

# Robust output linear controller for a class of nonlinear systems based on invariant ellipsoid technique

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# Problem Statement(1)

Consider the nonlinear dynamic system

$$\begin{aligned}\dot{x} &= f(x, t) + Bu \\ y &= Cx + w_y\end{aligned}\tag{1}$$

where  $x \in \mathbb{R}^n$  is the state vector,  $u \in \mathbb{R}^m$  is the control input,  $y \in \mathbb{R}^k$  is the output,  $w_y \in \mathbb{R}^k$  is the output perturbation,  $f : \mathbb{R}^n \times \mathbb{R} \rightarrow \mathbb{R}^n$  is an unknown nonlinear function,  $B \in \mathbb{R}^{n \times m}$ ,  $C \in \mathbb{R}^{k \times n}$  are system matrices:

- the output disturbances  $w_y$  are inside of a bounded ellipsoid, that is,

$$\|w_y\|_{K_\eta}^2 = w_y^T K_\eta w_y \leq 1\tag{2}$$

where  $K_\eta > 0$  is given;

- the nonlinear function  $f(x, t)$  is quasi-Lipschitz

$$\|f(x, t) - Ax\|_{K_f}^2 \leq \delta + \|x\|_{K_x}^2$$

where  $0 < K_f \in \mathbb{R}^{n \times n}$ ,  $0 < K_x \in \mathbb{R}^{n \times n}$ ,  $A \in \mathbb{R}^{n \times n}$  are known matrices,  $\delta \geq 0$ .

- The pair  $(A, B)$  is controllable and the pair  $(A, C)$  is observable.

## Problem Statement(2)

Using denotation  $w_x := f(x, t) - Ax$  the system (1) can be rewritten in the form

$$\dot{x} = Ax + Bu + w_x \quad (3)$$

$$y = Cx + w_y \quad (4)$$

with

$$\|w_x\|_{K_f}^2 \leq \delta + \|x\|_{K_x}^2 \quad (5)$$

Here we consider only the linear feedback controls

$$u = K\hat{x}, \quad K \in \mathbb{R}^{m \times n} \quad (6)$$

with respect to observed state  $\hat{x} \in \mathbb{R}^n$  which are obtained by the classical Luenberger observer having the structure

$$\dot{\hat{x}} = A\hat{x} + Bu + F(y - C\hat{x}), \quad F \in \mathbb{R}^{n \times p} \quad (7)$$

The robust stabilization of the system (3),(4) will be realized using the method of *Invariant Ellipsoids* (see Nazin, Polyak, Topunov 2007)

Define the state estimation error as  $e := x - \hat{x}$ . Then its time derivative satisfies

$$\dot{e} = (A - FC)e + w_x - Fw_y$$

Introduce the extended vector  $z := \begin{pmatrix} \hat{x} & e \end{pmatrix}^T$  where  $z \in \mathbb{R}^{2n}$ . Then it follows

$$\dot{z} = \hat{A}z + \hat{F}w \quad (8)$$

where

$$\hat{A} := \begin{pmatrix} A + BK & FC \\ 0 & A - FC \end{pmatrix}, \hat{F} := \begin{pmatrix} 0 & F \\ I & -F \end{pmatrix} \text{ and } w := \begin{pmatrix} w_x \\ w_y \end{pmatrix}$$

Our aim here is to find the control gain matrix  $K$  and the observer gain matrix  $F$  providing a "good enough" stabilization as well as state estimation of the system (8), or more exactly, to design  $K$  and  $F$  such that the corresponding invariant ellipsoid, called below "*quasi-minimal*", would contain the minimal one.

# Main Result(1)

$$\text{tr}(X_1) + \text{tr}(H) \rightarrow \min \quad (9)$$

$$\begin{pmatrix} R_1 & Y_2^T C & 0 & Y_2^T & X_2 X_1 \\ C^T Y_2 & A^T X_2 + X_2 A - Y_2^T C - C^T Y_2 + \tau_1 X_2 & X_2 & -Y_2^T & I \\ 0 & X_2 & -\tau_2 K_f & 0 & 0 \\ Y_2 & -Y_2 & 0 & -\tau_3 K_\eta & 0 \\ X_1 X_2 & I & 0 & 0 & -\frac{1}{\tau_2} K_x^{-1} \end{pmatrix} \leq 0 \quad (10)$$

