B. Hu, X.Xu, A.N. Michel, P.J. Antsaklis, "Robust Stabilizing Control Law for a Class of Second-order Switched Systems," P roc o f t he A merican C ontrol C o nference , San Diego, CA, June 2-4, 1999.

Proceedings of the American Control Conference
San Diego, California • June 1999

Robust Stabilizing Control Laws for a Class of Second-order Switched Systems

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Abstract

For a class of second-order switched systems consisting of two linear time-invariant (LTI) subsystems, we show that the so-called *conic switching law* proposed previously by the present authors is robust, not only in the sense that the control law is *flexible* (to be explained further), but also in the sense that the Lyapunov stability (resp., Lagrange stability) properties of the switched system are preserved in the presence of certain kinds of vanishing perturbations (resp., nonvanishing perturbations). The analysis is possible since the conic switching laws always possess certain kinds of "quasi-periodic switching operations".

We also propose for a class of nonlinear second-order switched systems with time-invariant subsystems a switching control law which locally exponentially stabilizes the entire nonlinear switched system, provided that the conic switching law exponentially stabilizes the linearized switched systems (consisting of the linearization of each nonlinear subsystem). This switched control law is robust in the sense mentioned above.

1. Introduction

Switched systems are hybrid systems that consist of two or more subsystems and are controlled by switching laws. These switching laws may be either supervised or unsupervised, time-driven or event-driven, and may be (logically) constrained or unconstrained. Many real-world processes and systems can be modeled as switched systems, including chemical processes, computer controlled systems, switched circuits, and so forth.

Recently, there has been increasing interest in the stability analysis of systems of this type (see, e.g., [1]-[4], [6]-[10]). The methodologies used in studying the qualitative properties of switched systems are very diverse. In [1] and [2], multiple Lyapunov functions are introduced and a result for the stability of a switched system is established. In [8], Linear Matrix Inequality (LMI) problems are formulated for the stability analysis of switched systems consisting of linear subsystems. The LMI approach (see, e.g., [3] and [8]) proves to be a very good way to determine sufficient conditions for the stability of switched systems with affine subsystems. Other related topics can be found in the survey paper [4] and the references therein.

Another important issue is the synthesis problem on how to derive stabilizing switching laws. Thus far, such results are quite rare, especially for high-order switched systems. In [8], a "region partition" procedure is mentioned, which is relevant in this regard. Actually, this problem was formulated in [8] as an LMI problem. The partitioning is possible if a solution to the LMI problem can be obtained. In many cases, however, the LMI problem turns out to be quite complicated and the existence of a solution can not be guaranteed. In [9], conic switching laws were proposed to study second-order linear time-invariant switched systems, and for switched systems whose subsystems have unstable foci, both necessary and sufficient conditions for stabilizability were established. This method can also be extended to study switched systems consisting of LTI subsystems not necessarily with foci (see, [10]). We point out that by following the procedure in [8], it can be shown that for a given second-order switched system consisting of two linear time-invariant subsystems with unstable foci, the system still may or may not be stabilizable if the LMI problem has no solution. This reinforces the fact that the approach involving LMI yields only sufficient conditions. Clearly, necessary and sufficient conditions for second order LTI switched systems have advantages over the existing results in the literature.

In the present paper, we study the robustness properties of the conic switching control laws. For LTI switched systems, we know from [9] (refer also to Section 2) that the conic switching control laws rely heavily on the switching information at the boundaries of certain conic regions. It has not been shown rigorously whether conic control laws can still stabilize an entire switched system if the switching boundaries are not precisely reached when switching occurs. Also not answered is the question whether or not the stabilizing properties will be preserved in the presence of perturbations, either vanishing or nonvanishing. The answers to the above questions are affirmative and are given below. We show in Section 3 that for LTI switched systems the conic switching laws are endowed with a certain kind of robustness property, either in the sense that these event-driven control laws have certain flexibility on switching regions, or in the presence of vanishing/nonvanishing perturbations, or a combination of both.

In addition to the above, in a more interesting problem we ask whether or not we can determine conic switching laws for nonlinear switched systems and whether or not the conic switching laws are still robust. We will show that the answer to this question is also affirmative. For a class of *second-order time-invariant nonlinear switched systems* whose linearized subsystems have unstable foci, we propose a conic switching law in Section 4 and show that this switching law not only locally stabilizes the entire system, but also possesses robustness properties similar to those discussed in Section 3.

To demonstrate our results, we present some numerical examples along with simulations in Section 5.

For clarity of presentation, we will primarily address in the present paper switched systems consisting of two subsystems. We point out, however, that similar results can also be established for systems consisting of more than two subsystems.

Due to space limitations, all proofs are omitted. Readers interested in such technical details, should refer to the following web site:

`http://www.nd.edu/~bhu1/papers.html`

2. Conic Switching Laws for LTI Switched Systems

In the interests of completeness and clarity, we summarize in the present section the conic switching laws proposed

[1] Supported in part by a Center of Applied Mathematics Fellowship, University of Notre Dame.

