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Title:
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Date:
2005-12-01

Citation:
Loría, A., Lamnabhi-Lagarrigue, F. & Nešić, D. (2005). Summation-type conditions for uniform asymptotic convergence in discrete-time systems: Applications in identification. Proceedings of the 44th IEEE Conference on Decision and Control and the European Control Conference Cdc Ecc 05, 2005, pp.6591-6596. IEEE. https://doi.org/10.1109/CDC.2005.1583220.

Persistent Link:
https://hdl.handle.net/11343/299654

Summation-type conditions for uniform asymptotic convergence in discrete-time systems: applications in identification

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Abstract

We establish summation-type conditions to ensure the uniform convergence of discrete-time systems, parameterized in the sampling time. The main results are analogous to previous results obtained in the domain of continuous-time systems and that we have referred to as "integral conditions". The sufficient conditions that we present here can also be interpreted as conditions for convergence of series. We present, as application of our main findings, two results on stability of systems arising in identification.

I. Introduction

In general the analysis tools that are tailored for purely continuous-time models and which aid in (continuous-time) control design fail to guarantee the stability of the computer controlled system that is, involving the dynamics of the sampler and holders which introduce hybrid dynamics.

A framework for stability analysis of sampled-data control systems has been introduced in [15], [16] and, recently, extended to the case of systems of difference inclusions in [14]. At the basis of this framework is the formulation of *parameterized* discrete-time systems that is, whose dynamics depend on the sampling period. Considering parameterized systems is fundamental for different reasons: from a practical viewpoint, it is a more realistic representation than models relying on fixed sampling periods; from a theoretical viewpoint, this allows to lay the conditions on the *approximate* discrete-time models in order to conclude uniform asymptotic stability (in a semi-global practical sense) of the sampled-data system without knowledge of exact models.

In this paper we consider discrete-time systems parameterized in the sampling time T that is, systems of the form:

$$x_{k+1} = F_T(k, x_k) \tag{1}$$

where $T \in (0, T^*)$ for some $T^* > 0$. Our results establish uniform global asymptotic stability of the origin based on so-called "summability" conditions.

Such conditions are dual of the well known Lyapunov conditions, involving difference equations. Basically one requires that the difference equation, evaluated along the system trajectories, of a (positive definite) Lyapunov function verifies a negative definite bound. Summability conditions are the discrete-time counterpart of the integral conditions originally presented in [18, Appendix] for continuous time systems and which establish uniform asymptotic stability. The summability conditions presented here can also be regarded as conditions for convergence of series.

We demonstrate the utility of our main lemmas by addressing the problem of studying the stability of a discrete-time adaptive systems. The examples that we present are reminiscent of the so-called speed-gradient system (cf. [11], [6]) and the closed-loop system appearing in Model Reference Adaptive Control (MRAC) (cf. [9], [8]). However, as it will be clear from our analysis the results for the continuous time case, which are well known, may not be directly "transcripted" into the parameterized discrete-time context. In particular the important property of strict positivity of the continuous-time system is lost when applying the Euler discretization. This considerably increases the difficulty of the analysis.

The rest of the paper is organized as follows. In the following section we introduce some notations and definitions that we use throughout. In Section III we present our main results, both for asymptotic and exponential stability. In Section IV we present their application into the MRAC problem mentioned above and we conclude with some remarks in Section V.

II. PRELIMINARIES

Throughout the paper we denote by $\mathbb{Z}$ the set of integer numbers and by $\mathbb{R}$ the set of reals. $|\cdot|$ stands for the 1-norm of vectors, i.e. $|x| := \sum_i |x_i|$. A function $\alpha : \mathbb{R}_{\geq 0} \to \mathbb{R}_{\geq 0}$ is said to be of class $\mathcal{K}$ ($\alpha \in \mathcal{K}$), if it is continuous, strictly increasing and zero at zero; $\alpha \in \mathcal{K}_\infty$ if, in addition, it is unbounded. For an arbitrary $r \in \mathbb{R}$ we use the notation $\lfloor r \rfloor := \max_{z \in \mathbb{Z}, z \leq r} z$. Given strictly positive real numbers L, T we use the following notation:

$$\ell_{L,T} := \left\lfloor \frac{L}{T} \right\rfloor \ . \tag{2}$$

The solution of system (1) at time k, starting at initial time $k_\circ$ and emanating from the initial condition $x_\circ = x(k_\circ)$, is denoted as $\phi_T^x(k, k_\circ, x_\circ)$ or ϕ_T^x if $k_\circ, x_\circ$ are clear from the context.

For time-varying discrete (and continuous) time systems several notions of stability are available. Probably the most useful are *uniform* forms of stability since they guarantee robustness vis-a-vis of bounded disturbances. We define below the precise properties that we are interested in. In what follows, the qualifier "uniformly" refers to the initial states and the initial $continuous$ times $t_\circ := k_\circ T$.

Definition 1 We say that system (1) is uniformly forward complete (UFC), if there exist $\sigma_1, \sigma_2 \in \mathcal{K}_\infty$ and $T^*, c > 0$ such that for all $k_\circ \geq 0$, $x(k_\circ) = x_\circ$, with $x_\circ \in \mathbb{R}^n$, and $T \in (0, T^*)$ we have that

$$|\phi_T^x(k, k_\circ, x_\circ)| \leq \sigma_1(|x_\circ|) + \sigma_2(T(k - k_\circ)) + c \tag{3}$$

for all $k \geq k_\circ$. □

Definition 2 The system (1) is uniformly semiglobally bounded, i.e. USB, (resp. uniformly globally bounded UGB), if there exist $\kappa \in \mathcal{K}_\infty$ and c, such that for any $\Delta > 0$ there exists $T^* > 0$ (there exists $T^* > 0$) such that $k_\circ \geq 0$, $x(k_\circ) = x_\circ$ with $|x_\circ| \leq \Delta$ and $T \in (0, T^*)$ ($x_\circ \in \mathbb{R}^n$ and $T \in (0, T^*)$) implies

$$|\phi_T^x(k, k_\circ, y_\circ)| \leq \kappa(|x_\circ|) + c \ , \tag{4}$$

for all $k \geq k_\circ$. □

Definition 3 The parameterized time-varying system (1) is:

(i) uniformly semiglobally stabe, i.e. USS, (resp. uniformly globally stable) if the bound in (4) holds with $c = 0$;

(ii) semiglobally practically uniformly asymptotically stable, i.e. SP-UAS, (resp. uniformly globally asymptotically stable UGAS) if there exist $\kappa \in \mathcal{K}_\infty$ and for any pair of positive numbers (Δ, ν) there exists $T^* > 0$ (resp. there exists $T^* > 0$) such that:

(a) the system is USS (resp. UGS);

(b) for each $\Delta > \delta > 0$ (resp. $\delta > 0$) and $\sigma > 0$, there exists $L > 0$ such that

$$|x_\circ| \leq \delta \quad \Longrightarrow \quad |\phi_T^x(k, k_\circ, x_\circ)| \leq \max\{\sigma, \, \nu\} \qquad \forall k \geq k_\circ + \ell_{L,T} \tag{5}$$

(resp. $|x_\circ| \leq \delta \quad \Longrightarrow \quad |\phi_T^x(k, k_\circ, x_\circ)| \leq \sigma \ \forall k \geq k_\circ + \ell_{L,T}$) for all $k_\circ \geq 0$, all $|x_\circ| \leq \Delta$ (resp. $x_\circ \in \mathbb{R}^n$) and all $T \in (0, T^*)$.

(iii) semiglobally practically *uniformly* exponentially stable, i.e., SP-UES (resp. uniformly globally exponentially stable –UGES) if for any pair of strictly positive real numbers (Δ, ν), there exist (resp. if there exist) $T^* > 0$, κ, λ such that

$$|x_\circ| \leq \Delta \quad \Longrightarrow \quad |\phi_T^x(k)| \leq \max\{\kappa\, |x_\circ|\, e^{-\lambda T(k-k_\circ)},\ \nu\} \tag{6}$$

(resp. $x_\circ \in \mathbb{R}^n \quad \Longrightarrow \quad |\phi_T^x(k)| \leq \kappa\, |x_\circ|\, e^{-\lambda T(k-k_\circ)}$) for all $k \geq k_\circ \geq 0$, and all $T \in (0, T^*)$. □

III. Main results

A. Conditions for UGAS

Our first lemma establishes uniform asymptotic stability for the case when UGS can be established by other means (cf. inequality (8)).

Lemma 1 If for system (1) there exist: a function $\alpha \in \mathcal{K}_\infty$, a constant $T^* > 0$ a positive definite continuous function $\gamma(\cdot)$ and, for each r, $\nu > 0$ there exist $\beta_{r\nu} > 0$ such that

$$T \sum_{k=k_\circ}^{\infty} [\gamma(|\phi_T^x(k)|) - \nu] \ \leq \ \beta_{r\nu} \tag{7}$$

$$\max_{k \geq k_\circ} |\phi_T^x(k)| \leq \alpha(|x_\circ|) \tag{8}$$

for all $k_\circ \geq 0$, $x_\circ \in B_r$ and $T \in (0, T^*)$ then, the origin is UGAS. □

Proof. Condition (8) holds if and only if the system is UGS. We only need to prove uniform global attractivity. This follows from the following.

Claim 1 For any $\delta > 0$ there exists $L > 0$ and $k' \in [k_\circ, k_\circ + \ell_{L,T}]$ such that $|\phi_T^x(k')| \leq \delta$.

Claim 2 Inequality (8) implies that for each σ there exists $\delta > 0$ such that

$$\left|\phi_T^x(k')\right| \leq \delta \quad \Longrightarrow \quad |\phi_T^x(k)| \leq \sigma \qquad \forall k \geq k' .$$

So we see that Claims 1 and 2 imply that for any r, $\sigma > 0$ there exists $L > 0$ such that (5) holds.

Proof of Claim 1. Suppose the claim does not hold. Then, there exists $\delta > 0$ such that for all $L > 0$ and $k' \in [k_\circ, k_\circ + \ell_{L,T}]$ we have that $|\phi_T^x(k')| > \delta$. In other words, for all $k \in \mathbb{Z}_{\geq k_\circ}$, $|\phi_T^x(k)| > \delta$.

Let $\gamma_m := \gamma(\delta)$. Let $\nu := \frac{\gamma_m}{2}$ generate $\beta_{r\nu}$ such that (7) holds and let $L := \frac{\beta_{r\nu}}{\nu} + T^*$. We obtain that $\beta_{r\nu} = (L - T^*)\nu \leq (L - T)\nu$. We also have that

$$|\phi_T^x(k)| > \delta\,, \quad k \geq k_\circ \qquad \Longrightarrow$$

$$\sum_{k=k_\circ}^{\infty} \gamma(|\phi_T^x(k)|) > \sum_{k=k_\circ}^{k_\circ + \ell_{L,T}} \gamma(|\phi_T^x(k)|) \geq \left(\sum_{k=k_\circ}^{k_\circ + \ell_{L,T}} \gamma_m \right) = 2\nu \ell_{L,T} \, .$$

On the other hand,

$$\sum_{k=k_\circ}^{k_\circ+\ell_{L,T}} \gamma(|\phi_T^x(k)|) = \sum_{k=k_\circ}^{k_\circ+\ell_{L,T}} [\gamma(|\phi_T^x(k)|)-\nu] + \sum_{k=k_\circ}^{k_\circ+\ell_{L,T}} \nu$$
$$\leq \frac{\beta_{r\nu}}{T} + \ell_{L,T}\nu \,.$$

