Stability of networks of infinite-dimensional systems

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Pre-Conference Workshop Input-to-state stability and control of infinite-dimensional systems

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Motivation: Large-scale systems



- Emerging technologies such as 5G, IoT, Clouds, make the networks larger and larger.
- Components may belong to different system classes
- The size is either fixed or unknown
- Safety and reliability need to be analytically verified





Under which conditions an interconnection of stable systems is stable?



Under which conditions an interconnection of stable systems is stable?

Outline

- 1 part of the talk: couplings of 2 systems
- 2 part of the talk: infinite networks

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Stability of networks of infinite-dimensional systems

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Class of systems

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

- X = State space
- $\mathcal{U} = \mathcal{PC}(\mathbb{R}_+, \mathcal{U})$
- $Ax = \lim_{t\to+0} \frac{1}{t}(T(t)x x).$
- $x \in C([0, T], X)$ is a mild solution iff

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

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Comparison functions



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Input-to-state stability

Definition (Sontag, 1989, for ODEs)



Integral input-to-state stability

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

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

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

Definition (Integral input-to-state stability (iISS))

$$\begin{aligned} \mathsf{iISS} \quad :\Leftrightarrow \quad \exists \beta \in \mathcal{KL}, \, \theta, \mu \in \mathcal{K} : \quad \forall t \ge \mathbf{0}, \, \forall x \in \mathbf{X}, \, \forall u \in \mathcal{U} \\ \|\phi(t, x, u)\|_{\mathbf{X}} \le \beta(\|x\|_{\mathbf{X}}, t) + \theta\Big(\int_{0}^{t} \mu(\|u(s)\|_{U}) ds\Big) \end{aligned}$$

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Integral input-to-state stability

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Overview of the infinite-dimensional ISS theory

- Karafyllis, Krstic. Input-to-state stability for PDEs. Springer, 2019.
- M., Prieur. Input-to-state stability of infinite-dimensional systems: recent results and open questions. *To appear in SIAM Review*, 2020.

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Lyapunov functions

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

Definition

 $V: X \to \mathbb{R}_+$ is an ilSS-Lyapunov function iff $\exists \psi_1, \psi_2 \in \mathcal{K}_\infty$ and $\sigma, \alpha \in \mathcal{K}$:

- $\psi_1(\|x\|_X) \leq V(x) \leq \psi_2(\|x\|_X)$
- $\dot{V}_{\mu}(x) < -\alpha(V(x)) + \sigma(\|u(0)\|_{U}),$

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

 $\alpha \in \mathcal{K}_{\infty} \Rightarrow V$ is an ISS-Lyapunov function.

Theorem

 \exists ISS/iISS Lyapunov function \Rightarrow ISS/iISS.

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Lyapunov functions

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Definition

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- $\psi_1(||x||_X) \le V(x) \le \psi_2(||x||_X)$
- $\dot{V}_u(x) \leq -\alpha(V(x)) + \sigma(||u(0)||_U),$

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

 $\alpha \in \mathcal{K}_{\infty} \Rightarrow V$ is an ISS-Lyapunov function.

Theorem

 \exists ISS/iISS Lyapunov function \Rightarrow ISS/iISS.

What about coupled systems?

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Interconnections of two iISS systems

$$\Sigma : \begin{cases} \Sigma_1 : & \dot{x}_1 = A_1 x_1 + f_1(x_1, x_2, u), \ x_1 \in X_1 \\ \Sigma_2 : & \dot{x}_2 = A_2 x_2 + f_2(x_1, x_2, u), \ x_2 \in X_2 \end{cases}$$

iISS-LF for Σ_i

 $V_i: X_i \rightarrow \mathbb{R}_+$ is iISS-Lyapunov functions for Σ_i , i = 1, 2 iff

•
$$V_1(x_1) \leq -\alpha_1(||x_1||_{X_1}) + \sigma_1(||x_2||_{X_2}) + \kappa_1(||u(0)||_U),$$

•
$$\dot{V}_2(x_2) \leq -\alpha_2(\|x_2\|_{X_2}) + \sigma_2(\|x_1\|_{X_1}) + \kappa_2(\|u(0)\|_U),$$