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in [9]. For simplicity, we consider here only second-order switched systems consisting of two LTI subsystems with foci, even though the method is also applicable to the case of several subsystems that are not necessarily with foci. As in [10], we say that a subsystem is of **clockwise (counterclockwise) direction** if starting from any nonzero initial condition in the phase plane its trajectory is a spiral around the origin in the clockwise (counterclockwise) direction.

Consider two switched systems,

$$\dot{x}(t) = A_1 x(t),\ \dot{x}(t) = A_2 x(t), \tag{2.1}$$

whose subsystems are both assumed to have unstable foci. Let $x = (x_1, x_2)^T$ be a nonzero point in the $\mathbb{R}^2$ plane, and denote $f_1(x) = A_1 x = (a_1, a_2)^T$, $f_2(x) = A_2 x = (a_3, a_4)^T$.

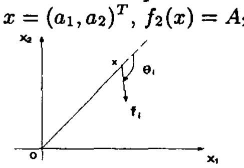

Fig. 1 The angle θ_i.

We view x, f_1 and f_2 as vectors in $\mathbb{R}^2$ and define the angle $\theta_i, i = 1, 2$ to be the angle between x and f_i measured counterclockwise with respect to x (θ_i is confined to $-\pi \le \theta_i < \pi$). Thus, θ_i is positive (negative) if f_i, as a vector, is to the counterclockwise (clockwise) side of x (see Fig. 1). Also as in [9], we define the regions

$$\begin{aligned} E_{is} &= \{x \mid -\pi \le \theta_i(f_i(x)) \le -\frac{\pi}{2} \text{ or } \frac{\pi}{2} \le \theta_i(f_i(x)) < \pi\} \\ &= \{x \mid x^T f_i(x) = x^T A_i x \le 0\},\ i = 1, 2, \\ E_{iu} &= \{x \mid -\frac{\pi}{2} \le \theta_i(f_i(x)) \le 0 \text{ or } 0 \le \theta_i(f_i(x)) \le \frac{\pi}{2}\} \\ &= \{x \mid x^T f_i(x) = x^T A_i x \ge 0\},\ i = 1, 2. \end{aligned}$$

Clearly, the interior of E_{is} (E_{iu}) is the set of all points in the $\mathbb{R}^2$ plane where the trajectory of the ith subsystem would be driven closer to (farther from) the origin if the subsystem evolves for sufficiently small amount of time starting from the point.

To design stabilizing switching control laws, we identify the following two different cases.

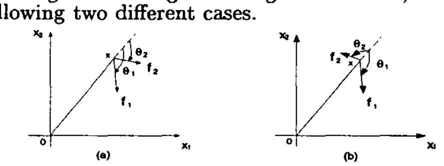

Fig. 2 (a) Figure for Case 1. (b) Figure for Case 2.

Case 1. Two Subsystems of the Same Direction

Without loss of generality, we assume that both subsystems of (2.1) are of clockwise direction.

We now consider a switching law that asymptotically stabilizes the switched system. In other words, with our switching law, we desire to drive the trajectory closer and closer to the origin, i.e., $\|x(t)\|_2 \to 0$ as $t \to \infty$. It is intuitive that we may want to try to associate with each point $x \in \mathbb{R}^2$ a subsystem such that the absolute value of angle θ of the subsystem is greater than $|\theta|$ of another subsystem (Fig.2 (a) shows the case $|\theta_1| \ge |\theta_2|$). This basic idea is formalized in the following.

We define the following conic regions:

$$\begin{aligned} \Omega_1 &= E_{1s} \cap E_{2u}, \qquad \Omega_2 = E_{1u} \cap E_{2s}, \\ \Omega_3 &= E_{1s} \cap E_{2s} \cap \{x \mid a_2 a_3 - a_1 a_4 \le 0\}, \\ \Omega_4 &= E_{1s} \cap E_{2s} \cap \{x \mid a_2 a_3 - a_1 a_4 \ge 0\}, \\ \Omega_5 &= E_{1u} \cap E_{2u} \cap \{x \mid a_2 a_3 - a_1 a_4 \le 0\}, \\ \Omega_6 &= E_{1u} \cap E_{2u} \cap \{x \mid a_2 a_3 - a_1 a_4 \ge 0\}. \end{aligned}$$

It can be shown that in Ω_1, Ω_3, Ω_5 we have $|\theta_1| \ge |\theta_2|$ while in Ω_2, Ω_4, Ω_6, $|\theta_1| \le |\theta_2|$. Using the basic idea described above, we obtain the conic switching law proposed in [9].

