Further results on strict Lyapunov functions for rapidly time-varying nonlinear systems

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Abstract

We explicitly construct global strict Lyapunov functions for rapidly time-varying nonlinear control systems. The Lyapunov functions we construct are expressed in terms of oftentimes more readily available Lyapunov functions for the limiting dynamics which we assume are uniformly globally asymptotically stable. This leads to new sufficient conditions for uniform global exponential, uniform global asymptotic, and input-to-state stability of fast time-varying dynamics. We also construct strict Lyapunov functions for our systems using a strictification approach. We illustrate our results using several examples.

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1. Introduction

The stabilization of nonlinear and non-autonomous control systems, and the construction of their Lyapunov functions, are challenging problems that are of significant ongoing interest in the context of robustness analysis and controller design; see Malisoff and Mazenc (2005) and Mazenc and Bowong (2004). One popular approach to guaranteeing stability of non-autonomous systems is the averaging method in which exponential stability of an appropriate autonomous system implies exponential stability of the original dynamics when its time variation is sufficiently fast. See Khalil (2002) for related results.

The preceding results were extended to more general rapidly time-varying systems of the form

\begin{equation}
\dot{x} = f(x, t, \alpha t), \quad x \in \mathbb{R}^n, \quad t \in \mathbb{R}, \quad \alpha > 0
\end{equation}

in Peuteman and Aeyels (2002), where uniform (local) exponential stability of (1) was proved for large values of the constant $\alpha > 0$, assuming a suitable limiting dynamics

\begin{equation}
\dot{x} = \bar{f}(x, t)
\end{equation}

for (1) is uniformly exponentially stable. (We specify the choice of $\bar{f}$ in our main theorem and examples below.) This generalized a result from Hale (1980, pp. 190–195) on a class of systems (1) satisfying certain periodicity or almost periodicity conditions. The main arguments of Peuteman and Aeyels (2002) use (partial) averaging but do not lead to explicit Lyapunov functions for (1).

In this work, we pursue a very different approach. Instead of averaging, we explicitly construct a family of Lyapunov functions for (1) in terms of more readily available Lyapunov functions for (2), which we again assume is asymptotically stable. While Peuteman and Aeyels (2002) assume (2) is uniformly locally exponentially stable, we consider the case where (2) is assumed uniformly globally asymptotically stable (UGAS), in which case our conclusion is that (1) is UGAS (but not necessarily exponentially stable) when $\alpha > 0$ is sufficiently large. While global exponential and global asymptotic stabilities are equivalent for autonomous systems under a coordinate change...
in certain dimensions, the coordinate changes are not explicit and so do not lend themselves to explicit Lyapunov function constructions; see Grüne, Sontag, and Wirth (1999). The importance of the problem we consider lies in the ubiquity of rapidly time-varying systems in practical applications (e.g., suspended pendulums subject to vertical vibrations of small amplitude and high frequency, Raleigh’s and Duffing’s equations from Khalil, 2002, Chap. 10, and systems arising in identification in Peuteman & Aeyels, 2002 and below) and the essentialness of Lyapunov functions in robustness analysis and controller design for these applications.

In particular, we show that assumptions similar to those of Peuteman and Aeyels (2002, Theorem 3) imply that (1) is uniformly globally exponentially stable (UGES); our Lyapunov function constructions are new even in this particular case and our results are complementary to those of Peuteman and Aeyels (2002). The Lyapunov functions we construct are also input-to-state stable (ISS) or integral ISS Lyapunov functions for

\[ \dot{x} = f(x, t, u) + g(x, t, u)u \]  

under appropriate conditions on \( f \) and \( g \); see Remark 10.

In Section 2, we provide the relevant definitions and lemmas. In Section 3.1, we present our main sufficient conditions for uniform global asymptotic and exponential stability of (1), and for the stability of (3), in terms of limiting dynamics (2). This theorem leads to explicit constructions of Lyapunov functions for (1) and (3) in terms of Lyapunov functions for (2), in Theorem 8. In Section 3.2, we provide an alternative Lyapunov function construction theorem for (1) not involving any limiting dynamics. We prove our main results in Sections 4 and 5. We illustrate our theorems in Sections 6 and 7 using a friction control model and other examples. We close in Section 8 by summarizing our findings.

2. Assumptions, definitions, and lemmas

We study (1) (which includes dynamics (2) with no z dependence, as special cases) in which we always assume \( f \) is continuous in time \( t \in \mathbb{R} := (-\infty, +\infty) \), continuously differentiable (C1) in \( x \in \mathbb{R}^n \), null at \( x = 0 \) meaning

\[ f(0, t, x) = f(0, t) = 0 \quad \forall t \in \mathbb{R}, \quad x > 0 \]  

and forward complete, i.e., for each fixed \( x > 0, x_0 \in \mathbb{R}^n \), and \( t_0 \in [0, \infty) \) there is a unique trajectory \( x(t) \) (depending in general on the constant \( x > 0 \)) that satisfies \( x(t_0) = x_0 \). We set \( \mathbb{N} = \{1, 2, 3, \ldots\} \) and let \( \mathbb{Z} \) denote the set of all integers. We say \( N : \mathbb{R}^n \to \mathbb{R}^n \) is of class \( \mathcal{K} \) and write \( N \in \mathcal{K} \) provided

\[ \lim_{\eta \to +\infty} \eta N(\eta) = 0. \]  

A continuous function \( \delta : \mathbb{R}^n \to \mathbb{R}^n \) is positive definite provided it is zero only at zero. A positive definite function \( \delta \) is of class \( \mathcal{K} \) (written \( \delta \in \mathcal{K} \)) provided it is strictly increasing; if in addition \( \delta \) is unbounded, then we say that \( \delta \) is of class \( \mathcal{K}_\infty \) and write \( \delta \in \mathcal{K}_\infty \). A continuous function \( \beta : \mathbb{R}^n \times \mathbb{R}^n \to \mathbb{R}^n \) is of class \( \mathcal{K} \mathcal{L} \) (written \( \beta \in \mathcal{K} \mathcal{L} \)) provided

(a) \( \beta(t, \cdot) \in \mathcal{K}_\infty \) for all \( t \geq 0 \), (b) \( \beta(s, \cdot) \) is non-increasing for all \( s \geq 0 \), and (c) for each \( s \geq 0 \), \( \beta(s, t) \to 0 \) as \( t \to +\infty \). A positive definite function \( \delta \) is called \( \sigma(s) \) provided \( \delta(s) \to 0 \) as \( s \to +\infty \). We always assume there exists \( \rho \in \mathcal{K}_\infty \) such that \( |\beta(x, t, x)| \leq \rho(|x|) \) everywhere.

