GLOBAL INITIATIVE OF ACADEMIC NETWORKS

University of Illinois at Urbana-Champaign

Lecture 7: Stability Verification

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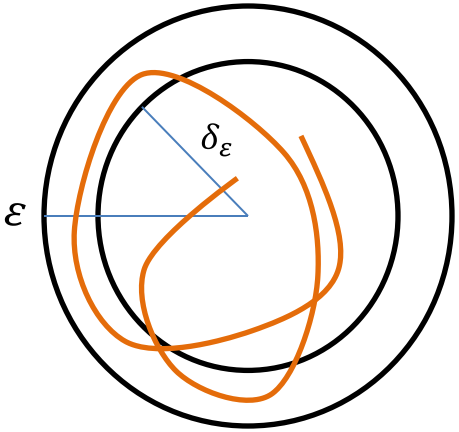
Recall Stability

- Time invariant autonomous systems (closed systems, systems without inputs)
- $\dot{x}(t) = f\big(x(t)\big), x_0 \in \mathbb{R}^n, t_0 = 0$ –*(1)*
- $\xi(t)$ is the solution
- $|\xi(t)|$ norm
- $x^* \in \mathbb{R}^n$ is an **equilibrium point** if $f(x^*) = 0$.
- For analysis we will assume **0** to be an equilibrium point of (1) with out loss of generality

Lyapunov stability

Lyapunov stability: The system (1) is said to be ***Lyapunov stable*** (at the origin) if for every $\varepsilon > 0$ there exists $\delta_\varepsilon > 0$ such that for every if $|\xi(0)| \leq \delta_\varepsilon$ then for all t $\geq 0, |\xi(t)| \leq \varepsilon$.

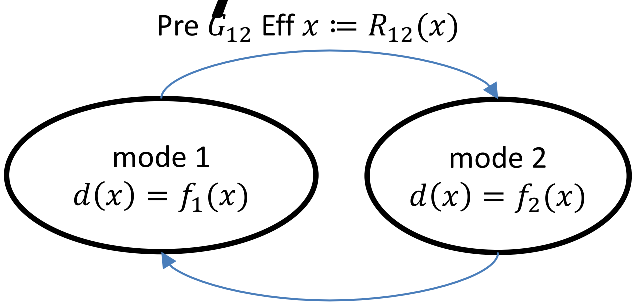


Asymptotically stability

The system (1) is said to be ***Asymptotically stable*** *(at the origin)* if it is Lyapunov stable and there exists $\delta_2 > 0$ such that for every if $|\xi(0)| \leq \delta_2$ then t $\rightarrow \infty$, $|\xi(t)| \rightarrow \mathbf{0}$.