Conic switching law: *switch to subsystem 1 whenever the system state enters Ω_1, Ω_3, Ω_5 and switch to subsystem 2 whenever the system state enters Ω_2, Ω_4, Ω_6.*

The advantage of the conic switching law is shown in the following theorem which concerns the stabilizability of the switched system. Note that this result constitutes a necessary and sufficient condition as opposed to other results given in the literature.

Theorem 2.1. Let l_1 be a ray that goes through the origin. Let $x_0 \neq 0$ be on l_1. Let x^* be the point on l_1 where the trajectory intersects l_1 for the first time after leaving x_0, when the switched system evolves according to the conic switching law. The switched system (2.1) with subsystems of the same direction is asymptotically stabilizable if and only if $\|x^*\|_2 < \|x_0\|_2$ is realized by the conic switching law. □

Case 2. Two Subsystems of Opposite Directions

Assume that subsystem 1 is of clockwise direction while subsystem 2 is of counterclockwise direction.

The basic idea for determining an asymptotically stabilizing switching law is motivated by the following. Observe that in any conic region where $|\theta_1| + |\theta_2| \ge \pi$ (see Fig.3 (b)), the following trajectory will be bounded, where the trajectory starts from x_0 in the conic region and evolves following subsystem 1 and then switches to another subsystem upon intersecting the boundaries of the conic region. This basic idea is formalized below.

We introduce the following conic regions:

$$\begin{aligned} \Omega_1 &= E_{1s} \cap E_{2s}, \qquad \Omega_2 = E_{1u} \cap E_{2u}, \\ \Omega_3 &= E_{1s} \cap E_{2u} \cap \{x \mid a_2 a_3 - a_1 a_4 \ge 0\}, \\ \Omega_4 &= E_{1s} \cap E_{2u} \cap \{x \mid a_2 a_3 - a_1 a_4 \le 0\}, \\ \Omega_5 &= E_{1u} \cap E_{2s} \cap \{x \mid a_2 a_3 - a_1 a_4 \ge 0\}, \\ \Omega_6 &= E_{1u} \cap E_{2s} \cap \{x \mid a_2 a_3 - a_1 a_4 \le 0\}. \end{aligned}$$

The next result concerns the stabilizability of the switched system.

Theorem 2.2. The switched system (2.1) with two subsystems of opposite directions is asymptotically stabilizable if and only if $Int(\Omega_1) \cup Int(\Omega_3) \cup Int(\Omega_5) \neq \emptyset$, where $Int(\Omega)$ denotes the interior of set Ω. □

Conic switching law: *first, by following subsystem 1, force the trajectory into the interior of one of the conic regions Ω_1, Ω_3, Ω_5 (there must be one available), and then switch to another subsystem upon intersecting the boundary of the region so as to keep the trajectory inside the conic region.*

3. Robustness Analysis of Conic Switching Laws for LTI Switched Systems

In the present section we investigate the robustness problem of the previous proposed switching control law for LTI switched systems. We focus our attention on switched systems consisting of two subsystems of *opposite directions.* Similar arguments can be applied to switched systems consisting of two subsystems of the same directions.

We call the conic regions in Section 2, Ω_1, Ω_3, Ω_5, *safe regions*, since the existence of the interior of such regions guarantees the existence of a stabilizing switching control law.

The reason that the conic switching law applies lies in the fact that there exists a safe region Ω (see Fig. 3) such that for every point $x_1 \in l_1 \subset \partial\Omega$, by following an appropriate subsystem (for example, we assume subsystem A_1 in the subsequent discussion), the trajectory will intersect another boundary at $x_2 \in l_2 \subset \partial\Omega$; then switch to another subsystem A_2 until it intersects l_1 again at $x_3 \in l_1$. From [9], we know that if there exists a switching control law which stabilizes the entire switched system then the following condition

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is satisfied: $x_3 = qx_1$ for some constant $0 < q < 1$. From this, we know that if such a switching control law exists, it exponentially stabilizes the entire switched system.

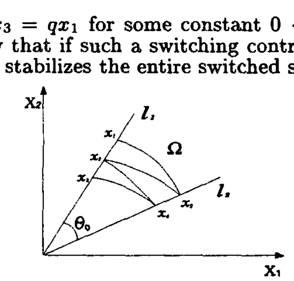

Fig. 3 Switching happens on the boundary of the safe region Ω: l_1 and l_2.

In the present section, we first study switched systems described by

$$\dot{x}(t) \;=\; A_i x(t), \quad i = 1, 2, \tag{3.1}$$

where A_1 and A_2 are of opposite directions. Without loss of generality, we assume the following conic switching law: for any $x_0 \in \mathbb{R}^2$, subsystem A_2 is first activated until the trajectory intersects l_1, and then proceeds following the conic switching law described above.

Before going further, we introduce three lemmas. These preliminary results are frequently resorted to in the subsequent qualitative analysis.

