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SYSTEMS AND CONTROL

Nonlinear Systems

Analysis, Stability,
and Control

非线性系统

Shankar Sastry

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Preface

There has been a great deal of excitement in the last ten years over the emergence of new mathematical techniques for the analysis and control of nonlinear systems: Witness the emergence of a set of simplified tools for the analysis of bifurcations, chaos, and other complicated dynamical behavior and the development of a comprehensive theory of geometric nonlinear control. Coupled with this set of analytic advances has been the vast increase in computational power available for both the simulation and visualization of nonlinear systems as well as for the implementation in real time of sophisticated, real-time nonlinear control laws. Thus, technological advances have bolstered the impact of analytic advances and produced a tremendous variety of new problems and applications that are nonlinear in an essential way. Nonlinear control laws have been implemented for sophisticated flight control systems on board helicopters, and vertical take off and landing aircraft; adaptive, nonlinear control laws have been implemented for robot manipulators operating either singly, or in cooperation on a multi-fingered robot hand; adaptive control laws have been implemented for jet engines and automotive fuel injection systems, as well as for automated highway systems and air traffic management systems, to mention a few examples. Bifurcation theory has been used to explain and understand the onset of flutter in the dynamics of aircraft wing structures, the onset of oscillations in nonlinear circuits, surge and stall in aircraft engines, voltage collapse in a power transmission network. Chaos theory has been used to predict the onset of noise in Josephson junction circuits and thresholding phenomena in phase-locked loops. More recently, analog computation on nonlinear circuits reminiscent of some simple models of neural networks hold out the possibility of rethinking parallel computation, adaptation, and learning.

It should be clear from the preceding discussion that there is a tremendous breadth of applications. It is my feeling, however, that it is possible at the current time to lay out in a concise, mathematical framework the tools and methods of analysis that underly this diversity of applications. This, then, is the aim of this book: I present the most recent results in the analysis, stability, and control of nonlinear systems. The treatment is of necessity both mathematically rigorous and abstract, so as to cover several applications simultaneously; but applications are sketched in some detail in the exercises.

The material that is presented in this book is culled from different versions of a one-semester course of the same title as the book that I have taught once at MIT and several times at Berkeley from 1980 to 1997. The prerequisites for the first year graduate course are:

- An introduction to mathematical analysis at the undergraduate level.
- An introduction to the theory of linear systems at the graduate level.

I will assume these prerequisites for the book as well. The analysis prerequisite is easily met by Chapters 1–7 of Marsden's *Elementary Classical Analysis*, (W. H. Freeman, 1974) or similar books. The linear systems prerequisite is met by Callier and Desoer's *Linear Systems Theory*, (Springer Verlag, 1991) or Rugh's *Linear System Theory*, (Prentice Hall, 1993); Chen's *Linear System Theory and Design*, (Holt Reinhart and Winston, 1984); or Kailath's *Linear Systems*, (Prentice Hall, 1980) or the recent *Linear Systems* by Antsaklis and Michel, (McGraw Hill, 1998).

I have never succeeded in covering all of the material in this book in one semester (45 classroom hours), but here are some packages that I have covered, along with a description of the style of the course

- *Analysis, Stability and some Nonlinear Control*
Chapters 1–7 and part of Chapter 9.
- *Analysis, Some Stability and Nonlinear Control*
Chapters 1–3, 5–6 followed by Chapters 9, 10 with supplementary material from Chapter 8.
- *Mathematically Sophisticated Nonlinear Control Course*
Chapters 1, 2, 4, 5–7, with supplementary material from Chapter 3, and Chapters 9–11 with supplementary material from Chapter 8.

Alternatively, it is possible to use all the material in this book for a two-semester course (90 classroom hours) on nonlinear systems as follows:

- (45 hours Semester 1) Chapters 1–7.
- (45 hours Semester 2) Chapters 8–12.

