ is the null space of the matrix A .

No such existence of the equilibrium is guaranteed in the case of the nonlinear systems. Thus, we can have a nonlinear system with no equilibrium, or multiple equilibria.

Example (Nonlinear Systems). Here are some examples of nonlinear systems with no, multiple or infinite equilibria.

1.

$$\dot{x} = Ax \quad A = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}$$

The above system has infinite equilibrium points, given by:

$$x^* = \alpha \begin{bmatrix} 0 \\ 1 \end{bmatrix} \quad \forall \alpha \in \mathbb{R}$$

2.

$$\dot{x} = x^2 + a \quad a > 0$$

This system has no equilibrium point.

3.

$$\dot{x} = x^2 - a \quad a > 0$$

This system has two equilibrium points, given by $x^* = \pm\sqrt{a}$.

1.1.2 Finite Escape Time

In general, the solution of the nonlinear system is not guaranteed to be bounded for all time, and can escape to infinity in a finite time. This is not possible in the case of the linear systems.

Example (Linear Systems). Consider the case of the linear system,

$$\dot{x} = x \Rightarrow x(t) = e^t x_0$$

The solution approaches infinity as $t \rightarrow \infty$, in an asymptotic manner, but never reaches infinity in a finite time.

But, in the case of nonlinear systems, the solution can escape to infinity in a finite time.

Example (Nonlinear Systems). Consider the case of the nonlinear system,

$$\dot{x} = 1 + x^2 \quad x \in \mathbb{R}$$

Integrating the system, we get:

$$\begin{aligned} \frac{dx}{1+x^2} &= dt \\ \Rightarrow \tan^{-1} x \Big|_{x_0}^{x(t)} &= t \Big|_0^t \\ \Rightarrow x(t) &= \tan(t + \tan^{-1}(x_0)) \end{aligned}$$

Let $x_0 = 0$, then we have:

$$x(t) = \tan(t)$$

The solution of the above system, approaches ∞ as $t \rightarrow \frac{\pi}{2}$. Since the solution goes unbounded in a finite time, we say that the system has a finite escape time.

1.2 Uniqueness of Solution

In general, the solution of the nonlinear system is not unique.

Example (Uniqueness of Solution). Consider the following system:

$$\dot{x} = \sqrt{2}, x(0) = 0, x \in \mathbb{R}$$

For this system,

$$x \equiv 0 \text{ is a solution}$$

But, we can also have the following solution:

$$x_\alpha = \begin{cases} \frac{(t-\alpha)^2}{4}, & t \geq \alpha, \alpha > 0; \\ 0, & t < \alpha; \end{cases}$$

for each $\alpha \in \mathbb{R}$, with the same initial conditions, we have infinite solutions

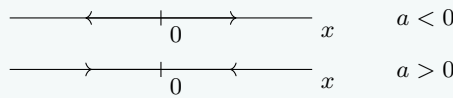
Thus, the solution of the nonlinear system is not unique. This is a big problem, as we cannot predict the behaviour of the system, which can lead to break down of the system.

2 Lecture 2 — Phase Portraits

Consider the system $\dot{x} = f(x)$ which has an equilibrium point $x^* \in \mathbb{R}$. Thus,

$$\dot{x}|_{x=x^*} \Leftrightarrow f(x^*) = 0$$

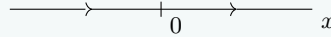
Example (Linear System). Consider the case of a linear system given by $\dot{x} = ax$. Then, the equilibrium point is $x^* = 0$. The solution to the system is given by $x(t) = e^{at}x_0$. The qualitative behaviour of the system depending upon the value of a is given by the following “1-D” phase portrait diagram.



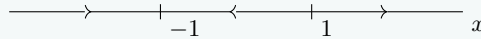
Where the arrows shows the evolution of the trajectory of the system. At $a = 0$, the the entire real line is the equilibria of the system.

Example (Nonlinear System). We will consider a bunch of non linear systems with varying qualitative behaviour.

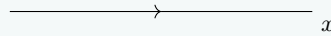
- $\dot{x} = x^2 \quad x \in \mathbb{R}$



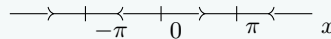
- $\dot{x} = x^2 - 1 \quad x \in \mathbb{R}$



- $\dot{x} = 1 \quad x \in \mathbb{R}$



- $\dot{x} = \sin(x) \quad x \in \mathbb{R}$



2.1 2D Phase Portraits

Let the two dimensional system be defined by

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

The phase portrait in some rough sense can be thought of as the “trajectory” of the system, and where we care about the slope of the vector field of $f(x)$ is given by:

$$\frac{\dot{x}_2}{\dot{x}_1} = \frac{f_2(x)}{f_1(x)}$$

The phase portrait of the linear system can be easily understood via the jordan normal form of the system.