Lemma 3.1. Let $\dot{x}(t) = Ax(t)$ be a LTI system with focus, where $A = \begin{bmatrix} \alpha & \beta \\ -\beta & \alpha \end{bmatrix}$. The solution with $x(t_0) = x_0 \neq 0$ has the following properties: If $\alpha < 0$ and $\beta > 0$, then the solution $x(t) = e^{A(t-t_0)}x_0$ is a logarithmic spiral that converges to the origin clockwise; If $\alpha < 0$ and $\beta < 0$, then the solution $x(t) = e^{A(t-t_0)}x_0$ is a logarithmic spiral that converges to the origin counterclockwise; If $\alpha > 0$ and $\beta > 0$, then the solution $x(t) = e^{A(t-t_0)}x_0$ is a logarithmic spiral that diverges to ∞ clockwise; If $\alpha > 0$ and $\beta < 0$, then the solution $x(t) = e^{A(t-t_0)}x_0$ is a logarithmic spiral that diverges to ∞ counterclockwise. □

Lemma 3.2. Consider an autonomous system

$$\dot{x}(t) \;=\; Ax(t) + g(x(t)) \tag{3.2}$$

where $g \in C$, i.e., g is continuous, and $g(0) = 0$. For an initial value $x(t_0) = x_0 \neq 0$, let $T > 0$ denote the time required for the solution of system $\dot{x}(t) = Ax(t)$ to move between two rays l_1 and l_2 once (see, e.g., Fig. 1) and let $T + \Delta T > 0$ denote the time period the solution of $\dot{x}(t) = Ax(t) + g(x(t))$ takes to move between two rays l_1 and l_2 once (if possible). We have the following properties:

(i) There exists a constant $\nu_0 > 0$ such that when $0 < \nu < \nu_0$, then for every $\epsilon \geq 0$, whenever $\|g(x)\| \leq \nu\|x\| + \epsilon$ is satisfied, there exists a constant $K > 0$ so that when the trajectory is outside the disc $B_{K\epsilon}$, it proceeds along a spiral-like curve similarly to the solution of $\dot{x}(t) = Ax(t)$. Furthermore, if $\epsilon \leq 1$, for a trajectory outside the disc $B_{K\sqrt{\epsilon}}$ there exist two constants $C_1, C_2 > 0$ (independent of ν) such that $|\Delta T| \leq C_1\nu + C_2\sqrt{\epsilon}$.

(ii) If $\lim_{x\to 0} \frac{\|g(x)\|}{\|x\|} = 0$, then there exists a constant $r_0 > 0$ such that when $0 < r < r_0$, each solution starting inside $B_r \triangleq \{x \in \mathbb{R}^2 : \|x\| < r\}$ goes towards the outside of B_r (or converges to 0) along a spiral-like curve similar to the solution of $\dot{x}(t) = Ax(t)$. □

Lemma 3.3. For systems described by $\dot{x}(t) = Ax(t) + g(x(t))$ and initial condition (t_0, x_0), if $\|g(x)\| \leq \nu\|x\| + \epsilon$, then it is true that

$$\|x(t)\| \leq (\|x_0\| + \frac{\epsilon}{\|A\| + \nu})e^{(\|A\|+\nu)(t-t_0)} - \frac{\epsilon}{\|A\| + \nu}.$$

3.1. Robustness for switchings only

Robustness Question 1: In view of the previous discussion, it is required that switchings occur exactly at times when a trajectory intersects l_1 or l_2. Can this requirement be made more flexible? This gives rise to the following question: are there any marginal conic regions R_1 and R_2 that include l_1 and l_2, respectively (see Fig. 4), so that any switching happening inside these two regions will lead to exponential stability?

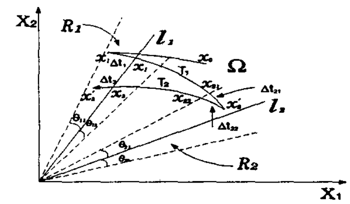

Fig. 4 Switchings occur within the conic regions R_1 and R_2.

It is clear from Fig. 4 that such marginal regions are characterized by angles $\theta_{ij} > 0$, $i, j = 1, 2$, and in fact for $i = 1, 2$, $R_i = \{x \in \mathbb{R}^2 | x = (r\cos\theta, r\sin\theta)^T, -\theta_{i1} < \theta < \theta_{i2}, 0 < r < \infty\}$. We need to establish the existence of θ_{ij} that guarantees the robustness of the switching control law.

To answer the above questions, for solutions beginning from any initial condition (t_0, x_0), we assume that the trajectory follows subsystem A_2 for $t_1 - t_0$ time until it switches at $x_1' = e^{A_2(t_1-t_0)}x_0 \in R_1$. Then it follows subsystem A_1 for $t_2 - t_1$ time until it switches at $x_2' = e^{A_1(t_2-t_1)}x_1' \in R_2$. Next, it switches back to subsystem A_2 for $t_3 - t_2$ time until it arrives at $x_3' = e^{A_2(t_3-t_2)}x_2' \in R_1$, and so forth.

