

Introduction to Nonlinear Control

Stability, control design, and estimation

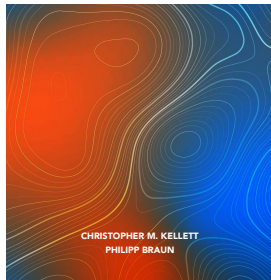
Christopher M. Kellett & Philipp Braun



Introduction to Nonlinear Control

STABILITY, CONTROL DESIGN, AND ESTIMATION

CHRISTOPHER M. KELLETT
PHILIPP BRAUN



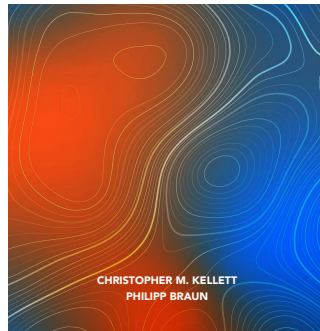
Part I: Dynamical Systems

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Introduction to Nonlinear Control

STABILITY, CONTROL DESIGN, AND ESTIMATION



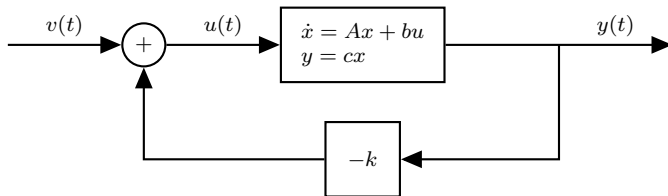
A Commonly Ignored Design Issue

Linear system: $(A \in \mathbb{R}^{n \times n}, b \in \mathbb{R}^{n \times 1}, c \in \mathbb{R}^{1 \times n})$

$$\dot{x} = Ax + bu, \quad y = cx,$$

Feedback interconnection: $u = -ky$

$$\dot{x} = (A - bkc)x,$$



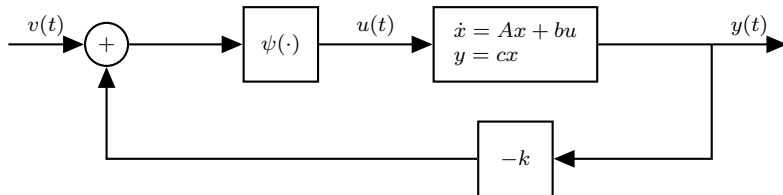
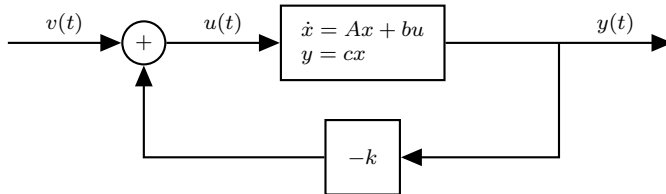
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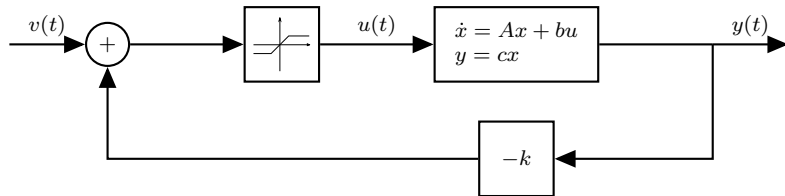
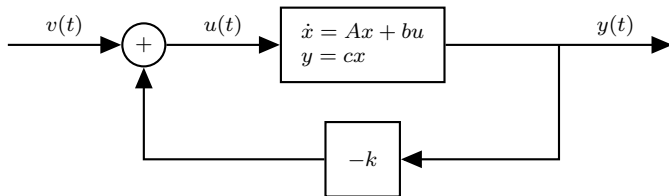
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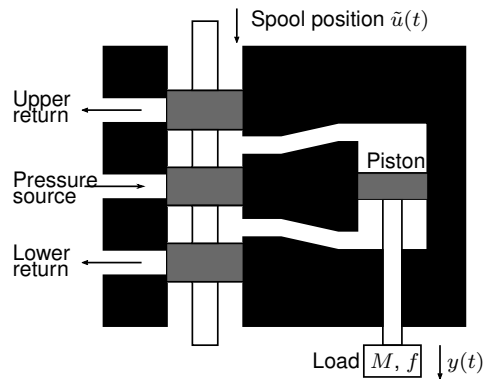


