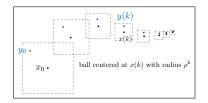
### Contraction Theory in Systems and Control

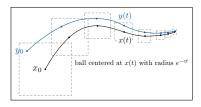


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http://motion.me.ucsb.edu

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#### contractivity = robust computationally-friendly stability

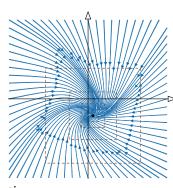
 $\label{eq:fixed_point_theory} \ + \ Lyapunov \ stability \ theory \ + \ geometry \ of \ metric \ spaces$ 

#### contractivity = robust computationally-friendly stability

fixed point theory + Lyapunov stability theory + geometry of metric spaces

#### highly-ordered transient and asymptotic behavior:

- unique globally exponential stable equilibrium& two natural Lyapunov functions
- 2 robustness properties bounded input, bounded output (iss) finite input-state gain robustness margin wrt unmodeled dynamics robustness margin wrt delayed dynamics
- periodic input, periodic output
- modularity and interconnection properties
- accurate numerical integration and equilibrium point computation

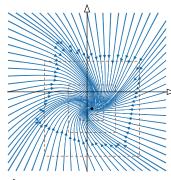


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search for contraction properties

design engineering systems to be contracting

# Contraction theory: historical notes

#### Origins

S. Banach. Sur les opérations dans les ensembles abstraits et leur application aux équations intégrales. *Fundamenta Mathematicae*, 3(1):133–181, 1922. ©



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#### Systems and control:

W. Lohmiller and J.-J. E. Slotine. On contraction analysis for non-linear systems. *Automatica*, 34(6): 683–696, 1998. ©

#### • Incomplete list of contributors who influenced me

Aminzare, Arcak, Chung, Coogan, Di Bernardo, Manchester, Margaliot, Pavlov, Pham, Proskurnikov, Russo, Sepulchre, Slotine, Sontag, ...

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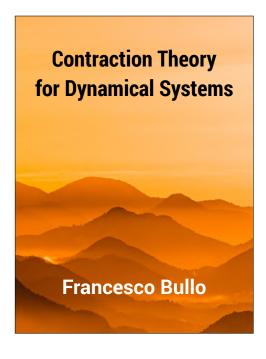
#### Surveys:

Z. Aminzare and E. D. Sontag. Contraction methods for nonlinear systems: A brief introduction and some open problems. In *IEEE Conf. on Decision and Control*, pages 3835–3847, Dec. 2014. ©

M. Di Bernardo, D. Fiore, G. Russo, and F. Scafuti. Convergence, consensus and synchronization of complex networks via contraction theory. In *Complex Systems and Networks*. Springer, 2016.

H. Tsukamoto, S.-J. Chung, and J.-J. E. Slotine. Contraction theory for nonlinear stability analysis and learning-based control: A tutorial overview. *Annual Reviews in Control*, 52:135–169, 2021. ©

P. Giesl, S. Hafstein, and C. Kawan. Review on contraction analysis and computation of contraction metrics. *Journal of Computational Dynamics*, 10(1):1–47, 2023. ©



Contraction Theory for Dynamical Systems, Francesco Bullo, KDP, 1.0 edition, 2022, ISBN 979-8836646806

- Textbook with exercises and answers. Format: textbook, slides, and paperbook
- Content:
   Fixed point theory
   Theory of contracting dynamics on vector spaces
   Applications to nonlinear and interconnected systems
- Self-Published and Print-on-Demand at: https://www.amazon.com/dp/B0B4K1BTF4
- PDF Freely available at http://motion.me.ucsb.edu/book-ctds
- 10h minicourse on youtube:

https://youtu.be/RvR47ZbqJjc

- Future version to include: systems on Riemannian manifolds, homogeneous spaces, and solid cones
  - "Continuous improvement is better than delayed perfection"

    Mark Twain

### Outline

- Contractivity of dynamical systems
  - From discrete-time to continuous-time dynamics
  - Table of infinitesimal contractivity conditions
  - Application to recurrent neural networks
  - Connection with convex optimization
- 2 From closed to open, interconnected and optimal systems
  - Incremental input-to-state stability
  - Interconnected contracting systems
  - Contractivity in indirect optimal control
- 3 Additional robustness, computational and stability properties
- 4 Conclusions and Future Research