Interconnections of two iISS systems

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 $V_i: X_i \rightarrow \mathbb{R}_+$ is iISS-Lyapunov functions for Σ_i , i = 1, 2 iff

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•
$$\dot{V}_2(x_2) \leq -\alpha_2(\|x_2\|_{X_2}) + \sigma_2(\|x_1\|_{X_1}) + \kappa_2(\|u(0)\|_U),$$

Lyapunov gains

•
$$gain_{\Sigma_2 \to \Sigma_1} := \alpha_1^{\ominus} \circ \sigma_1$$

•
$$gain_{\Sigma_1 \to \Sigma_2} := \alpha_2^{\ominus} \circ \sigma_2$$

$$\omega^{\ominus}(oldsymbol{s}) := egin{cases} \omega^{-1}(oldsymbol{s}) & ext{, if } oldsymbol{s} \in \operatorname{\mathsf{Im}} \omega \ +\infty & ext{, otherwise} \end{cases}$$

Small-gain theorem for 2 interconnected iISS systems

Theorem (A. Mironchenko, H. Ito, SICON, 2015)

Let:

- $V_i(x_i) = \psi_i(||x_i||_{X_i})$
- $\exists c > 1: \forall s \in \mathbb{R}_+:$

 $\alpha_1^{\ominus} \circ \boldsymbol{c}\sigma_1 \circ \alpha_2^{\ominus} \circ \boldsymbol{c}\sigma_2(\boldsymbol{s}) \leq \boldsymbol{s}.$ $\approx gain_{\Sigma_2 \to \Sigma_1} \approx gain_{\Sigma_1 \to \Sigma_2}$

 $\Rightarrow \quad \Sigma \text{ is iISS.}$ If additionally

•
$$\alpha_i \in \mathcal{K}_{\infty}$$
 for $i = 1, 2 \Rightarrow \Sigma$ is ISS.
 $iISS-LF: \quad V(x) = \int_0^{V_1(x_1)} \lambda_1(s) ds + \int_0^{V_2(x_2)} \lambda_2(s) ds.$

 M., Ito. Construction of Lyapunov functions for interconnected parabolic systems: an iISS approach. SICON, 2015.

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Example

$$\begin{cases} \frac{\partial x_1}{\partial t}(l,t) = \frac{\partial^2 x_1}{\partial l^2}(l,t) + x_1(l,t)x_2^4(l,t),\\ x_1(0,t) = x_1(\pi,t) = 0;\\ \frac{\partial x_2}{\partial t} = \frac{\partial^2 x_2}{\partial l^2} + ax_2 - bx_2\left(\frac{\partial x_2}{\partial l}\right)^2 + \left(\frac{x_1^2}{1+x_1^2}\right)^{\frac{1}{2}},\\ x_2(0,t) = x_2(\pi,t) = 0. \end{cases}$$

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Example

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For what *a*, *b* is this system UGAS?

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Example

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For what a, b is this system UGAS?

$$X_1 := L_2(0,\pi)$$
 $X_2 := H_0^1(0,\pi)$

Strategy

- x₁-subsystem is iISS
- 2 x₂-subsystem is ISS
- Interconnection is UGAS

x₁-subsystem is iISS

- iISS-LF for Σ_1 : $V_1(x_1) := \ln \left(1 + \|x_1\|_{L_2(0,\pi)}^2 \right)$
- Lie derivative of V_1 : $\dot{V}_1(x_1) \leq -\frac{2\|x_1\|_{L_2(0,\pi)}^2}{1+\|x_1\|_{L_2(0,\pi)}^2} + \underbrace{8\|x_2\|_{H_0^1(0,\pi)}^4}_{1+\|x_1\|_{L_2(0,\pi)}^4}$ $\sigma_1(\|x_2\|_{H^1_0(0,\pi)})$ $\alpha_1(\|x_1\|_{L_2(0,\pi)})$

