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Khong, Sei Zhen; van der Schaft, Arjan

Published in:
Automatica

DOI:
[10.1016/j.automatica.2018.07.026](https://doi.org/10.1016/j.automatica.2018.07.026)

IMPORTANT NOTE: You are advised to consult the publisher's version (publisher's PDF) if you wish to cite from it. Please check the document version below.

Document Version
Publisher's PDF, also known as Version of record

Publication date:
2018

[Link to publication in University of Groningen/UMCG research database](#)

Citation for published version (APA):

Khong, S. Z., & van der Schaft, A. (2018). On the converse of the passivity and small-gain theorems for input--output maps. *Automatica*, 97, 58-63. <https://doi.org/10.1016/j.automatica.2018.07.026>

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Brief paper

On the converse of the passivity and small-gain theorems for input–output maps[☆]Sei Zhen Khong^a, Arjan van der Schaft^{b,*}^a Department of Electrical and Electronic Engineering, University of Hong Kong, Hong Kong, China^b Johann Bernoulli Institute for Mathematics and Computer Science, University of Groningen, Groningen, The Netherlands

ARTICLE INFO

Article history:

Received 12 February 2017

Received in revised form 17 May 2018

Accepted 25 June 2018

Keywords:

Passivity

Small-gain

Closed-loop stability

Robustness

ABSTRACT

We prove the following converse of the passivity theorem. Consider a causal system given by a sum of a linear time-invariant and a passive linear time-varying input–output map. Then, in order to guarantee stability (in the sense of finite L_2 -gain) of the feedback interconnection of the system with an *arbitrary* nonlinear output strictly passive system, the given system must itself be output strictly passive. The proof is based on the S-procedure lossless theorem. We discuss the importance of this result for the control of systems interacting with an output strictly passive, but otherwise completely unknown, environment. Similarly, we prove the necessity of the small-gain condition for closed-loop stability of certain time-varying systems, extending the well-known necessity result in linear robust control.

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1. Introduction

The *passivity* and *small-gain* theorems are fundamental to large parts of systems and control theory, see e.g. Megretski and Rantzer (1997), Moylan and Hill (1978), van der Schaft (2017), Vidyasagar (1981) and Willems (1972). Both theorems provide a stability ‘certificate’ when feedback interconnecting the given system with an arbitrary system which is either (in the small-gain setting) assumed to have an L_2 -gain smaller than the reciprocal of the L_2 -gain of the given system, or is (output strictly) passive like the given system. These theorems are valid from linear finite-dimensional systems to nonlinear and infinite-dimensional systems.

The current paper is concerned with the *converse* of these theorems; that is the *necessity* of the (strict) passivity or the small-gain condition for closed-loop stability when interconnecting in feedback a given system with an *arbitrary* system, which is *unknown* apart from a passivity or L_2 -gain assumption. Surprisingly, this converse of the *passivity* theorem has hardly been studied in

the literature; despite its fundamental importance in applications. For example, in order to guarantee stability of a controlled robotic system interacting with a passive, but else completely *unknown*, environment, the converse of the passivity theorem tells us that the controlled robot *must* be output strictly passive as seen from the interaction port of the robot with the environment. This has far-reaching methodological implications for control design, since it means that rendering by control the system output strictly passive at the interaction port is not only a valid option, but is also the *only* option guaranteeing stability for an unknown passive environment. The same holds within the context of robust nonlinear control whenever we replace ‘environment’ by the uncertain part of the system.

Up to now this converse passivity theorem was only proved for *linear time-invariant single-input single-output* systems in Colgate and Hogan (1988), using arguments from Nyquist stability theory,¹ exactly with the robotics motivation in mind. The same motivation was elaborated on in Stramigioli (2015), where the following form of a converse passivity theorem was obtained for nonlinear systems in state space form. If a system is *not* passive then for any given constant K one can define a passive system that extracts from the given system an amount of energy that is larger than K , implying that the norm of the state of the constructed system becomes larger than K , thereby demonstrating some sort of instability of the closed-loop system. In the present paper, a converse of the

[☆] The authors gratefully acknowledge the support of the Institute for Mathematics and its Applications, where this work was initiated during the 2015–2016 program on Control Theory and its Applications. The second author thanks Stefano Stramigioli for inspiring conversations on the converse passivity theorem and its importance in robotics. The material in this paper was partially presented at the 20th World Congress of the International Federation of Automatic Control, July 9–14, 2017, Toulouse, France. This paper was recommended for publication in revised form by Associate Editor Tong Zhou under the direction of Editor Richard Middleton.

* Corresponding author.

E-mail addresses: szkhong@hku.hk (S.Z. Khong), a.j.van.der.schaft@rug.nl (A. van der Schaft).

¹ Roughly speaking, by showing that if Σ_1 is *not* passive, a positive-real transfer function (corresponding to a passive system Σ_2) can be constructed such that the closed-loop system fails the Nyquist stability test.

passivity theorem will be derived for a class of *input–output maps*, namely those decomposable into a sum of a linear time-invariant map and a passive linear time-varying map. This converse passivity theorem involves feedback interconnections with nonlinear systems and will be formulated in three versions in Section 3, with their own range of applicability. In all cases the proofs are based on the S-procedure lossless theorem due to Megretski and Treil (1993); see also Jönsson (2001, Thm. 7).

Converse statements of the *small-gain* theorem are much more present in the literature; see e.g. Zhou, Doyle, and Glover (1996, Theorem 9.1) for the finite-dimensional linear case and Curtain and Zwart (1995) for infinite-dimensional linear systems. However, to the best of our knowledge, the converse of the small-gain theorem for *linear time-varying* systems interconnected in feedback with nonlinear systems, as obtained in Section 4, is new, while also the proof line is different from the existing one. Similarly to the passivity case, this converse will be formulated for a class of linear time-varying input–output maps, and the proofs, in two different versions, will be based on the S-procedure lossless theorem.

