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L2-Gain Analysis of Nonlinear Systems and Nonlinear State Feedback H∞ Control

A. J. van der Schaft

Abstract—Previously obtained results on L2-gain analysis of smooth nonlinear systems are unified and extended using an approach based on Hamilton--Jacobi equations and inequalities, and their relation to invariant manifolds of an associated Hamiltonian vector field. Based upon these results a nonlinear analog is obtained of the simplest part of the recently developed state-space approach to linear H∞ control, namely the state feedback H∞ optimal control problem. Furthermore, the relation with H∞ control of the linearized system is dealt with.

I. INTRODUCTION

A recent breakthrough in linear control theory has been the derivation of state-space solutions to standard H∞ optimal control problems; see [1] and the references quoted therein. A particularly nice feature of the approach taken is that it basically relies on simple state-space tools familiar from LQ and LQG theory, such as “completion of the squares” arguments, Riccati equations, and connections between frequency domain inequalities and spectral factorizations on the one hand, and Riccati equations and Hamiltonian matrices on the other hand (see, e.g., [1], [4], [35], [12]).

Now in the classical paper by Willems on least-squares optimal control [35] the relations of this machinery with the fundamental notion of dissipativity were being stressed, while in [36] dissipativity was not only defined for linear systems but as a general system property, generalizing the notions of passivity in (nonlinear) electrical networks, and Lyapunov and input--output stability of nonlinear (feedback) systems. Subsequently, in [23], [16] (see also [24]) the notion of dissipativity was crucially used in the stability analysis of (differentiable) nonlinear state-space systems. (Recently, the importance of these techniques for stabilization of nonlinear systems was recognized in [9].) The aim of the present paper is to continue this line of research, and to use this framework in order to develop a nonlinear analog of the most straightforward part of the current state-space theory of linear H∞ control, namely the solution of the state feedback H∞ control problem (see, e.g., [21], [28], [40]). A word concerning terminology is certainly in order here, since the H∞ norm is defined as a norm on transfer matrices and so does not directly generalize to nonlinear systems. However, when translated to the time domain, the H∞ norm is nothing else than the L2-induced norm (from the input time-functions to the output time-functions for initial state zero). This latter norm is also eminently suited to nonlinear systems, and in fact is commonly called the L2-gain of the nonlinear system (see, e.g., [10], [33]). Hence, instead of using the terminology “nonlinear H∞ control” as in [6, 7, 30] or Section III of the present paper, it would be more correct (but maybe less clear) to use a phrase like “nonlinear L2-gain optimal control”.

Of course, the solution of the nonlinear state feedback H∞ control problem constitutes only a first step in the development of a full state-space theory of nonlinear H∞ control, which has to be concerned with the much more involved problem of dynamic measurement feedback (where the measurements are corrupted by disturbances). Indeed, in the original motivation for linear H∞ design (see, e.g., [39], also [12], [19], and the references quoted therein) the assumption that only corrupted measurements are available for feedback (instead of full knowledge of the state) was essential. On the other hand, in the state-space approach to linear H∞ control, the solution of the state feedback H∞ problem has proved to be instrumental, and we expect this to be true in the nonlinear case as well.

A relatively new tool as compared to [35], [36], [23], [16], which will be employed throughout this paper, is the strict relation between Hamilton--Jacobi equations (the nonlinear analog of Riccati equations) and invariant manifolds of Hamiltonian vector fields, although in the linear case this relation reduces to the well-known connection between solutions of Riccati equations and existence of invariant subspaces of Hamiltonian matrices. In the context of the nonlinear infinite horizon optimal control problem, this relation has already been recognized in [22], [5] in deducing the existence of a locally well-behaved stable invariant manifold for the Hamiltonian vector field corresponding to the optimal Hamiltonian from the existence of the stabilizing solution to the Riccati equation corresponding to the linearized problem. However, we feel that the full (geometrical) significance of this relation has not been really appreciated also in nonlinear optimal control (see also [32]). Since the required mathematics for formulating this relation (stable and unstable invariant manifolds, Lagrangian submanifolds, generating functions) are not very well known we have devoted an Appendix to this material.

Another major theme in this paper will be the relation of the L2-gain of a nonlinear system with the L2-gain (or, H∞ norm) of its linearized system. In fact, we will show that if, roughly speaking, the H∞ control problem for the linearized system is solvable then locally one obtains a solution to the...
nonlinear $H_m$ control problem. Some first results of the approach taken in the present paper have been already reported in [30]; see also [31].

**Notation:** The notation used is fairly standard. We denote by $z^T z$ or $\| z \|^2$ the square norm of a vector $z \in \mathbb{R}^m$. The notation $L_2(0, T)$ will be also used for vector-valued functions, i.e., we say that $z : (0, T) \to \mathbb{R}^m$ is in $L_2(0, T)$ if $\int_0^T \| z(t) \|^2 dt < \infty$. For a differentiable function $V : \mathbb{R}^n \to \mathbb{R}$ we denote by $(\partial V / \partial x)(x)$ the row-vector of partial derivatives, and by $(\partial^2 V / \partial x(x)$ the corresponding column-vector.

Furthermore, the solution at time $t_1$ of the system $\dot{x} = f(x) + g(x)u$ with initial condition $x(t_1) = x_1$ and input $u(\cdot) : (t_1, t_2) \to \mathbb{R}^m$ will be denoted by $x(t_2) = \varphi(t_2, t_1, x_1, u)$. By $\mathbb{R}^-$ and $\mathbb{R}^+$ we denote the open left-half, respectively, open right-half, of the complex plane. Furthermore, $\sigma(A)$ denotes the set of eigenvalues of a square matrix $A$. $\mathbb{R}^+$ is the set of nonnegative reals.

Some additional notation concerning cotangent bundles, differential one-forms, and Hamiltonian vector fields will be given in the Appendix.

II. THE $L_2$-GAIN OF NONLINEAR SYSTEMS

In this paper we consider smooth, i.e., $C^\infty$, nonlinear systems of the form (see, e.g., [18], [27])

$$\dot{x} = f(x) + \sum_{j=1}^m g_j(x)u_j, \quad u = (u_1, \ldots, u_m) \in \mathbb{R}^m,$$

$$y_j = h_j(x), \quad j = 1, \ldots, p, \quad y = (y_1, \ldots, y_p) \in \mathbb{R}^p$$

where $x = (x_1, \ldots, x_n)$ are local coordinates for a smooth state-space manifold denoted by $M$. Throughout, we assume the existence of an equilibrium $x_0 \in M$, i.e., $f(x_0) = 0$, and without loss of generality we assume that $h_j(x_0) = 0$, $j = 1, \ldots, p$. For simplicity of notation throughout we will abbreviate (1) as

$$\dot{x} = f(x) + g(x)u, \quad u \in \mathbb{R}^m, \quad y = h(x), \quad f(x_0) = 0, \quad h(x_0) = 0 \quad (2)$$

where $g(x)$ is an $n \times m$ matrix with $j$th column given as $g_j(x)$. Following, e.g., [10], [17], [33] we will give the following definition of finite $L_2$-gain.

**Definition 1:** Let $\gamma \geq 0$. System (2) is said to have $L_2$-gain less than or equal to $\gamma$ if

$$\int_0^T \| y(t) \|^2 dt \leq \gamma^2 \int_0^T \| u(t) \|^2 dt \quad (3)$$

for all $T \geq 0$ and all $u \in L_2(0, T)$, with $y(t) = h(\varphi(0, 0, x_0, u))$ denoting the output of (2) resulting from $u$ for initial state $x(0) = x_0$. (Note that in particular this requires that $y(t)$ exists for all $t \in (0, T)$.) The system has $L_2$-gain $< \gamma$ if there exists some $0 \leq \tilde{\gamma} < \gamma$ such that (3) holds for $\tilde{\gamma}$.

**Remark:** Definition 1 is a special case of the general definition of dissipativity as given in [36], [35], [16], where instead of the supply rate $w(y, u) = \gamma^2 \| u \|^2 - \| y \|^2$ as used in Definition 1 arbitrary supply rates $w(y, u)$ are being considered.

Notice that condition (3) can be equivalently expressed as

$$\inf_{u \in \mathbb{R}^m, x(0) = x_0} \int_0^T (\gamma^2 \| u(t) \|^2 - \| y(t) \|^2) dt \geq 0. \quad (4)$$

Furthermore, it is easily seen (see, e.g., [35, remark 2 after theorem 2]) that (4) is equivalent to

$$\lim_{T \to \infty} \inf_{x(0) = x_0} \int_0^T (\gamma^2 \| u(t) \|^2 - \| y(t) \|^2) dt \geq 0. \quad (5)$$

We start with the following theorem, which is basically a restatement of fundamental results obtained in [36], [23], [16].

**Theorem 2:** Consider the system (2) and let $\gamma > 0$. We have the following list of implications $(A) \Rightarrow (B) \Rightarrow (C) \Rightarrow (D)$.

$(A)$: There exists a smooth solution $V : M \to \mathbb{R}^+$ (i.e., $V(x) \geq 0$ for all $x \in M$) of the Hamilton-Jacobi equation

$$\frac{\partial V}{\partial x}(x)f(x) + \frac{1}{2} \frac{\partial^2 V}{\partial x^2}(x)g(x)g^T(x) = \frac{\partial^T V}{\partial x}(x) + \frac{1}{2} h^T(x)h(x) = 0, \quad V(x_0) = 0. \quad (6)$$

$(B)$: There exists a smooth solution $V \geq 0$ of the Hamilton-Jacobi inequality

$$\frac{\partial V}{\partial x}(x)f(x) + \frac{1}{2} \frac{\partial^2 V}{\partial x^2}(x)g(x)g^T(x) \geq \frac{\partial^T V}{\partial x}(x) + \frac{1}{2} h^T(x)h(x) \leq 0, \quad V(x_0) = 0. \quad (7)$$

$(C)$: There exists a smooth solution $V \geq 0$ of the dissipation inequality

$$\frac{\partial V}{\partial x}(x)f(x) + \frac{\partial V}{\partial x}(x)g(x)u \leq \frac{1}{2} \gamma^2 \| u \|^2 - \frac{1}{2} \| y \|^2, \quad V(x_0) = 0 \quad (8)$$

for all $u \in \mathbb{R}^m$, with $y = h(x)$.

$(D)$: The system has $L_2$-gain less than or equal to $\gamma$.

In fact, any solution of (6) is a solution of (7), any solution of (7) is a solution of (8), and any solution of (8) is a solution of (7).

