On differentially dissipative
dynamical systems

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Abstract: Dissipativity is an essential concept of systems theory. The paper provides an extension of dissipativity, named differential dissipativity, by lifting storage functions and supply rates to the tangent bundle. Differential dissipativity is connected to incremental stability in the same way as dissipativity is connected to stability. It leads to a natural formulation of differential passivity when restricting to quadratic supply rates. The paper also shows that the interconnection of differentially passive systems is differentially passive, and provides preliminary examples of differentially passive electrical systems.

Keywords: Dissipativity, incremental stability, contraction analysis

1. INTRODUCTION

Dissipativity, Willems (1972a); Willems (1972b), plays a central role in the analysis of open systems to reduce the analysis of complex systems to the study of the interconnection of simpler components. Dissipativity is a fundamental tool in nonlinear control design Sepulchre et al. (1997); van der Schaft (1999), widely adopted in industrial applications. Typical examples are provided by applications on electro-mechanical devices modeled within the port-hamiltonian framework, Ortega et al. (2001). Passivity-based designs conveniently connect the physical modeling of mechanical and electrical interconnections and the stability properties required by applications.

In a nonlinear setting, applications like regulation, observer designs, and synchronization call for incremental notions of stability, Angeli (2000); Angeli (2009). Several results in the literature propose extensions of passivity to guarantee connections to incremental properties. For example, in the theory of equilibrium independent passivity, Hines et al. (2011); Jayawardhana et al. (2007), the dissipation inequality refers to pairs of system trajectories, one of which is a fixed point. The incremental passivity of Desoer and Vidyasagar (1975) and Stan and Sepulchre (2007) characterizes a passivity property of solutions pairs, through the use of incremental storage functions reminiscent of the notion of incremental Lyapunov functions of Angeli (2000), and supply rates of the form $Q := \Delta y^T \Delta u$, for $\Delta y := y_1 - y_2$ and $\Delta u := u_1 - u_2$, where $u_i$ and $y_i$ refers to input/output signals.

Incremental passivity is equivalent to passivity for linear systems. It has been used in nonlinear control for regulation, Pavlov and Marconi (2008), and synchronization purposes, Stan and Sepulchre (2007). Yet, it requires the construction of a storage function in the extended space of paired solutions, a difficult task in general, and the a priori formulation of the supply rate based on the difference between signals, which does not take into account the possible nonlinearities of the state and external spaces. A motivation for the present paper partly comes from the role of incremental properties in ant windup design of induction motors Sepulchre et al. (2011) and the difficulty to establish those properties in models that integrate magnetic saturation, see Example 3 in the present paper.

A different approach to the characterization of incremental properties is provided by contraction, a differential concept. The theory developed in Lohmiller and Slotine (1998) recognizes that the infinitesimal approximation of a system carries information about the behavior of its solutions set. It provides a variational approach to incremental stability, based on the linearization of the system, without explicitly constructing the distance measuring the convergence of solutions towards each other.

Following this basic idea, the present paper proposes a dissipativity theory based on the infinitesimal variations of dynamical systems along their solutions. We call it differential dissipativity because it is classical dissipativity lifted to the tangent bundle of the system manifold. In analogy with the classical relation between storage functions and Lyapunov functions, the proposed notion of differential storage function for differential dissipativity is paired to the notion of Finsler-Lyapunov function recently proposed in Forni and Sepulchre (2012), which plays a role in connecting differential dissipativity and incremental stability. The preprint van der Schaft (2013) is an insightful complementary effort in that direction, connecting the framework to the early concept of prolonged system nonlinear control Crouch and van der Schaft (1987).

The are many potential advantages in developing a differential version of dissipativity theory. First of all, differential dissipativity is equivalent to dissipativity for linear systems. In the nonlinear setting, the fact that the infinitesimal approximation of a nonlinear system is a linear time-varying system opens the way to a characterization of differential passivity - differential dissi-
pativity with quadratic supply rates - that falls in the linear setting of Willems (1972b). Moreover, differential dissipativity provides an input-output characterization of the dynamical system in the infinitesimal neighborhood of each trajectory, which leads to state-dependent differential supply rates. This is of relevance to tailor the dissipativity property to nonlinear state and external variables spaces.

The content of the paper is developed in analogy with classical results on dissipativity. The instrumental notion of displacement dynamical system is provided in Section 2. Differential dissipativity and differential passivity are formulated in Sections 3 and 4, Examples of differentially passive electromechanical systems are proposed in Section 5. Conclusion follows. For reasons of space, proofs can be found in the arXiv version of the paper, Forni and Sepulchre (2013).

