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FRNT05 Nonlinear Control Systems and Servo Systems

Lecture 5: Lyapunov stability I

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Outline

- Physics based motivation
- Lyapunov function candidates
- Local Lyapunov Stability
- Global Lyapunov Stability
- Lyapunov stability for linear systems
- Lyapunov stability with linearization

Example (nonlinear spring with external force)

- Differential Equation

$$m\ddot{x} + \underbrace{b|\dot{x}|\dot{x}}_{\text{Nonlinear damping}} + \underbrace{k_0x + k_1x^3}_{\text{Hardening spring}} = 0$$

- State space representation

Position: $x_1 = x$ **Velocity:** $x_2 = \dot{x}$

- Energy

$$E(x, \dot{x}) = \underbrace{\frac{m\dot{x}^2}{2}}_{\text{Kinetic}} + \underbrace{\int_0^x F_{\text{spring}} ds}_{\text{Potential}}$$

- Plug in the system dynamics
- Derivative along the system trajectories

$$m\ddot{x} = -b|\dot{x}|\dot{x} - k_0x - k_1x^3$$

$$\frac{dE}{dt} = \cancel{\frac{2m\dot{x}\ddot{x}}{2}} + F_{\text{spring}}\dot{x} = \boxed{m\ddot{x}\dot{x}} + k_0x\dot{x} + k_1x^3\dot{x}$$

$$\frac{d}{dt}E(x, \dot{x}) = -b|\dot{x}|\dot{x}^2 \leq 0$$

$$\begin{aligned} \int_0^x (k_0s + k_1s^3) ds &= \\ &= \frac{1}{2}k_0x^2 + \frac{1}{4}k_1x^4 \end{aligned}$$

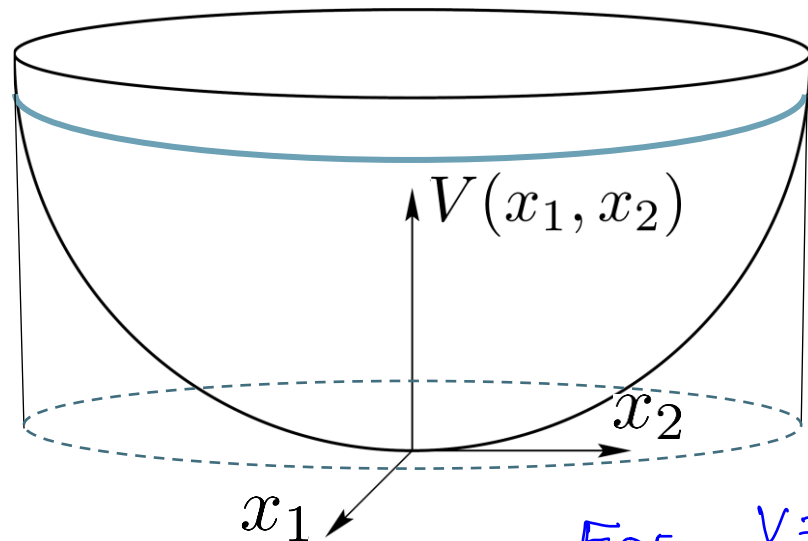
Lyapunov function candidates

$V(x) : \Omega \rightarrow \mathbb{R}$ is a $\boxed{C^1 \text{ function}}$. $\frac{\partial V}{\partial x}$ exists + continuous
 \downarrow
 $V(x_1, x_2, \dots)$

$V(x)$ is positive definite if $V(x) > 0 \forall x \neq 0$, and $V(x) = 0$ only if $x = 0$.

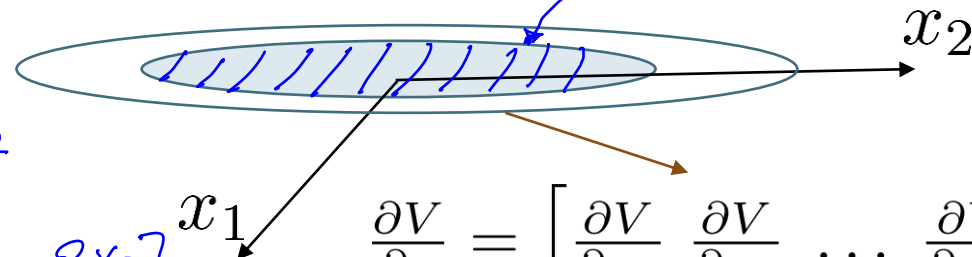
$V(x)$ is positive semi-definite if $V(x) \geq 0 \forall x \in \Omega$.

example $V(x) = x_1^2 + x_2^2$
 level sets $x_1^2 + x_2^2 = c$



Lyapunov level set where $V = c$ (c constant)

$$\Omega_c = \{x \in \mathbb{R}^n : V(x) \leq c\}$$



For $V = x_1^2 + x_2^2$
 $\frac{\partial V}{\partial x} = [2x_1 \quad 2x_2]$

$$\frac{\partial V}{\partial x} = \left[\frac{\partial V}{\partial x_1} \quad \frac{\partial V}{\partial x_2} \quad \cdots \quad \frac{\partial V}{\partial x_n} \right]$$