Conversely, suppose $(D)$ holds, and assume the system is reachable from $x_0$ [i.e., for any $\bar{x} \in M$ there exists a $\bar{t} \geq 0$ and input $u$ such that $\bar{x} = \varphi(\bar{t}, 0, x_0, u)$]. Then the func-
\[ V_\alpha(x) = - \inf_{u \in L_2(t_0, T), T \geq 0} \frac{1}{2} \int_{t_0}^{T} (\gamma^2 \|u\|^2 - \|y\|^2) \, dt \quad (9) \]

\[ V_r(x) = \inf_{u \in L_2(t_0, T), T \geq 0} \frac{1}{2} \int_{t_0}^{T} (\gamma^2 \|u\|^2 - \|y\|^2) \, dt \quad (10) \]

are well defined for all \( x \in M \) (i.e., are finite). Moreover, \( V_\alpha \) and \( V_r \) satisfy

\[ 0 \leq V_\alpha \leq V_r, \quad V_\alpha(x_0) = V_r(x_0) = 0. \quad (11) \]

Furthermore, any solution \( V \) of (6), (7), or (8) satisfies

\[ 0 \leq V \leq V_r. \quad (12) \]

The functions \( V_\alpha \) and \( V_r \) satisfy the integral version of (8), i.e., the integral dissipation inequality

\[ V(x(t_1)) - V(x(t_0)) \leq \frac{1}{2} \int_{t_0}^{t_1} (\gamma^2 \|u(t)\|^2 - \|y(t)\|^2) \, dt, \quad V(x_0) = 0 \quad (13) \]

for all \( t_1 \geq t_0 \) and all \( u \in L_2(t_0, t_1), \) where \( x(t_i) = \psi(t_i, t_0, x(t_0), u). \)

If we assume that \( V_\alpha \) and/or \( V_r \) are smooth, then \( V_\alpha \) and/or \( V_r \) satisfy the Hamilton-Jacobi equation (6), and thus (A) holds.

**Proof:** \( (A) \rightarrow (B) \) is trivial. For \( (B) \leftrightarrow (C) \) let \( V \) satisfy (7). Then by “completing the squares” (see [30])

\[ \frac{\partial V}{\partial x} f + \frac{\partial V}{\partial x} gu = \frac{1}{2} \gamma^2 \|u\|^2 - \frac{1}{2} \|y\|^2 \]

\[ + \frac{\partial V}{\partial x} f + \frac{1}{2} \gamma^2 \|g\|^2 \frac{\partial^T V}{\partial x} \]

\[ + \frac{1}{2} \gamma^2 \|u\|^2 \]

and thus upon substituting (7)

\[ \frac{\partial V}{\partial x} f + \frac{\partial V}{\partial x} gu \leq \frac{1}{2} \gamma^2 \|u\|^2 - \frac{1}{2} \|y\|^2 \]

\[ - \frac{1}{2} \gamma^2 \|u - \frac{1}{\gamma} \frac{\partial^T V}{\partial x} \|^2 \]

from which (8) follows. Conversely, let \( V \) satisfy (8). Then again by completing the squares

\[ \frac{\partial V}{\partial x} f + \frac{1}{2} \|y\|^2 \leq \frac{1}{2} \gamma^2 \|u\|^2 - \frac{1}{\gamma^2} \|g\|^2 \frac{\partial^T V}{\partial x} \]

\[ - \frac{1}{2} \gamma^2 \|u - \frac{1}{\gamma} \frac{\partial^T V}{\partial x} \|^2 \]

for all \( u, \) and thus also for \( u = (1/\gamma^2) g^T (\partial^T V/\partial x) \), yielding (7).
Then $V(x) > 0$, $x \neq x_0$, and the free system $\dot{x} = f(x)$ is locally asymptotically stable. Furthermore, assume that $V$ is proper (i.e., for each $c > 0$ the set $\{x \in M | 0 \leq V(x) \leq c\}$ is compact), then $\dot{x} = f(x)$ is globally asymptotically stable.

**Proposition 6:** Suppose the system (2) has $L_2$-gain $< \gamma$. Then the linearized system (17) has $L_2$-gain $ \leq \gamma$. 

**Proof:** Consider an input $u(t, \epsilon)$, and define $y(t, \epsilon) = (\partial f / \partial x)(x_0, \epsilon)x + \epsilon \hat{r}(t)$, where $\epsilon$ is small, as a one-parameter family of inputs to (2). Denote the resulting family of outputs of (2) for $\epsilon = 0$ by $y(t)$, and define $\bar{y}(t) = (\partial f / \partial x)(x_0, 0)x + \epsilon \hat{r}(t)$. Suppose (2) has $L_2$-gain $\leq \gamma$, then

$$\int_0^T \| y(t, \epsilon) \|^2 dt \leq \gamma^2 \int_0^T \| u(t, \epsilon) \|^2 dt,$$

where $\dot{x} = \dot{f}(x_0), G = g(x_0), H = \dot{h}(x_0)$. 

**Theorem 7:** Consider the linearized system (17), and assume $F$ is asymptotically stable. The $L_2$-gain of (17) is less than or equal to $\gamma$ if and only if there exists a solution $P \geq 0$ of the algebraic Riccati equation

$$F^TP + PF + \frac{1}{\gamma^2}PGG^TP + H^TH = 0. \quad (20)$$

Furthermore, the $L_2$-gain of (17) is less than $\gamma$ if and only if there exists a solution $P \geq 0$ of (20) satisfying additionally

$$\sigma \left( F + \frac{1}{\gamma^2}GG^TP \right) \subseteq \mathbb{R}^+.$$  

**Remark:** Notice that (20) is the Hamilton–Jacobi equation (6) for the linear system (17) and a quadratic function $V(x) = \frac{1}{2}x^TPx$.

Now the basic observation made in [30] is the following; see the Appendix for further details. Consider the nonlinear system (2), and let $\gamma > 0$. Define the following Hamiltonian function on $T^*M$, with natural coordinates $(x, p) = (x_1, \ldots, x_n, p_1, \ldots, p_n)$ (see Appendix I)

$$H^*(x, p) = p^TF(x) + \frac{1}{2}\frac{1}{\gamma^2}p^TG(x)g^T(x)p + \frac{1}{2}h^2(x)h(x). \quad (22)$$

The corresponding Hamiltonian vector field $X_{H^*}$ on $T^*M$ (see Appendix III), in local coordinates $(x, p)$ given as

$$\dot{x}_i = \frac{\partial H^*}{\partial p_i}(x, p), \quad \dot{p}_i = -\frac{\partial H^*}{\partial x_i}(x, p), \quad i = 1, \ldots, n, \quad (23)$$

has equilibrium $(x_0, 0)$, and the linearization of $X_{H^*}$ in $(x_0, 0)$ is given by the linear Hamiltonian differential equation

$$(\hat{x}, \hat{\bar{p}}) = \begin{bmatrix} F & \frac{1}{\gamma^2}GG^T \\ -H^TH & -F^T \end{bmatrix} \begin{bmatrix} \hat{x} \\ \hat{\bar{p}} \end{bmatrix}, \quad (24)$$

with $F$, $G$, and $H$ as in (17). Now it is well known, and can be readily checked (see, e.g., [12]), that $P = P^T$ is a solution of (20) if and only if

$$\begin{bmatrix} F & \frac{1}{\gamma^2}GG^T \\ -H^TH & -F^T \end{bmatrix} \begin{bmatrix} I \\ P \end{bmatrix} = \begin{bmatrix} P \end{bmatrix} \begin{bmatrix} F + \frac{1}{\gamma^2}GG^TP \\ -H^TH & -F^T \end{bmatrix}$$

and thus $P = P^T$ is a solution of (20), (21) if and only if

$$\text{span} \begin{bmatrix} I \\ P \end{bmatrix} = \text{stable eigenspace of} \begin{bmatrix} F & \frac{1}{\gamma^2}GG^T \\ -H^TH & -F^T \end{bmatrix}, \quad (25)$$

and in particular the Hamiltonian matrix in (25) does not have imaginary eigenvalues (see, e.g., [12]). Since (24) is the

$$\text{Theorem 7:}$$ Consider the linearized system (17), and assume $F$ is asymptotically stable. The $L_2$-gain of (17) is less than or equal to $\gamma$ if and only if there exists a solution $P \geq 0$ of the algebraic Riccati equation

$$F^TP + PF + \frac{1}{\gamma^2}PGG^TP + H^TH = 0. \quad (20)$$

Furthermore, the $L_2$-gain of (17) is less than $\gamma$ if and only if there exists a solution $P \geq 0$ of (20) satisfying additionally

$$\sigma \left( F + \frac{1}{\gamma^2}GG^TP \right) \subseteq \mathbb{R}^+.$$  

**Remark:** Notice that (20) is the Hamilton–Jacobi equation (6) for the linear system (17) and a quadratic function $V(x) = \frac{1}{2}x^TPx$.
linearization of (23), we conclude from Appendix III (Proposition A.7) that the existence of a solution $P = P^T$ of (20) implies that the stable invariant manifold $N^-$ of $X_{\mathcal{H}}$ through $(x_0, 0)$ is $n$-dimensional and is tangent at $(x_0, 0)$ to span $\{f\}$. Furthermore, by Appendix III it follows that locally around $x_0$ the manifold $N^-$ is given as
\begin{equation}
N^- = \left\{ \left( x, \frac{\partial^T V}{\partial x}(x) \right) \mid x \text{ around } x_0 \right\}
\end{equation}
where $V$ is a (local) solution of the Hamilton-Jacobi equation (6), with $(\partial^2 V/\partial x^2)(0) = P$ (cf. Proposition A.8). We obtain the following theorem, which extends [30, lemma 5].

**Theorem 8:** Consider the linearized system (17), and let $\gamma > 0$. Assume that $F$ is asymptotically stable. Suppose the $L_2$-gain of (17) is less than $\gamma$, then there exists locally about $x_0$ a smooth solution $V > 0$ of the Hamilton-Jacobi equation (6). Furthermore, there exists a solution $V \geq 0$ such that the vector field $f + (1/\gamma^2)gg^T(\partial^T V / \partial x)$ is locally exponentially stable.

**Proof:** By Theorem 7 there exists a solution $P \geq 0$ of (20), (21). By Proposition A.7 this yields the local existence of a smooth solution $V$ to (6) such that $f + (1/\gamma^2)gg^T(\partial^T V / \partial x)$ is locally exponentially stable. Since $F$ is asymptotically stable the vector field $\dot{x} = f(x)$ is locally asymptotically stable, and thus by Proposition 3 we have locally $V \geq 0$.

We call the vector field $X_{\mathcal{H}}$ hyperbolic in $(x_0, 0)$ if its linearization at $(x_0, 0)$ does not have purely imaginary eigenvalues. From Proposition 6 and Theorem 8 we immediately deduce the following.