**Notation.** Given a manifold $M$, and a point $x$ of $M$, $T_xM$ denotes the tangent space of $M$ at $x$. $T_M := \bigcup_{x \in M} \{x \times T_xM\}$ is the tangent bundle. Given two manifolds $M_1$ and $M_2$ and a mapping $F : M_1 \rightarrow M_2$, $F$ is of class $C^n$, $n \in \mathbb{N}$, if the function $F = F_{\phi_2} \circ F \circ F_{\phi_1} : \mathbb{R}^n \rightarrow \mathbb{R}^m$ is of class $C^n$, where $F_{\phi_2} : \mathbb{R}^m \rightarrow \mathbb{R}^m$ and $F_{\phi_1} : \mathbb{R}^n \rightarrow \mathbb{R}^m$. The one in the right-hand side of the second identity refers to the mapping from $T_xM \times W$ to $\mathbb{R}^p$. A curve $\gamma$ on a given manifold $M$ is a mapping $\gamma : I \subset \mathbb{R} \rightarrow M$. For simplicity we sometime use $\dot{\gamma}(t)$ or $\frac{d\gamma}{dt}$ to denote $D\gamma(0)[1]$. Specifically, this notation is adopted when the variable $t$ in $\gamma$ refers to time.

$I_n$ is the identity matrix of dimension $n$. Given a vector $v$, $v^T$ denotes the transpose vector of $v$. Given a matrix $M$ we say that $M \geq 0$ or $M \leq 0$ if $v^T M v \geq 0$ or $v^T M v \leq 0$, for each $v$, respectively. Given the vectors $\{v_1, \ldots, v_n\}$, $\text{Span}(\{v_1, \ldots, v_n\}) := \{v_1 \lambda_1, \ldots, v_n \lambda_n \in \mathbb{R}^n : \lambda_1, \ldots, \lambda_n \in \mathbb{R}\}$ is the span of $\{v_1, \ldots, v_n\}$. A locally Lipschitz function $\alpha : \mathbb{R}^n \rightarrow \mathbb{R}$ is a mapping $\alpha : \mathbb{R}^n \rightarrow \mathbb{R}^m$. We assume that $\alpha(0) = 0$; it belongs to $\mathbb{R}^m$. The differential of $\alpha$ at $x$, $\dot{\alpha}(x)$ (Jacobian), $\dot{\alpha}_x(x)$ denotes the derivative of $\alpha$ at $x$.

## 2. DISPLACEMENT DYNAMICAL SYSTEMS

Taking inspiration from the dissipativity paper of Willems (1972a) and from the (state-space) behavioral framework in Willems (1991), given smooth manifolds $M$ and $W$, a time-invariant dynamical system $\Sigma$ is represented by algebraic-differential equations of the form

$$F(x, \dot{x}, w) = 0,$$  \hfill (1)

where $F : T_xM \times W \rightarrow \mathbb{R}^p$, $p \in \mathbb{N}$, $x \in M$ is the state, and $w$ collects the external variables. The behavior of $\Sigma$ is given by the set of absolutely continuous curves $(x, w)(\cdot) : \mathbb{R} \rightarrow M \times W$ that satisfy $F(x(t), \dot{x}(t))[1], w(t)) = 0$ for (almost) all $t \in \mathbb{R}$. Given $w = (u, y)$, $u$ is input, $y$ is output, and $(x, u, y)(\cdot) \in \Sigma$, we say that $x(\cdot)$ is a solution to (1) from the initial condition $x(0) \in M$ under the action of the input $u(\cdot)$.

In what follows we assume that $(x, w)(\cdot) \in \Sigma$ are $C^2$ functions. When the external variables are organized into input and output variables, i.e. $w = (u, y)$, we also assume existence, unicity, and forward completeness of solutions for each initial condition $x_0$ and input $u(\cdot)$. Note that under mild regularity assumptions on $F$, if $u(\cdot) \in C^2$, every $(x, u, y)(\cdot) \in \Sigma$ is a $C^2$ curve, as clarified in Chapter IV, Section 4, of Boothby (2003).

Under these assumptions, the displacement dynamical system $\delta \Sigma$ induced by $\Sigma$ is represented by

$$F(x, \dot{x}, w) = 0 \quad (2a)$$

$$DF(x, \dot{x}, w)[\delta x, \delta \dot{x}, \delta w] = 0, \quad (2b)$$

and it is given by the set of $C^1$ curves $(x, \delta x, w, \delta w)(\cdot) : \mathbb{R} \rightarrow T_xM \times T_W W$ that satisfy (2) for each $t \in \mathbb{R}$.

