

Input-to-state stability of infinite-dimensional systems: characterizations and counterexamples

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joint work with

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12 August 2016

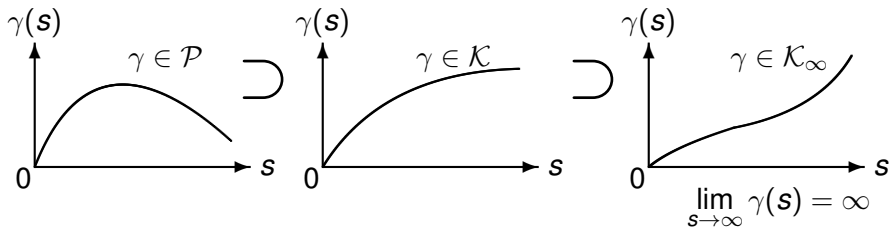
$$\begin{cases} \dot{x}(t) = Ax(t) + f(x(t), u(t)), & x(t) \in D(A) \subset X, \\ x(0) = x_0. \end{cases}$$

- $U = PC(\mathbb{R}_+, U)$
- $Ax = \lim_{t \rightarrow +0} \frac{1}{t}(T(t)x - x)$.
- T is a C_0 -semigroup.
- f is a Lipschitz continuous perturbation.

$x \in C([0, T], X)$ is a **mild solution** iff

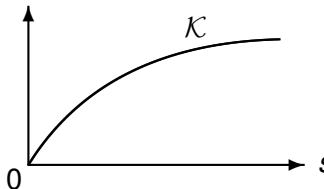
$$x(t) = T(t)x_0 + \int_0^t T(t-s)f(x(s), u(s))ds.$$

Comparison functions

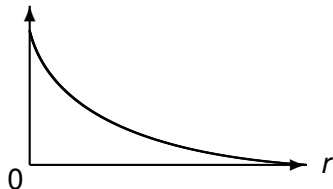


$\beta \in \mathcal{KL}$

$\beta(s, \cdot)$



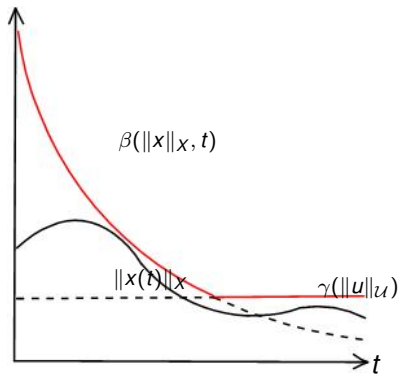
$\beta(\cdot, r)$



Input-to-state stability

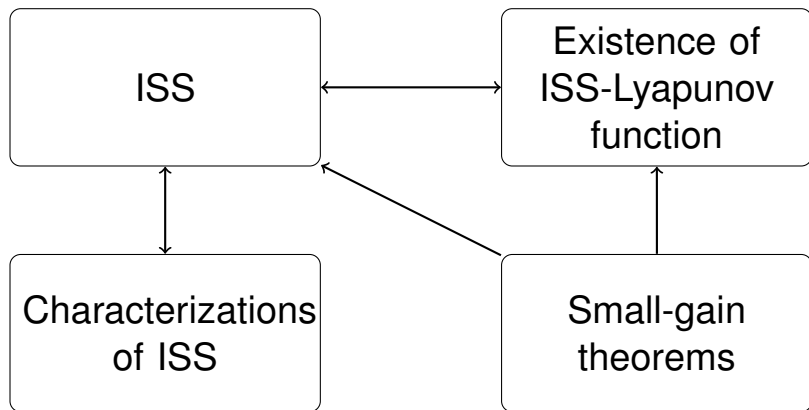
Definition (ISS)

ISS $:\Leftrightarrow \exists \beta \in \mathcal{KL}, \gamma \in \mathcal{K}_\infty: \forall t \geq 0, \forall x \in X, \forall u \in \mathcal{U}$
 $\|\phi(t, x, u)\|_X \leq \max \{ \beta(\|x\|_X, t), \underbrace{\gamma}_{\text{Gain}}(\sup_{s \in [0, t]} \|u(s)\|_U) \}.$



Why ISS?