**Corollary 9:** Suppose (2) and its linearization (17). Let $\gamma > 0$. Suppose (2) has $L_2$-gain $< \gamma$ and $F$ is asymptotically stable. Then there exists a neighborhood $W$ of $x_0$ and a smooth function $V : W \to \mathbb{R}^+$, satisfying (6) on $W$. Also $f + (1/\gamma^2)gg^T(\partial^T V / \partial x)$ is locally exponentially stable on $W$, and $X_{\mathcal{H}}$ is hyperbolic in $(x_0, 0)$.

**Remark 1:** If the linear system (17) is detectable, then the asymptotic stability of $F$ is implied by the fact that (17) has $L_2$-gain $< \gamma$ (compare to Theorem 5).

**Remark 2:** If (2) has $L_2$-gain $\leq \gamma$ (instead of $< \gamma$) then the vector field $X_{\mathcal{H}}$ need not be hyperbolic, i.e., the Hamiltonian matrix in (24) may have purely imaginary eigenvalues. (In fact (see [35]) this will be the case if only the $L_2$-gain of (17) equals $\gamma$.)

We have the following converses to Corollary 9.

**Theorem 10:** Consider the system (2) and its linearization (17). Assume $F$ is asymptotically stable. Suppose that $X_{\mathcal{H}}$ is hyperbolic in $(x_0, 0)$. Then there exists a neighborhood $W$ of $x_0$ and a smooth function $V \geq 0$ on $W$ satisfying (6), and such that $f + (1/\gamma^2)gg^T(\partial^T V / \partial x)$ is locally exponentially stable on $W$. Furthermore,
\begin{equation}
\int_0^T \| y(t) \|^2 \, dt \leq \gamma^2 \int_0^T \| u(t) \|^2 \, dt
\end{equation}
for all $T \geq 0$ and all $u \in L_2(0, T)$ such that the state-space trajectories $x(t) = \varphi(t, 0, x_0, u)$, $t \in (0, T)$ do not leave $W$. (In other words, the system restricted to $W$ has $L_2$-gain $\leq \gamma$.) Furthermore, if additionally $(F, G)$ is controllable, then there exists a neighborhood $\bar{W}$ of $x_0$ and a smooth solution $V \geq 0$ of (6) on $\bar{W}$ such that $-f + (1/\gamma^2)gg^T(\partial^T V / \partial x)$ is locally exponentially stable on $\bar{W}$, and (27) holds with $W$ replaced by $\bar{W}$.

**Proof:** By hyperbolicity it follows that
\begin{equation}
\text{Ham}_\gamma = \left[ \begin{array}{cc} F & -1/\gamma^2GG^T \\ -H^TH & -F^T \end{array} \right]
\end{equation}
does not have imaginary eigenvalues. It is well known (see, e.g., [11, lemma 2]) that, since $F$ is asymptotically stable, this implies the existence of a $P = P^T \geq 0$ to (20), (21), and thus the $L_2$-gain of (17) is less than $\gamma$. Then the local existence of a smooth $V \geq 0$ satisfying (6) such that $f + (1/\gamma^2)gg^T(\partial^T V / \partial x)$ is locally exponentially stable follows from Theorem 8 (see also Appendix III). The inequality (27) follows by the same arguments as used in the implication $(C) \to (D)$ in the proof of Theorem 2, cf. (14). Finally, if $(F, G)$ is controllable, then it is easily seen from, e.g., [11, lemma 2], that, since $\text{Ham}_\gamma$ does not have imaginary eigenvalues, there exists a solution $P = P^T$ to (20) satisfying $s(F + (1/\gamma^2)GG^TP) \subset C^0$. By the same arguments as used in the proof of Theorem 8, but now with regard to the unstable invariant manifold, the final statements of Theorem 10 follow.

**Corollary 11:** Suppose $X_{\mathcal{H}}$ is hyperbolic and $F$ is asymptotically stable. Let $W$ and $\bar{W}$ be the neighborhoods of $x_0$ as constructed in Theorem 10. Then the stable invariant manifold $N^+$ of $X_{\mathcal{H}}$ is such that $\pi : N^+ \cap T^*W \to W$ is a diffeomorphism (with $\pi : T^*W \to W$ denoting the canonical projection $(x, p) \to x$; see Appendix I). If, additionally, $(F, G)$ is controllable, then the unstable invariant manifold $N^-$ of $X_{\mathcal{H}}$ is such that $\pi : N^- \cap T^*W \to \bar{W}$ is a diffeomorphism.

**Proof:** $N^- \cap T^*W = \{(x, (\partial V / \partial x)(x)) \mid x \in W\}$ with $V^-$ as obtained in Theorem 10. Analogously for $N^+$. We have the following global version of Theorem 10.

**Proposition 12:** Consider the system (2). Let $\gamma > 0$. Assume $f$ is globally asymptotically stable. Suppose $X_{\mathcal{H}}$ is hyperbolic and its stable invariant manifold $N^+$ is such that $\pi : N^+ \subset T^*M \to M$ is a diffeomorphism. Then there exists a global smooth solution $V \geq 0$ to (6) (and thus the system has gain $\leq \gamma$ by Theorem 2). The same conclusion follows (with $V^-$ replaced by $V^+$) if (29) holds for the unstable invariant manifold $N^-$. 

**Proof:** By Proposition A.5 $N^+$ is a Lagrangian submanifold of $T^*M$. Since $\pi : N^- \to M$ is a diffeomorphism it follows that $N^-$ is the graph of a closed one-form $\alpha^-$ on $M$. By global asymptotic stability of $f$ we have $M = \mathbb{R}^n$. 


and thus by Poincare's lemma there exists a smooth function \( V' : M \to \mathbb{R} \) such that \( \sigma = dV' \). It follows by Proposition A.6 that \( V' \) satisfies the Hamilton–Jacobi equation (6). Finally, by Proposition 3 \( V' \geq 0 \). The same holds for \( N^+ \), leading to a global solution \( V^+ \geq 0 \) of (6).

Actually, the functions \( V' \), respectively, \( V^+ \), corresponding to the stable, respectively, unstable, invariant manifold of \( X_{\sigma} \), have a very clear interpretation, as shown by the following theorem.

**Theorem 13:** Take the same assumptions as in Proposition 12. Then the function \( V'_\sigma \) [cf. (9)] is well-defined and actually \( V'_\sigma = V' \). Furthermore, assume additionally that the function \( V'_\sigma \) [cf. (10)] is well-defined, then \( V'_\sigma = V^+ \). Hence, the stable and unstable invariant manifolds of \( X_{\sigma} \), are

\[
N^- = \left\{ x \in \mathbb{M} \mid \frac{\partial V'_\sigma}{\partial x}(x) = 0 \right\}
\]

\[
N^+ = \left\{ x \in \mathbb{M} \mid \frac{\partial V'_\sigma}{\partial x}(x) = 0 \right\}
\]

(30)

In particular, \( V'_\sigma \) and \( V^+ \) are smooth.

**Remark 1:** In the linear case, the equalities \( V'_\sigma = V^+ \), \( V'_\sigma = V' \), were established in [35].

**Remark 2:** Recall that \( V'_\sigma \) is well-defined if additionally (2) is reachable from \( x_0 \). Note that Theorem 13 makes the slight asymmetry in the definition of \( V'_\sigma \) and \( V^+ \) clear.

**Proof:** The theorem follows from Pontryagin’s minimum principle by showing that

\[
V^-(x) = \min_{x(t_0) = x} \int_{t_0}^{t_1} \left( \gamma^2 \| u(t) \|^2 - \| y(t) \|^2 \right) dt
\]

\[
V^+(x) = \min_{x(t_0) = x} \int_{t_0}^{t_1} \left( \gamma^2 \| u(t) \|^2 - \| y(t) \|^2 \right) dt
\]

(31)

However, a completely elementary proof can be given as follows. We have by (6)

\[
\frac{\partial V^-}{\partial x} \left( f + \frac{1}{\gamma^2} g g^T \frac{\partial V^-}{\partial x} \right) = -\frac{1}{2} h^T h
\]

\[
+ \frac{1}{2} \frac{\partial V^-}{\partial x} \cdot \frac{\partial V^-}{\partial x} + \frac{1}{2} \gamma^2 \frac{\partial V^-}{\partial x} g^T \frac{\partial V^-}{\partial x}
\]

It follows that for any \( t_1 \geq t_0 \)

\[
V^-(x(t_1)) - V^-(x(t_0)) = \int_{t_0}^{t_1} -\frac{1}{2} h^T h + \frac{1}{2} \gamma^2 \frac{\partial V^-}{\partial x} \right) dt
\]

(32)

where \( x(t_0) = \phi(t_0, x(t_0), u(t) = (1/\gamma^2) g g^T(x(t))) \) (\( \sigma = (\partial^2 V^-/\partial x^2)(x(t)) \)), i.e., \( x(t_1) \) is the solution at \( t = t_1 \) of

\[
\dot{x} = f(x) + \frac{1}{\gamma^2} g g^T(x) \frac{\partial V^-}{\partial x}(x)
\]

(33)

with initial condition \( x(t_0) \), and where the right-hand side of (32) is evaluated along the solution of (33) for \( t \in (t_0, t_1) \).

Since \( V^- \) satisfies (6) it follows by Theorem 2 and Remark 2 after Theorem 2 that \( V^- \) is well defined and satisfies the integral dissipation inequality (14) for every \( u \). Thus, by taking the feedback control \( u(t) = (1/\gamma^2) g g^T(x(t)) \), \( x(t) \) being the solution of (33), we obtain (replacing 0 and \( T \) in (14) by \( t_0 \), respectively, \( t_1 \))

\[
V^-_\sigma(x(t_1)) - V^-_\sigma(x(t_0)) \leq \int_{t_0}^{t_1} \left( \frac{1}{\gamma^2} \frac{\partial V^-}{\partial x} \cdot \frac{\partial V^-}{\partial x} + \frac{1}{2} h^T h \right) dt
\]

(34)

Subtracting (32) from (34) we obtain

\[
(V^- - V^+)(x(t_1)) - (V^- - V^+)(x(t_0)) \leq 0
\]

(35)

Letting \( t_1 \to \infty \) and using global asymptotic stability of \( f + (1/\gamma^2) g g^T(\partial V^-/\partial x) \) (since \( V^- \) corresponds to the stable invariant manifold) we obtain

\[
V^-_\sigma(\tilde{x}) \geq V^- (\tilde{x})
\]

(36)

for every point \( \tilde{x} = x(t_0) \in \mathbb{M} \). Now by global asymptotic stability of \( f \), we have (Proposition 3) \( V^- \geq 0 \), and thus by Theorem 2 we obtain \( V^- \leq V^- \). Combining this with (36) leads to the desired equality \( V^- = V^- \). The equality \( V^- = V^- \) follows similarly by noting that for any \( t_1 \geq t_0 \)

\[
(V^- - V^+)(x(t_1)) - (V^- - V^+)(x(t_0)) \leq 0
\]

where \( x(t_1) \) is now the solution at \( t = t_1 \) of

\[
\dot{x} = f(x) + \frac{1}{\gamma^2} g g^T(x) \frac{\partial V^+}{\partial x}(x)
\]

(37)

with initial condition \( x(t_0) \), and letting \( t_0 \to -\infty \).

