

# A small-gain-like theorem for large-scale systems

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**Abstract**—The behavior of the solutions of large-scale nonlinear dynamical systems close to their omega-limit sets is studied. Exploiting small-gain like conditions we extend the results in [1], considering the interconnection of  $p$  of subsystems, and the results in [2], presenting a block version of the weak nested Matrosov theorem.

## I. INTRODUCTION

The qualitative study of the asymptotic behavior of the solutions of large-scale nonlinear dynamical systems is a challenging problem.

For dealing with asymptotic stability, an elegant tool is the small-gain theorem. Several versions of the theorem have been developed, depending on which property is used to describe the input-output behavior of the various subsystems. Classical versions of the theorem use the  $L_p$ -gain, yielding an  $L_p$  small-gain (see e.g. [3], [4] and [5]), whereas more recent versions are based upon a Lyapunov formulation (see e.g. [6]) derived from the property of input-to-state stability (ISS) (see e.g. [7] and [8]). Other formulations have been presented (see e.g. [9], [10] and [11]). Therein interconnections between possibly non-ISS subsystems have been considered. The large-scale version of the theorem for interconnected linear systems can be found in [3], whereas a more general nonlinear formulation has recently been developed in [12].

Herein, in the spirit of the results of [2] and [1], we wish to go beyond stability and study the behavior of the solutions approaching their omega-limit sets, in particular when the convergence is not fast enough to guarantee some asymptotic phase/shadowing property. We propose a weak (to be defined) version of a very special kind of small-gain theorem. The paper extends both the results in [1], considering the interconnection of a large number  $p$  of subsystems, and the results in [2], presenting a block version of the weak nested Matrosov theorem.

Our analysis studies the properties of functions  $h_i : \mathbb{R}^n \rightarrow$

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$\mathbb{R}_+$  satisfying the (square) system of differential inequalities<sup>1</sup>

$$\begin{aligned} \dot{V}_1(t) &\leq -\alpha_1(h_1(t)) + \beta_{12}(h_2(t)) + \dots + \beta_{1p}(h_p(t)), \\ \dot{V}_2(t) &\leq -\alpha_2(h_2(t)) + \beta_{21}(h_1(t)) + \dots + \beta_{2p}(h_p(t)), \\ &\vdots \\ \dot{V}_p(t) &\leq -\alpha_p(h_p(t)) + \beta_{p1}(h_1(t)) + \dots + \beta_{p(p-1)}(h_{p-1}(t)), \end{aligned} \quad (1)$$

where the functions  $\alpha_i : \mathbb{R}_+ \rightarrow \mathbb{R}_+$  are continuous and positive definite, the functions  $\beta_{ij} : \mathbb{R}_+ \rightarrow \mathbb{R}_+$  are continuous and the functions  $V_i : \mathbb{R}_+ \rightarrow \mathbb{R}$  are absolutely continuous and bounded. When compared for instance with the Lyapunov version of the small-gain theorem (see below) the key feature here is, in line with the approach followed in [2] and [1], that the arguments  $h_i$  of the function  $\alpha_i$  and  $\beta_{ij}$  are not related a priori with the functions  $V_k$  in the left-hand side.

As discussed in [1] and illustrated in the counter-example therein, the result that we are going to prove here may not hold when the functions  $\alpha$  and  $\beta$  are nonlinear and they satisfy a nonlinear small-gain like condition. A more restrictive linear small-gain like condition may be required. This justify the use of the linear framework in the following.

In the particular case in which, in equation (1),  $V_i = h_i$  it is possible to interpret our analysis within the usual small-gain paradigm. Specifically, consider a nonlinear system described by the equation

$$\dot{x} = f(x), \quad (2)$$

where  $x \in \mathbb{R}^n$  is the state of the system and the function  $f$  is locally Lipschitz. System (2) is viewed as an interconnection of  $p$  subsystems, namely

$$\begin{aligned} \Sigma_1: \dot{x}_1 &= f_1(x_1, x_2, \dots, x_p), \\ \Sigma_2: \dot{x}_2 &= f_2(x_1, x_2, \dots, x_p), \\ &\vdots \\ \Sigma_p: \dot{x}_p &= f_p(x_1, x_2, \dots, x_p). \end{aligned} \quad (3)$$

We assume there exists an equilibrium point which we choose as the origin of the coordinates, i.e.,  $f_i(0) = 0$ , and for each  $i$ , we have a positive definite  $C^1$  function  $x_i \mapsto V_i(x_i)$  such that, when evaluated along the solutions,