Following the interpretation proposed in Lohmiller and Slotine (1998), given a point $(x, w) \in M \times W$, a tangent vector $(\delta x, \delta w) \in T_xM \times T_W W$ represents an infinitesimal variation - or displacement - on $(x, w)$. In this sense $\delta \Sigma$ characterizes the infinitesimal difference between every two neighborhood solutions, that is, the infinitesimal variations $\delta x(\cdot)$ on the solutions $x(\cdot)$ to (1). A graphical representation of a displacement is proposed in Figure 1. The intuitive notion of infinitesimal variation is made precise in Remark 1.

**Fig. 1.** The tangent vector $\delta x(t)$ represents an infinitesimal variation on $x(t)$.

**Remark 1.** For each $s \in [0, 1]$, consider a (parameterized) curve $(x, w)(\cdot) : \mathbb{R} \rightarrow M \times W \in \Sigma$. We assume that $(x, w)(\cdot) \in C^2$. An infinitesimal variation on $(x, w)(\cdot)$ is given by $(\delta x, \delta w)(\cdot) : (Dx(\cdot), \delta w(\cdot))\in \delta \Sigma$. As a matter of fact, $(x, \delta x, w, \delta w)(\cdot) \in \delta \Sigma$ for each $s \in [0, 1]$. In fact, by chain rule \(^1\),

$$0 = DF(x(t), \dot{x}(t), w(t))[\delta x(t), \delta \dot{x}(t)][0, 1]$$

$$= DF(\cdot)\delta x(t), \delta \dot{x}(t)[0, 1], \delta w(t)[0, 1]$$

$$= DF(\cdot)[\delta x(t), \delta \dot{x}(t), \delta w(t), \delta \dot{w}(t)]$$

where the third identity follows from the fact that the $(x(\cdot), \delta x(\cdot))$ is a $C^2$ function, by assumption (in local coordinates $\partial_t \delta x(t) = \partial_t \dot{x}(t)$).

When the manifold $M$ is equipped with a Finsler metric $|\delta x|_F$ (see, for example, Tamásy (2008); Bao et al. (2000)) the time-evolution of $|\delta x|_F(t)$ along the solutions $(x(\cdot), \delta x(\cdot))$ to (2) measures the contraction of the dynamical system $\Sigma$, that is, the tendency of solutions to converge towards each other. The connection between the displacement dynamical system $\delta \Sigma$ and incremental stability properties have been exploited in the seminal paper of Lohmiller and Slotine (1998), and in many other works, e.g. Lewis (1949); Aghannan and Rouchon (2003); Pavlov et al. (2004); Wang and Slotine (2005); Fromion and Scroflietti (2005); Pham and Slotine (2007); Russo et al. (2010). A unifying framework for contraction based on the extension of Lyapunov’s theory to the tangent bundle has been recently proposed in Forni and Sepulchre (2012).

\(^1\) The differential in the right-hand side of the first identity refers to the mapping from $\mathbb{R} \times [0, 1]$ to $\mathbb{R}$. The one in the right-hand side of the second identity refers to the mapping from $T_xM \times T_W W$ to $\mathbb{R}$.
3. DIFFERENTIALLY DISSIPATIVE SYSTEMS

We develop the theory of differential dissipativity mimicking classical dissipativity, Willems (1972a, b); Sepulchre et al. (1997); van der Schaft (1999). In analogy to the intuitive interpretation of a storage function as the energy of the system, it is convenient to view the differential storage function \( S : TM \to \mathbb{R} \geq 0 \) as the infinitesimal energy associated to the infinitesimal variation \( \delta x(t) \) on a given solution \( x(t) \). This energy can be either increased or decreased through the supply provided by external sources, as prescribed by a differential supply rate \( Q \).

**Definition 1.** Consider a manifold \( M \) and a set of isolated points \( \Omega \subset M \). For each \( x \in M \), consider a subdivision of \( T_xM \) into a vertical distribution \( \mathcal{V}_x \subset T_xM \)

\[
\mathcal{V}_x = \text{Span}\{(v_1(x), \ldots, v_r(x))\}, \quad 0 \leq r < d,
\]

and a horizontal distribution \( \mathcal{H}_x \subset T_xM \) complementary to \( \mathcal{V}_x \), i.e. \( \mathcal{V}_x \otimes \mathcal{H}_x = T_xM \), given by

\[
\mathcal{H}_x = \text{Span}\{(h_1(x), \ldots, h_q(x))\}, \quad 0 < q \leq d - r
\]

where \( v_i, i \in \{1, \ldots, r\} \), and \( h_i, i \in \{1, \ldots, q\} \), are \( C^1 \) vector fields.

