

STABILIZING DYNAMIC CONTROLLER OF SWITCHED LINEAR SYSTEMS

Salim Chaib^{1,2}, Abderraouf Benali¹,
Driss Boutat¹, Jean-Pierre Barbot²

Laboratoire de Vision et Robotique, Ecole Nationale Supérieure d'Ingenieurs de Bourges, 10 Boulevard de Lahitolle, 18020 Bourges, France.

Equipe Commande des Systemes, Ecole Nationale Supérieure de l'Electronique et de ses Applications, 6 Avenue du Ponceau, 95014 Cergy-Pontoise, France.

Abstract: This paper is devoted to the problem of design a dynamic controller of switched linear systems. In the first part of this paper, we give some remarks about the influences of switching signal on the asymptotic stability of switched systems. We give a practical example to generate a large class of switching signals. The second part is devoted to the switched dynamic controller design, based on a common Lyapunov function approach. A sufficient condition are formulated as an LMI problem for the switched controller design under arbitrary switching. A stabilizing switched controller with regional pole placements is also formulated as a convex problem, an LMI approach is used to derive the switched dynamic controller with performance limitations. *Copyright © 2006 IFAC*

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1. INTRODUCTION

Switched systems are hybrid dynamical systems consisting of a family of continuous-time subsystems and a switching rule that orchestrates the switching among them. The primary motivation for studying switched systems in control theory comes partly from the fact that switched systems have numerous applications in control of mechanical systems, process control, automotive industry, power systems, aircraft, traffic control, biology, network and many other fields [8], [9]. Stability of switched systems is not systematic

and we can meet certain strange phenomena, even when all the subsystems are asymptotically stable. For example, the switched system can be unstable under certain switching signals [2], [11]. Thus, the stability of switched systems depends not only on the dynamics of each subsystem but also on the behavior of the switching signals.

The common Lyapunov approach is one of the principal methods to study stability and design a controller of switched systems. This approach is based on the existence of a common quadratic Lyapunov function for all subsystems of the switched system. There have been various attempts to derive conditions for the existence of a common quadratic Lyapunov function. Under the asymptotic stability of each subsystem, a common Lyapunov function exists when the subsystems

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² Corresponding author. Tel: +33 2 48 48 40 98. Fax +33 2 48 48 40 50. E-mail address : salim.chaib@ensi-bourges.fr

matrices are pairwise commutative [13]. In [1], [10], the authors proposed a generalization of the commutativity notion, based on the solvability of the Lie algebra generated by the subsystems state matrices, i.e., state matrices are upper-triangularizable in the same reference frame. Note that many other results are based on the multiple Lyapunov (or like Lyapunov) functions approach [2], [5], [11].

In the context of switched systems with linear continuous-time subsystems, the issues of stabilization and control have been studied in many works [5], [11], [12], [14], [15], [16] and [17].

In this paper, we will focus on the study of a dynamic stabilization of switched linear systems. The paper is then organized as follows: In the next Section, we present some remarks on the influence of the switching signal on the stability of switched systems. In section III, a switched dynamic controller is studied based on an LMI approach. A dynamic switched controller with regional pole placements is investigated in section IV. Sufficient conditions for the existence of a dynamic switched controller with performance limitations are then given.

2. STABILITY UNDER SOME SWITCHING SIGNALS

In this section, we are interested in switched linear systems of the form

$$\dot{x}(t) = A_{\sigma(t)}x(t) \quad (1)$$

where $A_{\sigma} \in R^{n \times n}$, $\sigma \in \mathcal{Q} \triangleq \{1, \dots, N\}$, $x \in R^n$ and $\sigma(t) : [0, \infty) \rightarrow \mathcal{Q}$ is a piecewise constant switching signal.

As mentioned in the introduction, the stability of switched systems are strongly related to the switching signal behavior, except in the case when all subsystems share the same Lyapunov function. Hereafter we will analyze the switched systems by using different class of switching signals. For this, we give four basic classes of switching signals, each class is characterized by some behavior, which can have a significant influence on the asymptotic stability of the switched system. These classes can be summarized by:

Class 0. This class contains all switching signals with a finite number of switchings. We denote this class by \mathcal{P}_0 . Theoretically for this class, if all the subsystems are asymptotically stable, then at a certain finite time, the switched system evolves as only one subsystem. Therefore the switched system is asymptotically stable.

The remaining classes considered in this paper are those containing an infinite number of switchings.

