

Lecture 12: Average Sub-Gradient Method in DNN Control

Plan of presentation

- DNNN model
- Desired dynamics
- Problem formulation
- Main theorem on the desired dynamics
- Theorem on ASG-DNN robust controller
- Guidance Control of Underwater Autonomous Vehicle

Consider again the following DNN model of the mechanical system

$$\left. \begin{aligned} \frac{d}{dt} \hat{x}_{1,t} &= \hat{x}_{2,t} \\ \frac{d}{dt} \hat{x}_{2,t} &= f_{NN}(\hat{x}_t, t) + B_{NN}(\hat{x}_t, t) u_t, \\ f_{NN}(\hat{x}_t, t) &:= A\hat{x}_t + L[y_t - C\hat{x}_t] + W_{0,t}\varphi(\hat{x}_t), \\ B_{NN,t} &:= B + W_{1,t}\psi(\hat{x}_t). \end{aligned} \right\} \quad (1)$$

and in variables $\Delta_{1,t} = \hat{x}_{1,t} - x_t^*$, $\Delta_{2,t} = \hat{x}_{2,t} - \dot{x}_t^*$ we get

$$\left. \begin{aligned} \dot{\Delta}_{1,t} &= \Delta_{2,t} \\ \dot{\Delta}_{2,t} &= f_{NN}(\hat{x}_t, t) - \ddot{x}_t^* + B_{NN}(\hat{x}_t, t) u_t \end{aligned} \right\} \quad (2)$$

Desired dynamics and its properties

Auxiliary sliding variable

Define the vector function $s(t) \in \mathbb{R}^n$, which from now on and throughout this lecture will be referred to as "*sliding variable*":

$$\left. \begin{aligned} s(t) &= \Delta_{2,t}(t) + \frac{\Delta_{1,t}(t) + \eta}{t + \theta} + \tilde{G}(t), \quad \eta = \text{const} \in \mathbb{R}^n, \\ \tilde{G}(t) &:= \frac{1}{t + \theta} \int_{\tau=t_0}^t a(\Delta_{1,t}(\tau)) d\tau, \quad \theta > 0, \\ a(\Delta_{1,t}(\tau)) &\in \partial F(\Delta_{1,t}(\tau)) \end{aligned} \right\} \quad (3)$$

Desired dynamics

Define the desired ASG dynamics as

$$\boxed{s(t) = \dot{s}(t) = 0, t \geq t_0,} \quad (4)$$

which corresponds exactly to the situation when the sliding variable $s(t)$ is equal to zero for all $t \geq t_0$. Since

$$\left. \begin{aligned} (t + \theta) s(t) &= (t + \theta) \Delta_{2,t}(t) + \Delta_{1,t}(t) + \eta = \zeta(t), \\ \dot{\zeta}(t) &= -a(\Delta_{1,t}(t)), \quad \zeta(t_0) = 0, \end{aligned} \right\}$$

in the desired regime (4) when $s(t) = 0$ we have

$$\left. \begin{aligned} (t + \theta) \Delta_{2,t}(t) + \Delta_{1,t}(t) + \eta &= \zeta(t), \quad t \geq t_0 \geq 0, \\ t_0 &\text{ is the moment when the desired dynamics may begin.} \end{aligned} \right\} \quad (5)$$

Problem

We need to design a control strategy $u(t)$ as a feedback in (2), which provides the **functional convergence** of the cost function $F(\delta(t))$ to its minimum value F^* that is, to guarantee

$$F(\Delta_{1,t}(t)) \xrightarrow{t \rightarrow \infty} \inf_{\Delta_{1,t} \in \mathbb{R}^n} F(\Delta_{1,t}) = F^*, \quad (6)$$

supposing that the current **sub-gradient** $a(\Delta_{1,t}(t))$ of the convex function $F(\Delta_{1,t})$, to be optimized, is available on-line.

