



Also since

$$A = \begin{bmatrix} a_m & k_p r \\ -\gamma r & 0 \end{bmatrix}$$

$$\text{Spectrum}(A) = \{ s : (s - a_m)(s - 0) + k_p \gamma r^2 = 0 \}$$

$$= \{ s : s^2 - a_m s + k_p \gamma r^2 = 0 \}$$

$$= \left\{ \frac{a_m \pm \sqrt{a_m^2 - 4k_p \gamma r^2}}{2} \right\}$$

→ real distinct roots in open l.h.p

$$\begin{aligned} &\hookrightarrow k_p > 0 \\ &\quad r > 0 \\ &\quad r \neq 0 \end{aligned}$$

⇒ exponential stability

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Model matching using indirect adaptive control (- via identification)

k_p unknown
 $a > 0$ known

$$y_m = \frac{1}{s+a} r$$

$$y_p = \frac{k_p}{s+a} u$$

Plant output error
 $e_0 = y_p - y_m$

$$\Rightarrow y_p = \frac{k_p}{s+a} \theta r$$

$$u(t) = \theta(t) r(t)$$

$$\theta^* = \frac{1}{k_p}$$

$$w = \frac{1}{s+a} u$$

$$= \frac{1}{s+a} \theta r$$

Identifier output error

$$e_i = \pi w - y_p$$

$$\theta(t) = \frac{1}{\pi(t)} \quad \langle \text{certainty equivalence} \rangle$$

$$\pi^* = \frac{k_p}{s+a}$$

$$y_p = \frac{k_p}{s+a} (\theta r) = k_p w = \pi^* w$$

$$\Rightarrow e_i = (\pi - \pi^*) w \stackrel{\Delta}{=} \psi w$$

Identifier is designed to reduce identification error $\psi = \pi - \pi^*$.

$$\dot{\pi} = (\pi - \pi^*) = \psi = -\gamma e_i w = -\gamma \psi w^2$$

What is the asymptotic behavior of the

identifier?

Along trajectories of

$$\dot{\psi} = -\gamma \psi w^2$$

The function $V = \frac{1}{2} \psi^2$ satisfies

$$\begin{aligned} \frac{dV}{dt} &= \psi \dot{\psi} \\ &= -\gamma (\psi w)^2 \leq 0. \end{aligned}$$

Therefore identifier update law has the property that it reduces identification error. Can we say more?

$$\psi(t) = \psi(0) \exp\left(-\gamma \int_0^t w^2(\sigma) d\sigma\right)$$

If $\int_0^t w^2(\sigma) d\sigma \rightarrow \infty$ as $t \rightarrow \infty$

Then $\psi(t) \rightarrow 0$ and $\Pi(t) \rightarrow \Pi^*$

and $\theta(t) \rightarrow \frac{1}{k_p}$.

Thus condition $\int_0^t w^2(\sigma) d\sigma \rightarrow \infty$ as $t \rightarrow \infty$

is the KEY: identifiability / persistence of excitation.

How can you restate this in terms of $r(t)$ alone?

Special case (3) can be analyzed as a nonautonomous system via the methods of Lyapunov theory developed for nonautonomous systems.

For a typical asymptotic stability theorem in this context, one could ask if there exist class \mathcal{K} functions α_i , $i=1,2,3$ such that

$$\alpha_1(\|x\|) \leq V(t, x) = \gamma e_0^2 + k_p d^2 \leq \alpha_2(\|x\|)$$

and

$$\frac{\partial V}{\partial t} + \frac{\partial V}{\partial x} \cdot f \leq -\alpha_3(\|x\|).$$

Clearly, for ~~special~~ special case (3) we cannot find a suitable class function α_3 . This is a difficulty that leads us to look at more advanced results in stability theory — specifically invariance theorems for nonautonomous systems.