

# Input-to-state stability of distributed parameter systems: characterizations and counterexamples

**Andrii Mironchenko**

joint work with

Hiroshi Ito, Fabian Wirth

Faculty of Mathematics and Computer Science  
University of Passau

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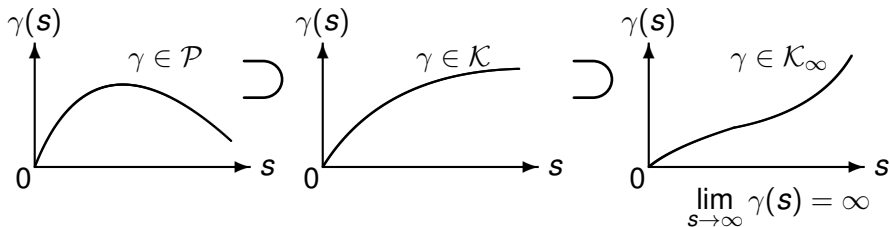
$$\begin{cases} \dot{x}(t) = Ax(t) + f(x(t), u(t)), & x(t) \in D(A) \subset X, \\ x(0) = x_0. \end{cases}$$

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

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

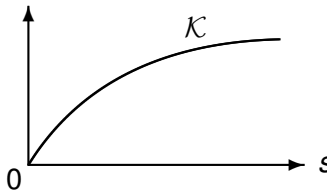
$$x(t) = T(t)x_0 + \int_0^t T(t-s)f(x(s), u(s))ds.$$

# Comparison functions

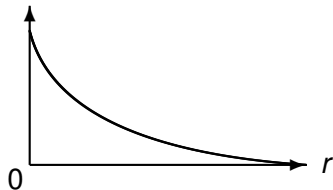


$\beta \in \mathcal{KL}$

$\beta(s, \cdot)$



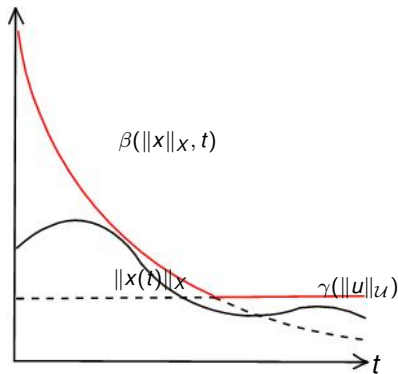
$\beta(\cdot, r)$



# 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
  - M. Arcak, P. Kokotović. Nonlinear observers: a circle criterion design and robustness analysis, 2001.
- 4 Stability of networks of nonlinear control systems
  - Z.-P. Jiang, I. Mareels, Y. Wang. A Lyapunov formulation of the nonlinear small-gain theorem for interconnected ISS systems, Automatica, 1996.
  - 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-UGAS))

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

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

## 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**.

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

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

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

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

$\Sigma$  is no more 0-UGAS for  $a > 1$ .

- 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 in
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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-UAS  $\Leftrightarrow \exists$  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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- Properties (i) and (ii) hold



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- Properties (i) and (ii) hold

But property (iii) does not hold!

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But property (iii) does not hold!

It is not LISS!

## $\mathbb{R}^n$ -world

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

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

## 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

$\Sigma$  is **weakly uniformly robustly asymptotically stable (WURS)**, if

$\exists$  Lipschitz continuous  $\varphi : X \rightarrow \mathbb{R}_+$  and  $\psi \in \mathcal{K}_\infty$ :

- $\varphi(x) \geq \psi(\|x\|_X)$
- $\tilde{\Sigma}$  is UGAS over  $\mathcal{D} = \{d : \mathbb{R}_+ \rightarrow D\}$ .