Lyapunov function candidates – positive definite functions

$$V(x) = x_1^2 \rightarrow \text{positive semidefinite} \quad x = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \quad x^* = \begin{bmatrix} 0 \\ 1 \end{bmatrix}, \quad x^{**} = \begin{bmatrix} 0 \\ 1 \end{bmatrix} \quad V(x^*) = V(x^{**}) = 0$$

$$V(x) = x_1^2 + ax_2^2 \quad \text{if } a > 0 \quad \text{p.d.}$$

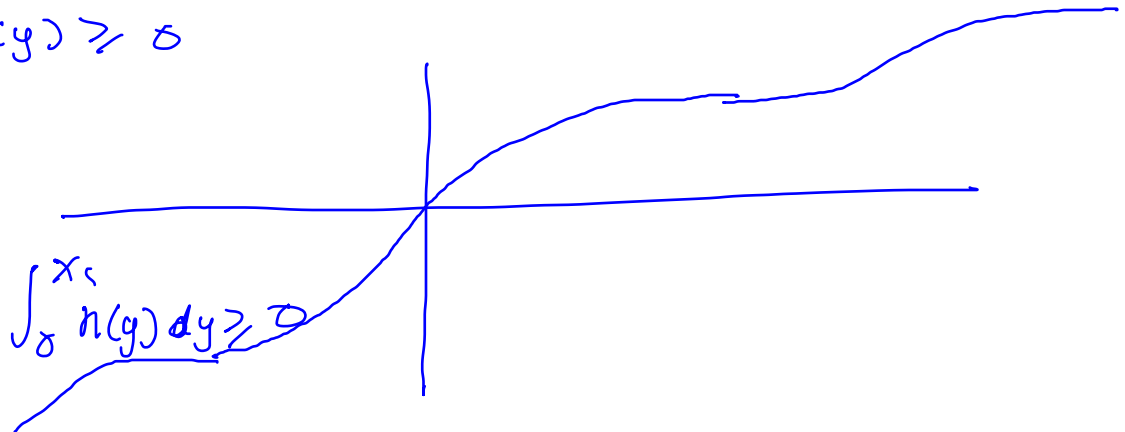
$$V(x) = x_1^2 + (x_1 - x_2)^2 \quad V(x) > 0 \quad V(x) = 0 \text{ when } \begin{cases} x_1 = 0 \\ x_2 = x_1 \end{cases}, \text{ when } x = 0$$

$$V(x) = (x_1 + x_2)^2 \rightarrow \text{positive semidefinite} \quad V(x) = 0 \text{ when } x_1 = -x_2$$

$$\left. \begin{aligned} V(x) &= \int_0^{x_1} h(y) dy + x_2^2 \\ V(x) &= h^2(x_1) + x_2^2 \end{aligned} \right\} \quad \begin{aligned} &h(y) \text{ increasing function with } h(0) = 0 \\ &h(y) = 0 \text{ unique solution } y^* = 0 \\ &y h(y) \geq 0 \end{aligned}$$

$$V = \int_0^{x_1} h(y) dy + \underbrace{x_2^2}_{\rightarrow \text{zero for } x_2 = 0}$$

$$y > 0 \Rightarrow \underbrace{h(y) \geq h(0)}_{\text{increasing}} \Rightarrow \underbrace{h(y) \geq 0}_{h(0)=0} \Rightarrow \int_0^{x_1} h(y) dy \geq 0$$



Lyapunov function candidates – quadratic forms

For a symmetric matrix $M = M^T$ all eigenvalues are real and:

- $x^T M x > 0, \forall x \neq 0 \iff M$ positive definite $\iff \lambda_i(M) > 0, \forall i$
- $x^T M x \geq 0, \forall x \iff M$ positive semi-definite $\iff \lambda_i(M) \geq 0, \forall i$

- For a symmetric matrix $M = M^T$

$$\|x\|^2 = x_1^2 + \dots + x_n^2 \quad \lambda_{\min}(M) \|x\|^2 \leq x^T M x \leq \lambda_{\max}(M) \|x\|^2, \quad \forall x$$

Proof idea: factorize $M = U \Lambda U^T$, unitary U (i.e., $\|Ux\| = \|x\| \forall x$),
 $\Lambda = \text{diag}(\lambda_1, \dots, \lambda_n)$

- For any matrix M

$$\|Mx\| \leq \sqrt{\lambda_{\max}(M^T M)} \|x\|, \quad \forall x$$

$$V = x_1^2 = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}^T \overbrace{\begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}}^M \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

$$\text{eigs}(M) = (0, 1)$$

$M \rightarrow$ positive semidefinite

$$V = x_1^2 + (x_1 - x_2)^2 = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}^T \overbrace{\begin{bmatrix} 2 & -1 \\ -1 & 1 \end{bmatrix}}^M \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