We next define our stability properties for (2). The same definitions apply for (1) for any choice of the constant \( x > 0 \). We call (2) UGES provided there exists \( \beta \in \mathcal{K} \mathcal{L}' \) such that

\[ |\phi(t; t_0, x_0)| \leq \beta(|x_0|, t - t_0) \quad \forall t \geq t_0 \geq 0, \quad x_0 \in \mathbb{R}^n, \]  

where \( |\cdot| \) is the usual Euclidean norm and \( \phi \) is the flow map for (2). We call (2) UGES provided there exist constants \( D > 1 \) and \( \lambda > 0 \) such that (6) is satisfied with the choice

\[ \beta(s, t) = Dse^{-\lambda t}. \]  

The converse Lyapunov function theorem implies (2) is UGES if and only if it has a (strict) Lyapunov function, i.e., a \( C^1 \) \( V: \mathbb{R}^n \times \mathbb{R}_{\geq 0} \to \mathbb{R}_{\geq 0} \) that admits \( \delta_1, \delta_2 \in \mathcal{K}_\infty \) and \( \delta \in \mathcal{K}_\infty \) such that for all \( t \in \mathbb{R}_{\geq 0} \) and \( \xi \in \mathbb{R}^n \), we have both (L1) \( \delta_1(|\xi|) \leq V(\xi, t) \leq \delta_2(|\xi|) \) and (L2) \( V(\xi, t) + V(\xi, t) \tilde{f}(\xi, t) \leq -\delta_3(|\xi|) \), where the subscripts on \( V \) indicate partial gradients; see Bacciotti and Rosier (2005). When (2) is UGES, the proof of Khalil (2002, Theorem 4.14) shows:

**Lemma 1.** Assume (2) satisfies the UGES condition (6)–(7) for some constants \( D > 1 \) and \( \lambda > 0 \) and that there exists \( K > \lambda \) such that \( |\tilde{f}(\xi)\tilde{f}(\xi)| \leq K \) for all \( \xi \in \mathbb{R}^n \) and \( t \in \mathbb{R}_{\geq 0} \). Then (2) admits a Lyapunov function \( V \) and constants \( c_1, c_2, c_3 > 0 \) such that

\[ c_1|\xi|^2 \leq V(\xi, t) \leq c_2|\xi|^2, \quad |V(\xi, t)| \leq c_3|\xi| \]

and

\[ V(\xi, t) + V(\xi, t) \tilde{f}(\xi, t) \leq -|\xi|^2 \]  

hold for all \( t \in \mathbb{R}_{\geq 0} \) and \( \xi \in \mathbb{R}^n \).

**Definition 2.** Given \( \delta \in \mathcal{K}_\infty \), the dynamics (2) is said to be \( \delta \)-compatible provided it admits a Lyapunov function \( V \in C^1 \) and two constants \( c \in (0, 1), \tilde{c} > 0 \) such that

\[ P_1 V(\xi, t) + V(\xi, t) \tilde{f}(\xi, t) \leq -\tilde{c}\delta^2(|\xi|) \quad \forall \xi, t, \]

\[ P_2 |V(\xi, t)| \leq \delta(|\xi|) \quad \text{and} \quad |\tilde{f}(\xi, t)| \leq \delta(|\xi|/2) \quad \forall \xi, t, \]

\[ P_3 \delta(s) \leq \tilde{c}s \quad \forall s \geq 0. \]

**Remark 3.** Note the asymmetry in the bounds on \( |V| \) and \( |\tilde{f}| \) in \( P_2 \). If (2) satisfies the assumptions of Lemma 1, then it is \( \delta \)-compatible with \( \delta(s) = (c_3 + 2K)s \). However, by varying \( \delta \) (including cases where \( \delta \) is bounded), one also finds a rich class of non-UGES \( \delta \)-compatible dynamics; see e.g. Section 6.1.

We also consider the non-autonomous control system

\[ \dot{x} = F(x, t, u) \]  

which we always assume is continuous in all variables and \( C^1 \) in \( x \) with \( F(0, t, 0) \equiv 0 \), and whose solution for a given control function \( u \in \mathcal{U}(\cdot := \text{all measurable locally essentially bounded}}


functions \([0, \infty) \to \mathbb{R}^m\) and given initial condition \(x(t_0) = x_0\) we denote by \(t \mapsto \phi(t; t_0, x_0, u)\). We always assume (9) is forward complete, i.e., all trajectories \(\phi(\cdot; t_0, x_0, u)\) so defined have domain \([t_0, +\infty)\). We next recall the ISS and integral ISS (iISS) properties from Sonntag (1989) and Sontag (1998). Let \(|u|\) denote the essential supremum of \(u \in \mathcal{U}\) restricted to any interval \(I \subseteq \mathbb{R}_+\).

**Definition 4.** (a) We say that (9) is ISS provided there exist \(\gamma \in \mathcal{K}_\infty\) and \(\beta \in \mathcal{K}_L\) for which
\[
|\phi(t; t_0, x_0, u)| \leq \beta(|x_0|, t - t_0) + \gamma\left(|u|_{t_0, t + t_0}\right) \quad (10)
\]
holds when \(t \geq t_0 \geq 0, x_0 \in \mathbb{R}^n\), and \(u \in \mathcal{U}\). If in addition \(\beta\) has the form (7), then we say that (9) is ISES. (b) We say that (9) is iISS provided there exist \(\mu, \gamma \in \mathcal{K}_\infty\) and \(\beta \in \mathcal{K}_L\) such that
\[
\mu(|\phi(t; t_0, x_0, u)|) \leq \beta(|x_0|, t - t_0) + \int_{t_0}^{t_0 + t} \gamma(|u(s)|) \, ds
\]
holds when \(t \geq t_0 \geq 0, x_0 \in \mathbb{R}^n\), and \(u \in \mathcal{U}\).

A function \(V : \mathbb{R}^n \times \mathbb{R}_+ \to \mathbb{R}_+\) is called uniformly positive definite provided \(s \mapsto \inf \{V(x, t) : t \geq 0, |x| = s\}\) is positive definite in which case we write \(V \in \text{UPD}\). We call \(V \in \text{UPD}\) uniformly proper and positive definite provided there exist \(\delta_1, \delta_2 \in \mathcal{K}_\infty\) such that (L1) is satisfied in which case we write \(V \in \text{UPPPD}\). The following Lyapunov function notions agree with the usual ISS and iISS Lyapunov function definitions when (9) is autonomous, because functions \(\gamma \in \mathcal{K}_\infty\) are invertible. Note that \(v\) in (11) need not be of class \(\mathcal{K}_\infty\).

**Definition 5.** Let \(V \in C^1 \cap \text{UPPD}\). (a) We call \(V\) an ISS Lyapunov function for (9) provided there exist \(\gamma, \delta_3 \in \mathcal{K}_\infty\) such that for all \(t \in \mathbb{R}_+, \xi \in \mathbb{R}^n\), and \(u \in \mathbb{R}^m\), \(|u| \leq \gamma(\xi)|\) \(\Rightarrow V_t(\xi, t) + V_x(\xi, t) \mathcal{F}(\xi, t, u) \leq -\delta_3(\xi)|\). (b) We call \(V\) an iISS Lyapunov function for (9) provided there exist \(\Delta \in \mathcal{K}_\infty\) and a positive definite function \(v : \mathbb{R}_+ \to \mathbb{R}_+\) such that
\[
V_t(\xi, t) + V_x(\xi, t) \mathcal{F}(\xi, t, u) \leq - v(|\xi|) + \Delta(|u|) \quad (11)
\]
holds for all \(t \in \mathbb{R}_+, \xi \in \mathbb{R}^n\), and \(u \in \mathbb{R}^m\).

Since (9) has an ISS Lyapunov function when it is ISS (by the arguments of Angeli, Sonntag, & Wang, 2000 (Theorem 1)) shows that if (9) is ISS and autonomous, then it is also iISS, but not conversely, since e.g. \(\dot{x} = -\arctan(x) + u\) is ISS but not ISS. The next lemma follows from the arguments used in Angeli et al. (2000), Edwards, Lin, and Wang (2000), and Sonntag (1989).