$$\begin{pmatrix} -R_1 - 2X_2 & I \\ I & X_1 A^T + A X_1 + Y_1 B^T + B Y_1^T + \tau_1 X_1 \end{pmatrix} \leq 0$$

$$\begin{pmatrix} H & I \\ I & X_2 \end{pmatrix} \geq 0, X_1 \geq 0, X_2 \geq 0, H \geq 0, \tau_1 \geq \delta \tau_2 + \tau_3, \tau_2 \geq 0, \tau_3 \geq 0$$

with respect to the matrix variables  $H, X_1, X_2, R_1, R_2 \in \mathbb{R}^{n \times n}$ ,  $Y_1 \in \mathbb{R}^{n \times m}$ ,  $Y_2 \in \mathbb{R}^{k \times n}$  and the scalar variables  $\tau_1, \tau_2$  and  $\tau_3$

## Main Result(2)

$$P = \begin{pmatrix} X_1 & 0 \\ 0 & X_2^{-1} \end{pmatrix} \quad (11)$$

is the matrix of quasi-minimal invariant ellipsoid of the system (8), (2), (5) with the feedback control gain matrix

$$K = (X_1^{-1} Y_1)^T \quad (12)$$

and the observer gain matrix

$$F = (Y_2 X_2^{-1})^T \quad (13)$$

The ellipsoid

$$\varepsilon(0, P) = \left\{ z \in \mathbb{R}^{2n} : z^T P^{-1} z \leq 1 \right\},$$

with center in the origin and shape matrix  $P$  is said to be *state-invariant* for the system (3),(4) under the disturbances (2) and nonlinearities (5) if

- 1) the condition  $z(0) \in \varepsilon(0, P)$  implies  $z(t) \in \varepsilon(0, P)$  for all  $t \geq 0$ ;
- 2) if  $z(0) \notin \varepsilon(0, P)$  then  $z(t) \rightarrow \varepsilon(0, P)$  for  $t \rightarrow \infty$ .

The set of variables satisfying (10) contains the set of ones satisfying

$$\begin{pmatrix} R_1 & Y_2^T C & 0 & Y_2^T & 0 \\ C^T Y_2 & A^T X_2 + X_2 A - Y_2^T C - C^T Y_2 + \tau_1 X_2 & X_2 & -Y_2^T & I \\ 0 & X_2 & -\tau_2 K_f & 0 & 0 \\ Y_2 & -Y_2 & 0 & -\tau_3 K_{\eta} & 0 \\ 0 & I & 0 & 0 & R_2 \end{pmatrix} \leq 0 \quad (14)$$

$$\begin{pmatrix} -R_1 - 2X_2 & I \\ I & X_1 A^T + A X_1 + Y_1 B^T + B Y_1^T + \tau_1 X_1 + \Lambda \end{pmatrix} \leq 0$$

$$\begin{pmatrix} -\frac{1}{\tau_2} K_x^{-1} - R_2 & X_1 \\ X_1 & -\Lambda \end{pmatrix} \leq 0, \quad \begin{pmatrix} H & I \\ I & X_2 \end{pmatrix} \geq 0$$

$$\tau_1 \geq \delta \tau_2 + \tau_3, \quad \tau_i \geq 0, \quad i = 1, 2, 3$$

# Numerical Example: Model(1)

Consider the model of a spacecraft with two dynamic elastic elements (rods) (having dissipative properties) as it is shown in the figures below:

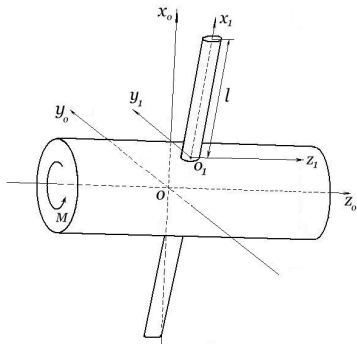


Fig.1. The spacecraft scheme.

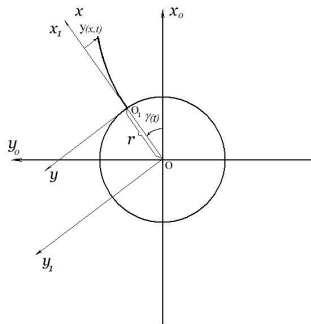


Fig. 2. The spacecraft plane view.