Main theorem on the desired dynamics

Lemma

For the variable $\Delta_{1,t}(t)$, satisfying the ideal dynamics (2), with any $\theta > 0$ and η , for all $t \geq t_0 \geq 0$ the following inequality is guaranteed:

$$F(\Delta_{1,t}(t)) - F^* \leq \frac{\Phi(t_0)}{t + \theta} \xrightarrow{t \rightarrow \infty} 0, \quad (7)$$

where

$$\Phi(t_0) = \Phi(\Delta_{1,t}(t_0), \theta, \eta) := (t_0 + \theta) F(\Delta_{1,t}(t_0)) - F^* + \frac{1}{2} \|\Delta_1^* - \eta\|^2, \quad (8)$$

and

$$\Delta_1^* \in \underset{\Delta_1 \in \mathbb{R}^n}{\text{Arg inf}} F(\Delta_1)$$
$$F^* := \underset{\Delta_1 \in \mathbb{R}^n}{\text{inf}} F(\Delta_1), \quad (\Delta_1^* \text{ may be not unique}). \quad (9)$$

Remark

The parameter η will be chosen below in such a way that the desired optimization regime starts from the beginning of the process, namely, when, $t_0 = 0$.

Some corollaries (2)

Corollary

In the partial case when

$$\Delta_1^* = 0, \quad t_0 = 0 \text{ and } F^* = 0$$

the formula (8) becomes

$$\Phi(t_0) = \Phi(\Delta_1^*(t_0), \theta, \eta) := \theta F(\Delta_1^*(0)) + \frac{1}{2} \|\eta\|^2. \quad (10)$$

Theorem on ASG-DNN robust controller

Theorem

Under assumptions 1-5 the ISM robust controller

$$u(t) = B_{NN}^T(\hat{x}_t, t) S_\varepsilon(\hat{x}_t, t) [-k_t \text{SIGN}(s(t)) + u_{comp}(t)] \quad (11)$$

where $k_t = \rho_0 > 0$, and

$$\begin{aligned} S_\varepsilon(\hat{x}_t, t) &:= [B_{NN}(\hat{x}_t, t) B_{NN}^T(\hat{x}_t, t) + \varepsilon I_{n \times n}]^{-1}, \\ u_{comp}(t) &= (I_{n \times n} + \varepsilon S_\varepsilon(\hat{x}_t, t))^{-1} [\varepsilon k_t S_\varepsilon(\hat{x}_t, t) \text{SIGN}(s(t)) - p_t^{reali}], \\ p_t^{reali} &:= f_{NN}(\hat{x}_t, t) - \ddot{x}_t^* + \frac{1}{t + \theta} \left(\Delta_{2,t} - \frac{\Delta_{1,t} + \eta}{t + \theta} - \tilde{G}(t) + a(\Delta_{1,t}) \right), \end{aligned}$$

$$\eta = -\theta \delta_{2,0} - \delta_{1,0} \quad (12)$$

guarantees the functional convergence (7) from $t_0 = 0$.

Proof of Main Theorem (1)

Proof.

By (2) we have

$$\left. \begin{aligned} \dot{\Delta}_{1,t} &= \Delta_{2,t} \\ \dot{\Delta}_{2,t} &= f_{NN}(\hat{x}_t, t) - \ddot{x}_t^* + B_{NN}(\hat{x}_t, t) u_t \end{aligned} \right\}$$

For the Lyapunov function $V(s) = \frac{1}{2} s^T s$ we have

$$\left. \begin{aligned} \dot{V}(s(t)) &= s^T(t) \dot{s}(t) = \\ s^T(t) \left(\dot{\Delta}_{2,t} + \frac{\Delta_{2,t}}{t+\theta} - \frac{\Delta_{1,t} + \eta}{(t+\theta)^2} - \frac{1}{t+\theta} \tilde{G}(t) + \frac{1}{t+\theta} a(\Delta_{1,t}) \right) &= \\ s^T(t) (f_{NN}(\hat{x}_t, t) - \ddot{x}_t^* + B_{NN}(\hat{x}_t, t) u_t) + & \\ s^T(t) \left(\frac{\Delta_{2,t}}{t+\theta} - \frac{\Delta_{1,t} + \eta}{(t+\theta)^2} - \frac{1}{t+\theta} \tilde{G}(t) + \frac{1}{t+\theta} a(\Delta_{1,t}) \right) &= \\ s^T(t) p_t^{\text{reali}} + s^T(t) B_{NN}(\hat{x}_t, t) u_t. & \end{aligned} \right\} \quad (13)$$

□

Proof of Main Theorem (2)

Proof.

