

Different approaches to integral action in infinite-dimensional nonlinear dynamics

EDP, commande et observation des systèmes, LAAS-CNRS, Toulouse

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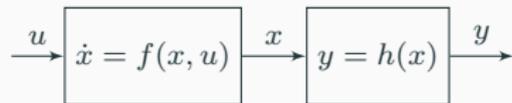
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Tampere University

Orientation

Set-point output regulation/tracking problem

Consider a **controlled** plant with state $x \in X$, input $u \in U$ and **output** $y \in Y$.



- (Set-point **output tracking** problem.) Given $y_{\text{ref}} \in Y$, find a control law s.t.
 1. The state x remains bounded;
 2. (Asymptotic tracking.)

$$y(t) \rightarrow y_{\text{ref}}, \quad t \rightarrow +\infty.$$

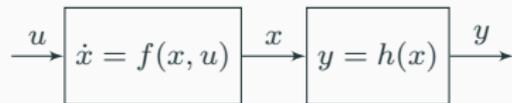
- (Robust **regulation**.) Ensure that those properties hold “robustly”:



1. (Disturbance rejection.) In presence of some classes of **exogenous disturbances** d ;
2. Under **parameter uncertainties**?..

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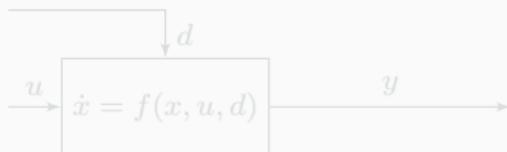


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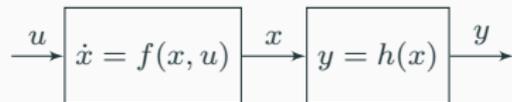
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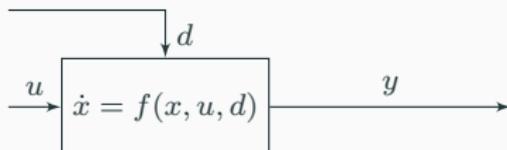


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Standing assumption

A **constant input** u^* produces a unique **steady state** x^* .

For **linear** systems of the form $\dot{x} = Ax + Bu$ where e^{tA} is exponentially stable, $0 \in \rho(A)$ and

$$x^* = A^{-1}Bu^*$$

is globally exponentially stable equilibrium w.r.t. to $\dot{x} = Ax + Bu^*$.

Minea system

Let $\delta > 0$. Consider the following control system on $X = \mathbb{R}^2$:

$$\begin{aligned}\dot{x}_1 + x_1 + \delta x_2^2 &= u, \\ \dot{x}_2 + x_2 - \delta x_1 x_2 &= 0.\end{aligned}$$

- We have

$$\frac{1}{2} \frac{d}{dt} \|x\|^2 = -\|x\|^2 + x_1 u \leq -\frac{1}{2} \|x\|^2 + \frac{1}{2} |u|^2$$

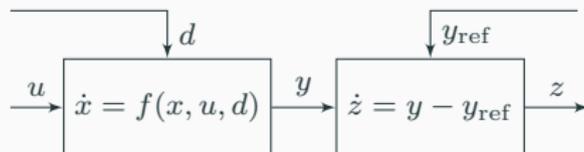
so that if $u = 0$, $x \rightarrow 0$ uniformly and exponentially, plus ISS property.

- **Nevertheless**, depending on δ , the constant input u^* produces up to **3 equilibria** with heteroclinic curves.

Takeway point

Stability is **not enough!**

Consider adding an **output integrator** to the loop.

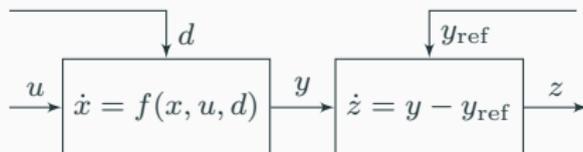


- Given y_{ref} and a **control law** $u = k(x, z)$, at **any** equilibrium (x^*, z^*) ,

$$y^* = y_{\text{ref}}.$$

- Control objective:** Find a feedback control for which the system possesses an **attractive equilibrium**.
- Integral control is **robust** w.r.t. whatever d that preserves **existence** of such points.