## Numerical Example: Model(2)

$$J\ddot{\gamma}(t) + 2 \int_0^l m(x+r) \frac{\partial^2 y(x,t)}{\partial t^2} dx = u(t) + \bar{f}_0(t, x) \quad (15)$$

$$m(x+r)\ddot{\gamma} + m \frac{\partial^2 y(x,t)}{\partial t^2} + EI \frac{\partial^4 y(x,t)}{\partial x^4} + EI\chi \frac{\partial^5 y(x,t)}{\partial t \partial x^4} = \bar{f}(t, x) \quad (16)$$

$$y(0, t) = \frac{\partial y(x, t)}{\partial x} \Big|_{x=0} = \frac{\partial^2 y(x, t)}{\partial x^2} \Big|_{x=l} = \frac{\partial^3 y(x, t)}{\partial x^3} \Big|_{x=l} = 0$$

where  $r$  is the distance from the longitudinal axis to the point where the rod is fastened,  $l$  is the rod length,  $EI$  is the flexural stiffness of the rod,  $\chi$  is the coefficient of internal viscous friction,  $m$  is the mass per unit length of the rod,  $J_0$  is the moment of inertia of the spacecraft with respect to the  $OZ$ -axis and  $u$  is the control moment,  $J$  is the moment of inertia of the whole system given by

$$J = J_0 + 2 \int_0^l m(x+r)^2 dx$$

# Numerical Example: Galerkin Method

Using the Galerkin's method we can suppose approximately that

$$y(x, t) = \sum_{i=1}^k q_i(t) \Phi_i(x) \quad (17)$$

where  $\Phi_i(x)$  is the natural form corresponding to the positive eigenvalue  $\lambda_i$  of the positive self-conjugate operator

$$L\Phi(x) = \frac{d^4\Phi(x)}{dx^4}, \quad \Phi(0) = \Phi'(0) = \Phi''(l) = \Phi'''(l) = 0$$

where

$$\frac{d^4\Phi_i(x)}{dx^4} \equiv \lambda_i \Phi_i(x), \quad 0 \leq x \leq l$$

## Numerical Example: Model Approximation

After substitution (17) into (15), (16), multiplication of (16) on  $\Phi_i(x)$  and an integration on the interval  $[0, l]$ , we get

$$J\ddot{\gamma} + 2 \sum_{i=1}^k p_i \ddot{q}_i = u(t) + f_0 \quad (18)$$

$$p_i \ddot{\gamma} + a_i \ddot{q}_i + b_i \dot{q}_i + c_i q_i = f_i, \quad i = 1, 2, \dots, k \quad (19)$$

with

$$p_i = \int_0^l m(x+r)\Phi_i(x)dx, \quad a_i = \int_0^l m\Phi_i^2(x)dx, \quad b_i = \lambda_i EI \chi \int_0^l \Phi_i^2(x)dx,$$

$$c_i = \lambda_i EI \int_0^l \Phi_i^2(x)dx, \quad f_i(t) = \int_0^l \bar{f}(t, x) \Phi_i(x)dx$$

and  $f_0$  describes (in general, bounded) disturbances and unmodelled dynamics of the rigid body.

## Numerical Example: Simulation(2)

Consider the case of one tone of oscillations ( $k = 1$ ) in (18) and in (19). Introduce the state space variables  $x_1 = \gamma$ ,  $x_2 = \dot{\gamma}$ ,  $x_3 = q_1$  and  $x_4 = \dot{q}_1$ . For the spacecraft with the parameters  $J_0 = 150$ ,  $l = 7.5$ ,  $m = 0.53$ ,  $r = 3$ ,  $EI = 20$ , and  $\chi = 0.1$  the state space representation of the dynamic model is

$$\begin{pmatrix} \dot{x}_1 \\ \dot{x}_2 \\ \dot{x}_3 \\ \dot{x}_4 \end{pmatrix} = \begin{pmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 0.0028 & 0.0142 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & -0.0825 & -0.4126 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{pmatrix} + \begin{pmatrix} 0 \\ 0.0076 \\ 0 \\ -0.1676 \end{pmatrix} u + w_x$$

where

$$w_x = \begin{pmatrix} 0 & 0 \\ 0.0076 & 0.0037 \\ 0 & 0 \\ -0.1676 & -0.0979 \end{pmatrix} \begin{pmatrix} f_0 \\ f_1 \end{pmatrix}$$