$$\det(M) = 1 > 0 \quad \rightarrow \quad \text{eigs} > 0$$

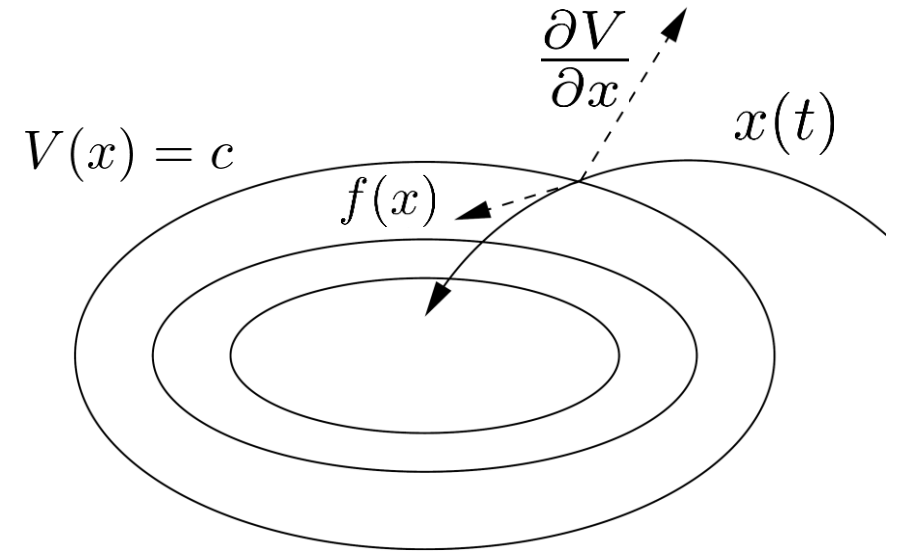
$M \Rightarrow$ positive def.

Differentiating Lyapunon function candidates along trajectories

$$\dot{V}(x) = \frac{\partial V}{\partial x} \dot{x} = \sum_i \frac{\partial V}{\partial x_i} f_i(x)$$

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

$$\frac{\partial V}{\partial x} = \left[\frac{\partial V}{\partial x_1}, \frac{\partial V}{\partial x_2}, \dots, \frac{\partial V}{\partial x_n} \right]$$



Example: $V = \frac{1}{2} x_1^2 + \frac{1}{2} x_2^2$

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

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

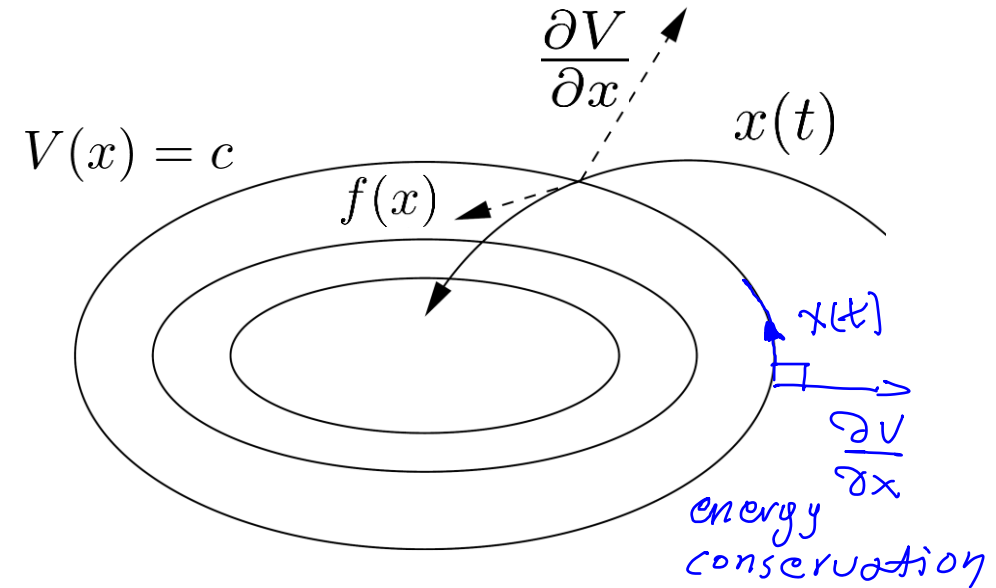
$$\begin{aligned} \dot{V} &= x_1 \dot{x}_1 + x_2 \dot{x}_2 \\ &= -x_1^2 + x_1^2 x_2 - x_2^2 - x_1^2 x_2 \\ &= -x_1^2 - x_2^2 \end{aligned}$$

$$\begin{aligned} \dot{V} &= [x_1 \ x_2] \begin{bmatrix} -x_2 + x_1 x_2 \\ x_1 - x_1^2 \end{bmatrix} \\ &= -x_1 x_2 + x_1^2 x_2 + x_2 x_1 - x_1^2 x_2 = 0 \end{aligned}$$

Energy conservation and dissipation

$$\dot{V}(x) = \frac{\partial V}{\partial x} \dot{x} = \sum_i \frac{\partial V}{\partial x_i} f_i(x)$$

$$\frac{\partial V}{\partial x} = \left[\frac{\partial V}{\partial x_1}, \frac{\partial V}{\partial x_2}, \dots, \frac{\partial V}{\partial x_n} \right]$$

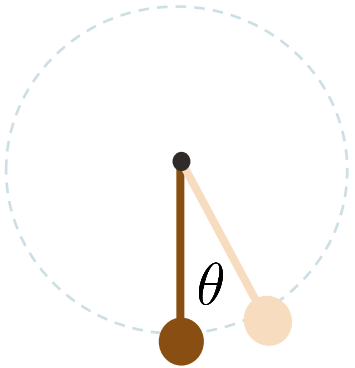


- **Energy conservation:** $\dot{V}(x) = \frac{\partial V}{\partial x} f(x) = 0$, i.e., $f(x) \perp \frac{\partial V}{\partial x}$: normal to the level surface $V(x) = c$
[inner product]