Class 1. This class defines all switching signals for which any consecutive switching times t_k and t_{k+1}

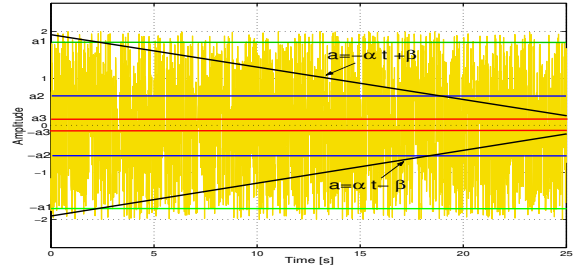


Fig. 1. The random signal used for the generation of $\sigma(t)$ are separated by some *dwell-time* D . Denote by \mathcal{P}_1 the set of this class,

$$\mathcal{P}_1 = \{ \sigma \in \mathcal{Q} : t_{k+1} - t_k \geq D \} \quad (2)$$

Class 2. This class can be defined as

$$\mathcal{P}_2 = \{ \sigma \in \mathcal{Q} : \exists \epsilon > 0 : \forall T > 0, \exists i > 0 \text{ such that } t_{i+1} - t_i \geq T \} \quad (3)$$

This class includes the class for which the number of discontinuities of σ in any interval of time is bounded [7]

$$N_{\sigma}(t, \tau) \leq N_0 + \frac{t - \tau}{D}, \quad \forall t > \tau > 0 \quad (4)$$

where $N_{\sigma}(t, \tau)$ is the number of discontinuities of σ in the open interval (τ, t) , D is called the *average dwell time* and N_0 the *chatter bound*.

Class 3. This class is the class of all switching signals who do not belong to \mathcal{P}_0 , \mathcal{P}_1 or \mathcal{P}_2 . This class contains the chattering and Zeno switching signals. We can write that

$$\mathcal{P}_1 \cup \mathcal{P}_2 \cup \mathcal{P}_3 = \mathcal{Q} \quad (5)$$

Now, we give a procedure to generate each class of switching signals given above. Consider a random signal, with some sample time ΔT , and amplitude $a \in [a_m, a_m]$. Fig.1 shows an example of such signal. The three classes \mathcal{P}_1 , \mathcal{P}_2 , \mathcal{P}_3 can be generated for $\mathcal{Q} = \{1, 2\}$ as

$$\begin{aligned} \mathcal{P}_i = \{ \sigma \in \mathcal{Q} : \\ = 1 \text{ if } [a - a_i] \vee [(a - a_i) < a < a_i] \wedge (\sigma_{i-1} = 1) \\ = 2 \text{ if } [a - a_i] \vee [(a - a_i) < a < a_i] \wedge (\sigma_{i-1} = 2) \} \end{aligned} \quad (6)$$

where $i = 1, 2, 3$ and $a_3 < a_2 < a_1 < a_m$ are the parameters characterizing each class (see Fig.1), and σ_{i-1} is the previous value of σ . The same procedure can be used for $\mathcal{Q} = \{1, \dots, N\}$, $N > 2$. We can also generate more complex classes by this procedure. Like a Zeno signal can be generated by setting

$$a_i = \begin{cases} t + \epsilon & \text{if } t - \epsilon > 0 \\ 0 & \text{if } t > -\epsilon \end{cases}, \quad \epsilon > 0 \quad (7)$$

for an analytic example see [7].

Now, we give some remarks about the stability

under these classes. For this, we limit our remarks to the case of a Lyapunov function equal to $x^T x$. Rewrite each matrix A_σ as $A_\sigma = S_\sigma + M_\sigma$, where S_σ and M_σ are the symmetric and the skew-symmetric part of A_σ respectively, given by $S_\sigma = \frac{1}{2}(A_\sigma + A_\sigma^T)$ and $M_\sigma = \frac{1}{2}(A_\sigma - A_\sigma^T)$. The following theorem is a sufficient condition for stability of the switched system (1).

Theorem 1. *If the following conditions*

- i) S_σ is semi negative for all $\sigma \in \mathcal{Q}$,
- ii) (S_σ, A_σ) is observable for all $\sigma \in \mathcal{Q}$,

hold, then the switched system (1) is globally uniformly stable under arbitrary switching. Moreover,

- iii) If $\sigma(t) \in \mathcal{P}_2$, then the switched system is globally uniformly asymptotically stable.

Proof. The proof can be found in [4]. ■

Corollary 1.