Selecting $u(t)$ as in (11) for the second term in (13) we get

$$\begin{aligned} \dot{V}(s(t)) &= s^T(t) p_t^{\text{reali}} + s^T(t) B_{NN}(\hat{x}_t, t) u_t = s^T(t) p_t^{\text{reali}} + \\ & s^T(t) B_{NN}(\hat{x}_t, t) B_{NN}^T(\hat{x}_t, t) S_\varepsilon(\hat{x}_t, t) [-k_t \text{SIGN}(s(t)) + u_{\text{comp}}(t)] \\ &= s^T(t) p_t^{\text{reali}} + s^T(t) [-k_t \text{SIGN}(s(t)) + u_{\text{comp}}(t)] - \\ & \quad \varepsilon s^T(t) S_\varepsilon(\hat{x}_t, t) [-k_t \text{SIGN}(s(t)) + u_{\text{comp}}(t)] = \\ & -k_t \sum_{i=1}^n |s_i(t)| + s^T(t) [p_t^{\text{reali}} - \varepsilon k_t S_\varepsilon(\hat{x}_t, t) \text{SIGN}(s(t))] \\ & + s^T(t) (I_{n \times n} + \varepsilon S_\varepsilon(\hat{x}_t, t)) u_{\text{comp}}(t) = -k_t \sum_{i=1}^n |s_i(t)| \end{aligned} \quad (14)$$

□

Proof of Main Theorem (3)

Proof.

Taking into account that $\sum_{i=1}^n |s_i(t)| \geq \|s(t)\|$ and, in view of (14), we derive

$$\dot{V}(s(t)) \leq -\rho_0 \|s(t)\| = -\sqrt{2}\rho_0 \sqrt{V(s(t))},$$

implying $2 \left(\sqrt{V(s(t))} - \sqrt{V(s(t_0))} \right) \leq -\sqrt{2}\rho_0 t$ and

$$0 \leq \sqrt{V(s(t))} \leq \sqrt{V(s(t_0))} - \frac{\rho_0}{\sqrt{2}} t,$$

which leads to the conclusion that for all

$$t \geq t_{reach} := \frac{1}{\rho_0} \sqrt{2V(s_{t_0})} = \frac{\|s_{t_0}\|}{\rho_0}.$$



Proof of Main Theorem (4)

Proof.

To make the reaching time $t_{reach} = 0$ it is sufficient to guarantee that $s_{t_0=0} = 0$. But since

$$\begin{aligned}(t + \theta) s(t) &= (t + \theta) \dot{\delta}(t) + \delta(t) + \eta = \zeta(t), \\(t_0 + \theta) s(t_0) &= (t_0 + \theta) \dot{\delta}(t_0) + \delta(t_0) + \eta = \zeta(t_0) \\s_{t_0} &= \dot{\delta}_{t_0} + \frac{\delta_{t_0} + \eta}{t_0 + \theta},\end{aligned}$$

we need to fulfill the condition

$$s_{t_0=0} = \dot{\delta}_{t_0=0} + \frac{\delta_{t_0=0} + \eta}{\theta} = 0,$$

which is possible if take η as in (12), providing

$$t_{reach} = \rho_0^{-1} \|s_{t_0=0}\| = 0.$$

Guidance Control of Underwater Autonomous Vehicle

Reference

- 1 Hernandez-Sanchez, A., Chairez, I., Poznyak, A. and Olga Andrianova. Dynamic Motion Backstepping Control of Underwater Autonomous Vehicle Based on Averaged Sub-gradient Integral Sliding Mode Method. *J Intell Rob Syst*, 103, 48 (2021).
<https://doi.org/10.1007/s10846-021-01466-3>
- 2 Alejandra Hernandez-Sanchez, Alexander Poznyak, Isaac Chairez. Robust proportional–integral control of submersible autonomous robotized vehicles by backstepping-averaged sub-gradient sliding mode control. *Ocean Engineering*, 263 (2022) 112196.
<https://doi.org/10.1016/j.oceaneng.2022.112196>

Guidance Control of Underwater Autonomous Vehicle

UV and its coordinates

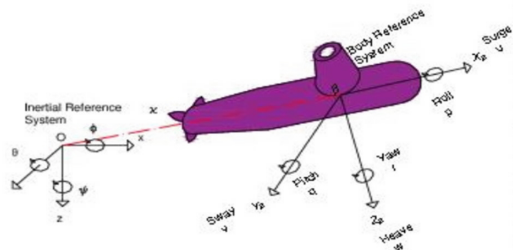


Figure 1: UV and its coordinates

Guidance Control of Underwater Autonomous Vehicle

UV and its coordinates

Main coordinates are (see Fig.1):

