

Inverse Optimal Robust Control of Singularly Impulsive Dynamical Systems

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Abstract—In this paper for the class of nonlinear uncertain singularly impulsive dynamical systems we present optimal robust control and inverse robust optimal control results. We consider a control problem for nonlinear uncertain singularly impulsive dynamical systems involving a notion of optimality with respect to an *auxiliary cost* which guarantees a bound on the worst-case value of a nonlinear-nonquadratic hybrid cost criterion over a prescribed uncertainty set. Further we specialize result to affine uncertain systems to obtain controllers predicated on an *inverse optimal hybrid control problem*. In particular, to avoid the complexity in solving the steady-state hybrid Hamilton-Jacobi-Bellman equation we parameterize a family of stabilizing hybrid controllers that minimize some *derived* hybrid cost functional that provides flexibility in specifying the control law. The performance integrand is shown to explicitly depend on the nonlinear singularly impulsive system dynamics, the Lyapunov function of the closed-loop system, and the stabilizing hybrid feedback control law wherein the coupling is introduced via the hybrid Hamilton-Jacobi-Bellman equation. By varying the parameters in the Lyapunov function and the performance integrand, the proposed framework can be used to characterize a class of globally stabilizing hybrid controllers that can meet the closed-loop system response constraints. Obtained results for nonlinear case are further specialized to linear singularly impulsive dynamical systems with polynomial and multilinear performance functional.

Index Terms—mathematical model, singularly impulsive dynamical systems, optimal robust control, inverse optimal robust control

I. INTRODUCTION

For the class of nonlinear uncertain singularly impulsive dynamical systems presented in [2], we have developed robust stability results in [7]. In this paper we give optimal robust control and inverse robust optimal control results. For that purpose, we generalize results developed in [3]. We consider a control problem for nonlinear uncertain singularly impulsive dynamical systems involving a notion of optimality with respect to an *auxiliary cost* which guarantees a bound on the worst-case value of a nonlinear-nonquadratic hybrid cost criterion over a prescribed uncertainty set. Further we specialize result to affine uncertain systems to obtain controllers predicated on an *inverse optimal hybrid control problem*. In particular, to avoid the complexity in solving the steady-state hybrid Hamilton-Jacobi-Bellman equation we parameterize a family of stabilizing hybrid controllers that minimize some *derived* hybrid cost functional that provides flexibility in specifying the control law. Obtained results for nonlinear case are further

specialized to linear singularly impulsive dynamical systems with polynomial and multilinear performance functional.

Finally, in this paper we use the following standard notation. Let \mathbb{R} denote the set of real numbers, let \mathcal{N} denote the set of nonnegative integers, let \mathbb{R}^n denote the set of $n \times 1$ real column vectors, let $\mathbb{R}^{n \times m}$ denote the set of $n \times m$ real matrices, let \mathbb{S}^n denote the set of $n \times n$ symmetric matrices, and let \mathbb{N}^n (resp., \mathbb{P}^n) denote the set of $n \times n$ nonnegative (resp., positive) definite matrices, and let I_n or I denote the $n \times n$ identity matrix. Furthermore, $A \geq 0$ (resp., $A > 0$) denotes the fact that the Hermitian matrix is nonnegative (resp., positive) definite and $A \geq B$ (resp., $A > B$) denotes the fact that $A - B \geq 0$ (resp., $A - B > 0$). In addition, we write $V'(x)$ for the Fréchet derivative of $V(\cdot)$ at x . Finally, let C^0 denote the set of continuous functions and C^r denote the set of functions with r continuous derivatives.

II. OPTIMAL ROBUST CONTROL FOR NONLINEAR UNCERTAIN SINGULARLY IMPULSIVE DYNAMICAL SYSTEMS

In this section we consider a control problem for nonlinear uncertain singularly impulsive dynamical systems involving a notion of optimality with respect to an *auxiliary cost* which guarantees a bound on the worst-case value of a nonlinear-nonquadratic hybrid cost criterion over a prescribed uncertainty set. The optimal robust hybrid time-invariant feedback controllers are derived as a direct consequence of Theorem 2.1 given in [7] and provide a generalization of the Hamilton-Jacobi-Bellman conditions for state-dependent singularly impulsive dynamical systems with optimality notions over the infinite horizon with an infinite number of resetting times, for addressing robust feedback controllers of nonlinear uncertain singularly impulsive dynamical systems. To address robust optimal control problem let $\mathcal{D} \subset \mathbb{R}^n$ be an open set with $0 \in \mathcal{D}$, and let $\mathcal{C}_c \subset \mathbb{R}^{m_c}$, $\mathcal{C}_d \subset \mathbb{R}^{m_d}$, where $0 \in \mathcal{C}_c$ and $0 \in \mathcal{C}_d$. Furthermore, let $\mathcal{F}_c \subset \{F_c : \mathcal{D} \times \mathcal{C}_c \rightarrow \mathbb{R}^n : F_c(0, 0) = 0\}$, and $\mathcal{F}_d \subset \{F_d : \mathcal{D} \times \mathcal{C}_d \rightarrow \mathbb{R}^n : F_d(0, 0) = 0\}$. For simplicity of exposition, we also define $(F_c(\cdot, \cdot), F_d(\cdot, \cdot)) \in \mathcal{F}_c \times \mathcal{F}_d \triangleq \mathcal{F}$. Next, consider the nonlinear uncertain singularly impulsive controlled dynamical system

$$E_c \dot{x}(t) = F_c(x(t), u_c(t)), \quad x(0) = 0, \quad x(t) \notin \mathcal{Z}_x, \\ u_c(t) \in \mathcal{U}_c, \quad (\text{II.1})$$

$$E_d \Delta x(t) = F_d(x(t), u_d(t)), \quad x(t) \in \mathcal{Z}_x, \\ u_d(t) \in \mathcal{U}_d, \quad (\text{II.2})$$

where $t \geq 0$, $x(t) \in \mathcal{D}$ is the state vector, $(u_c(t), u_d(t_k)) \in \mathcal{U}_c \times \mathcal{U}_d \subset \mathcal{C}_c \times \mathcal{C}_d$, $k \in \mathcal{N}$, is the hybrid control input,

where the control constraint sets $\mathcal{U}_c, \mathcal{U}_d$ are given. We assume $(0, 0) \in \mathcal{U}_c \times \mathcal{U}_d$, $F_c : \mathcal{D} \times \mathcal{U}_c \rightarrow \mathbb{R}^n$ is Lipschitz continuous and satisfies $F_c(0, 0) = 0$, $F_d : \mathcal{D} \times \mathcal{U}_d \rightarrow \mathbb{R}^n$ is continuous and satisfies $F_d(0, 0) = 0$, and $\mathcal{Z}_x \subset \mathbb{R}^n$. To address the robust optimal nonlinear hybrid feedback control problem let $\phi_c : \mathcal{D} \rightarrow \mathcal{U}_c$ be such that $\phi_c(0) = 0$ and let $\phi_d : \mathcal{D} \rightarrow \mathcal{U}_d$ be such that $\phi_d(0) = 0$. If $(u_c(t), u_d(t)) = (\phi_c(E_c x(t)), \phi_d(E_d x(t)))$, where $x(t)$, $t \geq 0$, satisfies (II.1), (II.2), then $(u_c(\cdot), u_d(\cdot))$ is a hybrid feedback control. Given the hybrid feedback control $(u_c(t), u_d(t)) = (\phi_c(E_c x(t)), \phi_d(E_d x(t)))$, the closed-loop state-dependent singularly impulsive dynamical system has the form

$$E_c \dot{x}(t) = F_c(x(t), \phi_c(E_c x(t))), \quad x(0) = x_0, \\ t \geq 0, \quad x(t) \notin \mathcal{Z}_x, \quad (\text{II.3})$$

$$E_d \Delta x(t) = F_d(x(t), \phi_d(E_d x(t))), \\ x(t) \in \mathcal{Z}_x, \quad (\text{II.4})$$

for all $(F_c(\cdot, \cdot), F_d(\cdot, \cdot)) \in \mathcal{F}$.

