# MTM5101-Dynamical Systems and Chaos

Gökhan Göksu, PhD

Week 10

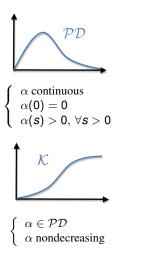
MTM5101

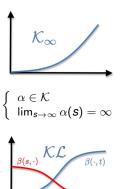
Gökhan Göksu, PhD

イロト イポト イヨト イヨト

E 900

### **Comparison Functions**





$$\begin{aligned} \beta(\cdot, t) &\in \mathcal{K}, \, \forall t \geq 0 \\ \beta(\boldsymbol{s}, \cdot) \text{ nonincreasing}, \, \forall \boldsymbol{s} \geq 0 \\ \lim_{t \to \infty} \beta(\boldsymbol{s}, t) &= 0, \, \forall \boldsymbol{s} \geq 0 \end{aligned}$$

# Comparison Functions: Examples

### Example

• 
$$\alpha(s) = \frac{1}{1+s^c}$$
, for any  $c > 0$   
•  $\alpha(s) = \frac{s^c}{1+s^c}$ , for any  $c > 0$   
•  $\alpha(s) = \tan^{-1}(s)$   
•  $\alpha(s) = \operatorname{sat}(s) = \begin{cases} s, & \text{if } |s| \le 1\\ \operatorname{sgn}(s), & \text{if } |s| > 1 \end{cases}$   
•  $\alpha(s) = \operatorname{sat}(s; a, b) = a + \frac{2(b-a)}{\pi} \tan^{-1}(s)$   
•  $\alpha(s) = \operatorname{sc}(s; a, b) = a + \frac{2(b-a)}{\pi} \tan^{-1}(s)$   
•  $\alpha(s) = s^c$ , for any  $c > 0$   
•  $\alpha(s) = \min\{s, s^2\}$   
•  $\beta(s, r) = \frac{s}{krs+1}$   
•  $\beta(s, r) = s^c e^{-r}$ 

### Lemma (4.3 in [Khalil, 2002])

Let  $V : D \to \mathbb{R}$  be a continuous positive definite function (may not be  $\mathcal{PD}!$ ) defined on  $D \subset \mathbb{R}^n$  that contains the origin. Let  $B_r[0] \subset D$  for some r > 0. Then, there exist  $\alpha_1, \alpha_2 \in \mathcal{K}$  defined on [0, r] such that

 $\alpha_1(|\mathbf{x}|) \leq V(\mathbf{x}) \leq \alpha_2(|\mathbf{x}|)$ 

for all  $x \in B_r[0]$ . If  $D = \mathbb{R}^n$ , the functions  $\alpha_1$  and  $\alpha_2$  will be defined on  $[0, \infty)$  and the foregoing inequality will hold for all  $x \in \mathbb{R}^n$ . Moreover, if V(x) is radially unbounded, then  $\alpha_1, \alpha_2 \in \mathcal{K}_{\infty}$ .

### Example

• 
$$V(x) = x^{ op} Px \implies \lambda_{\min}(P)|x|^2 \le x^{ op} Px \le \lambda_{\max}(P)|x|^2$$

• Given  $x \in \mathbb{R}^n$ , |x| denotes its Euclidean norm.

◆□▶ ◆□▶ ◆三▶ ◆三▶ ● ● ●

# Equivalent Representation of GAS

For a system with no inputs  $\dot{x} = f(x)$ , there is a well-known notion of global asymptotic stability (for short from now on, GAS, or "0-GAS" when referring to the system with no-inputs  $\dot{x} = f(x, 0)$  associated to a given system with inputs  $\dot{x} = f(x, u)$  due to Lyapunov, and usually defined in " $\epsilon$ - $\delta$ " terms. It is easy to show that the standard definition of GAS (0-GAS) in previous lecture is in fact equivalent to the existence of  $\beta \in \mathcal{KL}$  satisfying the following, along the solutions of  $\dot{x} = f(x, 0)$ )

$$|\mathbf{x}(t,\mathbf{x}_0)| \leq \beta(|\mathbf{x}_0|,t), \quad \forall \mathbf{x}_0 \in \mathbb{R}^n, \ \forall t \geq 0.$$