Supposing that only the angle  $\gamma$  and the angular speed  $\dot{\gamma}$  are measurable, the state-output mapping is

## Numerical Example: Simulation(2)

Let the output noise be estimated as follows

$$w_y^T K_\eta w_y \leq 1, K_\eta = \begin{pmatrix} 530 & 25 \\ 25 & 1960 \end{pmatrix}$$

Assume also that system disturbances are bounded as

$$|f_0| \leq 0.1 + 0.05|\gamma| + 0.1|\dot{\gamma}| + 0.06|q| + 0.11|\dot{q}|$$

and

$$|f_1| \leq 0.1 + 0.011|\gamma| + 0.02|\dot{\gamma}| + 0.07|q| + 0.012|\dot{q}|$$

One can rearrange them to the form (5) with

$$K_f = 10^6 \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}, K_x = \begin{pmatrix} 0.0001 & 0.0042 & 0 & -0.0946 \\ 0.0042 & 2.0308 & 0.0072 & -46.106 \\ 0 & 0 & 0.0001 & -0.1691 \\ 0 & 0 & 0 & 1047.4 \end{pmatrix}$$

## Numerical Example: Simulation(3)

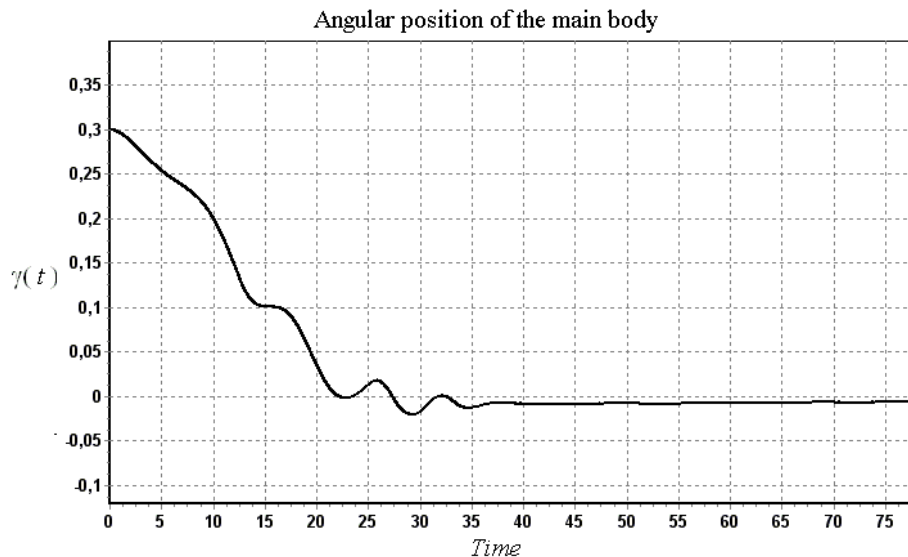
For sufficiently large deviation of the spacecraft from the origin we will apply a minimum-time optimal control which will be designed in the phase plane  $(\beta, v)$  with  $v = \dot{\beta}$  and a local stabilization scheme based on linear feedback. As it is well known, the solution of the minimum-time optimal control problem is a bang-bang control given by

$$u = \begin{cases} 1, & 0 \leq t \leq T_1 = \dot{\gamma}(0) + \sqrt{\gamma(0)/2} \\ -1, & T_1 < t \leq T_2 = \dot{\gamma}(0) + 2\sqrt{\gamma(0)/2} \\ 0, & t > T_2 \end{cases}$$