- 1 Unified theory of internal and external stability
- 2 Robust stabilization of nonlinear systems
 - M. Krstić, I. Kanellakopoulos, P. Kokotović. Nonlinear and adaptive control design, Wiley, 1995.
- 3 Design of robust nonlinear observers
- 4 Stability of networks of nonlinear control systems
 - Z.-P. Jiang, A. Teel, L. Praly. Small-gain theorem for ISS systems and applications, MCSS, 1994.
 - S. Dashkovskiy, B. Rüffer, F. Wirth. Small Gain Theorems for Large Scale Systems and Construction of ISS Lyapunov Functions, SICON, 2010.
- 5 ...



Definition (GAS uniform w.r.t. state (0-UGASs))

0-UGASs $:\Leftrightarrow \exists \beta \in \mathcal{KL}: \forall x \in X, \forall t \geq 0$

$$\|\phi(t, x, 0)\|_X \leq \beta(\|x\|_X, t).$$

Definition (LISS)

LISS $:\Leftrightarrow \exists \beta \in \mathcal{KL}, \gamma \in \mathcal{K}_\infty, r > 0:$

$t \geq 0, \|x\|_X \leq r, \|u\|_U \leq r \Rightarrow$

$$\|\phi(t, x, u)\|_X \leq \max \left\{ \beta(\|x\|_X, t), \underbrace{\gamma}_{\text{Gain}} \left(\sup_{s \in [0, t]} \|u(s)\|_U \right) \right\}.$$

$$\dot{x}(t) = Ax(t) + f(x(t), u(t)),$$

Definition

$V : X \rightarrow \mathbb{R}_+$ is a **non-coercive ISS-Lyapunov function** iff $\exists \psi_2, \sigma, \alpha \in \mathcal{K}_\infty$:

(i) $0 < V(x) \leq \psi_2(\|x\|_X) \quad \forall x \neq 0$

(ii) $\dot{V}_u(x) \leq -\alpha(\|x\|_X) + \sigma(\|u(0)\|_U) \quad \forall x \in X, \forall u \in \mathcal{U},$

$$\dot{V}_u(x) = \overline{\lim}_{t \rightarrow +0} \frac{1}{t} (V(\phi(t, x, u)) - V(x)).$$

V is called a **coercive ISS-Lyapunov function** if

$$\exists \psi_1, \psi_2 \in \mathcal{K}_\infty : \quad \psi_1(\|x\|_X) \leq V(x) \leq \psi_2(\|x\|_X), \quad \forall x \neq 0.$$

Theorem (Direct Lyapunov theorem)

\exists a **coercive ISS Lyapunov function** \Rightarrow **ISS**.

Example of nonexponentially ISS system

$$\begin{cases} \frac{\partial x}{\partial t} = \frac{\partial^2 x}{\partial l^2} + ax - x \left(\frac{\partial x}{\partial l} \right)^2 + u, & \forall t > 0, \\ x(0, t) = x(\pi, t) = 0. \end{cases}$$

Different choices of input space are possible!

Proposition

Let $X = H_0^1(0, \pi)$.

- 1 If $U = W_0^{1, \frac{4}{3}}(0, \pi) \Rightarrow$ ISS iff $a \leq 1$.
- 2 If $U = L_2(0, \pi) \Rightarrow$ ISS provided $a < 1$.

$$V(x) = \int_0^\pi \left(\frac{\partial x}{\partial l} \right)^2 dl = \|x\|_{H_0^1(0,\pi)}^2.$$

The derivative of V along the trajectories is equal

$$\begin{aligned} \dot{V}(x) = & \underbrace{-2 \int_0^\pi \left(\frac{\partial^2 x}{\partial l^2} \right)^2 dl}_{\text{Linear dynamics}} + 2a \int_0^\pi \left(\frac{\partial x}{\partial l} \right)^2 dl \\ & \underbrace{-\frac{2}{3} \int_0^\pi \left(\frac{\partial x}{\partial l} \right)^4 dl}_{\text{Nonlinear dynamics}} - 2 \int_0^\pi \frac{\partial^2 x}{\partial l^2} u dl. \end{aligned}$$

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$$U = L_2(0, \pi) \Rightarrow -2 \int_0^\pi \frac{\partial^2 x}{\partial l^2} u dl \leq 2\omega \int_0^\pi \left(\frac{\partial^2 x}{\partial l^2} \right)^2 dl + 2\frac{1}{\omega} \int_0^\pi u^2 dl$$

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$$U = W_0^{1, \frac{4}{3}}(0, \pi) \Rightarrow -2 \int_0^\pi \frac{\partial^2 x}{\partial l^2} u dl \leq \frac{\omega}{4} \int_0^\pi \left| \frac{\partial x}{\partial l} \right|^4 dl + \frac{1}{\omega^{\frac{1}{3}}} \frac{3}{4} \int_0^\pi \left| \frac{\partial u}{\partial l} \right|^{\frac{4}{3}} dl$$

Case $U = L_2(0, \pi)$

$$\dot{V}(x) \leq -2(1 - a - \omega)V(x) - \frac{2}{3\pi}V^2(x) + 2\frac{1}{\omega} \int_0^\pi u^2 dl.$$

- $a < 1 \Rightarrow$ ISS for $U = L_2(0, \pi)$.
- $a = 1 \Rightarrow$ 0-UGASs for $U = L_2(0, \pi)$.
- $a = 1 \Rightarrow$ Is it ISS?