Next we present sufficient conditions for characterizing robust nonlinear hybrid feedback controllers that guarantee robust stability over a class of nonlinear uncertain singularly impulsive dynamical systems and minimize an auxiliary hybrid performance functional. For the statement of this result let $L_c : \mathcal{D} \times \mathcal{U}_c \rightarrow \mathbb{R}$, $L_d : \mathcal{D} \times \mathcal{U}_d \rightarrow \mathbb{R}$ and define the set of asymptotically stabilizing controllers for the nominal nonlinear singularly impulsive dynamical system $(F_{c0}(\cdot, \cdot), F_{d0}(\cdot, \cdot))$ by

$$\mathcal{C}(x_0) \triangleq \{(u_c(\cdot), u_d(\cdot)) : (u_c(\cdot), u_d(\cdot)) \text{ is admissible} \\ \text{and the zero solution } x(t) \equiv 0 \\ \text{to (II.1), (II.2)} \\ \text{is asymptotically stable with} \\ (F_c(\cdot, \cdot), F_d(\cdot, \cdot)) \\ = (F_{c0}(\cdot, \cdot), F_{d0}(\cdot, \cdot))\}.$$

Consider the nonlinear uncertain singularly impulsive dynamical system (II.1), (II.2) with hybrid performance functional

$$J(E_c x_0, u_c(\cdot), u_d(\cdot)) = \int_0^\infty L_c(E_c x(t), u(t)) dt \\ + \sum_{k \in \mathcal{N}_{[0, \infty)}} L_d(E_d x(t_k), u_d(t_k)) \quad (\text{II.5})$$

where $(F_c(\cdot, \cdot), F_d(\cdot, \cdot)) \in \mathcal{F}$ and $(u_c(\cdot), u_d(\cdot))$ is an admissible control. Assume there exist functions $V : \mathcal{D} \rightarrow \mathbb{R}$, $\Gamma_c : \mathcal{D} \times \mathcal{U}_c \rightarrow \mathbb{R}$, $\Gamma_d : \mathcal{D} \times \mathcal{U}_d \rightarrow \mathbb{R}$, and a hybrid control law $\phi_c : \mathcal{D} \rightarrow \mathcal{U}_c$ and $\phi_d : \mathcal{D} \rightarrow \mathcal{U}_d$, where $V(\cdot)$ is a C^1 function, such that

$$V(0) = 0, \quad (\text{II.6})$$

$$V(E_c x) \geq 0, \quad x \in \mathcal{D}, \quad x \neq 0, \quad (\text{II.7})$$

$$\phi_c(0) = 0, \quad (\text{II.8})$$

$$\phi_d(0) = 0, \quad (\text{II.9})$$

$$V'(E_c x) F_c(x, \phi_c(x)) \leq V'(E_c x) F_{c0}(x, \phi_c(x)) \\ + \Gamma_c(x, \phi_c(x)), \quad x \notin \mathcal{Z}_x, \quad F_c(\cdot, \cdot) \in \mathcal{F}_c, \quad (\text{II.10})$$

$$V'(E_c x) F_{c0}(x, \phi_c(x)) + \Gamma_c(x, \phi_c(x)) < 0, \quad x \notin \mathcal{Z}_x, \quad x \neq 0, \quad (\text{II.11})$$

$$V(E_d x + F_d(x, \phi_d(x))) - V(E_d x) \leq \\ V(E_d x + F_{d0}(x, \phi_d(x))) - V(E_d x) \\ + \Gamma_d(x, \phi_d(x)), \quad x \in \mathcal{Z}_x, \quad F_d(\cdot, \cdot) \in \mathcal{F}_d, \quad (\text{II.12})$$

$$V(E_d x + F_{d0}(x, \phi_d(x))) - V(E_d x) + \Gamma_d(x, \phi_d(x)) \\ \leq 0, \quad x \in \mathcal{Z}_x, \quad (\text{II.13})$$

$$H_c(E_c x, \phi_c(x)) = 0, \quad x \notin \mathcal{Z}_x, \quad (\text{II.14})$$

$$H_c(E_c x, u_c(x)) \geq 0, \quad x \notin \mathcal{Z}_x, \quad u_c \in \mathcal{U}_c, \quad (\text{II.15})$$

$$H_d(E_d x, \phi_d(E_c x)) = 0, \quad x \in \mathcal{Z}_x, \quad (\text{II.16})$$

$$H_d(E_d x, u_d(x)) \geq 0, \quad x \in \mathcal{Z}_x, \quad u_d \in \mathcal{U}_d \quad (\text{II.17})$$

where $(F_{c0}(\cdot, \cdot), F_{d0}(\cdot, \cdot)) \in \mathcal{F}$ defines the nominal singularly impulsive dynamical system and

$$H_c(E_c x, u_c) \triangleq L_c(E_c x, u_c) + V'(E_c x) F_{c0}(x, u_c) + \Gamma_c(x, u_c), \quad (\text{II.18})$$

$$H_d(E_d x, u_d) \triangleq L_d(E_d x, u_d) + V(E_d x + F_{d0}(x, u_d)) \\ - V(x E_d) + \Gamma_d(x, u_d). \quad (\text{II.19})$$

Then, with the hybrid feedback control $(u_c(\cdot), u_d(\cdot)) = (\phi_c(E_c x(\cdot)), \phi_d(E_d x(\cdot)))$, there exists a neighborhood of the origin $\mathcal{D}_0 \subset \mathcal{D}$ such that if $x_0 \in \mathcal{D}_0$, the zero solution $x(t) \equiv 0$ of the closed-loop system (II.3), (II.4) is locally asymptotically stable for all $(F_c(\cdot, \cdot), F_d(\cdot, \cdot)) \in \mathcal{F}$. Furthermore,

$$\sup_{(F_c(\cdot, \cdot), F_d(\cdot, \cdot)) \in \mathcal{F}} J(E_c x_0, \phi_c(E_c x(\cdot)), \phi_d(E_d x(\cdot))) \\ \leq J(E_c x_0, \phi_c(\cdot), \phi_d(\cdot)) \\ = V(E_c x_0), \quad x_0 \in \mathcal{D}_0, \quad (\text{II.20})$$

where

$$\mathcal{J}(E_c x_0, u_c(\cdot), u_d(\cdot)) \triangleq \\ \int_0^\infty [L_c(E_c x(t), u_c(t)) + \Gamma_c(x(t), u_c(t))] dt \\ + \sum_{k \in \mathcal{N}_{[0, \infty)}} [L_d(E_d x(t_k), u_d(t_k)) + \Gamma_d(x(t_k), u_d(t_k))], \quad (\text{II.21})$$

and where $(u_c(\cdot), u_d(\cdot))$ is an admissible control and $x(t)$, $t \geq 0$, is a solution of (II.1), (II.2) with $(F_c(x(t), u_c(t)), F_d(x(t), u_d(t))) = (F_{c0}(x(t), u_c(t)), F_{d0}(x(t), u_d(t)))$. In addition, if $x_0 \in \mathcal{D}_0$ then the hybrid feedback control $(u_c(\cdot), u_d(\cdot)) = (\phi_c(E_c x(\cdot)), \phi_d(E_d x(\cdot)))$ minimizes $J(E_c x_0, u_c(\cdot), u_d(\cdot))$ in the sense that

$$J(E_c x_0, \phi_c(E_c x(\cdot)), \phi_d(E_d x(\cdot))) = \\ \min_{(u_c(\cdot), u_d(\cdot)) \in \mathcal{C}(x_0)} J(E_c x_0, u_c(\cdot), u_d(\cdot)). \quad (\text{II.22})$$

Finally, if $\mathcal{D} = \mathbb{R}^n$, and

$$V(E_c /_d x) \rightarrow \infty \quad \text{as} \quad \|x\| \rightarrow \infty, \quad (\text{II.23})$$

then the zero solution $x(t) \equiv 0$ of the closed-loop system (II.3), (II.4) is globally asymptotically stable for all $(F_c(\cdot, \cdot), F_d(\cdot, \cdot)) \in \mathcal{F}$, [3] and [7].