Consider the system given by, $\dot{x} = Ax$, and the linear transformation given by $y = Px$, Thus we get,

$$\dot{y} = P\dot{x} = PAx = PAP^{-1}y = Jy$$

where J is the jordan normal form of A .

We can have one of the 3 cases of the jordan form. The forms with their characteristic polynomials are given by:

$$J_1 = \begin{bmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{bmatrix} \Rightarrow p(s) = (s - \lambda_1)(s - \lambda_2)$$

$$J_2 = \begin{bmatrix} \lambda_1 & 1 \\ 0 & \lambda_1 \end{bmatrix} \Rightarrow p(s) = (s - \lambda_1)^2$$

$$J_3 = \begin{bmatrix} \alpha & -\beta \\ \beta & \alpha \end{bmatrix} \Rightarrow p(s) = (s - \alpha)^2 + \beta^2$$

The solution of the equation in the transformed coordinates is given by:

$$y(t) = e^{Jt}y(0) \Rightarrow x(t) = P^{-1}e^{Jt}Px(0)$$

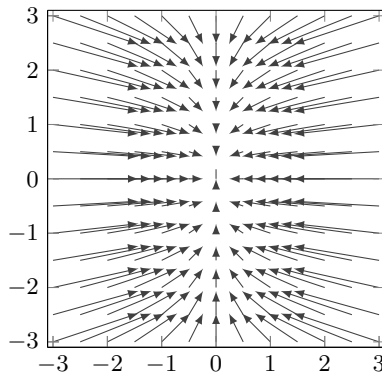
Thus, the solution can be split into three cases similar to the one done above

Case 1:

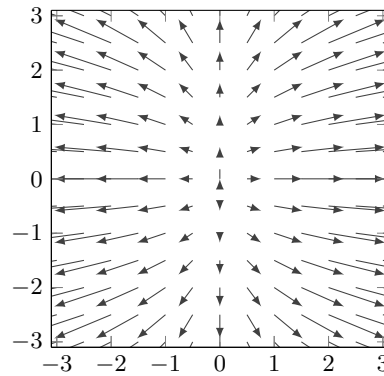
$$y_1(t) = e^{\lambda_1 t}y_1(0) \quad y_2(t) = e^{\lambda_2 t}y_2(0)$$

Thus, depending on the value of λ_1 and λ_2 , we can have the following phase portraits:

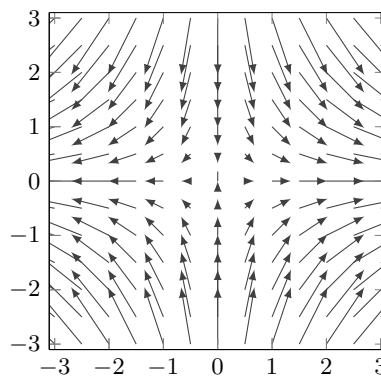
$\lambda_1 < \lambda_2 < 0$: Stable Node



$\lambda_1 > \lambda_2 > 0$: Unstable Node



$\lambda_1 > 0; \lambda_2 < 0$: Saddle



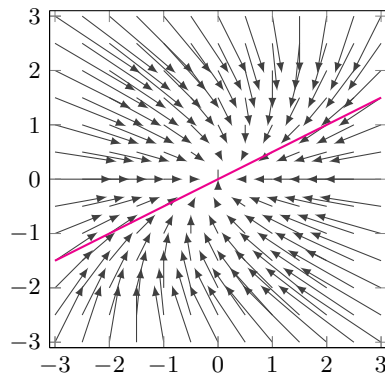
Case 2:

$$y_1(t) = e^{\lambda t} (y_1(0) + ty_2(0))$$

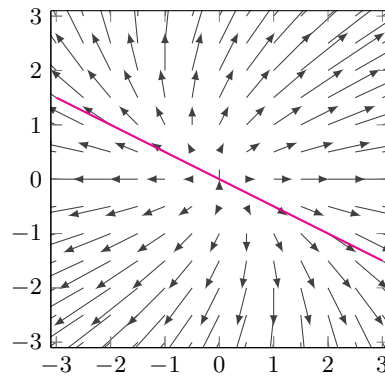
$$y_2(t) = e^{\lambda t} y_2(0)$$

Simillary, we can have the following phase portraits depending on the value of λ :