Observe that, since  $\beta$  decreases on *t*, we have, in particular:

$$|\mathbf{x}(t, \mathbf{x}_0)| \leq \beta(|\mathbf{x}_0|, \mathbf{0}), \quad \forall \mathbf{x}_0 \in \mathbb{R}^n, \ \forall t \geq \mathbf{0}.$$

which provides the stability part of the GAS definition while

$$|x(t, x_0)| \leq \beta(|x_0|, t) \xrightarrow[t \to \infty]{} 0, \qquad \forall x_0 \in \mathbb{R}^n,$$

which is the attractivity (convergence to the equilibrium point) part of the GAS definition.

**Note:** From now on, unless written explicitly, the solutions  $x(t, x_0)$  or  $x(t, x_0, u)$  for  $\dot{x} = f(x)$  and  $\dot{x} = f(x, u)$ , respectively, will be written in short as x(t) to avoid cumbersome notation!

### Theorem (4.8 in [Khalil, 2002])

Let x = 0 be an equilibrium point for  $\dot{x} = f(x)$  and  $D \subset \mathbb{R}^n$  be a domain containing the origin. Let  $V : D \to \mathbb{R}$  be a continuously differentiable function such that

$$egin{aligned} &\mathcal{W}_1(x) \leq \mathcal{V}(x) \leq \mathcal{W}_2(x) \ &rac{\partial V}{\partial x} f(x) \leq 0 \end{aligned}$$

for all  $t \ge 0$  and  $x \in D$ , where  $W_1$  and  $W_2$  are continuous positive definite functions on D. Then, x = 0 is stable.

イロト イポト イヨト イヨト

### Theorem (4.9 in [Khalil, 2002])

Let x = 0 be an equilibrium point for  $\dot{x} = f(x)$  and  $D \subset \mathbb{R}^n$  be a domain containing the origin. Let  $V : D \to \mathbb{R}$  be a continuously differentiable function such that

 $egin{aligned} & W_1(x) \leq V(x) \leq W_2(x) \ & rac{\partial V}{\partial x} f(x) \leq - rac{W_3(x)}{W_3(x)} \end{aligned}$ 

for all  $t \ge 0$  and  $x \in D$ , where  $W_1$ ,  $W_2$  and  $W_3$  are continuous positive definite functions on D. Then, x = 0 is asymptotically stable. Moreover, if r and c are chosen such that  $B_r[0] = \{x \in D \mid |x| \le r\}$  and  $c < \min_{|x|=r} W_1(x)$ , then every trajectory starting in  $\{x \in B_r[0] \mid W_2(x) \le c\}$  satisfies

$$|\mathbf{x}(t)| \leq \beta(|\mathbf{x}(0)|, t), \quad \forall t \geq 0$$

イロト イポト イヨト イヨト 一臣

for some  $\beta \in \mathcal{KL}$ .

# Equivalent Lyapunov Theorem for AS

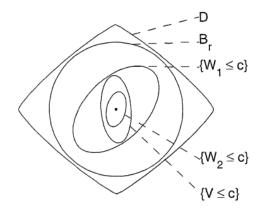


Figure: Geometric representation of sets in Theorem 4.9.

ヘロト 人間 とくほとくほとう

### Equivalent Lyapunov Theorem for GAS

Theorem (4.9 in [Khalil, 2002])

Let x = 0 be an equilibrium point for  $\dot{x} = f(x)$ . Let  $V : \mathbb{R}^n \to \mathbb{R}$   $(D = \mathbb{R}^n l)$  be a continuously differentiable function such that

 $\alpha_1(|x|) \le V(x) \le \alpha_2(|x|)$  $\frac{\partial V}{\partial x} f(x) \le -W_3(x)$ 

for all  $t \ge 0$  and  $x \in \mathbb{R}^n$ , where  $\alpha_1, \alpha_2 \in \mathcal{K}_{\infty}$  and  $W_3$  is continuous positive definite function on  $\mathbb{R}^n$ . Then, x = 0 is GAS.