Finally, Section 5 presents the conclusions, and discusses problems for further research. A preliminary version of some of the results in Section 3 of this paper was presented at the IFAC World Congress 2017; cf. Khong and van der Schaft (2017).

2. Preliminaries

This section summarizes the background for this paper; see e.g. van der Schaft (2017) for details. Denote the set of $\mathbb{R}^n$ -valued Lebesgue square-integrable functions by

$$\mathbf{L}_2^n := \left\{ v : [0, \infty) \rightarrow \mathbb{R}^n \mid \|v\|_2^2 := \int_0^\infty v(t)^T v(t) dt < \infty \right\}.$$

For any two $v, w \in \mathbf{L}_2^n$ denote the $\mathbf{L}_2^n$ -inner product as

$$\langle v, w \rangle := \int_0^\infty v(t)^T w(t) dt$$

Define the *truncation* operator $(P_T v)(t) := v(t)$ for $t \leq T$; $(P_T v)(t) := 0$ for $t > T$, and the extended function space

$$\mathbf{L}_{2e}^n := \{v : [0, \infty) \rightarrow \mathbb{R}^n \mid P_T v \in \mathbf{L}_2^n, \forall T \in [0, \infty)\}.$$

In what follows, the superscript n will often be suppressed for notational simplicity. Throughout this paper a *system* will be specified by an input–output map $\Delta : \mathbf{L}_{2e}^m \rightarrow \mathbf{L}_{2e}^p$ satisfying $\Delta(0) = 0$.

Define for any $\tau \geq 0$ the *right shift* operator $(S_\tau(u))(t) = u(t - \tau)$ for $t \geq \tau$ and $(S_\tau(u))(t) = 0$ for $0 \leq t < \tau$. The system Δ is said to be *time-invariant* if $S_\tau \Delta = \Delta S_\tau$ for all $\tau > 0$. Furthermore, the system Δ is *bounded* if Δ maps $\mathbf{L}_2^m$ into $\mathbf{L}_2^p$. It is said to have $\mathbf{L}_2$ -gain $\leq \gamma$ for some $\gamma > 0$ (*finite $\mathbf{L}_2$ -gain*) if

$$\|P_T \Delta(u)\|_2 \leq \gamma \|P_T u\|_2 \quad (1)$$

for all $u \in \mathbf{L}_{2e}^m$ and all $T \geq 0$. The infimum of all γ satisfying (1) is called the $\mathbf{L}_2$ -gain of Δ . The system Δ is *causal* if $P_T \Delta P_T = P_T \Delta$ for all $T \geq 0$. It is well-known, see e.g. van der Schaft (2017, Proposition 1.2.3), that a causal system Δ has finite $\mathbf{L}_2$ -gain if and only if, instead of (1),

$$\|\Delta(u)\|_2 \leq \gamma \|u\|_2 \quad (2)$$

for all $u \in \mathbf{L}_2^m$. For the purpose of *interconnection* of systems the above notions are generalized from maps to *relations* $R \subset \mathbf{L}_{2e}^m \times \mathbf{L}_{2e}^p$ satisfying $(0, 0) \in R$ as follows van der Schaft (2017). A relation R is said to be *bounded* if whenever $(u, y) \in R$ and $u \in \mathbf{L}_2$ then also $y \in \mathbf{L}_2$. Furthermore, R has *finite $\mathbf{L}_2$ -gain* if

$$\|P_T y\|_2 \leq \gamma \|P_T u\|_2 \quad (3)$$

Fig. 1. Feedback configuration.

for all $(u, y) \in R$ and all $T \geq 0$. Also, R is said to be *causal* if whenever $(u_1, y_1) \in R$, $(u_2, y_2) \in R$ satisfy $P_T u_1 = P_T u_2$, then $P_T y_1 = P_T y_2$. A causal relation R has finite $\mathbf{L}_2$ -gain if and only if instead of (3),

$$\|y\|_2 \leq \gamma \|u\|_2 \quad (4)$$

for all $\mathbf{L}_2$ pairs $(u, y) \in R$. The system $\Delta : \mathbf{L}_{2e}^m \rightarrow \mathbf{L}_{2e}^p$ (i.e., $p = m$) is said to be *passive* (Vidyasagar, 1981; Willems, 1972) if

$$\int_0^T u(t)^T (\Delta(u))(t) dt \geq 0, \quad (5)$$

for all $u \in \mathbf{L}_{2e}$, $T > 0$. Furthermore, it is called *strictly passive* if there exist $\delta > 0$, $\epsilon > 0$ such that

$$\int_0^T u(t)^T (\Delta(u))(t) dt \geq \delta \|P_T u\|_2^2 + \epsilon \|P_T \Delta(u)\|_2^2$$

for all $u \in \mathbf{L}_{2e}$, $T > 0$, and *output strictly passive* if this holds with $\delta = 0$. In case Δ is bounded and causal, then passivity is equivalent (van der Schaft, 2017, Proposition 2.2.5) to

$$\int_0^\infty u(t)^T (\Delta(u))(t) dt \geq 0 \quad (6)$$

for all $u \in \mathbf{L}_2^m$. (Note that the integral is well-defined because of boundedness of Δ and the Cauchy–Schwarz inequality.) Similarly, in this case Δ is *strictly passive* if there exist $\delta > 0$, $\epsilon > 0$ such that

$$\int_0^\infty u(t)^T (\Delta(u))(t) dt \geq \delta \|u\|_2^2 + \epsilon \|\Delta(u)\|_2^2 \quad \forall u \in \mathbf{L}_2^m, \quad (7)$$