Proof: Local and global asymptotic stability is a direct consequence of (II.6)–(II.13) by applying Theorem 2.1 of [7] to the closed-loop system (II.3), (II.4). Next, let

$(u_c(\cdot), u_d(\cdot)) \in \mathcal{C}(x_0)$ and let $x(\cdot)$ be the solution of (II.1), (II.2) with $(F_c(\cdot, \cdot), F_d(\cdot, \cdot)) = (F_{c0}(\cdot, \cdot), F_{d0}(\cdot, \cdot))$.

Then it follows that

$$0 = -\dot{V}(E_c x(t)) + V'(E_c x(t))F_c(x(t), u_c(t)), \quad x(t) \notin \mathcal{Z}_x, \quad (\text{II.24})$$

$$0 = -\Delta V(E_d x(t)) + V(E_d x + F_d(x(t), u_d(t))) - V(E_d x(t)), \quad x(t) \in \mathcal{Z}_x. \quad (\text{II.25})$$

Hence,

$$\begin{aligned} L_c(E_c x(t), u_c(t)) + \Gamma_c(E_c \tilde{x}(t), u_c(t)) &= \\ -\dot{V}(E_c x(t)) + L_c(E_c x(t), u_c(t)) &+ \\ +V'(E_c x(t))F_{c0}(x(t), u_c(t)) + \Gamma_c(E_c \tilde{x}(t), u_c(t)) &= \\ = -\dot{V}(E_c x(t)) + H_c(E_c x(t), u_c(t)), & \\ x(t) \notin \mathcal{Z}_x. & \end{aligned} \quad (\text{II.26})$$

Similarly,

$$\begin{aligned} L_d(E_d x(t), u_d(t)) + \Gamma_d(x(t), u_d(t)) &= \\ -\Delta V(E_d x(t)) + L_d(E_d x(t), u_d(t)) &+ \\ +\Delta V(E_d x(t)) + \Gamma_d(x(t), u_d(t)) &= \\ = -\Delta V(E_d x(t)) + H_d(E_d x(t), u_d(t)), & \\ x(t) \in \mathcal{Z}_x. & \end{aligned} \quad (\text{II.27})$$

Now, over the interval $[0, t]$ yields

$$\begin{aligned} &\int_0^t [L_c(E_c x(t), u_c(t)) + \Gamma_c(\tilde{x}(t), u_c(t))] dt \\ + \sum_{k \in \mathcal{N}_{[0, t]}} [L_d(E_d x(t_k), u_d(t_k)) + \Gamma_d(x(t_k), u_d(t_k))] & \\ = \int_0^t [-\dot{V}(E_c x(t)) + H_c(x(t), u_c(t))] dt & \\ + \sum_{k \in \mathcal{N}_{[0, t]}} [-\Delta V(E_d x(t_k)) + H_d(E_d x(t_k), u_d(t_k))] & \\ = -V(E_c x(t)) + V(E_c x_0) + \int_0^t H_c(E_c x(t), u_c(t)) dt & \\ + \sum_{k \in \mathcal{N}_{[0, t]}} H_d(E_d x(t_k), u_d(t_k)) & \\ \geq V(E_c x_0) & \\ = \mathcal{J}(E_c x_0, \phi_c(x(\cdot)), \phi_d(x(\cdot))). & \end{aligned} \quad (\text{II.28})$$

Letting $t \rightarrow \infty$ and noting that $V(E_c/d x(t)) \rightarrow 0$ for all $x_0 \in \mathcal{D}_0$ yields (II.22). \square

Next, we specialize Theorem II to linear uncertain singularly impulsive dynamical systems. Specifically, in this case we consider $\mathcal{F} \triangleq \mathcal{F}_c \times \mathcal{F}_d$ to be the set of uncertain linear singularly impulsive dynamical systems, where

$$\begin{aligned} \mathcal{F}_c &= \{(A_c + \Delta A_c)x + B_c u_c : x \in \mathbb{R}^n, A_c \in \mathbb{R}^{n \times n}, \\ & \quad B_c \in \mathbb{R}^{n \times m_c}, \Delta A_c \in \mathbf{\Delta}_{A_c}\}, \\ \mathcal{F}_d &= \{(A_d + \Delta A_d - E_d)x + B_d u_d : x \in \mathbb{R}^n, A_d \in \mathbb{R}^{n \times n}, \\ & \quad B_d \in \mathbb{R}^{n \times m_d}, \Delta A_d \in \mathbf{\Delta}_{A_d}\}, \end{aligned}$$

where $\mathbf{\Delta}_{A_c}, \mathbf{\Delta}_{A_d} \subset \mathbb{R}^{n \times n}$, are given bounded uncertainty sets of uncertain perturbations $\Delta A_c, \Delta A_d$ of the nominal system matrices A_c, A_d , such that $0 \in \mathbf{\Delta}_{A_c}$ and $0 \in \mathbf{\Delta}_{A_d}$.

For simplicity of exposition, we also define $(\Delta A_c, \Delta A_d) \in \mathbf{\Delta}_{A_c} \times \mathbf{\Delta}_{A_d} \triangleq \mathbf{\Delta}$. For the following result let $R_{c1} \in \mathbb{P}^n$, $R_{c2} \in \mathbb{P}^{m_c}$, $R_{d1} \in \mathbb{N}^n$, $R_{d2} \in \mathbb{N}^{m_d}$ be given.

Consider the linear state-dependent uncertain singularly impulsive controlled dynamical system

$$E_c \dot{x}(t) = (A_c + \Delta A_c)x(t) + B_c u_c(t), \quad x(0) = x_0, \quad t \geq 0, \quad x(t) \notin \mathcal{Z}, \quad (\text{II.29})$$

$$E_d \Delta x(t) = (A_d + \Delta A_d - E_d)x(t) + B_d u_d(t), \quad x(t) \in \mathcal{Z}, \quad (\text{II.30})$$

with performance functional

$$\begin{aligned} J_{\Delta A_c, \Delta A_d}(E_c x_0, u_c(\cdot), u_d(\cdot)) &\triangleq \\ \int_0^\infty [x^\top(t) E_c^\top R_{c1} E_c x(t) + u_c^\top(t) R_{c2} u_c(t)] dt & \\ + \sum_{k \in \mathcal{N}_{[0, \infty)}} [x^\top(t_k) E_d^\top R_{d1} E_d x(t_k) + u_d^\top(t_k) R_{d2} u_d(t_k)], & \end{aligned} \quad (\text{II.31})$$

where $(u_c(\cdot), u_d(\cdot))$ is admissible, $(\Delta A_c, \Delta A_d) \in \mathbf{\Delta}$. Furthermore, assume there exist $P \in \mathbb{P}^n$, $\Omega_c : \mathbb{P}^n \rightarrow \mathbb{N}^n$, $\Omega_{dxx} : \mathbb{P}^n \rightarrow \mathbb{N}^n$, $\Omega_{dxu_d} : \mathbb{N}^n \rightarrow \mathbb{R}^{n \times m_d}$, and $\Omega_{du_d u_d} : \mathbb{N}^n \rightarrow \mathbb{N}^{m_d}$, such that

$$x^\top (\Delta A_c^\top E_c^\top P + P \Delta A_c E_c) x \leq x^\top E_c^\top \Omega_c(P) E_c x, \quad x \notin \mathcal{Z}, \quad \Delta A_c \in \mathbf{\Delta}_{A_c}, \quad (\text{II.32})$$