- 1) If the matrices A_σ are Hurwitz, then the pair (S_σ, A_σ) is observable, therefore condition ii) of theorem 1 is fulfilled.
- 2) If the symmetric part S_σ is negative definite for all $\sigma \in \mathcal{Q}$, then the switched system is globally uniformly asymptotically stable under arbitrary switching, and condition iii) of theorem 1 can be relaxed.
- 3) If the linear algebra generated by $\{A_\sigma, A_\sigma^T\}$ is solvable and A_σ are Hurwitz, then S_σ are negative definite, therefore the switched system (1) is globally uniformly asymptotically stable and condition iii) of theorem 1 can be relaxed.

Example 1. Consider the switched system $\dot{x} = A_{\sigma(t)}x$, with

$$A_1 = \begin{bmatrix} 0 & 1 \\ 1 & 2 \end{bmatrix}, \quad A_2 = \begin{bmatrix} 0 & 1 \\ 1 & 2 \end{bmatrix} \quad (8)$$

The symmetric part of the matrices A_σ , $\sigma = 1, 2$ are given by

$$S_1 = S_2 = \begin{bmatrix} 0 & 0 \\ 0 & 2 \end{bmatrix} \quad (9)$$

which are semi-negative definite. Condition i) and ii) of theorem 1 are satisfied, then the switched system is globally uniformly stable. Now we present some situations in which the switched system can be stable or asymptotically stable depending on condition iii) of theorem 1.

- a) We use a switching signal of class 3. As stated in theorem 1, in Fig.2, the switched system is stable but does not converge to zero (see [7] for an analytic proof).
- b) We use a switching signal $\sigma(t) \in \mathcal{P}_2$. In Fig.3 the switched system is asymptotically stable as mentioned in iii) of theorem 1.
- c) In the third case, we use a switching signal of class 1. Fig.4 shows that the switched system is

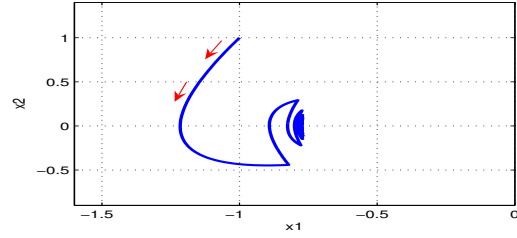


Fig. 2. Trajectory of the switched system under a switching signal of class 3, $\sigma \in \mathcal{P}_3$.

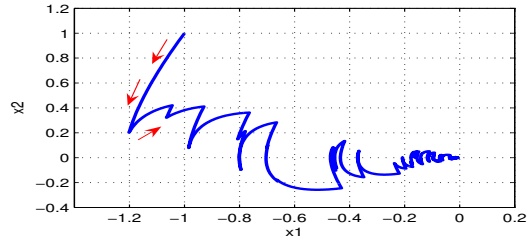


Fig. 3. Trajectory of the switched system under a switching signal of class 2, $\sigma \in \mathcal{P}_2$.

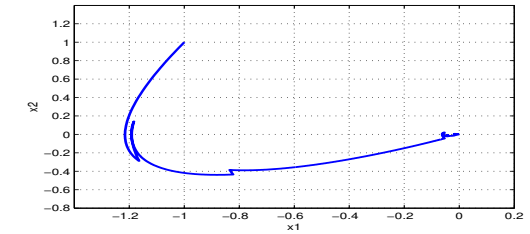


Fig. 4. Trajectory of the switched system under a switching signal of class 1, $\sigma \in \mathcal{P}_1$.

asymptotically stable. However the convergence is faster than situation b).

This example confirms that the asymptotic stability depends critically on the class of switching signals considered.

In the sequel, the stability based on the common Lyapunov function will be used to design a stabilizing dynamic controller of switched linear systems.

3. SWITCHED DYNAMIC CONTROLLER

Consider the continuous-time switched linear system described by

$$\begin{aligned} \dot{x}(t) &= A_{\sigma(t)}x(t) + B_{\sigma(t)}u(t), \\ y(t) &= C_{\sigma(t)}x(t), \\ \sigma(t) &: R^+ \rightarrow \mathcal{Q}, \quad \mathcal{Q} := \{1, \dots, N\}. \end{aligned} \quad (10)$$

where $x(t) \in R^n$ is the continuous state, $u(t) \in R^{n_u}$ is the control input, $y(t) \in R^{n_y}$ is the output, $\sigma(t)$ is the switching signal, and $A_\sigma \in R^{n \times n}$, $B_\sigma \in R^{n \times n_u}$, $C_\sigma \in R^{n_y \times n}$ are the subsystem matrices. We assume that the switching signal $\sigma(t)$ is available in real time. In this section, we search a dy-