- $\boldsymbol{\kappa} = [x \ y \ z]^T$ is the vector of the UV centre of mass position;
- $\boldsymbol{\eta} = [\theta \ \psi]^T$ defines the orientation angles;
(the position and orientation coordinates are given with respect to the inertial framework attached to the origin).
- $\boldsymbol{v} = [u \ v \ w]^T$ is the vector of translation velocity of the UV centre of mass;
- $\boldsymbol{\omega} = [q \ r]^T$ is the vector of the angular velocity with respect to the body framework attached to the center of mass.

The mathematical model of the UV contains both the *kinematic* and *dynamic* parts.

Kinematic model

It is as follows:

$$\frac{d}{dt} \boldsymbol{x} = \Theta(\boldsymbol{\eta}) \boldsymbol{v} + \boldsymbol{\zeta}_x(\boldsymbol{x}, \boldsymbol{\eta}, t), \quad (15)$$

$$\frac{d}{dt} \boldsymbol{\eta} = \begin{bmatrix} q \\ r \\ c_{\theta_t} \end{bmatrix} + \boldsymbol{\zeta}_\eta(\boldsymbol{x}, \boldsymbol{\eta}, t), \quad (16)$$

where $\boldsymbol{\zeta}_x$ and $\boldsymbol{\zeta}_\eta$ are the perturbations vector satisfying

$$\|\boldsymbol{\zeta}_x\| \leq \zeta_x^+, \quad \left\| \frac{d}{dt} \boldsymbol{\zeta}_x \right\| \leq \left(\frac{d}{dt} \zeta_x \right)^+, \quad \|\boldsymbol{\zeta}_\eta\| \leq \zeta_\eta^+ \quad (17)$$

and $\Theta : \mathbb{R}^3 \rightarrow \mathbb{R}^{3 \times 3}$ is the rotation matrix (given in the Euler angles):

$$\Theta(\boldsymbol{\eta}) = \left. \begin{array}{l} \begin{bmatrix} c_\theta c_\psi & -s_\psi & s_\theta c_\psi \\ c_\theta s_\psi & c_\psi & s_\theta s_\psi \\ -s_\theta & 0 & c_\theta \end{bmatrix}, \\ s_\theta = \sin(\theta), \quad c_\theta = \cos(\theta), \quad \theta \in (-\pi/2, \pi/2). \end{array} \right\} \quad (18)$$

Dynamic model

It is given by the following system of ODE:

$$\boxed{\frac{d}{dt} \mathbf{v} = f_v(\mathbf{v}, \boldsymbol{\omega}) + B_v \boldsymbol{\tau} + \boldsymbol{\zeta}_v(\boldsymbol{\varkappa}, \boldsymbol{\eta}, t)}, \quad (19)$$

$$\boxed{\frac{d}{dt} \boldsymbol{\omega} = f_\omega(\mathbf{v}, \boldsymbol{\omega}, \boldsymbol{\eta}) + B_\omega \boldsymbol{\tau} + \boldsymbol{\zeta}_\omega(\boldsymbol{\varkappa}, \boldsymbol{\eta}, t)}, \quad (20)$$

where f_v and f_ω describe the *drift* and the *rotation* effects:

$$f_v(\mathbf{v}, \boldsymbol{\omega}) = \begin{bmatrix} -\frac{d_1 u}{l_1} + \frac{l_2 v}{l_1} r - \frac{l_3 w}{l_1} q \\ -\frac{l_1 u}{l_2} r - \frac{d_2 v}{l_2} \\ \frac{l_1 u}{l_3} q - \frac{d_3 w}{l_3} \end{bmatrix}, \quad f_\omega(\mathbf{v}, \boldsymbol{\omega}, \boldsymbol{\eta}) = \begin{bmatrix} \frac{l_3 - l_1}{l_5} u w - \frac{d_5}{m} q - \frac{m g h s_\theta}{l_5} \\ \frac{l_1 - l_2}{l_6} u v - \frac{d_6}{l_6} r \end{bmatrix}.$$