# Converse Lyapunov Theorem for disturbed systems

## Lemma

*f is bi-Lipschitz on bounded balls  $\Rightarrow$  g is Lipschitz continuous on bounded balls, uniformly w.r.t. the second argument.*

## Theorem (Karafyllis, Jiang, 2011)

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

- *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  $\tilde{\Sigma}$ .*

## Proposition

*V is a Lipschitz continuous Lyapunov function for  $\tilde{\Sigma}$*

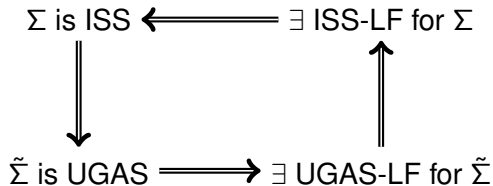
$\Rightarrow$  *V is a Lipschitz continuous ISS Lyapunov function for  $\Sigma$ .*

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

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

## Theorem

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



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1 For ODEs:

- Asymptotic stability = stability + attractivity.

2 ISS implies:

- $t \geq 0, x \in X \Rightarrow \|\phi(t, x, 0)\|_X \leq \beta(\|x\|_X, t).$
- $x \in X \Rightarrow \limsup_{t \rightarrow \infty} \|\phi(t, x, u)\|_X \leq \gamma(\|u\|_U).$

3 Are above two properties taken together equivalent to ISS?

Decompositions of ISS are important since:

- They give a better understanding of ISS.
- Are an important tool for proof of other results in ISS theory, e.g. small-gain theorems.

## Definition (Stability-like notions)

**UGS**  $:\Leftrightarrow \exists \sigma, \gamma \in \mathcal{K}_\infty$ :

$$t \geq 0, x \in X, u \in \mathcal{U} \Rightarrow \|\phi(t, x, u)\|_X \leq \sigma(\|x\|_X) + \gamma(\|u\|_U).$$

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

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

**0-GAS**  $:\Leftrightarrow 0\text{-ULS} + 0\text{-GATT}.$

## Definition (Attractivity-like notions)

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

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

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

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

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

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

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

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



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

## 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-UGASSs
- 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.

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

(ODE)

## Theorem (Characterizations of ISS (Sontag, Wang))

*For (ODE) the following statements are equivalent:*

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What does remain from this picture  
in  $\infty$  dimensions?

# What goes wrong

- 0-GAS  $\not\Rightarrow$  0-UGAS

$$\dot{x}_k = -\frac{1}{k}x_k, \quad k \in \mathbb{N},$$

$$X = \mathfrak{c}_0 := \{x = \{x_k\}_{k=1}^{\infty} : \lim_{k \rightarrow \infty} x_k = 0\}.$$

# What goes wrong

- **0-GAS  $\not\Rightarrow$  0-UGAS**

$$\dot{x}_k = -\frac{1}{k}x_k, \quad k \in \mathbb{N}, \quad X = \mathcal{C}_0 := \{x = \{x_k\}_{k=1}^{\infty} : \lim_{k \rightarrow \infty} x_k = 0\}.$$

- **0-UAS + 0-GAS  $\not\Rightarrow$  0-UGS**

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

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

# What goes wrong

- 0-GAS  $\not\Rightarrow$  0-UGAS

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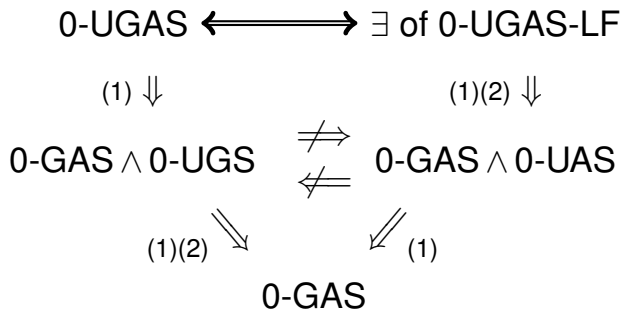
- 0-UGAS + UGS + LISS + AG with zero gain  $\not\Rightarrow$  ISS

- 0-UGAS + UGS + LISS + AG with zero gain  $\not\Rightarrow$  sAG with zero gain

$$\dot{x}_k(t) = -\frac{1}{1 + |u(t)|^k} x_k(t)$$
$$X = l_1 := \{(x_k)_{k=1}^{\infty} : \sum_{k=1}^{\infty} |x_k| < \infty\}, \quad U := PC(\mathbb{R}_+, \mathbb{R}).$$

For undisturbed systems we have the complete picture!