$\lambda < 0$: Improper Stable Node



$\lambda > 0$: Improper Unstable Node

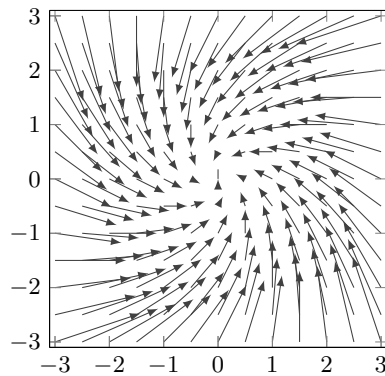


Case 3: Let $r := \sqrt{y_1^2 + y_2^2}$ and $\theta := \tan^{-1} \left(\frac{y_2}{y_1} \right)$ Substituting the values of y_1 and y_2 in the equation, and simplifying, we get:

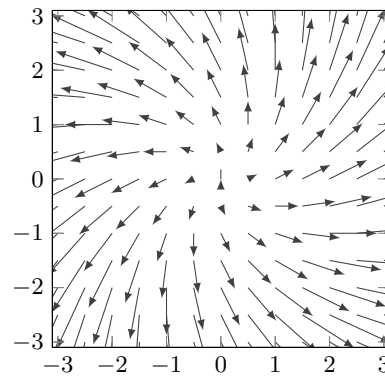
$$\dot{r} = \alpha r \quad \dot{\theta} = \beta$$

Thus, switching in the polar form, the transformed system are evolving independently of each other. The phase portrait is given by:

$\lambda > 0$: Stable Focus



$\lambda < 0$: Unstable Focus



3 Lecture 3 — Linearization

3.1 Linearization

Consider a non linear system $\dot{x} = f(x)$ with an equilibrium point $x^* = 0$. Then using first order Taylor series expansion, we have:

$$\dot{x} = f(x) = f(0) + \left. \frac{\partial f}{\partial x} \right|_{x=0} x + \mathcal{O}(x^2)$$

Thus, the linearised system can be written as:

$$\dot{x} = Ax \quad \text{where} \quad A = \left. \frac{\partial f}{\partial x} \right|_{x=0}$$

The matrix A is called the *Jacobian* of the system $\dot{x} = f(x)$ evaluated at the equilibrium point $x^* = 0$. The system can also be calculated for an equilibrium point not at origin, by shifting the origin to the equilibrium point.

3.1.1 Perturbations of the eigenvalues

The study of the behaviour of linear systems about the equilibrium point $x = 0$ is important because in many cases the behaviour of a nonlinear systems, near an equilibrium point can be deduced by linearising the system about the equilibrium point.

The validity and the accuracy of the linearization of the nonlinear system, and the resultant qualitative behaviour depends on the placement of the eigenvalues of the linearised system. This can be understood by considering the linear perturbations. Let the linearized system be given by $\dot{x} = Ax, x \in \mathbb{R}$, with distinct eigenvalues, and let $\Delta A \in \mathbb{R}^{2 \times 2}$ be a small perturbation matrix, whose elements have arbitrary small magnitudes. We know, that the eigenvalues of the matrix $A + \Delta A$ depend continuously on the parameters of the matrix.

Thus, when the matrix A is perturbed by ΔA , any eigenvalues of A that lies in the left or the right half plane, will remain in its respective half plane. But, the eigenvalues on the imaginary axis, when perturbed might go into either the left or the right half plane.

Consequently, we can say that if the equilibrium point $x = 0$ of $\dot{x} = Ax$ is a node, focus, or saddle, then the equilibrium point $x = 0$ of $\dot{x} = (A + \Delta A)x$ will be of the same type, provided that the perturbations are small enough. This situation is quite different in the case of center. Since the qualitative behaviour of the stable focus and unstable focus are different from that of a center, the center equilibrium point will not persist under perturbations.

The node, focus, and saddle equilibrium point are said to be *structurally stable* because they maintain their qualitative behaviour under infinitesimally small perturbations.

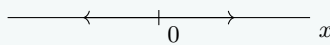
Definition 3.1: Hyperbolic Equilibrium Point

An equilibrium point of the system $\dot{x} = f(x)$ with $f(x^*) = 0$ is said to be hyperbolic if:

$$\Re \left(A = \left. \frac{\partial f}{\partial x} \right|_{x=x^*} \right) \neq 0$$

i.e. the jacobian of the system evaluated at the equilibrium point has no eigenvalues with zero real part.