and *output strictly passive* if this holds with $\delta = 0$. For later use we also recall the basic property that any output strictly passive system has finite $\mathbf{L}_2$ -gain; cf. van der Schaft (2017, Theorem 2.2.13). Like in the $\mathbf{L}_2$ -case these passivity notions are directly extended to *relations* $R \subset \mathbf{L}_{2e}^m \times \mathbf{L}_{2e}^p$ satisfying $(0, 0) \in R$. Indeed, R is called *strictly passive* if there exist $\delta > 0$, $\epsilon > 0$ such that for all² $(u, y) \in R$, $T > 0$

$$\int_0^T u(t)^T y(t) dt \geq \delta \|P_T u\|_2^2 + \epsilon \|P_T y\|_2^2, \quad (8)$$

and *output strictly passive* if this holds with $\delta = 0$. Furthermore, a bounded causal relation R is strictly passive if there exist $\delta > 0$, $\epsilon > 0$ such that for all $(u, y) \in R$

$$\int_0^\infty u(t)^T y(t) dt \geq \delta \|u\|_2^2 + \epsilon \|y\|_2^2, \quad (9)$$

and *output strictly passive* if this holds with $\delta = 0$.

The main object of study in this paper is the *feedback interconnection* of two systems $\Sigma_1 : \mathbf{L}_{2e}^{m_1} \rightarrow \mathbf{L}_{2e}^{p_1}$ and $\Sigma_2 : \mathbf{L}_{2e}^{m_2} \rightarrow \mathbf{L}_{2e}^{p_2}$, with $m_1 = p_2$, $m_2 = p_1$, described by (see Fig. 1)

$$\begin{aligned} u_1 &= e_1 - y_2, & u_2 &= e_2 + y_1, \\ y_1 &= \Sigma_1(u_1), & y_2 &= \Sigma_2(u_2). \end{aligned} \quad (10)$$

² Throughout it is assumed that all integrals are well-defined.

The resulting closed-loop system with inputs (e_1, e_2) and outputs (y_1, y_2) will be denoted by $\Sigma_1 \parallel \Sigma_2$, and defines by (10) a relation in the space of all $(e_1, e_2, u_1, u_2, y_1, y_2) \in \mathbf{L}_{2e}$. Projection on the space of $(e_1, e_2, u_1, u_2) \in \mathbf{L}_{2e}$, respectively of $(e_1, e_2, y_1, y_2) \in \mathbf{L}_{2e}$, yields the relations

$$\begin{aligned} R_{eu} &:= \{(e_1, e_2, u_1, u_2) \in \mathbf{L}_{2e} \mid (10) \text{ holds for some } y_1, y_2\} \\ R_{ey} &:= \{(e_1, e_2, y_1, y_2) \in \mathbf{L}_{2e} \mid (10) \text{ holds for some } u_1, u_2\} \end{aligned}$$

Definition 1. The feedback interconnection $\Sigma_1 \parallel \Sigma_2$ has *finite $\mathbf{L}_2$ -gain* if the relation R_{eu} , or equivalently (see van der Schaft, 2017, Lemma 1.2.12), the relation R_{ey} , has finite $\mathbf{L}_2$ -gain. $\Sigma_1 \parallel \Sigma_2$ with $m_1 = m_2 = p_1 = p_2$ is said to be *passive* whenever the relation R_{ey} is passive. The feedback interconnection for $e_2 = 0$, denoted by $\Sigma_1 \parallel_{e_2=0} \Sigma_2$, is said to have finite $\mathbf{L}_2$ -gain if the corresponding relation $R_{e_1 y_1}$ has finite $\mathbf{L}_2$ -gain, and is said to be passive if $R_{e_1 y_1}$ is passive. For notational convenience, we denote the map from e_1 to y_1 by $\Sigma_1 \parallel_{e_2=0} \Sigma_2$.

Finally, if the systems Σ_1 and Σ_2 are causal, then so are the relations R_{ey} and R_{eu} ; see van der Schaft (2017, Proposition 1.2.14). The same statement is easily seen to hold for $R_{e_1 y_1}$. All systems and relations are taken to be causal throughout this paper.

3. Passivity as a necessary condition for stable interaction

The classical passivity theorem, see e.g. van der Schaft (2017), asserts that the feedback interconnection $\Sigma_1 \parallel \Sigma_2$ of two passive systems Σ_1, Σ_2 is again a passive system. Similarly, the interconnected system $\Sigma_1 \parallel_{e_2=0} \Sigma_2$ is passive. In this section we will derive a converse passivity theorem³ stating that a necessary condition in order that any closed-loop system arising from interconnecting a given system Σ_1 to with an *unknown, but output strictly passive*, system Σ_2 is *stable* (in the sense of having finite $\mathbf{L}_2$ -gain), is that the system Σ_1 is itself output strictly passive. As already indicated in the introduction, this result is crucial e.g. in the control of robotic systems; see also the discussion and example at the end of this section. We will formulate three different versions of this theorem. Before doing so we first state the following version of the S-procedure lossless theorem, which can be obtained from Jönsson (2001, Thm. 7 and Ex. 28), based on Megretski and Treil (1993).

Proposition 2 (S-Procedure Lossless Theorem). Let $\mathcal{H} \subset \mathbf{L}_2$ be a vector space satisfying $S_\tau \mathcal{H} \subset \mathcal{H}$ for all $\tau \geq 0$ and $\sigma_i : \mathcal{H} \rightarrow \mathbb{R}$ be defined as $\sigma_i(f) := \langle f, \Phi_i f \rangle$, where $\Phi_i = \Phi_i^T$ is a constant matrix, $i = 0, 1$. Suppose there exists an $f^* \in \mathcal{H}$ such that $\sigma_1(f^*) > 0$, then the following are equivalent:

- (i) $\sigma_0(f) \leq 0$ for all $f \in \mathcal{H}$ such that $\sigma_1(f) \geq 0$;
- (ii) $\exists \mu \geq 0$ such that $\sigma_0(f) + \mu \sigma_1(f) \leq 0, \quad \forall f \in \mathcal{H}$.