Let us remember the Lyapunov theorem for ES/GES shown last week:

#### Theorem (4.10 in [Khalil, 2002])

Let x = 0 be an equilibrium point for  $\dot{x} = f(x)$ . Let  $V : D \to \mathbb{R}$  be a continuously differentiable function such that

$$egin{aligned} &k_1|x|^a \leq V(x) \leq k_2|x|^a\ &rac{\partial V}{\partial x}f(x) \leq -k_3|x|^a \end{aligned}$$

for all  $t \ge 0$  and  $x \in D$ , where  $k_1$ ,  $k_2$ ,  $k_3$  and a are positive constants. Then, x = 0 is **ES**. If  $D = \mathbb{R}^n$ , then x = 0 is **GES**.

### Car trailer system

Video:

```
https://www.youtube.com/watch?v=4jk9H5AB41M
```

- Aircraft
  - Video:

```
https://www.youtube.com/watch?v=4UfmsqtTGa0
```

- Car active suspension system
  - Video:

https://www.youtube.com/watch?v=kRt7H0k8A4k

Building

• Video:

https://www.youtube.com/shorts/rJ72LruGgyU

・ロト ・ 同ト ・ ヨト ・ ヨト … ヨ

# Nonlinear Systems: 0-GAS ⇒ Good Behavior wrt Inputs

For linear systems  $\dot{x} = Ax + Bu$ :

- $A \in \mathbb{R}^{n \times n}, B \in \mathbb{R}^{n \times m}$
- If A is a Hurwitz matrix (Re(λ<sub>i</sub>(A)) < 0 for all i = 1, ..., n), then the linear system is 0-GAS.</li>
- Such a 0-GAS linear system automatically satisfies all reasonable "input-to-state stability" properties [Sontag, 1990]<sup>1</sup>:
  - Bounded inputs  $\Rightarrow$  bounded state (BIBS) trajectories
  - Converging inputs  $\Rightarrow$  converging state (CICS) trajectories

This is generally not the case for nonlinear systems  $\dot{x} = f(x, u)!$ 

### Example

Consider the scalar system (n = 1) with a single input (m = 1)  $\dot{x} = -x + (x^2 + 1)u$ :

- The system is clearly 0-GAS, since it reduces to  $\dot{x} = -x$  when  $u \equiv 0$ .
- However, for  $u = (2t + 2)^{-1/2}$  and  $x_0 = \sqrt{2}$ , the system produces unbounded and even diverging state trajectory  $x(t) = (2t + 2)^{1/2}$ !

<sup>1</sup>Mathematical Control Theory: Deterministic Finite Dimensional Systems

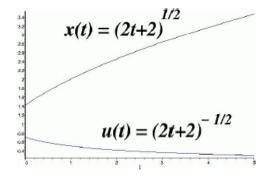


Figure: Diverging state for converging input.

э

ъ

< ロ > < 同 > < 三 >

### Estimates (Gains) for Linear/Nonlinear Systems

Recall the solution of the linear system  $\dot{x} = Ax + Bu$  can be written as:

$$x(t) = e^{At}x(0) + \int_0^t e^{A(t-\tau)}Bu(\tau)d\tau$$

If *A* is Hurwitz, there exists some  $k, \lambda > 0$  such that  $||e^{At}|| \le ke^{-\lambda t}$  which, in turn, gives the following state estimate

$$\begin{aligned} |x(t)| \leq k|x(0)|e^{-\lambda t} + \int_0^t ke^{-\lambda(t-\tau)} ||B|| |u(\tau)| d\tau \\ \leq k|x(0)|e^{-\lambda t} + k||B|| \sup_{\tau \in [0,t]} |u(\tau)| e^{-\lambda t} \int_0^t e^{\lambda \tau} d\tau \\ = k|x(0)|e^{-\lambda t} + k||B|| \sup_{\tau \in [0,t]} |u(\tau)| e^{-\lambda t} \left(\frac{e^{\lambda t} - 1}{\lambda}\right) \\ \leq k|x(0)|e^{-\lambda t} + \frac{k||B||}{\lambda} \sup_{\tau \in [0,t]} |u(\tau)| \left(1 - e^{-\lambda t}\right) \\ \leq \overline{k}|x(0)|e^{-\lambda t} + \overline{k} \sup_{\tau \in [0,t]} |u(\tau)| \end{aligned}$$