$a^T b = a \cdot b = \|a\| \|b\| \cos \theta$
 \hookrightarrow angle between a, b

- **Energy dissipation:** $\dot{V}(x) = \frac{\partial V}{\partial x} f(x) \leq 0$, i.e., $f(x) \frac{\partial V}{\partial x}$ forms an angle bigger than $\pi/2$ smaller than π
(equal)

Energy conservation and dissipation (pendulum)



$$m\ell^2\ddot{\theta} + k\ell\dot{\theta} + mgl\sin\theta = 0$$

$$\begin{cases} \dot{x}_1 = x_2 \\ \dot{x}_2 = -\frac{b}{m}x_2 - \frac{g}{\ell}\sin x_1, \quad b = \frac{k}{\ell} \end{cases}$$

$$V(x_1, x_2) = E(\theta, \dot{\theta}) = \underbrace{\frac{1}{2}m\ell^2\dot{\theta}^2}_{\text{kinetic}} + \underbrace{mgl(1 - \cos\theta)}_{\text{potential}}$$

Energy

No friction $b = 0$, lossless mechanical system

Friction $b > 0$, damping

$$\dot{E}(\theta, \dot{\theta}) = m\ell^2\dot{\theta}\ddot{\theta} + mgl\sin\theta\dot{\theta} = \dots = -b\ell^2\dot{\theta}^2$$

$$\text{if } b=0 \quad \dot{E}=0$$



Local stability of an equilibrium point of a nonlinear system – Lyapunov's Direct Method

$$\dot{x} = f(x), \quad f(x^*) = 0 \quad x^* = 0 \in \Omega \subset \mathbb{R}^n$$

$$\exists V : \Omega \rightarrow \mathbb{R}$$

$V(x)$ Positive definite

$-\dot{V}(x)$ Positive semidefinite

$-\dot{V}(x)$ Positive definite

+

Asymptotically Stable Equilibrium

Stable Equilibrium

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

$$\left. \begin{aligned} V &= \frac{1}{2} x_1^2 + \frac{1}{2} x_2^2 \quad \text{p.d.} \\ \dot{V} &= 0 \end{aligned} \right\} (0,0) \text{ stable}$$

$$\begin{cases} \dot{x}_1 = -x_1 + x_1 x_2 \\ \dot{x}_2 = -x_2 - x_1^2 \end{cases}, \quad V = \frac{1}{2} x_1^2 + \frac{1}{2} x_2^2$$

eq. point

$$x_1 = x_2 = 0$$

Stability of $(0,0)$

V positive definite

$$\dot{V} = -x_1^2 - x_2^2 < 0 \quad -\dot{V} \text{ pos. def.}$$

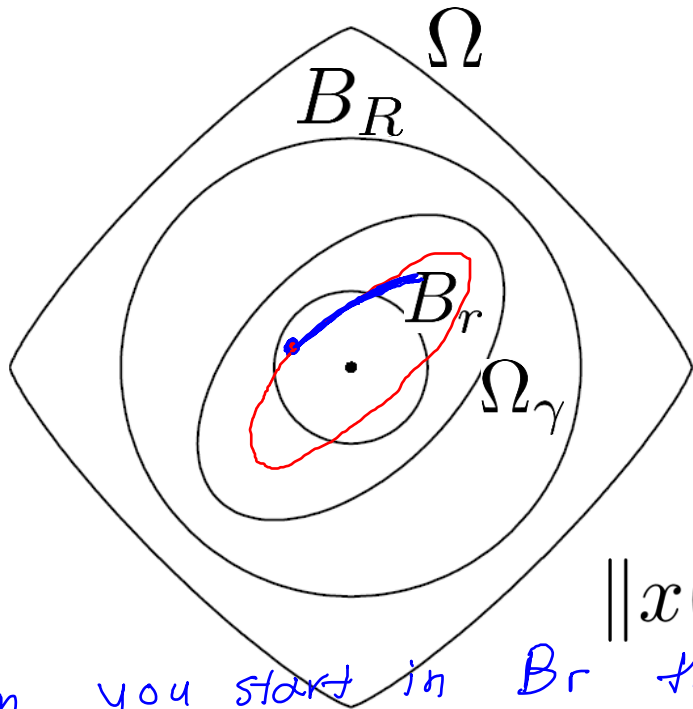
$\Rightarrow (0,0)$ asympt. stable



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Sketchy proof of the basic Lyapunov Theorem on stability

$x^* = 0 \quad \forall R, \exists r(R), x(t) \text{ starts in } B_r = \{x \in \mathbb{R} : \|x\| \leq r\}$
 remains in $B_R = \{x \in \mathbb{R} : \|x\| \leq R\} \subset \Omega$