**Lemma 6.** If (9) admits an ISS (resp., iISS) Lyapunov function, then it is ISS (resp., iISS).

### 3. Statements and discussions of main results

#### 3.1. Main theorem and Lyapunov function construction

We show that hypotheses similar to those of Peuteman and Aeyels (2002, Theorem 3) ensure that (1) is UGES. In fact, we show our conditions imply
\[
\dot{x} = f(x, t, x_0) + u, \quad x \in \mathbb{R}^n, \quad u \in \mathbb{R}^n \quad (12)
\]
is ISS when \(x > 0\) is sufficiently large; see Remark 10 for results on the more general systems (3). Our main assumption will be: there exist \(\delta \in \mathcal{K}_\infty\), a \(\delta\)-compatible dynamics (2), and \(N \in \mathcal{M}\) (cf. (5)) such that for all \(x \in \mathbb{R}^n\), all \(r \in \mathbb{R}\) and sufficiently large \(\eta > 0\),
\[
\left| \int_{t-1/\eta}^{t+1/\eta} \{f(x, l, \eta^2 l^2) - f(x, l)\} \, dl \right| \leq \delta(|x|/2)N(\eta) \quad (13)
\]
which is similar to Peuteman and Aeyels (2002, Property 2) in the special case where \(\delta(s) = 2s\). Two more advantages of our result are (a) it applies to cases where (2) is UGAS but not necessarily UGES (cf. Section 6.1) and (b) its proof leads to explicit Lyapunov functions for (12) (cf. Theorem 8). See also Theorem 9 for cases where \(\delta f/\partial x\) is not necessarily globally bounded. Recall the definition of compatibility (in Definition 2) and the requirement \(N \in \mathcal{M}\) in (5).

**Theorem 7.** Consider a system (1). Assume there exist \(\delta \in \mathcal{K}_\infty\), a \(\delta\)-compatible UGAS system (2), two constants \(\eta_0 > 0\) and \(K > 1\), and \(N \in \mathcal{M}\) such that (13) holds whenever \(\eta \geq \eta_0\), \(x \in \mathbb{R}^n\) and \(r \in \mathbb{R}\) and such that
\[
\frac{\partial f}{\partial x}(x, t) \leq K, \quad \frac{\partial f}{\partial x}(x, t, x_0) \leq K \quad (14)
\]
Then there is a constant \(\bar{\eta} > 0\) such that for all constants \(\alpha \geq \bar{\eta}\), (1) is UGAS and (12) is iISS. If in addition \(\delta \in \mathcal{K}_\infty\), then (12) is iISS for all constants \(\alpha \geq \bar{\eta}\). In the special case where (2) is UGES, (1) is UGES for all constants \(\alpha \geq \bar{\eta}\) and (12) is ISES for all constants \(\alpha \geq \bar{\eta}\).

By (4), the condition \(|f(x, t, \xi)| \leq \delta(|x|/2)\) in (14) is redundant when \(\delta\) has the form \(\delta(s) = \tilde{r}s\) for a constant \(\tilde{r} > 0\), since \(\tilde{r}\) can always be enlarged. Our proof of Theorem 7 in Section 4 will also show:

**Theorem 8.** Let the hypotheses of Theorem 7 hold for some \(\delta \in \mathcal{K}_\infty\), and \(V \in C^1\) be a Lyapunov function for (2) satisfying the requirements of Definition 2. Then there exists a constant \(\underline{\eta} > 0\) such that for all constants \(\alpha \geq \bar{\eta}\).
\[
V^{[2]}(\xi, t) := V\left(\xi - \sqrt{2}x, t \int_{s-2\sqrt{2}}^{t} \frac{f(x l, 2l)}{2} \, dl \right)
\]
is a Lyapunov function for (1) and an iISS Lyapunov function for (12). If also \(\delta \in \mathcal{K}_\infty\), then \(V^{[2]}\) is also an ISS Lyapunov function for (12) for all constants \(\alpha \geq \bar{\eta}\).

#### 3.2. Alternative result

The proof of Theorem 7 constructs strict Lyapunov functions for (1) in terms of strict Lyapunov functions for the limiting dynamics (2). It is natural to inquire whether one can instead construct strict Lyapunov functions for (1) by
strictifying non-strict Lyapunov functions for (1); see Malisoff and Mazenc (2005) where the strictification approach was applied to non-autonomous systems that are not rapidly time-varying. In this section, we extend this approach to cover (1). Our strictification result has the advantages in certain situations that (a) it does not require any knowledge of limiting dynamics, (b) it allows the derivative of the non-strict Lyapunov function to be zero or even positive at some points, and (c) it does not require (1) to be globally Lipschitz in the state. In the rest of the section, we focus on systems with no controls, but the extension to the control system (3) for appropriate g can be done by similar arguments. We assume:

(H) There exist \( V \in C^1 \cap \text{UPPD}, W \in \text{UPD}, \) a \( C^1 \) function \( \theta : \mathbb{R}^n \times \mathbb{R}_+ \to \mathbb{R}, \) a bounded continuous function \( p : \mathbb{R} \to \mathbb{R}, \) and constants \( c, T > 0 \) such that for all \( x \in \mathbb{R}^n, \) \( t \geq 0, \alpha > 0, \) and \( k \in \mathbb{Z}, \) we have:

\[
\begin{align*}
V_t + V_x f(x, t, \alpha t) &\leq -W(x(t)) + p(\alpha t)\theta(x(t), t), \\
f_k f(t) + p(r) \, dr &\equiv 0, \\
V(t) &\geq c|\theta|, W \geq c \max\{|\theta|, |\theta_t| + \theta, f(x, t, \alpha t)|\}.
\end{align*}
\]

Here and in the sequel, we omit the argument \((x, t)\) of \( V, W, \) \( \theta, \) and the partial gradients of \( V \) and \( \theta \) whenever this would not lead to confusion. In Section 5, we prove:

**Theorem 9.** If Assumption (H) holds, then there exists a constant \( \eta > 0 \) such that for all constants \( \eta \geq \eta \),

\[
U^{[\eta]}(x, t) = V(x, t) - \left( \int_{t-1}^t \left( \int_s^t p(z) \, dz \right) \, ds \right) \theta(x, t) \tag{15}
\]

is a Lyapunov function for (1). In particular, (1) is UGAS for all constants \( \eta \geq \eta \).

4. Proof of Theorems 7 and 8 and remarks

To make our arguments easy to follow, we first outline our method for proving these theorems. First, we give the proof of Theorem 7 for the special case where (2) is UGAS and \( \delta \in \mathcal{H}_\infty \) which includes the proof of Theorem 8 for the \( \delta \in \mathcal{H}_\infty \) case. Then we indicate the changes required if \( \delta \in \mathcal{H}_\infty \) is bounded. Finally, we specialize to the special case where \( \delta(x) = \tilde{r}s \) for some constant \( \tilde{r} > 0 \) which will prove the ISES assertion of Theorem 7.