So from the above we conclude that

$$\begin{aligned} 2\ell_{L,T}\nu \leq \sum_{k=k_\circ}^{k_\circ+\ell_{L,T}} \gamma(|\phi_T^x(k)|) &\leq \frac{\beta_{r\nu}}{T} + \ell_{L,T}\nu \\ &\leq \frac{\nu(L-T)}{T} + \ell_{L,T}\nu \\ &= \left(\frac{L}{T} - 1 + \ell_{L,T}\right)\nu < 2\ell_{L,T}\nu \end{aligned}$$

which is a contradiction. △

Proof of Claim 2. Inequality (8) implies that, for all $k' \geq k_\circ$,

$$\max_{k\geq k'} |\phi_T^x(k)| \geq |\phi_T^x(k)| \qquad \forall k \geq k' \,.$$

Given $\sigma > 0$ define $\delta := \alpha^{-1}(\sigma)$. If $|\phi_T^x(k')| \leq \delta$ then it follows, again from inequality (8), that

$$\max_{k\geq k'} |\phi_T^x(k)| \leq \sigma$$

which implies that $|\phi_T^x(k)| \leq \sigma$ for all $k \geq k'$. △

This completes the proof of the Lemma. ■

B. *Conditions for UGES*

We show next that the conditions of Lemma 1 maybe strengthened to guarantee exponential stability. Roughly, we show that if the bound in (8) is assumed to hold with linear gain and the bound in (7) holds with $\nu = 0$ and $\gamma(s) = s^p$, exponential convergence follows.

Lemma 2 If for system (1) there exist: $p \geq 1$, $T^* > 0$, $\eta > 0$ and c such that for all $k \geq k_\circ$, all $x_\circ$ and all $T \in (0, T^*)$,

$$\max_{k\geq k_\circ} |\phi_T^x(k)| \leq \eta\,|x_\circ| \tag{9}$$
$$\left(T \sum_{k=k_\circ}^{\infty} |\phi_T^x(k)|^p\right)^{1/p} \leq c\,|x_\circ| \tag{10}$$

then, there exist κ and $\lambda > 0$ such that

$$|\phi_T^x(k)| \leq \kappa\,|x_\circ|\, \mathrm{e}^{-\lambda T(k-k_\circ)} \quad \forall\, k \geq k_\circ \,.$$

□

Proof. For each $k \geq k_\circ$ define $w_k := \sum_{i=k}^{\infty} |\phi_T^x(i)|^p$. The bounds in (9), (10) imply respectively, that for any $k \geq k_\circ \geq 0$ we have that

$$\max_{i\geq k} |\phi_T^x(i)|^p \leq \eta^p |\phi_T^x(k)|^p \tag{11}$$

$$w_k \leq \frac{c^p}{T} |\phi_T^x(k)|^p \,. \tag{12}$$

From (12) we have that

$$w_{k+1} - w_k \leq -\frac{Tw_k}{c^p} \qquad \forall\, k \geq 0 \tag{13}$$

hence w_k tends exponentially fast to zero (see e.g. [15]) moreover, defining $\lambda_T := 1/c^p$ we have that

$$w_k \leq w_\circ \mathrm{e}^{-\lambda T(k-k_\circ)} \,, \quad w_\circ := w_{k_\circ} \,. \tag{14}$$

Next, we observe that for any integer $\Delta > 0$ we have that

$$\Delta\, |\phi_T^x(k+\Delta)|^p \leq \sum_{\ell=k}^{k+\Delta} \max_{i\geq \ell} |\phi_T^x(i)|^p \,. \tag{15}$$

Let $L > 0$ in (2) be such that $L \geq c^p + 1$, hence $\ell_{L,T} \geq \frac{c^p}{T}$. Define $\Delta := \ell_{L,T}$ then, using (11) and (15) we obtain that

$$\ell_{L,T}\, |\phi_T^x(k+\ell_{L,T})|^p \leq \eta^p \sum_{\ell=k}^{k+\ell_{L,T}} |\phi_T^x(\ell)|^p \leq \eta^p w_k \,. \tag{16}$$

Using (14) in the inequality above and then, (12) with $k = k_\circ$, we get that

$$|\phi_T^x(k+\ell_{L,T})|^p \leq \frac{\eta^p c^p}{T\ell_{L,T}} |x_\circ|^p\, \mathrm{e}^{-\lambda T(k-k_\circ)} \leq \frac{\eta^p c^p}{L-1} |x_\circ|^p\, \mathrm{e}^{-\lambda T(k-k_\circ)} \,. \tag{17}$$

Notice that the last inequality in (17) is equivalent to (this may be more clear by replacing k with $k' = k + \ell_{L,T}$)

$$|\phi_T^x(k)| \leq \frac{\eta c\, |x_\circ|}{(L-1)^{1/p}} \exp\left(\frac{\ell_{L,T}\lambda T}{p}\right) \exp\left(-\frac{\lambda T}{p}(k-k_\circ)\right) \qquad \forall\, k \geq k_\circ + \ell_{L,T} \tag{18}$$

and since $T\ell_{L,T}\lambda \leq L/c^p$ we have that $|\phi_T^x(k)| \leq \sigma_* |x_\circ|\, \mathrm{e}^{-\lambda T(k-k_\circ)}$ where we defined for all $T \in (0, T^*)$,

$$\sigma_* := \frac{\eta c}{(L-1)^{1/p}} \exp\left(\frac{L}{c^p p}\right) < \infty \,.$$

Finally, we use again (9) to obtain an exponential bound over $|\phi_T^x(k)|$ for all $k \in [k_\circ, k_\circ + \ell_{L,T}]$. Indeed, we have that

$$k \in [k_\circ, k_\circ + \ell_{L,T}], \quad \varepsilon \geq \eta \exp\left(\frac{L}{c^p p}\right) \quad \Longrightarrow \quad |\phi_T^x(k)| \leq \varepsilon\, |x_\circ| \exp\left(\frac{-\lambda T}{p}(k-k_\circ)\right) \tag{19}$$

The result follows with $\kappa := \max\{\varepsilon,\, \sigma_*\}$ and redefining $\lambda T := 1/c^p p$.