Choose $\Omega_\gamma = \{x \in \mathbb{R} : V(x) \leq \gamma\} \subset B_R$

Choose $B_r = \{x \in \mathbb{R} : \|x\| \leq r\} \subset \Omega_\gamma$

$$\dot{V}(x(t)) \leq 0$$

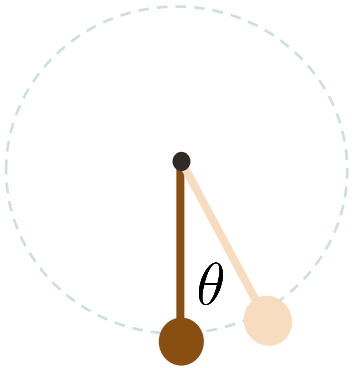
$$\|x(0)\| < r \Rightarrow V(x(t)) \leq V(x(0)) := a, \forall t \geq 0$$

$$x(t) \in \Omega_\gamma, \forall t \geq 0$$

$$x(t) \in B_R, \forall t \geq 0$$

when you start in B_r the
 "worst" that can happen is to
 stay in $V(x) \leq V(x(0)) = a < \gamma$
 the trajectory is in $\Omega_\gamma \subset B_R$

Stability analysis of eq. for the pendulum



$$\begin{cases} \dot{x}_1 = x_2 \\ \dot{x}_2 = -\frac{b}{m}x_2 - \frac{g}{\ell} \sin x_1, \quad b = \frac{k}{\ell} \end{cases}$$

Equilibrium

$$x_2 = 0$$

$$\sin x_1 = 0 \Rightarrow x_1 = \pm n\pi$$

By assuming $\Omega = \{|x_1| < \pi, x_2 < M\}$ $(x_1, x_2) = (0, 0)$ is the only eq. in Ω

$$V(x_1, x_2) = \frac{1}{2}m\ell^2\dot{x}_2^2 + mgl(1 - \cos x_1) \quad \text{p.d in } \Omega$$

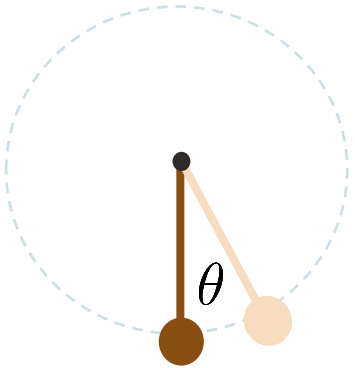
for $|x_1| < \pi$

$$(1 - \cos x_1) > 0$$

$$\dot{V}(x_1, x_2) = [mgl \sin x_1 \quad m\ell^2 x_2]^T \begin{bmatrix} x_2 \\ -\frac{b}{m}x_2 - \frac{g}{\ell} \sin x_1 \end{bmatrix} = \dots = -b\ell^2 x_2^2 \leq 0$$

Based on the Theorem, the conclusion we make is that the eq. $(0, 0)$ is stable

Stability analysis of eq. for the pendulum



$$\begin{cases} \dot{x}_1 = x_2 \\ \dot{x}_2 = -\frac{b}{m}x_2 - \frac{g}{\ell} \sin x_1, \quad b = \frac{k}{\ell} \end{cases}$$

* We cannot make any conclusion for asymptotic stability (stability and convergence)

$$V(x_1, x_2) = \frac{1}{2}m\dot{x}_2^2 + \frac{mg}{\ell}(1 - \cos x_1)$$

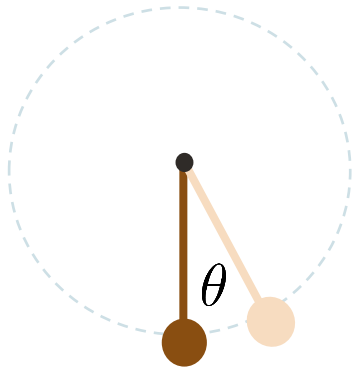
* we need to further investigate by e.g. considering another

$$\dot{V}(x_1, x_2) = \left[\frac{mg}{\ell} \sin x_1 \quad mx_2 \right]^T \begin{bmatrix} x_2 \\ -\frac{b}{m}x_2 - \frac{g}{\ell} \sin x_1 \end{bmatrix} = \dots = -bx_2^2$$

Lyapunov function candidate.



Stability analysis of eq. for the pendulum



$$\begin{cases} \dot{x}_1 = x_2 \\ \dot{x}_2 = -\frac{b}{m}x_2 - \frac{g}{\ell} \sin x_1, \quad b = \frac{k}{\ell} \end{cases}$$

$$V(x_1, x_2) = \frac{1}{2}x^T P x + mgl(1 - \cos x_1), \quad P = \begin{bmatrix} p_{11} & p_{12} \\ p_{12} & p_{22} \end{bmatrix}$$

$$V = \frac{1}{2}p_{11}x_1^2 + p_{12}x_1x_2 + \frac{1}{2}p_{22}x_2^2 + mgl(1 - \cos x_1)$$

p.d. for $p_{11}p_{22} - p_{12}^2 > 0 \quad p_{11} > 0$

$$\dot{V} = p_{11}x_1\dot{x}_1 + p_{12}x_1\dot{x}_2 + p_{21}x_2\dot{x}_1 + p_{22}x_2\dot{x}_2 + mgl \sin x_1 x_2$$