We first assume that (2) is UGAS and \( \delta \in \mathcal{H}_\infty \), and we prove the ISS property for (12) for large constants \( \eta > 0 \). In what follows, we assume all inequalities and equalities hold globally, unless otherwise indicated. Let \( \eta_0 \) be as in the statement of the theorem, and fix \( \alpha = \eta_0^2 \) with \( \eta_0 \geq \eta_0, u \in \mathcal{U}, \) and a trajectory \( x(t) \) for (12) and \( u, \) with arbitrary initial condition. Set

\[
z(t) = x(t) + R_2(x(t), t), \tag{16}
\]

where

\[
R_2(x, t) = -\frac{\eta}{2} \int_{t-2/\eta}^t \int_s^t \{|f(x,l, \eta^2 l) - \tilde{f}(x, l)| \} \, dl \, ds.
\]

This is well defined since we are assuming our dynamics are forward complete. Set

\[
p(t, l) = f(x(t), l, \eta^2 l) - \tilde{f}(x, l, l).
\]

With \( p \) so defined, one easily checks (as was done e.g. in Malisoff & Mazenc, 2005) that for any \( \tau > 0 \) and \( t \in \mathbb{R}, \)

\[
\frac{d}{dt} \int_{t-\tau}^t \int_s^t p(t, l) \, dl \, ds
\]

\[
= \tau p(t, t) - \int_{t-\tau}^t p(t, l) \, dl + \int_{t-\tau}^t \int_s^t \frac{\partial p}{\partial l}(t, l) \, dl \, ds
\]

and

\[
\left| \int_{t-\tau}^t \int_s^t p(t, l) \, dl \, ds \right| \leq \frac{\tau^2}{2} \max\{|p(t, l)|, t-\tau \leq l \leq t\} \tag{17}
\]

Taking \( \tau = 2/\eta, \) (17) multiplied by \( -\eta/2, f(x(t), t, \eta^2 t) - p(t, t) = \tilde{f}(x(t), t), \) and (16) give

\[
\dot{z}(t) = \tilde{f}(x(t), t) + (\tilde{f}(x(t), t) - \tilde{f}(z(t), t)) + u(t)
\]

\[
+ \frac{\eta}{2} \int_{t-2/\eta}^t \int_s^t \{|f(x,l, \eta^2 l) - \tilde{f}(x, l, l)| \} \, dl \, ds
\]

\[
\times \left( f(x(t), t, \eta^2 t) + u(t) \right) + V_2(z(t), t) + V_2(z(t), t) \tag{19}
\]

Let \( V, \delta_1, \) and \( \delta_2 \) satisfy the requirements \( P_1-P_3 \) from our compatibility condition (in Definition 2) and (L1). By \( P_1 \) with \( \zeta = z(t) \) and (19), the derivative of \( V(z, t) \) along the time-varying map \( z(t) \) defined in (16) (which we denote simply by \( \dot{V} \) in the sequel) satisfies

\[
\dot{V} \leq -\tilde{\delta}^2(|z(t)|) + V_2(z(t), t)(\tilde{f}(x(t), t) - \tilde{f}(z(t), t))
\]

\[
+ \frac{\eta}{2} V_2(z(t), t) \int_{t-2/\eta}^t \int_s^t |p(t, l)| \, dl \, ds
\]

\[
- \frac{\eta}{2} V_2(z(t), t) \times \left[ \int_{t-2/\eta}^t \int_s^t \{ f(x,t,l) - \tilde{f}(x,t,l) \} \, dl \, ds \right]
\]

\[
\times \left( f(x(t), t, \eta^2 t) + u(t) \right) + V_2(z(t), t) \tag{20}
\]

We deduce from (13), (14), (16), and \( P_2 \) that

\[
\dot{V} \leq -\tilde{\delta}^2(|z(t)|) + K \tilde{\delta}(|z(t)|)|x(t) - z(t)|
\]

\[
+ \frac{\eta}{2} \delta(|z(t)|) \int_{t-2/\eta}^t \int_s^t |p(t, l)| \, dl \, ds + \delta(|z(t)|)|u(t)|
\]

\[
+ \frac{\eta}{2} \left( |f(x(t), t, \eta^2 t)| + |u(t)| \right) \delta(|z(t)|)
\]

\[
\times \int_{t-2/\eta}^t \int_s^t 2K \, dl \, ds \leq -\tilde{\delta}^2(|z(t)|) + K \tilde{\delta}(|z(t)|)|R_2(x(t), t)|
\]

\[
+ \frac{\eta}{2} \delta(|z(t)|)|N| \delta(|x(t)|/2) + \delta(|z(t)|)|u(t)|
\]

\[
+ \frac{\eta}{2} K \tilde{\delta}(|z(t)|)|\delta(|x(t)|/2) + |u(t)||.
Moreover, (14), the definition of $p$, and $P_2$ give
\[ |R_2(x(t),t)| \leq \frac{\eta}{2} \int_{t/2}^{t} \int_s^t \left| p(t, I) \right| \mathrm{d}I \mathrm{d}s \]
\[ \leq \frac{2}{\eta} \delta(|x(t)|/2). \tag{20} \]

Combining these inequalities and grouping terms give
\[
\dot{V} \leq -\bar{c} \delta^2(|z(t)|) + \delta(|z(t)|)|u(t)|
\]
\[ + \frac{2}{\eta} K \left( \frac{2}{\eta} N(\eta) \right) \delta(|x(t)|/2) + |u(t)|. \]

On the other hand, (16), (20), and $P_3$ give
\[ |z(t)| \geq |x(t)| - \frac{\bar{c}}{\eta} |x(t)| \geq \frac{1}{2} |x(t)| \tag{21} \]
when $\eta \geq \max(2\bar{c}, \eta_0)$. Since $\delta \in \mathcal{K}$, this gives
\[
\dot{V} \leq \left( -\bar{c} + \frac{2}{\eta} K + \frac{2}{\eta} N(\eta) \right) \delta^2(|z(t)|)
\]
\[ + \left( \frac{2}{\eta} K + \frac{2}{\eta} N(\eta) + 1 \right) \delta(|z(t)|)|u(t)|. \tag{22} \]

Setting $\chi(s) = (\bar{c}/4) \delta(s/2)$, it follows from (21)–(22) that
\[
|u| \leq \chi(|x|) \Rightarrow |u| \leq \chi(2|z(t)|) \Rightarrow \dot{V} \leq \left( -\frac{3\bar{c}}{4} + \frac{8}{\eta} K + \eta N(\eta) \right) \delta^2(|z(t)|). \tag{23} \]

Setting $V^{[z]}(x, t) := V(x + R_2(x, t), t)$, we see the derivative
\[
\dot{V} = V'_l(z, t) + V'_z(z, t) \dot{z} \in V(z, t) \text{ along (12) satisfies}
\]
\[ \dot{V} = V^{[z]}_l(x, t) + V^{[z]}_z(x, t) \left[ f(x, t, zt) + u(t) \right]. \tag{24} \]

We deduce from (5), (21), and (23) that when the constant $\eta$ (and so also $\eta$) is sufficiently large,
\[ |u| \leq \chi(|x|) \Rightarrow V^{[z]}_l(x, t) + V^{[z]}_z(x, t) \left[ f(x, t, zt) + u(t) \right] \leq -\frac{3\bar{c}}{4} \delta^2(|x|/2) \]
and $\delta_1(|x|/2) \leq V^{[z]}(x, t) \leq \delta_2(|x| + 2\delta(|x|/2)/\eta)$ by (20). It follows that $V^{[z]}$ is an ISS Lyapunov function for (12), so (12) is ISS for large $x$, by Lemma 6, as claimed. The UGAS conclusion is the special case where $u \equiv 0$. To prove the iISS assertion, we instead follow the preceding argument up through (22) (which is valid since that part did use the unboundedness of $\delta$) and then substitute $\delta(|z(t)|)|u(t)| \leq \bar{c} \delta^2(|z(t)|)/2 + |u(t)|^2/(2\bar{c})$ into (22) and bound the resulting coefficient of $|u(t)|$ to show $V^{[z]}$ is an iISS Lyapunov function for (12) for sufficiently large $x$ (by again using (20) and (21) and taking $\nu(s) = \delta^2(s/2 \bar{c}/4$ and $\Delta(s) = \bar{c} s^2$ for a suitable $\bar{c} > 0$), which implies that (12) is iISS for large $x$, by Lemma 6.