$\blacksquare$

C. Corollaries for non-parameterized systems

Two corollaries follow for discrete-time systems with fixed sampling rate, i.e.,

$$x_{k+1} = F(k, x_k)\,. \tag{20}$$

Corollary 1 If for system (20) there exist a function $\alpha \in \mathcal{K}_\infty$, a positive definite continuous function $\gamma(\cdot)$ and, for each r, $\nu > 0$ there exist $\beta_{r\nu} > 0$ such that (7) and (8) hold with fixted $T = T^* = 1$ and for all $k_\circ \geq 0$, $x_\circ \in B_r$ then the origin is UGAS. □

Corollary 2 If for system (20) there exist $p \geq 1$, $\eta > 0$ and $c > 0$ such that for all $k \geq k_\circ$ and all $x_\circ$, (9) and (10) hold with $T = T^* = 1$. then, there exist κ and $\lambda > 0$ such that

$$|\phi^x(k)| \leq \kappa\,|x_\circ|\,\mathrm{e}^{-\lambda(k-k_\circ)} \quad \forall\, k \geq k_\circ\,.$$

□

The proofs follow by fixing, in the proofs of Lemma (1) and Lemma 2 $\ell_{L,T} = L$ and, moreovoer, in the former $\beta_{r,\nu} = (L-1)\nu$.

IV. Applications to analysis of sampled-data control systems

We present two case-studies in controlled sampled-data systems that is, we consider continuous-time systems with a control input that is implemented via a sampler and zero-order hold, hence the control signal is piecewise constant. Then, based on [16], [15] the control approach consists in designing a discrete-time controller for an approximate discrete-time model of the plant; indeed, in the cited references it is established that, under certain consistency conditions (roughly speaking, a weak Lipschitz condition) uniform semiglobal-asymptotic stability of the approximate model implies the same property for the exact discrete-time system and, in its turn, for the sampled-data closed-loop system. Thus, in the case-studies below we will use the main results to show uniform asymptotic stability for the closed-loop system based on an Euler discretization.

A. Persistency of excitation revisited

The examples that we address are reminiscent of problems arising in adaptive control and identification. The main conditions are stated in terms of the so-called property of *persistency of excitation* (PE) which, for the locally integrable function $\psi : \mathbb{R}_{\geq 0} \to \mathbb{R}$, means that there exist μ and $\tau > 0$ such that

$$\int_t^{t+\tau} \psi(s)^2 ds \geq \mu \qquad \forall\; t \geq 0\,.$$

While persistency of excitation was introduced in the identification of *discrete-time systems* (cf. [5]), for the purposes of the present paper we reformulate the PE definition to the case of *parameterized* systems and introduce another property tailored for nonlinear systems. The latter is a discrete-time counter part of the so-called uniform δ persistency of excitation (Uδ-PE) *along trajectories* introduced in[1] [18]. See also [13] for a similar property in the discrete-time context.

Consider a parameterized discrete-time system $x_{k+1} = F_T(t, x_k)$ with solutions $\phi_T^x(k)$ and a function $\varphi : \mathbb{Z}_{\geq 0} \times \mathbb{R}^n \to \mathbb{R}_{\geq 0}$.

[1]The definition of Uδ-PE has evolved from its original form introduced in [4] into different versions but without loosing its original meaning. Here we refer to the definition given in [18] even though in that reference the terminology “along trajectories” is not employed. See the more recent paper [3] for an account of different definitions.

Definition 4 (Discrete-time Uδ-PE along trajectories) Let $T^* > 0$. The function φ is said to be uniformly δ-persistently exciting along the trajectories $\phi_T^x(k)$ if for each $\delta > 0$ there exist positive numbers μ and L such that for all $T \in (0, T^*)$ and all $j \in \mathbb{Z}_{\geq 0}$,

$$\min_{j \in [k, k+\ell_{L,T}]} |\phi_T^x(j)| \geq \delta \quad \Longrightarrow \quad T \sum_{k=j}^{j+\ell_{L,T}} \varphi(k, \phi_T^x(k)) \;\geq\; \mu\,. \tag{21}$$

$\square$

For the case when φ does not depend on the state, we use the following stronger property (cf. [12]).

Definition 5 (Discrete-time persistency of excitation) Let $\varphi : \mathbb{Z}_{\geq 0} \to \mathbb{Z}_{\geq 0}$ be a function produced by sampling a function $\psi : \mathbb{R}_{\geq 0} \to \mathbb{R}_{\geq 0}$ at rate T. The function φ is said to be persistently exciting (PE) if there exist positive numbers μ, L and T^* such that for all $T \in (0, T^*)$ and all $j \in \mathbb{Z}_{\geq 0}$,

$$T \sum_{k=j}^{j+\ell_{L,T}} \varphi(k) \;\geq\; \mu\,. \tag{22}$$

$\square$

The following properties of PE functions are useful. Firstly, notice that the Cauchy-Schwartz inequality implies that

$$\frac{\mu}{T} \;\leq\; \sum_{j=k}^{k+\ell_{L,T}} \varphi(k) \;\leq\; \left(\sum_{j=k}^{k+\ell_{L,T}} \varphi(k)^2\right)^{1/2} \ell_{L,T}^{1/2}\,.$$

Hence, defining $\mu' := \frac{\mu^2}{L}$, we have that

$$\sum_{j=k}^{k+\ell_{L,T}} \varphi(k)^2 \;\geq\; \frac{\mu'}{T}\,.$$

Secondly, for any $i \geq 0$, define

$$I_{L,T} := \left\{ k \in [i,\, i + \ell_{L,T}] \,:\, \varphi(k)^2 \geq \frac{\mu'}{2T\ell_{L,T}} \right\} \tag{23}$$

and let card$(I_{L,T})$ denote the cardinal of $I_{L,T}$. Hence, in general card$(I_{L,T})$ is an integer which depends on T but in the specific way imposed by (2). In particular, for each fixed L, card$(I_{L,T})$ grows at most linearly as T decreases. On the other hand, card$(I_{L,T}) \geq$ card(I_{L,T^*}) for all $T \in (0, T^*)$. The following claim follows closely [2, Lemma 2].