dynamic stabilizing controller having the following state representation

$$\begin{cases} \dot{x}_c(t) = \mathcal{A}_{\sigma(t)}x_c(t) + \mathcal{B}_{\sigma(t)}y(t) \\ u(t) = \mathcal{C}_{\sigma(t)}x_c(t) + \mathcal{D}_{\sigma(t)}y(t) \\ (t) \in \mathcal{Q}, x_c(0) = x_0 \end{cases} \quad (11)$$

where $x_c(t) \in R^{n_c}$ is the state of the controller, $\mathcal{A}_{\sigma} \in R^{n_c \times n_c}$, $\mathcal{B}_{\sigma} \in R^{n_c \times n_y}$, $\mathcal{C}_{\sigma} \in R^{n_u \times n_c}$ and $\mathcal{D}_{\sigma} \in R^{n_u \times n_y}$, $\sigma \in \mathcal{Q}$ are the state parameters of the switched dynamic controller. A sufficient conditions for the existence of the stabilizing controller of the form (11) are provided by the following theorem.

Theorem 2. *If there exist matrices $P_1, Q_1, (F^1, F^2, F^3, F^4)_{\sigma}, \sigma \in \mathcal{Q}$, and matrices P_2, P_3, Q_2 such that the following LMIs/equation*

$$\begin{bmatrix} A_{\sigma}P_1 + P_1A_{\sigma}^T & A_{\sigma} + B_{\sigma}F_{\sigma}^1C_{\sigma} \\ +B_{\sigma}F_{\sigma}^2 + F_{\sigma}^{2T}B_{\sigma}^T & +F_{\sigma}^{4T} \\ A_{\sigma}^T + C_{\sigma}^TF_{\sigma}^{1T}B_{\sigma}^T & Q_1A_{\sigma} + A_{\sigma}^TQ_1 \\ +F_{\sigma}^4 & +F_{\sigma}^3C_{\sigma} + C_{\sigma}^TF_{\sigma}^{3T} \end{bmatrix} < 0, \quad (12)$$

$$Q_1P_1 + P_2Q_2^T = I, \quad (13)$$

and

$$\begin{bmatrix} P_1 & P_2^T \\ P_2 & P_3 \end{bmatrix} > 0 \quad (14)$$

hold, then the dynamic controller (11), with the parameters $(\mathcal{A}, \mathcal{B}, \mathcal{C}, \mathcal{D})_{\sigma}$ given by

$$\begin{pmatrix} \mathcal{A}_{\sigma} & \mathcal{B}_{\sigma} \\ \mathcal{C}_{\sigma} & \mathcal{D}_{\sigma} \end{pmatrix} = \begin{pmatrix} Q_2 & Q_1B_{\sigma} & F_{\sigma}^4 & F_{\sigma}^3 \\ 0 & I & F_{\sigma}^2 & F_{\sigma}^1 \\ Q_1A_{\sigma}P_1 & 0 & P_2 & 0 \\ 0 & 0 & C_{\sigma}P_1 & I \end{pmatrix}^{-1} \quad (15)$$

ensures the asymptotic stability of the closed loop switched system under arbitrary switching, and all closed loop subsystems share the common Lyapunov function $V(\tilde{x}) = \tilde{x}^T P^{-1} \tilde{x}$, $P := \begin{pmatrix} P_1 & P_2^T \\ P_2 & P_3 \end{pmatrix}$.

Proof. The closed loop switched system is given by

$$\dot{\tilde{x}}(t) = A_{\sigma(t)}^{cl} \tilde{x}(t), \quad \tilde{x}(0) = \tilde{x}_0 \quad (16)$$

with

$$A_{\sigma}^{cl} := \begin{pmatrix} A_{\sigma} + B_{\sigma}\mathcal{D}_{\sigma}C_{\sigma} & B_{\sigma}\mathcal{C}_{\sigma} \\ \mathcal{B}_{\sigma}C_{\sigma} & \mathcal{A}_{\sigma} \end{pmatrix}; \quad \tilde{x} := \begin{pmatrix} x \\ x_c \end{pmatrix} \quad (17)$$

a sufficient condition for quadratic stability of (16) under arbitrary switching is the existence of a common Lyapunov function $V(\tilde{x}) = \tilde{x}^T W \tilde{x}$, such that

$$W = W^T > 0, \quad WA_{\sigma}^{cl} + A_{\sigma}^{clT}W < 0, \quad \sigma \in \mathcal{Q} \quad (18)$$

Multiplying the second inequality in (18) on the left and right by W^{-1} , and defining a new variable $P = W^{-1}$, we may rewrite (18) as

$$P = P^T > 0, \quad \mathcal{V}_{\sigma} := A_{\sigma}^{cl}P + PA_{\sigma}^{clT} < 0, \quad \sigma \in \mathcal{Q} \quad (19)$$