The first version of the converse passivity theorem is as follows.

Theorem 3. Given bounded $\Sigma_1 = G + \Delta$, where G is linear time-invariant and Δ is linear passive, then there exists $\gamma > 0$ such that the closed-loop system $\Sigma_1 \parallel \Sigma_2$ has $\mathbf{L}_2$ -gain $\leq \gamma$ for all bounded passive Σ_2 if and only if Σ_1 is strictly passive.

Proof. Sufficiency is well known in the literature. Indeed, strict passivity of Σ_1 together with passivity of Σ_2 yields

$$\begin{aligned} \epsilon(\|y_1\|_2^2 + \|u_1\|_2^2) &\leq \langle u_1, y_1 \rangle + \langle u_2, y_2 \rangle \\ &= \langle e_1 - y_2, y_1 \rangle + \langle e_2 + y_1, y_2 \rangle \\ &= \langle e_1, y_1 \rangle + \langle e_2, y_2 \rangle. \end{aligned}$$

³ A different, and easy to prove, converse result stating that passivity of $\Sigma_1 \parallel \Sigma_2$ implies that both Σ_1 and Σ_2 are passive was formulated in Kerber and van der Schaft (2011) and Khong and van der Schaft (2017); see also van der Schaft (2017, Proposition 4.3.8).

Therefore, substituting $u_1 = e_1 - y_2, u_2 = e_2 + y_1$,

$$\|y_1\|_2^2 + \langle e_1 - y_2, e_1 - y_2 \rangle \leq \frac{1}{\epsilon}(\langle e_1, y_1 \rangle + \langle e_2, y_2 \rangle),$$

or

$$\|y_1\|_2^2 + \|y_2\|_2^2 - 2\langle e_1, y_2 \rangle + \|e_1\|_2^2 \leq \frac{1}{\epsilon}(\langle e_1, y_1 \rangle + \langle e_2, y_2 \rangle).$$

It follows that

$$\|y\|_2^2 \leq 2\langle e_1, y_2 \rangle + \frac{1}{\epsilon} \langle e, y \rangle \leq \left(2 + \frac{1}{\epsilon}\right) \|e\|_2 \|y\|_2,$$

where $y := (y_1, y_2)^T$ and $e := (e_1, e_2)^T$, and the Cauchy-Schwarz inequality has been used. Dividing both sides by $\|y\|_2$ the result follows.

To show *necessity*, let $\tilde{G}_\epsilon := G - \epsilon I$ and $\tilde{\Delta}_\epsilon := \Delta + \epsilon I$ for $\epsilon > 0$ so that $\Sigma_1 = \tilde{G}_\epsilon + \tilde{\Delta}_\epsilon$. Recall from the theory of loop transformations (Green & Limebeer, 1995, Section 3.5) that the finite $\mathbf{L}_2$ -gain of $\Sigma_1 \parallel \Sigma_2$ is equivalent to that of $\tilde{G}_\epsilon \parallel [\Sigma_2 \parallel_{e_2=0} \tilde{\Delta}_\epsilon]$. Furthermore, since $\tilde{\Delta}_\epsilon$ is strictly passive, that $\tilde{G}_\epsilon \parallel [\Sigma_2 \parallel_{e_2=0} \tilde{\Delta}_\epsilon]$ has $\mathbf{L}_2$ -gain $\leq \gamma$ for all bounded passive Σ_2 and $\epsilon > 0$ is equivalent to $G \parallel \Sigma_2$ having $\mathbf{L}_2$ -gain $\leq \gamma$ for all bounded passive Σ_2 . Define the vector space

$$\mathcal{H} := \{(u_1, u_2, e_1, e_2) \in \mathbf{L}_2 \mid u_2 = e_2 + G(u_1)\}.$$

Note that $S_\tau \mathcal{H} \subset \mathcal{H}$ for all $\tau \geq 0$ due to the time-invariance of G . Define now the following quadratic forms $\sigma_i : \mathcal{H} \rightarrow \mathbb{R}, i = 0, 1$, as

$$\begin{aligned} \sigma_0(u_1, u_2, e_1, e_2) &:= \left\langle \begin{bmatrix} u_1 \\ u_2 \\ e_1 \\ e_2 \end{bmatrix}, \begin{bmatrix} I & 0 & 0 & 0 \\ 0 & I & 0 & 0 \\ 0 & 0 & -\gamma^2 I & 0 \\ 0 & 0 & 0 & -\gamma^2 I \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \\ e_1 \\ e_2 \end{bmatrix} \right\rangle \\ \sigma_1(u_1, u_2, e_1, e_2) &:= \frac{1}{2} \left\langle \begin{bmatrix} u_1 \\ u_2 \\ e_1 \\ e_2 \end{bmatrix}, \begin{bmatrix} 0 & -I & 0 & 0 \\ -I & 0 & I & 0 \\ 0 & I & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \\ e_1 \\ e_2 \end{bmatrix} \right\rangle. \end{aligned}$$

Note that $\sigma_1(u_1, u_2, e_1, e_2) = u_2^T(e_1 - u_1)$, and hence it is easy to see that there exists $(u_1^*, u_2^*, e_1^*, e_2^*) \in \mathcal{H}$ such that $\sigma_1(u_1^*, u_2^*, e_1^*, e_2^*) > 0$. It is immediately seen that $\sigma_0 \leq 0$ corresponds to the $\mathbf{L}_2$ -gain of R_{eu} being $\leq \gamma$, while $\sigma_1 \geq 0$ corresponds to any bounded passive Σ_2 . Hence, if the closed-loop system $G \parallel \Sigma_2$ has $\mathbf{L}_2$ -gain $\leq \gamma$ for all bounded passive Σ_2 , then

$$\begin{aligned} \sigma_0(u_1, u_2, e_1, e_2) &\leq 0 \quad \forall (u_1, u_2, e_1, e_2) \in \mathcal{H} \\ &\quad \text{such that } \sigma_1(u_1, u_2, e_1, e_2) \geq 0. \end{aligned}$$