We turn next to the special case where (2) is UGES. Let $V$ satisfy the requirements of Lemma 1 above for (2), and let $x(t)$ be any trajectory for (12) for any control $u \in W$ starting at $x(t_0) = x_0$. Define $z(t)$ by (16). Arguing as before except with this new choice of $V$ shows $|R_2(x(t), t)| \leq 2K|x(t)|/\eta$ (by taking $\delta(s) = KS$ in (20)) and that (24) satisfies (by $P_3$ and (13))
\[
\dot{V} \leq -|z(t)|^2 + c_3|z(t)||u(t)|
\]
\[ + c_3|z(t)| \left( \frac{2}{\eta} K^2 + \frac{2}{\eta} N(\eta) \right) \left[ |z(t)| + |u(t)| \right]
\]
\[ \leq \left( -1 + \frac{8}{\eta} c_3 K^2 + \frac{8}{\eta} c_3 N(\eta) \right) |z(t)|^2
\]
\[ + c_3|z(t)| \left( \frac{2}{\eta} K^2 + \frac{8}{\eta} N(\eta) + 1 \right) |u(t)|, \]

since $|x(t)| \leq 2|z(t)|$ for large $t$ as before. If we now define $\tilde{\gamma} \in \mathcal{K}$ by $\tilde{\gamma}(x) = s/[8(1 + c_3)]$, then we deduce as in the UGAS case that if $\eta$ is large enough, and if $|u| \leq \tilde{\gamma}(|x(t)|)$ for all $t$, then we also have $|u| \leq \tilde{\gamma}(2|z(t)|)$ for all $t$ and $V \leq -|z(t)|^2/2 \leq -V(z(t), t)/(2c_2)$. This gives $V(z(t), t) \leq V(z(t_0), t_0) e^{-(t-t_0)/4c_2}$, so
\[
\frac{c_1}{4} |x(t)|^2 \leq c_1 |z(t)|^2 \leq V(z(t), t) \leq c_2 |z(t_0)|^2 e^{-(t-t_0)/2c_2},
\]
so our estimate on $|R_2(x(t), t)|$ and the form of $z(t)$ give
\[ |x(t)| \leq \sqrt{\frac{4c_2}{c_1} \left( 1 + \frac{2K}{\eta} \right) |x(t_0)| e^{-(t-t_0)/4c_2}}. \tag{25} \]

We conclude as before that if (2) is UGES, then, when the constant $\eta > 0$ is large enough, (1) is also UGES and (e.g., by the proof of Sonntag & Wang, 1995, Lemma 2.14) (12) is iES, which proves our theorem.

**Remark 10.** The method we used in the proof of Theorem 7 can be used to prove the ISS property for (3) under appropriate growth assumptions on the matrix-valued function $g : \mathbb{R}^n \times \mathbb{R} \rightarrow \mathbb{R}^{n \times m}$. Clearly, some growth condition on $g$ is needed and linear growth of $g$ is not enough, since $\dot{x} = -x + xu$ is not ISS.

One way to extend our theorem to (3) is to add the hypotheses that $g$ is $C^1$ and that there is a constant $c_0 > 1$ such that for all $t \in \mathbb{R}, x \in \mathbb{R}^n$, and $x > 0$, $||g(x, t, zt)|| \leq c_0 + (\delta(|x|/2))^{1/2}$, where $|| \cdot ||$ is the 2-norm on $\mathbb{R}^{n \times m}$ and $\delta \in \mathcal{K}$ satisfies $P_1–P_3$ for some Lyapunov function $V$ for (2). Applying the first part of the proof of Theorem 7 except with the new $\mathcal{K}$ function
\[
\chi(s) = \frac{\bar{c} \delta(s/2)}{4(c_0 + \delta(s/2))}, \tag{26} \]
we then conclude as before that (3) is ISS for sufficiently large $x > 0$. If instead $\delta \in \mathcal{K}$ is bounded, then (3) is iISS when $x$ is sufficiently large, by our earlier argument.

**Remark 11.** The decay requirement (5) on $N \in \mathcal{M}$ from Theorem 7 can be relaxed, as follows. We assume the flow map $\phi$ of (2) satisfies the UGES conditions (6)–(7) for some $D > 1$ and $\lambda \in (0, K)$, where $K$ satisfies (14), and we let $V$ be as in Lemma 1. We can choose the constant $c_3$ in (8) to be
\[ c_3 = \frac{4D(\Theta - 1)}{(K - \lambda)} \text{ where } \Theta = (\sqrt{2}D)^{K/\lambda-1}, \tag{27} \]
by the proof of Lemma 1. It follows from our argument above that Theorem 7 remains true for cases where (2) is UGES if (5) is relaxed to

\[ \exists \eta^* > 0 \text{ s.t. } \sup_{\eta > \eta^*} \eta N(\eta) < \frac{K - \lambda}{11D(\Theta - 1)c}. \]  

(28)

A similar relaxation can be made in the more general UGAS setting covered by Theorem 7.

5. Proof of Theorem 9

We first set \( \dot{U}^{[2]} = U^{[2]}(x, t) + U^{[3]}_s(x, t) f(x, t, x) \) for all \( x \in \mathbb{R}^d, \ t \geq 0, \) and \( \varepsilon > 0. \) Using Assumptions (H1) and (H3) and (17) with \( p(t, l) \) independent of \( t \) gives

\[ \dot{U}^{[2]} \leq -W(x, t) + p(x) \Theta(x, t) - p(x) \Theta(x, t) \]

\[ + \left( \int_{t}^{T} p(\varepsilon) d\varepsilon \right) \Theta(x, t) \]

\[ - \left( \int_{t}^{T} \left( \int_{s}^{t} p(\varepsilon) d\varepsilon \right) \right) \left( \frac{\partial \Theta}{\partial x} f + \frac{\partial \Theta}{\partial t} \right) \]

\[ \leq -W(x, t) + \int_{t}^{T} p(\varepsilon) d\varepsilon \frac{1}{c} W(x, t) \]

\[ + \int_{t}^{T} \left( \int_{s}^{t} p(\varepsilon) d\varepsilon \right) ds \frac{1}{c} W(x, t) \]

(29)

along trajectories of (1), where we omit the argument \( (x, t, x) \) of \( f. \) For any \( x > 0, t \geq 0, \) and \( s \in [x - x, x] \), Assumption (H2) gives

\[ \int_{s}^{T} p(\varepsilon) d\varepsilon = \int_{s}^{T} p(l) d\varepsilon + \int_{l}^{T} p(l) d\varepsilon, \]

(30)

where \( \bar{\tau}(u):= \min\{kT: k \in \mathbb{Z}, kT \geq u\} \) and \( \overline{\tau}(u):= \max\{kT: k \in \mathbb{Z}, kT \leq u\}. \) The proof of (30) uses the facts that both endpoints of the interval \( \min\{\bar{\tau}(s), \overline{\tau}(x)\}, \max\{\bar{\tau}(s), \overline{\tau}(x)\}\) are integer multiples of \( T \) and that, according to Assumption (H2) the integral of \( p \) over any interval whose endpoints are integer multiples of \( T \) is equal to zero. Choosing \( p_{\text{max}} \) to be any global bound on \( |p(l)| \) over all \( l \in \mathbb{R}, \) (30) gives

\[ \int_{s}^{T} p(l) d\varepsilon \leq 2T p_{\text{max}} \quad \forall s \in [x - x, x] \]

for all \( t \geq 0 \) and \( x > 0. \) Hence, for all \( t \geq 0, \)

\[ \int_{t}^{T} \left( \int_{s}^{t} p(\varepsilon) d\varepsilon \right) ds = \frac{1}{2} \int_{s}^{T} \left( \int_{s}^{T} p(l) d\varepsilon \right) ds \]

\[ \leq \frac{1}{2} \sup_{x \in [x - x, x]} \int_{s}^{T} p(l) d\varepsilon \]

\[ \leq 2T p_{\text{max}}/x. \]

(32)

Using these estimates, (29) gives \( \dot{U}^{[2]} \leq -W(x, t)/2 \) for all \( x \in \mathbb{R}^d \) and \( t \geq 0, \) as long as \( x > 8T p_{\text{max}}/c. \) Since \( W \in \text{UPD}, \) this gives the Lyapunov decay estimate. By Assumption (H3) and (32), \( U^{[2]} \in \text{UPPD} \) for large enough constants \( x > 0. \) This proves the theorem.