This dual inequality is an equivalent condition for quadratic stability. Now, consider that there exists a symmetric matrix $P > 0$, such that (19) holds. Define P and its inverse as

$$P := \begin{bmatrix} P_1 & P_2^T \\ P_2 & P_3 \end{bmatrix}, \quad P^{-1} := \begin{bmatrix} Q_1 & Q_2 \\ Q_2^T & Q_3 \end{bmatrix} \quad (20)$$

The development of (19) gives

$$\mathcal{V}_{\sigma} = \begin{bmatrix} \mathcal{V}_{\sigma}(1,1) & \mathcal{V}_{\sigma}(1,2) \\ \mathcal{V}_{\sigma}(2,1) & \mathcal{V}_{\sigma}(2,2) \end{bmatrix} < 0 \quad (21)$$

where

$$\begin{aligned} \mathcal{V}_{\sigma}(1,1) &= A_{\sigma}P_1 + P_1A_{\sigma}^T + P_1C_{\sigma}^T\mathcal{D}_{\sigma}^TB_{\sigma}^T \\ &\quad + P_2^T\mathcal{C}_{\sigma}^TB_{\sigma}^T + B_{\sigma}\mathcal{D}_{\sigma}C_{\sigma}P_1 + B_{\sigma}\mathcal{C}_{\sigma}P_2 \end{aligned}$$

$$\begin{aligned} \mathcal{V}_{\sigma}(1,2) &= A_{\sigma}P_2^T + B_{\sigma}\mathcal{D}_{\sigma}C_{\sigma}P_2^T + B_{\sigma}\mathcal{C}_{\sigma}P_3 \\ &\quad + P_1\mathcal{C}_{\sigma}^TB_{\sigma}^T + P_2^T\mathcal{A}_{\sigma}^T \end{aligned}$$

$$\begin{aligned} \mathcal{V}_{\sigma}(2,1) &= \mathcal{B}_{\sigma}C_{\sigma}P_1 + \mathcal{A}_{\sigma}P_2 + P_2A_{\sigma}^T \\ &\quad + P_2C_{\sigma}^T\mathcal{D}_{\sigma}^TB_{\sigma}^T + P_3\mathcal{C}_{\sigma}^TB_{\sigma}^T \end{aligned}$$

$$\begin{aligned} \mathcal{V}_{\sigma}(2,2) &= \mathcal{B}_{\sigma}C_{\sigma}P_2^T + \mathcal{A}_{\sigma}P_3 + P_2\mathcal{C}_{\sigma}^TB_{\sigma}^T \\ &\quad + P_3\mathcal{A}_{\sigma}^T \end{aligned}$$

We show well that \mathcal{V}_{σ} with the parameters defined in the above equations, is not affine in the variables P_1, P_2, P_3 and $(\mathcal{A}, \mathcal{B}, \mathcal{C}, \mathcal{D})_{\sigma}$, then $\mathcal{V}_{\sigma} < 0$ is not a convex problem. For this we must transform (21) to an affine form in synthesis variables. First, we apply to (21) a transformation, (21) is equivalent to

$$\mathcal{V}_{\sigma} < 0 \Leftrightarrow {}^T\mathcal{V}_{\sigma} < 0 \quad (22)$$

where T is a matrix transformation to be determined, such that

$${}^T A_{\sigma}^{cl} P + {}^T P A_{\sigma}^{clT} < 0$$

and ${}^T A_{\sigma}^{cl} P, {}^T P A_{\sigma}^{clT} =$ indirectly affine $(P_1, P_2, P_3, \mathcal{A}_{\sigma}, \mathcal{B}_{\sigma}, \mathcal{C}_{\sigma}, \mathcal{D}_{\sigma})$

Define the matrix transformation as

$${}^T := \begin{bmatrix} I & Q_1 \\ 0 & Q_2^T \end{bmatrix} \Rightarrow P = \begin{bmatrix} P_1 & I \\ P_2 & 0 \end{bmatrix} \quad (23)$$

where I is the identity matrix.