A function \( S : TM \to \mathbb{R} \geq 0 \) is a differential storage function for the dynamical system \( \Sigma \) in (1) if there exist \( c_1, c_2 \in \mathbb{R} \geq 0 \), and \( K : TM \to \mathbb{R} \geq 0 \) such that

\[
c_1 K(x, \delta x)^p \leq S(x, \delta x) \leq c_2 K(x, \delta x)^p
\]

for all \((x, \delta x) \in TM\), where \( S \) and \( K \) satisfies the following conditions:

(i) \( S \) and \( K \) are \( C^1 \) functions for each \( x \in M \) and \( \delta x \in \mathcal{H}_x \setminus \{0\} \);

(ii) \( S \) and \( K \) satisfy \( S(x, \delta x) = S(x, \delta x_h) \) and \( K(x, \delta x) = K(x, \delta x_h) \) for each \((x, \delta x) \in TM\) such that \( x, \delta x = (x, \delta x_h) + (x, \delta x_v), \delta x_h \in \mathcal{H}_x \), and \( \delta x_v \in \mathcal{V}_x \);

(iii) \( K(x, \delta x) > 0 \) for each \( x \in M \setminus \Omega \) and \( \delta x \in \mathcal{H}_x \setminus \{0\} \);

(iv) \( K(x, \lambda \delta x) = \lambda S(x, \delta x) \) for each \( \lambda > 0 \), \( x \in M \), and \( \delta x \in \mathcal{H}_x \);

(v) \( K(x, \delta x_1 + \delta x_2) < K(x, \delta x_1) + K(x, \delta x_2) \) for each \( x \in M \setminus \Omega \) and \( \delta x_1, \delta x_2 \in \mathcal{H}_x \setminus \{0\} \) such that \( \delta x_1 \neq \lambda \delta x_2 \) and \( \lambda \in \mathbb{R} \) (strict convexity).

**Definition 2.** A function \( Q : M \times TW \to \mathbb{R} \) is a differential supply rate for the dynamical system \( \Sigma \) in (1) if

\[
\int_0^t |Q(x(\tau), w(\tau), \delta w(\tau))|d\tau < \infty
\]

for each \( t \geq 0 \) and each \((x, \delta x, w, \delta w)(\cdot) \in \mathcal{D} \).

The function \( S \) provides a non-negative value \( S(x, \delta x) \) to each \( \delta x \in T_xM \). When \( \mathcal{V}_x = \emptyset \), a suggestive notation for \( K(x, \delta x) \) is \( |\delta x|_x \) - a non-symmetric norm on each tangent space \( T_xM \) which immediately connects the differential storage to the idea of an energy of the displacement \( \delta x \), since \( |\delta x|^p \leq S(x, \delta x) \leq c_2 |\delta x|^p \). From Definition 1 it is possible to identify differential storage functions \( S \) and horizontal Finsler-Lyapunov functions \( V \), introduced in Section VIII of Forni and Sepulchre (2012). Therefore, the existence of a differential storage \( S \) endows \( M \) with the structure of a pseudo-metric space, which plays a central role in connecting differential dissipativity to incremental stability. Restricting a differential storage to horizontal distributions is convenient in many situations where contraction takes place only in certain directions. For example, let \( M \) be the state space and suppose that the output \( y \in \mathcal{V} \) is given by \( y = h(x) \) where \( h : M \to \mathcal{V} \) is a differential candidate function. Then, in coordinates, \( \delta y^T \delta y \) is a possible candidate storage function with horizontal distribution \( \mathcal{H}_x \) given by the span of the columns of the matrix \( \partial_x h(x)^T \partial_x h(x) \). With this storage, the state-space \( M \) becomes a pseudo-metric space, while the output space \( \mathcal{V} \) becomes a metric space. An extended discussion and examples are provided in Sections IV and VIII of Forni and Sepulchre (2012). See also Remark 2 in Forni and Sepulchre (2013).

We can finally provide the definition of differential dissipativity. We emphasize that differential dissipativity is just dissipativity lifted to the tangent bundle.

**Definition 3.** The dynamical system \( \Sigma \) in (1) is differentially dissipative with respect to the differential supply rate \( Q \) if there exists a differential storage function \( S \) such that

\[
S(x(t), \delta x(t)) - S(x(0), \delta x(0)) \leq \int_0^t Q(x(\tau), w(\tau), \delta w(\tau))d\tau
\]

for all \( t \geq 0 \) and all \((x, \delta x, w, \delta w)(\cdot) \in \mathcal{D} \) in (2). When \( Q \) is independent on \( x \), that is, \( Q : TM \to \mathbb{R} \), we say that \( \Sigma \) is uniformly differentially dissipative.