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

$\Sigma$  is **robustly forward complete (RFC)**:

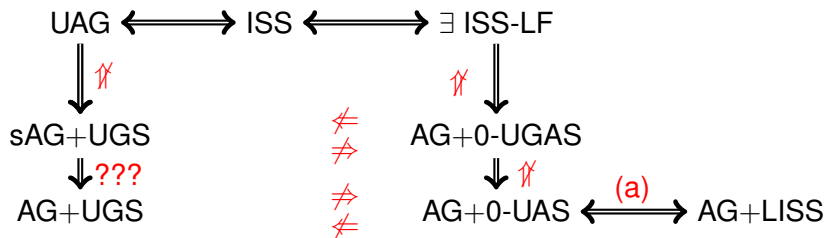
$$R > 0, \tau > 0 \Rightarrow \sup_{\|x\|_X \leq R, \|u\|_U \leq R, t \in [0, \tau]} \|\phi(t, x, u)\|_X < \infty.$$

## Theorem

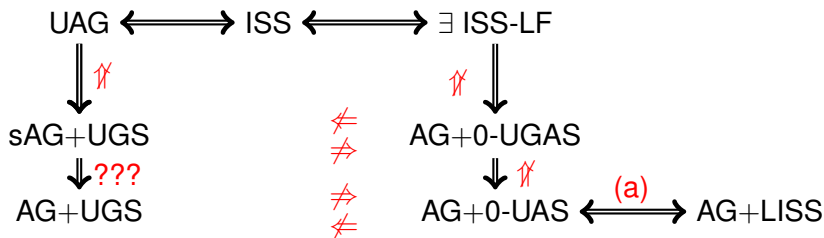
- $\Sigma$  is RFC
- $\phi(t, \cdot, \cdot)$  is continuous at  $(x, u) = (0, 0)$   $\Rightarrow$  **ISS**  $\Leftrightarrow$  **UAG**



# Characterizations of ISS



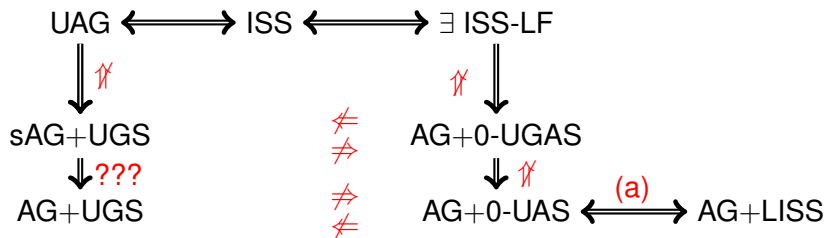
# Characterizations of ISS



## Open questions

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

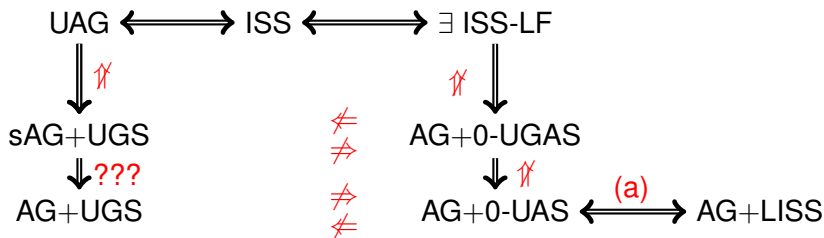
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  - strong ISS = ISS for finite-dimensional systems
  - strong ISS = strong stability of  $T$  for linear undisturbed infinite-dimensional systems.