Define the following change of variables

$$F_{\sigma}^1 := \mathcal{D}_{\sigma}, \quad (24)$$

$$F_{\sigma}^2 := \mathcal{C}_{\sigma}P_2 + \mathcal{D}_{\sigma}C_{\sigma}P_1, \quad (25)$$

$$F_{\sigma}^3 := Q_2\mathcal{B}_{\sigma} + Q_1B_{\sigma}\mathcal{D}_{\sigma}, \quad (26)$$

$$\begin{aligned} F_{\sigma}^4 &:= Q_2\mathcal{A}_{\sigma}P_2 + Q_1A_{\sigma}P_1 + Q_2\mathcal{B}_{\sigma}C_{\sigma}P_1 \\ &\quad + Q_1B_{\sigma}\mathcal{C}_{\sigma}P_2 + Q_1B_{\sigma}\mathcal{D}_{\sigma}C_{\sigma}P_1 \end{aligned} \quad (27)$$

by this change of variables, ${}^T A_{\sigma}^{cl} P, {}^T P A_{\sigma}^{clT}$ become

$${}^T A_{\sigma}^{cl} P = \begin{bmatrix} A_{\sigma}P_1 + B_{\sigma}F_{\sigma}^2 & A_{\sigma} + B_{\sigma}F_{\sigma}^1C_{\sigma} \\ F_{\sigma}^4 & Q_1A_{\sigma} + F_{\sigma}^3C_{\sigma} \end{bmatrix}$$

$${}^T P A_\sigma^{clT} = \begin{bmatrix} P_1 A_\sigma^T + F_\sigma^{2T} B_\sigma^T & F_\sigma^{4T} \\ A_\sigma^T + C_\sigma^T F_\sigma^{1T} B_\sigma^T & A_\sigma^T Q_1 + C_\sigma^T F_\sigma^{3T} \end{bmatrix}$$

which are a ne in the variables $F_\sigma^1, F_\sigma^2, F_\sigma^3, F_\sigma^4, P_1, Q_1$ and the nonlinear inequality of the synthesis variables P_1, P_2, P_3 and $(\mathcal{A}, \mathcal{B}, \mathcal{C}, \mathcal{D})_\sigma$ can be transformed to an LMI form, with $F_\sigma^1, F_\sigma^2, F_\sigma^3, F_\sigma^4, P_1$ and Q_1 as variables of the LMI. Then the problem which consists to find $\mathcal{A}_\sigma, \mathcal{B}_\sigma, \mathcal{C}_\sigma, \mathcal{D}_\sigma$ is transformed to an LMI problem, which consists to compute the variables $F_\sigma^1, F_\sigma^2, F_\sigma^3, F_\sigma^4, P_1, Q_1$. These LMIs are given by

$$\begin{bmatrix} A_\sigma P_1 + P_1 A_\sigma^T & A_\sigma + B_\sigma F_\sigma^1 C_\sigma \\ +B_\sigma F_\sigma^2 + F_\sigma^{2T} B_\sigma^T & +F_\sigma^{4T} \\ A_\sigma^T + C_\sigma^T F_\sigma^{1T} B_\sigma^T & Q_1 A_\sigma + A_\sigma^T Q_1 \\ +F_\sigma^4 & +F_\sigma^3 C_\sigma + C_\sigma^T F_\sigma^{3T} \end{bmatrix} < 0, \quad (28)$$

the change of variables (24)-(27) can be putted in the compact form

$$\begin{aligned} \begin{matrix} F_\sigma^4 & F_\sigma^3 \\ F_\sigma^2 & F_\sigma^1 \end{matrix} &= \begin{matrix} Q_2 & Q_1 B_\sigma & \mathcal{A}_\sigma & \mathcal{B}_\sigma & P_2 & 0 \\ 0 & I & \mathcal{C}_\sigma & \mathcal{D}_\sigma & C_\sigma P_1 & I \end{matrix} \\ &+ \begin{matrix} Q_1 & A_\sigma & P_1 & 0 \end{matrix} \end{aligned} \quad (29)$$

LMI (28) do not depend on P_2, Q_2 , but these two variables appear in (29), then these variables are necessary to compute the switched controller parameters $(\mathcal{A}_\sigma, \mathcal{B}_\sigma, \mathcal{C}_\sigma, \mathcal{D}_\sigma)$. For this the variables P_2 and Q_2 should be computed a posteriori. Given matrices $Q_1 > 0$ and $P_1 > 0$, the matrices $P_2 > 0$ and $Q_2 > 0$ must be computed from 13, and finally the dynamic switched controller gains are computed using (15). ■