6. Illustrations of Theorem 7

We next illustrate how Theorem 7 extends the results of Khalil (2002) and Peuteman and Aeyels (2002). In Peuteman and Aeyels (2002), the limiting dynamics (2) are assumed to be uniformly locally exponentially stable. In our first example, (2) is UGAS but not necessarily UGES. We next consider a class of systems (1) from Peuteman and Aeyels (2002) from identification where the limiting dynamics (2) is linear and exponentially stable. For these systems, our work complements Peuteman and Aeyels (2002) by providing formulas for Lyapunov functions for (1) that are expressed in terms of the quadratic Lyapunov functions for the limiting dynamics and that have the additional desirable property that they are also ISS Lyapunov functions for (3) for suitable functions \( g. \) Finally, we apply our results to a friction model for a mass–spring dynamics. In all three examples, the limiting dynamics has a simple Lyapunov function structure so our results give explicit Lyapunov functions for the original rapidly time-varying dynamics.

6.1. Application to a UGAS dynamics that is not UGES

Consider the following variant of the scalar example on Peuteman and Aeyels (2002, p. 53):

\[ \dot{x} = f(x, t, x) \]

\[ = -\sigma_1(x) [2 + \sin(t + \cos(\sigma_2(x))] \]

\[ \times [1 + 10 \sin(x)], \]

(33)

where \( \sigma_1, \sigma_2 : \mathbb{R} \rightarrow \mathbb{R} \) are \( C^1 \) functions such that \( \sigma_1 \) is odd, \( \sup\{\sigma_1(x) + |\sigma_2(x)| : x \in \mathbb{R}\} < \infty, \sigma_1 \in \mathcal{R}^+ \) on \( [0, \infty), \)

and \( \sigma_2''(s) < 0 \) for all \( s > 0. \) One easily verifies the hypotheses of Theorem 7 using

\[ \tilde{f}(x, t) := -\sigma_1(x) [2 + \sin(t + \cos(\sigma_2(x))] \]

\[ V(x, t) := \tilde{V}(x) := \int_{0}^{x} \frac{1}{2} \sigma_1(s) ds, \]

\[ \delta(s) := 33\sigma_1(2s) \quad \text{and} \quad N(\eta) := 60/\eta^2 \]

for large \( \eta. \)

This allows e.g. \( \sigma_1(s) = \sigma_2(s) = \arctan(s) \) in which case (2) is UGAS but not UGES because \( |\dot{x}(t)| \leq 2\pi \) along all of its trajectories \( x(t). \) Condition \( P_1 \) follows because \( \sigma_1(2s) < 2\sigma_1(s) \)

for all \( s > 0, \) which holds because \( \sigma_2''(s) < 0 \) for all \( s > 0. \) Theorem 8 then gives the following iISS Lyapunov function for (12) for large \( x > 0:

\[ \tilde{V}\left( \xi + 5\sqrt{2}\sigma_1(\xi) \int_{1}^{t} \int_{s}^{T} \int_{s}^{T} \mu(\xi, l) \sin(xl) d\varepsilon d\varepsilon d\varepsilon \right), \]

(34)

where \( \mu(\xi, l) := 2 + \sin(l + \cos(\sigma_2(\xi))). \) In particular, this is a Lyapunov function for \( \dot{x} = f(x, t, x), \) and it is also an ISS Lyapunov function for (12) if \( \delta \in \mathcal{R}^+ \) (e.g. if \( \sigma_1(s) = \ln(1 + |s|) \) for \( |s| \geq 1 \) and \( \sigma_2(s) = \arctan(s) \)). Our conditions on the \( \sigma_i's \) cannot be omitted even if the limiting
dynamics (2) is UGES; see (Peuteman & Aeyels, 2002, Section 8.2). For example, if \( \sigma_1(x) = x \) and \( \sigma_2(x) = x^2 \), then (2) is UGES, but (33) is only shown to be locally exponentially stable for large \( x > 0 \); see Peuteman and Aeyels (2002). This does not contradict our theorem because in that case (14) would be violated.

6.2. A system arising in identification

Consider the following variant of the example in Peuteman and Aeyels (2002, Section 8.1):

\[
\dot{x} = f(x)m(t)m^T(t)x + g(x, t, x_t)u,
\]

with state \( x \in \mathbb{R}^n \) and inputs \( u \in \mathbb{R}^m \), where we assume

(i) \( f : \mathbb{R} \to \mathbb{R} \) is bounded and continuous and admits a \( o(s) \) function \( M \) and a constant \( f^* < 0 \) for which

\[
\begin{align*}
(1) & \quad f^* = \lim_{T \to +\infty} \frac{1}{2T} \int_T^T f(s) \, ds, \\
(2) & \quad \int_T^T |f(s) - f^*| \, ds \leq M(t_2 - t_1) \text{ if } t_2 \geq t_1.
\end{align*}
\]

(ii) \( m : \mathbb{R} \to \mathbb{R}^m \) is continuous and satisfies \( |m(t)| = 1 \) for all \( t \in \mathbb{R} \), and there exist constants \( \alpha, \beta, \gamma > 0 \) such that for each constant \( K > 1 \) such that for each constant \( K > 1 \) such that

\[
\begin{align*}
(1) & \quad \alpha I \leq f^*(t)m^T(t)\alpha \leq \beta I, \\
(2) & \quad |g(x, t, x_t)| \leq \gamma (1 + \sqrt{|x|}).
\end{align*}
\]

(iii) \( g : \mathbb{R}^n \times \mathbb{R} \times \mathbb{R}_* \to \mathbb{R}^n \) is continuous and is \( C^1 \) in \( x \), and there exists a constant \( K > 1 \) such that

\[
|g_{ij}(x, t, x_t)| \leq K \forall x \in \mathbb{R}^n, \quad t \geq 0, \quad \alpha > 0, \quad \text{and each component } g_{ij} \text{ of } g.
\]

Here \( I \) denotes the \( n \times n \) identity matrix. Notice that we allow \( f \) to take both positive and negative values. The special case of (35) where \( g \equiv 0 \) is studied in Peuteman and Aeyels (2002) where it is shown that the corresponding rapidly varying dynamics \( \dot{x} = f(x)m(t)m^T(t)x \) satisfies the hypotheses of Theorem 7 with the UGES dynamics

\[
\dot{x} = \tilde{f}(x, t) := f^*m(t)m^T(t)x
\]

and with the form of the function \( \tilde{f}(x) = \tilde{f}_s \) for a constant \( \tilde{f} > 0 \). The particular case of (35) in which \( \dot{x} = -m(t)m^T(t)x \) has been extensively studied in systems identification; see Peuteman and Aeyels (2002). However, these earlier results do not provide explicit ISS Lyapunov functions for (35). On the other hand, the following lemma provides an explicit Lyapunov function for (36):

\textbf{Lemma 12.} Let assumptions (i)–(iii) hold. If we choose

\[
P(t) = \kappa I + \int_{t_0}^t \int_{t_0}^s m(l)m^T(l) \, dl \, ds,
\]

where \( \kappa = \tilde{\epsilon}^2(2f^*)^2 + (1/4\alpha')^2 \tilde{f}^* |f^*| \) then \( V(x, t) = x^TP(t)x \) is a Lyapunov function for (36) for which \( 2V/\alpha' \) satisfies the requirements of Lemma 1.