Finally, we have the following proposition (compare to the linear statement in [35]).

**Proposition 14:** Take the same assumptions as in Theorem 13. Then \( V^- \) and \( V^+ \) satisfy

\[
V^-_\sigma(x) > V^-_\sigma(x), \quad \text{for all } x \neq x_0
\]

(38)

**Proof:** Since \( V^- \) and \( V^+ \) satisfy the Hamilton–Jacobi equation (6) it follows that \( P^- := (\partial^2 V^-/\partial x^2)(x_0) \), \( P^+ := (\partial^2 V^+/\partial x^2)(x_0) \) satisfy the algebraic Riccati equation (20); see Proposition A.8. Furthermore, \( \sigma(F + (1/\gamma^2) g g^T P^-) \in \mathbb{B} \) and \( \sigma(F + (1/\gamma^2) g g^T P^+) \in \mathbb{B} \). It follows from \( \sigma \geq \sigma_0 \) that \( P^+ \geq P^- \). However, by hyperbolicity \( P \) (\( P^+ \)) corresponds to the stable (unstable) eigenspace of (24). Since the intersection of the stable and unstable eigenspace is just the origin we have \( \sigma \geq \sigma^+ \geq P^- \). Hence, near \( x_0 \) we have \( V^+(x) > V^-(x) \). \( x \neq x_0 \). Furthermore, by using (6)

\[
\frac{\partial (V^- - V^+)}{\partial x} \left( f + \frac{1}{\gamma^2} g g^T \frac{\partial V^-}{\partial x} \right)
\]

\[
= -\frac{1}{2} \gamma^2 \| \frac{\partial (V^- - V^+)}{\partial x} \|^2
\]

(39)
and thus \( V^+ - V^- \) is nonincreasing along solutions of the globally asymptotic stable vector field \( f + \gamma^{-1}gg^T \frac{\partial V^+}{\partial x} \). It follows that \( V^+(x) > V^-(x) \), for all \( x \neq x_0 \).

**Remark 1:** By using (6) we also have

\[
\frac{\partial (V^+ - V^-)}{\partial x} \left[ f + \gamma^{-1}gg^T \frac{\partial V^+}{\partial x} \right] + \frac{\partial (V^+ - V^-)}{\partial x} \left[ f + \gamma^{-1}gg^T \frac{\partial V^-}{\partial x} \right] = 0.
\]

Comparing (40) to (39) we obtain the following nonlinear analog of [35, lemma 8]:

\[
\frac{\partial (V^+ - V^-)}{\partial x} \left[ f + \gamma^{-1}gg^T \frac{\partial V^+}{\partial x} \right] + \frac{1}{\gamma} \left\| \frac{\partial (V^+ - V^-)}{\partial x} \right\|^2 \leq \frac{1}{\gamma} \left\| d \right\|^2.
\]

**Remark 2:** In analogy with the linear case we can expect that violation of the strict inequality (38) corresponds to nonhyperbolicity of \( X_{H_a} \); see also Remark 2 after Corollary 9.

### III. Nonlinear State Feedback \( H_a \) Optimal Control

Let us now consider a smooth nonlinear system (2), which additionally is affected by (unknown) disturbances \( d \) in the following way:

\[
x(t) = f(x) + g(x)u + k(x)d,
\]

with \( k(x) \) denoting an \( n \times q \) matrix with entries depending smoothly on \( x \). Now for any smooth state feedback

\[
u = l(x), \quad l(x_0) = 0
\]

we can consider the closed-loop system (42), (43) and consider its \( L_2 \)-gain from the disturbances \( d \) to the block vector of outputs \( y = h(x) \) and inputs \( u = l(x) \), i.e., the \( L_2 \)-gain of

\[
\frac{d}{dt} \text{closed-loop system} \begin{bmatrix} y \\ u \end{bmatrix} = \begin{bmatrix} h(x) \\ l(x) \end{bmatrix}
\]

In analogy with the linear state-space \( H_a \) theory (see, e.g., [21], [28], [40], [11]) we will define the (standard) nonlinear state feedback \( H_a \) optimal control problem as follows.

**Definition 15—Nonlinear State Feedback \( H_a \) Optimal Control Problem:** Find, if existing, the smallest value \( \gamma^* \geq 0 \) such that for any \( \gamma > \gamma^* \) there exists a state feedback (43) such that the \( L_2 \)-gain from \( d \) to \( \gamma^* \) is less than or equal to \( \gamma \).

This definition is somewhat different from the definition used in linear \( H_a \) control where it is also required that the closed-loop system is asymptotically stable. Certainly also in the nonlinear case we would like the closed-loop system considered in Definition 15 to be asymptotically stable in some sense; however, as in Theorem 5, often asymptotic stability will be implied by the finite gain property of the closed-loop system (see Corollary 17), and we will find it easier to consider first the \( H_a \) control problem as formulated in Definition 15 without any a priori conditions on closed-loop stability.

We start with the following theorem, which extends a result obtained in [30].

**Theorem 16:** Consider the nonlinear system with disturbances (42). Let \( \gamma > 0 \). Suppose there exists a smooth solution \( V \equiv 0 \) to the Hamilton–Jacobi equation

\[
\frac{\partial V}{\partial x}(x) + \frac{1}{2} \frac{\partial V}{\partial x}(x)
\]

or to the Hamilton–Jacobi inequality

\[
\frac{\partial V}{\partial x}(x) + \frac{1}{2} \frac{\partial V}{\partial x}(x)
\]

then the closed-loop system for the feedback

\[
u = -g^T(x) \frac{\partial V}{\partial x}(x)
\]

has \( L_2 \)-gain (from \( d \) to \( \gamma^* \)) less than or equal to \( \gamma \).

**Proof:** By "completing the squares" and using (45) or (46) we obtain [30]

\[
\frac{d}{dt} \text{closed-loop system} \begin{bmatrix} y \\ u \end{bmatrix} = \begin{bmatrix} h(x) \\ l(x) \end{bmatrix}
\]

In analogy with the linear state-space \( H_a \) theory (see, e.g., [21], [28], [40], [11]) we will define the (standard) nonlinear state feedback \( H_a \) optimal control problem as follows.

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\]

then the closed-loop system for the feedback

\[
u = -g^T(x) \frac{\partial V}{\partial x}(x)
\]

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**Proof:** By "completing the squares" and using (45) or (46) we obtain [30]

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\frac{d}{dt} \text{closed-loop system} \begin{bmatrix} y \\ u \end{bmatrix} = \begin{bmatrix} h(x) \\ l(x) \end{bmatrix}
\]

In analogy with the linear state-space \( H_a \) theory (see, e.g., [21], [28], [40], [11]) we will define the (standard) nonlinear state feedback \( H_a \) optimal control problem as follows.

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This definition is somewhat different from the definition used in linear \( H_a \) control where it is also required that the closed-loop system is asymptotically stable. Certainly also in the nonlinear case we would like the closed-loop system considered in Definition 15 to be asymptotically stable in some sense; however, as in Theorem 5, often asymptotic stability will be implied by the finite gain property of the closed-loop system (see Corollary 17), and we will find it easier to consider first the \( H_a \) control problem as formulated in Definition 15 without any a priori conditions on closed-loop stability.

We start with the following theorem, which extends a result obtained in [30].

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\frac{\partial V}{\partial x}(x) + \frac{1}{2} \frac{\partial V}{\partial x}(x)
\]

or to the Hamilton–Jacobi inequality

\[
\frac{\partial V}{\partial x}(x) + \frac{1}{2} \frac{\partial V}{\partial x}(x)
\]

then the closed-loop system for the feedback

\[
u = -g^T(x) \frac{\partial V}{\partial x}(x)
\]

has \( L_2 \)-gain (from \( d \) to \( \gamma^* \)) less than or equal to \( \gamma \).

**Proof:** By "completing the squares" and using (45) or (46) we obtain [30]

\[
\frac{d}{dt} \text{closed-loop system} \begin{bmatrix} y \\ u \end{bmatrix} = \begin{bmatrix} h(x) \\ l(x) \end{bmatrix}
\]
obtain for all $T \geq 0$
\[
\frac{1}{2} \int_0^T (\|y(t)\|^2 + \|u(t)\|^2) \, dt
\]
\[
\leq \frac{1}{2} \gamma^2 \int_0^T \|d(t)\|^2 \, dt + V(x_0) - V(x(T))
\]
and since $V(x_0) = 0$ and $V \geq 0$ the result follows.

Remark: Note that for an arbitrary initial condition $x(0)$ we obtain the useful inequality
\[
\int_0^T (\|y(t)\|^2 + \|u(t)\|^2) \, dt \leq \frac{1}{2} \gamma^2 \int_0^T \|d(t)\|^2 \, dt + 2V(x(0)).
\]
(49)

In particular, by letting $T \to \infty$ in (49) we immediately obtain that for every $d \in L_2(0, \infty)$ the resulting input function $u(t) = -g^T(x(t))(\partial^2 V/\partial x)h(x(t))$ and output function $y(t) = h(x(t))$ are in $L_2(0, \infty)$ for every $x(0)$.

With regard to (global) asymptotic stability of the closed-loop system, we obtain the following from Theorem 5.

Corollary 17: Suppose there exists a solution $V \geq 0$ to (45) or (46). Assume the system $\dot{x} = f(x)$ with outputs $y = h(x)$, and $u = -g^T(x)(\partial^2 V/\partial x)h(x)$ is zero-state observable (see Definition 4). Then $V(x) > 0$ for $x \neq x_0$ and the closed-loop system (42), (47) (with $d(t) = 0$) is locally asymptotically stable. Assume additionally that $V$ is proper, then the closed-loop system is globally asymptotically stable.