Remark 1. If $\dim x = \dim x_c$, i.e., the controller has the same order of the plant, then P_2, Q_2 are square and nonsingular matrices. Thus the controller parameters can be calculated by the equation

$$\begin{aligned} \begin{matrix} \mathcal{A}_\sigma & \mathcal{B}_\sigma \\ \mathcal{C}_\sigma & \mathcal{D}_\sigma \end{matrix} &= \begin{matrix} Q_2^{-1} & Q_2^{-1} Q_1 B_\sigma \\ 0 & I \end{matrix} \\ \begin{matrix} F_\sigma^4 \\ F_\sigma^2 \end{matrix} &= \begin{matrix} Q_2 A_\sigma P_1 & F_\sigma^3 & P_2^{-1} & 0 \\ F_\sigma^2 & F_\sigma^1 & C_\sigma P_1 P_2^{-1} & I \end{matrix} \end{aligned}$$

Corollary 2. In the case of a switched static controller of the form $u(t) = K_\sigma(t)x(t)$, where K_σ , for $\sigma \in \mathcal{Q}$ are the controller gains. Assume that $x(t)$ is available, the conditions in theorem 1 are reduced to the LMI with X_σ as variables of synthesis

$$P A_\sigma^T + A_\sigma P + B_\sigma X_\sigma + X_\sigma^T B_\sigma^T < 0, \quad \sigma \in \mathcal{Q} \quad (30)$$

where P is a symmetric positive definite matrix. The switched static controller gains K_σ , for $\sigma \in \mathcal{Q}$ are given by

$$K_\sigma = X_\sigma P^{-1}, \quad \sigma \in \mathcal{Q} \quad (31)$$

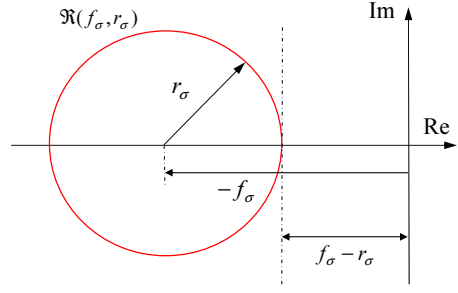


Fig. 5. Circular region $\mathcal{R}(f_\sigma, r_\sigma)$

and the closed loop switched system stability is ensured by the common Lyapunov function $V(x) = x^T P^{-1}x$.

4. DYNAMIC SWITCHED CONTROLLER WITH REGIONAL POLE PLACEMENTS

The goal of this section is to combine the first result of theorem 2 and pole placements, our objective consists then to determine a stabilizing dynamic switched controller of the switched system with some constraint specifications on the poles of the closed loop system, which is defined previously as

$$A_\sigma^{cl} := \begin{matrix} A_\sigma + B_\sigma \mathcal{D}_\sigma C_\sigma & B_\sigma \mathcal{C}_\sigma \\ \mathcal{B}_\sigma C_\sigma & \mathcal{A}_\sigma \end{matrix} \quad (32)$$

The first objective is then to place the poles of the closed loop switched system inside a circular region $\mathcal{R}(f_\sigma, r_\sigma)$ in the complex plane, with a center at $(-f_\sigma, 0)$, radius r_σ , $f_\sigma \in \mathcal{Q}$, and distance $(f_\sigma - r_\sigma)$ from the imaginary axis. Fig.5 shows the circular region $\mathcal{R}(f_\sigma, r_\sigma)$ for pole location. The full problem can then be formulated as

$$\text{find } \begin{matrix} \mathcal{A}_\sigma & \mathcal{B}_\sigma \\ \mathcal{C}_\sigma & \mathcal{D}_\sigma \end{matrix}$$

subject to:

$$\text{eigenvalues}(A_\sigma^{cl}) \in \mathcal{R}(f_\sigma, r_\sigma)$$

$$\dot{\tilde{x}}(t) = A_{\sigma(t)}^{cl} \tilde{x}(t) \text{ is asym-stable } \forall \sigma \in \mathcal{Q}$$

The asymptotic stability of A^{cl} is ensured by the existence of a common Lyapunov function $V(\tilde{x}) = \tilde{x}^T W \tilde{x}$, $W = W^T > 0$. The problem concerning the eigenvalues of A^{cl} is resolved as : In [6] a necessary and sufficient condition assuring that all eigenvalues of a given matrix A_σ^{cl} lie inside a circular region $\mathcal{R}(f_\sigma, r_\sigma)$ is provided by the existence of a symmetric positive definite matrix P such that

$$\begin{aligned} &[A_\sigma^{cl} + (f_\sigma - r_\sigma)I]P + P[A_\sigma^{cl} + (f_\sigma - r_\sigma)I]^T \\ &+ \frac{1}{r_\sigma}[A_\sigma^{cl} + (f_\sigma - r_\sigma)I]P[A_\sigma^{cl} + (f_\sigma - r_\sigma)I]^T < 0 \end{aligned} \quad (33)$$