<sup>1</sup>There is no loss of generality in writing  $\sum_{j=r}^q \beta_{ij}(h_j)$  instead of  $\beta_i(h_r, \dots, h_q)$ . Since we can always pick

$$\beta_{ij}(h) = \max_{h_r \leq h, \dots, h_{j-1} \leq h, h_{j+1} \leq h, \dots, h_q \leq h} \beta_i(h_r, \dots, h_{j-1}, h, h_{j+1}, \dots, h_q).$$

we have

$$\begin{aligned}\dot{V}_1 &\leq -\alpha_1(V_1) + \beta_{12}(V_2) + \cdots + \beta_{1p}(V_p), \\ \dot{V}_2 &\leq -\alpha_2(V_2) + \beta_{21}(V_1) + \cdots + \beta_{2p}(V_p), \\ &\vdots \\ \dot{V}_p &\leq -\alpha_p(V_p) + \beta_{p1}(V_1) + \cdots + \beta_{p(p-1)}(V_{p-1}).\end{aligned}\quad (4)$$

The above set of inequalities implies that each subsystem  $\Sigma_i$ , with state  $x_i$ , is input-to-state stable (ISS) or integral input-to-state stable (iISS) (depending on the properties of  $\alpha_i$ 's) with respect to the states of the other  $p-1$  subsystems. The small-gain condition implies the (function) invertibility of the ‘‘matrix’’ composed of the gain functions  $\gamma_{ij} = \beta_{ij} \circ \alpha_j^\dagger$  where  $\alpha_j^\dagger$  is an ‘‘inverse’’ function of  $\alpha_j$ . See [3], [12], [6], [13] for further details.

The rest of the paper is organized as follows. In Section II some technical results are given. After preliminary lemmas and definitions, that are instrumental for the following section, a new small-gain like condition for interconnected systems is stated. Section III provides the main result of the paper, i.e., a weak version of the small-gain theorem for large-scale systems. In Section IV some concluding remarks are drawn.

Due to space limitation, we provide only the proof of Lemma 2. The other proofs will appear in a longer version of the paper.

## II. TECHNICAL RESULTS

This section contains a series of technical lemmas and definitions that are instrumental to establish the main result of the paper.

The following lemma is a rephrasing of the results proved in [3, Lemma 6.1.9] and in [14, Chapter 6]. In addition, for the class of matrices studied herein the condition on the determinants of the leading principal minors is equivalent to requiring that the spectral radius of the matrix is less than one (see [3, Lemma 6.1.8], and [13] where this condition is used).

*Lemma 1:* The inverse of any matrix with non-positive off-diagonal elements, positive diagonal elements and having all the leading principal minors with strictly positive determinant, has non-negative entries.

*Definition 1:* A family of continuous functions  $\alpha_i : \mathbb{R}_+ \rightarrow \mathbb{R}_+$  and  $\beta_{ij} : \mathbb{R}_+ \rightarrow \mathbb{R}_+$ , where the  $\alpha_i$  are positive definite, is said to satisfy the boundedness assumption if, for all  $(i, j)$ , with  $i \neq j$ , there exists a non-positive real number  $\gamma_{ij}$  satisfying<sup>2</sup>

$$\sup_{b>0} \frac{\beta_{ij}(b)}{\alpha_j(b)} \leq -\gamma_{ij}.$$

For a family satisfying this assumption, we call test matrix  $\Gamma$  the matrix with  $\gamma_{ij}$  as off-diagonal elements and 1 as diagonal elements. Note that  $\Gamma$  is a matrix with non-positive off-diagonal elements and positive diagonal elements.

<sup>2</sup>This implies  $\beta_{ij}(0) = 0$ .

*Lemma 2:* Let  $i \in \{1, \dots, p\}$  and  $j \in \{1, \dots, p\}$ . Let  $a_i : \mathbb{R}_+ \rightarrow [-\bar{a}, \bar{a}]$  be bounded absolutely continuous functions and  $b_i : \mathbb{R}_+ \rightarrow [0, \bar{b}]$  be bounded, piecewise continuous, functions. Assume there exist continuous positive definite functions  $\alpha_i : \mathbb{R}_+ \rightarrow \mathbb{R}_+$  and continuous functions  $\beta_{ij} : \mathbb{R}_+ \rightarrow \mathbb{R}_+$  such that the boundedness assumption is satisfied and the following hold.

1) The differential inequalities

$$\begin{aligned}\dot{a}_1 &\leq -\alpha_1(b_1) + \beta_{12}(b_2) + \cdots + \beta_{1p}(b_p), \\ \dot{a}_2 &\leq -\alpha_2(b_2) + \beta_{21}(b_1) + \cdots + \beta_{2p}(b_p), \\ &\vdots \\ \dot{a}_p &\leq -\alpha_p(b_p) + \beta_{p1}(b_1) + \cdots + \beta_{p(p-1)}(b_{p-1}),\end{aligned}\quad (5)$$

hold for almost all  $t$  in  $\mathbb{R}_+$ .

2) The test matrix  $\Gamma$  has all the leading principal minors with strictly positive determinant.