Proof: Consider the closed-loop system
\[
\dot{x} = \left[ f - gg^T \frac{\partial^2 V}{\partial x} \right] (x) + k(x) \, d
\]
\[
y = h(x)
\]
\[
u = -g^T(x) \frac{\partial^2 V}{\partial x}(x)
\]
(50)

with inputs $d$, and outputs $(y, u)$. Clearly, the system is zero-state observable. Application of Theorem 5 to this system now yields the result. [Note that by (45) or (46) $\partial V/\partial x[f - gg^T(\partial^2 V/\partial x)] \leq -(1/2)(\partial V/\partial x)gg^T(\partial^2 V/\partial x) - (1/2)h^T h.]$

Let us now proceed to a (partial) converse of Theorem 16.

Theorem 18: Consider the system (42), and let $\gamma > 0$. Suppose there exists a smooth feedback $u = l(x)$, $l(x_0) = 0$, such that the $L_2$-gain [from $d$ to $(y, u)$] of the closed-loop system
\[
\dot{x} = f(x) + g(x)l(x) + k(x) \, d
\]
\[
y = h(x)
\]
\[
u = l(x)
\]
(51)

with inputs $d$ and outputs $(y, u)$ is less than or equal to $\gamma$. Assume additionally that (51) is reachable from $x_0$. Then by Theorem 2, $V_0$ and $V_1$ are well defined. Assume $V_0$ or $V_1$ are smooth. Then $V := V_0$ or $V := V_1$ satisfies the Hamilton–Jacobi inequality (46). Furthermore, the closed-loop system (50) for the feedback $u = -g^T(x)(\partial^2 V/\partial x)h(x)$ also has $L_2$-gain $\leq \gamma$.

Proof: By Theorem 2 $V \geq 0$ satisfies the Hamilton–Jacobi equation
\[
\frac{\partial V}{\partial x}(f + gl) + \frac{1}{2} \gamma \frac{\partial V}{\partial x} g g^T \frac{\partial^2 V}{\partial x} + \frac{1}{2} h^T h + \frac{1}{2} l^T l = 0
\]
(52)

and thus
\[
\frac{\partial V}{\partial x}(f - gg^T \frac{\partial^2 V}{\partial x})
\]
\[
= \frac{\partial V}{\partial x}[f + gl] + \frac{1}{2} \gamma \frac{\partial V}{\partial x} g g^T \frac{\partial^2 V}{\partial x} - l
\]
\[
= -\frac{1}{2} \frac{\partial V}{\partial x} kk^T \frac{\partial^2 V}{\partial x} - \frac{1}{2} h^T h
\]
\[
- \frac{1}{2} l^T l = 0.
\]
(53)

Therefore,
\[
\frac{\partial V}{\partial x}[f - gg^T \frac{\partial^2 V}{\partial x}] + \frac{1}{2} \gamma \frac{\partial V}{\partial x} kk^T \frac{\partial^2 V}{\partial x}
\]
\[
- h^T h - \frac{1}{2} l^T l \leq 0
\]
(54)

Since $V$ satisfies the corresponding inequality (i.e., $\gamma \leq 0$ replaced by $\gamma \leq 0$) Theorem 2 yields $V_1 \leq V$. Now, using (54) we obtain
\[
\frac{\partial V_1}{\partial x}[f - gg^T \frac{\partial^2 V_1}{\partial x}]
\]
\[
= \frac{\partial V_1}{\partial x}[f + gl] + \frac{1}{2} \gamma \frac{\partial V_1}{\partial x} g g^T \frac{\partial^2 V_1}{\partial x} - l
\]
\[
= -\frac{1}{2} \frac{\partial V_1}{\partial x} kk^T \frac{\partial^2 V_1}{\partial x} - \frac{1}{2} h^T h
\]
\[
- \frac{1}{2} l^T l = 0.
\]
and thus, compare (53),

$$\frac{\partial V_i}{\partial x} \left[f - gg^T \frac{\partial V_{i-1}}{\partial x}\right] + \frac{1}{2} \frac{\partial V_i}{\partial x} kk^T \frac{\partial V_i}{\partial x} + \frac{1}{2} h^T h + \frac{1}{2} \frac{\partial V_i}{\partial x} gg^T \frac{\partial V_i}{\partial x} = 0. \quad (55)$$

Defining $I_i(x) := -g^T(x)(\partial V_i / \partial x)(x)$, we conclude that the system (51) with $I$ replaced by $I_i$ again has gain $\leq \gamma$. Thus, by Theorem 2, if we assume that the available storage for this system is 

**smooth**, there exists a smooth solution $V_i \geq 0$, with $V_i \leq V_i$, to

$$\frac{\partial V_i}{\partial x} \left[f + gl_i\right] + \frac{1}{2} \frac{\partial V_i}{\partial x} kk^T \frac{\partial V_i}{\partial x} + \frac{1}{2} h^T h + \frac{1}{2} \frac{\partial V_i}{\partial x} gg^T \frac{\partial V_i}{\partial x} = 0. \quad (56)$$

The iterative procedure is now clear, and if the smoothness assumption at every step of this procedure is satisfied, then we obtain a sequence of smooth functions

$$V \geq V_1 \geq V_2 \geq \cdots \geq V_i \geq \cdots \geq 0 \quad (57)$$

satisfying

$$\frac{\partial V_i}{\partial x} \left[f - gg^T \frac{\partial V_{i-1}}{\partial x}\right] + \frac{1}{2} \frac{\partial V_i}{\partial x} kk^T \frac{\partial V_i}{\partial x} + \frac{1}{2} h^T h + \frac{1}{2} \frac{\partial V_i}{\partial x} gg^T \frac{\partial V_i}{\partial x} = 0. \quad (58)$$

By (57) we have pointwise convergence to a function $V^* \geq 0$, i.e., $V^*(x) = \lim_{i \to \infty} V_i(x)$, and if we assume $V^*$ to be smooth, then, taking the limit $i \to \infty$ in (58), we see that $V^*$ satisfies the Hamilton–Jacobi equation (45). Furthermore, it follows from Theorem 2 and Theorem 13 that if all the involved Hamiltonians $H^* = p^T[f + gl] + (1/2)(1/\gamma^2)p^Tkk^Tp + (1/2)h^T h + (1/2)l_2^T l_2$, are hyperbolic, then all the vector fields $f + gl + (1/\gamma^2)kk^T(\partial V^*/\partial x)$ are globally asymptotically stable. Assuming additionally that the Hamiltonian $H^* = p^T[f + gl] + (1/2)(1/\gamma^2)p^Tkk^Tp + (1/2)h^T h + (1/2)l^T l$, with $l_2 = -g^T(\partial V^*/\partial x)$, is hyperbolic, it thus follows that $f - gg^T(\partial V^*/\partial x) + (1/\gamma^2)kk^T(\partial V^*/\partial x)$ is globally asymptotically stable.

Of course, the assumptions made in the previous theorem (especially reachability from $x_0$ by the disturbances) are not particularly satisfying. Partial remedy is provided by the following analogs of Corollary 9 and Proposition 12.

**Proposition 20:** Suppose the $L_2$-gain of (51) is less than $\gamma$, and assume $F + GL$ with $L = (\partial I / \partial x)(x_0)$ is asymptotically stable, then there exists a neighborhood $W$ of $x_0$ and a smooth function $V \geq 0$ on $W$ satisfying (46). Alternatively, assume $f + gl$ is globally asymptotically stable. Define the Hamiltonian

$$H_2(x, p) = p^T[f(x) + g(x)l(x)] + \frac{1}{2} \frac{\partial V_i}{\partial x} gg^T \frac{\partial V_i}{\partial x} + \frac{1}{2} h^T h.$$ 

and suppose $X_{H_2}$ is hyperbolic, and its stable invariant manifold is diffeomorphic to $M$ under the canonical projection $x : T^\infty M \to M$. Then there exists a global solution $V \geq 0$ to (46).

**Proof:** Apply Corollary 9 and Proposition 12 to the system (51), yielding the local (Corollary 9) or the global (Proposition 12) existence of a smooth solution to (52).

Finally, we will give the analogs of Theorems 7 and 8 to this situation. Denote the linearization of (42) at $x_0$ as

$$\dot{x} = f x + G u + K \hat{d}, \quad u \in \mathbb{R}^m, \quad \hat{d} \in \mathbb{R}^n, \quad \bar{v} = H \bar{x}, \quad \bar{y} = G \bar{x}.$$ 

where $F$, $G$, $H$ are defined in (17), while $K$ is defined in (42). First we recall from linear $H_\infty$ theory (cf. [28], [38], [21], [11]) the following basic theorem (compare to Theorem 7 and the previous Theorems 16, 18, and Remark 19).

**Theorem 21:** Assume $(F, G, H)$ is detectable. Let $\gamma > 0$. Then there exists a linear feedback

$$\bar{u} = L \bar{x}$$ 

such that the closed-loop system (60), (61) [with inputs $\bar{d}$ and outputs $(\bar{v}, \bar{u})$] is asymptotically stable and has $L_2$-gain less than or equal to $\gamma$ if and only if there exists a solution $P \geq 0$ to the algebraic Riccati equation

$$FP + PF + P \left(\frac{1}{\gamma^2} KK^T - GG^T\right) P + H^T H = 0.$$ 

Furthermore, the $L_2$-gain is less than $\gamma$, if and only if there exists a solution $P \geq 0$ to (62), additionally satisfying

$$\sigma\left(F - GG^T P + \frac{1}{\gamma^2} KK^T P\right) < \gamma.$$ 

Moreover, if $P \geq 0$ is a solution to (62), then if we choose

$$L = -G^T P$$

the closed-loop system (60), (61) is asymptotically stable and has $L_2$-gain $\leq \gamma$ [respectively $< \gamma$ if there exists a solution $P$ to (62), (63)].

We state the following analog of Proposition 6 with regard to state feedback $H_\infty$ control of (42) and its linearization (60).

**Proposition 22:** Let $\gamma > 0$. Suppose there exists a smooth feedback $u = l(x), l(x_0) = 0$, for (42) such that the $L_2$-gain of the nonlinear closed-loop system (51) is $\leq (\gamma)$. Then the linear feedback $\bar{u} = L \bar{x}$, with $L := (\partial l / \partial x)(x_0)$, for (60) results in a linear closed-loop system having gain $\leq (\gamma)$. 


Proof: Notice that the linearization of the nonlinear closed-loop system (42) with \( u = l(x) \) is given as the closed-loop system (60) with \( \bar{u} = Lx \). Then apply Proposition 6.

The analog of Theorem 8 was basically already derived in [30].