Saturation function

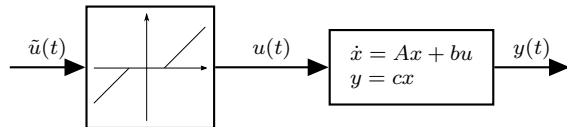
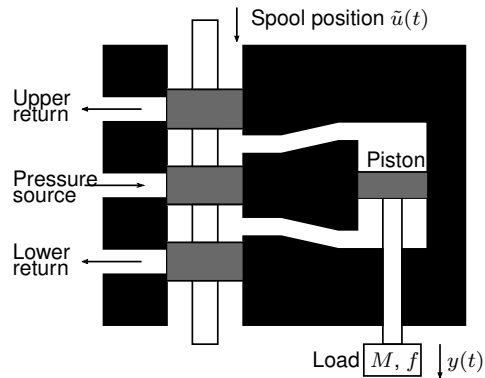
$\text{sat} : \mathbb{R} \rightarrow [-1, 1]$:

$$\text{sat}(z) = \begin{cases} -1, & \text{for } z \leq -1 \\ z, & \text{for } z \in [-1, 1] \\ 1, & \text{for } z \geq 1 \end{cases}$$

A Commonly Ignored Design Issue (Example: A servo-valve)



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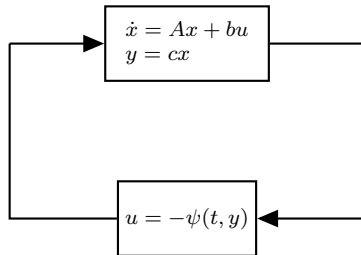
Deadzone function

$dz : \mathbb{R} \rightarrow \mathbb{R}$:

$$dz(z) = \begin{cases} z + 1, & \text{for } z \leq -1 \\ 0, & \text{for } z \in [-1, 1] \\ z - 1, & \text{for } z \geq 1 \end{cases}$$

A Commonly Ignored Design Issue (The Lur'e Problem)

Consider the feedback interconnection:

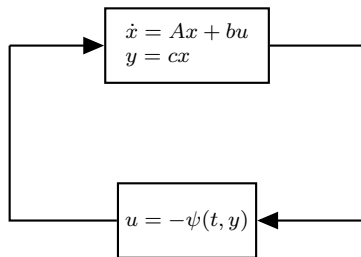


Lur'e problem:

- Which conditions on the functions $\psi : \mathbb{R}_{\geq 0} \times \mathbb{R} \rightarrow \mathbb{R}$ guarantee asymptotic stability of the origin?

A Commonly Ignored Design Issue (The Lur'e Problem)

Consider the feedback interconnection:



Lur'e problem:

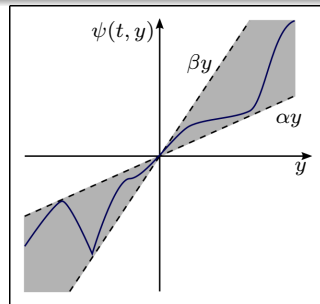
- Which conditions on the functions $\psi : \mathbb{R}_{\geq 0} \times \mathbb{R} \rightarrow \mathbb{R}$ guarantee asymptotic stability of the origin?

Definition (Sector condition)

Let $\alpha, \beta \in \mathbb{R}$, $\alpha < \beta$, and $\Omega \subset \mathbb{R}$. A nonlinearity $\psi : \mathbb{R}_{\geq 0} \times \mathbb{R} \rightarrow \mathbb{R}$ satisfies a sector condition if

$$\alpha y^2 \leq y\psi(t, y) \leq \beta y^2$$

for all $t \geq 0$ and for all $y \in \Omega$. For $\Omega = \mathbb{R}$ we say that the sector condition is satisfied globally.



