TTK4150 Nonlinear Control Systems Exercise 2

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Exercise 1

Use Lyapunov's indirect method and the phase plane method to evaluate asymptotic stability and the type of equilibrium point of the origin in the following systems.

1.

$$\begin{aligned} \dot{x}_1 &= -x_1 + x_2^2 \\ \dot{x}_2 &= -x_2 \end{aligned}$$

2.

$$\dot{x}_1 = (x_1 - x_2) \left(x_1^2 + x_2^2 - 1 \right)$$

$$\dot{x}_2 = (x_1 + x_2) \left(x_1^2 + x_2^2 - 1 \right)$$

3.

$$\dot{x}_1 = -x_1 - x_2$$

 $\dot{x}_2 = x_1 - x_2^3$

4.

$$\begin{array}{rcl} \dot{x}_1 & = & -x_1 + 3x_2^3 \\ \dot{x}_2 & = & -x_2 - x_1 \end{array}$$

Exercise 2

Given a constant matrix $M \in \mathbb{R}^{2 \times 2}$ and some time varying vector $x \in \mathbb{R}^2$.

$$\frac{d}{dt} (x^T M x) = x^T (M + M^T) \dot{x}$$
$$= \dot{x}^T (M + M^T) x$$

2. Assume further that M is symmetric $(M = M^T)$, and show that

$$\frac{d}{dt} \left(x^T M x \right) = 2x^T M \dot{x} \\ = 2 \dot{x}^T M x$$

Remark 1

It can be shown that these results applies in the general case of $M \in \mathbb{R}^{n \times n}$ and $x \in \mathbb{R}^n$.

Exercise 3

Show that the origin of the following systems are asymptotically stable. Comment on local and global results.

1. Use a quadratic Lyapunov function candidate on the system

$$\dot{x}_1 = -x_1 + x_2^2$$

 $\dot{x}_2 = -x_2$

2. Use a quadratic Lyapunov function candidate on the system

$$\dot{x}_1 = (x_1 - x_2) \left(x_1^2 + x_2^2 - 1 \right)$$

$$\dot{x}_2 = (x_1 + x_2) \left(x_1^2 + x_2^2 - 1 \right)$$

3. Use a quadratic Lyapunov function candidate on the system

$$\dot{x}_1 = -x_1 - x_2$$

 $\dot{x}_2 = x_1 - x_2^3$

4. Find a Lyapunov function for the system

$$\dot{x}_1 = -x_1 + 3x_2^3 \dot{x}_2 = -x_2 - x_1$$

Exercise 4

Use the function $V(x) = \frac{1}{4}x_1^4 + \frac{1}{4}x_2^4$ to show that the origin of the system

$$\dot{x}_1 = -x_2^3 - x_1$$

 $\dot{x}_2 = x_1^3 - x_2$

is globally exponentially stable.

Exercise 5

The system

$$\dot{y} = ay + u$$

is driven by an adaptive controller. The controller is given by

$$\begin{array}{rcl} u &=& -ky\\ \dot{k} &=& \gamma y^2 \end{array}$$

where $\gamma > 0$ is a constant. By using $x_1 = y$ and $x_2 = k$ the closed loop state space model is given by

$$\begin{aligned} \dot{x}_1 &= ax_1 - x_2 x_1 \\ \dot{x}_2 &= \gamma x_1^2 \end{aligned}$$

From the state space it can be seen that $x_1 = 0$ is a invariant set (the equilibrium is a continuum of equilibrium points on the x_2 -axis). Use the function

$$V(x) = \frac{1}{2}x_1^2 + \frac{1}{2\gamma}(x_2 - b)^2$$

to show that the system trajectories converges to the invariant set when $t \to \infty$ when b > a. This implies that the adaptive controller manages to force y to zero. What can be said of the steady state gain, k, in the controller.

Exercise 6

Consider the system

$$\dot{x}_{1} = 4x_{1}^{2}x_{2} - f_{1}(x_{1})(x_{1}^{2} + 2x_{2}^{2} - 4)$$

$$\dot{x}_{2} = -2x_{1}^{3} - f_{2}(x_{2})(x_{1}^{2} + 2x_{2}^{2} - 4)$$

where the continuous functions f_1 and f_2 have the same sign as their arguments. Show that $x_1^2 + 2x_2^2 - 4 = 0$ and $x_1 = x_2 = 0$ are invariant sets, and that the solutions approaches these when $t \to \infty$. The set $x_1^2 + 2x_2^2 - 4 = 0$ is not a limit cycle. Why?

Exercise 7 (Exercise 4.6 in Khalil)

Exercise 8

Consider the system in Figure 1 where the nonlinear function is given by $g(e) = e^3$.

1. Find the state space model.



Figure 1: Block diagram of the system

2. Show that the origin asymptotically stable using the Lyapunov function

$$V\left(x\right) = x^T P x$$

where

$$P = \frac{1}{2} \left[\begin{array}{cc} 1 & 1 \\ 1 & 3 \end{array} \right]$$

3. Sketch a estimate of the region of attraction in the (x_1, x_2) -plane.