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x₁-subsystem is iISS

- iISS-LF for Σ_1 : $V_1(x_1) := \ln \left(1 + \|x_1\|_{L_2(0,\pi)}^2 \right)$
- Lie derivative of V_1 : $\dot{V}_1(x_1) \leq -\frac{2\|x_1\|_{L_2(0,\pi)}^2}{1+\|x_1\|_{L_2(0,\pi)}^2} + 8\|x_2\|_{H_0^1(0,\pi)}^4$

$$\underbrace{\frac{(1+||x_1|||_{L_2(0,\pi)})}{\alpha_1(||x_1||_{L_2(0,\pi)})}}_{\sigma_1(||x_2||_{H_0^1(0,\pi)})}$$

x₂-subsystem is ISS

• ISS-LF for Σ_2 : $V_2(x_2) = \int_0^{\pi} \left(\frac{\partial x_2}{\partial l}\right)^2 dl = \|x_2\|_{H_0^1(0,\pi)}^2$

• Lie derivative of
$$V_2$$
:
 $\dot{V}_2 \leq -\underbrace{2\left(1-a-\frac{\omega}{2}\right)\|x_2\|_{H_0^1(0,\pi)}^2 - \frac{2b}{3\pi}\|x_2\|_{H_0^1(0,\pi)}^4}_{\alpha_2(\|x_2\|_{H_0^1(0,\pi)})} + \underbrace{\frac{\pi}{\omega}\left(\frac{\|x_1\|_{L_2(0,\pi)}^2}{1+\|x_1\|_{L_2(0,\pi)}^2}\right)}_{\sigma_2(\|x_1\|_{L_2(0,\pi)})}$

x_1 -subsystem is iISS

- iISS-LF for Σ_1 : $V_1(x_1) := \ln \left(1 + \|x_1\|_{L_2(0,\pi)}^2 \right)$
- Lie derivative of V_1 : $\dot{V}_1(x_1) \leq -\underbrace{\frac{2\|x_1\|_{L_2(0,\pi)}^2}{1+\|x_1\|_{L_2(0,\pi)}^2}}_{1+\|x_1\|_{L_2(0,\pi)}^2} +\underbrace{8\|x_2\|_{H_0^1(0,\pi)}^4}_{1+\|x_1\|_{L_2(0,\pi)}^4}$

$$\underbrace{\alpha_1(\|x_1\|_{L_2(0,\pi)})}_{\sigma_1(\|x_2\|_{H_0^1(0,\pi)})} \quad \underbrace{\sigma_1(\|x_2\|_{H_0^1(0,\pi)})}_{\sigma_1(\|x_2\|_{H_0^1(0,\pi)})}$$

*x*₂-subsystem is ISS

• ISS-LF for
$$\Sigma_2$$
: $V_2(x_2) = \int_0^\pi \left(\frac{\partial x_2}{\partial l}\right)^2 dl = \|x_2\|_{H_0^1(0,\pi)}^2$

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Condition for UGAS: for some c > 0, for all $s \in \mathbb{R}_+$

$$\alpha_1^{\ominus} \circ \textit{C}\sigma_1 \circ \alpha_2^{\ominus} \circ \textit{C}\sigma_2(\textit{s}) \leq \textit{s}$$

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x₁-subsystem is iISS

• iISS-LF for
$$\Sigma_1$$
: $V_1(x_1) := \ln \left(1 + \|x_1\|_{L_2(0,\pi)}^2 \right)$

• Lie derivative of
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: $\dot{V}_1(x_1) \leq -\frac{2\|x_1\|_{L_2(0,\pi)}^2}{1+\|x_1\|_{L_2(0,\pi)}^2} + \underbrace{8\|x_2\|_{H_0^1(0,\pi)}^4}_{1+\|x_1\|_{L_2(0,\pi)}^2}$

$$\underbrace{\alpha_1(\|x_1\|_{L_2(0,\pi)})}_{\alpha_1(\|x_2\|_{H_0^1(0,\pi)})} \quad \overline{\sigma_1(\|x_2\|_{H_0^1(0,\pi)})}$$

x₂-subsystem is ISS

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Condition for UGAS

$$a+rac{3\pi^2}{b}<1, \quad b>0.$$

Interim Conclusion

Lyapunov-based small-gain approach for stability analysis of 2 coupled systems

- Find (i)ISS Lyapunov functions for subsystems
- Compute the gains
- Check the small-gain condition

Outlook

- The results have been shown for systems with in-domain coupling
- But they can be extended also to the case of boundary couplings
- The complexity on this way is
 - to establish well-posedness of the coupled system
 - to compute (i)ISS Lyapunov functions for subsystems. Here non-coercive ISS Lyapunov functions can be useful.
- M., Ito. Construction of Lyapunov functions for interconnected parabolic systems: an iISS approach. SICON, 2015.