Assume that from any point $x_1 \in l_1$, it takes T_1 time to arrive at $x_2 = e^{A_1T_1}x_1 \in l_2$ while following subsystem A_1 and it takes T_2 time to return to l_1 at $x_3 = e^{A_2T_2}x_2 = e^{A_2T_2}e^{A_1T_1}x_1 \in l_1$. Clearly, T_1 and T_2 are independent of the choice of x_1. As before, we assume that $x_3 = qx_1$ for some constant $0 < q < 1$. That is, $e^{A_2T_2}e^{A_1T_1}x_1 = qx_1$, which implies that q is an eigenvalue of matrix $e^{A_2T_2}e^{A_1T_1}$.

It is also clear that there exist quantities Δt_1, Δt_{21}, Δt_{22}, Δt_3, which might be negative, and points $x_{21}, x_{22} \in l_2$ and $x_1, x_3 \in l_1$ such that $x_1 = e^{A_1\Delta t_1}x_1' \in l_1$, $x_2' = e^{A_1\Delta t_{21}}x_{21}$, $x_{22} = e^{A_2\Delta t_{22}}x_2' \in l_2$, $x_3 = e^{A_2(T_2+\Delta t_3)}x_{22} \in l_1$, $x_3' = e^{A_2\Delta t_3}x_3$, where $t_2 - t_1 = \Delta t_1 + T_1 + \Delta t_{21}$, $t_3 - t_2 = \Delta t_{22} + T_2 + \Delta t_3$. Denoting $\theta \triangleq (\theta_{11}, \theta_{12}, \theta_{21}, \theta_{22})$ (see Fig. 4), we have the following

Observation: There exists a nonnegative continuous function $c(\theta) \geq 0$ satisfying $\lim_{\theta\to 0} c(\theta) = c(0) = 0$ such that

$$\max\{|\Delta t_1|, |\Delta t_{21}|, |\Delta t_{22}|, |\Delta t_3|\} \;\leq\; c(\theta). \tag{3.3}$$

This observation follows intuitively from the idea given in the proof of Lemma 3.2.

Now due to the quasi-periodicity of the switching law (i.e., it switches back and forth for almost the same periods of time T_1 and T_2, respectively), it suffices to show that there exist switching regions R_1, R_2 (i.e., θ_{11}, θ_{12}, θ_{21}, $\theta_{21} \geq 0$) such that no matter when the switchings occur within regions R_1 and R_2, it is true that

$$\|x_3'\| \;\leq\; q_1\|x_1'\| \text{ with a constant } 0 < q_1 < 1. \tag{3.4}$$

To see this, we compute

$x_3' = e^{A_2(t_3-t_2)}e^{A_1(t_2-t_1)}x_1'$
$= e^{A_2(\Delta t_{22}+T_2+\Delta t_3)}e^{A_1(\Delta t_1+T_1+\Delta t_{21})}x_1'$
$= e^{A_2(\Delta t_{22}+\Delta t_3)}e^{A_2T_2}e^{A_1T_1}e^{A_1(\Delta t_1+\Delta t_{21})}x_1'$
$= e^{A_2(\Delta t_{22}+\Delta t_3)}e^{A_2T_2}e^{A_1T_1}x_1'$
$+ e^{A_2(\Delta t_{22}+\Delta t_3)}e^{A_2T_2}e^{A_1T_1}(e^{A_1(\Delta t_1+\Delta t_{21})} - I)x_1'$
$= e^{A_2(\Delta t_{22}+\Delta t_3)}e^{A_2T_2}e^{A_1T_1}x_1$
$+ e^{A_2(\Delta t_{22}+\Delta t_3)}e^{A_2T_2}e^{A_1T_1}(I - e^{A_1\Delta t_1})x_1'$

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$+ e^{A_2(\Delta t_{22}+\Delta t_3)} e^{A_2 T_2} e^{A_1 T_1} (e^{A_1(\Delta t_1+\Delta t_{21})} - I) x'_1$
$= q e^{A_2(\Delta t_{22}+\Delta t_3)} e^{A_1 \Delta t_1} x'_1$
$+ e^{A_2(\Delta t_{22}+\Delta t_3)} e^{A_2 T_2} e^{A_1 T_1} (I - e^{A_1 \Delta t_1}) x'_1$
$+ e^{A_2(\Delta t_{22}+\Delta t_3)} e^{A_2 T_2} e^{A_1 T_1} (e^{A_1(\Delta t_1+\Delta t_{21})} - I) x'_1,$
where I denotes the identity matrix. It is now not difficult to see that there exists $\epsilon > 0$ such that when $\max\{|\Delta t_1|, |\Delta t_{21}|, |\Delta t_{22}|, |\Delta t_3|\} \leq \epsilon$, we have
$\|e^{A_2(\Delta t_{22}+\Delta t_3) e^{A_1 \Delta t_1}}\| \leq 1 + \frac{1-q}{8q}$,
$\|e^{A_2(\Delta t_{22}+\Delta t_3)} e^{A_2 T_2} e^{A_1 T_1} (I - e^{A_1 \Delta t_1})\| \leq \frac{1-q}{8}$,
$\|e^{A_2(\Delta t_{22}+\Delta t_3)} e^{A_2 T_2} e^{A_1 T_1} (e^{A_1(\Delta t_1+\Delta t_{21})} - I)\| \leq \frac{1-q}{4}$.
Therefore, $\|x'_3\| \leq (q + \frac{1-q}{8} + \frac{1-q}{8} + \frac{1-q}{4})\|x'_1\| = \frac{1+q}{2}\|x'_1\|$. If we let $q_1 = \frac{1+q}{2}$, then since $0 < q_1 < 1$, relation (3.4) holds.