# Characterizations of ISS



## Open questions

- Relations between AG, sAG, UAG are still unknown
  - 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

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

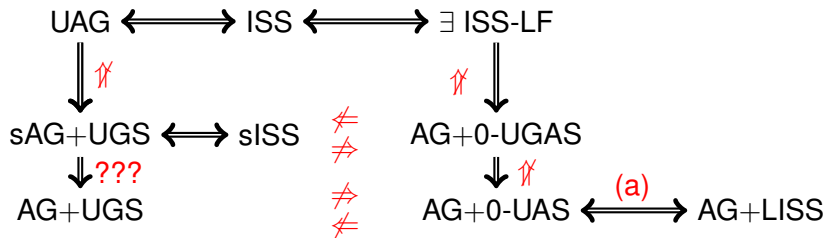
- 1  $\beta(x, \cdot) \in \mathcal{L}$  for all  $x \in X, x \neq 0$
- 2  $\beta(x, t) \leq \sigma(\|x\|_X)$  for all  $x \in X$  and all  $t \geq 0$
- 3 for all  $x \in X$ , all  $u \in \mathcal{U}$  and all  $t \geq 0$  it holds that

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

## Theorem

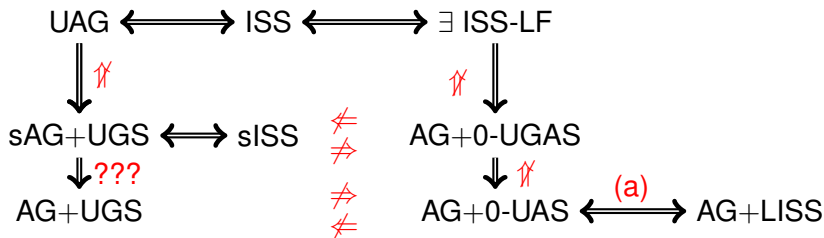
*The following statements are equivalent.*

- (i)  $\Sigma$  is sISS.
- (ii)  $\Sigma$  is sAG and UGS.



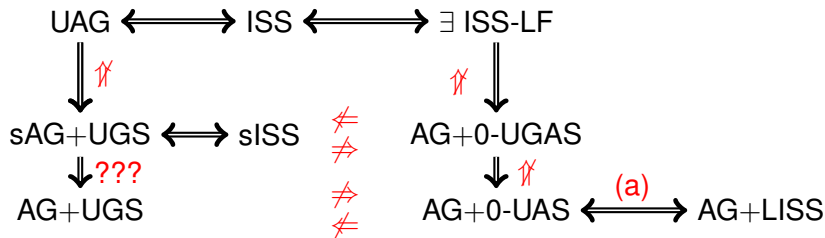
- A.M. *Local input-to-state stability: Characterizations and counterexamples*. Sys. & Con. Lett., 2016
- A.M., F. Wirth. *Restatements of input-to-state stability in infinite dimensions: what goes wrong?* Proc. of the MTNS 2016
- A.M., F. Wirth. *Global converse Lyapunov theorems for infinite-dimensional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

# Summary



## What we already know

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



## 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 ISS Lyapunov functions
  - The method exploited for UGAS cannot be easily transformed to the ISS case
- 2 Linear systems with unbounded input operators
  - There is no ISS Lyapunov theory for boundary control systems
- 3 Robust boundary control of PDEs
- 4 Stability of interconnections

### 3. Robust boundary control of PDEs

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

$\Sigma_1$  is transformed into  $\Sigma_2$  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  $\Sigma_2$ .