Example. Consider the system $\dot{x} = x^3, x \in \mathbb{R}$. The system has its only equilibrium point at $x^* = 0$. The phase portrait of the system is given by:



linearising the system we have $\dot{x} = 3x^2 \Rightarrow \dot{x} = 0$.

Thus we can say that for any arbitrary point close to the equilibrium point, the behaviour described by the linear system is different from the non linear system

Example. Consider the system given by:

$$\begin{aligned}\dot{x}_1 &= -x_2 - \mu x_1(x_1^2 + x_2^2) \\ \dot{x}_2 &= x_1 - \mu x_2(x_1^2 + x_2^2)\end{aligned}$$

The system has an equilibrium point at $x^* = 0$. Linearising the system around the origin we have:

$$A = \left. \frac{\partial f}{\partial x} \right|_{x=0} = \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix} \Rightarrow \lambda = \pm i$$

Note that the linearised system corresponds to a simple harmonic oscillator

Shifting, into polar coordinates to analyse the system, we have:

$$r := \sqrt{x_1^2 + x_2^2} \quad \theta := \arctan\left(\frac{x_2}{x_1}\right)$$

After some simplification, we have:

$$\dot{r} = -\mu r^3 \quad \dot{\theta} = 1$$

Depending upon the value of μ , we have the following:

$$\mu > 0 \Rightarrow \text{Stable Focus}$$

$$\mu = 0 \Rightarrow \text{Center}$$

$$\mu < 0 \Rightarrow \text{unstable Focus}$$

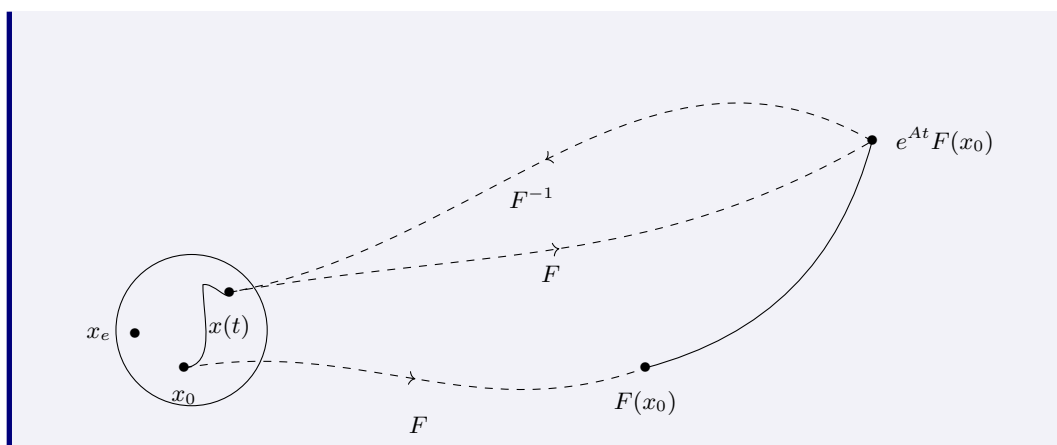
Thus, the qualitative behaviour is same for the linearised system and the nonlinear system, only at $\mu = 0$, which can also be trivially observed from the state equations.

Thus, we have a sufficient condition for the qualitative behaviour of the nonlinear system to be same as the linearised system, which is that the equilibrium point of the nonlinear system should be hyperbolic.

Theorem 3.1 (Hartman-Grobman Theorem). Let $\dot{x} = f(x)$, $x \in \mathbb{R}^n$ be a nonlinear system with an hyperbolic equilibrium point x_e . Let ϕ_t^f be the flow map for $\dot{x} = f(x)$ i.e. $\dot{x} = f(x)$, $x(0) = x_0$ has the solution $x(t) = \phi_t^f(x_0)$. Then for a $\delta > 0$ and a ball $B_\delta(x \in \mathbb{R}^n | \|x - x^*\| < \delta)$ there exists as map $F : B_\delta \subset \mathbb{R}^n \rightarrow \mathbb{R}^n$, $\exists T > 0$ such that,

$$F(x_e) = 0, \text{ F is one to one on } B_\delta \text{ onto } F(B_\delta)$$

and both F and F^{-1} exists and are continuous, such that $F(\phi_t^f) = e^{At}F(x)\forall |t| < T$. Where $A = \left. \frac{\partial f}{\partial x} \right|_{x=x^*}$ and $x \in B_\delta$



The map F in [Theorem 3.1](#) maps from the nonlinear world to the linear world.