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Case $U = W_0^{1, \frac{4}{3}}(0, \pi)$

$$\dot{V}(x) \leq -2(1 - a)V(x) - \left(\frac{1}{3} - \frac{\omega}{2}\right)\frac{1}{\pi}V^2(x) + \frac{1}{\omega^{\frac{1}{3}}}\frac{3}{2}\|u\|_{W_0^{1, \frac{4}{3}}(0, \pi)}^{\frac{4}{3}}.$$

- $a \leq 1 \Rightarrow$ ISS for $U = W_0^{1, \frac{4}{3}}(0, \pi)$

Case $U = L_2(0, \pi)$

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- $a \leq 1 \Rightarrow$ ISS for $U = W_0^{1, \frac{4}{3}}(0, \pi)$

Σ is no more 0-UGASs for $a > 1$.

In-domain couplings of parabolic systems

- Using Lyapunov small-gain theorems, we can treat ISS of nonlinear PDE systems with in-domain couplings.
 - For in-domain interconnections of nonlinear parabolic ISS systems L_p setting works well.
 - If some of the systems are iISS, Sobolev spaces should be used.
 - Thus: choice of state space matters!
-
- AM, H. Ito. Construction of Lyapunov functions for interconnected parabolic systems: an iISS approach, SICON, 2015.

$$\dot{x}(t) = Ax(t) + f(x(t), u(t)),$$

Now several questions arise:

- 1 ISS ??? \Rightarrow ??? \exists a coercive ISS Lyapunov function
For ODEs positively answered by Sontag, Wang in 1995 (Systems & Control Letters).

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- 2 **What about local ISS?**

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Now several questions arise:

- 1 **ISS** ??? \Rightarrow ??? \exists a coercive ISS Lyapunov function
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- 2 **What about local ISS?**
- 3 **What about other characterizations of ISS?**

$$\dot{x}(t) = Ax(t) + f(x(t), u(t))$$

Theorem (AM, Sys. & Cont. Lett., 2016)

(i) $\forall C > 0 \exists K(C) > 0$:

$$\|x\|_X \leq C, \|y\|_X \leq C \Rightarrow \|f(y, v) - f(x, v)\|_X \leq L_f(C)\|y - x\|_X.$$

(ii) $f(x, \cdot)$ be continuous for all $x \in X$.

(iii) $\exists \sigma \in \mathcal{K}$ and $\rho > 0$:

$$\|v\|_U \leq \rho, \|x\|_X \leq \rho \Rightarrow \|f(x, v) - f(x, 0)\|_X \leq \sigma(\|v\|_U).$$



0-UASs $\Leftrightarrow \exists$ 0-UAS LF $\Leftrightarrow \exists$ LISS LF \Leftrightarrow LISS

Counterexample: 0-UGAS but not LISS

$$\dot{x}_k(t) = -\frac{1}{1+k|u(t)|}x_k(t)$$

- $X = l_1 := \{(x_k)_{k=1}^{\infty} : \sum_{k=1}^{\infty} |x_k| < \infty\}$
- $\mathcal{U} := PC(\mathbb{R}_+, \mathbb{R})$

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- $\forall u \in \mathcal{U} \Rightarrow \|\phi(t, x, u)\|_X \leq \|x\|_X$
- $\forall u, \forall x \Rightarrow \|\phi(t, x, u)\|_X \rightarrow 0, t \rightarrow \infty$

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But property (iii) does not hold!

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It is not LISS!

\mathbb{R}^n -world

1 In \mathbb{R}^n (ii) \wedge (i) \Rightarrow (iii).

\mathbb{R}^n -world

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- 4 Our result is more general and uses other technique.

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Open question

- 1 If (iii) is dropped, will converse LISS Lyapunov theorem still hold, even though 0-UAS \neq LISS in general?