For schools on the quarter system, 80 classroom hours spread over two quarters can be used to cover roughly the same material, with selective omission of some topics from Chapters 3, 6, and 7 in the first quarter and the omission of some topics from Chapters 8, 11, and 12 in the second quarter. A shorter 60 classroom hour long two quarter sequence can also be devised to cover

1. (30 hours) Introductory course on Nonlinear Systems. Chapters 1, 2, 3 (Sections 3.1—3.5), Chapter 4 (Sections 4.1—4.6), and Chapter 5.
2. (30 hours) Intermediate course on Nonlinear Control. Chapter 3 (Section 3.9), Chapter 8, Chapter 9, 10, and parts of Chapter 11.

The structuring of courses at Berkeley favors the two semester structure, with the first course for second-semester graduate students (taught in the spring semester), and the second course called “Advanced Topics in Nonlinear Control” for second-year graduate students (taught in the fall). However, I wish to emphasize that we frequently see undergraduate students taking this course and enjoying it.

Access to a simulation package for simulating the dynamics of the nonlinear systems adds a great deal to the course, and at Berkeley I have made available Matlab, Simnon and Matrix-X at various times to the students as simulation toolkits to use to help stimulate the imagination and help in the process of “numerical experimentation.” While I have usually had take home final examinations for the students, I think that it is useful to have “project-based” final examinations with numerical examples drawn from a set of particularly topical applications. A word about the problem sets in this book; they are often not procedural, and frequently need thought and sometimes further reference to the literature. I have found that this is a nice way to draw oneself into what is a very exciting, dynamic and rapidly evolving area of research. I have included these also because over the years, it has been a pleasant surprise to me to see students solve problem sets based on the archival literature with ease, when they are given adequate background. I have chosen applications from a wide variety of domains: mechatronic systems, classical mechanical systems, power systems, nonlinear circuits, neural networks, adaptive and learning systems, flight control of aircraft, robotics, and mathematical biology, to name some of the areas covered. I invite the reader to enjoy and relate to these applications and feel the same sense of scientific excitement that I have felt for the last twenty odd years at the marvels and mysteries of nonlinearity.

The author would be grateful for reports of typographic and other errors electronically through the WWW page for the book:

`robotics.eecs.berkeley.edu/~sastry/nl.book`

where an up-to-date errata list will be maintained along with possible additional exercises.

Shankar Sastry
Berkeley, California
March 1999

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This book has been classroom tested in its different formative phases by John Hauser at the University of Southern California, Richard Murray and Jerrold Marsden at Caltech, Hsia Dong Chiang at Cornell, and Ken Mease at University of

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Finally, on a personal note, I would like to thank my mother and late father for the courage of their convictions, selfless devotion, and commitment to excellence.

Shankar Sastry
Berkeley, California
March 1999

Standard Notation

The following notation is standard and is used throughout the text. Other non-standard notation is defined when introduced in the text and is referenced in the index. A word about the numbering scheme: Not all equations are numbered, but those that are frequently referenced are. Theorems, Claims, Propositions, Corollaries, Lemmas, Definitions, Examples are numbered consecutively in the order in which they appear and they are *all numbered*. Their text is presented in an *emphasized font*. If the theorems, claims, propositions, etc. are specifically noteworthy they are named in **bold font** before the statement. Exercises are at the end of each chapter and are all numbered consecutively, and if especially noteworthy are named like the theorems, claims, propositions, etc. Proofs in the text end with the symbol \square to demarcate the proof from the following text.