Theorem 3. *If there exist matrices $P_1, Q_1, (F^1, F^2, F^3, F^4)_\sigma, \in \mathcal{Q}$, and matrices P_2, P_3, Q_2 such that the following LMIs/equation*

$$\begin{bmatrix} \ell_{11} & \ell_{12} & \ell_{13} & \ell_{14} \\ \ell_{21} & \ell_{22} & \ell_{23} & \ell_{24} \\ \ell_{13}^T & \ell_{23}^T & r_\sigma P_1 & r_\sigma I \\ \ell_{14}^T & \ell_{24}^T & r_\sigma I & r_\sigma Q_1 \end{bmatrix} < 0, \quad (34)$$

$$Q_1 P_1 + P_2 Q_2^T = I, \quad (35)$$

hold, where

$$\begin{aligned} \ell_{11} &= A_\sigma P_1 + B_\sigma F_\sigma^2 + P_1 A_\sigma^T + F_\sigma^{2T} B_\sigma^T \\ &\quad + 2(f_\sigma \quad r_\sigma) P_1 \\ \ell_{12} &= A_\sigma + B_\sigma F_\sigma^1 C_\sigma + F_\sigma^{4T} + 2(f_\sigma \quad r_\sigma) I \\ \ell_{13} &= A_\sigma P_1 + B_\sigma F_\sigma^2 + (f_\sigma \quad r_\sigma) P_1 \\ \ell_{14} &= A_\sigma + B_\sigma F_\sigma^1 C_\sigma + (f_\sigma \quad r_\sigma) I \\ \ell_{21} &= F_\sigma^4 + A_\sigma^T + C_\sigma^T F_\sigma^{1T} B_\sigma^T + 2(f_\sigma \quad r_\sigma) I \\ \ell_{22} &= Q_1 A_\sigma + F_\sigma^3 C_\sigma + A_\sigma^T Q_1 + C_\sigma^T F_\sigma^{3T} \\ &\quad + 2(f_\sigma \quad r_\sigma) Q_1 \\ \ell_{23} &= F_\sigma^4 + (f_\sigma \quad r_\sigma) I \\ \ell_{24} &= Q_1 A_\sigma + F_\sigma^3 C_\sigma + (f_\sigma \quad r_\sigma) Q_1 \end{aligned}$$

then the dynamic controller (11), with the parameters $(\mathcal{A}, \mathcal{B}, \mathcal{C}, \mathcal{D})_\sigma$ given by (15), is a stabilizing controller for (10), and the stability of the closed loop switched system is ensured by the common Lyapunov function $V(\tilde{x}) = \tilde{x}^T P^{-1} \tilde{x}$, where P is defined as in theorem 2.

Proof. If there exists a matrix transformation $\tilde{\cdot}$ which will be determined, such that $[A_\sigma^{cl} + (f_\sigma \quad r_\sigma) I] P$, $P [A_\sigma^{cl} + (f_\sigma \quad r_\sigma) I]^T$ and $r_\sigma P$ can be transformed to an affine form of all the variables synthesis like $(\mathcal{A}_\sigma, \mathcal{B}_\sigma, \mathcal{C}_\sigma, \mathcal{D}_\sigma)$. Then the Schur complement can be applied to nonlinear equation (33), which is equivalent by using the Schur complement to

$$\begin{bmatrix} A_\sigma^{cl} P + P A_\sigma^{clT} + 2(f_\sigma - r_\sigma) P & A_\sigma^{cl} P + (f_\sigma - r_\sigma) P \\ P A_\sigma^{clT} + (f_\sigma - r_\sigma) P & -r_\sigma P \end{bmatrix} < 0 \quad (36)$$

Define P, P^{-1} and the transformation $\tilde{\cdot}$ as in (20) and (23), and define the transformation $\tilde{\cdot} := \text{diag}(\cdot, \cdot)$. Apply this transformation to (36), we obtain (34), which is an LMI of the variables synthesis $F_\sigma^1, F_\sigma^2, F_\sigma^3, F_\sigma^4, P_1, Q_1$, where $(F^1, F^2, F^3, F^4)_\sigma$ are the change of variables defined as in (24)-(27). ■

5. CONCLUDING REMARKS

The problem related to the influence of switching signal on the asymptotic stability of switched system is investigated in the first part of this paper, some remarks are driven, based on identity Lyapunov function, an illustrative example is given,

to show that stability depends critically on the behavior of the switching signal. The problem of synthesis of a switched dynamic controller has been addressed through LMI approach. A generalization of this result is given, consisting to regional pole placements, an LMI formulation is also given.

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