- 1 Basic definitions
- 2 ISS and iISS of single nonlinear systems
- 3 Lyapunov characterizations
 - Lyapunov characterization of LISS
 - Lyapunov characterization of ISS
- 4 Non-Lyapunov characterizations for ISS
- 5 Directions for future work

Converse Lyapunov theorems for the global ISS property are more complicated!

Our plan

- 1 UGAS = \exists UGAS Lyapunov function
- 2 ISS = UGAS under suitable feedback

$$\dot{x}(t) = Ax(t) + f(x(t), u(t)), \quad x(t) \in D(A) \subset X \quad (\Sigma)$$

- Let $u(t) := d(t)\varphi(x(t))$.
- with $d \in \mathcal{D} = \{d : \mathbb{R}_+ \rightarrow D\}$, $D = \{d \in U : \|d\|_U \leq 1\}$.

Then

$$\dot{x}(t) = Ax(t) + \underbrace{f(x(t), d(t)\varphi(x(t)))}_{g(x(t), d(t))}. \quad (\tilde{\Sigma})$$

Definition

Σ is **weakly uniformly robustly asymptotically stable (WURS)**, if
 \exists Lipschitz continuous $\varphi : X \rightarrow \mathbb{R}_+$ and $\psi \in \mathcal{K}_\infty$: $\varphi(x) \geq \psi(\|x\|_X)$ and
 $\tilde{\Sigma}$ is UGAS over $\mathcal{D} = \{d : \mathbb{R}_+ \rightarrow D\}$.

Theorem

$$\dot{x}(t) = Ax(t) + g(x(t), d(t)). \quad (\tilde{\Sigma})$$

If

- g is Lipschitz continuous on bounded balls, uniformly w.r.t. the second argument
- $\tilde{\Sigma}$ is UGAS

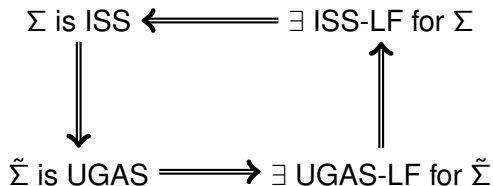
$\Rightarrow \exists$ Lipschitz continuous Lyapunov function for $\tilde{\Sigma}$.

$$\dot{x}(t) = Ax(t) + f(x(t), u(t)), \quad x(t) \in D(A) \subset X \quad (\Sigma)$$

$$\dot{x}(t) = Ax(t) + \underbrace{f(x(t), d(t)\varphi(x(t)))}_{g(x(t), d(t))}. \quad (\tilde{\Sigma})$$

Theorem

Σ is ISS $\Rightarrow \Sigma$ is WURS.



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Definition (Stability-like notions)

ULS $:\Leftrightarrow \exists \sigma, \gamma \in \mathcal{K}_\infty$ and $r > 0$: $\forall t \geq 0$

$$\|x\|_X \leq r, \|u\|_U \leq r \Rightarrow \|\phi(t, x, u)\|_X \leq \sigma(\|x\|_X) + \gamma(\|u\|_U).$$

UGS $:\Leftrightarrow$ ULS with $r = \infty$.

0-UGS $:\Leftrightarrow \exists \sigma \in \mathcal{K}_\infty$: $\forall t \geq 0, \forall x \in X$

$$\|\phi(t, x, 0)\|_X \leq \sigma(\|x\|_X)$$

Definition (Attractivity for zero inputs)

0-GATT $:\Leftrightarrow \forall x \in X \Rightarrow \lim_{t \rightarrow \infty} \|\phi(t, x, 0)\|_X = 0$.

0-UGATT $:\Leftrightarrow \forall \varepsilon, \delta > 0 \exists T = T(\varepsilon, \delta)$:

$$\forall t \geq T, \forall x \in X : \|x\|_X \leq \delta \Rightarrow \|\phi(t, x, 0)\|_X \leq \varepsilon.$$

0-GAS $:\Leftrightarrow$ 0-ULS + 0-GATT.