Sets

$a \in A$	a is an element of the set A
$A \subset B$	set A is contained in set B
$A \cup B$	union of set A with set B
$A \cap B$	Intersection of set A with set B
\ni	such that
$p \Rightarrow q$	p implies q
$p \Leftarrow q$	q implies p
$p \Leftrightarrow q$	p is equivalent to q
M°	interior of a set M

\overline{M}	closure of M
$]a, b[$	open subset of the real line
$[a, b]$	closed subset of the real line
$[a, b[$	subset of the real line closed at a , and open at b
$a \rightarrow b$	a tends to b
$a \downarrow b$	a decreases towards b
$a \uparrow b$	a increases towards b
\oplus	direct sum of subspaces

Algebra

\mathbb{N}	set of non-negative integers, namely, $(0, 1, 2, \dots)$
\mathbb{R}	field of real numbers
\mathbb{Z}	ring of integers, namely, $(\dots, -1, 0, 1, \dots)$
j	square root of -1
\mathbb{C}	field of complex numbers
$\mathbb{R}_+(\mathbb{R}_-)$	set of non-negative (non-positive) reals
$\mathbb{C}_+(\mathbb{C}_-)$	set of complex numbers in the right (left) half plane, including the imaginary axis
$j\omega$ axis	set of purely imaginary complex numbers
\mathbb{C}_-°	$\{s \in \mathbb{C} : \operatorname{Re} s < 0\}$ = interior of \mathbb{C}_-
\mathbb{C}_+°	$\{s \in \mathbb{C} : \operatorname{Re} s > 0\}$ = interior of \mathbb{C}_+
A^n	set of n -tuples of elements belonging to the set A (e.g., $\mathbb{R}^n, \mathbb{R}[s]^n$)
$A^{m \times n}$	set of $m \times n$ arrays with entries in A .
$\sigma(A)$	set of eigenvalues (spectrum) of a square matrix A
$(x_k)_{k \in K}$	family of elements with K , an index set.
$F[x]$	ring of polynomials in one variable x with coefficients in a field F
$F(x)$	field of rational functions in one variable x with coefficients in a field F

Analysis

$f : A \mapsto B$	f maps the domain A into the codomain B
$f(A)$	range of $f := \{y \in B : y = f(x) \text{ for some } x \in A\}$
A°	interior of A
\bar{A}	closure of A
∂A	boundary of A

$C([t_0, t_1], \mathbb{R})$	vector space of continuous functions $[t_0, t_1] \mapsto \mathbb{R}$
$C([t_0, t_1])$	vector space of continuous functions $[t_0, t_1] \mapsto \mathbb{R}$
$C^k([t_0, t_1], \mathbb{R})$	vector space of continuous functions $[t_0, t_1] \mapsto \mathbb{R}$ with k continuous derivatives
$C^k([t_0, t_1], \mathbb{R}^n)$	vector space of continuous functions $[t_0, t_1] \mapsto \mathbb{R}^n$ whose first k derivatives are continuous
$ x $	norm of an element x in a vector space
$\langle x, y \rangle$	inner-product of two vectors x, y in a Hilbert space
\hat{f}, \hat{G}	Laplace transform of scalar (or vector) function f or matrix function G both defined on \mathbb{R}_+
\dot{f}, \dot{G}	time derivative of scalar (or vector) function f or matrix function G both defined on \mathbb{R}_+
$Df(\dot{x})$	derivative of a function $f: \mathbb{R}^n \mapsto \mathbb{R}^m$ a matrix $\in \mathbb{R}^{m \times n}$
$D_i f(x_1, x_2, \dots, x_p)$	Derivative of $f: \mathbb{R}^{n_1} \times \dots \times \mathbb{R}^{n_p}$ with respect to the i -th argument
$D^2 f(x)$	second derivative of $f: \mathbb{R}^n \mapsto \mathbb{R}^m$ with respect to its argument, a bi-linear map from $\mathbb{R}^n \times \mathbb{R}^n \mapsto \mathbb{R}^m$
$D_{i_1, \dots, i_k}^k f(x_1, x_2, \dots, x_p)$	k -th partial derivative of $f(x_1, \dots, x_p)$ with respect to x_{i_1}, \dots, x_{i_k} a k -linear map from $\mathbb{R}^{n_{i_1}} \times \dots \times \mathbb{R}^{n_{i_k}} \mapsto \mathbb{R}^m$
$L_p[t_0, t_1]$	vector space of \mathbb{R} valued functions with p -th power integrable over $[t_0, t_1]$
$L_p^k[t_0, t_1]$	vector space of \mathbb{R}^k valued functions with p -th power integrable over $[t_0, t_1]$
$o(x)$	little "o" of x , that is a function $g(x)$, such that $\lim_{ x \rightarrow 0} g(x) / x = 0$
$O(x)$	capital "O" of x , that is a function $h(x)$, such that $\lim_{ x \rightarrow 0} h(x) $ is well-defined and $\neq 0$