**Theorem 23:** Consider the linearized system (60), and assume \((H, F)\) is detectable. Let \( \gamma > 0 \). Suppose there exists a feedback \( \bar{u} = Lx \) such that the \( L_2 \)-gain of the closed-loop system \([f, \bar{u}, P]\) is less than \( \gamma \) and the closed-loop system is asymptotically stable. Then there exists a neighborhood \( W \) of \( x_0 \) and a smooth function \( V \geq 0 \) defined on \( W \) such that \( V \) is a solution of the Hamilton–Jacobi equation (45). Furthermore, the feedback \( u = -g'(x)(\partial^T V/\partial x)(x) \) for (42) has the property that the closed-loop system has locally \( L_2 \)-gain \( \leq \gamma \), in the sense that

\[
\int_0^T \left( \|y(t)\|^2 + \|u(t)\|^2 \right) dt \leq \gamma^2 \int_0^T \|d(t)\|^2 dt
\]

for all \( T \geq 0 \) and all \( d \in L_2(0, T) \) such that the state-space trajectories \( x(t) \) starting from \( x(0) = x_0 \) do not leave \( W \) (i.e., the state feedback \( H_w \) control problem for \( \gamma \) is solved on \( W \)).

Proof: By Theorem 21 there exists a solution \( P \geq 0 \) to (62), (63). It follows (Appendix III) that \( (x_0, 0) \) is a hyperbolic equilibrium of \( X_{H_w} \), where

\[
H_w(x, p) := p'f(x) - \frac{1}{2} p'Gp - G'G \pm \frac{1}{2} h'(x)h(x)
\]

and that its stable invariant manifold \( N^- \) is tangent to span \( \{q \} \) in \( (x_0, 0) \). This implies that locally about \( x_0 \) there exists a smooth solution \( V \) to (45) satisfying \( (\partial^2 V/\partial x^2)(x_0) = P \).

Furthermore, since \( F - GG'P \) is asymptotically stable (see Theorem 21) the vector field \( f - gg' \partial^2 V/\partial x \) is locally asymptotically stable. Rewriting (45) as

\[
\frac{\partial V}{\partial x} \left[ f - gg' \frac{\partial^2 V}{\partial x^2} \right] + \frac{1}{2} \frac{\partial V}{\partial x} \frac{\partial^2 V}{\partial x} + \frac{1}{2} \frac{\partial^2 V}{\partial x^2} \frac{\partial^2 V}{\partial x} + \frac{1}{2} h'h = 0
\]

this implies by Proposition 3 that locally about \( x_0 \), \( V \geq 0 \), and by Theorem 2 that the closed-loop system has gain \( \leq \gamma \) for all disturbance functions \( d(t) \) such that \( x(t) \) remains in the domain where \( V \) is defined and is nonnegative (see also the proof of Theorem 10).

**Remark:** Notice that the linearization of the feedback \( u = -g'(x)(\partial^T V/\partial x)(x) \) at \( x_0 \) is given as \( \bar{u} = -G^TPx \), which is (cf. 64) a solution of the state feedback \( H_w \) problem for the linearized system.

The main problem with Theorem 23 is that it does not give us any *a priori* information about the size of \( W \). In particular, if \( \gamma \) approaches the optimal value \( \gamma^* \), then \( W \) may even converge to just the point \( x_0 \), as shown by the following.

**Example [31]:** Consider the nonlinear system

\[
\dot{x} = u + xd, \quad y = x.
\]

Clearly, its linearization in \( x_0 = 0 \) is not affected by disturbances, and thus \( \gamma^* = 0 \). Furthermore, the Riccati equation (60) for every \( \gamma \) is \( P^2 = 1 \), yielding the stabilizing solution \( P = 1 \). The Hamilton–Jacobi equation (45) takes the form

\[
\left( \frac{\partial V}{\partial x} \right)^2 \left[ 1 - \frac{x^2}{\gamma^2} \right] = x^2, \quad V(0) = 0
\]

and clearly only has a solution for \( |x| < \gamma \), namely \( V(x) = \gamma^2 - \gamma^2(1 - x^2/\gamma^2)^{1/2} \), yielding the feedback

\[
u = -(1 - x^2/\gamma^2)^{1/2} x.
\]

**Remark 24:** With regard to Theorem 23 we also note that generally the feedback \( u = -g'(x)(\partial^T V/\partial x)(x) \) is not the only feedback \( u = h(x) \) resulting in a closed-loop system (51) having locally gain \( \leq \gamma \). In fact, also the linear feedback

\[
u = -G^TPx
\]

with \( P \geq 0 \) a solution of the Riccati equation (62) will result in a closed-loop system having locally gain \( \leq \gamma \). (This observation is due to Prof. J. W. Grizzle and Prof. P. P. Khargonekar [15].) Indeed, the Hamilton–Jacobi equation (6) for the closed-loop system resulting from this linear feedback is given as

\[
\frac{\partial \tilde{V}}{\partial x} \left[ f - gG^TPx \right] + \frac{1}{2} \frac{\partial \tilde{V}}{\partial x} \frac{\partial \tilde{V}}{\partial x} + \frac{1}{2} x^T PGG^TPx + \frac{1}{2} h'h = 0
\]

which by Theorems 8 and 21 has a local solution \( \tilde{V} \geq 0 \) of the form \( \tilde{V}(x) = (1/2) x^T Px + h(x) \) (see also Proposition A.8). However, we *conjecture* that the domain of definition of \( \tilde{V} \) will be always contained (and in general be *strictly* contained) in the domain of definition of the solution \( V \geq 0 \) of (45) such that \( f - gg' \partial^2 V/\partial x + (1/\gamma^2)kk' \partial^2 V/\partial x \) is asymptotically stable. A clue to a proof of this conjecture may be given by the fact that by rewriting (72) \( \tilde{V} \) satisfies the Hamilton–Jacobi inequality

\[
\frac{\partial \tilde{V}}{\partial x} f + \frac{1}{2} \frac{\partial \tilde{V}}{\partial x} \left[ \frac{1}{\gamma^2} k'k - gg' \right] + \frac{\partial \tilde{V}}{\partial x} + \frac{1}{2} h'h = 0
\]

This result implies by Proposition 3 that locally about \( x_0 \), \( V \geq 0 \), and by Theorem 2 that the closed-loop system has gain \( \leq \gamma \) for all disturbance functions \( d(t) \) such that \( x(t) \) remains in the domain where \( V \) is defined and is nonnegative (see also the proof of Theorem 10).
Now by Remark 19 it follows basically that \( \tilde{V} \geq V^- \). Since the main obstruction for extending a local solution \( V \geq 0 \) of (45) into a global one seems to be the fact that \( V(x) \) can become infinite for finite \( x \) (see the previous example), this suggests that the solution \( V^- \) and thus the resulting feedback \( u = -g^T(\partial V^- / \partial x) \) has the largest domain of definition. Note that for the preceding example the linear feedback (70) is given as \( u = -x \), resulting in the Hamilton-Jacobi equation (72)

\[
\frac{\partial \tilde{V}}{\partial x}(x)(-x) + \frac{1}{2} \frac{1}{\gamma^2} \left( \frac{\partial \tilde{V}}{\partial x}(x) \right)^2 x^2 + \frac{1}{2} x^2 + \frac{1}{2} x^2 = 0 \quad (74)
\]

which only has a solution \( \tilde{V} \geq 0 \) for \( |x| < \frac{1}{\sqrt{2}} \gamma \), i.e., a domain of definition which is indeed smaller than the one obtained for (69).

We will now indicate how Theorem 23, showing that solvability of the state feedback \( H_m \) control problem for the linearized system (60) implies local solvability of the state feedback \( H_m \) control problem for the nonlinear system (42), can be extended to the case of \( H_m \) control by measurement feedback. To this aim let us consider (42) together with the additional measurement equations

\[
y_m = c(x) + u, \quad y_m \in \mathbb{R}^n, \quad u \in \mathbb{R}^n, \quad c(x_0) = 0 \quad (75)
\]

where \( y_m \) are the measured outputs and \( u \) are extra disturbances, leading to linearized measurement equations

\[
\tilde{y}_m = C\tilde{x} + \tilde{u}, \quad \tilde{y}_m \in \mathbb{R}^n, \quad \tilde{u} \in \mathbb{R}^n, \quad \tilde{c} = \frac{\partial c}{\partial x}(x_0) \quad (76)
\]

for the linearized system (60).

**Proposition 25 (Based on [15]):** Consider the nonlinear system (42), (75), and its linearization (60), (76). Assume the triples \((F, G, H)\) and \((F, K, C)\) are stabilizable and detectable. Let \( \gamma > 0 \). Suppose there exists a solution \( P \geq 0 \) to (62), (63), or equivalently (cf. Theorem 23), a neighborhood \( W \) of \( x_0 \) and a smooth function \( V \geq 0 \) on \( W \) such that \( V \) is a solution of (45) with \( (\partial^2 V / \partial x^2)(x_0) = P \). Suppose additionally there exists \( Q \geq 0 \) satisfying

\[
FQ + QF^T - Q \left( C^T C + \frac{1}{\gamma^2} H^T H \right) + KK^T = 0
\]

and such that the maximal singular value of \( PQ \) is less than \( \gamma^2 \). Consider the following compensator:

\[
\dot{z} = \left( F + \frac{1}{\gamma^2} KK^T P - GG^T P \right) z
\]

\[
+ \left( I - \frac{1}{\gamma^2} QP \right)^{-1} QC^T(c(x) - Cz + v)
\]

\[
u = -g^T(z) \frac{\partial^2 V}{\partial z}(z), \quad z \in \mathbb{R}^n. \quad (78)
\]

Then there exists a neighborhood \( \tilde{W} \subset M \times \mathbb{R}^n \) of \((x_0, z = 0)\), such that the closed-loop system (42), (75), (78) is asymptotically stable on \( \tilde{W} \) and

\[
\int_0^T \left( \| y(t) \|^2 + \| u(t) \|^2 \right) dt \leq \gamma^2 \int_0^T \left( \| d(t) \|^2 + \| v(t) \|^2 \right) dt \quad (79)
\]

for all \( T \geq 0 \) and all \( d, v \in L_2(0, T) \) such that the trajectories \((x(t), z(t))\) of the closed-loop system starting from \((x(0) = x_0, z(0) = 0)\) do not leave \( W \).