Exploiting the assumption \( S \in C^1 \), (8) is equivalent to

\[
\frac{d}{dt} S(x(t), \delta x(t)) \leq Q(x(t), w(t), \delta w(t)).
\]

We conclude the section by illustrating a first connection between differential dissipativity and incremental stability.

**Theorem 1.** Suppose that the dynamical system \( \Sigma \) represented by (1) is differentially dissipative with differential storage \( S \) and differential supply rate \( Q \). Suppose also that for \( w = (u, y), u = -\text{input}, y = \text{-output} \), it holds that \( Q(x, u, y, 0, \delta y) = 0 \) for each \( x \in M \), and each \((u, y, 0, \delta y) \in TW \). Then, there exists a class \( K \) function \( \alpha \) such that

\[
d(x_1(t), x_2(t)) \leq \alpha(d(x_1(0), x_2(0))
\]

for each \( t \geq 0 \) and each \((x_1, u_1, y_1), (x_2, u_2, y_2) \in \Sigma \), such that \( u_1(\cdot) = u_2(\cdot) \), where \( d \) is the pseudo-distance induced by \( S^\star \), with \( p \) degree of homogeneity of \( S \) (see Definition 1). 

Note that if \( \mathcal{H}_x = T_xM \), then \( d \) is a distance on \( M \), thus Theorem 1 guarantees that \( \Sigma \) is incrementally stable for any feedforward input signal \( u(\cdot) \).

4. DIFFERENTIAL PASSIVITY

Following the approach of Willems (1972b), we formulate differential passivity as the restriction of differential dissipativity to quadratic supply rates. To this end, we consider the external variable manifold \( W \) as the product of an input vector space \( \mathcal{U} \) and an output vector space \( \mathcal{V} \) such that \( \mathcal{U} = \mathcal{V} \). A consequence of working with a vector space \( \mathcal{W} = \mathcal{U} = \mathcal{V} \) is that \( TwW = W \) for each \( w \in W \). In what follows, we will use \( w \in \mathcal{U} \) to denote the input and \( y \in \mathcal{V} \) to denote the output.

For each \( x \in M \), let \( WW_x \) be a \((0, 2)\)-tensor field on \( W \) that provides an inner product on each tangent space \( TwW = W \), denoted by \( \langle \cdot, \cdot \rangle_{WW} \). For simplicity of the exposition, we write \( \langle \delta y, \delta u \rangle_{WW} \) to denote \( \langle (\delta y, 0), (0, \delta u) \rangle_{WW} \), or \( \langle \delta y, \delta y \rangle_{WW} \) to denote \( \langle (0, \delta y), (0, \delta y) \rangle_{WW} \).
Definition 4. For each \( x \in M \), let \( W_x \) be a \((0,2)\)-tensor field on \( W \). A dynamical system \( \Sigma \) is differentially passive if it is differentially dissipative with respect to a differentially supply rate of the form

\[
Q(x, u, \delta u, y, \delta y) := \langle \delta y, \delta u \rangle_{W_x}.
\]

(11)

\( \Sigma \) is uniformly differentially passive whenever \( Q \) is independent on \( x \). Finally, we say that \( \Sigma \) is strictly differentially passive if there exists a function \( \alpha \) of class \( K \) such that (9) is restricted to \( \dot{S} \leq -\alpha(S(x, \delta x)) + Q \).

As in passivity, the next theorems show that the feedback interconnection of differentially passive systems is differentially passive.

Theorem 2. Let \( \Sigma_1 \) and \( \Sigma_2 \) be (strictly) uniformly differentially passive dynamical systems. Suppose that \( \Sigma_1 = \Sigma_2 = W \)2 and that their supply rates are based on the same \((0,2)\)-tensors \( W \). Then, the dynamical system \( \Sigma \) arising from the feedback interconnection

\[
\begin{align*}
\dot{u}_1 &= -y_2 + v_1, \\
\dot{u}_2 &= y_1 + v_2,
\end{align*}
\]

(12)
is (strictly) uniformly differentially passive from \( v = (v_1, v_2) \in U_1 \times U_2 \) to \( y = (y_1, y_2) \in \hat{Y}_1 \times \hat{Y}_2 \).