The control vector $\boldsymbol{\tau} = [\tau_u \quad \tau_q \quad \tau_r]^\top \in \mathbb{R}^3$, and

$$B_v = \begin{bmatrix} \frac{1}{l_1} & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}, \quad B_\omega = \begin{bmatrix} 0 & \frac{1}{l_5} & 0 \\ 0 & 0 & \frac{1}{l_6} \end{bmatrix},$$

Actuator dynamics

The dynamic of the vector τ is given by

$$\boxed{\frac{d}{dt}\boldsymbol{\tau} = \mathbf{Z}_E(\mathbf{g}(\boldsymbol{\chi}, \boldsymbol{\eta}, t) + \boldsymbol{v}),} \quad (21)$$

where $\mathbf{g} : \mathbb{R}^3 \times \mathbb{R}^2 \times \mathbb{R} \rightarrow \mathbb{R}^3$ corresponds to the contra-electromotive forces, satisfying the constrains

$$\boxed{\left\| \frac{d}{dt}\mathbf{g}(\boldsymbol{\chi}, \boldsymbol{\eta}, t) \right\| \leq \dot{g}^+ < \infty,} \quad (22)$$

$\mathbf{Z}_E \in R$ is the matrix of contra-electromotive gains which assumed to be invertable and known, the vector \boldsymbol{v} corresponds to the voltages in the actuators, realizing torques τ_u , τ_q and τ_r :

$$\boxed{\boldsymbol{v} = [v_1 \quad v_2 \quad v_3]^\top \in U_{v,adm},} \quad (23)$$

where the admissible set $U_{v,adm}$ which may include discontinuos control actions (voltages).

Complete dynamics model

Taking into account the expression of the UV kinematics, translation and orientation dynamics in equations (15),(16),(19) and (20) respectively , and considering the actuators dynamic in expression (21), the complete dynamic system can be described as the following system no ODE:

$$\left. \begin{aligned} \frac{d}{dt} \boldsymbol{x} &= \Theta(\boldsymbol{\eta}) \boldsymbol{v} + \zeta_{\boldsymbol{x}}(\boldsymbol{x}, \boldsymbol{\eta}, t), \\ \frac{d}{dt} \boldsymbol{\eta} &= \begin{bmatrix} \boldsymbol{q} \\ \boldsymbol{r} \\ \boldsymbol{c}_{\theta} \end{bmatrix} + \zeta_{\boldsymbol{\eta}}(\boldsymbol{x}, \boldsymbol{\eta}, t), \\ \frac{d}{dt} \boldsymbol{v} &= \boldsymbol{f}_v(\boldsymbol{v}, \boldsymbol{\omega}) + \boldsymbol{B}_v \boldsymbol{\tau} + \zeta_v(\boldsymbol{x}, \boldsymbol{\eta}, t), \\ \frac{d}{dt} \boldsymbol{\omega} &= \boldsymbol{f}_{\omega}(\boldsymbol{v}, \boldsymbol{\omega}, \boldsymbol{\eta}) + \boldsymbol{B}_{\omega} \boldsymbol{\tau} + \zeta_{\omega}(\boldsymbol{x}, \boldsymbol{\eta}, t), \\ \frac{d}{dt} \boldsymbol{\tau} &= \boldsymbol{Z}_E [\boldsymbol{g}(\boldsymbol{x}, \boldsymbol{\eta}, t) + \boldsymbol{v}]. \end{aligned} \right\} \quad (24)$$

Problem statement in descriptive form

The problem of the interest here is to design the control v (23), realizing the behaviour of the dynamic system (24) fulfilling

$$\boxed{\|\varphi_1(t)\| \xrightarrow[t \rightarrow \infty]{} \min, \varphi_1(t) := \varkappa(t) - \varkappa^*(t)} \quad (25)$$

where $\varkappa^*(t) \in \mathbb{R}^3$ is the vector of reference trajectory satisfying:

$$\left\| \frac{d}{dt} \varkappa^* \right\| \leq \left(\frac{d}{dt} \varkappa \right)^+ = \text{const}_t, \quad \left\| \frac{d^2}{dt^2} \varkappa^* \right\| \leq \left(\frac{d^2}{dt^2} \varkappa \right)^+ = \text{const}_t. \quad (26)$$