Nonlinear ISS small-gain theorems: Literature overview

- Small-gain theorems for 2 (i)ISS ODE systems [Jiang, Teel, Praly, 1994], [Jiang, Mareels, Wang, 1996], [Ito, 2006]...
- Small-gain theorems for n ISS ODE systems
 [Dashkovskiy, Rüffer, Wirth, 2007, 2010], [Ito, Jiang, 2009], [Dashkovskiy, Ito, Wirth, 2011]...
- Extensions to n ISS time-delay systems

[Polushin, Tayebi, Marquez, 2006], [Polushin, Dashkovskiy, Takhmar, Patel, 2013], [Tiwari, Wang, Jiang, 2009, 2012], [Dashkovskiy, Kosmykov, Mironchenko, Naujok, 2012], ...

Extensions to n ISS infinite-dimensional systems

[Dashkovskiy, Mironchenko, 2013], [Mironchenko, Ito, 2015], [Bao, Liu, Jiang, Zhang, 2018], ...

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- Small-gain theorems for *n* ISS ODE systems [Dashkovskiy, Rüffer, Wirth, 2007, 2010], [Ito, Jiang, 2009], [Dashkovskiy, Ito, Wirth, 2011]...
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• Extensions to *n* ISS infinite-dimensional systems

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• (Parallel development) Spatially invariant networks

[Bamieh, Paganini, Dahleh, 2002], [Bamieh, Voulgaris, 2005], [Besselink, Johansson, 2017], [Curtain, Iftime, Zwart, 2009], ...

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 [Curtain, Iftime, Zwart, 2009], ...
- (Partial extensions) Small-gain theory for infinite networks
 [Dashkovskiy, Pavlichkov, 2020], [Dashkovskiy, Mironchenko, Schmid, Wirth, 2019], [Kawan, Mironchenko, Swikir, Noroozi, Zamani, 2019], ...

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Today:

General nonlinear ISS small-gain theorem for infinite networks.



We develop such conditions for:

- Finite and infinite networks
- Subsystems of any dimension
- Subsystems of any type (ODEs, PDEs, delay and switched systems, etc.)
- Couplings of any type (in-domain or boundary couplings)
- No assumption of spatial invariance

Class of systems

Definition

The triple $\Sigma = (X, U, \phi), \phi : \mathbb{R}_+ \times X \times U \to X$ is called control system, if:

- (Σ 1) Forward-completeness: for every $x \in X$, $u \in U$ and for all $t \ge 0$ the value $\phi(t, x, u) \in X$ is well-defined.
- (Σ2) Continuity: for each $(x, u) \in X \times U$ the map $t \mapsto \phi(t, x, u)$ is continuous.

(Σ 3) Cocycle property: for all $t, h \ge 0$, for all $x \in X$, $u \in U$ we have $\phi(h, \phi(t, x, u), u(t + \cdot)) = \phi(t + h, x, u).$

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- (Σ 3) Cocycle property: for all $t, h \ge 0$, for all $x \in X, u \in U$ we have $\phi(h, \phi(t, x, u), u(t + \cdot)) = \phi(t + h, x, u),$

Examples

- Ordinary differential equations
- Evolution Partial differential equations with Lipschitz nonlinearities
- Broad classes of boundary control systems
- Time-delay systems
- Heterogeneous systems with distinct components

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Interconnections of abstract systems



- We want to interconnect heterogeneous systems (PDEs, delays, ODEs)
- We want to allow both boundary and in-domain couplings.
- We assume that the couplings are well-defined.

To model such general couplings we use (and extend from 2 to ∞ systems)

• Karafyllis, Jiang. A small-gain theorem for a wide class of feedback systems with control applications, SICON, 2007.