$$\begin{aligned} &x^\top (\Delta A_d^\top P A_d + A_d^\top P \Delta A_d - \Delta A_d P B_d (R_{d2} \\ & \quad + B_d^\top P B_d + \Omega_{du_d u_d}(P))^{-1} \\ & \quad (B_d^\top P A_d + E_d^\top \Omega_{dxu_d}(P) E_d) - (B_d^\top P A_d \\ & \quad + \Omega_{dxu_d}(P))^\top (R_{d2} + B_d^\top P B_d + \Omega_{du_d u_d}(P))^{-1} \\ & \quad B_d^\top P \Delta A_d + \Delta A_d^\top P \Delta A_d) x \leq x^\top (E_d^\top \Omega_{dxx}(P) E_d \\ & \quad - \Omega_{dxu_d}(P) \\ & \quad (R_{d2} + B_d^\top P B_d + \Omega_{du_d u_d}(P))^{-1} \\ & \quad (B_d^\top P A_d + \Omega_{dxu_d}(P)) \\ & \quad - (B_d^\top P + \Omega_{dxu_d}(P))^\top (R_{d2} + B_d^\top P B_d + \Omega_{du_d u_d}(P))^{-1} \\ & \quad \Omega_{dxu_d}(P) \\ & \quad + (B_d^\top P A_d + \Omega_{dxu_d}(P))^\top (R_{d2} + B_d^\top P B_d + \\ & \quad \quad \Omega_{du_d u_d}(P))^{-1} \\ & \quad \cdot \Omega_{du_d u_d}(P) (R_{d2} + B_d^\top P B_d \\ & \quad + \Omega_{du_d u_d}(P))^{-1} (B_d^\top P A_d + \Omega_{dxu_d}(P))) x, \\ & \quad x \in \mathcal{Z}, \\ & \quad \Delta A_d \in \mathbf{\Delta}_{A_d}. \end{aligned} \quad (\text{II.33})$$

Furthermore, suppose there exists $P \in \mathbb{P}^n$ satisfying

$$0 = x^\top (A_c^\top P E_c + E_c^\top P A_c + E_c^\top R_{c1} E_c + \Omega_c(P) - P B_c R_{c2}^{-1} B_c^\top P) E_c x, \quad x \notin \mathcal{Z}, \quad (\text{II.34})$$

$$0 < R_{d2} + B_d^\top P B_d + \Omega_{du_d u_d}(P), \quad (\text{II.35})$$

$$\begin{aligned} 0 &= x^\top (A_d^\top P A - E_d^\top P E_d + E_d^\top R_{d1} E_d \\ & \quad + \Omega_{dxx}(P) - (B_d^\top P A_d + \Omega_{dxu_d}(P))^\top \\ & \quad (R_{d2} + B_d^\top P B_d + \Omega_{du_d u_d}(P))^{-1} \\ & \quad \cdot (B_d^\top P A_d + \Omega_{dxu_d}(P))) x, \\ & \quad x \in \mathcal{Z}. \end{aligned} \quad (\text{II.36})$$

Then, with hybrid feedback control $(u_c, u_d) = (\phi_c(x), \phi_d(x)) = (-R_{c2}^{-1}B_c^T P E_c x, -(R_{d2} + B_d^T P B_d + \Omega_{d u_d u_d}(P))^{-1}(B_d^T P A_d + \Omega_{d x u_d}(P))x)$ the zero solution $x(t) \equiv 0$ to (II.29), (II.30) is globally asymptotically stable for all $x_0 \in \mathbb{R}^n$, $(\Delta A_c, \Delta A_d) \in \mathbf{\Delta}_{A_c} \times \mathbf{\Delta}_{A_d}$ and

$$\begin{aligned} \sup_{(\Delta_c, \Delta_d) \in \mathbf{\Delta}} J_{(\Delta A_c, \Delta A_d)}(E_c x_0) &\leq \mathcal{J}(E_c x_0, \phi_c(\cdot), \phi_d(\cdot)) \\ &= x_0^T E_c^T P E_c x_0, \quad x_0 \in \mathbb{R}^n, \end{aligned} \quad (\text{II.37})$$

where

$$\begin{aligned} \mathcal{J}(E_c x_0, u_c(\cdot), u_d(\cdot)) &\triangleq \int_0^\infty [x^T(t) E_c^T R_{c1} E_c x(t) \\ &+ u_c^T(t) R_{c2} u_c(t) + x^T(t) \Omega_c(P) x(t)] dt \\ &+ \sum_{k \in \mathcal{N}_{[0, \infty)}} [x^T(t_k) E_d^T R_{d1} E_d x(t_k) \\ &+ u_d^T(t_k) R_{d2} u_d(t_k) + x^T(t_k) \Omega_{dxx}(P) x(t_k) \\ &+ 2x^T(t_k) \Omega_{dxu_d}(P) u_d(t_k) + u_d^T(t_k) \\ &\cdot \Omega_{du_d u_d}(P) u_d(t_k)], \end{aligned} \quad (\text{II.38})$$

$$(\text{II.39})$$

and where (u_c, u_d) is admissible and $x(t)$, $t \geq 0$, is a solution to (II.29), (II.30) with $(\Delta A_c, \Delta A_d) = (0, 0)$. Furthermore,

$$\begin{aligned} \mathcal{J}(E_c x_0, \phi_c(x(\cdot)), \phi_d(x(\cdot))) &= \\ \min_{(u_c(\cdot), u_d(\cdot)) \in \mathcal{C}(x_0)} \mathcal{J}(E_c x_0, u_c(\cdot), u_d(\cdot)), \end{aligned} \quad (\text{II.40})$$

where $\mathcal{C}(x_0)$ is the set of asymptotically stabilizing hybrid controllers for the nominal singularly impulsive dynamical system and $x_0 \in \mathbb{R}^n$, [3] and [7].

Proof: The detailed proof is given in [7]. \square

III. INVERSE OPTIMAL ROBUST CONTROL FOR NONLINEAR AFFINE UNCERTAIN SINGULARLY IMPULSIVE DYNAMICAL SYSTEMS

In this section we specialize Theorem II to affine uncertain systems. The controllers obtained are predicated on an *inverse optimal hybrid control problem*. In particular, to avoid the complexity in solving the steady-state hybrid Hamilton-Jacobi-Bellman equation we do not attempt to minimize a *given* hybrid cost functional, but rather, we parametrize a family of stabilizing hybrid controllers that minimize some *derived* hybrid cost functional that provides flexibility in specifying the control law. The performance integrand is shown to explicitly depend on the nonlinear singularly impulsive system dynamics, the Lyapunov function of the closed-loop system, and the stabilizing hybrid feedback control law wherein the coupling is introduced via the hybrid Hamilton-Jacobi-Bellman equation. Hence, by varying the parameters in the Lyapunov function and the performance integrand, the proposed framework can be used to characterize a class of globally stabilizing hybrid controllers that can meet the closed-loop system response constraints.

Consider the state-dependent affine (in the control) uncertain singularly impulsive dynamical system

$$\begin{aligned} E_c \dot{x}(t) &= f_c(x(t)) + \Delta f_c(x(t)) + G_c(x(t)) u_c(t), \\ x(0) &= x_0, \quad x(t) \notin \mathcal{Z}_x, \end{aligned} \quad (\text{III.41})$$

$$\begin{aligned} E_d \Delta x(t) &= f_d(x(t)) + \Delta f_d(x(t)) + G_d(x(t)) u_d(t), \\ x(t) &\in \mathcal{Z}_x, \end{aligned} \quad (\text{III.42})$$

where $t \geq 0$, $f_{c0}, f_{d0} : \mathcal{D} \rightarrow \mathbb{R}^n$ and satisfies $f_{c0}(0) = 0, f_{d0}(0) = 0, \mathcal{D} = \mathbb{R}^n, \mathcal{U}_c = \mathcal{C}_c = \mathbb{R}^{m_c}, \mathcal{U}_d = \mathcal{C}_d = \mathbb{R}^{m_d}$, and $(\Delta f_c, \Delta f_d) \in \mathcal{F}_c \times \mathcal{F}_d \triangleq \mathcal{F}$, where

$$\begin{aligned} \Delta f_c(\cdot) &\in \mathcal{F}_c \subset \{\Delta f_c : \mathbb{R}^n \rightarrow \mathbb{R}^n : \Delta f_c(0) = 0\}, \\ \Delta f_d(\cdot) &\in \mathcal{F}_d \subset \{\Delta f_d : \mathbb{R}^n \rightarrow \mathbb{R}^n : \Delta f_d(0) = 0\}. \end{aligned}$$