Claim 3 Let $\phi_M > 0$ be such that $|\varphi_r(k)| \leq \phi_M$ for all $k \geq 0$ and let φ_r be PE according to Definition 5. Then, for each $T^* > 0$ there exists $\sigma > 0$ such that card$(I_{L,T}) > \sigma$ for all $T \in (0, T^*)$. Moreover an estimate for σ is

$$\sigma := \frac{\mu' \ell_{L,T^*}}{2\phi_M^2 L - \mu'}\,.$$

Proof. From the PE property of ω_r we have that

$$\begin{aligned}
\frac{\mu'}{T} \leq \sum_{k=i}^{i+\ell_{L,T}} \varphi(k)^2 \; &\leq \; \sum_{I_{L,T}} \varphi(k)^2 + \sum_{[i,i+\ell_{L,T}]\setminus I_{L,T}} \varphi(k)^2 \\
&< \; \sum_{I_{L,T}} \phi_M^2 + \sum_{[i,i+\ell_{L,T}]\setminus I_{L,T}} \frac{\mu'}{2T\ell_{L,T}} \\
&< \; \text{card}(I_{L,T})\phi_M^2 + \frac{\mu'}{2T\ell_{L,T}} \left[\ell_{L,T} - \text{card}(I_{L,T})\right] \\
&< \; 2\text{card}(I_{L,T}) \left[\phi_M^2 - \frac{\mu'}{2T\ell_{L,T}}\right] \\
&< \; \text{card}(I_{L,T}) \left[\frac{2T\ell_{L,T}\phi_M^2 - \mu'}{T\ell_{L,T^*}}\right] .
\end{aligned}$$

So the claim follows observing that $T\ell_{L,T} \leq L$. △

B. A nonlinear example

The first case-study concerns the stabilization of

$$\dot{x} = -p(t,x)u \tag{24}$$

where $p : \mathbb{R}_{\geq 0} \times \mathbb{R} \to \mathbb{R}$ is continuous and $x \mapsto p(t,x)$ is locally Lipschitz uniformly in t. We address the problem of stabilizing (24) under sampled feedback.

Assuming that $p(t,x)$ is uniformly δ persistently exciting (Uδ-PE) along the trajectories of (24) (cf. [18]) it can be shown, following the latter reference, that the feedback $u(t,x) := p(t,x)x$ renders the closed-loop system with (24) uniformly globally asymptotically stable. Leaving aside that $x \in \mathbb{R}$, the uniform asymptotic stability problem for the system (24) is a generalization of the problem studied in [11] and it has been solved, in the continuous time context, in [3]. Nonetheless, in general UGAS of the continuous-time closed-loop system does not imply, in general, the sampled-data closed-loop system is (even) semiglobally practically uniformly asymptotically stable.

Based on the framework of [15], [16], we propose a discrete-time controller for the Euler discretization of (24) such that the closed-loop system be uniformly globally asymptotically stable. To show the latter property we rely on Lemma 1.

Proposition 1 Consider the Euler discretization of (24), i.e.,

$$x_{k+1} = x_k - Tp(k,x_k)u \tag{25}$$

and let $u := p(k,x_k)x_k$. Assume that p is uniformly bounded, that is, there exists $p_M > 0$ such that $|p(k,x)| \leq p_M$ for all $k \in \mathbb{Z}_{\geq 0}$ and $x \in \mathbb{R}$. Let $T^* > 0$ be such that $p_M^2 T^* < 2$. Then, the closed-loop system (25) is uniformly globally asymptotically stable. □

Proof. The closed-loop system is

$$x_{k+1} = x_k - T\varphi(k,x_k)x_k \tag{26}$$

where we defined $\varphi = p^2$ and, correspondingly, $\phi_M := p_M^2$. Consider the Lyapunov function $V(x) := |x|^2$ and define, along the trajectories of (25), $v_k := V(\phi_T^x(k))$. The difference equation for v_k, using (25) yields

$$v_{k+1} - v_k \leq -2T\varphi(k,\phi_T^x(k))[\phi_T^x(k)]^2 + T^2\varphi(k,\phi_T^x(k))[\phi_T^x(k)]^2 \tag{27}$$

which, by virtue of the fact that $\phi_M T^* < 2$, implies that there exists $\alpha > 0$ such that

$$v_{k+1} - v_k \leq -\alpha T\varphi(k, \phi_T^x(k))[\phi_T^x(k)]^2 \ \leq \ 0 \tag{28}$$

for all $k \geq k_\circ \geq 0$ and all $T \in (0, T^*)$. This implies that $v_k \leq v_{k_\circ}$ for all $k \geq k_\circ$ and, for any $L > 0$, $T \in (0, T^*)$, $k \geq k_\circ$ and all $j \in [k, k+\ell_{L,T}]$, $|\phi_T^x(k+\ell_{L,T})| \leq |\phi_T^x(j)|$. Hence, evaluating the sum on both sides of (28), from k to $k+\ell_{L,T}$ we obtain that

$$v_{k+\ell_{L,T}+1} - v_k \leq -\alpha\, T \sum_{j=k}^{k+\ell_{L,T}} \varphi(j, \phi_T^x(j))[\phi_T^x(k+\ell_{L,T})]^2 . \tag{29}$$