Definition (Attractivity-like notions)

$$\text{AG} :\Leftrightarrow \exists \gamma \in \mathcal{K}_\infty \cup \{0\}: \forall x \in X, \forall u \in \mathcal{U}$$

$$\limsup_{t \rightarrow +\infty} \|\phi(t, x, u)\|_X \leq \gamma(\|u\|_{\mathcal{U}}).$$

$$\text{AG} :\Leftrightarrow \exists \gamma \in \mathcal{K}_\infty: \forall x \in X, \forall u \in \mathcal{U}, \forall \varepsilon > 0 \exists T = T(\varepsilon, x, u) :$$

$$t \geq T \Rightarrow \|\phi(t, x, u)\|_X \leq \varepsilon + \gamma(\|u\|_{\mathcal{U}}).$$

$$\text{sAG} :\Leftrightarrow \exists \gamma \in \mathcal{K}_\infty: \forall x \in X, \forall \varepsilon > 0 \exists T = T(\varepsilon, x) :$$

$$t \geq T, u \in \mathcal{U} \Rightarrow \|\phi(t, x, u)\|_X \leq \varepsilon + \gamma(\|u\|_{\mathcal{U}}).$$

$$\text{UAG} :\Leftrightarrow \exists \gamma \in \mathcal{K}_\infty \cup \{0\}: \forall \varepsilon, \delta > 0 \exists T = T(\varepsilon, \delta) :$$

$$t \geq T, u \in \mathcal{U}, \|x\|_X \leq \delta \Rightarrow \|\phi(t, x, u)\|_X \leq \varepsilon + \gamma(\|u\|_{\mathcal{U}}).$$

$$\dot{x} = f(x, u)$$

(ODE)

Theorem (Characterizations of ISS (Sontag, Wang))

For (ODE) the following statements are equivalent:

- 1 ISS
- 2 \exists ISS-LF
- 3 UAG
- 4 AG + UGS
- 5 AG + 0-UGASs
- 6 AG + LISS

- E. D. Sontag and Y. Wang. On characterizations of the input-to-state stability property. Sys. & Cont. Letters, 1995.
- E. D. Sontag and Y. Wang. New characterizations of input-to-state stability. IEEE TAC, 1996.

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(ODE)

Theorem (Characterizations of ISS (Sontag, Wang))

For (ODE) the following statements are equivalent:

- 1 ISS
- 2 \exists ISS-LF
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What does remain from this picture
in ∞ dimensions?

0-GAS $\not\Rightarrow$ 0-UGASs

$$\dot{x}_k = -\frac{1}{k}x_k, \quad k = 1, \dots, \infty.$$

Denote $x := \{x_k\}_{k=1}^{\infty}$ and let

$$X = \mathcal{C}_0 := \{x = \{x_k\}_{k=1}^{\infty} : \lim_{k \rightarrow \infty} x_k = 0 \text{ and } \|x\|_{\mathcal{C}_0} := \sup_{k \geq 1} |x_k| < \infty\}.$$

Counterexample 2: Nonlinear systems without inputs

$$\text{0-GATT} \quad :\Leftrightarrow \quad \forall x \in X \quad \lim_{t \rightarrow \infty} \|\phi(t, x, \mathbf{0})\|_X = 0.$$

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For **linear** systems $\dot{x} = Ax$

- 0-GATT $\Rightarrow \|\phi(t, x, 0)\|_X \leq M\|x\|_X$ for some $M > 0.$

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$$X = l_2 := \{(z_i)_{i=1}^{\infty} : \sum_{i=1}^{\infty} |z_i|^2 < \infty\}, \quad z_i = (x_i, y_i) \in \mathbb{R}^2.$$

$$\Sigma : \begin{cases} \Sigma_i : \begin{cases} \dot{x}_i = -x_i + x_i^2 y_i - \frac{1}{i^2} x_i^3, \\ \dot{y}_i = -y_i. \end{cases} \\ i = 1, \dots, \infty \end{cases}$$

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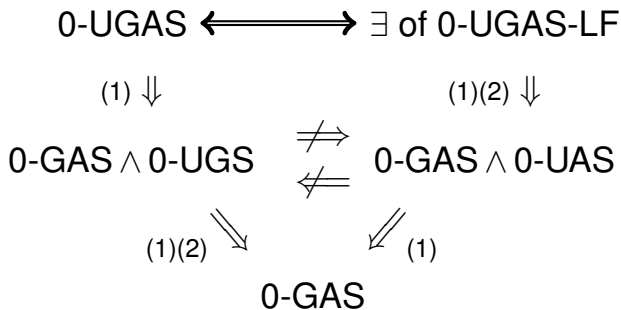
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- Σ is not 0-UGS

For undisturbed systems we have the complete picture!

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Implications become equivalences for
1. ODE systems 2. Linear systems

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$$\dot{x}_k(t) = -\frac{1}{1 + |u(t)|^k} x_k(t)$$

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And it is not sAG with zero gain!