#### 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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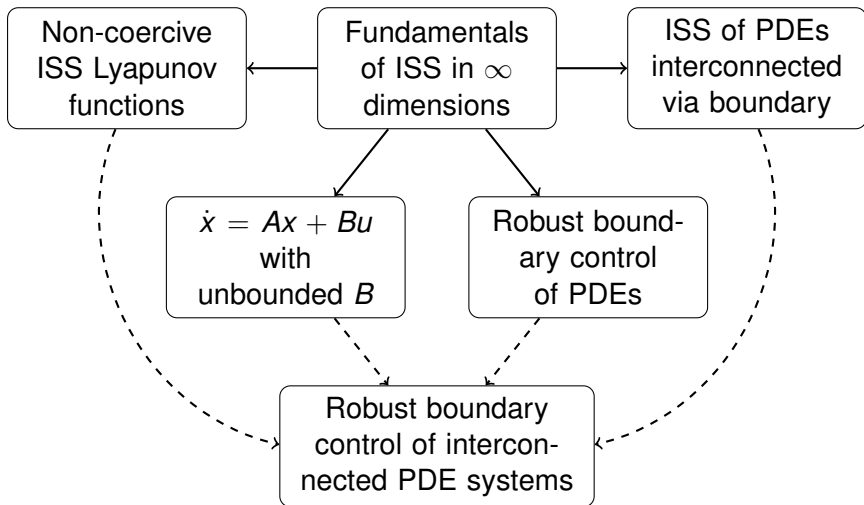
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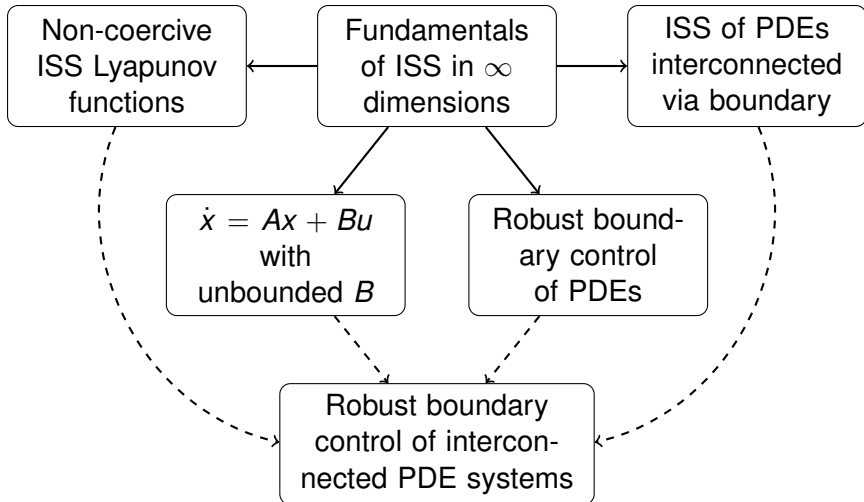
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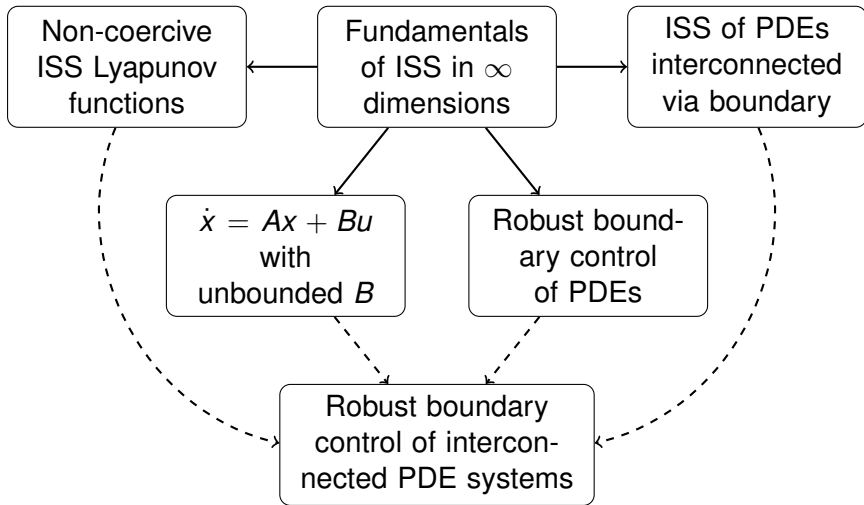
- Small-gain theorems in trajectory form  
A major difficulty here is that  $\text{ISS} \neq \text{AG} + \text{UGS}$
- SGT for boundary interconnected PDEs







Thank you for attention!



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