where  $\overline{k} = k \cdot \max\{1, \frac{\|B\|}{\lambda}\}$ 

◆□ ▶ ◆□ ▶ ◆ □ ▶ ◆ □ ▶ ● □ ● ● ● ●

# Estimates (Gains) for Linear/Nonlinear Systems

Motivated with this estimation, for linear systems, three most typical ways of defining "input-to-state stability" in terms of operators  $\{L^2, L^\infty\} \rightarrow \{L^2, L^\infty\}$  are as follows:

• "
$$L^{\infty} \to L^{\infty}$$
":  $c|x(t)| \le |x_0|e^{-\lambda t} + \sup_{\tau \in [0,t]} |u(\tau)|$ 

• "
$$L^2 \to L^{\infty}$$
":  $c|x(t)| \le |x_0|e^{-\lambda t} + \int_0^t |u(\tau)|^2 d\tau$ 

• "
$$L^2 \to L^2$$
":  $c \int_0^t |x(\tau)|^2 d\tau \le |x_0| + \int_0^t |u(\tau)|^2 d\tau$ 

The missing case " $L^{\infty} \rightarrow L^{2}$ " is less interesting, being too restrictive, for practical reasons! Concerning the nonlinear system  $\dot{x} = f(x, u)$ , in general, under "some" nonlinear coordinate change (see [Sontag, 2004]), we arrive to the following three concepts (or "estimates") for nonlinear systems:

• "
$$L^{\infty} \to L^{\infty}$$
":  $\alpha(|x(t)|) \leq \beta(|x_0|, t) + \sup_{\tau \in [0, t]} \gamma(|u(\tau)|)$ 

• "
$$L^2 \rightarrow L^{\infty}$$
":  $\alpha(|\mathbf{x}(t)|) \leq \beta(|\mathbf{x}_0|, t) + \int_0^t \gamma(|\mathbf{u}(\tau)|) d\tau$ 

• "
$$L^2 \rightarrow L^2$$
":  $\int_0^t \alpha(|\mathbf{x}(\tau)|) d\tau \leq \alpha_0(|\mathbf{x}_0|) + \int_0^t \gamma(|\mathbf{u}(\tau)|) d\tau$ 

Here, the functions (which measure the impacts of the state or input) are  $\alpha, \alpha_0, \gamma \in \mathcal{K}_{\infty}$  and  $\beta \in \mathcal{KL}$ . The " $L^{\infty} \to L^{\infty}$ " (and " $L^2 \to L^2$ " as well) estimate leads us to the first concept that of *input-to-state stability (ISS)* whereas " $L^2 \to L^{\infty}$ " estimate leads us to the second concept that of *integral input-to-state stability (iISS)*.

### Definition: Input-to-State Stability (ISS) [Sontag, IEEE TAC, 1989]

The system  $\dot{x} = f(x, u)$  is ISS if there exist  $\beta \in \mathcal{KL}$  and  $\nu \in \mathcal{K}_{\infty}$  such that, for all  $x_0 \in \mathbb{R}^n$  and all  $u \in \mathcal{U}$ ,

 $|x(t; x_0, u)| \leq \beta(|x_0|, t) + \nu(||u||), \quad \forall t \geq 0.$ 

 $\rightarrow$  Vanishing transients "proportional" to initial state's norm

 $\rightarrow$  Steady-state error "proportional" to input amplitude.