Contents

Preface	vii
Acknowledgments	xi
Standard Notation	xxiii
1 Linear vs. Nonlinear	1
1.1 Nonlinear Models	1
1.2 Complexity in Nonlinear Dynamics	4
1.2.1 Subtleties of Nonlinear Systems Analysis	10
1.2.2 Autonomous Systems and Equilibrium Points	12
1.3 Some Classical Examples	14
1.3.1 The Tunnel Diode Circuit	14
1.3.2 An Oscillating Circuit: Due to van der Pol	16
1.3.3 The Pendulum: Due to Newton	17
1.3.4 The Buckling Beam: Due to Euler	19
1.3.5 The Volterra–Lotka Predator–Prey Equations	22
1.4 Other Classics: Musical Instruments	23
1.4.1 Blowing of a Clarinet Reed: Due to Rayleigh	23
1.4.2 Bowing of a Violin String: Due to Rayleigh	23
1.5 Summary	25
1.6 Exercises	26
2 Planar Dynamical Systems	31
2.1 Introduction	31
2.2 Linearization About Equilibria of Second-Order Nonlinear Systems	31

2.2.1	Linear Systems in the Plane	32
2.2.2	Phase Portraits near Hyperbolic Equilibria	36
2.3	Closed Orbits of Planar Dynamical Systems	41
2.4	Counting Equilibria: Index Theory	49
2.5	Bifurcations	51
2.6	Bifurcation Study of Josephson Junction Equations	55
2.7	The Degenerate van der Pol Equation	60
2.8	Planar Discrete-Time Systems	63
2.8.1	Fixed Points and the Hartman–Grobman Theorem	63
2.8.2	Period N Points of Maps	65
2.8.3	Bifurcations of Maps	66
2.9	Summary	69
2.10	Exercises	69
3	Mathematical Background	76
3.1	Groups and Fields	76
3.2	Vector Spaces, Algebras, Norms, and Induced Norms	77
3.3	Contraction Mapping Theorems	82
3.3.1	Incremental Small Gain Theorem	84
3.4	Existence and Uniqueness Theorems for Ordinary Differential Equations	86
3.4.1	Dependence on Initial Conditions on Infinite Time Intervals	90
3.4.2	Circuit Simulation by Waveform Relaxation	90
3.5	Differential Equations with Discontinuities	93
3.6	Carleman Linearization	99
3.7	Degree Theory	101
3.8	Degree Theory and Solutions of Resistive Networks	105
3.9	Basics of Differential Topology	107
3.9.1	Smooth Manifolds and Smooth Maps	107
3.9.2	Tangent Spaces and Derivatives	110
3.9.3	Regular Values	113
3.9.4	Manifolds with Boundary	115
3.10	Summary	118
3.11	Exercises	119
4	Input–Output Analysis	127
4.1	Optimal Linear Approximants to Nonlinear Systems	128
4.1.1	Optimal Linear Approximations for Memoryless, Time-Invariant Nonlinearities	132
4.1.2	Optimal Linear Approximations for Dynamic Nonlinearities: Oscillations in Feedback Loops	135
4.1.3	Justification of the Describing Function	138
4.2	Input–Output Stability	143
4.3	Applications of the Small Gain Theorems	150