# Linear algebra: induced norms

Vector norm	Induced matrix norm	Induced matrix log norm
$  x  _1 = \sum_{i=1}^n  x_i $	$  A  _1 = \max_{j \in \{1,\dots,n\}} \sum_{i=1}^n  a_{ij} $	$\begin{split} \mu_1(A) &= \max_{j \in \{1,\dots,n\}} \left( a_{jj} + \sum_{i=1,i \neq j}^n  a_{ij}  \right) \\ &= \max \text{ column "absolute sum" of } A \end{split}$
$  x  _2 = \sqrt{\sum_{i=1}^n x_i^2}$	$\ A\ _2 = \sqrt{\lambda_{max}(A^\top A)}$	$\mu_2(A) = \lambda_{\sf max} \Big( rac{A + A^{ op}}{2} \Big)$
$  x  _{\infty} = \max_{i \in \{1,\dots,n\}}  x_i $	$  A  _{\infty} = \max_{i \in \{1,\dots,n\}} \sum_{j=1}^{n}  a_{ij} $	$\mu_{\infty}(A) = \max_{i \in \{1, \dots, n\}} \left( a_{ii} + \sum_{j=1, j \neq i}^{n}  a_{ij}  \right)$ $= \max \text{ row "absolute sum" of } A$

## Discrete-time dynamics and Lipschitz constants

$$x_{k+1} = \mathsf{F}(x_k)$$
 on  $\mathbb{R}^n$  with norm  $\|\cdot\|$  and induced norm  $\|\cdot\|$ 

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#### Lipschitz constant

$$\operatorname{Lip}(\mathsf{F}) = \inf\{\ell > 0 \text{ such that } \|\mathsf{F}(x) - \mathsf{F}(y)\| \le \ell \|x - y\| \quad \text{ for all } x, y\}$$
$$= \sup_{x} \|\mathsf{J}_{\mathsf{F}}(x)\|$$

For scalar map f,  $\operatorname{Lip}(f) = \sup_{x} |f'(x)|$ 

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$$f$$
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For affine map  $F_A(x) = Ax + a$ 

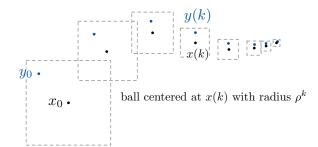
$$\|x\|_{2,P} = (x^{\top}Px)^{1/2} \qquad \qquad \mathsf{Lip}_{2,P}(\mathsf{F}_A) = \|A\|_{2,P} \le \ell \qquad \Longleftrightarrow \qquad A^{\top}PA \le \ell^2 P$$

$$\|x\|_{\infty,\eta} = \max_i |x_i|/\eta_i \qquad \qquad \mathsf{Lip}_{\infty,\eta}(\mathsf{F}_A) = \|A\|_{\infty,\eta} \le \ell \qquad \Longleftrightarrow \qquad \eta^{\top}|A| \le \ell \eta^{\top}$$

#### Banach contraction theorem for discrete-time dynamics:

If  $\rho := \text{Lip}(\mathsf{F}) < 1$ , then

- **1** F is contracting = distance between trajectories decreases exp fast  $(\rho^k)$
- $oldsymbol{2}$  F has a unique, glob exp stable equilibrium  $x^*$



### From discrete to continuous time

The induced log norm of  $A \in \mathbb{R}^{n \times n}$  wrt to  $\|\cdot\|$ :

$$\mu(A) := \lim_{h \to 0^+} \frac{\|I_n + hA\| - 1}{h}$$

subadditivity: 
$$\mu(A+B) \leq \mu(A) + \mu(B)$$
 scaling:  $\mu(bA) = b\mu(A)$ ,

 $\forall b \geq 0$ 

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The induced log norm of  $A \in \mathbb{R}^{n \times n}$  wrt to  $\|\cdot\|$ :

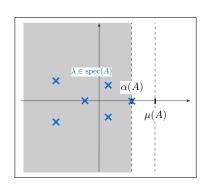
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$$(+\mu(B))$$

$$\forall b \geq 0$$

$$\begin{array}{c|c} \lambda \in \operatorname{spec}(A) \\ \hline \times & \rho(A) \\ \hline \times & \\ \hline \end{array}$$



# Example induced log norms

Vector norm	Induced matrix norm	Induced matrix log norm
$  x  _1 = \sum_{i=1}^n  x_i $	$  A  _1 = \max_{j \in \{1, \dots, n\}} \sum_{i=1}^n  a_{ij} $	$\mu_1(A) = \max_{j \in \{1, \dots, n\}} \left( a_{jj} + \sum_{i=1, i \neq j}^{n}  a_{ij}  \right)$
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$  x  _2 = \sqrt{\sum_{i=1}^n x_i^2}$	$\ A\ _2 = \sqrt{\lambda_{max}(A^\top A)}$	$\mu_2(A) = \lambda_{\sf max}\Bigl(rac{A+A^ op}{2}\Bigr)$
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		= max row "absolute sum" of $A$