Then

$$\liminf_{t \rightarrow \infty} \sum_{i=1}^p b_i(t) = 0. \quad (6)$$

*Proof:* The claim holds if there exists a positive real number  $\bar{\alpha}$  such that we have

$$\int_0^t \sum_{i=1}^p \alpha_i(b_i(s)) ds \leq p\bar{\alpha}, \quad \forall t \geq 0. \quad (7)$$

To prove this last claim suppose, by contradiction, that there exist  $\underline{b}$  and  $T > 0$  such that

$$\sum_{i=1}^p b_i(t) \geq \underline{b}, \quad \forall t \in [T, +\infty).$$

In fact, there exists  $\underline{\alpha}$  such that

$$\sum_{i=1}^p \alpha_i(b_i(t)) \geq \underline{\alpha}, \quad \forall t \in [T, +\infty).$$

The inequality (7) in  $[T, t]$  gives

$$\underline{\alpha}(t - T) \leq \int_T^t \sum_{i=1}^p \alpha_i(b_i(s)) ds \leq p\bar{\alpha}, \quad \forall t \in [T, +\infty),$$

hence

$$\underline{\alpha}t \leq \underline{\alpha}T + p\bar{\alpha}, \quad \forall t \in [T, +\infty),$$

which is impossible for  $t$  sufficiently large.

It remains to establish (7). Note that, by definition of the matrix  $\Gamma$ , system (5) can be written, in compact form, as

$$[\dot{\mathbf{a}}]_i \leq [-\Gamma \mathbf{\alpha}]_i, \quad \forall i = 1, \dots, p. \quad (8)$$

where  $\mathbf{a} = [a_1, \dots, a_p]^T$ ,  $\mathbf{\alpha} = [\alpha_1, \dots, \alpha_p]^T$ ,  $[\mathbf{v}]_i$  denotes the  $i$ -th component of the vector  $\mathbf{v}$ . Since  $\Gamma$  has all the leading principal minors with strictly positive determinant, by Lemma 1,  $\Gamma^{-1}$  has all non-negative entries, hence the relation

$$[\Gamma^{-1} \dot{\mathbf{a}}]_i \leq [-\mathbf{\alpha}]_i, \quad (9)$$

holds. This can be seen noting that each of the inequalities in (9) is obtained as a weighted sum, with non-negative weights,



and

$$\gamma_{21}\gamma_{12} < 1, \quad \gamma_{43}\gamma_{34} < 1.$$

*Remark 2:* Proposition 1 establishes that in the block triangular case it is sufficient to check the small-gain condition for each diagonal block separately.

### III. A WEAK SMALL-GAIN THEOREM FOR LARGE-SCALE SYSTEMS

In this section the main result of the paper is stated, i.e. a weak version of the small-gain theorem for large-scale systems.

*Theorem 1:* Consider system (2),  $p$   $\mathcal{C}^1$  functions  $V_i : \mathbb{R}^n \rightarrow \mathbb{R}$  and  $p$  continuous functions  $h_i : \mathbb{R}^n \rightarrow \mathbb{R}_+$ . Assume there exist continuous positive definite functions  $\alpha_i : \mathbb{R}_+ \rightarrow \mathbb{R}_+$ , continuous functions  $\beta_{ij} : \mathbb{R}_+ \rightarrow \mathbb{R}_+$ , which are zero at zero, such that the boundedness assumption is satisfied for the vectors  $\alpha_l$ , and that the differential inequalities

$$\begin{aligned} \dot{V}_1 &\leq \alpha_1(\mathbf{h}_1), \\ \dot{V}_2 &\leq \beta_{21}(\mathbf{h}_1) + \alpha_2(\mathbf{h}_2), \\ &\vdots \\ \dot{V}_h &\leq \beta_{h1}(\mathbf{h}_1) + \beta_{h2}(\mathbf{h}_2) + \cdots + \alpha_h(\mathbf{h}_h), \end{aligned} \quad (13)$$

with  $p = r_h$ , hold for almost all  $t$  in  $\mathbb{R}_+$ .

Finally, suppose that the test matrix  $\Gamma_l$  corresponding to each vector  $\alpha_l$  has all the leading principal minors with strictly positive determinant.

Then, for any bounded solution  $x(t)$  of (2), we have

$$\liminf_{t \rightarrow \infty} \sum_{i=1}^p h_i(x(t)) = 0. \quad (14)$$

Moreover, if the largest invariant set  $\mathcal{N}$  contained in the set

$$\{x \in \mathbb{R}^n : h_1(x) = h_2(x) = \cdots = h_p(x) = 0\},$$

is stable, then

$$\lim_{t \rightarrow \infty} \sum_{i=1}^p h_i(x(t)) = 0. \quad (15)$$

*Proof:* The property (14) comes directly from Proposition 1 with  $h_i(x(t))$  playing the role of  $b_i(t)$ . Property (15) is a rephrasing of a well-known fact, see [8, Lemma I.4]. ■

### IV. CONCLUSIONS

The properties of the solutions of large-scale nonlinear dynamical systems have been studied. It has been shown that the stability of the resulting omega-limit set plays a crucial role to assess asymptotic properties. A small-gain like condition has been developed, thus extending the results in [1] and [2] to the case of  $p$  interconnected subsystems and to the case of general block-triangular systems.

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