

- Let  $x^*$  be an equilibrium point of  $\dot{x} = f(x)$  i.e.  $f(x^*) = 0$   
Let  $D$  be an open set surrounding  $x^*$  and let  $V : D \rightarrow \mathbb{R}$  be a continuously differentiable function such that

- $V(x^*) = 0$  and  $V(x) > 0$  for all  $x \neq x^*$
- $\dot{V}(x) = \nabla V \cdot f(x) \leq 0$

then the equilibrium point  $x^*$  is **stable**

RECALL THAT  $x^* = 0$  IS STABLE IFF, FOR ALL  $\varepsilon > 0$ ,  $\exists \delta$  SUCH THAT

$$\|x(0)\| \leq \delta \Rightarrow \|x(t)\| \leq \varepsilon \quad \forall t > 0$$

USE ① + ② TO PROVE THAT  $\delta > 0$  EXISTS FOR ALL  $\varepsilon > 0$   $\leftarrow \forall \varepsilon \in (0, \varepsilon_0]$ ,  $\varepsilon_0 > 0$

$$\textcircled{1} \quad \alpha \|x\| \leq V(x) \leq \beta \|x\| \quad \text{FOR SOME } \alpha, \beta > 0 \quad \forall x : \|x\| \leq \varepsilon_0$$

FOLLOWS FROM:  $V \in C^1$ ,  $V(0) = 0$ ,  $V(x) > 0 \quad \forall x \neq 0$

$$\therefore \begin{cases} \|x\| \leq \delta \Rightarrow V(x) \leq \beta \delta \\ V(x) \leq \alpha \varepsilon \Rightarrow \|x\| \leq \varepsilon \end{cases} \quad (\delta, \varepsilon \leq \varepsilon_0)$$

$$\textcircled{2} \quad \|x(0)\| \leq \delta \Rightarrow V(x(0)) \leq \beta \delta \Rightarrow V(x(t)) \leq \beta \delta \Rightarrow \|x(t)\| \leq \varepsilon$$

FOLLOWS FROM  $\dot{V} \leq 0$

$$\text{IF } \beta \delta \leq \alpha \varepsilon$$

$$\text{e.g. } \delta = \frac{\alpha}{\beta} \min\{\varepsilon_0, \varepsilon\} > 0$$

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then the equilibrium point  $x^*$  is **stable**

- $x^*$  is **asymptotically** stable if we also have

- $\dot{V}(x) < 0$  for all  $x \neq x^*$

PROVE ASYMPTOTIC STABILITY, i.e.

$$\|x(t)\| \rightarrow 0 \quad \forall t \rightarrow \infty \quad \text{IF } \|x(0)\| \leq R, \quad \text{FOR SOME } R > 0$$

BY CONTRADICTION USING ③ AND  $V(x) \geq 0$

$$\text{IF } \dot{V}(x) < 0 \quad \forall x \neq 0 \quad \text{AND } \|x(t)\| \geq r \quad \forall t \quad \text{FOR SOME } r > 0$$

$$\text{THEN } \dot{V}(x(t)) < -\gamma \quad \forall t \quad \text{FOR SOME } \gamma > 0$$

$$\text{BUT THIS IS NOT POSSIBLE BECAUSE } V(x(t)) \geq 0 \quad \forall t$$

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then the equilibrium point  $x^*$  is **stable**

- $x^*$  is **asymptotically** stable if we also have

- $\dot{V}(x) < 0$  for all  $x \neq x^*$

- $x^*$  is **globally asymptotically** stable if we further have

- $\lim_{\|x\| \rightarrow \infty} V(x) = \infty$  and  $D = \mathbb{R}^n$

$$\text{IF } V(x) \rightarrow \infty \quad \text{WITH } x = \sigma \hat{x} \quad \text{AS } \sigma \rightarrow \infty, \quad \text{FOR ALL } \hat{x} \text{ SUCH THAT } \|\hat{x}\| = 1$$

$$\text{THEN } \alpha \|x\| \leq V(x) \leq \beta \|x\| \quad \forall x, \quad \text{FOR SOME } \alpha, \beta > 0$$

$\therefore$  ARGUMENTS FROM ①, ②, ③ APPLY GLOBALLY  $\forall x \in \mathbb{R}^n$