Now by the last expression of x'_3 and the observation above we know that there exist constants $\theta^0_{11}, \theta^0_{12}, \theta^0_{21}, \theta^0_{22} > 0$ such that whenever $0 \leq \theta_{ij} \leq \theta^0_{ij}$, $i,j = 1,2$, $c(\theta) \leq \epsilon$. Therefore, (3.4) holds.

By induction, whenever switchings occur within these conic regions, we always have that $\|x'_{2k+1}\| \leq \frac{1+q}{2}\|x'_{2k-1}\|$, for $k \in N \triangleq \{1, 2, \cdots\}$. Therefore, $x'_{2k+1} \to 0$ as $k \to \infty$. Since the trajectory between x'_{2k-1} and x'_{2k+1} for $k \geq 0$ is uniformly bounded by $\|x'_{2k-1}\|$ (denote $x'_{-1} = x_0$) and since the traveling time periods are uniformly bounded as well (for example, we can pick a bound like $\max\{T_0, 2(T_1 + T_2)\}$ for small θ_{ij}, $i,j = 1,2$), we conclude that $\|x(t)\| \leq c_0(\frac{1+q}{2})^{t-t_0}\|x_0\|$ for some constant $c_0 > 0$ (which depends on θ_{ij}, $i,j = 1,2$). Therefore the entire switched system is exponentially stable. This proves that the conic switching law is robust in the sense of Question 1. □

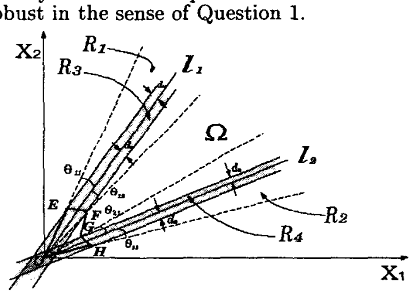

Fig. 5 Switching happens inside the strip regions R_3 and R_4.

<u>**Robustness Question 2:**</u> If switchings happen inside the strip regions R_3 and R_4 (see Fig. 5), the best we can hope for is that the switching control law would drive the trajectory to the vicinity of the origin exponentially, but not to the origin. Since once the trajectory enters into the dark shaded region (see Fig. 5), either subsystems can be chosen, and clearly the arbitrary choice of switching may force the trajectory to go outwards.

The reason that we can force the trajectory to move to the vicinity of the origin is simple. From the answer to Question 1, we know that there exists $\theta_{ij} > 0$, $i,j = 1,2$, such that when switching happens inside conic regions R_1 and R_2, the trajectory converges to the origin exponentially. Now pick $d_{ij} > 0$, $i,j = 1,2$, sufficiently small (the choice depends on how close to the origin we require). From Fig. 5, we know that there exist intersecting points E, F, G, H. Clearly, the trajectory will finally move into the polygonal region $\overline{OEFGH}$ since the strips beyond this region are all inside the conic regions R_1 and R_2, respectively. □

Once the trajectory enters the polygon $\overline{OEFGH}$, it may leave this region if we still employ the strip switching control law. For this reason, the robustness property of the first case is of much greater interest to us. In the following, we will mainly discuss the robustness problem of the first kind.

3.2. Robustness for perturbations only

In this subsection, we will study the stability properties of the switched systems in the presence of perturbations, including both vanishing and nonvanishing perturbations.

Theorem 3.1. For the switched system described by

$$\dot{x}(t) = A_i x(t), \quad i = 1,2 \tag{3.5}$$

where the A_1, A_2 have unstable foci with opposite directions, suppose that there exists the aforementioned conic switching law that makes (3.9) exponentially stable. Then for the perturbed switched system described by

$$\dot{x}(t) = A_i x(t) + g_i(x(t)), \quad i = 1,2 \tag{3.6}$$

and the switching law given below, we have:
<u>Switching Law</u> (event-driven): *for any $x_0 \in \mathbb{R}^2$, follow A_2 until the trajectory intersects l_1 on x_1 at t_1, then alternatively switch on subsystems 1 and 2 when the trajectory crosses l_1 and l_2, respectively.*
We have the following conclusion:

(a) There exists a constant $\nu_0 > 0$ such that whenever $0 < \nu < \nu_0$, if $\|g_i(x)\| \leq \nu\|x\|$ (vanishing perturbations) is satisfied for $i = 1,2$, then the switching law stabilizes exponentially the entire switching system (3.9) with the following robust property: there exist two conic regions in which switchings are allowed as discussed in Subsection 3.1.