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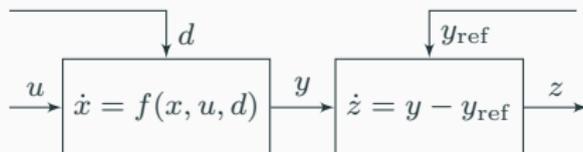


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Some possible strategies

Assume that 0 is an equilibrium for $\dot{x} = f(x, 0, 0)$ plus some **suitable ISS** w.r.t. u .

1. (Perturbation approach.) Stabilize the cascade

$$\dot{x} = f(x, u, 0), \quad \dot{z} = y$$

around 0 and hope that for **small** (y_{ref}, d) , there is an attractive equilibrium (x^*, z^*) for

$$\dot{x} = f(x, u, d), \quad \dot{z} = y - y_{\text{ref}}, \quad u = k(x, z).$$

2. (Change of variable.) If we already know u^* s.t. x^* has output $y^* = y_{\text{ref}}$, after setting $x \mapsto x - x^*$, stabilize the cascade

$$\dot{x} = f(x + x^*, u^* + u) - f(x^*, u^*), \quad \dot{z} = y.$$

A question

Can we assume $y_{\text{ref}} = 0$ **without loss of generality**? *Yes and no...*

- **Dependence** on the feedback function k w.r.t. y_{ref} .

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Constrained integral control with monotone operators

Let \mathcal{K} be a nonempty closed **convex subset** of Y . How to use **integral control** under the **set constraint**

$$z \in \mathcal{K}?$$

- In case of pure integral **output feedback**, z is fed “as is” into the plant;
- Pros: controller satisfies **operational constraints**, **anti-windup** mechanism, etc.

A solution via **projected dynamical systems**

Replace the classical integrator with

$$\dot{z} = \Pi_{\mathcal{K}}(z, y - y_{\text{ref}})$$

where

$$\Pi_{\mathcal{K}}(z, y) = \operatorname{argmin}_{w \in T_{\mathcal{K}}(z)} \|w - y\|$$

and $T_{\mathcal{K}}(z)$ is the **tangent cone** of \mathcal{K} at z .

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Well-posedness

How to guarantee well-posedness of the closed-loop?

- For projections of **vector fields**, existence & uniqueness results are available.
- In the “no vector field” case (e.g., most **PDEs** of interest), no such thing **but...**
 1. (Constrained integrator as a subsystem.) Investigate properties of the map

$$w \in L^2(0, T; Y) \mapsto z, \quad \text{where} \quad \dot{z} = \Pi_{\mathcal{K}}(z, w), \quad z(0) = z_0,$$

and then “close the loop” with a linear *well-posed* system via a fixed-point argument.

2. Observe that

$$\dot{z} = \Pi_{\mathcal{K}}(z, w) \iff \dot{z} + N_{\mathcal{K}}(z) \ni w,$$

where the **normal cone** $N_{\mathcal{K}} : \mathcal{K} \rightrightarrows Y$ is **maximal monotone**.

Motives a **direct argument** for a special class of nonlinear systems!

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A suitable class of systems

What systems possess good **monotonicity** properties when coupled with the output integrator?

- Assume that $Y = U$. Linear **impedance-passive** systems satisfy

$$\frac{1}{2} \frac{d}{dt} \|x\|_X^2 \leq \langle u, y \rangle_Y,$$

so adding the integrator $\dot{z} = y$ and choosing the **output feedback** $u = -z$ yields

$$\frac{1}{2} \frac{d}{dt} \{ \|x\|_X^2 + \|z\|_Y^2 \} \leq 0.$$

For **impedance-passive** systems, there is a **energy-preserving** coupling with the integrator!

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A prototype class of **impedance-passive** nonlinear systems

Let X and Y be (real) Hilbert spaces. Assume that Y is **finite-dimensional**. Consider a control system of the form

$$\dot{x} + A(x) \ni Bu, \quad y = B^*u,$$

where:

- $A : \text{dom}(A) \rightrightarrows X$ is **maximal monotone**, i.e.,

$$\langle a_1 - a_2, x_1 - x_2 \rangle \geq 0, \quad a_i \in A(x_i), \quad \text{and} \quad \text{ran}(A + \lambda) = X, \quad \lambda > 0;$$

- $B \in \mathcal{L}(Y, X)$.

Remark (Generation of contraction semigroups)

Maximal monotone operators characterizes (strongly continuous) **contraction semigroups** on **closed convex** subsets of Hilbert spaces.