This is equivalent, via the S-procedure lossless theorem (cf. Proposition 2), to the existence of $\mu \geq 0$ such that

$$\begin{aligned} \sigma_0(u_1, u_2, e_1, e_2) + \mu \sigma_1(u_1, u_2, e_1, e_2) &\leq 0, \\ &\quad \forall (u_1, u_2, e_1, e_2) \in \mathcal{H}. \end{aligned}$$

Within the subset $\{(u_1, u_2, 0, 0) \in \mathbf{L}_2 \mid u_2 = G(u_1)\} \subset \mathcal{H}$, this yields

$$\|G(u_1)\|_2^2 + \|u_1\|_2^2 - \mu \langle u_1, G(u_1) \rangle \leq 0, \quad \forall u_1 \in \mathbf{L}_2.$$

This implies $\mu > 0$, and thus

$$\langle u_1, G(u_1) \rangle \geq \frac{1}{\mu} (\|G(u_1)\|_2^2 + \|u_1\|_2^2), \quad \forall u_1 \in \mathbf{L}_2,$$

i.e., G is strictly passive. Consequently, Σ_1 is strictly passive.

Roughly speaking, the new ‘only if’ direction of the above theorem can be summarized by saying that in order that $\Sigma_1 \parallel \Sigma_2$ is *stable* (in the sense of having uniformly bounded $\mathbf{L}_2$ -gain) for all passive Σ_2 , then Σ_1 needs to be strictly passive. On the other hand, often in physical system examples (e.g., most mechanical systems) *output strict passivity* is a more natural property, since

Fig. 2. Loop transformation.

strict passivity can only occur for systems with direct feedthrough term; see van der Schaft (2017, Proposition 4.1.2). The following second version of the converse passivity theorem obviates this problem.

Theorem 4. Given bounded $\tilde{\Sigma}_1 = G + \Delta$, where G is linear time-invariant and Δ is linear passive, then there exists $\gamma > 0$ such that the closed-loop system $\tilde{\Sigma}_1 \parallel \tilde{\Sigma}_2$ has $\mathbf{L}_2$ -gain $\leq \gamma$ for all output strictly passive $\tilde{\Sigma}_2$ if and only if $\tilde{\Sigma}_1$ is output strictly passive.

Proof. Sufficiency can be shown in a similar manner using the arguments in the sufficiency proof for Theorem 3; see also van der Schaft (2017). For necessity, note that for any $\epsilon > 0$ the output strictly passive $\tilde{\Sigma}_2$ can be written as the feedback interconnection of a bounded passive Σ_2 and ϵI , where I denotes the identity operator. To see this, define Σ_2 as in Fig. 2. Then by output strict passivity of $\tilde{\Sigma}_2$

$$\int_0^\infty \tilde{u}_2(t)^T y_2(t) dt \geq \epsilon \|y_2\|_2^2 \quad \forall \tilde{u}_2 \in \mathbf{L}_2,$$

implying that

$$\int_0^\infty (\tilde{u}_2(t) - \epsilon y_2(t))^T y_2(t) dt = \int_0^\infty u_2(t)^T y_2(t) dt \geq 0.$$

The last inequality holds for all $u_2 \in \mathbf{L}_2$, since given any $u_2 \in \mathbf{L}_2$, $\tilde{u}_2 := (I + \epsilon \Sigma_2)u_2 \in \mathbf{L}_2$ yields the desired u_2 . It follows that Σ_2 is bounded and passive. By the same token, the negative feedback interconnection of a bounded passive Σ_2 and ϵI with $\epsilon > 0$ is output strictly passive. By defining $\Sigma_1 := \tilde{\Sigma}_1 + \epsilon I$ as illustrated in Fig. 2, one obtains the loop transformation configuration therein. Since finite $\mathbf{L}_2$ -gain of the closed-loop system $\tilde{\Sigma}_1 \parallel \tilde{\Sigma}_2$ in Fig. 2 is equivalent to that of $\Sigma_1 \parallel \Sigma_2$ in Fig. 1 (Green & Limebeer, 1995, Section 3.5), application of Theorem 3 then yields that Σ_1 is strictly passive. For sufficiently small $\epsilon > 0$, it follows that $\tilde{\Sigma}_1 = \Sigma_1 - \epsilon I$ is output strictly passive.

Both Theorems 3 and 4 require an exogenous signal e_2 , which is often not the typical case in applications. This motivates the following third version of the converse passivity theorem.

Theorem 5. Given bounded $\Sigma_1 = G + \Delta$, where G is linear time-invariant and Δ is linear passive, then there exists $\gamma > 0$ such that the closed-loop system $\Sigma_1 \parallel_{e_2=0} \Sigma_2$ has $\mathbf{L}_2$ -gain from e_1 to y_1 less than

or equal to γ for all bounded passive Σ_2 if and only if Σ_1 is output strictly passive.