Σ is **robustly forward complete (RFC)**:

$$R > 0, \tau > 0 \quad \Rightarrow \quad \sup_{\|x\|_X \leq R, t \in [0, \tau]} \|\phi(t, x)\|_X < \infty.$$

$0 \in X$ is a **robust equilibrium point** of Σ , if

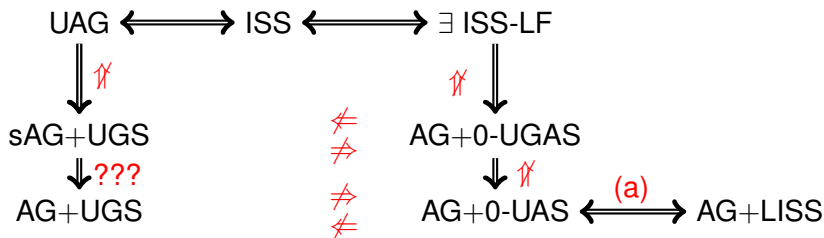
- $\phi(t, 0, d) = 0 \quad \forall t \geq 0, \forall d \in \mathcal{D}.$
- $\forall \varepsilon > 0, \forall h > 0 \quad \exists \delta = \delta(\varepsilon, h) > 0:$

$$t \in [0, h], \|x\|_X \leq \delta \quad \Rightarrow \quad \|\phi(t, x)\|_X \leq \varepsilon.$$

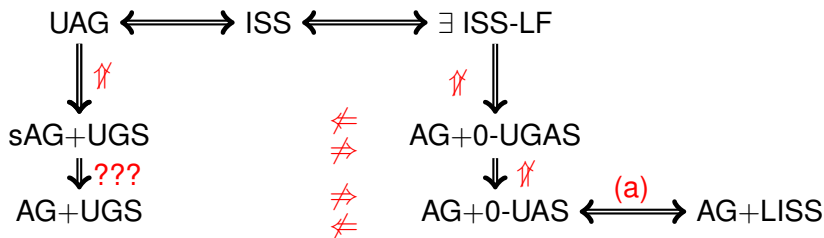
Theorem

- Σ be RFC
 - 0 be a robust equilibrium of Σ
- $$\Rightarrow \quad \text{ISS} \quad \Leftrightarrow \quad \text{UAG}$$

Characterizations of ISS



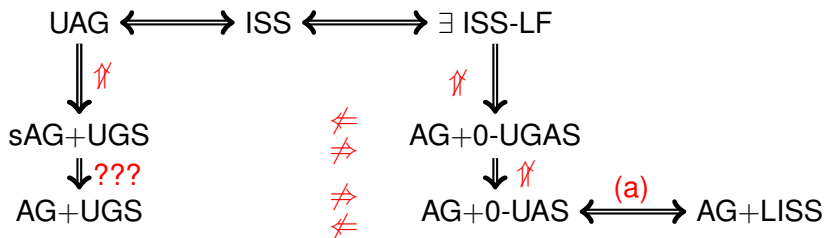
Characterizations of ISS



Open questions

- Relations between AG , sAG , UAG are still unknown
 - Is $sAG \Leftrightarrow AG$?
 - Is $sISS \Leftrightarrow AG \wedge UGS$?

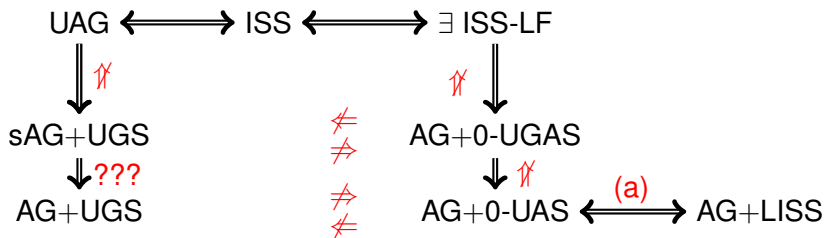
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 - strong ISS = ISS for finite-dimensional systems
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 - Is $sAG \iff AG$?
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- It makes sense to introduce "strong ISS" property:
 - strong ISS = ISS for finite-dimensional systems
 - strong ISS = strong stability of T for linear undisturbed infinite-dimensional systems.
- How to characterize strong ISS?

$$\dot{x}(t) = Ax(t) + f(x(t), u(t)), \quad x(t) \in D(A) \subset X \quad (\Sigma)$$

Definition

Σ is **strongly input-to-state stable (sISS)**, if $\exists \gamma \in \mathcal{K}$, $\sigma \in \mathcal{K}_\infty$ and $\beta : X \times \mathbb{R}_+ \rightarrow \mathbb{R}_+$:

- 1 $\beta(x, \cdot) \in \mathcal{L}$ for all $x \in X$, $x \neq 0$
- 2 $\beta(x, t) \leq \sigma(\|x\|_X)$ for all $x \in X$ and all $t \geq 0$
- 3 for all $x \in X$, all $u \in \mathcal{U}$ and all $t \geq 0$ it holds that

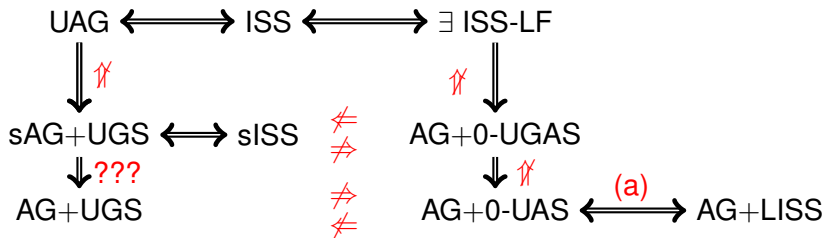
$$\|\phi(t, x, u)\|_X \leq \beta(x, t) + \gamma(\|u\|_U).$$

Theorem

The following statements are equivalent.

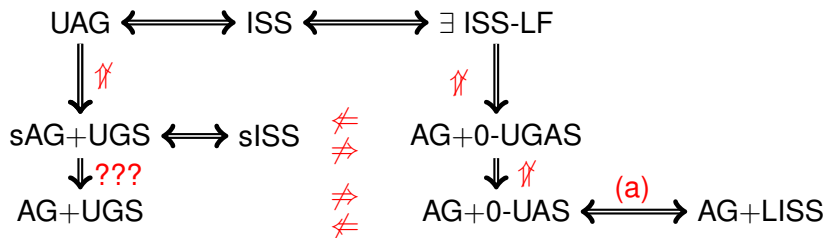
- Σ is sISS.
- Σ is sAG and UGS.

Summary



- A.M. *Local input-to-state stability: Characterizations and counterexamples.* Sys. & Con. Lett., 2016
- A.M., F. Wirth. *Restatements of input-to-state stability in infinite dimensions: what goes wrong?* Proc. of the MTNS 2016
- A.M., F. Wirth. *Global converse Lyapunov theorems for infinite-dimensional systems.* Accepted to NOLCOS 2016

Summary



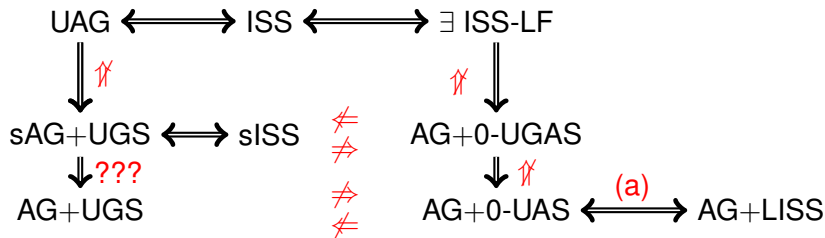
What we already know

- Converse Lyapunov theorem for LISS
- Converse Lyapunov theorem for ISS
- Nonuniform notions $\not\equiv$ Uniform notions
- There are several nonequivalent groups of notions.

What we do not know:

- Difference between AG, sAG and UAG

Summary



What we do not know:

- Difference between AG, sAG and UAG
- Characterizations of strong ISS.

- 1 Basic definitions
- 2 ISS and iISS of single nonlinear systems
- 3 Lyapunov characterizations
 - Lyapunov characterization of LISS
 - Lyapunov characterization of ISS
- 4 Non-Lyapunov characterizations for ISS
- 5 Directions for future work

1. Non-coercive Lyapunov functions

$$\dot{x}(t) = Ax(t) + f(x(t)),$$

$V : X \rightarrow \mathbb{R}_+$ is a **non-coercive ISS-Lyapunov function** iff $\exists \psi_2, \sigma, \alpha \in \mathcal{K}_\infty$:

(i) $0 < V(x) \leq \psi_2(\|x\|_X) \quad \forall x \neq 0$

(ii) $\dot{V}(x) \leq -\alpha(\|x\|_X) \quad \forall x \in X,$

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Let:

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Can we derive ISS from non-coercive ISS Lyapunov functions?