Theorem 3. Let \( \Sigma_1 \) and \( \Sigma_2 \) be (strictly) differentially passive dynamical systems. Suppose that \( \Sigma_1 = \Sigma_2 = W \)2 and that their supply rates are based on the same \((0,2)\)-tensors \( W \). Then, the dynamical system \( \Sigma \) arising from the feedback interconnection

\[
\begin{align*}
\dot{u}_1 &= -k_2(x_2) + v_1, \\
\dot{u}_2 &= k_1(x_1) + v_2
\end{align*}
\]

(13)
is differentially passive from \( v = (v_1, v_2) \) to \( y = (y_1, y_2) \), provided that

\[
\langle \delta y_1, Dk_2(x_2)[\delta x_2] \rangle_{W_{x_1}} = \langle \delta y_2, Dk_1(x_1)[\delta x_1] \rangle_{W_{x_2}}
\]

(14)
for each \( x_1 \in M_1 \) and each \( x_2 \in M_2 \).

The state-feedback interconnection in (13) is in contrast with the classical passivity approach that looks at systems as input/output operators. However, differently from classical passivity and from uniform differential passivity, differential passivity is an input/output characterization of the system that depends on the trajectories, geometrically expressed by a different tensor \( \hat{W} \) for each \( x \in M \).

This lack of uniformity with respect to the solutions of the system requires extra-effort at interconnection, as shown by (14). In this sense, the key role of the state-feedback (13) is to equalize the two tensors \( \hat{W}_{x_1} \) and \( \hat{W}_{x_2} \), to achieve the desired interconnected behavior.

Example 1. Consider the dynamical system \( \Sigma \) of equations

\[
\begin{align*}
\dot{x} &= f(x) + g(x)u, \\
y &= h(x)
\end{align*}
\]

(15)
whose induced displacement dynamical system \( \delta \Sigma \) is represented by (15) and

\[
\begin{align*}
\dot{\delta x} &= \partial_x f(x)\delta x + [\partial_x g(x)u] \delta x + g(x)\delta u, \\
\dot{\delta y} &= \partial_y h(x)\delta x.
\end{align*}
\]

(16)
Let \( W(x) \) be a symmetric matrix for each \( x \in M \). \( \Sigma \) is differentially passive with differential supply rate \( \delta y^T W(x) \delta u \) if there exist a matrix \( M(x) \) such that \( W(x) \partial_y M(x) f(x) \leq 0 \) and an invertible matrix \( \Pi \) such that

\[
\begin{align*}
M(x)^T \partial_y M(x)f(x) &\leq 0, \\
M(x)g(x) &\in \Pi, \\
\partial_y h(x)^T W(x) &\in M(x)^T \Pi
\end{align*}
\]

(17)
In fact, define \( S(x, \delta x) := \frac{1}{2} \delta x^T M(x)^T M(x) \delta x \). Then,

\[
\dot{S} = \delta x^T M(x) \partial_y M(x)(f(x) \delta x + g(x) \delta u) + \delta x^T M(x)^T [\partial_y M(x) f(x)] \delta x + \delta x^T M(x)^T g(x) \delta u \\
&\leq \delta x^T M(x)^T [\partial_y M(x) f(x)] \delta x + \delta x^T M(x)^T \Pi \delta u.
\]

(18)
Remark 2. Consider two systems \( \Sigma_1 \) and \( \Sigma_2 \) satisfying (17) respectively. Suppose that \( M_1(x_1) = \partial_x m_1(x, W_1(x_1)) \) and \( M_2(x_2) = \partial_x m_2(x, W_2(x_2)) \), and constant matrices \( \Pi_1 \) and \( \Pi_2 \). The closed-loop system given by the feedback interconnection (13) is differentially passive provided that

\[
\begin{align*}
\partial_x k_2(x_2) &= \Pi_2^T M_2(x_2), \\
\partial_x k_1(x_1) &= \Pi_1^T M_1(x_1)
\end{align*}
\]

(19)
This is an immediate consequence of Theorem 3, since

\[
\begin{align*}
\delta y_1 W_1(x_1) \delta x_2 &= \delta y_2 W_1(x_1) \Pi_2 M_2(x_2) \delta x_2 = \delta y_1 W_1(x_1) W_2(x_2) \delta x_2 = \delta y_1 M_1(x_1) \Pi_1 W_1(x_1) W_2(x_2) \delta x_2 = \delta x^T [\partial_y k_1(x_1)] W_1(x_1) W_2(x_2) \delta y_2 = \delta x^T \Pi_1 \delta y_2
\end{align*}
\]

(20)
We conclude the section by extending Theorem 1: a differentially passive dynamical system with “excess” of output differential passivity behaves like a filter: its steady-state output is driven by the input signal only.