An alternative formulation of this tracking trajectory statement as an optimization, realized by an uncertain controllable dynamic plant, looks as follows:

$$\boxed{J(\varphi_1) = \sum_{i=1}^3 |\varphi_{1,i}| \xrightarrow[t \rightarrow \infty]{} \min_{v(\cdot) \in U_{adm}} \text{subjected to (24).}} \quad (27)$$

Backstepping concept

First stage: translation tracking

At the *first stage* let us consider the translation kinematic (15) only where the vector v will be treated as an auxiliary intermediate "*pseudo-control*", defining it as $\mathbf{u}_1 = v$, which implies

$$\boxed{\frac{d}{dt} \mathcal{X} = \Theta(\eta) \mathbf{u}_1 + \zeta_{\mathcal{X}}(\mathcal{X}, \eta, t),} \quad (28)$$

The corresponding optimization problem realized by the dynamic plant (28) can be formulated as

$$\boxed{J_1(\boldsymbol{\varphi}_1) = J(\boldsymbol{\varphi}_1) = \sum_{i=1}^3 |\varphi_{1,i}| \xrightarrow{t \rightarrow \infty} \min_{\mathbf{u}_1(\cdot) \in U_{1,adm}} \quad (29)}$$

subjected to (28),

where $U_{1,adm}$ is a set of **differentiable functions**.

Backstepping concept

First stage: translation tracking

Theorem

Under the accepted assumptions the intermediate pseudo-control u_1^ , realizing the solution of the problem (29), satisfies the following ODE's*

$$\left. \begin{aligned} \frac{d}{dt} (\Theta \mathbf{u}_1^*) + \mathbf{g}_1 &= -k_1 \text{Sign}(\mathbf{s}_1), \quad \mathbf{u}_1^*(0) = \mathbf{u}_{1,0}^*, \quad k_1 > \dot{\zeta}_x^+ \\ \text{Sign}(\mathbf{s}_1) &:= [\text{sign}(s_{1,1}), \text{sign}(s_{1,2}), \text{sign}(s_{1,3}),]^\top \end{aligned} \right\} \quad (30)$$

$$\mathbf{g}_1 := -\frac{d^2}{dt^2} \varkappa^* + \frac{d}{dt} \varkappa - \frac{d}{dt} \varkappa^* - \frac{\varkappa - \varkappa^* + \alpha_1}{(t + \theta)^2} - \frac{1}{t + \theta} \Gamma_1 + \frac{1}{t + \theta} \partial J_1(\varphi_1) \quad (31)$$

Backstepping concept

First stage: translation tracking

Theorem (continuation)

where the integral sliding variable s_1 is defined as

$$\left. \begin{aligned} s_1 &= \frac{d}{dt} \boldsymbol{\varphi}_1 + \frac{\boldsymbol{\varphi}_1 + \boldsymbol{\alpha}_1}{t + \theta} + \Gamma_1, \quad \Gamma_1 = \frac{1}{t + \theta} \int_{\tau=0}^t \partial J_1(\boldsymbol{\varphi}_1) d\tau, \quad t \geq 0, \\ \partial J_1(\boldsymbol{\varphi}_1) &= [\text{sign}(\varphi_{1,1}), \text{sign}(\varphi_{1,2}), \text{sign}(\varphi_{1,3})]^\top \\ \boldsymbol{\alpha}_1 &= -\theta \frac{d}{dt} \boldsymbol{\varphi}_1(0) - \boldsymbol{\varphi}_1(0), \quad \theta > 0, \end{aligned} \right\} \quad (32)$$

It guarantees that

$$J_1(\boldsymbol{\varphi}_1(t)) \leq \frac{\Phi_1}{t + \theta} \xrightarrow{t \rightarrow \infty} 0, \quad \Phi_1 = \theta J_1(\boldsymbol{\varphi}_1(0)) + \frac{1}{2} \|\boldsymbol{\alpha}_1\|^2. \quad (33)$$

Backstepping concept

First stage: translation tracking: Proof (1)

Proof.