Proof. Sufficiency is well known in the literature. Indeed, if Σ_1 is output strictly passive and Σ_2 is passive, then for some $\epsilon > 0$

$$\begin{aligned} \langle e_1, y_1 \rangle &= \langle u_1 + y_2, y_1 \rangle = \langle u_1, y_1 \rangle + \langle y_2, y_1 \rangle \\ &= \langle u_1, y_1 \rangle + \langle u_2, y_2 \rangle \geq \epsilon \|y_1\|_2^2, \end{aligned}$$

showing that the closed-loop system is ϵ -output strictly passive, and hence (see e.g. van der Schaft (2017), Theorem 2.2.13) has $\mathbf{L}_2$ -gain $\leq \frac{1}{\epsilon}$. To show necessity, note that by the same arguments in Theorem 3, the hypothesis is equivalent to $G \parallel_{e_2=0} \Sigma_2$ having $\mathbf{L}_2$ -gain $\leq \gamma$ for all bounded passive Σ_2 . Define

$$\mathcal{H} := \{(u_1, y_1, e_1) \in \mathbf{L}_2 \mid y_1 = G(u_1)\}$$

and the quadratic forms $\sigma_i : \mathcal{H} \rightarrow \mathbb{R}$, $i = 0, 1$, as

$$\begin{aligned} \sigma_0(u_1, y_1, e_1) &:= \left\langle \begin{bmatrix} u_1 \\ y_1 \\ e_1 \end{bmatrix}, \begin{bmatrix} 0 & 0 & 0 \\ 0 & I & 0 \\ 0 & 0 & -\gamma^2 I \end{bmatrix} \begin{bmatrix} u_1 \\ y_1 \\ e_1 \end{bmatrix} \right\rangle \\ \sigma_1(u_1, y_1, e_1) &:= \frac{1}{2} \left\langle \begin{bmatrix} u_1 \\ y_1 \\ e_1 \end{bmatrix}, \begin{bmatrix} 0 & -I & 0 \\ -I & 0 & I \\ 0 & I & 0 \end{bmatrix} \begin{bmatrix} u_1 \\ y_1 \\ e_1 \end{bmatrix} \right\rangle. \end{aligned}$$

Then $G \parallel_{e_2=0} \Sigma_2$ has $\mathbf{L}_2$ -gain less than or equal to γ for all bounded passive Σ_2 if and only if $\sigma_0(u_1, y_1, e_1) \leq 0$ for all $(u_1, y_1, e_1) \in \mathcal{H}$ with $\sigma_1(u_1, y_1, e_1) \geq 0$. This is equivalent, via the S-procedure lossless theorem, to the existence of $\mu \geq 0$ such that

$$\sigma_0(u_1, y_1, e_1) + \mu \sigma_1(u_1, y_1, e_1) \leq 0, \quad \forall (u_1, y_1, e_1) \in \mathcal{H}.$$

This implies that

$$\|y_1\|_2^2 - \gamma^2 \|e_1\|_2^2 - \mu \langle u_1, y_1 \rangle + \mu \langle e_1, y_1 \rangle \leq 0, \quad \forall e_1 \in \mathbf{L}_2,$$

and thus in the subset $\{(u_1, y_1, 0) \in \mathbf{L}_2 \mid y_1 = G(u_1)\} \subset \mathcal{H}$, this yields

$$\mu \langle u_1, y_1 \rangle \geq \|y_1\|_2^2, \quad \forall u_1 \in \mathbf{L}_2,$$

i.e., G is output strictly passive. Consequently, Σ_1 is output strictly passive.

Remark 6. Note that by van der Schaft (2017, Prop. 3.1.14) the previous converse passivity theorems extend to the same converse passivity statements for state space systems that are reachable from a ground state x^* for which the input–output map Δ defined by the state space system satisfies the conditions of Theorems 3, 4, 5.

Especially the last version of the converse passivity theorem presented in Theorem 5 is crucial for applications. It implies that closed-loop stability (in the sense of finite $\mathbf{L}_2$ -gain) of a system interacting with an unknown, but passive, environment can only be guaranteed if the system seen from the interaction port with the environment is output strictly passive. This has obvious implications in robotics, where the given system is the controlled robot, interacting with its unknown but physical (and thus typically passive) environment. It is also of importance in the analysis and control of reduced-order models, in case the neglected dynamics can be regarded as a passive feedback loop for the reduced-order model. An illustration of this main idea, in a very simple and linear context, is provided in the following example with a robotics flavor.

Example 7. Consider an actuated mass

$$m\dot{v} = -dv + u_1,$$

where v is the velocity of the mass, $m > 0$ its mass parameter, d the possibly negative ‘damping’ parameter, u_1 the external force, and $y_1 = v$ the output. Clearly the system is output strictly passive

if and only if $d > 0$. Consider an unknown environment modeled by a spring system with spring constant $k > 0$ given as

$$\dot{q} = -sq + u_2,$$

where q is the extension of the spring, u_2 an input velocity and sq a drag velocity (proportional to the spring force kq , and thus to q). The spring system with output $y_2 = kq$ is passive if and only if $s \geq 0$. The interconnection $u_1 = -y_2 + e_1$, $u_2 = y_1$ of the mass system (for arbitrary $d \in \mathbb{R}$) with the spring system results in the closed-loop system

$$\begin{bmatrix} \dot{v} \\ \dot{q} \end{bmatrix} = \begin{bmatrix} -\frac{d}{m} & -\frac{1}{m} \\ 1 & -s \end{bmatrix} \begin{bmatrix} v \\ q \end{bmatrix} + \begin{bmatrix} e_1 \\ 0 \end{bmatrix},$$

with e_1 an external force. This system has $\mathbf{L}_2$ -gain $\leq \gamma$ for some $\gamma > 0$ iff the system for $e_1 = 0$ is asymptotically stable, which is the case iff $\frac{d}{m} + s > 0$. Hence the closed-loop system has $\mathbf{L}_2$ -gain $\leq \gamma$ for some $\gamma > 0$ if and only if $\frac{d}{m} + s > 0$ for all $s \geq 0$, or equivalently, iff $d > 0$, i.e., the mass system is output strictly passive.

4. The converse of the small-gain theorem

Using similar reasoning as in the passivity case we provide in this section two versions of the *converse small-gain theorem*. These results extend the well-known necessity of the small-gain condition for linear systems based on transfer function analysis; see e.g. Zhou et al. (1996). The necessity of the small-gain condition is crucial in robust control theory based on modeling the uncertainty in the ‘plant’ system by a feedback loop with an unknown system, with magnitude bounded by its $\mathbf{L}_2$ -gain; see e.g. Zhou et al. (1996) for the linear case and van der Schaft (2017) (and references therein) for the nonlinear case.