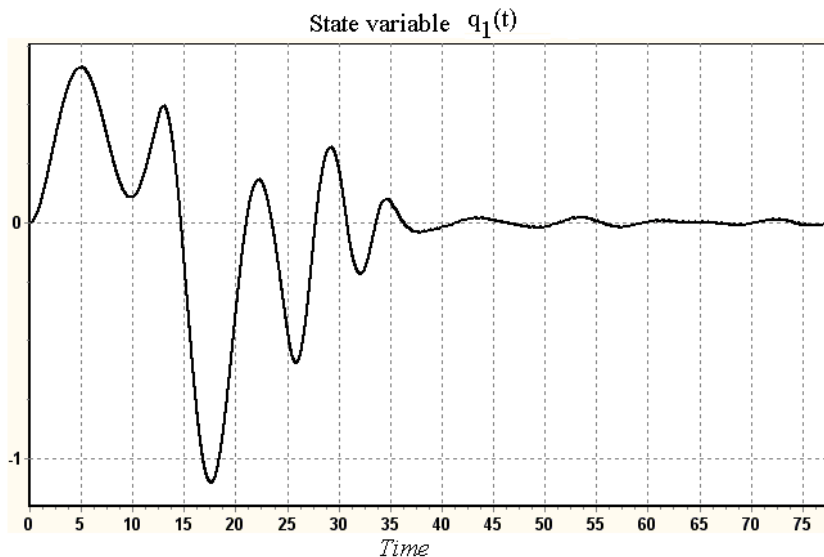
For the local stabilization part ( $t > T_2$ ), a linear feedback is designed according to the main results of the previous section. The obtained parameters  $K$  and  $F$  realizing the robust output linear controller are as follows

$$K = \begin{pmatrix} -26.8393 & -2689.3 & 82.86 & -74.357 \end{pmatrix}$$
$$F = \begin{pmatrix} 1.6946 & -0.0063 & 0.0596 & -0.0534 \\ -0.6719 & 1.0317 & -0.0325 & 0.0632 \end{pmatrix}^T$$

# Numerical Example: Simulation(4)



# Numerical Example: Simulation(6)





# Proof(1)

Define the Lyapunov function as

$$V(z) := (z, P^{-1}z), \quad P^{-1} = \begin{pmatrix} P_1 & 0 \\ 0 & P_2 \end{pmatrix}$$

where  $P > 0$  is the matrix of an invariant ellipsoid should be minimized.

Then

$$\begin{aligned} \dot{V} &= (z, P^{-1}\dot{z}) + (\dot{z}, P^{-1}z) = (z, P^{-1}(\hat{A}z + \hat{F}w)) + ((\hat{A}z + \hat{F}w), P^{-1}z) \\ &= z^T [\hat{A}^T P^{-1} + P^{-1}\hat{A}]z + w^T \hat{F}^T P^{-1}z + z^T P^{-1}\hat{F}w \end{aligned}$$

This ellipsoid  $(z, P^{-1}z) \leq 1$  will be invariant if and only if outside of it we have  $\dot{V} \leq 0$ , that is, for  $z$  satisfying

$$z^T P^{-1}z \geq 1 \tag{20}$$

we have

$$\dot{V} = \begin{pmatrix} z \\ w_x \\ w_y \end{pmatrix}^T \begin{pmatrix} \hat{A}^T P^{-1} + P^{-1}\hat{A} & P^{-1}\hat{F} \\ \hat{F}^T P^{-1} & 0 \end{pmatrix} \begin{pmatrix} z \\ w_x \\ w_y \end{pmatrix} \leq 0 \tag{21}$$

Together with (20) and (21) we also have

$$w_x K_f w_x \leq \delta + x^T K_x x \text{ and } \|w_y\|_{K_y}^2 \leq 1 \quad (22)$$

To fulfill all these constraints let us apply the, so-called, S-procedure: if there exist  $\tau_1 \geq 0$ ,  $\tau_2 \geq 0$  and  $\tau_3 \geq 0$  such that

$$\begin{aligned} \alpha_0 &\geq \tau_1 \alpha_1 + \tau_2 \alpha_2 + \tau_3 \alpha_3 \\ A_0 &\leq \tau_1 A_1 + \tau_2 A_2 + \tau_3 A_3 \\ \tau_1 &\geq 0, \tau_2 \geq 0, \tau_3 \geq 0 \end{aligned} \quad (23)$$

then the conditions (20), (21), (2) and (5) hold and the ellipsoid with the matrix  $P$  is an invariant ellipsoid of our system.