For $V(\mathbf{s}) = \frac{1}{2} \|\mathbf{s}\|^2$ with $\mathbf{s} := \mathbf{s}_1$, we get

$$\left. \begin{aligned} \dot{V}(\mathbf{s}_1) &= \mathbf{s}_1^\top \dot{\mathbf{s}}_1 = \mathbf{s}_1^\top \left[\ddot{\varphi}_1 + \frac{\dot{\varphi}_1}{t+\theta} - \frac{\varphi_1 + \alpha_1}{(t+\theta)^2} - \frac{1}{t+\theta} \Gamma_1 + \frac{1}{t+\theta} \partial J_1(\varphi_1) \right] \\ &= \mathbf{s}_1^\top \left[\ddot{x} - \ddot{x}^* + \frac{\dot{x} - \dot{x}^*}{t+\theta} - \frac{x - x^* + \alpha_1}{(t+\theta)^2} - \frac{1}{t+\theta} \Gamma_1 + \frac{1}{t+\theta} \partial J_1(\varphi_1) \right] \\ &= \mathbf{s}_1^\top \left[\frac{d}{dt} (\Theta \mathbf{u}_1^*) + \dot{\zeta}_x + \mathbf{g}_1 \right]. \end{aligned} \right\} \quad (34)$$

Select $\mathbf{v} = \mathbf{u}_1^*$ satisfying (30). Then from (34) we get

$$\left. \begin{aligned} \dot{V}(\mathbf{s}_1) &= \mathbf{s}_1^\top [-k_1 \text{sign}(\mathbf{s}_1) + \dot{\zeta}_x] \leq \left(-k_1 \sum_{i=1}^3 |s_{1,i}| + \|\mathbf{s}_1\| \dot{\zeta}_x^+ \right) \leq \\ \|\mathbf{s}_1\| \left(-k_1 + \dot{\zeta}_x^+ \right) &= -\dot{\rho} \|\mathbf{s}_1\| = -\dot{\rho} \sqrt{2V(\mathbf{s}_1)}, \quad k_1 - \dot{\zeta}_x^+ = \dot{\rho} > 0 \end{aligned} \right\}$$

Backstepping concept

First stage: translation tracking: Proof (2)

Proof.

which leads to the following relations

$$\left. \begin{aligned} \frac{dV(\mathbf{s}_1)}{\sqrt{V(\mathbf{s}_1)}} &\leq -\dot{\rho}\sqrt{2}dt \rightarrow 2 \left(\sqrt{V(\mathbf{s}_1)} - \sqrt{V(\mathbf{s}_1(0))} \right) \leq -\dot{\rho}\sqrt{2}t, \\ 0 &\leq \sqrt{V(\mathbf{s}_1)} \leq \sqrt{V(\mathbf{s}_1(0))} - \frac{\dot{\rho}}{\sqrt{2}}t, \end{aligned} \right\}$$

implying that $V(\mathbf{s}_1(t)) = 0$ for all

$$t \geq t_{reach} := \frac{1}{\dot{\rho}} \sqrt{2V(\mathbf{s}_1(0))} = \frac{\|\mathbf{s}_1(0)\|}{\dot{\rho}}. \quad (35)$$

But by (32), $\mathbf{s}_1(0) = \mathbf{0}$, and hence from the beginning of the proces

$$\mathbf{s}_1(t) = \dot{\mathbf{s}}_1(t) = \mathbf{0}. \quad (36)$$

Backstepping concept

First stage: translation tracking: Proof (3)

Proof.

b) Defining $\mu(t) := t + \kappa$, let represent (36) as

$$\begin{aligned}\mu(t)\mathbf{s}_1 &= \mu(t)\dot{\boldsymbol{\varphi}}_1(t) + \boldsymbol{\varphi}_1(t) + \boldsymbol{\alpha}_1 + \boldsymbol{\gamma}(t) = \mathbf{0}, \\ \dot{\boldsymbol{\gamma}}(t) &= \partial \mathbf{J}_1(\boldsymbol{\varphi}_1(t)), \quad \boldsymbol{\gamma}(0) = \mathbf{0},\end{aligned}$$

or, equivalently,

$$\mu(t)\dot{\boldsymbol{\varphi}}_1(t) + \boldsymbol{\varphi}_1(t) + \boldsymbol{\alpha}_1 = -\boldsymbol{\gamma}(t),$$