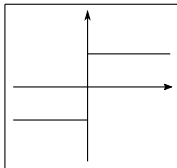
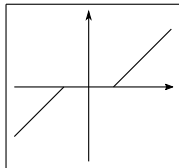
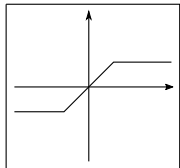
A Commonly Ignored Design Issue (The Sector Condition)

Common nonlinearities: $\text{sign} : \mathbb{R} \rightarrow \mathbb{R}$,

$$\text{sat}(y) = \begin{cases} -1, & \text{for } y \leq -1, \\ y, & \text{for } -1 \leq y \leq 1, \\ 1, & \text{for } y \geq 1. \end{cases}$$

$$\text{dz}(y) = \begin{cases} y + 1, & \text{for } y \leq -1, \\ 0, & \text{for } -1 \leq y \leq 1, \\ y - 1, & \text{for } y \geq 1. \end{cases}$$

$$\text{sign}(y) = \begin{cases} -1, & \text{for } y < 0, \\ 0, & \text{for } y = 0, \\ 1, & \text{for } y > 0, \end{cases}$$



Question:

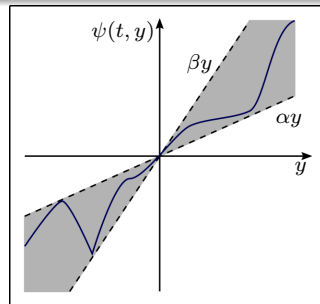
- Which nonlinearity satisfies a sector condition?

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Absolute Stability

Definition (Sector condition)

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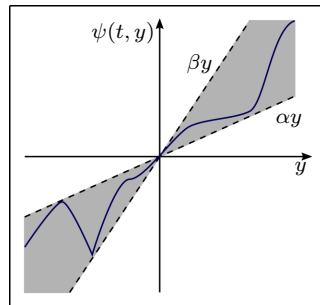
for all $t \geq 0$ and for all $y \in \Omega$. For $\Omega = \mathbb{R}$ we say that the sector condition is satisfied globally.

Definition (Absolute stability)

Let $\alpha, \beta \in \mathbb{R}$, $\alpha < \beta$, and $\Omega \subset \mathbb{R}$. The Lur'e system

$$\dot{x} = Ax - b\psi(t, y)$$

is called **absolutely stable** (with respect to α, β, Ω) if the origin is asymptotically stable for all $\psi : \mathbb{R}_{\geq 0} \times \mathbb{R} \rightarrow \mathbb{R}$ satisfying the sector condition for all $t \geq 0$ and for all $y_0 \in \Omega$.



Historical Perspective on the Lur'e Problem

Conjecture (Aizerman's Conjecture (1949))

Let $\alpha, \beta \in \mathbb{R}$, $\alpha < \beta$, and suppose the origin of the linear system

$$\dot{x} = Ax + bu,$$

$$y = cx$$

is globally asymptotically stable for all linear feedbacks

$$u = -\psi(y) = -ky, \quad k \in [\alpha, \beta].$$

Then the origin is globally asymptotically stable for all nonlinear feedbacks in the sector

$$\alpha \leq \frac{\psi(y)}{y} \leq \beta, \quad y \neq 0.$$

↪ Conjecture was shown to be wrong through counterexamples.

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\rightsquigarrow Conjecture was shown to be wrong through counterexamples.

Conjecture (Kalman's Conjecture (1957))

Let $\alpha, \beta \in \mathbb{R}$, $\alpha < \beta$, and suppose the origin of the linear system

$$\begin{aligned}\dot{x} &= Ax + bu, \\ y &= cx\end{aligned}$$

is globally asymptotically stable for all linear feedbacks

$$u = -\psi(y) = -ky, \quad k \in [\alpha, \beta].$$

Then the origin is globally asymptotically stable for all nonlinear feedbacks belonging to the incremental sector

$$\alpha \leq \frac{\partial}{\partial y} \psi(y) \leq \beta.$$

\rightsquigarrow Conjecture was shown to be wrong through counterexamples.