In this section no explicit structure is assumed for the elements of \mathcal{F} . Furthermore, we consider performance integrands $L_c(E_c x, u_c)$ and $L_d(E_d x, u_d)$ of the form

$$L_c(E_c x, u_c) = L_{c1}(E_c x) + u_c^T R_{c2}(x) u_c, \quad x \notin \mathcal{Z}, \quad (\text{III.43})$$

$$L_d(E_d x, u_d) = L_{d1}(E_d x) + u_d^T R_{d2}(x) u_d, \quad x \in \mathcal{Z}. \quad (\text{III.44})$$

where $L_{c1} : \mathbb{R}^n \rightarrow \mathbb{R}$ and satisfies $L_{c1}(E_c x) \geq 0, x \in \mathbb{R}^n, R_{c2} : \mathbb{R}^n \rightarrow \mathbb{P}^{m_c}, L_{d1} : \mathbb{R}^n \rightarrow \mathbb{R}$ and satisfies $L_{d1}(E_d x) \geq 0, x \in \mathbb{R}^n$, and $R_{d2} : \mathbb{R}^n \rightarrow \mathbb{P}^{m_d}$ so that (II.5) becomes

$$\begin{aligned} J(E_c x_0, u_c(\cdot), u_d(\cdot)) &= \int_0^\infty [L_{c1}(E_c x(t)) + \\ &u_c^T(t) R_{c2}(x(t)) u_c(t)] dt + \sum_{k \in \mathcal{N}_{[0, \infty)}} [L_{d1}(E_d x(t_k)) \\ &+ u_d^T(t_k) R_{d2}(x(t_k)) u_d(t_k)]. \end{aligned} \quad (\text{III.45})$$

Consider the nonlinear uncertain controlled affine singularly impulsive system (III.41), (III.42) with performance functional (III.45). Assume there exists a C^1 function $V : \mathbb{R}^n \rightarrow \mathbb{R}$, and functions $P_{12} : \mathbb{R}^n \rightarrow \mathbb{R}^{1 \times m_d}, P_2 : \mathbb{R}^n \rightarrow \mathbb{N}^{m_d}, P_{1f_d} : \mathbb{R}^n \rightarrow \mathbb{R}^{1 \times n}, P_{2f_d} : \mathbb{R}^n \rightarrow \mathbb{N}^{n \times n}, P_{u_d f_d} : \mathbb{R}^n \rightarrow \mathbb{R}^{m_d \times n}, \Gamma_c : \mathbb{R}^n \rightarrow \mathbb{R}, \Gamma_{dxx} : \mathbb{R}^n \rightarrow \mathbb{R}^n, \Gamma_{dxu_d} : \mathbb{R}^n \rightarrow \mathbb{R}^{1 \times m_d}$, and $\Gamma_{du_d u_d} : \mathbb{R}^n \rightarrow \mathbb{N}^{m_d}$ such that

$$P_{12}(0) = 0, \quad (\text{III.46})$$

$$P_{1f_d}(0) = 0, \quad (\text{III.47})$$

$$\Gamma_{dxu_d}(0) = 0, \quad (\text{III.48})$$

$$V(0) = 0, \quad (\text{III.49})$$

$$V(E_c x) \geq 0, \quad x \in \mathbb{R}^n, \quad x \neq 0, \quad (\text{III.50})$$

$$\begin{aligned} V'(E_c x) \Delta f_c(x) &\leq \Gamma_c(x), \quad x \notin \mathcal{Z}_x, \\ \Delta f_c &\in \mathcal{F}_c, \end{aligned} \quad (\text{III.51})$$

$$\begin{aligned} V'(E_c x) [f_{c0}(x) - \frac{1}{2} G_c(x) R_{c2}^{-1}(x) G_c^T(x) V'^T(E_c x)] \\ + \Gamma_c(x) &< 0, \\ x &\notin \mathcal{Z}_x, \quad x \neq 0, \end{aligned} \quad (\text{III.52})$$

$$\begin{aligned} P_{1f_d}(x) \Delta f_d(x) + \Delta f_d^T(x) P_{1f_d}^T(x) \\ + \Delta f_d^T(x) P_{2f_d}(x) \Delta f_d(x) + \phi_d^T(E_d x) P_{u_d f_d}(x) \Delta f_d(x) \\ + \Delta f_d^T(x) P_{u_d f_d}^T(x) \phi_d(x) \\ \leq \Gamma_{dxx}(x) + \Gamma_{dxu_d}(x) \phi_d(x) + \phi_d^T(x) \Gamma_{du_d u_d}(x) \phi_d(x), \\ x \in \mathcal{Z}_x, \Delta f_d(\cdot) \in \mathcal{F}_d, \end{aligned} \quad (\text{III.53})$$

$$\begin{aligned}
& V(E_d x + f_{d0}(x)) - V(E_d x) + P_{12}(x)\phi_d(x) + \\
& \quad \phi_d(x)^T P_2(x)\phi_d(x) \\
& \quad + \Gamma_{dxx}(x) + \Gamma_{dxu_d}(x)\phi_d(x) + \\
& \quad \phi_d^T(x)\Gamma_{du_du_d}(x)\phi_d(x) \leq 0, \quad x \in \mathcal{Z}_x,
\end{aligned}$$

$$\begin{aligned}
& V(E_d x + f_{d0}(x) + G_d(x)u_d) = V(E_d x + f_{d0}(x)) \\
& \quad + P_{12}(x)u_d + u_d^T P_2(x)u_d,
\end{aligned}$$

$$\begin{aligned}
& V(E_d x + f_{d0}(x) + \Delta f_d(x) + G_d(x)u_d) - V(E_d x) = \\
& V(E_d x + f_{d0}(x) + G_d(x)u_d) - V(E_d x) + P_{1f_d}(x)\Delta f_d(x) + \\
& \quad \Delta f_d^T(x)P_{1f_d}^T(x) + \Delta f_d^T(x) \\
& \quad \cdot P_{2f_d}(x)\Delta f_d(x) + u_d^T P_{u_d f_d}(x)\Delta f_d(x) \\
& \quad + \Delta f_d^T(x)P_{u_d f_d}^T(x)u_d, \\
& \quad x \in \mathcal{Z}_x, \quad u_d \in \mathbb{R}^{m_d}, \Delta f_d(\cdot) \in \mathcal{F}_d,
\end{aligned}$$

and

$$V(E_{c/d}x) \rightarrow \infty \text{ as } \|x\| \rightarrow \infty. \quad (\text{III.61})$$