To prove Lemma 12, we apply (17)–(18) with \( \tau = \tilde{c} \) and \( p(t, l) = m(l)m^T(l) \) and group terms to check that the derivative of \( V \) along trajectories of (36) satisfies

\[
\dot{V} = (2f^*\kappa + \tilde{c})x^TM(t)m^T(t)x
\]

\[
+ 2f^*x^TM(t)m^T(t) \int_{l_0}^t m(l)m^T(l) \, dl \, ds \left| m(t)m^T(t)x \right|
\]

\[
- x^T \left[ \int_{l_0}^t m(l)m^T(l) \, dl \right] x,
\]

\[
\dot{V} \leq (2f^*\kappa + \tilde{c})x^T(m(t)x^2 - \alpha'x^2)
\]

\[
+ \frac{2}{\alpha'} f^* |x| \left[ \int_{l_0}^t m(l)^2 \, dl \, ds \right] |m(t)||m^T(t)x|
\]

\[
\leq (2f^*\kappa + \tilde{c})|m(t)|x^2 + \frac{\tilde{c}^2}{\alpha'} |f^*| |x||m^T(t)x| - \alpha'x^2
\]

everywhere, by (ii) (1). By the triangle inequality,

\[
\tilde{c}^2 |f^*| |x||m^T(t)x|^2 \leq \frac{1}{2} \tilde{c} |x^2| + \frac{1}{2\tilde{c}^2} \tilde{c}^2 |f^*| |m^T(t)x|^2,
\]

so \( \dot{V} \leq (2f^*\kappa + \tilde{c} + (1/2\tilde{c}^2)\tilde{c}^2) |m^T(t)x|^2 - \frac{1}{2} \alpha'x^2 \) holds everywhere. Recalling that \( |m(t)| = 1 \) everywhere and that \( P \) is everywhere positive definite, the fact that \( 2V/\alpha' \) satisfies the requirements of Lemma 1 follows immediately from our choice of \( \kappa \). Remark 10 now gives:

\textbf{Corollary 13.} Let (35) satisfy conditions (i)–(iii) above and let \( V \) be as in Lemma 12. Then there exists a constant \( a_0 > 0 \) such that for each constant \( \alpha > a_0 \),

\[
V^{[a_2]}(x, t) := V \left( \left[ I - \frac{\sqrt{2}}{2\alpha'} \int_{l_0}^t \int_{t_0}^s D(l) \, dl \, ds \right] x, t \right)
\]

where \( D(l) = (f(xl) - f^*)m(l)m^T(l) \) is an ISS Lyapunov function for (35).

6.3. Friction example

The following one degree-of-freedom mass–spring system from de Queiroz, Dawson, Nagarkatti, and Zhang (2000) arises in the control of mechanical systems in the presence of friction:

\[
\dot{x}_1 = x_2, \\
\dot{x}_2 = -\sigma_1(x_2)x_2 - k(t)x_1 + u - \sigma_2(x_2) + \sigma_3(x_2)e^{-\beta_1(x_2)} \text{ sat}(x_2),
\]

where \( x_1 \) and \( x_2 \) are the mass position and velocity, respectively; \( \sigma_i, i = 1, 2, 3 \), denote positive time-varying viscous, Coulomb, and static friction-related coefficients, respectively; \( \beta_1(t) \) is a positive constant corresponding to the Stribeck effect; \( \mu(\cdot) \) is a positive definite function also related to the Stribeck effect; \( k \) denotes a positive time-varying spring stiffness-related coefficient; \( \text{sat}(\cdot) \) denotes any continuous function having these properties:

(a) \( \text{sat}(0) = 0 \), \( \text{sat}(\xi) \geq 0 \) \( \forall \xi \in \mathbb{R} \),

(b) \( \lim_{\xi \to -\infty} \text{sat}(\xi) = +1 \), \( \lim_{\xi \to +\infty} \text{sat}(\xi) = -1 \).

We model the saturation as the differentiable function

\[
\text{sat}(x_2) = \tanh(\beta_2x_2),
\]
where \( \beta_2 \) is a large positive constant. Note for later use that if \( |s(x_2)| \leq |\beta_2| |x_2| \) for all \( x_2 \in \mathbb{R} \). We assume the friction coefficients vary in time faster than the spring stiffness coefficient so we restrict to cases where \( \alpha > 1 \).

Our precise mathematical assumptions on (38) are: \( k \) and the \( \sigma_i \)'s are bounded \( C^1 \) functions; \( \mu \) has a globally bounded derivative; and there exist constants \( \tilde{\sigma}_i \), with \( \tilde{\sigma}_1 > 0 \) and \( \tilde{\sigma}_i \geq 0 \) for \( i = 2, 3 \), and an \( o(\epsilon) \) function \( \tilde{f}(s) \mapsto M(s) \) such that

\[
\left| \int_{t_1}^{t_2} (\sigma_i(t) - \tilde{\sigma}_i) \, dt \right| \leq M(t_2 - t_1), \quad i = 1, 2, 3, \tag{41}
\]

for all \( t_1, t_2 \in \mathbb{R} \) satisfying \( t_2 > t_1 \). Although the \( \sigma_i \)'s are positive for physical reasons, we will not require their positivity in the sequel. We show (38) satisfies the requirements of the version of Theorem 7 from Remark 10 (with \( \delta(s) = \tilde{f}s \) for a constant \( \tilde{f} \) when (2)) is

\[
\begin{align*}
\dot{x}_1 &= x_2, \\
\dot{x}_2 &= -\tilde{\sigma}_1 x_2 - \left( \tilde{\sigma}_2 + \tilde{\sigma}_3 e^{-\tilde{\beta}_1 \mu(x_2)} \right) \text{sat}(x_2) - k(t)x_1, \tag{42}
\end{align*}
\]

assuming this additional condition whose physical interpretation is that the spring stiffness is non-increasing:

\[
\exists k_0, \tilde{k} > 0 \text{ s.t. } k_0 \leq k(t) \leq \tilde{k} \quad \text{and} \quad \tilde{k}'(t) \leq 0 \quad \forall t \geq 0.
\]