Fix $\nu > 0$ arbitrarily. Let $\delta := \sqrt{\nu}$ generate, via the assumption on discrete-time Uδ-PE, μ and $L > 0$ such that (21) holds. Define $k^* := \min\{k \geq k_\circ \,:\, |\phi_T^x(k)| \leq \delta\}$, $k^* = \infty$ if $|\phi_T^x(k)| > \delta$ for all $k \geq k_\circ$ and $k^* = 0$ if $|\phi_T^x(k_\circ)| \leq \delta$. Then, we have that

$$\begin{aligned}
\sum_{k=k_\circ}^{\infty} \sum_{j=k}^{k+\ell_{L,T}} T\varphi(j, \phi_T^x(j))[\phi_T^x(j)]^2 = & \sum_{k=k_\circ}^{k^*-\ell_{L,T}} \sum_{j=k}^{k+\ell_{L,T}} T\varphi(j, \phi_T^x(j))[\phi_T^x(j)]^2 \\
& + \sum_{K=k^*-\ell_{L,T}+1}^{\infty} \sum_{j=k}^{k+\ell_{L,T}} T\varphi(j, \phi_T^x(j))[\phi_T^x(j)]^2 \\
\geq & \sum_{k=k_\circ}^{k^*-\ell_{L,T}} [\phi_T^x(k+\ell_{L,T})]^2 \sum_{j=k}^{k+\ell_{L,T}} T\varphi(j, \phi_T^x(j)) \\
\geq & \sum_{k=k_\circ}^{k^*-\ell_{L,T}} \Big([\phi_T^x(k+\ell_{L,T})]^2 - \nu\Big)\mu \ \pm \sum_{k=k^*-\ell_{L,T}+1}^{\infty} \Big([\phi_T^x(k+\ell_{L,T})]^2 - \nu\Big) \\
\geq & \sum_{k=k_\circ}^{\infty} \Big([\phi_T^x(k+\ell_{L,T})]^2 - \nu\Big) - \sum_{k=k^*-\ell_{L,T}+1}^{\infty} \Big([\phi_T^x(k+\ell_{L,T})]^2 - \nu\Big) .
\end{aligned} \tag{30}$$

On the other hand, using $v_k \leq v_{k_\circ}$, we see that

$$\sum_{k=k_\circ}^{\infty} v_{k+\ell_{L,T}+1} - v_k \ = \sum_{k=k_\circ}^{k_\circ+\ell_{L,T}+1} v_k \ \leq \ [\ell_{L,T}+1]v_{k_\circ} \tag{31}$$

From (29), (30) and (31) we obtain that

$$\sum_{k=k_\circ}^{\infty} \Big([\phi_T^x(k+\ell_{L,T})]^2 - \nu\Big) \ \leq \ \left(\frac{\ell_{L,T}+1}{\alpha} + \ell_{L,T}\right)|x_\circ|^2 \tag{32}$$

which, again by virtue of the fact that $\phi_T^x(k)^2 \leq \phi_T^x(k_\circ)^2$, implies that

$$\begin{aligned}
\sum_{k=k_\circ}^{\infty} \Big(\phi_T^x(k)^2 - \nu\Big) \ & \leq \ \left(\frac{\ell_{L,T}+1}{\alpha} + \ell_{L,T}\right)|x_\circ|^2 + \sum_{k=k_\circ}^{k_\circ+\ell_{L,T}} \phi_T^x(k)^2 \\
& \leq \ \left(\frac{\ell_{L,T}+1}{\alpha} + 2\ell_{L,T}\right)|x_\circ|^2 .
\end{aligned} \tag{33}$$

Hence, defining $\gamma(s) := s^2$ and, for each $r > 0$,

$$\beta_{r\nu} := \frac{L(1+2\alpha)+T^*}{\alpha} r^2 ,$$

we see that (7) holds. The result follows invoking Lemma 1. ■

C. *A linear example*

The second example stems from Model Reference Adaptive Control (cf. [9], [8]). Consider the adaptive system in the input-output representation

$$\dot{e} = \varphi(t)^\top \theta + u \tag{34}$$

where θ is a vector of unknown parameters and ψ is piecewise continuous. It is desired to stabilize (34) via a sampled adaptive feedback and an update adaptive law. To that end, we consider the Euler discretization of (34), with sampling rate T i.e., defining $\varphi_k := \varphi(k)$,

$$e_{k+1} = e_k + T\varphi_k^\top \theta_k + Tu(k)\,. \tag{35}$$

with the certainty-equivalence feedback

$$u(k) := -\varphi_k^\top \hat{\theta}_k - ae_k\,, \qquad a > 0 \tag{36}$$

and the "speed-gradient" adaptive law

$$\hat{\theta}_{k+1} = \theta_k - T\varphi_k x_k\,. \tag{37}$$

The closed-loop system of (35), (36) and (37) yields

$$\begin{bmatrix} e_{k+1} \\ \theta_{k+1} \end{bmatrix} = \begin{bmatrix} (1-Ta) & T\varphi_k \\ -T\varphi_k & 1 \end{bmatrix} \begin{bmatrix} e_k \\ \theta_k \end{bmatrix}, \quad z := \begin{bmatrix} e \\ \theta \end{bmatrix}. \tag{38}$$

Proposition 2 Let T^* be given sufficiently small and μ', L sufficiently large. The Euler approximate model (35), in closed loop with (35), (36) and (37) is UGES for all $T \in (0, T^*)$ provided that φ_r is PE with such T^*, μ' and L. □