Theorem 8. Given $\Sigma_1 = \Delta_2 G \Delta_1$ and $\alpha > 0$, where G is linear time-invariant, Δ_i is linear with $\mathbf{L}_2$ -gain = 1 and has an inverse with $\mathbf{L}_2$ -gain = 1, then for some $\gamma > 0$, the closed-loop system $\Sigma_1 \parallel \Sigma_2$ has $\mathbf{L}_2$ -gain $\leq \gamma$ for all Σ_2 with $\mathbf{L}_2$ -gain $\leq \alpha$ if and only if Σ_1 has $\mathbf{L}_2$ -gain $< \frac{1}{\alpha}$.

Proof. Sufficiency is well known in the literature. In order to show necessity, note that by the theory of multipliers (Green & Limebeer, 1995, Section 3.5), $\Sigma_1 \parallel \Sigma_2$ having $\mathbf{L}_2$ -gain $\leq \gamma$ is equivalent to $G \parallel \Delta_1 \Sigma_2 \Delta_2$ having $\mathbf{L}_2$ -gain $\leq \gamma$, which in turn is equivalent to $G \parallel \Sigma_2$ having $\mathbf{L}_2$ -gain $\leq \gamma$, for all Σ_2 with $\mathbf{L}_2$ -gain $\leq \alpha$. Define

$$\mathcal{H} := \{(u_1, u_2, e_1, e_2) \in \mathbf{L}_2 \mid u_2 = e_2 + G(u_1)\}$$

and the quadratic forms $\sigma_i : \mathcal{H} \rightarrow \mathbb{R}$, $i = 0, 1$, as

$$\begin{aligned} \sigma_0(u_1, u_2, e_1, e_2) &:= \left\langle \begin{bmatrix} u_1 \\ u_2 \\ e_1 \\ e_2 \end{bmatrix}, \begin{bmatrix} I & 0 & 0 & 0 \\ 0 & I & 0 & 0 \\ 0 & 0 & -\gamma^2 I & 0 \\ 0 & 0 & 0 & -\gamma^2 I \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \\ e_1 \\ e_2 \end{bmatrix} \right\rangle \\ \sigma_1(u_1, u_2, e_1, e_2) &:= \left\langle \begin{bmatrix} u_1 \\ u_2 \\ e_1 \\ e_2 \end{bmatrix}, \begin{bmatrix} -I & 0 & I & 0 \\ 0 & \alpha^2 I & 0 & 0 \\ I & 0 & -I & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \\ e_1 \\ e_2 \end{bmatrix} \right\rangle. \end{aligned}$$

Then $G \parallel \Sigma_2$ has $\mathbf{L}_2$ -gain $\leq \gamma$ for all Σ_2 with $\mathbf{L}_2$ -gain $\leq \alpha$ if and only if

$$\sigma_0(u_1, u_2, e_1, e_2) \leq 0$$

for all $(u_1, u_2, e_1, e_2) \in \mathcal{H}$ such that $\sigma_1(u_1, u_2, e_1, e_2) \geq 0$. This is equivalent, via the S-procedure lossless theorem, to the existence of $\mu \geq 0$ such that

$$\begin{aligned} \sigma_0(u_1, u_2, e_1, e_2) + \mu \sigma_1(u_1, u_2, e_1, e_2) &\leq 0, \\ \forall (u_1, u_2, e_1, e_2) &\in \mathcal{H}. \end{aligned}$$

In the subset $\{(u_1, u_2, 0, 0) \in \mathbf{L}_2 \mid u_2 = G(u_1)\} \subset \mathcal{H}$, this implies that

$$\|u_1\|_2^2 + \|Gu_1\|_2^2 - \mu \|u_1\|_2^2 + \mu \alpha^2 \|G(u_1)\|_2^2 \leq 0, \quad \forall u_1 \in \mathbf{L}_2.$$

It is obvious from the inequality above that $\mu \neq 0$, and hence $\mu > 0$. Thus

$$\mu \alpha^2 \|G(u_1)\|_2^2 < \mu \|u_1\|_2^2, \quad \forall u_1 \in \mathbf{L}_2 \text{ with } u_1 \neq 0,$$

and hence $\|G(u_1)\|_2^2 < \frac{1}{\alpha^2} \|u_1\|_2^2$, showing that G , and hence Σ_1 , has $\mathbf{L}_2$ -gain $< \frac{1}{\alpha}$.

In analogy with Theorem 5 we formulate the following alternative version for the case $e_2 = 0$.

Theorem 9. Given $\Sigma_1 = \Delta_2 G \Delta_1$ and $\alpha > 0$, where G is linear time-invariant, Δ_i is linear with $\mathbf{L}_2$ -gain = 1 and has an inverse with $\mathbf{L}_2$ -gain = 1, then there exists γ such that $\Sigma_1 \parallel_{e_2=0} \Sigma_2$ has $\mathbf{L}_2$ -gain $\leq \gamma$ from e_1 to y_1 for all Σ_2 with $\mathbf{L}_2$ -gain $\leq \alpha$ if and only if Σ_1 has $\mathbf{L}_2$ -gain $< \frac{1}{\alpha}$.