**Proof:** Consider the closed-loop system

\[
\begin{align*}
\dot{x} &= f(x) - g(x)g^T(z) \frac{\partial^2 V}{\partial z}(z) + k(x) d \\
\dot{z} &= \left( F + \frac{1}{\gamma^2} KK^T P - GG^T P \right) z + \left( I - \frac{1}{\gamma^2} QP \right)^{-1} QC^T(c(x) - Cz + v) \\
y &= h(x) \\
u &= -g^T(z) \frac{\partial^2 V}{\partial z}(z).
\end{align*}
\]

The linearization of (80) at \((x_0, z = 0)\) is precisely the closed-loop system that would arise if we apply the compensator (78) with \( u = -g^T(z)\partial^2 V/\partial z(x)(x) \) replaced by \( \tilde{u} = -G^TPz \) to the linearized system (60), (76). However, this is precisely the “central controller” of [11], and thus this linear closed-loop system is asymptotically stable and has \( L_2 \)-gain [from (62), (63)] less than \( \gamma \). The result now follows from Theorem 8.

**Remark 26:** The construction of the compensator (78) is not really satisfactory. Indeed we could have taken any compensator whose linearization equals the linearization of (78) in order that Proposition 25 continues to hold. The issue is therefore (see Remark 24) to choose a compensator which maximizes the size of \( \tilde{W} \). This is certainly related to finding the proper nonlinear analog of the “dual” Riccati equation (77).

Finally, from Lukes [22] (see also [13]) we recall the following approach for obtaining an approximate solution of the Hamilton-Jacobi equation (45). In [22] the Hamilton-Jacobi-Bellman equation from optimal control was considered; however, the approach remains the same.) Suppose there exists a solution \( P \geq 0 \) to (62), (63). Now write

\[
V(x) = \frac{1}{2} x^T P x + V_d(x)
\]

\[
f(x) = Fx + f_d(x) \quad (79)
\]

\[
1 \left( \frac{1}{\gamma^2} k(x)k^T(x) - g(x)g^T(x) \right) = \frac{1}{2} \left( \frac{1}{\gamma^2} KK^T - GG^T \right) + R_d(x)
\]

\[
i^T Hx + \frac{1}{2} \gamma^2 H^T Hx + I_d(x) \quad (80)
\]
where \( V(x), f(x), R(x), \) and \( \theta(x) \) contain higher order terms (beginning with degrees 3, 2, 1, and 3, respectively). Then the Hamilton–Jacobi equation (45) splits into two parts: the first part is the Riccati equation (62) while the second part is the higher order equation

\[
- \frac{\partial V_m}{\partial x}(x) f(x) + \frac{\partial V_m}{\partial x}(x) f_m(x) + \frac{1}{2} \frac{\partial V_m}{\partial x}(x) R_m(x) + \frac{1}{6} \frac{\partial^3 V_m}{\partial x^3}(x) + \theta_m(x) \]

(82)

where \( F_m := F - GG^T P + (1/\gamma^2) KK^T P \). The \( m \)th order terms \( V^{(m)}(x) \) of \( V(x) \) can now be computed inductively for \( m = 3, 4, \ldots \), as follows. Denote the \( m \)th order terms on the right-hand side of (82) by \( H_m(x) \). It follows that

\[
- \frac{\partial V^{(m)}}{\partial x}(x) F_m = H_m(x) \]

and thus by (63) we have that \( V^{(m)}(x) = \int_0^x H_m(\xi(x)) \, d\xi \), and so \( V^{(m)}(x) \) is determined by \( H_m(x) \). Now it is easily seen that \( H_m(x) \) only depends on \( V^{(m-1)}, V^{(m-2)}, \ldots, V^{(2)} \) and \( F \), and therefore (83) determines \( V^{(m)}(x) \) inductively starting from \( V^{(2)}(x) = (1/2) x^TPx \). This approximation scheme is especially useful in the present context of (state feedback) \( H_m \) control since (see, e.g., [40]) the existence of a solution \( P \geq 0 \) to (62), (63) is equivalent to the existence of a solution \( P > 0 \) to (62) with equality replaced by strict inequality \(<\). Hence, there exists \( \epsilon > 0 \) such that also the modified Riccati equation

\[
F^P + PF + P \left( \frac{1}{\gamma^2} KK^T - GG^T \right) P + H^TH + \epsilon^2 I = 0 \]

(84)

has a solution \( P \geq 0 \) satisfying (63). Using the above approximation scheme we may now obtain approximate solutions of the modified Hamilton–Jacobi equation

\[
- \frac{\partial V}{\partial x}(x) f(x) + \frac{1}{2} \frac{\partial V}{\partial x}(x) R(x) + \frac{1}{2} \frac{\partial^2 V}{\partial x^2}(x) h(x) + \frac{1}{2} \frac{\partial^2 V}{\partial x^2}(x) x^TPx = 0 \]

and for \( x \) sufficiently small these will be solutions to the Hamilton–Jacobi inequality (46).

### IV. CONCLUSIONS

We have unified the results obtained in [36], [26], [23] for finite \( L_2 \)-gain systems. Furthermore, by using the properties of invariant manifolds of Hamiltonian vector fields, we have been able to extend these results in several directions and have provided a geometrical interpretation of them. This also allowed us to generalize some linear results of [35] to the nonlinear case. Further work needs to be done on the optimal case (\( L_2 \)-gain = \( \gamma \)), where stable and unstable manifolds partly deteriorate into center manifolds (see the Remark after Corollary 9).

In Section III we have treated the standard (i.e., nonsingular) nonlinear state feedback \( H_m \) optimal control problem using the results of Section II. A major challenge will be the extension to the nonlinear \( H_m \) problem with dynamic measurement feedback and the nonlinear \( H_m \) filtering problem (see, e.g., [11], respectively, [20]). Among the new problems to be tackled are the singular nonlinear state feedback \( H_m \) problem (i.e., the \( L_2 \)-gain from disturbances \( d \) to outputs \( y \) and a part of the inputs \( u \) is considered), and its relation with the nonlinear (almost) disturbance decoupling problem (see, e.g., [18], [27], [26]). On the theoretical side the connections with an operator and game-theoretic approach (see, e.g., [6], [8]) need to be investigated.

Also much work has to be done regarding the formulation of the nonlinear \( H_m \) problem, since in most applications the system (42) will not be the real physical system but instead some redefined system (as in the mixed sensitivity problem; see, e.g., [12], [19]).

Finally, it is hoped that the nonlinear state feedback \( H_m \) optimal controllers as obtained in Section III have favorable robustness properties; however, this needs further investigation (see also [13] for a survey on the robustness of state feedbacks obtained from nonlinear optimal control).

### APPENDIX

In Appendices I and II some mathematical background is summarized; for details we refer to, e.g., [3], [2]. The material in Appendix III is also partly taken from [30].

#### APPENDIX I

**Preliminaries (Cotangent Bundle, One-Forms, Symplectic Forms)**

Let \( M \) be an \( n \)-dimensional manifold, and let \( T_qM \) denote the tangent space to \( M \) at \( q \in M \). Since \( T_qM \) is a linear space (in fact, \( T_qM \cong \mathbb{R}^n \)) we can define its dual \( T_q^*M \), called the cotangent space at \( q \in M \).

The space \( T^*M := \cup_{q \in M} T_q^*M \) is called the cotangent bundle over \( M \), just like \( TM := \cup_{q \in M} T_qM \) is called the tangent bundle.

Recall that a smooth vector field \( X \) on \( M \) is defined by a smooth mapping \( X : M \to TM \) satisfying \( \pi \circ X = \text{identity} \), where \( \pi : TM \to M \) is the natural projection taking an element \( X_q \in T_qM \subset TM \) to its base point \( q \in M \). Similarly, a one-form (or covector field) \( \sigma \) on \( M \) is defined by a smooth mapping \( \sigma : M \to T^*M \) satisfying \( \pi \circ \sigma = \text{identity} \), where \( \pi : T^*M \to M \) is a similarly defined projection. (All this simply means that \( X(q) \in T_qM \) and \( \sigma(q) \in T^*_qM \) for every \( q \in M \), and that \( X(q) \) and \( \sigma(q) \) depend on \( q \) in a smooth manner.)

Let \( x_1, \ldots, x_n \) be a set of local coordinates for \( M \), then for every \( q \) in the coordinate neighborhood \( U \) we have a
basis \{ (\partial/\partial x_i) \}_{i=1}^n \} for \mathcal{T}_qM, where 
(\partial/\partial x_i)|_{q} = (\partial f/\partial x_i)(x(q), \ldots, x_n(q)) \) for any smooth function \( f \) on \( M \). Thus, a vector field \( \mathbf{X} \) on \( M \) can be locally (i.e., on a coordinate neighborhood \( \mathcal{U} \)) expressed as 
\[ \mathbf{X}(x(q)) = X_1(x(q)) \partial_1 + \cdots + X_n(x(q)) \partial_n \]
for certain smooth functions \( X_1, \ldots, X_n \) on \( \mathcal{U} \). We also denote \( \mathbf{X} = (X_1, \ldots, X_n) \). Similarly, if we denote the \textit{coordinate expression of \( a \)}.

In local coordinates we define for \( a, (x(q)) \in \mathcal{T}_qM \) \( x(q) \) \( x(q) \), then a one-form \( \sigma \) on \( M \) can be expressed on \( U \) as \( \sigma(q) = \partial f/\partial x_i \partial x_j |_{q} = \cdots + \partial f/\partial x_{n-1} \partial x_n |_{q} \), for certain smooth functions \( \sigma_1, \ldots, \sigma_n \). We call \( \sigma = (\sigma_1, \ldots, \sigma_n) \) the local coordinate expression of \( \sigma \). In local coordinates we define for any \( \sigma \) on \( M \) the \textit{two-form} \( d\sigma \) as \( d\sigma(q) = \sum_{i,j=1}^n (\partial \sigma_i/\partial x_j)(x(q))dx_i \wedge dx_j |_{q} \). Here \( dx_i \wedge dx_j |_{q} \) denotes the skew-symmetric bilinear form on \( \mathcal{T}_qM \) defined by \( dx_i \wedge dx_j |_{q} (X'(q), X'(q)) = X'(q)(x(q))X'(q)(x(q)) - X'(q)(x(q))X'(q)(x(q)) \) for any two vectors \( X'(q), X'(q) \in \mathcal{T}_qM \). We say that \( \sigma \) is closed if \( d\sigma = 0 \). Clearly, this is equivalent to \( \partial \sigma_i/\partial x_j = (\partial \sigma_j/\partial x_i) \) for \( i, j = 1, \ldots, n \).

In natural coordinates for \( T^*M \) by attaching to any \( \sigma(q) \in \mathcal{T}_qM \) the coordinate values \( (X_1(q), \ldots, X_n(q), \sigma_1(q), \ldots, \sigma_n(q)) \) where \( \sigma = (\sigma_1, \ldots, \sigma_n) \) is the local coordinate expression of \( \sigma \). We denote the natural coordinate functions on \( T^*M \) as \( x_1, \ldots, x_n, p_1, \ldots, p_n \), i.e., \( x_i(q) = (X_i(q), \sigma_i(q)) \) and \( \sigma_i(q) = (\sigma_i(q), p_i(q)) \), \( i = 1, \ldots, n \).