Remark 1

- As it is clear, e.g. from [10], the closed-loop system in MRAC is nonlinear and time-varying, even when the uncontrolled plant is linear. This is reflected in that, in general, φ_k is a function that depends both on k and x; see [13]. In the result that we present here, we consider that φ depends only on time, this can be justified by proceeding as in [17], [7] redefining the regressor function *along trajectories*. Consequently, the imposed PE condition must hold uniformly in the system trajectories; see the discussion in [2] for a detailed discussion.
- System (38) also arises in other (non-adaptive) control problems such as the stabilization of nonholonomic systems; see [12]. Besides, in that reference we showed that a re-design of the control law can be made in *discrete* time to improve the system's performance. This is another clear avantage of approaching the control problem from the point of view developped in this paper.
- The result that we present is for a particular case of the case-study addressed in [13] in the sense that the system considered is linear and 2-dimensional. However, besides that the result can be extended to higher-dimensional systems we contribute, in view of Lemma 2 with a proof of exponential stability with explicit convergence rates.

□

Proof of Proposition 2. We proceed to show, via Lemma 2 that the origin of (38) is uniformly globally asymptotically stable. To that end, we first consider the function $V_T(k,z) := |z|^2 - \varepsilon\varphi_{r_{k-1}}xy$ with $\varepsilon := \alpha_y + T$ and $\alpha_y > 0$. Observe that this function is positive definite and radially unbounded for sufficiently small α_y, T^* and w_M; indeed, we have that

$$c_1 |z|^2 \leq V_T(k,z) \leq c_2 |z|^2 \tag{39}$$

with $c_1 := (1 - 0.5(\alpha_y + T^*)\phi_M)$ and $c_2 := (1 + 0.5(\alpha_y + T^*)\phi_M)$ which are clearly independent of T. Note that $c_1 > 0$ for a proper choice of α_y hence, In the sequel, we assume that this is the case.

Denoting the right hand side of equality (38) by $F_T(k,z)$ and evaluating the first difference equation of $V_T(k,z)$, we obtain that

$$\begin{aligned}\Delta V_T &:= V_T(k, F_T(k,z)) - V_T(k,z)\\ &= -T(2a - \varepsilon\varphi_k^2)x^2 - \varepsilon T\varphi_k^2 y^2\\ &\quad +T^2 x\left([a^2+\varphi_k^2 - \varepsilon a]x - [2a\varphi_k - \varepsilon\varphi_k^3]y\right)\\ &\quad +T^2\varphi_k^2 y^2 - \varepsilon xy(\varphi_k - \varphi_{r_{k-1}} - \varphi_k aT)\,. \end{aligned}\tag{40}$$

To prove UGES we first prove UGB then (local) uniform stability and, finally, global uniform exponential convergence.

Proof of UGB: We first observe that under the assumptions of the proposition, $\varepsilon xy(\varphi_k - \varphi_{r_{k-1}} + \varphi_k aT) \leq (1/2)[T^2y^2 + \varepsilon^2\phi_M^2(1+a)^2x_2^2]$. Define $\alpha_x := a - (\alpha_y + T^*)\phi_M^2 - (1/2)\varepsilon^2\phi_M^2(1+a)^2$ which is positive for sufficiently small values of ε and sufficiently large values of a. Let $\mathcal{O}(T^n)\,|z|^2$ upperbound the remaining terms of undefined or positive sign of order T^n with $n \geq 2$, in (40). Then,

$$\Delta V_T \leq -T(\alpha_x x^2 + \alpha_y\varphi_k^2 y^2) + \mathcal{O}(T^n)\,|z|^2\ . \tag{41}$$

In particular, $\Delta V_T \leq cV_T$ where $c \geq \mathcal{O}(T^n)/c_1$ for all $T \in (0, T^*)$. From [1, Proposition 5] we obtain that the system is uniformly forward complete, that is, there exist σ_1, $\sigma_2 \in \mathcal{K}_\infty$, and $\sigma_3 > 0$ such that

$$|\phi_T^z(k)| \leq \sigma_1(|z_\circ|) + \sigma_2(\,T(k-k_\circ)\,) + \sigma_3 \tag{42}$$

for all $k \geq k_\circ \geq 0$.

Define $v_T(k+1) := V_T(k, F_{1T}(k, \phi_T^z(k)))$ and $v_T(k) := V_T(k, \phi_T^z(k))$. Let L, μ', $I_{L,T}$ be generated by the assumption of persistency of excitation of φ_k and let σ come from Claim 3. Define $\delta := \frac{\mu'}{2L}$, then,

$$\sum_{k=j}^{j+\ell_{L,T}} \Delta v_T(k) \leq -T\alpha_x \sum_{k=j}^{j+\ell_{L,T}} |\phi_T^x(k)|^2 - T\alpha_y \sum_{I_{L,T}} \left|\varphi_k\phi_T^y(k)\right|^2 + \mathcal{O}(T^n) \sum_{k=j}^{j+\ell_{L,T}} |\phi_T^z(k)|^2\ . \tag{43}$$

Let $\ell_{L,T}$ be sufficiently large so that there exist k_1^*, $k_2^* \in I_{L,T}$ such that $|\phi_T^x(k_1^*)| > 0$ and $\left|\phi_T^y(k_2^*)\right| > 0$ (assume for the time-being that such $\ell_{L,T}$ exists). Then, using the fact that $\delta \leq \frac{\mu'}{2T\ell_{L,T}}$, we obtain that

$$v_T(\ell_{L,T}+j+1) - v_T(j) \leq -T(\alpha_x\,|\phi_T^x(k_1^*)|^2 + \alpha_y\delta\sigma\left|\phi_T^y(k_2^*)\right|^2) + \ell_{L,T}\mathcal{O}(T^n) \max_{k\in[j,\,j+\ell_{L,T}]} |\phi_T^z(k)|^2\ . \tag{44}$$

Notice that α_x, α_y, δ and σ are independent of T.