(b) There exists a constant $0 < \epsilon_0 \leq 1$, such that whenever $\|g_i(x)\| \leq \epsilon \leq \epsilon_0$ (nonvanishing perturbations), the switching law will exponentially drive the trajectory to an open disc of radius $K_1\epsilon$ for some constant $K_1 > 0$.

For $g_i(x)$, as in (a) and (b), the switching law is robust in the sense of Robustness Question 1 in Subsection 3.1. □

Remark 3.1. For more general perturbations satisfying $\|g_i(x)\| \leq \nu\|x\| + \epsilon$, we can establish similar results for the switching law as was stated in Theorem 3.1. □

Remark 3.2. Another switching law which is event-driven plus time-driven might also be worth mentioning here. This law is stated as follows: for any $x_0 \in \mathbb{R}^2$, follow A_2 until the trajectory intersects l_1, and then follow alternatively A_1 and A_2 for time periods T_1 and T_2, respectively (T_1 and T_2 are known *a priori* from the precise conic switching law). Unfortunately, this switching law does not stabilize the entire switched system because of the occurrence of accumulation of errors in switchings. Example 5.3 in Section 5 demonstrates this phenomenon, which also implies that a time-driven control law may eventually cause trouble to the entire switched system due to the accumulation of switching inaccuracy.

4. Stabilizing Switching Control Law for Nonlinear Switched Systems

In this section, we study the stabilization problem of nonlinear switched systems. To accomplish this, we will use linearization. The problem of interest is that if each subsystem is locally exponentially unstable, then is it still possible to determine switching laws to stabilize the entire switched system? If affirmative, are these laws robust in the sense discussed in Section 3? In the present section, we study only local exponential stability.

As before, we will study only the following sample problem. For the remaining cases, similar approaches may be pursued. Consider the second-order nonlinear switched system described by

$$\dot{x}(t) = f_i(x(t)) = A_i x(t) + g_i(x(t)), \quad i = 1,2, \tag{4.1}$$

where $f_i \in C^1$, i.e., f_i is continuously differentiable, $f_i(0) = 0$ and A_i is the Jacobian of f_i at the origin, i.e., $[\frac{\partial f_i(x)}{\partial x}]_{x=0}$. Clearly, $g_i \in C^1$, $g_i(0) = 0$ and $\lim_{x \to 0} \frac{\|g_i(x)\|}{\|x\|} = 0$.

Lemma 4.1. For the system described by $\dot{x}(t) = Ax(t) + g(x(t))$, where $g \in C^1$ and $\lim_{x \to 0} \frac{\|g(x)\|}{\|x\|} = 0$, for every $\epsilon > 0$ there exists $\delta = \delta(\epsilon) > 0$ such that for any initial condition

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B. Hu, X.Xu, A.N. Michel, P.J. Antsaklis, "Robust Stabilizing Control Law for a Class of Second-order Switched Systems," P roc o f t he A merican C ontrol C o nference , San Diego, CA, June 2-4, 1999.

(t_0, x_0) and constant $T > 0$, whenever $\|x_0\| \le \tilde{\delta} e^{-(\|A\|+\epsilon)T}$ holds for some constant $\tilde{\delta} \le \delta$, it is true for $t \in [t_0, t_0 + T]$ that $\|x(t)\| \le e^{(\|A\|+\epsilon)T}\|x_0\| \le \tilde{\delta}$. □

Using Lemma 4.1, we can obtain the following result.

Theorem 4.1. For the switched system described by (4.1), where A_1 and A_2 have unstable foci with opposite directions, suppose that there exists a conic switching law that renders the linearized system $\dot{x}(t) = A_i x(t), i = 1, 2$ exponentially stable. Then the switching law proposed in Theorem 3.1 will locally exponentially stabilize the nonlinear switched system (4.1). Furthermore, the robustness properties in the sense of Theorem 3.1 and Remark 3.1 are preserved. □

5. Numerical Examples and Simulations

Example 5.1. Consider the switched system consisting of two unstable subsystems with foci and of opposite directions, given by

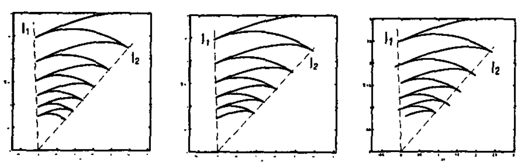
$$\dot{x}(t) = A_i x(t), A_1 = \begin{bmatrix} 1 & 3 \\ -3 & 1 \end{bmatrix}, A_2 = \begin{bmatrix} 5 & -8 \\ 4 & -3 \end{bmatrix}. \quad (5.1)$$

After some calculations, we can determine that the interior of Ω_5 is nonempty and Ω_5 is bounded by the two lines l_1 : $x_2 = 0.9087x_1$ with angle 42.261^{O} and l_2 : $x_2 = -20.9087x_1$ with angle 92.738^{O}. The trajectory of the system under the conic switching law is shown in Fig. 6(a).