Given a nonempty closed **convex** subset \mathcal{K} of Y , we close the loop with

$$\dot{z} + N_{\mathcal{K}}(z) \ni B^*x, \quad u = -z.$$

Lemma

1. The closed-loop equations generate a **contraction semigroup** on $\overline{\text{dom}(A)} \times \mathcal{K}$.
2. If A has **compact resolvent** $(A + \lambda)^{-1}$, then so has the closed-loop generator.
3. The same holds when adding $(d, -y_{\text{ref}}) \in X \times Y$.

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Assumption

1. A^{-1} is well-defined and continuous.
2. $\ker(B) = \{0\}$.
3. $0 \in \langle A(x_1) - A(x_2), x_1 - x_2 \rangle_X$ implies $x_1 = x_2$.

Let $y_{\text{ref}} \in Y$ be **feasible**, i.e., there exists $z^* \in \mathcal{K}^\circ$ s.t.

$$B^* x^* = y_{\text{ref}}, \quad x^* = -A^{-1}(Bu^*), \quad u^* = -z^*.$$

Then, $(x^*, z^*) \in \text{dom}(A) \times \mathcal{K}^\circ$ is the **unique** equilibrium for the closed-loop.

Remark

y_{ref} remains feasible under **small** (in norm) and **matched** disturbance $d \in \text{ran}(B)$.

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$$\omega(x_0, z_0) = \bigcap_{s \geq 0} \overline{\bigcup_{t \geq s} \tilde{S}_t(x_0, z_0)}, \quad \tilde{S}_t \text{ closed-loop semigroup.}$$

- $\omega(x_0, z_0)$ is **nonempty**, invariant and **attracts** the solution originating at (x_0, z_0) .
- **Contraction semigroup**: $\omega(x_0, z_0) \subset \text{dom}(A) \times \mathcal{K}$ and \tilde{S}_t are **isometries** on $\omega(x_0, z_0)$. This imposes

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Theorem

1. **(Tracking with output feedback.)** Closed-loop solutions (x, z) in $\overline{\text{dom}(A)} \times \mathcal{K}$ converge in $X \times Y$ to the **unique steady state** (x^*, z^*) . In particular,

$$B^*x(t) \rightarrow y_{\text{ref}}, \quad t \rightarrow +\infty.$$

2. **(Robustness.)** This holds in presence of any constant disturbance $d \in X$ that **preserves feasibility** of y_{ref} , e.g., **sufficiently small matched** d .

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Control of a nonlinear parabolic equation

Let $\Omega \subset \mathbb{R}^d$ be a smooth bounded domain. Consider the control system:

$$\frac{\partial w}{\partial t} - \sum_{i=1}^d \frac{\partial}{\partial x_i} \left(\frac{\partial w}{\partial x_i} \right)^{p-1} + w^{p-1} = \sum_{j=1}^m u_j b_j \quad \text{in } \Omega \times (0, +\infty),$$

$$w = 0 \quad \text{on } \partial\Omega \times (0, +\infty),$$

where $p \in \mathbb{N}^*$ is **even**, b_j are some smooth functions and u_j are scalar control inputs.

- Let $A : W_0^{1,p}(\Omega) \rightarrow (W_0^{1,p}(\Omega))'$ be given by

$$\langle A(w), \varphi \rangle \triangleq \sum_{i=1}^d \int_{\Omega} \left(\frac{\partial w}{\partial x_i} \right)^{p-1} \frac{\partial \varphi}{\partial x_i} dx + \int_{\Omega} w^{p-1} \varphi dx, \quad w, \varphi \in W_0^{1,p}(\Omega).$$

and consider

$$\text{dom}(A) \triangleq \{w \in W_0^{1,p}(\Omega) : A(w) \in L^2(\Omega)\}$$

so that $A : \text{dom}(A) \rightarrow L^2(\Omega)$ is **maximal monotone** with dense domain, compact resolvent and

$$\langle A(w_1) - A(w_2), w_1 - w_2 \rangle_{L^2(\Omega)} = \|w_1 - w_2\|_{W^{1,p}(\Omega)}^p \geq 0.$$

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We assume **linear independance** of the b_j .