Theorem 4. Let \( \Sigma \) be a differentially passive dynamical system with

- differential storage \( S \) such that \( \Sigma_x = \emptyset \) for each \( x \);
- differential supply rate \( Q \) such that \( \langle \delta y, \delta u \rangle_{W_x} = \langle \delta y, \delta y \rangle_{W_x} > 0 \) for each \( \delta y \in \hat{Y} \setminus \{0\} \) and each \( x \in M \) (excess of output passivity).

Let \( \hat{\nu} : \mathbb{R}_{\geq 0} \rightarrow U \) be a \( C^2 \) input signal and suppose that every curve \( \xi(\cdot) := (x, \pi, y(\cdot)) \in \Sigma \) remains bounded. Then, for any pair \( (x_1, \hat{\nu}, 1) \), \( (x_2, \hat{\nu}, 1) \) in \( \Sigma \),

\[
\lim_{t \to \infty} y_1(t) - y_2(t) = 0.
\]

The hypothesis of the theorem guarantees incremental stability of \( \Sigma \) - a consequence of Theorem 1. If \( \Sigma \) is strictly differentially passive, then Theorem 4 can be strengthened towards incremental asymptotic stability. Finally, the case of \( \Sigma_x \neq \emptyset \) is not taken into account here but it presents similarities with the analysis of Section 2.3.2 in Sepulchre et al. (1997), about passivity with semidefinite storage functions and stability.

5. EXAMPLES OF DIFFERENTIALLY PASSIVE ELECTRICAL CIRCUITS

In the first example below we show the differential passivity of a simple nonlinear RC circuit. Differential passivity is also used in the second example below to develop an feed-forward control strategy for an induction motor with flux saturations.

Example 2. [Nonlinear RC circuit]

Consider the simple circuit reproduced in Figure 2. The nonlinearity of the circuit is due to the nonlinear relation \( v_c = \mu(q_c) \) between the charge \( q_c \) and the voltage \( v_c \) of the capacitor. We suppose that \( \mu(q_c) \) is differentiable and strictly increasing.

The algebraic-differential description of the circuit is given by the constitutive relations of each component and by Kirchhoff laws,
The analysis below takes into account only the electrical assumptions guarantee that \( \Sigma \) is strictly uniformly differentially passive from \( u_s \) to \( \phi_s \). In fact, for each \( \xi(\cdot) \in \Sigma \), the virtual system \( \Sigma_{\xi(\cdot)} \) is the virtual dynamical system given by the set of curves \( (\overline{\varphi}_r, \overline{\omega}_r, \overline{\omega}_s, \overline{u}_s)(\cdot) \) that satisfy (24b), (24c) and (25) (expressed in the over-lined variables).

The crucial relation between \( \Sigma \) and the virtual system \( \Sigma_{\xi(\cdot)} \) is that if \( \xi(\cdot) \in \Sigma \), then \( \xi(\cdot) \in \Sigma_{\xi(\cdot)} \). Exploiting this relation, it is possible to infer properties of \( \Sigma \) from the properties of the virtual dynamical system \( \Sigma_{\xi(\cdot)} \).

For the virtual system \( \Sigma_{\xi(\cdot)} \) and \( \omega_s(\cdot) \) are exogenous signal acting uniformly on each solution \( \overline{\varphi}_s(\cdot) \). Therefore for both \( \omega_s(\cdot) \) and \( \omega_s(\cdot) \) one can consider \( \delta \omega_s = \delta \omega_s = 0 \) (see Remark 1). The virtual displacement dynamical system is thus given by (24b), (24c) and (25) (expressed in the over-lined variables) and by

\[
\begin{align*}
\delta \overline{\varphi}_r &= -j \omega_s \delta \overline{\varphi}_r - R_s \delta i_r \\
\delta \overline{\varphi}_s &= -j \omega_s \delta \overline{\varphi}_s - R_s \delta i_s + \delta u_s
\end{align*}
\]

(27) and (28) characterize respectively a differentially passive dynamical system and a differentially passive static nonlinearity. For (27), consider the differential storage

\[
V = \frac{\delta \overline{\varphi}_r^2}{L_r} + \frac{\delta \overline{\varphi}_s^2}{L_s}.
\]

which gives uniform differential passivity from \((-\delta \overline{\varphi}_r, \delta u_s)\) to \((\delta \overline{\varphi}_r, \delta \overline{\varphi}_s)\) of the dynamical system represented by (24b), (24c) (expressed in the over-lined variables).