differentiate \checkmark

Substitute the system dynamics

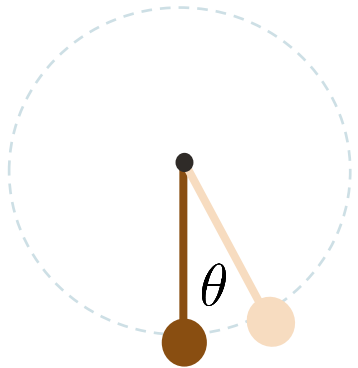
$$\dot{V} = p_{11}x_1x_2 + p_{12}x_1\left(-\frac{b}{m}x_2 - \frac{g}{\ell} \sin x_1\right) + p_{21}x_2^2 + p_{22}x_2\left(-\frac{b}{m}x_2 - \frac{g}{\ell} \sin x_1\right) + mgl \sin x_1 x_2$$

$$\dot{V} = (p_{11} - p_{12}\frac{b}{m})\boxed{x_1x_2} - p_{12}\boxed{x_1\frac{g}{\ell} \sin x_1} + (p_{21} - p_{22}\frac{b}{m})\boxed{x_2^2} + (mgl - p_{22}\frac{g}{\ell})\underline{x_2 \sin x_1}$$

group the terms that involve the states



Stability analysis of eq. for the pendulum



$$\begin{cases} \dot{x}_1 = x_2 \\ \dot{x}_2 = -\frac{b}{m}x_2 - \frac{g}{\ell} \sin x_1, \quad b = \frac{k}{\ell} \end{cases}$$

The terms underlined have known sign in $\underline{0} = \{ |x_1| < \eta, |x_2| < \eta \}$

$$V(x_1, x_2) = \frac{1}{2}x^T P x + mgl(1 - \cos x_1), \quad P = \begin{bmatrix} p_{11} & p_{12} \\ p_{12} & p_{22} \end{bmatrix}$$

$$V = \frac{1}{2}p_{11}x_1^2 + p_{12}x_1x_2 + \frac{1}{2}p_{22}x_2^2 + mgl(1 - \cos x_1)$$

The terms in boxes are sign indefinite (should be cancelled) we don't know their sign if we don't know the functions

$$p_{11}p_{22} - p_{12}^2 > 0$$

$$0 < p_{12} < b\ell^2$$

$$\dot{V} = (p_{11} - p_{12}\frac{b}{m})\boxed{x_1x_2} - p_{12}\boxed{x_1\frac{g}{\ell}\sin x_1} + (p_{21} - p_{22}\frac{b}{m})\boxed{x_2^2} + (mgl - p_{22}\frac{g}{\ell})\boxed{x_2\sin x_1}$$

$$\boxed{p_{11} = p_{12}\frac{b}{m}}$$

$$p_{12} > 0 \quad \text{in } \underline{0} \quad x_1 \sin x_1 > 0 \quad p_{12} < p_{22}\frac{b}{m}$$

$$0 < p_{12} < b\ell^2$$

$$\boxed{p_{22} = m\ell^2}$$

$$p_{11} = \frac{b^2\ell^2}{2m}$$

$$p_{12} = \frac{b\ell^2}{2}$$

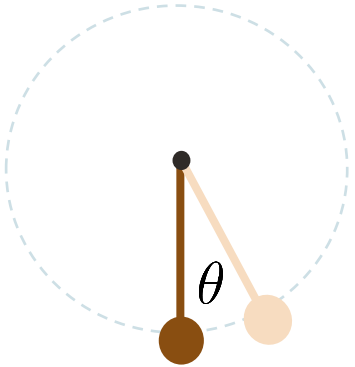
> 0

$$p_{22} = m\ell^2$$



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Stability analysis of eq. for the pendulum



$$\begin{cases} \dot{x}_1 = x_2 \\ \dot{x}_2 = -\frac{b}{m}x_2 - \frac{g}{\ell} \sin x_1, \quad b = \frac{k}{\ell} \end{cases}$$

$$V(x_1, x_2) = \frac{1}{2}x^T P x + mgl(1 - \cos x_1), \quad P = \begin{bmatrix} p_{11} & p_{12} \\ p_{12} & p_{22} \end{bmatrix}$$

$$V = \frac{1}{2}p_{11}x_1^2 + p_{12}x_1x_2 + \frac{1}{2}p_{22}x_2^2 + mgl(1 - \cos x_1)$$

$$p_{11} = \frac{b^2\ell^2}{2m} \quad p_{12} = \frac{b\ell^2}{2}$$

$$p_{22} = m\ell^2$$

$$\dot{V} = -\frac{g\ell g}{2}x_1 \sin x_1 - \frac{b\ell^2}{2}x_2^2$$

$$\left. \begin{array}{l} V \text{ p.d.} \\ -\dot{V} \text{ p.d.} \end{array} \right\} \Rightarrow$$

$(0,0)$ asymptotically
stable equilibrium

Global stability of an equilibrium point of a nonlinear system – Lyapunov's Direct Method

$$\dot{x} = f(x), f(x^*) = 0 \quad x^* = 0 \in \mathbb{R}^n$$

$$\exists V : \mathbb{R}^n \rightarrow \mathbb{R}$$

$V(x)$ Positive definite

$-\dot{V}(x)$ Positive semidefinite

$-\dot{V}(x)$ Positive definite

+

Stable Equilibrium

**Asymptotically
Stable Equilibrium**

Is it enough to consider $\Omega = \mathbb{R}^n$?