Control of a nonlinear parabolic equation

Let $\Omega \subset \mathbb{R}^d$ be a smooth bounded domain. Consider the control system:

$$\frac{\partial w}{\partial t} - \sum_{i=1}^d \frac{\partial}{\partial x_i} \left(\frac{\partial w}{\partial x_i} \right)^{p-1} + w^{p-1} = \sum_{j=1}^m u_j b_j \quad \text{in } \Omega \times (0, +\infty),$$

$$w = 0 \quad \text{on } \partial\Omega \times (0, +\infty),$$

where $p \in \mathbb{N}^*$ is **even**, b_j are some smooth functions and u_j are scalar control inputs.

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$$\langle A(w), \varphi \rangle \triangleq \sum_{i=1}^d \int_{\Omega} \left(\frac{\partial w}{\partial x_i} \right)^{p-1} \frac{\partial \varphi}{\partial x_i} dx + \int_{\Omega} w^{p-1} \varphi dx, \quad w, \varphi \in W_0^{1,p}(\Omega).$$

and consider

$$\text{dom}(A) \triangleq \{w \in W_0^{1,p}(\Omega) : A(w) \in L^2(\Omega)\}$$

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Forwarding approach

A nonlinear coupled PDE-ODE model: Planar motion of an homogeneous Euler-Bernoulli beam of length L attached to a rotating joint.

- The deflection w in the beam frame and the rotation angle θ solve

$$\frac{\partial^2 w}{\partial t^2} + \lambda \frac{\partial w}{\partial t} + \frac{\partial^4 w}{\partial \xi^4} + \xi \ddot{\theta} - \rho \dot{\theta}^2 w = 0,$$

$$\ddot{\theta}(t) = \frac{\partial^2 w}{\partial \xi^2}(0, t) + \tau(t),$$

$$w(0, t) = \frac{\partial w}{\partial \xi}(0, t) = 0,$$

$$\frac{\partial^3 w}{\partial \xi^3}(L, t) = \frac{\partial^2 w}{\partial \xi^2}(L, t) = 0,$$

where $\lambda > 0$ is a viscous damping coefficient.

- Control problem.** Regulate θ .

Forwarding design for stabilization of nonlinear systems

Consider a system of the form

$$\begin{aligned}\dot{x} &= f(x) + g(x)u, & x \in X, \\ \dot{z} &= h(x), & z \in Y.\end{aligned}$$

where $f(0) = 0$, $h(0) = 0$. Suppose that

1. (**ISS of the x -subsystem.**) There exist a Lyapunov functional V and $\alpha, \beta > 0$ s.t. solutions to $\dot{x} = f(x) + g(x)u$ satisfy

$$\dot{V} \leq -\alpha V + \beta \|u\|.$$

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The graph of M is **invariant** under $\dot{x} = f(x)$, $\dot{z} = h(x)$,

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$$dM(x)f(x) = h(x), \quad x \in X, \quad \text{i.e.,} \quad \mathcal{L}_f M = h$$

Expression of M

Integrating along the flow Φ_t generated by f yields

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Construction of a Lyapunov function

Let

$$W(x, z) \triangleq V(x) + \beta \|z - M(x)\|^2, \quad x \in X, \quad z \in Y.$$

Then,

$$\begin{aligned}\dot{W} &= \dot{V} + 2\beta \langle z - M(x), \dot{z} - dM(x)\dot{x} \rangle \\ &= \dot{V} - 2\beta \langle z - M(x), dM(x)g(x)u \rangle\end{aligned}$$

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Nonlinear full-state feedback law

$$u = g(x)^* dM(x)^* [z - M(x)]$$

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Model under consideration

Consider a control system of the form

Semilinear system

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

$$\dot{z} = Sz + Cx + h(x),$$

where

- $A : \mathcal{D}(A) \rightarrow X$ generates a C_0 -semigroup $\{e^{tA}\}_{t \geq 0}$;
- $C \in \mathcal{L}(\mathcal{D}(A), Y)$ is A -bounded;
- $S \in \mathcal{L}(Y)$ is skew-adjoint, i.e., $S^* = -S$;

and

- $f : X \rightarrow X$
- $g : X \rightarrow \mathcal{L}(U, X)$
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are locally Lipschitz with $f(0) = 0$ and $h(0) = 0$.

Additional assumption

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Assumption

There exist:

1. A (quadratic-like) Lyapunov function $V \in \mathcal{C}^1(X, \mathbb{R})$ and $\beta > 0$ s.t., along solutions to $\dot{x} = Ax + f(x) + Bu$,

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2. For every open bounded set $\mathcal{B} \subset X$, a Lyapunov function $V_{\mathcal{B}} \in \mathcal{C}^1(X, \mathbb{R})$ and $\alpha_{\mathcal{B}}, \beta_{\mathcal{B}} > 0$ s.t. if x remains in \mathcal{B} then

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Semiglobal exponential stability of the x -dynamics. With reference to the semigroup Φ_t associated with $\dot{x} = Ax + f(x)$, the equilibrium 0 **uniformly** attract bounded sets of X (with **exponential rate** depending on the bounded set).