Definition: Integral Input-to-State Stability (iISS) [Sontag, SCL, 1998]

The system  $\dot{x} = f(x, u)$  is iISS if there exist  $\beta \in \mathcal{KL}$  and  $\nu_1, \nu_2 \in \mathcal{K}_{\infty}$  such that, for all  $x_0 \in \mathbb{R}^n$  and all  $u \in \mathcal{U}$ ,

$$|\mathbf{x}(t;\mathbf{x}_0,u)| \leq \beta(|\mathbf{x}_0|,t) + \nu_1\left(\int_0^t \nu_2(|u(s)|)ds\right), \quad \forall t \geq 0.$$

◆□▶ ◆□▶ ◆三▶ ◆三▶ ● ● ●

 $\rightarrow$  Measures the impact of input energy.

### ISS and iISS Notions: Strengths and Weaknesses

ISS and iISS: Central tools in nonlinear analysis and control:

- Theoretical contributions to: output feedback, optimal control, hybrid systems, predictive control, chaotic systems...
- Applications in: robotics, production lines, transportation, bio-chemical networks, control under communication constraints, neuroscience, ...

ISS	iISS		
$\dot{x} = f(x, 0)$ is GAS	$\dot{x} = f(x, 0)$ is GAS		
Bounded input $\Rightarrow$ Bounded state	Bounded energy input		
	$\Rightarrow$ Bounded, converging state		
Converging input $\Rightarrow$ Converging state	Converging input ⇒ Converging state		
Cascade: ISS + ISS $\Rightarrow$ ISS	Cascade: iISS + iISS ⇒ iISS		

In practice, some systems do exhibit robustness for inputs under a certain threshold, but diverge for larger ones.

Strong iISS: halfway between ISS and iISS.

ヘロン 人間 とくほ とくほ とう

### ISS and iISS Notions: Lyapunov Characterizations

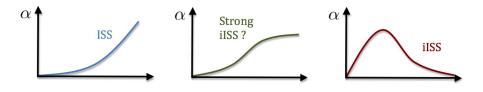
- Part of the success of ISS and iISS is due to their Lyapunov characterizations
- Lyapunov function candidate (LFC):
  - $V : \mathbb{R}^n \to \mathbb{R}_{>0}$  continuously differentiable
  - V(0) = 0 and V(x) > 0 for all  $x \neq 0$
  - $V(x) \to \infty$  whenever  $|x| \to \infty$ .

Theorem: ISS and iISS Characterization [Sontag, Wang, SCL, 1995] & [Angeli et al., IEEE TAC, 2000]

The system  $\dot{x} = f(x, u)$  is ISS (resp. iISS) if and only if there exist a LFC  $V, \gamma \in \mathcal{K}_{\infty}$ , and  $\alpha \in \mathcal{K}_{\infty}$  (resp.  $\alpha \in \mathcal{PD}$ ) such that, for all  $x \in \mathbb{R}^n$  and all  $u \in \mathbb{R}^m$ 

$$\frac{\partial V}{\partial x}f(x,u) \leq -\alpha(|x|) + \gamma(|u|). \tag{D-}\mathcal{K}_{\infty}/\mathcal{PD})$$

イロト イポト イヨト イヨト



# ISS Characterization in Implication Form

### Theorem: ISS Char'tion in Implication Form [Sontag, Wang, SCL, 1995]

The system  $\dot{x} = f(x, u)$  is ISS if and only if there exist a LFC *V*,  $\chi \in \mathcal{K}$ , and  $\tilde{\alpha} \in \mathcal{K}$  such that for any  $x \in \mathbb{R}^n$  and any  $u \in \mathbb{R}^m$ 

$$|x| \ge \chi(|u|) \implies \frac{\partial V}{\partial x} f(x, u) \le -\tilde{\alpha}(|x|)$$
 (D-IF)

### Remark

Clearly,  $(D-\mathcal{K}_{\infty})$  implies (D-IF). Assume now that (D-IF) holds with some  $\tilde{\alpha} \in \mathcal{K}$  and  $\chi \in \mathcal{K}$ . Without loss of generality, one can assume that  $\tilde{\alpha} \in \mathcal{K}_{\infty}$  (see [Lin, Sontag, Wang, SCL, 1995, Remark 4.1]). Let