Study the stability of the eq. point

Example:

$$\begin{cases} \dot{x}_1 = \frac{-6x_1}{(1+x_1^2)^2} + 2x_2 \\ \dot{x}_2 = \frac{-2(x_1+x_2)}{(1+x_1^2)^2} \end{cases}$$

$$V = \frac{1}{2} \frac{x_1^2}{1+x_1^2} + \frac{1}{2} x_2^2 \quad \text{p.d.}$$

$$\dot{V} = \frac{x_1 \dot{x}_1}{(1+x_1^2)^2} + x_2 \dot{x}_2 = -\frac{6x_1^2}{(1+x_1^2)^4} - \frac{2x_2^2}{(1+x_1^2)^2} \quad -\dot{V} \text{ p.d.}$$

asymptotically stable

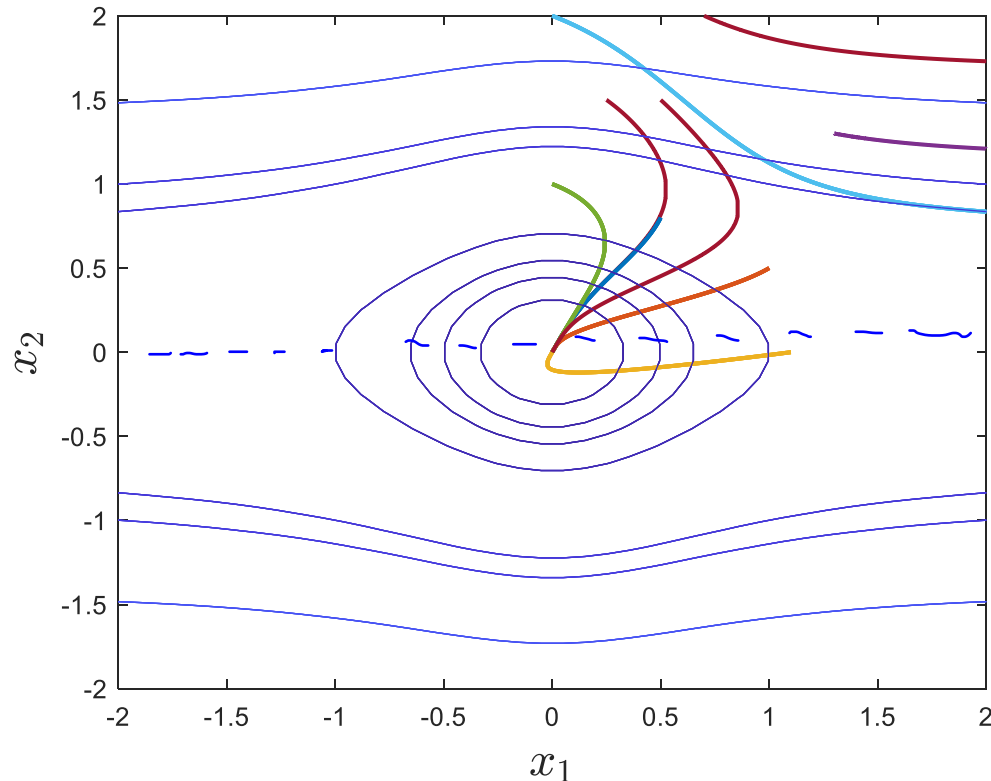
global?

→ check the next slide

Radially unbounded functions

Example:

$$\begin{cases} \dot{x}_1 = \frac{-6x_1}{(1+x_1^2)^2} + 2x_2 \\ \dot{x}_2 = \frac{-2(x_1+x_2)}{(1+x_1^2)^2} \end{cases}$$



Radially unbounded function: $V(x) \rightarrow \infty$ as $\|x\| \rightarrow \infty$

Is $V = \frac{1}{2} \frac{x_1^2}{1+x_1^2} + \frac{1}{2} x_2^2$ radially unbounded?

$V = \frac{1}{2}$ ^{*}
is unbounded
* closed Lyapunov sets
 $V < \frac{1}{2}$

No

If $\|x\| \rightarrow \infty$ e.g. $x_1 \rightarrow \infty$
 $x_2 \rightarrow k$

then $V \rightarrow \frac{1}{2} + \frac{1}{2} k^2$

Find common points

of $V = c$
with $x_2 = 0$

$$\Rightarrow \frac{1}{2} \frac{x_1^2}{1+x_1^2} = c$$

$$x_1^2 - 2c x_1^2 = 2c$$

$$x_1^2 = \frac{2c}{1-2c}$$

when

$$c = \frac{1}{2}$$

no common points



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Lyapunov function candidates for global stability – radially unbounded functions