Then the zero solution $x(t) \equiv 0$ to the closed-loop system

$$\begin{aligned}
E_c \dot{x}(t) &= f_c(x(t)) + \Delta f_c(x(t)) + G_c(x(t))\phi_c(x(t)), \\
& \quad x(0) = x_0, \quad x(t) \notin \mathcal{Z}_x, \quad (\text{III.62})
\end{aligned}$$

$$\begin{aligned}
E_d \Delta x(t) &= f_d(x(t)) + \Delta f_d(x(t)) + G_d(x(t))\phi_d(x(t)), \\
& \quad x(t) \in \mathcal{Z}_x, \quad (\text{III.63})
\end{aligned}$$

is globally asymptotically stable for all $(\Delta f_c, \Delta f_d) \in \mathcal{F}$ with the hybrid feedback control law

$$\phi_c(x) = -\frac{1}{2}R_{c2}^{-1}(x)G_c^T(x)V'^T(E_c x), \quad x \notin \mathcal{Z}_x \quad (\text{III.64})$$

$$\begin{aligned}
\phi_d(x) &= -\frac{1}{2}(R_{d2}(x) + P_2(x) + \Gamma_{du_du_d}(x))^{-1} \\
& \quad \cdot (P_{12} + \Gamma_{dxu_d}(x))^T(x), \quad x \in \mathcal{Z}_x, \quad (\text{III.65})
\end{aligned}$$

and performance functional (III.45), satisfies

$$\begin{aligned}
& J(E_c x_0, \phi_c(x(\cdot)), \phi_d(x(\cdot))) = \\
& \quad \min_{(u_c(\cdot), u_d(\cdot)) \in \mathcal{C}(x_0)} J(E_c x_0, u_c(\cdot), u_d(\cdot)), \quad x_0 \in \mathbb{R}^n \quad (\text{III.66})
\end{aligned}$$

where

$$\begin{aligned}
\mathcal{J}(E_c x_0, u_c(\cdot), u_d(\cdot)) &\triangleq \int_0^\infty [L_c(E_c x(t), u_c(t)) \\
& \quad + \Gamma_c(\tilde{x}(t), u_c(t))] dt + \sum_{k \in \mathcal{N}_{[0, \infty)}} [L_d(x(t_k), u_d(t_k)) + \\
& \quad \Gamma_d(x(t_k), u_d(t_k))], \quad (\text{III.67})
\end{aligned}$$

and

$$\Gamma_c(x, u_c) = \Gamma_{cxx}(x), \quad x \notin \mathcal{Z}_x, \quad (\text{III.68})$$

$$\begin{aligned}
\Gamma_d(x, u_d) &= \Gamma_{dxx}(x) + \Gamma_{dxu_d}(x)u_d + u_d^T \Gamma_{du_du_d}(x)u_d, \\
& \quad x \in \mathcal{Z}_x, \quad (\text{III.69})
\end{aligned}$$

and where $(u_c(\cdot), u_d(\cdot))$ is an admissible control and $x(t), t \geq 0$, is a solution of (III.41), (III.42) with $(\Delta f_c, \Delta f_d) = (0, 0)$.

(III.64) condition, the hybrid performance functional (III.67), with

$$\begin{aligned}
L_{c1}(E_c x) &= \phi_c^T(x)R_{c2}(x)\phi_c(x) - V'(E_c x)f_{c0}(x) \\
& \quad - \Gamma_{cxx}(x), \quad (\text{III.70})
\end{aligned}$$

$$\begin{aligned}
L_{d1}(E_d x) &= \phi_d^T(x)(R_{d2}(x) + P_2(x) + \Gamma_{du_du_d}(x))\phi_d(x) \\
& \quad - V(E_d x + f_{d0}(x)) + V(E_d x) - \Gamma_{dxx}(x), \\
& \quad (\text{III.55}) \quad (\text{III.71})
\end{aligned}$$

is minimized in the sense that

$$\begin{aligned}
& \mathcal{J}(E_c x_0, \phi_c(E_c x(\cdot)), \phi_d(E_d x(\cdot))) = \\
& \quad \min_{(u_c(\cdot), u_d(\cdot)) \in \mathcal{C}(x_0)} \mathcal{J}(E_c x_0, u_c(\cdot), u_d(\cdot)). \quad (\text{III.72})
\end{aligned}$$

[3] and [7].

Proof: The result is a direct consequence of Theorem II with $\mathcal{D} = \mathbb{R}^n$, $\mathcal{U}_c = \mathbb{R}^{m_c}$, $\mathcal{U}_d = \mathbb{R}^{m_d}$, $F_c(x, u_c) = f_{c0}(x) + \Delta f_c(x) + G_c(x)u_c$, $F_{c0}(x, u_c) = f_{c0}(x) + G_c(x)u_c$, $L_c(E_c x, u_c)$ given by (III.43), $\Gamma_c(x, u_c)$ given by (III.68), (III.60) $\notin \mathcal{Z}_x$, $F_d(x, u_d) = f_{d0}(x) + \Delta f_d(x) + G_d(x)u_d$, $F_d(x, u_d) = f_{d0}(x) + G_d(x)u_d$, $L_d(E_d x, u_d)$ given by (III.44), $\Gamma_d(x, u_d)$ given by (III.69), for $x \in \mathcal{Z}$. Specifically, with (III.41)–(III.44), (III.68), and (III.69), the Hamiltonian have the form

$$\begin{aligned}
H_c(E_c x, u_c) &= L_{c1}(E_c x) + u_c^T R_{c2}(x)u_c \\
& \quad + V'(E_c x)(f_{c0}(x) + G_c(x)u_c) + \Gamma_{cxx}(x), \\
& \quad x \notin \mathcal{Z}_x, \quad u_c \in \mathcal{U}_c, \quad (\text{III.73})
\end{aligned}$$

$$\begin{aligned}
H_d(E_d x, u_d) &= L_{d1}(E_d x) + u_d^T R_{d2}(x)u_d \\
& \quad + V(E_d x + f_{d0}(x) + G_d(x)u_d) - V(E_d x) \\
& \quad + \Gamma_{dxx}(x) + \Gamma_{dxu_d}(x)u_d + u_d^T \Gamma_{du_du_d}(x)u_d, \\
& \quad x \in \mathcal{Z}_x, \quad u_d \in \mathcal{U}_d. \quad (\text{III.74})
\end{aligned}$$

Now, the hybrid feedback control law (III.64), (III.65) is obtained by setting $\frac{\partial H_c}{\partial u_c} = 0$ and $\frac{\partial H_d}{\partial u_d} = 0$. With (III.64) and (III.65) it follows that (III.51)–(III.60) imply (II.10)–(II.13). Next, since $V(\cdot)$ is C^1 and $x = 0$ is a local minimum of $V(\cdot)$, it follows that $V'(0) = 0$, and hence, since by assumption $P_{12}(0) = 0$ and $\Gamma_{dxu_d}(0) = 0$, it follows that $\phi_c(0) = 0$ and $\phi_d(0) = 0$ which proves (II.8), (II.9). Next, with $L_{c1}(E_c x)$ and $L_{d1}(E_d x)$ given by (III.70) and (III.71), respectively, and $\phi_c(x)$, $\phi_d(x)$ given by (III.64) and (III.65), (II.14) and (II.16) hold. Finally, since

$$\begin{aligned}
H_c(E_c x, u_c) &= H_c(E_c x, u_c) - H_c(E_c x, \phi_c(x)) \\
& \quad = [u_c - \phi_c(x)]^T R_{c2}(x)[u_c - \phi_c(x)], \quad x \notin \mathcal{Z}_x \quad (\text{III.75}) \\
H_d(E_d x, u_d) &= H_d(E_d x, u_d) - H_d(E_d x, \phi_d(x)) \\
& \quad = [u_d - \phi_d(x)]^T (R_{d2}(x) \\
& \quad + P_2(x) + \Gamma_{du_du_d}(x))[u_d - \phi_d(x)], \\
& \quad x \in \mathcal{Z}_x, \quad (\text{III.76})
\end{aligned}$$

where $R_{c2}(x) > 0$, $x \notin \mathcal{Z}_x$, and $R_{d2}(x) + P_2(x) + \Gamma_{du_du_d}(x) > 0$, $x \in \mathcal{Z}_x$, conditions (II.15) and (II.17) hold. The result now follows as a direct consequence of Theorem II. \square