# Proof(3)

In our case

$$A_0 := \begin{pmatrix} \hat{A}^T P^{-1} + P^{-1} \hat{A} & P^{-1} \hat{F} \\ \hat{F}^T P^{-1} & 0 \end{pmatrix}, \alpha_0 := 0$$

$$A_1 := \begin{pmatrix} -P^{-1} & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}, \alpha_1 := -1$$

Form  $w_x K_f w_x \leq \delta + x^T K_x x = \delta + z^T K_z z$ ,  $K_z = \begin{pmatrix} K_x & K_x \\ K_x & K_x \end{pmatrix}$

$$A_2 := \begin{pmatrix} -K_z & 0 & 0 \\ 0 & K_f & 0 \\ 0 & 0 & 0 \end{pmatrix}, \alpha_2 := \delta, K_z = \begin{pmatrix} K_x & K_x \\ K_x & K_x \end{pmatrix}$$

$$A_3 := \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & K_{\eta} \end{pmatrix}, \alpha_3 := 1$$

# Proof(4)

$$Q = \begin{pmatrix} A_K^T P_1 + P_1 A_K + \tau_2 K_x & P_1 F C + \tau_2 K_x & 0 & P_1 F \\ C^T F^T P_1 + \tau_2 K_x & A_F^T P_2 + P_2 A_F + \tau_2 K_x & P_2 & -P_2 F \\ 0 & P_2 & -\tau_2 K_f & 0 \\ F^T P_1 & -F^T P_2 & 0 & -\tau_3 K_\eta \end{pmatrix}$$

$$A_K := A + BK + \frac{\tau_1}{2} I, A_F := A - FC + \frac{\tau_1}{2} I$$

From S-procedure:  $Q = A_0 - \tau_1 A_1 - \tau_2 A_2 - \tau_3 A_3 \leq 0$ ,  $\tau_1 \geq \delta \tau_2 + \tau_3$ ,  $\tau_i \geq 0$ ,  $i = 1, 2, 3$ .

$$Q_1 = T_1 Q T_1^T \leq 0, \text{ where } T_1 = \begin{pmatrix} P_1^{-1} & 0 & 0 & 0 \\ 0 & I & 0 & 0 \\ 0 & 0 & I & 0 \\ 0 & 0 & 0 & I \end{pmatrix}$$

$$Q_1 = \begin{pmatrix} \Psi_1 & FC + \tau_2 P_1^{-1} K_x & 0 & F \\ C^T F^T + \tau_2 K_x P_1^{-1} & \Psi_2 & P_2 & -P_2 F \\ 0 & P_2 & -\tau_2 K_f & 0 \\ F^T & -F^T P_2 & 0 & -\tau_3 K_\eta \end{pmatrix}$$

where

$$\begin{aligned} \Psi_1 &:= P_1^{-1} A_K^T + A_K P_1^{-1} + \tau_1 P_1^{-1} + \tau_2 P_1^{-1} K_x P_1^{-1} \\ \Psi_2 &:= A_F^T P_2 + P_2 A_F + \tau_1 P_2 + \tau_2 K_x \end{aligned}$$

$$Q_1 = \tilde{Q} + \begin{pmatrix} P_1^{-1} & I & 0 & 0 \end{pmatrix}^T (\tau_2 K_x) \begin{pmatrix} P_1^{-1} & I & 0 & 0 \end{pmatrix} \leq 0 \quad (24)$$

where

$$\tilde{Q} = \begin{pmatrix} P_1^{-1} A_K^T + A_K P_1^{-1} + \tau_1 P_1^{-1} & FC & 0 & F \\ C^T F^T & A_F^T P_2 + P_2 A_F + \tau_1 P_2 & P_2 & -P_2 F \\ 0 & P_2 & -\tau_2 K_f & 0 \\ F^T & -F^T P_2 & 0 & -\tau_3 K_\eta \end{pmatrix}$$

# Proof(6)

$$Q_2 = \begin{pmatrix} P_1^{-1}A_K^T + A_K P_1^{-1} & FC & 0 & F & P_1^{-1} \\ +\tau_1 P_1^{-1} & & & & \\ C^T F^T & A_F^T P_2 + P_2 A_F & P_2 & -P_2 F & I \\ +\tau_1 P_2 & & & & \\ 0 & P_2 & -\tau_2 K_f & 0 & 0 \\ F^T & -F^T P_2 & 0 & -\tau_3 K_\eta & 0 \\ P_1^{-1} & I & 0 & 0 & -\frac{1}{\tau_2} K_x^{-1} \end{pmatrix}$$

$$Q_3 = T_2 Q_2 T_2^T \leq 0, \quad T_2 = \begin{pmatrix} P_2 & 0 & 0 & 0 & 0 \\ 0 & I & 0 & 0 & 0 \\ 0 & 0 & I & 0 & 0 \\ 0 & 0 & 0 & I & 0 \\ 0 & 0 & 0 & 0 & I \end{pmatrix}$$