We determine that $\|x_3\| = q\|x_1\|$, $q = 0.786$, $T_1 = 0.293$, and $T_2 = 0.2269$. Now if we let

$$\max\{|\Delta t_1|, |\Delta t_{21}|, |\Delta t_{22}|, |\Delta t_3|\} \quad \le \quad 0.0022,$$

we find that $\|e^{A_2(\Delta t_{22}+\Delta t_3)}\| \le 1.0244 \le 1.0340 = 1 + \frac{1-q}{8q}$, $\|e^{A_2(\Delta t_{22}+\Delta t_3)} e^{A_2 T_2} e^{A_1 T_1}(I - e^{A_1 \Delta t_1})\| \le 0.0263 \le 0.0267 \le \frac{1-q}{8}$, $\|e^{A_2(\Delta t_{22}+\Delta t_3)} e^{A_2 T_2} e^{A_1 T_1}(e^{A_1(\Delta t_1 + \Delta t_{21})} - I)\| \le 0.0526 \le 0.0535 = \frac{1-q}{4}$. Corresponding to the above result, we find that if we choose conic regions R_1 and R_2 with $\theta_{11} = \theta_{12} = \theta_{21} = \theta_{22} = 0.2269^{\mathrm{O}}$, then according to the discussion in Subsection 3.1, the switched system is robust with respect to variations in switchings. The trajectory of the system in this case is shown in Fig. 6(b).



(a) (b) (c)

Fig. 6 Trajectories for Example 5.1.

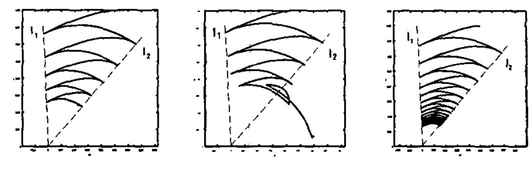
Since the estimates in Subsection 3.1 are very conservative, we may try larger disturbances than the one given above. If we choose conic regions R_1 and R_2 with $\theta_{11} = \theta_{12} = \theta_{21} = \theta_{22} = 3.0^{\mathrm{O}}$, then we will find that the system is still exponentially stable under the conic switching law. The trajectory of the system is shown in Fig. 6(c).

Example 5.2. Consider the nonlinear switched system whose linearizations are the switched systems in Example 5.1. Subsystems 1, 2 are described, respectively, by

$$\begin{cases} \dot{x}_1 = x_1 + 3x_2 + x_1(x_1^2 + x_2^2) \\ \dot{x}_2 = -3x_1 + x_2 + x_2(x_1^2 + x_2^2) \end{cases} \quad \begin{cases} \dot{x}_1 = 5x_1 - 8x_2 + x_2^2 \\ \dot{x}_2 = 4x_1 - 3x_2 + x_1 x_2 \end{cases}$$

In the above two subsystems, the nonlinear terms can be viewed as vanishing perturbations to their corresponding linearized systems. Using the switching law proposed in Subsection 3.2, we find that the switched system is locally exponentially stable (Fig. 7 (a) shows the trajectory starting from $x_0 = [0.05, 0.08]^T$).

Example 5.3. To show that the switching law stated in Remark 3.2 in Section 3 may not exponentially stabilize a switched system, we consider the same nonlinear switched system as in Example 5.2. Fig. 7 (b) shows the trajectory starting from $x_0 = [0.02, 0.04]^T$. We find that the switched system is not locally exponentially stable.



(a) (b) (c)

Fig. 7 Trajectories for Examples 5.2-5.4.

Example 5.4. Consider the nonlinear switched system whose subsystems are subsystems in Example 5.1 with nonvanishing perturbations, $\begin{cases} \dot{x}_1 = x_1 + 3x_2 + 0.0071 \\ \dot{x}_2 = -3x_1 + x_2 + 0.0071 \end{cases}$, $\begin{cases} \dot{x}_1 = 5x_1 - 8x_2 + 0.0071 \\ \dot{x}_2 = 4x_1 - 3x_2 + 0.0071 \end{cases}$. Here $\|g_i(x)\| = \epsilon = 0.01$. Using the switching law proposed in Subsection 3.2, we can determine that the system trajectory can be driven exponentially into the open disc of radius 0.0198 (Fig. 7 (c) shows the trajectory starting from $x_0 = [0.05, 0.08]^T$).

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