 $\gamma(\mathbf{r}) = \max\{\mathbf{0}, \hat{\gamma}(\mathbf{r})\}$ 

#### where

$$\hat{\gamma}(r) = \max\left\{\frac{\partial V}{\partial x}f(x,u) + \tilde{lpha}(\chi(|u|)) : |u| \le r, |x| \le \chi(r)
ight\}.$$

Then  $\gamma \in C$ ,  $\gamma(0) = 0$  and, therefore,  $\gamma \in \mathcal{K}_{\infty}$  by definition. (D- $\mathcal{K}_{\infty}$ ) holds because  $\gamma(r) \geq \sup_{|u|=r} \frac{\partial V}{\partial x} f(x, u) + \tilde{\alpha}(|x|)$  (consider the two separate cases  $|x| \geq \chi(|u|)$  and  $|x| \leq \chi(|u|)$ ).

# Halfway Between ISS and iISS: Strong iISS Property

### Definition: Strong iISS [Chaillet et. al., IEEE TAC, 2014]

The system  $\dot{x} = f(x, u)$  is Strongly iISS if it is:

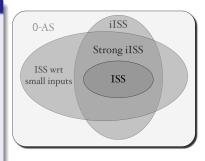
ilSS

ISS with respect to small inputs

*i.e.*, if there exist  $\beta \in \mathcal{KL}$ ,  $\nu_1, \nu_2, \nu \in \mathcal{K}_\infty$  and input threshold R > 0 such that, for all  $x_0 \in \mathbb{R}^n$  and all  $u \in \mathcal{U}$ ,

$$|x(t;x_0,u)| \le \beta(|x_0|,t) + \nu_1\left(\int_0^t \nu_2(|u(s)|)ds\right)$$

$$|u|| \leq R \quad \Rightarrow \quad |x(t;x_0,u)| \leq \beta(|x_0|,t) + \nu(||u||).$$



◆□▶ ◆□▶ ◆三▶ ◆三▶ ● ● ●

- For all  $u \in U$ , the solution exists at all times
- $\int_0^t \nu_2(|u(s)|) ds < \infty \Rightarrow$  bounded and converging state
- Converging input ⇒ converging state
- $||u|| \leq R \Rightarrow$  bounded state.

# Halfway Between ISS and iISS: Strong iISS Property

#### Theorem: $\mathcal{K}$ dissipation rate $\Rightarrow$ Strong iISS [Chaillet et. al., IEEE TAC, 2014]

If there exists a LFC  $V : \mathbb{R}^n \to \mathbb{R}_{\geq 0}$  satisfying, for all  $x \in \mathbb{R}^n$  and all  $u \in \mathbb{R}^m$ ,

$$\frac{\partial V}{\partial x}f(x,u) \leq -\alpha(|x|) + \gamma(|u|).$$

where  $\alpha \in \mathcal{K}$  and  $\gamma \in \mathcal{K}_{\infty}$ , then the system  $\dot{x} = f(x, u)$  is Strongly iISS with input threshold  $R = \gamma^{-1} \circ \alpha(\infty)$ .

Equivalently, we can state the following:

Corollary: Non-vanishing dissipation rate  $\Rightarrow$  Strong iISS [Chaillet et. al., IEEE TAC, 2014]

If there exists a LFC  $V : \mathbb{R}^n \to \mathbb{R}_{\geq 0}$  satisfying, for all  $x \in \mathbb{R}^n$  and all  $u \in \mathbb{R}^m$ ,

$$\frac{\partial V}{\partial x}f(x,u) \leq -W(x) + \gamma(|u|).$$

where  $\gamma \in \mathcal{K}_{\infty}$  and W is continuous positive definite satisfying  $W_{\infty} := \liminf_{|x| \to \infty} W(x) > 0$ , then the system  $\dot{x} = f(x, u)$  is Strongly iISS with input threshold  $R = \gamma^{-1}(W_{\infty})$ .

