Solution of a first-order differential equation with decaying gain

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Abstract

This note aims at complementing the formal analysis provided in papers [1] and [2] in relation to terminal convergence of a first-order differential equation with decaying *gain*. Considerations included in this note leads to the correction of an improper corollary formulated in [2] with respect to equation¹ {31}.

1 General considerations

Let us consider the first-order differential equation of the form

$$\dot{x}(t) = -cg(t)\sin x(t),\tag{1}$$

where c > 0 is a positive constant, t is time variable, and g(t) is a bounded nonnegative function such that $g(t) \to 0$ as $t \to 0$. The term c g(t) will be called the *gain*, which in our case terminally tends to zero (decays). Solution of (1) for $x \in [-\pi, \pi]$ can be written as

$$x(t) = 2 \arctan \left[X_0 \cdot \exp(-cI(0,t)) \right], \quad t \ge 0,$$
(2)

where $X_0 = \tan \frac{x(0)}{2}$, and

$$I(0,t) \triangleq \int_0^t g(\xi) d\xi.$$
(3)

We are interested in the terminal behavior of solution (2) as $t \to \infty$. It directly depends on integral (3) evaluated in infinity, namely $I(0,\infty)$. The terminal convergence of x(t) to zero (for $t \to \infty$) requires $I(0,\infty) = \infty$, which could be obtained for instance if g(t) = g =const. But it is not the case here, since we assume $g(t) \to 0$. The fact that $g(t \to \infty) \to 0$ does not necessarily preclude convergence of x(t) to zero. It depends of the rate of convergence of function g(t). Thus, to make an appropriate conclusion about terminal behavior of x(t) one has to investigate integrability of function g(t).

2 Application of the above result to papers [2] and [1]

In paper [2], equation {31} is in the form of (1) by taking $x := e_{\theta}$, $c := -\operatorname{sgn}(e_{x0})/L_1$, and $g(t) := \|\boldsymbol{h}^*(t)\|$. To check if the error $e_{\theta}(t)$ terminally converges to zero we must investigate integrability of $\|\boldsymbol{h}^*(t)\|$ (according to the result (2)-(3)). Recalling the results presented in [2] we know that $\boldsymbol{h}^* = \boldsymbol{h}^*(t) = k_p \boldsymbol{e}^*(t) - \eta \sigma \|\boldsymbol{e}^*(t)\| \boldsymbol{g}_2^*(\beta_t)$, thus (note: $\|\boldsymbol{g}_2^*(\beta_t)\| \equiv 1$ and $\sigma \in \{-1, +1\}$)

$$\|\boldsymbol{h}^{*}(t)\| \le (k_{p} + \eta) \|\boldsymbol{e}^{*}(t)\| = b \|\boldsymbol{e}^{*}(t)\|, \qquad \eta \in (0, k_{p}).$$
(4)

Since $b = (k_p + \eta) > 0$ is a constant, integrability of $\| \mathbf{h}^*(t) \|$ is equivalent to integrability of $\| \mathbf{e}^*(t) \|$. According to the results presented in [3] (cf. page 53), for the set-point control task with the VFO controller one can write

$$I(0,\infty) = \int_0^\infty \| \boldsymbol{h}^*(t) \| dt$$

$$\leq b \int_0^\infty \| \boldsymbol{e}^*(t) \| dt = b \int_0^{\tau_\gamma} \| \boldsymbol{e}^*(t) \| dt + b \int_{\tau_\gamma}^\infty \| \boldsymbol{e}^*(t) \| dt \leq E_\gamma + b \int_{\tau_\gamma}^\infty \| \boldsymbol{e}^*(\tau_\gamma) \| \exp(-\zeta_\gamma (t-\tau_\gamma)) dt, \quad (5)$$

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¹References to particular equations taken from papers [1-3] are indicated by numbers in $\{\cdot\}$ brackets.

where $0 \le E_{\gamma} < \infty, \tau_{\gamma} \ge 0, \zeta_{\gamma} > 0$, and $\| e^*(\tau_{\gamma}) \| < \infty$. As a consequence, integral (5) is bounded, since

$$I(0,\infty) \le E_{\gamma} + b \| \boldsymbol{e}^*(\tau_{\gamma}) \| / \zeta_{\gamma}.$$
(6)

Hence, one concludes that $I(0,\infty) < \infty$, and error $e_{\theta}(t)$ terminally **does not converge to zero** – in contrast to the incorrect statement about *local asymptotic stability of equilibrium* $e_{\theta 1E} = 0$ formulated in [2] on page 270 under equation {31}. Terminal value of e_{θ} depends on the value of integral (3) at infinity (for $t \to \infty$).

Similar arguments apply to the analysis done in paper [1] on page 512 where the integral defined by $\{64\}$ has been considered (cf. also Remark 2 on page 512). Upon $\{64\}$ one can write²

$$I(\tau_{d},\tau) = \int_{\tau_{d}}^{\tau} s(\xi) \| \boldsymbol{h}^{*}(\bar{\boldsymbol{e}}(\xi)) \| \cos e_{a}(\xi) d\xi \leq \int_{\tau_{d}}^{\tau} \| \boldsymbol{h}^{*}(\bar{\boldsymbol{e}}(\xi)) \| d\xi$$
$$\leq \int_{\tau_{d}}^{\tau} (k_{p}+\eta) \| \bar{\boldsymbol{e}}^{*}(\xi) \| d\xi = (k_{p}+\eta) \int_{\tau_{d}}^{\tau} \| \bar{\boldsymbol{e}}^{*}(\xi) \| d\xi,$$
(7)

where we have used the fact that $\| \mathbf{h}^*(\bar{\mathbf{e}}(t)) \|$ satisfies analogous relation to (4), and $\forall \tau \geq 0 \ s(\tau) \in (0, 1]$. The right-hand side of (7) is finite for any $\tau < \infty$. Furthermore, for the asymptotic case with $\delta = 0$ taken in {17} one should consider now the integral at infinity

$$I(\tau_d, \infty) \le (k_p + \eta) \int_{\tau_d}^{\infty} \| \bar{\boldsymbol{e}}^*(\xi) \| d\xi < \infty$$
(8)

which is finite by referring to similar reasoning as in (5)-(6). Hence, asymptotic convergence of joint angle (see Eq. $\{62\}$)

$$\lim_{\tau \to \infty} \beta_N(\tau) = 2 \arctan\left(B_{Nd} \cdot \exp\left(\frac{\sigma}{L_{hN}}I(\tau_d, \infty)\right)\right), \qquad (\sigma/L_{hN}) < 0 \tag{9}$$

to zero is not possible also in this case. However, according to (9) one may find that terminal value of β_N will be smaller for smaller value of offset $|L_{hN}|$. The above complementary analysis confirms and extends (for the case of $\delta = 0$) the statements included in Remark 2 in [1].

References

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- [2] M. Michałek and K. Kozłowski. VFO tracking and set-point control for an articulated vehicle with off-axle hitched trailer. In Proc. of the European Control Conference, pages 266–271, Budapest, Hungary, 2009.
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²Henceforth, the notation and symbols are used according to [1].