Input-to-state stability

Definition (Sontag, 1989, for ODEs)

$$\mathsf{SS} \quad :\Leftrightarrow \quad \|\boldsymbol{x}(t)\|_{\boldsymbol{X}} \leq \beta(\|\boldsymbol{x}\|_{\boldsymbol{X}}, t) + \gamma(\|\boldsymbol{u}\|_{\boldsymbol{\mathcal{U}}}), \quad \forall \boldsymbol{x}, t, \boldsymbol{u}.$$

Definition (Uniform global stability)

$$\mathsf{UGS} \quad :\Leftrightarrow \quad \|\boldsymbol{x}(t)\|_{\boldsymbol{X}} \leq \sigma(\|\boldsymbol{x}\|_{\boldsymbol{X}}) + \gamma(\|\boldsymbol{u}\|_{\boldsymbol{\mathcal{U}}}), \quad \forall \boldsymbol{x}, t, \boldsymbol{u}.$$

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Definition (Bounded input uniform asymptotic gain property)

bUAG :
$$\Leftrightarrow \exists \gamma \in \mathcal{K}_{\infty} : \forall r, \varepsilon > 0 \exists \tau = \tau(\varepsilon, r) > 0$$
 such that

$$\|\mathbf{x}\|_{\mathbf{X}} \leq \mathbf{r} \wedge \|\mathbf{u}\|_{\mathbf{\mathcal{U}}} \leq \mathbf{r} \wedge \mathbf{t} \geq \tau \quad \Rightarrow \quad \|\mathbf{x}(\mathbf{t})\|_{\mathbf{X}} \leq \varepsilon + \gamma(\|\mathbf{u}\|_{\mathbf{\mathcal{U}}}).$$

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Definition (Bounded input uniform asymptotic gain property)

bUAG :
$$\Leftrightarrow \exists \gamma \in \mathcal{K}_{\infty} : \forall r, \varepsilon > 0 \exists \tau = \tau(\varepsilon, r) > 0$$
 such that

$$\|x\|_X \leq r \wedge \|u\|_{\mathcal{U}} \leq r \wedge t \geq \tau \quad \Rightarrow \quad \|x(t)\|_X \leq \varepsilon + \gamma(\|u\|_{\mathcal{U}}).$$

Lemma (follows from a much stronger result in M., Wirth, IEEE TAC, 2018)

Let Σ be a forward complete control system.

 $ISS \Leftrightarrow UGS \land bUAG$

Definition (ISS for a subsystem Σ_i)

 Σ_i is ISS (in semimaximum formulation) if: $\exists \gamma_{ij}, \gamma_i \in \mathcal{K}_{\infty}, \exists \beta_i \in \mathcal{KL}$ s.t.: $\forall x_i, u, t, w_{\neq i} := (w_1, \dots, w_{i-1}, w_{i+1}, \dots)$ we have:

$$\|\bar{\phi}_i(t, x_i, (\boldsymbol{w}_{\neq i}, \boldsymbol{u}))\|_{\boldsymbol{X}_i} \leq \beta_i \left(\|\boldsymbol{x}_i\|_{\boldsymbol{X}_i}, t\right) + \sup_{j \neq i} \gamma_{ij} \left(\|\boldsymbol{w}_j\|_{[0, t]}\right) + \gamma_i \left(\|\boldsymbol{u}\|_{\boldsymbol{\mathcal{U}}}\right).$$

- State space: $X := X_1 \times X_2 \times \ldots$: $\|x\|_X := \sup_{j \in \mathbb{N}} \{\|x_j\|_{X_j}\} < \infty$.
- Internal inputs to the *i*-th subsystems: $||x||_{X_{\neq i}} := \sup_{j \in \mathbb{N}, j \neq i} \{ ||x_j||_{X_j} \}.$
- Infinite gain matrix: $\Gamma := (\gamma_{ij})_{i,j \in \mathbb{N}}$
- Gain operator: $\Gamma_{\otimes}: \ell_{\infty}^+ \to \ell_{\infty}^+$

$$\Gamma_{\otimes}(\boldsymbol{s}) := \left(\sup_{j=1}^{\infty} \gamma_{1j}(\boldsymbol{s}_j), \sup_{j=1}^{\infty} \gamma_{nj}(\boldsymbol{s}_j), \ldots\right)^T, \quad \boldsymbol{s} = (\boldsymbol{s}_1, \boldsymbol{s}_2, \ldots)^T \in \ell_{\infty}^+.$$

Which properties of Γ_{\otimes} ensure ISS of the network?