◆□ > ◆□ > ◆臣 > ◆臣 > ─臣 ─のへで

## Halfway Between ISS and iISS: Strong iISS Property

However, the converse does not hold:

Counter-example: Strong iISS  $\Rightarrow \mathcal{K}$  dissipation rate [Chaillet et. al., IEEE TAC, 2014]

The scalar system

$$\dot{x} = -rac{x}{1+x^2} \left[ 1 - |x|(u^2 - |u|) 
ight],$$

is Strongly iISS. However, for all  $\alpha \in \mathcal{K}$  and  $\gamma \in \mathcal{K}_{\infty}$  no differentiable function  $V : \mathbb{R} \to \mathbb{R}_{>0}$  satisfies

$$\frac{\partial V}{\partial x}(x)f(x,u) \leq -\alpha(|x|) + \gamma(|u|).$$

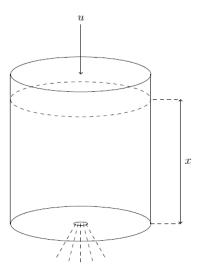
• iISS: 
$$V_1(x) = \frac{1}{2} \ln(1+x^2)$$
 gives  $\dot{V}_1 \le -x^2/(1+x^2)^2 + u^2 + |u|$ 

• ISS wrt |u| < 1:  $V_2(x) = x^4/4$  gives  $\dot{V}_2 \le -x^4/(1+x^2)$ .

◆□▶ ◆□▶ ◆三▶ ◆三▶ ● ● ●

# ISS, iISS and Strong iISS Example

Consider the tank with a flat bottom and not necessarily constant cross-section [Daskovskiy, IFAC POL, 2019].



ヘロト 人間 とくほとくほとう

# ISS, iISS and Strong iISS Example

By Toricelli's law, the level x of the liquid changes with time due to the inflow and outflow can be described by the following differential equation:

$$\dot{x} = -\frac{a(x)\mu\sqrt{2gx}}{A(x)} + \frac{u}{A(x)}$$

where

 $A \,:\, [0,\infty) 
ightarrow (0,\infty)$  is the cross-section area of the tank at the height x

 $a : [0,\infty) \to [0,\infty)$  is the area of the hole, that in general may also depend on x

*u* is the rate of inflow to the tank

Let us consider the following three cases:

• Suppose that  $a(x) = a = (\mu \sqrt{2g})^{-1}$  and  $A(x) = 1 + \sqrt[4]{x}$ . The ISS property can be verified by considering V(x) = |x| = x. For this *V*, we have

$$\dot{V} = -rac{\sqrt{x}}{1+\sqrt[4]{x}} + rac{u}{1+\sqrt[4]{x}}$$

Now, observe that we have

$$|x| \ge 4u^2 \implies \dot{V} \le -\frac{\sqrt{x}}{2\left(1+\sqrt[4]{x}
ight)}$$

and since the function  $\tilde{\alpha}(s) = \frac{\sqrt{s}}{2(1+\sqrt[4]{s})}$  and  $\chi(s) = 4s^2$  are two class  $\mathcal{K}_{\infty}$  functions, we can conclude that the system is ISS.

Let us consider the following three cases (continued):

• Suppose that  $a(x) = \frac{1}{1+x}$  and  $A(x) = A = \mu \sqrt{2g}$ . The iISS property can be verified by considering V(x) = |x| = x. For this *V*, we have

$$\dot{V} \leq -rac{\sqrt{x}}{1+x} + rac{u}{A}$$

Since the function  $\alpha(s) = \frac{\sqrt{s}}{1+s}$  is a class  $\mathcal{PD}$  function whereas  $\gamma(s) = \frac{s}{A}$  is a class  $\mathcal{K}_{\infty}$  function, we can conclude that the system is iISS.