which gives

$$\begin{aligned}\frac{d}{dt} \left[\frac{1}{2} \|\boldsymbol{\gamma}\|^2 \right] &= \dot{\boldsymbol{\gamma}}^\top \boldsymbol{\gamma} = -\partial^\top \mathbf{J}_1(\boldsymbol{\varphi}_1) [\mu\dot{\boldsymbol{\varphi}}_1 + \boldsymbol{\varphi}_1 + \boldsymbol{\alpha}_1] \\ &= -\partial^\top \mathbf{J}_1(\boldsymbol{\varphi}_1)\boldsymbol{\varphi}_1 - \partial^\top \mathbf{J}_1(\boldsymbol{\varphi}_1) (\mu\dot{\boldsymbol{\varphi}}_1 + \boldsymbol{\alpha}_1).\end{aligned}$$

Backstepping concept

First stage: translation tracking: Proof (4)

Proof.

By the relations

$$\partial^T J_1(\varphi_1) \dot{\varphi}_1 \geq J_1(\varphi_1) - J_1(\varphi_1^*) = J_1(\varphi_1), \quad J_1(\varphi_1^*) = 0, \quad \partial^T J_1(\varphi_1) \dot{\varphi}_1 = \frac{d}{dt} J_1(\varphi_1)$$

$$\implies \frac{d}{dt} \left[\frac{1}{2} \|\gamma\|^2 \right] \leq -J_1(\varphi_1) - \mu \frac{d}{dt} J_1(\varphi_1) - \partial^T J_1(\varphi_1) \alpha_1.$$

Then, integrating this inequality on interval $[0, t]$, we get

$$\int_{\tau=0}^t J_1(\varphi_1(\tau)) d\tau \leq \frac{1}{2} \left(\underbrace{\|\gamma(0)\|^2}_0 - \|\gamma\|^2 \right) - \int_{\tau=0}^t \mu(\tau) \frac{d}{dt} J_1(\varphi_1(\tau)) d\tau - \left(\int_{\tau=0}^t \partial J_1(\varphi_1) d\tau \right)^T \alpha_1$$

Backstepping concept

First stage: translation tracking: Proof (5)

Proof.

Since $\dot{\mu}_\tau = 1$, using of the integration by parts we get

$$\begin{aligned} & \int_{\tau=0}^t \mu(\tau) \frac{d}{d\tau} J_1(\varphi_1(\tau)) d\tau = \\ & [\mu(\tau) J_1(\varphi_1(\tau))]_{\tau=0}^{\tau=t} - \int_{\tau=0}^t \dot{\mu}(\tau) J_1(\varphi_1(\tau)) d\tau = \\ & \mu J_1(\varphi_1) - \theta J_1(\varphi_1(0)) - \int_{\tau=0}^t J_1(\varphi_1(\tau)) d\tau = \mu J_1(\varphi_1) - \theta J_1(\varphi_1(0)) - \gamma, \end{aligned}$$

which leads to

$$\begin{aligned} & \int_{\tau=0}^t J_1(\varphi_1(\tau)) d\tau \leq -\frac{1}{2} \|\gamma\|^2 - \mu J_1(\varphi_1) + \\ & \theta J_1(\varphi_1(0)) + \int_{\tau=0}^t J_1(\varphi_1(\tau)) d\tau - \gamma^\top \alpha_1, \end{aligned}$$

Backstepping concept

First stage: translation tracking: Proof (6)

Proof.

or equivalently,

$$\begin{aligned}\mu J_1(\varphi_1) &\leq \theta J_1(\varphi_1(0)) - \frac{1}{2} \|\gamma\|^2 - \gamma^\top \alpha_1 = \\ &\theta J_1(\varphi_1(0)) - \frac{1}{2} \left(\|\gamma\|^2 + 2\gamma^\top \alpha_1 \right) = \\ \theta J_1(\varphi_1(0)) - \frac{1}{2} \left(\|\gamma\|^2 + 2\gamma^\top \alpha_1 + \|\alpha_1\|^2 \right) + \frac{1}{2} \|\alpha_1\|^2 \\ &= \theta J_1(\varphi_1(0)) - \frac{1}{2} \|\gamma + \alpha_1\|^2 + \frac{1}{2} \|\alpha_1\|^2 \\ &\leq \theta J_1(\varphi_1(0)) + \frac{1}{2} \|\alpha_1\|^2\end{aligned}$$

that gives (33). Theorem is proven. □