2. Linear systems with unbounded input operators

$$\dot{x} = Ax + Bu.$$

Proposition

ISS \Leftrightarrow **0-UGAS + admissibility of B**

Questions

- Lyapunov characterization of ISS
- Is it enough to consider coercive Lyapunov functions?
- Characterization of integral ISS
- What is the relationship between ISS and integral ISS?

3. Robust boundary control of PDEs

$$\begin{aligned} (\Sigma_1) \quad & \frac{\partial x}{\partial t}(z, t) = \frac{\partial^2 x}{\partial z^2}(z, t) + ax(z, t) \\ & x(0, t) = 0 \quad \forall t \geq 0 \\ & x(1, t) = u(t) + d(t) \quad \forall t \geq 0. \end{aligned} \quad \xrightarrow{\text{Volterra tr.}} \quad \begin{aligned} (\Sigma_2) \quad & \frac{\partial w}{\partial t}(z, t) = \frac{\partial^2 w}{\partial z^2}(z, t) \\ & w(0, t) = 0 \quad \forall t \geq 0 \\ & w(1, t) = d(t) \quad \forall t \geq 0, \end{aligned}$$

Σ_1 is transformed into Σ_2 by means of

- $w(z, t) = x(z, t) + \int_0^z k(z, y)x(y, t)dy$
- $u(t) = -\int_0^1 k(1, y)x(y, t)dy$

and we naturally come to the question of ISS of Σ_2 .

Questions

- ISS of the boundary control systems
- Robust stabilization of PDE systems with boundary controls
- Boundary interconnections of PDE systems

4. Stability of interconnections

We have:

- Small-gain theorems in Lyapunov form for interconnections of n systems with in-domain inputs

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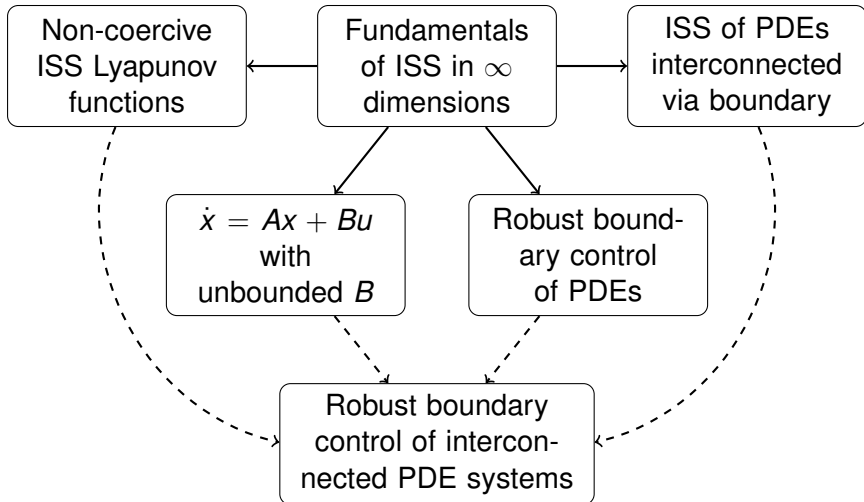
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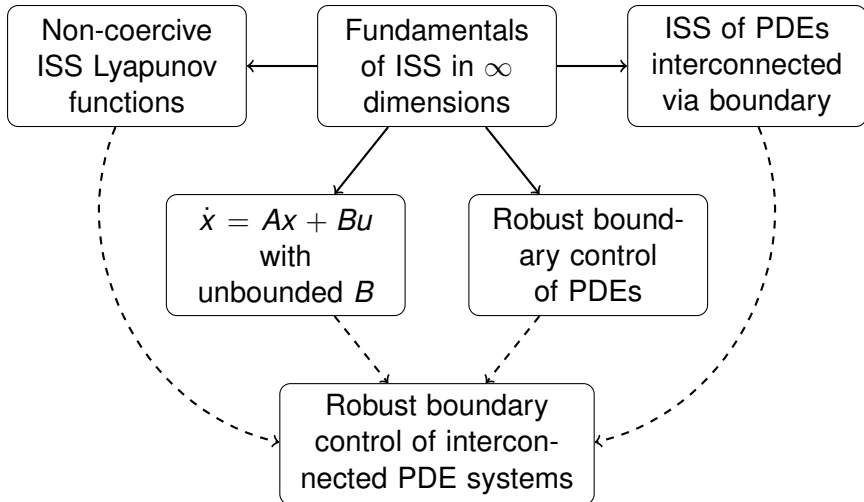
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- SGT for boundary interconnected PDEs





Thank you for attention!