◆□▶ ◆□▶ ◆三▶ ◆三▶ ● ● ●

• (Exercise) Show that the system is Strong iISS when  $a(x) = \frac{1}{\sqrt{1+x}}$  and  $A(x) = A = \mu \sqrt{2g}$ .

$$\underbrace{u}_{\Sigma_2} \xrightarrow{x_2} \underbrace{\Sigma_1} \xrightarrow{x_1} \xrightarrow{\Sigma_1: \dot{x}_1 = f_1(x_1, x_2)} \\ \Sigma_2: \dot{x}_2 = f_2(x_2, u)$$

- ISS is naturally preserved in cascade [Sontag, EJC, 1995]
- iISS is not preserved by cascade [Panteley, Loría, Automatica, 2001] & [Arcak et al., SICON, 2002].

#### Theorem [Chaillet, Angeli, SCL, 2008]

Let  $V_1$  and  $V_2$  be two Lyapunov functional candidates. Assume that there exist  $\gamma_1, \gamma_2 \in \mathcal{K}$ , and  $\alpha_1, \alpha_2 \in \mathcal{PD}$  such that, for all  $(x_1, x_2) \in \mathbb{R}^{n_1} \times \mathbb{R}^{n_2}$  and all  $u \in \mathbb{R}^m$ ,

$$\begin{aligned} &\frac{\partial V_1}{\partial x_1} f_1(x_1, x_2) \leq -\alpha_1(|x_1|) + \frac{\gamma_1(|x_2|)}{\gamma_1(|x_2|)} \\ &\frac{\partial V_2}{\partial x_2} f_2(x_2, u) \leq -\alpha_2(|x_2|) + \gamma_2(|u|) \,. \end{aligned}$$

If  $\gamma_1(s) = \mathcal{O}_{s \to 0^+}(\alpha_2(s))$ , then the cascade is iISS.

•  $q_2(s) = \mathcal{O}_{s \to 0^+}(q_1(s))$ : Given  $q_1, q_2 \in \mathcal{PD}$ , we say that  $q_1$  has greater growth than  $q_2$  around zero if  $\exists k \ge 0$  such that  $\limsup_{s \to 0^+} q_2(s)/q_1(s) \le k$ .

◆□▶ ◆□▶ ◆三▶ ◆三▶ ● ● ●

$$\underbrace{u}_{\Sigma_2} \xrightarrow{x_2} \underbrace{\Sigma_1} \xrightarrow{x_1} \xrightarrow{\Sigma_1: \dot{x}_1 = f_1(x_1, x_2)} \\ \Sigma_2: \dot{x}_2 = f_2(x_2, u)$$

Theorem: Strong iISS is preserved under cascade [Chaillet et. al., Automatica, 2014]

If the systems  $\dot{x}_1 = f_1(x_1, u_1)$  and  $\dot{x}_2 = f_2(x_2, u_2)$  are Strongly iISS, then the cascade (2) is Strongly iISS.

Corollary: iISS + Strong iISS  $\Rightarrow$  iISS [Chaillet et. al., Automatica, 2014]

If  $\dot{x}_1 = f_1(x_1, u_1)$  is Strongly iISS and  $\dot{x}_2 = f_2(x_2, u_2)$  is iISS, then (2) is iISS.

Corollary: GAS + Strong iISS  $\Rightarrow$  GAS [Chaillet et. al., Automatica, 2014]

If  $\dot{x}_1 = f_1(x_1, u_1)$  is Strongly iISS and  $\dot{x}_2 = f_2(x_2)$  is GAS, then  $\dot{x}_1 = f_1(x_1, x_2)$  $\dot{x}_2 = f_2(x_2)$  is GAS.

◆□ > ◆□ > ◆臣 > ◆臣 > ─臣 ─のへで

	ISS	Strong ilSS	iISS
0-GAS	<ul> <li>✓</li> </ul>	√	$\checkmark$
Forward completeness $\forall u \in \mathcal{U}$	√	$\checkmark$	√
Bounded input-Bounded state	$\checkmark$	For $  u   < R$	$\odot$
Converging input-Converging state	✓	<ul> <li>✓</li> </ul>	$\odot$
Preservation under cascade	√	√	Growth rate
Lyapunov characterization	$\alpha \in \mathcal{K}_{\infty}$	Open question	$\alpha \in \mathcal{PD}$