# Proof(7)

$$Q_3 = \begin{pmatrix} P_2(P_1^{-1}A_K^T + A_K P_1^{-1} + \tau_1 P_1^{-1})P_2 & P_2 F C & 0 & P_2 F & P_2 P_1^{-1} \\ C^T F^T P_2 & A_F^T P_2 + P_2 A_F + \tau_1 P_2 & P_2 & -P_2 F & I \\ 0 & P_2 & -\tau_2 K_f & 0 & 0 \\ F^T P_2 & -F^T P_2 & 0 & -\tau_3 K_\eta & 0 \\ P_1^{-1} P_2 & I & 0 & 0 & -\frac{1}{\tau_2} K_x^{-1} \end{pmatrix}$$

By  $\Lambda$ -inequality  $XY^T + YX^T \leq X\Lambda X^T + Y\Lambda^{-1}Y^T$  valid for any  $X \in R^{n \times k}$ ,  $Y \in R^{n \times k}$  and any  $0 < \Lambda = \Lambda^T \in R^{k \times k}$ . For  $X = P_2$  and  $Y = I$  we have

$$X + X^T \leq X\Lambda X^T + \Lambda^{-1}$$

$$\Lambda := -(P_1^{-1}A_K^T + A_K P_1^{-1} + \tau_1 P_1^{-1})$$

$$P_2(P_1^{-1}A_K^T + A_K P_1^{-1} + \tau_1 P_1^{-1})P_2 \leq -P_2 - P_2 - (P_1^{-1}A_K^T + A_K P_1^{-1} + \tau_1 P_1^{-1})^{-1} \leq R_1$$

$$X_1 := P_1^{-1}, Y_1 := P_1^{-1}K^T, X_2 := P_2, Y_2 := F^T P_2$$

$$\begin{pmatrix} R_1 & Y_2^T C & 0 & Y_2^T & X_2 X_1 \\ C^T Y_2 & A^T X_2 + X_2 A - Y_2^T C & X_2 & -Y_2^T & I \\ 0 & X_2 & -\tau_2 K_f & 0 & 0 \\ Y_2 & -Y_2 & 0 & -\tau_3 K_\eta & 0 \\ X_1 X_2 & I & 0 & 0 & -\frac{1}{\tau_2} K_x^{-1} \end{pmatrix} \leq 0$$

$$\begin{pmatrix} -R_1 - 2X_2 & I \\ I & X_1 A^T + A X_1 + Y_1 B^T + B Y_1^T + \tau_1 X_1 \end{pmatrix} \leq 0$$

(25)

$$\text{tr}(X_1) + \text{tr}(X_2^{-1}) \rightarrow \min$$

(26)

Introduce the following additional constraint

$$H \geq X_2^{-1} \Leftrightarrow \begin{pmatrix} H & I \\ I & X_2 \end{pmatrix} \geq 0$$



# Proof of Lemma

By the  $\Lambda$ -inequality  $XY^T + YX^T \leq X\Lambda X^T + Y\Lambda^{-1}Y^T$  with

$$X^T := ( 0 \ 0 \ 0 \ 0 \ X_1 ) \text{ and } Y := ( X_2 \ 0 \ 0 \ 0 \ 0 )$$

we have

$$Q_3 = G + XY^T + YX^T \leq G + X\Lambda X^T + Y\Lambda^{-1}Y^T := \tilde{Q}_3 \leq 0$$

$$\tilde{Q}_3 :=$$

$$\begin{pmatrix} P_2(P_1^{-1}A_K^T + A_K P_1^{-1} + \tau_1 P_1^{-1} + \Lambda)P_2 & P_2 F C & 0 & P_2 F & 0 \\ C^T F^T P_2 & A_F^T P_2 + P_2 A_F + \tau_1 P_2 & P_2 & -P_2 F & I \\ 0 & P_2 & -\tau_2 K_f & 0 & 0 \\ F^T P_2 & -F^T P_2 & 0 & -\tau_3 K_\eta & 0 \\ 0 & I & 0 & 0 & -\frac{1}{\tau_2} K_x^{-1} + P_1^{-1} \Lambda^{-1} P_1^{-1} \end{pmatrix}$$

**THANK YOU FOR YOUR ATTENTION**