Absolute stability through the Circle Criterion and Popov Criterion

Theorem (Circle Criterion)

Suppose (A, b, c) is a **minimal realization** of $G(s)$ and $\psi(t, y)$ satisfies the sector condition

$$\alpha y^2 \leq y\psi(t, y) \leq \beta y^2 \quad \forall y \in \mathbb{R}, \quad \forall t \in \mathbb{R}_{\geq 0}.$$

Then the system is absolutely stable if:

- 1 $\alpha = 0 < \beta$, the **Nyquist plot** is to the right of the line $\operatorname{Re}(s) = -\frac{1}{\beta}$, (i.e., to the right of $D(0, \beta)$) and $G(s)$ is Hurwitz;
- 2 $0 < \alpha < \beta$, the **Nyquist plot** does not enter the disk $D(\alpha, \beta)$, and encircles it in the counter-clockwise direction as many times, N , as there are right-half plane poles of $G(s)$; or
- 3 $\alpha < 0 < \beta$, the **Nyquist plot** lies in the interior of the disk $D(\alpha, \beta)$, and $G(s)$ is Hurwitz.

Definitions: (Disc in the complex plane)

- center $\sigma : \mathbb{R} \setminus \{0\} \times \mathbb{R}_{>0} \rightarrow \mathbb{R}$
- radius $r : \mathbb{R} \setminus \{0\} \times \mathbb{R}_{>0} \rightarrow \mathbb{R}$
- for $\alpha \neq 0$ and $\beta > 0$ we define

$$\sigma(\alpha, \beta) = \frac{1}{2} \left(\frac{1}{\alpha} + \frac{1}{\beta} \right), \quad r(\alpha, \beta) = \frac{\operatorname{sign}(\alpha)}{2} \left(\frac{1}{\alpha} - \frac{1}{\beta} \right)$$

Then, the disc $D(\cdot, \cdot)$ is defined as

$$D(\alpha, \beta) = \begin{cases} \{x \in \mathbb{C} : x = -\frac{1}{\beta} + j\omega, \omega \in \mathbb{R}\}, & \alpha = 0 < \beta, \\ \{x \in \mathbb{C} : |x - \sigma(\alpha, \beta)| = r(\alpha, \beta)\}, & 0 < \alpha < \beta, \\ \{x \in \mathbb{C} : |x - \sigma(\alpha, \beta)| = r(\alpha, \beta)\}, & \alpha < 0 < \beta. \end{cases}$$

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Theorem (Popov Criterion)

Suppose A is Hurwitz, (A, b) is controllable, (A, c) is observable, and $\psi(y)$ satisfies the sector condition

$$0 \leq y\psi(y) \leq \beta y^2 \quad \forall y \in \mathbb{R}.$$

Then the Lur'e system with

$$G(s) = c(sI - A)^{-1}b$$

is **absolutely stable** if there is an $\eta \geq 0$ with $-\frac{1}{\eta}$ not an eigenvalue of A such that

$$H(s) = 1 + (1 + \eta s)\beta G(s)$$

is **strictly positive real**.

Absolute stability through the Circle Criterion and Popov Criterion

Theorem (Circle Criterion)

Suppose (A, b, c) is a **minimal realization** of $G(s)$ and $\psi(t, y)$ satisfies the sector condition

$$\alpha y^2 \leq y\psi(t, y) \leq \beta y^2$$

globally. Then the system is absolutely stable if:

- 1 $\alpha = 0 < \beta$, the **Nyquist plot** is to the right of the line $\operatorname{Re}(s) = -\frac{1}{\beta}$, (i.e., to the right of $D(0, \beta)$) and $G(s)$ is Hurwitz;
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Introduction to Nonlinear Control: Stability, control design, and estimation

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2. Nonlinear Systems - Stability Notions
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5. Discrete Time Systems
6. Absolute Stability
7. Input-to-State Stability

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9. Control Lyapunov Functions
10. Sliding Mode Control
11. Adaptive Control
12. Introduction to Differential Geometric Methods
13. Output Regulation
14. Optimal Control
15. Model Predictive Control

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17. Extended & Unscented Kalman Filter & Moving Horizon Estimation
18. Observer Design for Nonlinear Systems