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There exists $P \in \mathcal{L}(X)$ coercive self-adjoint and $\mu > 0$ s.t.

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On Sylvester equations

The **nonlinear operator equations** for the existence of a suitable **invariant graph** for $\dot{x} = Ax + f(x)$, $\dot{z} = Sx + Cx + h(x)$ are

$$\begin{aligned}dM(x)(A + f)(x) &= SM(x) + (C + h)(x), \quad x \in \text{dom}(A), \\M(0) &= 0.\end{aligned}$$

Linear Sylvester equation

We seek $M_0 \in \mathcal{L}(X, Y)$ s.t.

$$M_0A = SM_0 + C.$$

- Operator or matrix equations of the form $PA + BP = C$ are used in different contexts:
 1. **Lyapunov equations** when A is a semigroup generator, $B = A^*$ and $C = -\text{id}$;
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- Here, **exponentially stability** of e^{tA} and boundedness of e^{tS} backward in time:

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Perturbation argument

We search a solution M of the form

$$M(x) = M_0 + F(x)$$

where $F : X \rightarrow Y$, $F(0) = 0$, is Fréchet differentiable.

1. M solves the equation iff F solves

$$M_0 f(x) + dF(x)(A + f)(x) = SF(x) + h(x), \quad x \in \text{dom}(A),$$

or equivalently,

$$M_0 f(\Phi_t x) + dF(\Phi_t x)(A + f)(\Phi_t x) = SF(\Phi_t x) + h(\Phi_t x), \quad x \in \text{dom}(A), \quad t \geq 0.$$

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Sketch of the proof, continued

Now, **assume** that F given by the integral is Fréchet differentiable.

1. First, write

$$e^{-tS}F(\Phi_t x) - F(x) = - \int_0^t e^{-sS} [M_0 f(\Phi_s x) - h(\Phi_s x)] ds, \quad x \in \text{dom}(A), \quad t \geq 0.$$

2. Dividing by $t > 0$ and letting $t \rightarrow 0$ yield

$$\left. \frac{d}{dt} e^{-tS} F(\Phi_t x) \right|_{t=0} = h(x) - M_0 f(x), \quad x \in \text{dom}(A),$$

that is, by the **chain rule**,

$$-SF(x) + dF(x)(A + f)(x) = h(x) - M_0 f(x), \quad x \in \text{dom}(A).$$

Theorem (Existence of M)

There exists a **unique Fréchet differentiable solution** $M : X \rightarrow Y$ given by

$$M(x) = M_0 x + \int_0^{+\infty} e^{-tS} [M_0 f(\Phi_t x) - h(\Phi_t x)] dt$$

Furthermore, both M and dM are **locally Lipschitz**, and

$$dM(x)h = M_0 h + \int_0^{+\infty} e^{-tS} [M_0 df(\Phi_t x) - dh(\Phi_t x)] d\Phi_t(x)h dt, \quad x, h \in X.$$

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Stability of the closed-loop

We go back to the stabilized cascade with **state feedback**:

$$\dot{x} = Ax + f(x) + g(x)u, \quad \dot{z} = Sz + Cx + h(x), \quad u = g(x)^* dM(x)^* [z - M(x)].$$

Remark

- Local (in time) well-posedness on $X \times Y$ follows from results on **Lipschitz perturbations** of linear equations.
- Our prior Lyapunov analysis indicates that solutions are **global**.

Assumption

1. Y is finite-dimensional.
2. (**Nonresonance condition**.)

$$\text{ran}(M_0 g(0)) = Y.$$

If $S = 0$, this reads as $\text{ran}(CA^{-1}g(0)) = Y$.

This condition serves two purposes:

- (**GAS via LaSalle**.) Prove that a certain Lyapunov function W is zero only for $(x, z) = 0$.
- (**LES**.) Around zero, get “strict dissipation in the z -variable” too!

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With reference to the closed-loop equations

$$\dot{x} = Ax + f(x) + g(x)u, \quad \dot{z} = Sz + Cx + h(x), \quad u = g(x)^* dM(x)^* [z - M(x)],$$

we have the following stability properties.