To this end, set \( S : = \tilde{\sigma}_1 + (\tilde{\sigma}_2 + \tilde{\sigma}_3) \beta_2 \) and

\[
V(x, t) = A(k(t)x_1^2 + x_2^2) + x_1 x_2, \tag{43}
\]

where \( A := 1 + 1/k_0 + [1 + S^2/k_0]/\tilde{\sigma}_1 \). Since \( A \tilde{k} \geq 1, \frac{1}{2}(x_1^2 + x_2^2) \leq V(x, t) \leq A^2 \tilde{k}(||x_1|| + ||x_2||)^2 \) for all \( x \in \mathbb{R}^2 \) and \( t \geq 0 \). Also, since \( k' \leq 0 \) everywhere, the derivative \( \dot{V} = V_i(x, t) + V_t(x, t) \tilde{f}(x, t) + f(x, t) \) along trajectories of (42) satisfies

\[
\dot{V} \leq V_i(x, t) \tilde{f}(x, t) = [2Ak(t)x_1 x_2 + |x_2|^2] x_2 - [2Ax_2 + x_1] x_1 + \{\tilde{\sigma}_1 x_2 + (\tilde{\sigma}_2 + \tilde{\sigma}_3 e^{-\tilde{\beta}_1 \mu(x_2)}) \text{sat}(x_2) + k(t)x_1 \},
\]

and, therefore, by grouping terms, we have

\[
\begin{align*}
\dot{V} &\leq -k_0 x_1^2 - (2A \tilde{\sigma}_1 - 1) x_2^2 + S|x_1 x_2| \quad (\text{by (39)(b)}) \\
&\leq -b|x|^2 - \left[ \frac{k_0}{2} x_1^2 + (A \tilde{\sigma}_1 - 1/2) x_2^2 - S|x_1 x_2| \right] \\
&= -b|x|^2 - \frac{k_0}{2} \left( |x_1| - \frac{S}{k_0} |x_2| \right)^2 + \left( S^2 + \frac{1}{2} - A \tilde{\sigma}_1 \right) x_2^2 \\
&\leq -b|x|^2 \ \text{ where } b := \min\{k_0/2, A \tilde{\sigma}_1 - 1/2\}.
\end{align*}
\]

The preceding inequalities imply that \( V/b \) is a Lyapunov function for (42) satisfying the requirements of Lemma 1. The integral bound requirement (13) from our theorem follows from (41) and the sublinear growth of tanh, since the integral bound can be verified term by term. The remaining bounds from (14) follow because \( \mu \) and sat have globally bounded derivatives. We conclude that for sufficiently large constants \( \alpha > 0 \), (38) admits the ISS Lyapunov function

\[
V(s) = V(\xi_1, \xi_2) = V\left( \xi_1, \xi_2 + \frac{\sqrt{\alpha}}{2} \int_{t_1}^{t_2} \int_{t_1 - \frac{1}{2} \sqrt{\alpha}}^{t_2} \int_{t_{i-1}}^{t_i} \Gamma_2(l, \xi) \, dl \, ds \right),
\]

where \( V \) is the Lyapunov function (43) for (42) and

\[
\begin{align*}
\Gamma_2(l, \xi) &:= \{\sigma_1(l) - \tilde{\sigma}_1\} \xi_2 + \mu_2(l, \xi) \tanh(\beta_2 \xi_2), \tag{44} \\
\mu_2(l, \xi) &:= \sigma_2(l) - \tilde{\sigma}_2 + (\sigma_3(l) - \tilde{\sigma}_3) e^{-\tilde{\beta}_1 \mu(x_2)}, \tag{45}
\end{align*}
\]

so (38) is ISS for large enough \( \alpha > 0 \), by Remark 10.

**Remark 14.** The preceding construction simplifies considerably if \( \sigma_2 \) and \( \sigma_3 \) in (38) are positive constants. In that case, the limiting dynamics (2) can be taken to be

\[
\dot{x}_1 = x_2, \quad \dot{x}_2 = -\tilde{\sigma}_1 x_2 - \left\{ \tilde{\sigma}_2 + \tilde{\sigma}_3 e^{-\tilde{\beta}_1 \mu(x_2)} \right\} \text{sat}(x_2) - k(t)x_1,
\]

and the ISS Lyapunov function for (38) becomes

\[
V(\xi_1, \xi_2) = \left( 1 + \frac{1}{2\sqrt{\alpha}} \right) \left( \int_{t_1 - \frac{1}{2} \sqrt{\alpha}}^{t_2} \int_{t_{i-1}}^{t_i} |\sigma_1(l) - \tilde{\sigma}_1| \, dl \, ds \right)^\alpha,
\]

with \( V \) defined by (43), since the \( \mu_2(l, \xi) \tanh(\beta_2 \xi_2) \) term in the difference \( f - \tilde{f} \) is no longer present.

## 7. Illustrations of Theorem 9

Simple calculations show that Theorem 9 applies to (33) and (35) without controls (with the same choices of \( V \) that we used in our earlier discussions of those systems), assuming in the latter case that requirements (i)-(iii) hold and for instance \( f \) is a suitable periodic function and \( \dot{m}(t) \) is bounded. We next show how Theorem 9 also applies to cases that are not tractable by Theorem 7.

### 7.1. Dynamics that are not globally Lipschitz

Simple calculations that we omit because of space constraints show that the one-dimensional dynamics

\[
\dot{x} = -x^3 + 10 \cos(ax) \frac{x^3}{1 + x^4} \tag{46}
\]

satisfy (H) using \( V(x, t) \equiv x^4/4, W(x, t) \equiv x^6, \Theta(x, t) \equiv x^6/(1 + x^2), p(t) = 10 \cos(t), T = 2\pi \), and small enough \( c > 0 \), so (46) has the global Lyapunov function

\[
U_0(x, t) = \frac{x^4}{4} - \left( \int_{t-1}^{t} \int_{t_{i-1}}^{t_i} 10 \cos(\sigma) \, dl \, ds \right) \frac{x^6}{1 + x^4},
\]

when \( \alpha > 0 \) is large enough. However, (46) is not covered by Theorem 7 since it is not globally Lipschitz in \( x \).

### 7.2. Dynamics with unknown functional parameters

Consider the non-autonomous scalar system

\[
\dot{x} = p(ax) \frac{x^2}{1 + x^2} + u, \tag{47}
\]

where \( p \) is an unknown, fast time-varying parameter satisfying \( |p(t)| \leq a_m \) for all \( t \) and some constant \( a_m > 0 \) and admitting a constant \( T > 0 \) such that Assumption (H2) holds for all \( k \in \mathbb{Z} \).
We assume the control $u$ is amplitude limited in the sense that $|u| \leq u_m$ for some constant $u_m > 0$. We show that the saturated state feedback

$$u = -u_m \text{arctan}(x)$$

renders (47) UGAS. (A similar argument shows that $u = -u_m \text{arctan}(Rx)$ stabilizes (47) for any constant $R > 1$.) For simplicity, let $u_m = 10$ and $u_m = 2$. The derivative of $V(x) = x^2/2$ along (47) in closed loop with (48) is

$$\dot{V} = -2x \text{arctan}(x) + p(x) \frac{x^3}{1 + x^2}.$$  

Simple calculations allow us to verify the hypotheses of Theorem 9 for the closed loop system using $W(x, t) \equiv 2x \text{arctan}(x)$, $\Theta(x, t) \equiv x^2/(1 + x^2)$, and small enough $c > 0$, so we know (48) indeed uniformly globally asymptotically stabilizes (47) with control Lyapunov function

$$U^3(x, t) = \frac{1}{2} x^2 - \left(\int_{t-1}^{t} \int_{s}^{t} p(z) \, dz \, ds\right) \frac{x^3}{1 + x^2}$$

when $x > 0$ is sufficiently large.

8. Conclusions

Hypotheses similar to those of Peuteman and Aeyels (2002, Theorem 3) are sufficient for uniform global exponential stability of rapidly time-varying nonlinear systems. We provided complementary results to Peuteman and Aeyels (2002) by establishing uniform global asymptotic stability of fast time-varying dynamics without requiring local exponential stability of the limiting dynamics, and by constructing global Lyapunov functions for fast time-varying systems. Our Lyapunov constructions are new even in the special case of exponentially stable dynamics, and are ISS Lyapunov functions when the dynamics are control affine, under appropriate conditions. Our results apply to dynamics that are not necessarily uniformly Lipschitz in the state. We illustrated our methods using a friction example.

References


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