If the property holds for any δ_2 then **Globally Asymptotically Stable**

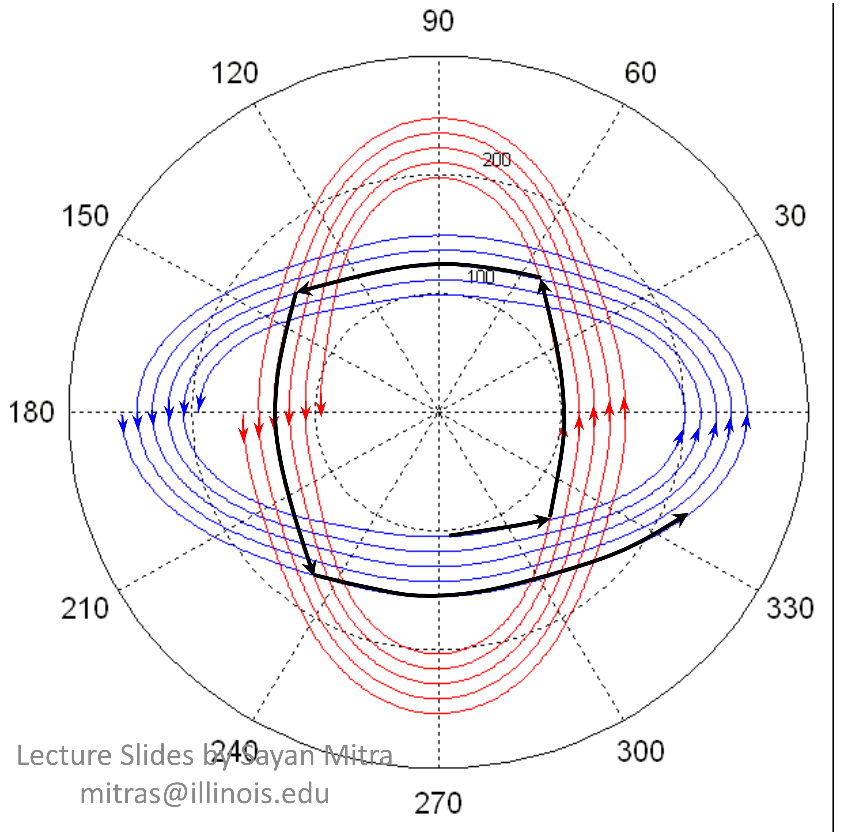
Defining stability of hybrid systems



- Hybrid automaton: $\mathbf{A} = \langle V, A, D, \mathrm{T} \rangle$
  - $V = X \cup \{\ell\}$
- Execution $\alpha = \tau_0 a_1 \tau_1 a_2 \ldots$
- Notation $\alpha(t)$: denotes the valuation $\beta.\,lstate$ where β is the longest prefix with $\beta.\mathrm{ltime} = t$
- $|\alpha(t)|$: norm of the continuous state X
- ***A*** is ***Lyapunov stable*** (at the origin) if for every $\varepsilon > 0$ there exists $\delta_\varepsilon > 0$ such that for every if $|\alpha(0)| \leq \delta_\varepsilon$ then for all $\mathrm{t} \geq 0, |\alpha(t)| \leq \varepsilon$.
- ***Asymptotically stable*** if it is Lyapunov stable and there exists $\delta_2 > 0$ such that for every if $|\alpha(0)| \leq \delta_2$ then $\mathrm{t} \to \infty, |\alpha(t)| \to \mathbf{0}$.

Question:Stability Verification

- If each mode is asymptotically stable then is ***A*** *also asymptotically stable?*
- ***No***



Common Lyapunov Function

- If there exists positive definite continuously differentiable function $V: \mathbb{R}^n \rightarrow \mathbb{R}$ and a positive definite function W: $\mathbb{R}^n \rightarrow \mathbb{R}$ such that for each mode $i, \frac{\partial V}{\partial t} f_i(x) < -W(x)$ for all $x \neq 0$ then V is called a common Lyapunov function for A.

- V is called a common Lyapunov function

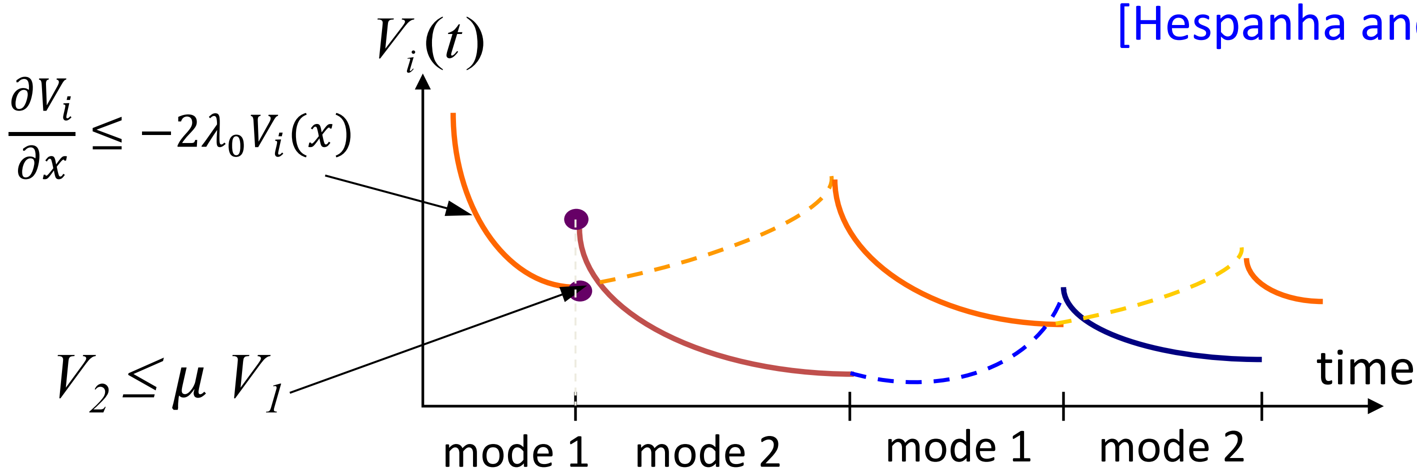
- **Theorem.** ***A*** is GUAS if there exists a common Lyapunov function.