On the other hand, for (28) we get

\[
0 \leq \delta \overline{\varphi}_r^T \delta \overline{\varphi}_r = \begin{pmatrix} \delta F_r(\overline{\varphi}_r) + \frac{1}{L_r} \delta \overline{\varphi}_r - \frac{1}{L_s} \delta \overline{\varphi}_s \\
\delta L_r \delta \overline{\varphi}_s + \frac{1}{L_s} \delta \overline{\varphi}_s - \frac{1}{L_r} \delta \overline{\varphi}_r
\end{pmatrix} \geq 0
\]

(30)

From (29) and (30), the combination of (27) and (28) guarantees that \( \Sigma_{\xi(\cdot)} \) is strictly uniformly differentially passive from \( u_s \) to \( \varphi_s \), for each \( \xi(\cdot) \in \Sigma \). In fact,
\[
V \leq -\delta \varphi^T \sum_{\phi} \delta \varphi + \frac{1}{\tau_s} \delta \varphi \cdot \delta u_s, \quad (31)
\]

where \( M(\phi) \) is the quantity between brackets in (30). Because \( M(\phi) > 0 \), for \( \delta u_s = 0 \) (feedforward signal), Theorem 4 guarantees that
\[
\lim_{t \to \infty} |\mathcal{F}_1(t) - \mathcal{F}_2(t)| = 0
\]
for all \((\mathcal{F}_1, \delta \mathcal{F}_1), (\mathcal{F}_2, \delta \mathcal{F}_2)\) in \( \Sigma_\xi \). Note that the boundedness of these curves is guaranteed for bounded signals \( u_s(\cdot) \) by the combination of the effect of the dissipative terms in (27) and the alignment between currents and fluxes in (28).

The incremental property (32) of the virtual system \( \Sigma_\xi \) can be used to provide an feedforward control design for \( \Sigma \). For illustration purposes, in what follows we consider the goal of asymptotically regulate \( \varphi_r \) towards a prescribed flux configuration \( \varphi_r^\ast \).

From (32), achieving the goal for the virtual system \( \Sigma_\xi \) is straightforward: if \((\varphi^\ast_r, \varphi^\ast_s), i^\ast_r, \omega^\ast_r, \omega_s, u_s(\cdot)\) \( \in \Sigma_\xi \) then each curve \((\mathcal{F}_1, \delta \mathcal{F}_1), (\mathcal{F}_2, \delta \mathcal{F}_2)\) in \( \Sigma_\xi \) satisfies
\[
\lim_{t \to \infty} |\mathcal{F}_1(t) - \mathcal{F}_2(t)| = 0
\]
Indeed, from (24b), (24c), and (25), the feedforward input \( u_s(\cdot) \) given by
\[
\varphi^\ast_s := \frac{l_i}{R_s} \varphi^\ast_r - \frac{l_i}{R_s} \omega_s + \frac{l_i}{l_r} \varphi^\ast_r - \frac{l_i}{l_r} \omega_s + \varphi^\ast_s
\]
guarantees that \((\varphi^\ast_r, \varphi^\ast_s), i^\ast_r, \omega^\ast_r, \omega_s, u_s(\cdot)\) \( \in \Sigma_\xi \). (33)

The reader will notice that for any given selection of \( \xi(\cdot) := (\varphi, i, \omega_r, \omega_s, u_s(\cdot)) \( \in \Sigma \), with \( u_s(\cdot) \) given in (33), the curve \((\varphi^\ast_r, \varphi^\ast_s), i^\ast_r, \omega^\ast_r, \omega_s, u_s(\cdot)\) belongs to \( \Sigma_\xi \). This is a consequence of the fact that \( \delta u_s(\cdot) \) is formulated by taking into account explicitly \( \omega_s(\cdot) \) and \( \omega^\ast_r(\cdot) \). Thus, exploiting the fact that if \( \xi(\cdot) \in \Sigma \), then \( \xi(\cdot) \in \Sigma_\xi \), we can conclude that
\[
\lim_{t \to \infty} |\varphi(t) - (\varphi^\ast_r, \varphi^\ast_s)(t)| = 0
\]
for all \((\varphi, i, \omega_r, \omega_s, u_s(\cdot)) \in \Sigma \) with \( u_s(\cdot) \) in (33).

6. CONCLUSIONS

The concept of differential dissipativity is introduced as a natural extension of differential stability for open systems. The differential storage \( S(x, \delta x) \) is inspired from the Finsler-Lyapunov function of Forni and Sepulchre (2012) and has the interpretation of (in)esimals) energy of a displacement \( \delta x \) along a solution curve through \( x \). Extending the role of dissipativity theory for analysis and design of interconnections in the tangent bundle offers a novel way to study incremental stability (or contraction) properties of nonlinear systems.

REFERENCES