Definition

The monotone nonlinear operator $A : X \to X$ has the monotone limit property (MLIM) if $\exists \xi \in \mathcal{K}_{\infty} : \forall \varepsilon > 0, \forall u \in \ell_{\infty}(\mathbb{Z}_{+}, X^{+})$ and any monotone solution $x(\cdot) = (x(k))_{k \in \mathbb{Z}_{+}}$ of

 $x(k+1) \leq A(x(k)) + u(k), \quad k \in \mathbb{Z}_+,$

satisfying $x(\cdot) \subset X^+$ it holds that

 $\exists N = N(\varepsilon, u, x(\cdot)) \in \mathbb{Z}_+ : \qquad \|x(N)\|_X \leq \varepsilon + \xi(\|u\|_\infty).$

Theorem (ISS Small-gain theorem (M., Kawan, Glück, 2020))

Let $\Sigma_i := (X_i, PC(\mathbb{R}_+, X_{\neq i}) \times \mathcal{U}, \overline{\phi}_i), i \in \mathbb{N}$ be ISS, $\Sigma = (X, \mathcal{U}, \phi)$ be well-defined and:

2 Γ_{\otimes} has monotone limit property

Then Σ is ISS.

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Theorem (ISS Small-gain theorem (M., Kawan, Glück, 2020))

Let

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2 $\Sigma = (X, U, \phi)$ be well-defined

Γ_⊗ has monotone limit property

Then Σ is ISS.

Proof

- Show uniform global stability
- Show uniform asymptotic gain property

• ISS \Leftrightarrow UGS \land bUAG

Theorem (ISS Small-gain theorem (M., Kawan, Glück, 2020))

Let

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Finite ODE networks

- This result was inspired by the small-gain theorem for finite ODE networks [Dashkovskiy, Rüffer, Wirth, 2007].
- However, for ODEs (sufficiently regular) one can use the powerful characterizations of ISS in terms of non-uniform asymptotic gain property [Sontag, Wang, 1996].
- Already for finite networks of infinite-dimensional systems these characterizations do not hold, which was a major challenge on the way to our small-gain theorem for infinite networks

Theorem (ISS Small-gain theorem (M., Kawan, Glück, 2020))

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2 $\Sigma = (X, U, \phi)$ be well-defined

(4) Γ_{\otimes} has monotone limit property

Then Σ is ISS.

Small-gain method for stability analysis of the networks

- Verify ISS of all subsystems and compute the internal gains
- Construct the gain operator Γ_{\otimes}
- Verify monotone LIM property for $x(k+1) \leq \Gamma_{\otimes}(x(k)) + u(k), k \in \mathbb{Z}_+.$

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Verification of the MLIM property is a hard task.

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Theorem (ISS Small-gain theorem (M., Kawan, Glück, 2020))

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Verification of the MLIM property is a hard task.

Simpler criteria for important special cases are desired.

Small-gain conditions: linear ∞ -dim case

Theorem (Criteria for ISS of monotone linear systems (Glück, Kawan, M., 2020))

Let (X, X^+) be an ordered Banach space with a generating, normal and closed cone X^+ . Let $A \in L(X)$ be positive, $B \in L(U, X)$, U be a normed linear space. TFAE:

- A has monotone limit property.
- 2 x(k+1) = Ax(k) + Bu(k) is ISS
- **3** r(A) < 1

The uniform small gain condition holds:

$$\exists \eta \in \mathcal{K}_{\infty}: \quad \quad \mathsf{dist}(Ax - x, X^+) \geq \eta(\|x\|_X), \quad x \in X^+.$$

The proof is based on the technique of Fréchet filter powers.

Condition r(A) < 1 is tight already for finite networks.