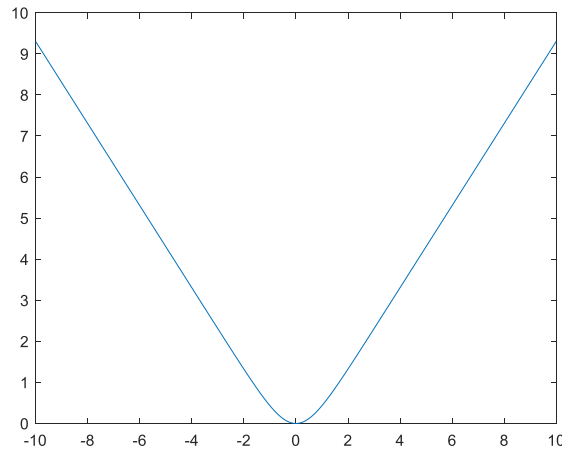
$$V(x) = x_1^2 + ax_2^2$$

$$V(x) = x_1^2 + (x_1 - x_2)^2$$

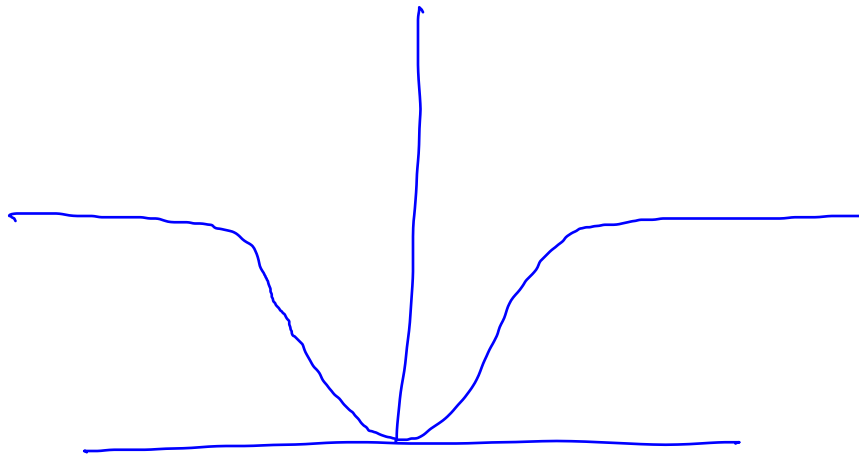
$$\left. \begin{aligned} V(x) &= \int_0^{x_1} h(y)dy + x_2^2 \\ V(x) &= h^2(x_1) + x_2^2 \end{aligned} \right\} \begin{array}{l} h(y) \text{ increasing function with} \\ h(0) = 0 \end{array}$$

Lyapunov function candidates – radially *unbounded* functions

$$\left. \begin{aligned} V(x) &= \int_0^{x_1} h(y) dy + x_2^2 \\ V(x) &= h^2(x_1) + x_2^2 \end{aligned} \right\} \begin{aligned} &h(y) \text{ increasing function with} \\ &h(0) = 0 \end{aligned}$$



$$\boxed{\int_0^{x_1} \tanh(y) dy}$$



$$(\tanh x)^2$$

Global stability of an equilibrium point of a nonlinear system – Lyapunov's Direct Method

$$\dot{x} = f(x), \quad f(x^*) = 0 \quad x^* = 0 \in \mathbb{R}^n$$

$$\exists V : \mathbb{R}^n \rightarrow \mathbb{R}$$

$V(x)$ Positive definite
 $V(x)$ Radially unbounded
 $-\dot{V}(x)$ Positive semidefinite

$-\dot{V}(x)$ Positive definite

+

Global
Stable Equilibrium

Global
**Asymptotically
Stable Equilibrium**

$$\Omega = \mathbb{R}^n$$

Stability of an equilibrium point of a nonlinear system – Lyapunov's Direct Method

$$\dot{x} = f(x), \quad f(x^*) = 0 \quad x^* = 0 \in \mathbb{R}^n$$

$$\Omega(\mathbb{R}^n)$$

$$\exists V : \Omega(\mathbb{R}^n) \rightarrow \mathbb{R}$$

$V(x)$ Positive definite

$V(x)$ Radially unbounded

$-\dot{V}(x)$ Positive semidefinite

$$\Omega(\mathbb{R}^n)$$

$-\dot{V}(x)$ Positive definite

+

**Asymptotically
Stable Equilibrium**

Stable Equilibrium



Lyapunov stability analysis - comments

- The conditions of the Theorem are only sufficient

If conditions are not satisfied:

It does not mean that the equilibrium is unstable.

It means that the chosen Lyapunov function does not allow to make a conclusion

It requires further investigation

- ✓ *try to find another Lyapunov function*
- ✓ *Use other Theorems ☺*

Lyapunov analysis for Linear systems

Linear system: $\dot{x} = Ax$

$$\dot{x} = Ax = \begin{bmatrix} -1 & 4 \\ 0 & -3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

To check stability:

1. Find the eigenvalues of A , λ_i .
2. Verify that they are negative.

Eigenvalues of A : $\{-1, -3\}$

\Rightarrow (global) asymptotic stability.

Try to prove stability with:

$$V(x) = \|x\|^2 = x^T x = x_1^2 + x_2^2$$

$$\dot{V} = x_1 \dot{x}_1 + x_2 \dot{x}_2$$

$$= -x_1^2 + 4x_1x_2 - 3x_2^2$$

$$= -\begin{bmatrix} x_1 \\ x_2 \end{bmatrix}^T \begin{bmatrix} 1 & -2 \\ -2 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

$$\det(M) = 3 - 4 = -1$$

$-\dot{V}$ is not p.d.