IV. ROBUST NONLINEAR HYBRID CONTROL WITH POLYNOMIAL PERFORMANCE FUNCTIONAL

In this section we specialize the results of Section IV to linear singularly impulsive systems controlled by inverse optimal nonlinear hybrid controllers that minimize a derived polynomial cost functional. Specifically, assume $\mathcal{F} \triangleq \mathcal{F}_c \times \mathcal{F}_d$ to be the set of uncertain systems, where

$$\begin{aligned} \mathcal{F}_c &= \{(A_c + \Delta A_c)x + B_c u_c : x \in \mathbb{R}^n, \\ & \quad A_c \in \mathbb{R}^{n \times n}, B_c \in \mathbb{R}^{n \times m_c}, \Delta A_c \in \mathbf{\Delta}_{A_c}\}, \quad (\text{IV.77}) \\ \mathcal{F}_d &= \{(A_d + \Delta A_d)x : x \in \mathbb{R}^n, \\ & \quad A_d \in \mathbb{R}^{n \times n}, \Delta A_d \in \mathbf{\Delta}_{A_d}\}, \quad (\text{IV.78}) \end{aligned}$$

where $\mathbf{\Delta}_{A_c}, \mathbf{\Delta}_{A_d} \subset \mathbb{R}^{n \times n}$ are given bounded uncertainty sets of uncertain perturbations $\Delta A_c, \Delta A_d$ of the nominal asymptotically stable system matrices A_c, A_d such that $0 \in \mathbf{\Delta}_{A_c}$ and $0 \in \mathbf{\Delta}_{A_d}$. For simplicity of exposition, we also define $(\mathbf{\Delta}_{A_c}, \mathbf{\Delta}_{A_d}) \in \mathbf{\Delta}_{A_c} \times \mathbf{\Delta}_{A_d} \triangleq \mathbf{\Delta}$. For the results in this section we assume $u_d(t) \equiv 0$. Furthermore, let $R_{1c} \in \mathbb{P}^n$, $R_{1d} \in \mathbb{N}^n$, $R_{2c} \in \mathbb{P}^{m_c}$, $\hat{R}_q, \hat{R}_q \in \mathbb{N}^n$, $q = 2, \dots, r$, be given, where r is a positive integer, and define $S_c \triangleq B_c R_{2c}^{-1} B_c^T$.

Consider the linear uncertain controlled singularly impulsive system

$$\begin{aligned} E_c \dot{x}(t) &= (A_c + \Delta A_c)x(t) + B_c u_c(t), \quad x(0) = x_0, \\ & \quad x(t) \notin \mathcal{Z}_x, \quad (\text{IV.79}) \end{aligned}$$

$$E_d \Delta x(t) = (A_d + \Delta A_d - E_d)x(t), \quad x(t) \in \mathcal{Z}_x, \quad (\text{IV.80})$$

where u_c is admissible and $(\Delta A_c, \Delta A_d) \in \mathbf{\Delta}$. Let $\Omega_c, \Omega_d : \mathcal{N}_P \subseteq \mathbb{S}^n \rightarrow \mathbb{N}^n$, $P \in \mathcal{N}_P$, be such that

$$\begin{aligned} x^T (\Delta A_c^T P E_c + E_c^T P \Delta A_c) x &\leq x^T \Omega_c(P) x, \\ & \quad x \notin \mathcal{Z}, \quad \Delta A_c \in \mathbf{\Delta}_{A_c}, \quad (\text{IV.81}) \end{aligned}$$

$$\begin{aligned} x^T (\Delta A_d^T P \Delta A_d + \Delta A_d^T P A_d + \Delta A_d^T P \Delta A_d) x \\ \leq x^T \Omega_d(P) x, \quad x \in \mathcal{Z}, \quad \Delta A_d \in \mathbf{\Delta}_{A_d}. \quad (\text{IV.82}) \end{aligned}$$

Assume there exist $P \in \mathbb{P}^n$ and $M_q \in \mathbb{N}^n$, $q = 2, \dots, r$, such that

$$0 = x^T (A_c^T P E_c + E_c^T P A_c + E_c^T R_{1c} E_c + \Omega_c(P) - P S_c P) x, \quad x \notin \mathcal{Z}_x, \quad (\text{IV.83})$$

$$0 = x^T [(A_c - S_c P)^T M_q E_c + E_c^T M_q (A_c - S_c P) + \hat{R}_q] x, \quad x \notin \mathcal{Z}_x, q = 2, \dots, r, \quad (\text{IV.84})$$

$$0 = x^T (A_d^T P A_d - E_d^T P E_d + E_d^T R_{1d} E_d + \Omega_d(P)) x, \quad x \in \mathcal{Z}_x, \quad (\text{IV.85})$$

$$0 = x^T (A_d^T M_q A_d - E_d^T M_q E_d + \hat{R}_q) x, \quad x \in \mathcal{Z}_x, q = 2, \dots, r. \quad (\text{IV.86})$$

Then the zero solution $x(t) \equiv 0$ of the uncertain closed-loop

system

$$\begin{aligned} E_c \dot{x}(t) &= (A_c + \Delta A_c)x(t) + B_c \phi_c(x(t)), \quad x(0) = x_0, \\ & \quad x(t) \notin \mathcal{Z}_x, \quad (\text{IV.87}) \end{aligned}$$

$$E_d \Delta x(t) = (A_d + \Delta A_d - E_d)x(t), \quad x(t) \in \mathcal{Z}_x, \quad (\text{IV.88})$$

is globally asymptotically stable with the feedback control law

$$\begin{aligned} \phi_c(x) &= -R_{2c}^{-1} B_c^T (P + \sum_{q=2}^r (x^T E_c^T M_q E_c x)^{q-1} M_q) E_c x, \\ & \quad x \notin \mathcal{Z}_x, \quad (\text{IV.89}) \end{aligned}$$

and the performance functional (III.45) satisfies

$$\begin{aligned} & \sup_{(\Delta A_c, \Delta A_d) \in \mathbf{\Delta}} J_{\Delta A_c, \Delta A_d}(E_c x_0, \phi_c(x_0)) \\ & \leq \mathcal{J}(E_c x_0, \phi_c(x_0)) \\ & = x_0^T E_c^T P E_c x_0 + \sum_{q=2}^r \frac{1}{q} (x_0^T E_c^T M_q E_c x_0)^q, \quad x_0 \in \mathbb{R}^n, \quad (\text{IV.90}) \end{aligned}$$

where

$$\begin{aligned} \mathcal{J}(E_c x_0, u_c(\cdot)) &\triangleq \int_0^\infty [L_c(E_c x(t), u_c(t)) + \Gamma_c(\tilde{x}(t), u_c(t))] dt \\ & \quad + \sum_{k \in \mathcal{N}_{[0, \infty)}} [L_d(E_d x(t_k)) + \Gamma_d(x(t_k))] \quad (\text{IV.91}) \end{aligned}$$

and where u_c is admissible, and $x(t)$, $t \geq 0$, is a solution to (IV.79), (IV.80) with $(\Delta A_c, \Delta A_d) = (0, 0)$, and

$$\begin{aligned} \Gamma_c(x, u_c) &= x^T (\Omega_c(P) + \sum_{q=2}^r (x^T E_c^T M_q E_c x)^{q-1} \Omega_c(M_q)) E_c x, \\ & \quad x \notin \mathcal{Z}_x \quad (\text{IV.92}) \end{aligned}$$

$$\begin{aligned} \Gamma_d(x) &= x^T \Omega_d(P) x + \sum_{q=2}^r \frac{1}{q} [(x^T \hat{R}_q x) \sum_{j=1}^q (x^T E_d^T M_q E_d x)^{j-1} \\ & \quad \cdot (x^T (A_d^T M_q A_d + \Omega_d(x)) x)^{q-j} \\ & \quad - (x^T A_d^T M_q A_d x)^{q-j}], \quad x \in \mathcal{Z}_x, \quad (\text{IV.93}) \end{aligned}$$

where u_c is admissible and $(\Delta A_c, \Delta A_d) \in \mathbf{\Delta}$. In addition, the performance functional (III.45), with $R_{2c}(x) = R_{2c}$ and

$$\begin{aligned} L_{1c}(E_c x) &= x^T (E_c^T R_{1c} E_c + \sum_{q=2}^r (x^T E_c^T M_q E_c x)^{q-1} \hat{R}_q \\ & \quad + [\sum_{q=2}^r (x^T E_c^T M_q E_c x)^{q-1} M_q]^T S_c \\ & \quad + [\sum_{q=2}^r (x^T E_c^T M_q E_c x)^{q-1} M_q]) x, \quad (\text{IV.94}) \end{aligned}$$

$$\begin{aligned} L_{1d}(E_d x) &= x^T E_d^T R_{1d} E_d x + \sum_{q=2}^r \frac{1}{q} [(x^T \hat{R}_q x) \\ & \quad \sum_{j=1}^q (x^T E_d^T M_q E_d x)^{j-1} \\ & \quad \cdot (x^T A_d^T M_q A_d x)^{q-j}], \quad (\text{IV.95}) \end{aligned}$$

is minimized in the sense that $J(E_c x_0, \phi_c(x(\cdot))) = \min_{u_c(\cdot) \in \mathcal{C}(x_0)} J(E_c x_0, u_c(\cdot))$, $x_0 \in \mathbb{R}^n$, (IV.95) where $\mathcal{C}(x_0)$ is the set of asymptotically stabilizing controllers for the nominal system and $x_0 \in \mathbb{R}^n$, [3] and [7].