Multiple Lyapunov Functions

- In the absence of a common lyapunov function the stability verification has to rely of the discrete transitions.
- The following theorem gives such a stability in terms of *multiple Lyapunov function*.
- **Theorem** [Branicky] If there exists a family of positive definite continuously differentiable **Lyapunov** functions $V_i: \mathbb{R}^n \to \mathbb{R}$ and a positive definite function $\mathrm{W_i}: \mathbb{R}^n \to \mathbb{R}$ such that for any execution α and for any time t_1 t_2 $\alpha(t_1).\ell = \alpha(t_2).\ell = i$ and for all time $t \in (t_1, t_2), \alpha(t).\ell \neq i$
  - $V_i(\alpha(t_2).x) - V_i(\alpha(t_1).x) \leq -W_i(\alpha(t_1).x)$

Stability Under Slow Switching

[Hespanha and Morse`99]



- Average Dwell Time (ADT) characterizes rate of mode switches
- Definition: H has ADT T if there exists a constant N_0 such that for every execution α,

$$N(\alpha) \leq N_0 + \text{duration}(\alpha)/T.$$

  $N(\alpha)$: number of mode switches in α

- **Theorem** [HM`99] H is asymptotically stable if its modes have a set of Lyapunov functions (μ, λ_0) and $ADT(H) > \log \mu/\lambda_0$.

Remarks about ADT theorem assumptions

1. If f_i is globally asymptotically stable, then there exists a Lyapunov function V_i that satisfies $\frac{\partial V_i}{\partial x} \leq -2\lambda_i V_i(x)$ for appropriately chosen $\lambda_i > 0$
2. If the set of modes is finite, choose λ_0 independent of i
3. The other assumption restricts the maximum increase in the value of the current Lyapunov functions over any mode switch, by a factor of μ.
4. We will also assume that there exist strictly increasing functions β_1 and β_2 such that $\beta_1(|x|) \leq V_i(x) \leq \beta_2(|x|)$

Proof sketch

Suppose α is any execution of A.

Let $T = \alpha.ltime$ and $t_1, \ldots, t_{N(\alpha)}$ be instants of mode switches in α.

We will find an upper-bound on the value of $V_{\alpha(T).l}(\alpha(T).x)$

Define $W(t) = e^{2\lambda_0 t} V_{\alpha(t).l}(\alpha(t).x)$

W is non-increasing between mode switches $\left[\frac{\partial V_i}{\partial x} \le -2\lambda_0 V_i(x)\right]$

That is, $W(t_{i+1}^{-}) \le W\big(t_i\ \big)$

$W\big(t_{i+1}\big) \le \mu W(t_{i+1}^{-}) \le \mu W(t_i)$

Iterating this $N(\alpha)$ times: $W(T) \le \mu^{N(\alpha)} W(0)$

$$e^{2\lambda_0 T} V_{\alpha(T).l}(\alpha(T).x) \le \mu^{N(\alpha)} V_{\alpha(0).l}(\alpha(0).x)$$

$$V_{\alpha(T).l}(\alpha(T).x) \le \mu^{N(\alpha)} e^{-2\lambda_0 T} V_{\alpha(0).l}(\alpha(0).x) = e^{-2\lambda_0 T + N(\alpha)\log\mu} V_{\alpha(0).l}(\alpha(0).x)$$

If α has ADT τ_a then, recall, $N(\alpha) \le N_0 + T/\tau_a$ and $V_{\alpha(T).l}(\alpha(T).x) \le e^{-2\lambda_0 T + (N_0 + T/\tau_a)\log\mu} V_{\alpha(0).l}(\alpha(0).x) \le C\ e^{T(-2\lambda_0 + \log\mu\ /\tau_a)}$

If $\tau_a > \log\mu\ /2\lambda_0$ then second term converges to 0 as $T \to \infty$ then from assumption 4 it follows that α converges to 0.

Further reading

- Verification of dwell time
- Abstractions for stability proofs