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Small-gain conditions: nonlinear *n*-dim case

Proposition (M., Kawan, Glück, 2020)

Assume that $(X, X^+) = (\mathbb{R}^n, \mathbb{R}^n_+)$ for some $n \in \mathbb{N}$, and $A : X^+ \to X^+$ be continuous. TFAE:

- A has monotone limit property.
- The uniform small-gain condition holds:

 $\exists \eta \in \mathcal{K}_{\infty}: \qquad \text{dist} \left(\mathcal{A}(x) - x, \mathbb{R}^n_+ \right) \geq \eta(\|x\|_X) \quad \forall x \in \mathbb{R}^n_+.$

If $A = \Gamma_{\otimes}$, then above conditions are equivalent to

A satisfies the strong small-gain condition:

 $\exists \rho \in \mathcal{K}_{\infty} : \qquad (\mathsf{id} + \rho) \circ A(x) \not\geq x, \quad x \in \mathbb{R}^{n}_{+} \setminus \{\mathbf{0}\}.$

Small-gain conditions: nonlinear *n*-dim case

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• The proof of $(4) \Rightarrow (3)$ exploits Lemma 13 in [Dashkovskiy, Rüffer, Wirth, 2007].

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Small-gain conditions: nonlinear n-dim case

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Assume that $(X, X^+) = (\mathbb{R}^n, \mathbb{R}^n_+)$ for some $n \in \mathbb{N}$, and $A : X^+ \to X^+$ be continuous. TFAE:

- A has monotone limit property.
 - The uniform small-gain condition holds:

 $\exists \eta \in \mathcal{K}_{\infty} : \quad \text{dist} \left(\mathcal{A}(x) - x, \mathbb{R}^{n}_{+} \right) \geq \eta(\|x\|_{X}) \quad \forall x \in \mathbb{R}^{n}_{+}.$

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• The proof of (4) \Rightarrow (3) exploits Lemma 13 in [Dashkovskiy, Rüffer, Wirth, 2007].

• Strong small-gain condition for Γ_{\otimes} can be efficiently checked via cyclic conditions.

Small-gain condition for couplings of 2 systems

If we have only 2 systems, the gain operator takes form

$$\mathsf{\Gamma}_{\otimes}(oldsymbol{s}) = egin{pmatrix} \gamma_{\mathsf{12}}(oldsymbol{s}_2) \ \gamma_{\mathsf{21}}(oldsymbol{s}_1) \end{pmatrix} .$$

and the strong small-gain condition

$$\exists \rho \in \mathcal{K}_{\infty} : \qquad (\mathsf{id} + \rho) \circ \mathsf{\Gamma}_{\otimes}(\mathbf{x}) \not\geq \mathbf{x}, \quad \mathbf{x} \in \mathbb{R}^{n}_{+} \setminus \{\mathbf{0}\}.$$

takes form

$$\exists \rho \in \mathcal{K}_{\infty}: \qquad (\mathrm{id} + \rho) \circ \gamma_{12} \circ (\mathrm{id} + \rho) \circ \gamma_{21}(r) < r \quad \forall r > 0,$$

and corresponds to the small-gain condition in [Jiang, Teel, Praly, 1994].

Example: spatially invariant linear system

Consider an infinite interconnection of scalar subsystems for some a, b > 0:

$$\dot{x}_i = ax_{i-1} - x_i + bx_{i+1} + u, \quad i \in \mathbb{Z}.$$

 Σ is well-posed with $X = \ell_{\infty}(\mathbb{Z}), U := L_{\infty}(\mathbb{R}_+, \mathbb{R}).$

Proposition Σ is ISS \Rightarrow a + b < 1.

⇒. $y: t \mapsto (e^{(a+b-1)t}\mathbf{1})_{i \in \mathbb{Z}}$ solves the system for initial condition **1** and $u \equiv 0$. Thus, if $a+b \geq 1$, Σ is not ISS.

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Proposition Σ is ISS $\Leftrightarrow a+b < 1$.

⇒. $y: t \mapsto (e^{(a+b-1)t}\mathbf{1})_{i \in \mathbb{Z}}$ solves the system for initial condition **1** and $u \equiv 0$. Thus, if $a+b \geq 1$, Σ is not ISS. \Leftarrow . Let a+b < 1. We have:

$$|x_i(t)| \leq e^{-t}|x_i(0)| + a||x_{i-1}||_{\infty} + b||x_{i+1}||_{\infty} + ||u||_{\infty}.$$

Define

$$\Gamma(s)=(as_{i-1}+bs_{i+1})_{i\in\mathbb{Z}}, \hspace{1em} s=(s_i)_{i\in\mathbb{Z}}\in\ell_{\infty}^+(\mathbb{Z}).$$

We have:

$$\|\Gamma\| \leq a+b < 1.$$

Hence $r(\Gamma) < 1$, and the network is ISS.