Proof: The result is a direct consequence of Corollary III. \square

V. ROBUST NONLINEAR HYBRID CONTROL WITH MULTILINEAR PERFORMANCE FUNCTIONAL

Finally, we specialize the results of Section VI to linear singularly impulsive systems controlled by inverse optimal hybrid controllers that minimize a derived multilinear functional. First, however, we give several definitions involving multilinear forms. A scalar function $\psi : \mathbb{R}^n \rightarrow \mathbb{R}$ is *q-multilinear* if q is a positive integer and $\psi(x)$ is a linear combination of terms of the form $x_1^{i_1} x_2^{i_2} \dots x_n^{i_n}$, where i_j is a nonnegative integer for $j = 1, \dots, n$, and $i_1 + i_2 + \dots + i_n = q$. Furthermore, a q -multilinear function $\psi(\cdot)$ is nonnegative definite (resp., positive definite) if $\psi(x) \geq 0$ for all $x \in \mathbb{R}^n$ (resp., $\psi(x) > 0$ for all nonzero $x \in \mathbb{R}^n$). Note that if q is odd then $\psi(x)$ cannot be positive definite. If $\psi(\cdot)$ is a q -multilinear function then $\psi(\cdot)$ can be represented by means of Kronecker products, that is, $\psi(x)$ is given by $\psi(x) = \Psi x^{[q]}$, where $\Psi \in \mathbb{R}^{1 \times n^q}$ and $x^{[q]} \triangleq x \otimes x \otimes \dots \otimes x$ (q times), where \otimes denotes Kronecker product. For the next result recall the definition of S_c , let $R_{1c} \in \mathbb{P}^n$, $R_{1d} \in \mathbb{P}^n$, $R_{2c} \in \mathbb{P}^{m_c}$, $\hat{R}_{2q}, \hat{R}_{2q} \in \mathcal{N}^{(2q, n)}$, $q = 2, \dots, r$, be given, where $\mathcal{N}^{(2q, n)} \triangleq \{\Psi \in \mathbb{R}^{1 \times n^{2q}} : \Psi x^{[2q]} \geq 0, x \in \mathbb{R}^n\}$, and define the repeated (q times) Kronecker sum as $\bigoplus^q A \triangleq A \oplus A \oplus \dots \oplus A$.

Consider the linear controlled singularly impulsive system (IV.79), (IV.80). Assume there exist $P \in \mathbb{P}^n$ and $\hat{P}_q \in \mathcal{N}^{(2q, n)}$, $q = 2, \dots, r$, such that

$$0 = x^T (A_c^T P E_c + E_c^T P A_c + E_c^T R_{1c} E_c - P B_c R_{2c}^{-1} B_c^T P) x, \quad x \notin \mathcal{Z}_x, \quad (\text{V.96})$$

$$0 = x^T (\hat{P}_q [\bigoplus^{2q} (E_c^T A_c - S_c P)] + \hat{R}_{2q}) x, \quad x \notin \mathcal{Z}_x, \quad q = 2, \dots, r, \quad (\text{V.97})$$

$$0 = x^T (A_d^T P A_d - E_d^T P E_d + E_d^T R_{1d} E_d) x, \quad x \in \mathcal{Z}_x, \quad (\text{V.98})$$

$$0 = x^T (\hat{P}_q [A_d^{[2q]} - E_d^{[2q]}] + \hat{R}_{2q}) x, \quad x \in \mathcal{Z}_x, \quad q = 2, \dots, r. \quad (\text{V.99})$$

Then the zero solution $x(t) \equiv 0$ of the closed-loop system (IV.79), (IV.80) is globally asymptotically stable with the feedback control law

$$\phi_c(x) = -R_{2c}^{-1} B_c^T (P E_c x + \frac{1}{2} g'^T(E_c x)), \quad x \notin \mathcal{Z}_x, \quad (\text{V.100})$$

where $g(x) \triangleq \sum_{q=2}^r \hat{P}_q E_c x^{[2q]}$, and the performance func-

tional (III.45), with $R_{2c}(x) = R_{2c}$ and

$$L_{1c}(E_c x) = x^T E_c R_{1c} E_c + \sum_{q=2}^r \hat{R}_{2q} E_c x^{[2q]} + \frac{1}{4} g'(E_c x) S_c g'^T(E_c x), \quad (\text{V.101})$$

$$L_{1d}(x) = x^T E_d^T R_{1d} E_d x + \sum_{q=2}^r \hat{R}_{2q} E_d x^{[2q]} \quad (\text{V.102})$$

is minimized in the sense that

$$J(E_c x_0, \phi_c(x(\cdot))) = \min_{u_c(\cdot) \in \mathcal{C}(x_0)} J(E_c x_0, u_c(\cdot)), \quad x_0 \in \mathbb{R}^n. \quad (\text{V.103})$$

Finally,

$$J(E_c x_0, \phi_c(x(\cdot))) = x_0^T E_c^T P E_c x_0 + \sum_{q=2}^r \hat{P}_q E_c x_0^{[2q]}, \quad x_0 \in \mathbb{R}^n. \quad (\text{V.104})$$

[3] and [7].

Proof: The result is a direct consequence of Theorem II with $f_c(x) = A_c x$, $f_d(x) = (A_d - E_d)x$, $G_c(x) = B_c$, $G_d(x) = 0$, $u_d = 0$, $R_{2c}(x) = R_{2c}$, $R_{2d}(x) = I_{m_d}$, and $V(E_c/d x) = x^T E_c^T P E_c/d x + \sum_{q=2}^r \hat{P}_q E_c x^{[2q]}$. Specifically, for $x \notin \mathcal{Z}_x$ it follows from (IV.81), (V.97), and (V.100) that

$$\begin{aligned} V'(E_c x)[f_c(x) - \frac{1}{2} G_c(x) R_{2c}^{-1}(x) G_c^T(x) V'^T(E_c x)] = \\ -x^T E_c^T R_{1c} E_c x - \sum_{q=2}^r \hat{R}_{2q} E_c x^{[2q]} \\ -\phi_c^T(x) R_{2c} \phi_c(x) - \frac{1}{4} g'(E_c x) S_c g'^T(x), \end{aligned}$$

which implies (2.2.13). For $x \in \mathcal{Z}_x$ it follows from (V.98) and (V.99) that

$$\begin{aligned} \Delta V(E_d x) = V(E_d x + f_d(x)) - V(E_d x) = \\ -x^T E_d^T R_{1d} E_d x - \sum_{q=2}^r \hat{R}_{2q} x^{[2q]}, \end{aligned}$$

which implies (2.2.14) with $G_d(x) = 0$. Finally, with $u_d = 0$, condition is automatically satisfied so that all the conditions of Corollary V are satisfied. \square

VI. CONCLUSION

In this paper we have developed optimal robust control and inverse optimal robust control results for the class of nonlinear uncertain singularly impulsive dynamical systems [5]. Results are based on Lyapunov and asymptotic stability theorems developed in [6], and results presented in [7].

VII. FUTURE WORK

Further work will specialize results of this paper to time-delay systems.

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