Proof. Sufficiency is clear. For necessity, note that as in Theorem 8, the hypothesis is equivalent to $G \parallel_{e_2=0} \Sigma_2$ having $\mathbf{L}_2$ -gain $\leq \gamma$ for all Σ_2 with $\mathbf{L}_2$ -gain $\leq \alpha$. Define

$$\mathcal{H} := \{(u_1, y_1, e_1) \in \mathbf{L}_2 \mid y_1 = G(u_1)\}$$

and the quadratic forms $\sigma_i : \mathcal{H} \rightarrow \mathbb{R}$, $i = 0, 1$, as

$$\begin{aligned} \sigma_0(u_1, y_1, e_1) &:= \left\langle \begin{bmatrix} u_1 \\ y_1 \\ e_1 \end{bmatrix}, \begin{bmatrix} 0 & 0 & 0 \\ 0 & I & 0 \\ 0 & 0 & -\gamma^2 I \end{bmatrix} \begin{bmatrix} u_1 \\ y_1 \\ e_1 \end{bmatrix} \right\rangle, \\ \sigma_1(u_1, y_1, e_1) &:= \left\langle \begin{bmatrix} u_1 \\ y_1 \\ e_1 \end{bmatrix}, \begin{bmatrix} -I & 0 & I \\ 0 & \alpha^2 I & 0 \\ I & 0 & -I \end{bmatrix} \begin{bmatrix} u_1 \\ y_1 \\ e_1 \end{bmatrix} \right\rangle. \end{aligned}$$

Then $\mathbf{L}_2$ -gain $\leq \gamma$ of $G \parallel_{e_2=0} \Sigma_2$ for all Σ_2 with $\mathbf{L}_2$ -gain $\leq \alpha$ amounts to

$$\begin{aligned} \sigma_0(u_1, y_1, e_1) &\leq 0 \quad \forall (u_1, y_1, e_1) \in \mathcal{H} \\ \text{such that } \sigma_1(u_1, y_1, e_1) &\geq 0. \end{aligned}$$

This is equivalent, via the S-procedure lossless theorem, to the existence of $\mu \geq 0$ such that

$$\sigma_0(u_1, y_1, e_1) + \mu \sigma_1(u_1, y_1, e_1) \leq 0, \quad \forall (u_1, y_1, e_1) \in \mathcal{H}.$$

This implies that

$$\begin{aligned} \|y_1\|_2^2 - \gamma^2 \|e_1\|_2^2 \\ + \mu (u_1(-u_1 + e_1) + \alpha^2 \|y_1\|_2^2 + e_1(u_1 - e_1)) &\leq 0 \end{aligned}$$

for all $e_1 \in \mathbf{L}_2$. Thus in the subset $\{(u_1, y_1, 0) \in \mathbf{L}_2 \mid y_1 = G(u_1)\} \subset \mathcal{H}$ this yields

$$\|y_1\|_2^2 + \mu \alpha^2 \|y_1\|_2^2 - \mu \|u_1\|_2^2 \leq 0, \quad \forall u_1 \in \mathbf{L}_2.$$

This implies $\mu \neq 0$ and thus $\mu > 0$, and hence by dividing by μ it follows that G , and hence Σ_1 , has $\mathbf{L}_2$ -gain $< \frac{1}{\alpha}$.

5. Conclusions

We proved (different versions of the) converse passivity and small-gain theorems for certain linear time-varying systems interconnected in feedback with nonlinear systems by making crucial use of the S-procedure lossless theorem. Such converse results are fundamental in the control of systems interacting with unknown environments (e.g., in robotics), and in robust control theory (modeling uncertainty in the to-be-controlled system by unknown feedback loops). Surprisingly, a full state space version of these results seems to be non-trivial (see Stramigioli (2015) for partial results).

We also refer to the discussion in [Stramigioli \(2015\)](#) for further generalizations of the converse passivity theorem; in particular the quantification of closed-loop stability under interaction with an unknown environment that is allowed to be active in a constrained manner. This is closely related to the well-known fact that ‘lack of passivity’ of the second system may be ‘compensated by’ excess of passivity, of the first system; cf. [van der Schaft \(2017, Theorem 2.2.18\)](#) and various work on passivity indices, see e.g. [Bao and Lee \(2007\)](#). Future work also involves seeking converse results for network-interconnected systems.

Acknowledgment

The authors are grateful to Carsten Scherer for useful discussions that led to improvements of the paper. The work of the first author was supported in part by the Research Grants Council of Hong Kong Special Administrative Region, China, under the Theme-Based Research Scheme T23-701/14-N.

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Sei Zhen Khong received the Bachelor of Electrical Engineering degree (with first class honours) and the Ph.D. degree from The University of Melbourne, Australia, in 2008 and 2012, respectively. He has held research positions in the Department of Electrical and Electronic Engineering, The University of Melbourne, the Department of Automatic Control, Lund University, Sweden, Institute for Mathematics and its Applications, University of Minnesota Twin Cities, USA, and the Department of Electrical and Electronic Engineering, The University of Hong Kong, China. His research interests include network control, robust control, linear systems theory, and extremum seeking control.

Arjan van der Schaft received the (under)graduate and Ph.D. degrees in Mathematics from the University of Groningen The Netherlands, and joined in 1982 the University of Twente, where he was appointed as full professor in Mathematical Systems and Control Theory in 2000. In 2005 he returned to his Alma Mater as professor in Mathematics.

Books authored by him include *Variational and Hamiltonian Control Systems* (1987, with P.E. Crouch), *Nonlinear Dynamical Control Systems* (1990, 2016, with H. Nijmeijer), *L₂-Gain and Passivity Techniques in Nonlinear Control* (1996, 2000, 2017), *An Introduction to Hybrid Dynamical Systems* (2000, with J.M. Schumacher), and *Port-Hamiltonian Systems: An Introductory Overview* (2014, with D. Jeltsema).

Arjan van der Schaft is Fellow of the Institute of Electrical and Electronics Engineers (IEEE), Fellow of the International Federation of Automatic Control (IFAC), and was the 2013 recipient of the 3-yearly awarded Certificate of Excellent Achievements of the IFAC Technical Committee on Nonlinear Systems.

He was Invited Speaker at the International Congress of Mathematicians, Madrid, 2006.