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Example: spatially invariant nonlinear system

Consider an infinite interconnection of scalar subsystems for some a, b > 0:

$$\dot{x}_i = -x_i^3 + \max\{ax_{i-1}^3, bx_{i+1}^3, u\}, \quad i \in \mathbb{Z}.$$

 Σ is well-posed with $X = \ell_{\infty}(\mathbb{Z}), U := L_{\infty}(\mathbb{R}_+, \mathbb{R}).$

Proposition			
	Σ is ISS	\Leftrightarrow	$a < 1 \land b < 1.$

Let a, b < 1. Then there are $\beta \in \mathcal{KL}$ and $a_1, b_1 < 1$ such that:

 $|x_i(t)| \le \beta(|x_i(0)|, t) + \max\{a_1 \| x_{i-1} \|_{\infty}, b_1 \| x_{i+1} \|_{\infty}\} + (1+\varepsilon)^{1/3} \| u \|_{\infty}^{1/3},$

Define $\Gamma: \ell_{\infty}^{+}(\mathbb{Z}) \to \ell_{\infty}^{+}(\mathbb{Z})$ as

$$\Gamma(s) = (\max\{a_1 s_{i-1}, b_1 s_{i+1}\})_{i \in \mathbb{Z}}, \quad s = (s_i)_{i \in \mathbb{Z}} \in \ell_{\infty}^+(\mathbb{Z}).$$

Γ satisfies $\lim_{n\to\infty} \left(\sup_{j_1,\ldots,j_n} \gamma_{j_1j_2}\cdots \gamma_{j_n-1j_n}\right)^{1/n} < 1$, which implies MLIM property. Small-gain theorem implies ISS of the infinite network.

Take-Home Slide

Theorem (ISS Small-gain theorem (M., Kawan, Glück, 2020))

Let

- $\Sigma_i := (X_i, PC(\mathbb{R}_+, X_{\neq i}) \times \mathcal{U}, \overline{\phi}_i), i \in \mathbb{N}$ be ISS
- 2 $\Sigma = (X, U, \phi)$ be well-defined
- **(4)** Γ_{\otimes} has monotone limit property

Then Σ is ISS.

Highlights

- Finite and infinite networks
- Subsystems of any type and dimension (ODEs, PDEs, delay systems, etc.)
- Couplings of any type (in-domain or boundary couplings)
- Mild requirements on regularity.
- New already for finite networks of time-delay systems.
- For finite networks of ODEs it recovers (even under less regularity assumptions on *f*) Dashkovskiy, Rüffer, Wirth. *An ISS small gain theorem for general networks*, MCSS, 2007.

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Stability of networks of infinite-dimensional systems

Take-Home Slide

Theorem (ISS Small-gain theorem (M., Kawan, Glück, 2020))

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Constructive special cases

- Small-gain theorems for Linear gain operators
- Small-gain theorems for Finite networks

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Take-Home Slide

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Constructive special cases

- Small-gain theorems for Linear gain operators
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Further results

- Sum-type ISS small-gain condition for infinite networks
- Small-gain theorems for non-uniform ISS and UGS properties
- Small-gain theorems for compact / sublinear / homogeneous operators

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Stability of networks of infinite-dimensional systems

IFAC WC, 2020

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Outlook: Lyapunov small-gain theorems for infinite networks

Linear gain operators

- If the spectral radius of the gain operator $< 1 \Rightarrow$ Network is ISS.
- Applications:
 - Time-varying infinite networks
 - Consensus in infinite-agent systems
 - Design of distributed observers for infinite networks
- References:
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Nonlinear gain operators

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- Dashkovskiy, M., Schmid, Wirth. Stability of infinitely many interconnected systems. NOLCOS, 2019.

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Overview

Open problems

- Nonlinear ISS Lyapunov small-gain theorem for infinite networks
- Relation between monotone limit property and uniform small-gain condition.
- Our results are applicable to boundary couplings, but:
 - Well-posedness analysis of PDEs coupled via boundary, is a challenging problem
 - Verifying ISS w.r.t. boundary inputs is a challenging problem, especially for nonlinear systems.

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