

1. Investigate whether or not the following system is asymptotically stable around the origin:

$$\begin{aligned}\dot{x}_1 &= x_2 - x_1^3 \\ \dot{x}_2 &= 2x_1 - 3x_1x_2 - 4x_2\end{aligned}$$

2. The following statement is known to be false: If  $V(x)$  is a  $C^1$  positive definite function whose derivative along solutions of  $\dot{x} = f(t, x)$  satisfies  $\dot{V}(t, x) \leq -W(x) \leq 0$  for all  $x$ , then every bounded solution converges to the largest invariant set inside the set  $\{x : W(x) = 0\}$ . If one tries to prove this statement using the argument given in class to prove LaSalle's theorem for time-invariant systems, there is exactly one place where this argument breaks down and cannot be easily fixed. Explain where this happens and why.

3. Consider the LTI system

$$\begin{aligned}\dot{x} &= Ax + Bu \\ y &= Cx\end{aligned}$$

Suppose that there is a positive semidefinite matrix  $P$  that solves the Riccati equation

$$PA + A^T P + PBB^T P + C^T C = 0.$$

Prove that the system has an  $\mathcal{L}_2$  gain  $\gamma \leq 1$ .

4. Consider a linear time-varying system

$$\dot{x} = A(t)x + B(t)u, \quad y = C(t)x \tag{1}$$

Assume that the system  $\dot{x} = A(t)x$  (without input) is uniformly exponentially stable and that the time-varying matrices  $B(t)$  and  $C(t)$  are uniformly bounded over time. Then the system (1) has finite  $L_2$ -to- $L_2$ ,  $L_\infty$ -to- $L_\infty$ , and  $L_2$ -to- $L_\infty$  induced gains (from  $u$  to  $y$ ). Prove this by computing explicit upper bounds for at least two of these three gains.

5. Investigate stability of the system  $\ddot{x} + \dot{x} = u$  under nonlinear feedbacks of the form  $u = -\varphi(x)$  by applying (if possible) small-gain theorem, passivity criterion, circle criterion, and Popov's criterion. Explain what you get from each of these results. For each criterion that is applicable, also try to directly find a Lyapunov function in the suitable form guaranteed to exist by that criterion.