Theorem (Stability & convergence)

0 is *locally exponentially stable* and *globally asymptotically stable*, i.e., for all initial data $(x_0, z_0) \in X \times Y$,

$$\|(x(t), z(t))\|_{X \times Y} \rightarrow 0, \quad t \rightarrow +\infty$$

and there exist $K, \lambda > 0$ and a neighborhood \mathcal{V} of 0 in $X \times Y$ s.t.

$$\|(x(t), z(t))\|_{X \times Y} \leq K e^{-\lambda t} \|(x_0, z_0)\|_{X \times Y}, \quad t \geq 0, \quad (x_0, z_0) \in \mathcal{V}.$$

The proof relies on **Lyapunov** functions of the form

$$W(x, z) = V(x) + \frac{\rho}{2} \|z - M(x)\|_Y^2.$$

Steady state input and new coordinates: Having set

$$\tau = -\theta + \theta_{\text{ref}} + \tilde{\tau}, \quad \phi(t) = \theta(t) - \theta_{\text{ref}}, \quad v(\xi, t) = w(\xi, t) + \xi\phi(t),$$

the plant equations become

$$\frac{\partial^2 v}{\partial t^2} + \lambda \frac{\partial v}{\partial t} + \frac{\partial^4 v}{\partial \xi^4} - \lambda \xi \dot{\phi} - \dot{\phi}^2 (v - \xi\phi) = 0,$$

$$\ddot{\phi}(t) = \frac{\partial^2 v}{\partial \xi^2}(0, t) - \phi(t) + \tilde{\tau}(t),$$

$$\frac{\partial^3 v}{\partial \xi^3}(L, t) = \frac{\partial^2 v}{\partial \xi^2}(L, t) = v(0, t) = 0,$$

$$\frac{\partial v}{\partial \xi}(0, t) = \phi(t).$$

Remark

The (v, ϕ) -equations **do not** depend on θ_{ref} !

Prestabilization and forwarding

1. **Nonlinear prestabilization.** Choose

$$\tilde{\tau} = -\dot{\phi} \int_{\Omega} v \frac{\partial v}{\partial t} d\xi + (\phi\dot{\phi} - \lambda) \int_{\Omega} \xi \frac{\partial v}{\partial t} d\xi - \dot{\phi} + u,$$

so that, letting

$$V = \frac{1}{2} \left(\int_{\Omega} \left| \frac{\partial v}{\partial t} \right|^2 + \left| \frac{\partial^2 v}{\partial \xi^2} \right|^2 d\xi + |\dot{\phi}|^2 + |\phi|^2 \right),$$

we have

$$\dot{V} = -\lambda \int_{\Omega} \left| \frac{\partial v}{\partial t} \right|^2 d\xi - |\dot{\phi}|^2 + u\dot{\phi} \leq \frac{1}{2}|u|^2.$$

2. **Strict control Lyapunov function on bounded set.** Let

$$V_{\varepsilon} = V + \varepsilon \cdot \text{Multiplier term.}$$

Lemma

For any open bounded set \mathcal{B} of the energy space $X (\simeq H^2(\Omega) \times L^2(\Omega) \times \mathbb{R}^2$ with coupling and some BC.), there exists $\varepsilon, \alpha, \beta > 0$ s.t.

$$\dot{V}_{\varepsilon} \leq -\alpha V_{\varepsilon} + \beta \|u\|^2 \quad \text{in } \mathcal{B}.$$

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We are now in position to add the **output integrator**

$$\dot{z} = \phi = \theta - \theta_{\text{ref}}$$

and implement the forwarding feedback law

$$u = B^* dM(x)^* [z - M(x)]$$

to **stabilize the cascade**.

Theorem

1. **(Output tracking.)** Let $\theta_{\text{ref}} \in \mathbb{R}$. With reference to the $(w, \dot{w}, \theta, \dot{\theta}, z)$ -dynamics, the unique equilibrium at which $\theta = \theta_{\text{ref}}$ is **LES** and **GAS** (in energy norm). In particular,

$$\theta(t) \rightarrow \theta_{\text{ref}}, \quad t \rightarrow +\infty.$$

2. **(Robustness.)** Existence of a LES equilibrium is preserved under **small matched disturbance** $d \in \mathbb{R}$.

Merci pour votre attention !