4.3.1	Robustness of Feedback Stability	150
4.3.2	Loop Transformation Theorem	152
4.4	Passive Nonlinear Systems	153
4.5	Input–Output Stability of Linear Systems	156
4.6	Input–Output Stability Analysis of Feedback Systems	160
4.6.1	The Lur’e Problem	162
4.7	Volterra Input–Output Representations	167
4.7.1	Homogeneous, Polynomial and Volterra Systems in the Time Domain	168
4.7.2	Volterra Representations from Differential Equations	170
4.7.3	Frequency Domain Representation of Volterra Input Output Expansions	173
4.8	Summary	174
4.9	Exercises	175
5	Lyapunov Stability Theory	182
5.1	Introduction	182
5.2	Definitions	183
5.2.1	The Lipschitz Condition and Consequences	183
5.3	Basic Stability Theorems of Lyapunov	188
5.3.1	Energy-Like Functions	188
5.3.2	Basic Theorems	189
5.3.3	Examples of the Application of Lyapunov’s Theorem	192
5.3.4	Exponential Stability Theorems	195
5.4	LaSalle’s Invariance Principle	198
5.5	Generalizations of LaSalle’s Principle	204
5.6	Instability Theorems	206
5.7	Stability of Linear Time-Varying Systems	207
5.7.1	Autonomous Linear Systems	209
5.7.2	Quadratic Lyapunov Functions for Linear Time Varying Systems	212
5.8	The Indirect Method of Lyapunov	214
5.9	Domains of Attraction	217
5.10	Summary	223
5.11	Exercises	223
6	Applications of Lyapunov Theory	235
6.1	Feedback Stabilization	235
6.2	The Lur’e Problem, Circle and Popov Criteria	237
6.2.1	The Circle Criterion	240
6.2.2	The Popov Criterion	245
6.3	Singular Perturbation	247
6.3.1	Nonsingular Points, Solution Concepts, and Jump Behavior	250
6.4	Dynamics of Nonlinear Systems and Parasitics	252

6.4.1	Dynamics of Nonlinear Circuits	252
6.4.2	Dynamics of Power Systems	255
6.5	Adaptive Identification of Single-Input Single-Output Linear Time-Invariant Systems	256
6.5.1	Linear Identifier Stability	262
6.5.2	Parameter Error Convergence	265
6.6	Averaging	266
6.7	Adaptive Control	273
6.8	Back-stepping Approach to Stabilization	275
6.9	Summary	277
6.10	Exercises	278
7	Dynamical Systems and Bifurcations	287
7.1	Qualitative Theory	287
7.2	Nonlinear Maps	291
7.3	Closed Orbits, Poincaré Maps, and Forced Oscillations	294
7.3.1	The Poincaré Map and Closed Orbits	294
7.3.2	The Poincaré Map and Forced Oscillations	297
7.4	Structural Stability	302
7.5	Structurally Stable Two Dimensional Flows	305
7.6	Center Manifold Theorems	309
7.6.1	Center Manifolds for Flows	309
7.6.2	Center Manifolds for Flows Depending on Parameters	313
7.6.3	Center Manifolds for Maps	314
7.7	Bifurcation of Vector Fields: An Introduction	315
7.8	Bifurcations of Equilibria of Vector Fields	317
7.8.1	Single, Simple Zero Eigenvalue	317
7.8.2	Pure Imaginary Pair of Eigenvalues: Poincaré–Andronov–Hopf Bifurcation	322
7.9	Bifurcations of Maps	324
7.9.1	Single Eigenvalue 1: Saddle Node, Transcritical and Pitchfork	325
7.9.2	Single Eigenvalue -1 : Period Doubling	327
7.9.3	Pair of Complex Eigenvalues of Modulus 1: Naimark–Sacker Bifurcation	328
7.10	More Complex Bifurcations of Vector Fields and Maps	329
7.10.1	Bifurcations of Equilibria and Fixed Points: Catastrophe Theory	329
7.10.2	Singular Perturbations and Jump Behavior of Systems	335
7.10.3	Dynamic Bifurcations: A Zoo	337
7.11	Routes to Chaos and Complex Dynamics	340
7.12	Exercises	341
8	Basics of Differential Geometry	349
8.1	Tangent Spaces	349