In the above natural coordinates for \( T^*M \) we define two natural objects

a) the canonical one-form \( \theta \) on \( T^*M \) given as
\[ \theta(q) = \sum_{i=1}^n p_i(q)(\sigma(q))dx_i |_{q} \]

\begin{equation}
\theta(q) = \sum_{i=1}^n p_i(q)(\sigma(q))dx_i |_{q} \quad (A.1)
\end{equation}

b) the canonical \textit{two-form} \( \omega = d\theta \), i.e.,
\[ \omega(q) = \sum_{i=1}^n dp_i(q) \wedge dx_i |_{q}(\sigma(q)) \]

\begin{equation}
\omega(q) = \sum_{i=1}^n dp_i(q) \wedge dx_i |_{q}(\sigma(q)) \quad (A.2)
\end{equation}

\textbf{APPENDIX II}

\textbf{LAGRANGIAN SUBMANIFOLDS}

\textbf{Definition A.1:} A submanifold \( N \subset T^*M \) is called a \textit{Lagrangian submanifold} if \( \dim N = \dim M \) and \( \omega \) restricted to \( N \) is zero [i.e., \( \omega(q)(X(q), X(q)) = 0 \) for every \( q \in N \) and every \( X(q), X(q) \in \mathcal{T}_qN \subseteq \mathcal{T}_qT^*M \)].

Now let us consider submanifolds \( N \subset T^*M \) which are \textit{projectable on} \( M \) in the sense that \( \pi: N \to M \) is a diffeomorphism (with \( \pi: T^*M \to M \) being the natural projection); in particular \( \dim N = \dim M \). Then it is clear that \( N = \text{graph } \sigma \) for some one-form \( \sigma \) on \( M \).

\textbf{Proposition A.2:} Consider a submanifold \( N \subset T^*M \) which is projectable on \( M \), i.e., \( N = \text{graph } \sigma \). Then \( N \) is a Lagrangian submanifold if and only if \( \sigma \) is a closed one-form.

\textbf{Proof:} \( \omega = d\sigma \) being zero on graph \( \sigma \) means precisely that \( d\sigma = 0 \), since \( \theta |_{\text{graph } \sigma} = \sigma \). \( \square \)

\textbf{Corollary A.3:} Suppose \( N \subset T^*M \) is projectable on \( M \) and Lagrangian. Furthermore, assume \( M \) is simply connected. Then \( N = \text{graph } \nu \), for some smooth function \( \nu: M \to \mathbb{R} \). \( (\nu \) is called the generating function of \( N \).

\textbf{APPENDIX III}

\textbf{INVARIANT MANIFOLDS OF HYPERBOLIC HAMILTONIAN VECTOR FIELDS}

Consider \( T^*M, \dim M = n, \) with symplectic form \( \omega \). Let \( H: T^*M \to \mathbb{R} \) be a smooth function, called a Hamiltonian function. Then the Hamiltonian vector field \( X_H \) on \( T^*M \) corresponding to \( H \) is defined by setting \( \omega(X_H, Z) = -dH(Z) \) for every vector field \( Z \) on \( T^*M \). In natural coordinates \( (x, p) \) for \( T^*M \) we obtain the familiar Hamiltonian equations

\[ \begin{aligned}
\dot{x}_i &= \frac{\partial H}{\partial p_i}(x, p), \\
\dot{p}_i &= -\frac{\partial H}{\partial x_i}(x, p)
\end{aligned} \quad (i = 1, \ldots, n) \]

\textbf{Suppose} \( (x_0, p_0) \in T^*M \) \textbf{is an equilibrium for } \( X_H \), or equivalently \( dH(x_0, p_0) = 0 \), then the linearization of \( X_H \) at \( (x_0, p_0) \) is given by the Hamiltonian matrix

\[ DX_H(x_0, p_0) = \begin{bmatrix}
\frac{\partial^2 H}{\partial x_1 \partial p_1} & \frac{\partial^2 H}{\partial x_1 \partial p_2} \\
\frac{\partial^2 H}{\partial x_2 \partial p_1} & \frac{\partial^2 H}{\partial x_2 \partial p_2}
\end{bmatrix} (x_0, p_0). \quad (A.3)
\]

\textbf{Notice} that \( DX_H(x_0, p_0) \) \textbf{defines a linear Hamiltonian vector field corresponding to the quadratic Hamiltonian given by the quadratic terms in the Taylor expansion of } \( H(x, p) \) \textbf{around } \( (x_0, p_0). \)

The equilibrium \( (x_0, p_0) \) is called \textit{hyperbolic} if \( DX_H(x_0, p_0) \) does not have purely imaginary eigenvalues. By the fact that \( DX_H(x_0, p_0) \) is Hamiltonian it follows that \( DX_H(x_0, p_0) \) has \( n \) eigenvalues in \( \mathbb{R} \) and \( n \) eigenvalues in \( \mathbb{C} \) (in fact if \( \lambda \) is eigenvalue, then so is \( -\lambda \)).

\textbf{Proposition A.4:} Suppose \( (x_0, p_0) \) is a hyperbolic equilibrium for \( X_H \). Then there exists a unique maximal (immersed) submanifold \( N \subset T^*M \) through \( (x_0, p_0) \) satisfying the following:

1) \( N \) is invariant for \( X_H \) [i.e., \( X_H(q) \in \mathcal{T}_qN \) for every \( q \in N \)].
2) \( X_H \) restricted to \( N \) is globally asymptotically stable [with regard to \( (x_0, p_0) \)] (in fact, \( N \) is the set of all points \( T^*M \) converging to \( (x_0, p_0) \)).

Furthermore, \( N \) satisfies the following tangeity property.

3) \( N \) is tangent at \( (x_0, p_0) \) to the stable eigenspace of \( DX_H(x_0, p_0) \) (cf. A.3).

\( N \) is called the \textit{stable invariant manifold} of \( X_H \). Analogously, there exists a unique maximal (immersed) sub-
manifold \( N^+ \subset T^*M \) through \((x_0, p_0)\) satisfying the following:

1) \( N^+ \) is invariant for \( X_H \);
2) \( -X_H \) restricted to \( N^+ \) is globally asymptotically stable;
3) \( N^+ \) is tangent at \((x_0, p_0)\) to the unstable eigenspace of \( DX_H(x_0, p_0) \).

\( N^+ \) is called the unstable invariant manifold of \( X_H \).

**Proposition A.5** [30]: Suppose \((x_0, p_0)\) is a hyperbolic equilibrium for \( X_H \). Then the stable and unstable invariant manifolds \( N^- \) and \( N^+ \) are Lagrangian submanifolds.

**Proof:** See [30] for \( N^- \). Note that \( N^+ \) is the stable invariant manifold for the Hamiltonian vector field \( X_H = -H \).

Combining Proposition A.5 and Corollary A.3 we will show that the stable and unstable invariant manifolds of \( X_H \) correspond to solutions of a Hamilton–Jacobi equation.

**Proposition A.6** [30]: Suppose \((x_0, p_0)\) is a hyperbolic equilibrium for \( X_H \). Suppose \( N^- \) and \( N^+ \) are projectable on \( M \), with \( M \) simply connected. Then \( N^- = \text{graph} \ V^- \) and \( N^+ = \text{graph} \ V^+ \) for some smooth functions \( V^- \), \( V^+ : M \to \mathbb{R} \), satisfying the Hamilton–Jacobi equation

\[
H(x, \frac{\partial V}{\partial x}(x)) = H(x_0, p_0), \quad x \in M. \tag{A.4}
\]

In particular, if \( H(x, p) \) is of the form \( H(x, p) = p^T f(x) + (1/2)p^T R(x)p + s(x) \), with \( f(x_0) = 0 \), \( s(x_0) = 0 \) \((R(x)\) being a symmetric \( n \times n \) matrix), then \( V^- \) and \( V^+ \) are solutions of

\[
\frac{\partial V}{\partial x}(x)f(x) + \frac{1}{2} \frac{\partial V}{\partial x}(x)R(x) \frac{\partial V}{\partial x}(x) + s(x) = 0, \quad V(x_0) = 0, \quad dV(x_0) = 0. \tag{A.5}
\]

**Remark:** Conversely, if \( V \) is a solution of (A4), then the submanifold \( N = \{(x, p) = (\frac{\partial V}{\partial x}(x), x) | x \in M\} \) is an invariant submanifold for \( X_H \), cf. [30].

Using the fact that \( N^- \) and \( N^+ \) are tangent at \((x_0, p_0)\) to the stable, respectively, unstable, eigenspace of \( DX_H(x_0, p_0) \) we immediately obtain the following local statement.

**Proposition A.7:** Suppose \((x_0, p_0)\) is a hyperbolic equilibrium for \( X_H \). Suppose the stable and unstable eigenspace of \( DX_H(x_0, p_0) \) are of the form span \( \{f\} \), respectively, span \( \{p\} \), for some matrices \( P^- \), respectively, \( P^+ \). Then there exists a neighborhood \( W \) of \( x_0 \) and functions \( V^- \), \( V^+ \) defined on \( W \) such that Proposition A.6 holds on \( W \).

**Proof:** By tangency of \( N^- \) and \( N^+ \) to span \( \{f\} \), respectively, span \( \{p\} \), it follows that there exists a neighborhood \( W \) of \( x_0 \) such that \( N^- \cap T^*W \), respectively, \( N^+ \cap T^*W \) are projectable on \( W \).

Finally, we have the following linearization result.

**Proposition A.8:** Let \( V \) satisfy (A.4). Then \( P = (\frac{\partial^2 V}{\partial x \partial x}(x_0)) \) satisfies the algebraic Riccati equation

\[
A^TP + PA + PRP + Q = 0 \tag{A.6}
\]

where \( A := (\frac{\partial^2 H}{\partial x \partial p}(x_0, p_0)), R := (\frac{\partial^2 H}{\partial p^2}(x_0, p_0)), Q := (\frac{\partial^2 H}{\partial x \partial x}(x_0, p_0)) \). In particular, \( P^- := (\frac{\partial^2 V}{\partial x \partial x}(x_0)), P^+ := (\frac{\partial^2 V}{\partial p^2}(x_0)) \) satisfy (A.6) and are such that span \( \{f\} \) and span \( \{p\} \) are the stable, respectively, unstable, eigenspace of \( DX_H(x_0, p_0) \).

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REFERENCES


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