We continue with the proof of UGB. To show contradiction, assume that the solutions grow unboundedly. Using (42) we obtain that $|\phi_T^z(k)| \leq \gamma(|z_\circ|)$ with $\gamma(s) := \sigma_1(s) + \sigma_2(\,T^*\ell_{L,T}\,) + \sigma_3$ for all $k \in [j, j+\ell_{L,T}]$ and any $j \geq k_\circ$. Defining $k^* := \max\{k_1^*, k_2^*\}$ and $\alpha := \min\{\alpha_x,\, \alpha_y\delta\sigma\}$ it follows that

$$v_T(\ell_{L,T}+j+1) - v_T(j) \leq -T\alpha\,|\phi_T^z(k^*)|^2 + \ell_{L,T}\mathcal{O}(T^n)\gamma(|z_\circ|)^2\,. \tag{45}$$

From this and the fact that the solutions grow unboundedly as $j \to \infty$, there exist k^*, j sufficiently large such that

$$v_T(\ell_{L,T}+j+1) - v_T(j) \leq -T\frac{\alpha}{2}\,|\phi_T^z(k^*)|^2 \leq 0$$

which implies that v_j and therefore $|\phi_T^z(j)|$, cannot grow to infinity.

Reconsider (43) and assume now that there does not exist $\ell_{L,T} > 0$, k_1^* and k_2^* such that $|\phi_T^x(k_1^*)| > 0$ and $\left|\phi_T^y(k_2^*)\right| > 0$. Then there exists k^* such that either $|\phi_T^x(k)| = \left|\phi_T^y(k)\right| = 0$ for all $k \geq k^*$ or, $|\phi_T^x(k)|$ and $\left|\phi_T^y(k)\right|$ are alternately zero, that is, there exist two sequences increasing to infinity $\{k_{1,i}\} \geq k^*$ and $\{k_{2,i}\} \geq k^*$ such that

$\{k_{1,i}\}\bigcup\{k_{2,i}\} = [k^*,\infty)$, $\{k_{1,i}\}\bigcap\{k_{2,i}\} = \emptyset$, $\left|\phi_T^y(k_{2,i})\right| > 0$, $|\phi_T^x(k_{2,i})| = 0$, $\left|\phi_T^y(k_{1,i})\right| = 0$, $|\phi_T^x(k_{1,i})| > 0$. Then,

$$v_T(\ell_{L,T}+j+1) - v_T(j) \le -T\alpha_y\delta\sigma\left|\phi_T^y(k_{2,i})\right|^2 + \ell_{L,T}\mathcal{O}(T^n)\max_{k\in[j,\,j+\ell_{L,T}]}\left|\phi_T^y(k)\right|^2 \qquad \forall\, j\in\{k_{2,i}\}$$

and

$$v_T(\ell_{L,T}+j+1) - v_T(j) \le -T\alpha_x\left|\phi_T^x(k_{1,i})\right|^2 + \ell_{L,T}\mathcal{O}(T^n)\max_{k\in[j,\,j+\ell_{L,T}]}\left|\phi_T^x(k)\right|^2 \qquad \forall\, j\in\{k_{1,i}\}\ .$$

Combining both cases together and considering that the system is forward complete we obtain that $v_T(\ell_{L,T}+j+1) - v_T(j) \le 0$ for sufficiently large j.

Proof of stability: (local) uniform stability follows from (41) by restricting the set of initial conditions. This and UGB imply that the system is uniformly globally stable. Moreover, in view of (39) there exists $c > 0$ such that $\max_{k\ge k_\circ}|\phi_T^z(k)| \le c\,|z_{k_\circ}|$.

Proof of uniform convergence: Since the system is UGS and $\max_{k\ge k_\circ}|\phi_T^z(k)| \le c\,|z_{k_\circ}|$ we may reconsider (44) with $k_1^* = k_2^* = j+\ell_{L,T}$ to write

$$\begin{aligned} v_T(\ell_{L,T}+j+1) - v_T(j) \quad &\le \quad -T\left(\alpha_x\left|\phi_T^x(j+\ell_{L,T})\right|^2 + \alpha_y\delta\sigma\left|\phi_T^y(j+\ell_{L,T})\right|^2\right) + \\ &\qquad \ell_{L,T}\mathcal{O}(T^n)\left|\phi_T^z(j+\ell_{L,T})\right|^2\ . \end{aligned}$$

It follows that for sufficiently large α_x and σ (hence for large a, $\ell_{L,T}$ and μ') and sufficiently small T^*, there exists $a > 0$, independent of T such that for all $T\in(0,T^*)$, and all $j\ge 0$,

$$v_T(\ell_{L,T}+j+1) - v_T(j) \le -Ta\left|\phi_T^z(j+\ell_{L,T})\right|^2\ .$$

The latter implies that

$$\sum_{k=k_\circ}^{\infty}\left|\phi_T^z(k)\right|^2 \le \frac{c_2}{Ta}\left|z_\circ\right|^2 + \sum_{k=k_\circ}^{k_\circ+\ell_{L,T}}\left|\phi_T^z(k)\right|^2 \;\le\; \left[\frac{c_2}{Ta} + \ell_{L,T}c\right]\left|z_\circ\right|^2 \tag{46}$$

The result follows from the UGS property with linear gain, (46) and Lemma 2 with $p = 2$ and $c = \dfrac{1}{\sqrt{T}}\left[\dfrac{c_2}{a} + cL\right]^{1/2}$. ■

V. Conclusions

We have presented sufficient conditions for uniform global asymptotic and exponential stability for parameterized time-varying discrete-time systems. Our conditions are analogous to integral conditions for continuous-time systems and may be regarded as conditions for series convergence. We demonstrated the utility of our main results in the analysis of systems appearing in adaptive control and identification; in particular, the Euler discretization of a system appearing in model reference adaptive control.

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