# Continuous-time dynamics and one-sided Lipschitz constants

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 on  $\mathbb{R}^n$  with norm  $\|\cdot\|$  and induced log norm  $\mu(\cdot)$ 

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#### **One-sided Lipschitz constant**

$$\begin{aligned} \operatorname{osLip}(\mathsf{F}) &= \inf\{b \in \mathbb{R} \text{ such that } \langle\!\langle \mathsf{F}(x) - \mathsf{F}(y), x - y \rangle\!\rangle \leq b \|x - y\|^2 \quad \text{ for all } x, y\} \\ &= \sup_x \mu(\mathsf{J}_\mathsf{F}(x)) \end{aligned}$$

For scalar map f,  $\operatorname{osLip}(f) = \sup_x f'(x)$ 

# Continuous-time dynamics and one-sided Lipschitz constants

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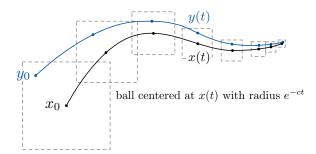
$$\operatorname{osLip}_{2,P}(\mathsf{F}_A) = \mu_{2,P}(A) \le \ell \qquad \iff \qquad A^\top P + AP \le 2\ell P$$

$$\operatorname{osLip}_{\infty,\eta}(\mathsf{F}_A) = \mu_{\infty,\eta}(A) \le \ell \qquad \iff \qquad a_{ii} + \sum_{i \ne i} |a_{ij}| \eta_i / \eta_j \le \ell$$

#### Banach contraction theorem for continuous-time dynamics:

If  $-c := \operatorname{osLip}(\mathsf{F}) < 0$ , then

- $oldsymbol{0}$  F is infinitesimally contracting = distance between trajectories decreases exp fast  $(\mathrm{e}^{-ct})$
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# From inner products to weak pairings

$$\frac{1}{2}\frac{d}{dt}\|x(t)\|_{2}^{2} = \dot{x}^{\top}x = \langle\langle\dot{x}, x\rangle\rangle$$

$$\implies \frac{1}{2}D^{+}\|x(t)\|^{2} =: [\dot{x}, x]$$

ullet  $D^+$  is upper-right Dini derivative

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- D<sup>+</sup> is upper-right Dini derivative
- weak pairing  $[\![\cdot,\cdot]\!]:\mathbb{R}^n\times\mathbb{R}^n\to\mathbb{R}$  exists for each norm, i.e.,

$$[\![y,x]\!]_1 := \|x\|_1 \operatorname{sign}(x)^\top y$$
 (sign pairing) 
$$[\![y,x]\!]_\infty := \max_{i \in \mathcal{A}_\infty(x)} x_i y_i$$
 for  $\mathcal{A}_\infty(x) = \{i \mid |x_i| = \|x\|_\infty \}$  (max pairing)

# From inner products to weak pairings

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theory of weak pairings: computational properties and applications to monotone operators

Log	norm	
bounds		

 $\mu_{\infty}(\mathsf{J}_{\mathsf{F}}(x)) \le -c$ 

# conditions

Demidovich

Each row = three equivalent statements.

- $\mu_{2,P}(\mathsf{J}_{\mathsf{F}}(x)) \le -c \qquad P\mathsf{J}_{\mathsf{F}}(x) + \mathsf{J}_{\mathsf{F}}(x)^{\top}P \prec -2cP$
- $(x-y)^{\top} P(\mathsf{F}(x) \mathsf{F}(y)) \le -c ||x-y||_{P^{1/2}}^2$

**One-sided Lipschitz** 

 $\max_{i \in \mathcal{A}_{\infty}(v)} v_i \left( \mathsf{J}_{\mathsf{F}}(x)v \right)_i \le -c \|v\|_{\infty}^2$ 

- $\mu_1(\mathsf{J}_\mathsf{F}(x)) \le -c \qquad \operatorname{sign}(v)^\top \mathsf{J}_\mathsf{F}(x) v < -c \|v\|_1$

- conditions

 $sign(x-y)^{\top} (F(x) - F(y)) < -c||x-y||_1$ 

To be understood for all  $x, y \in \mathbb{R}^n$  and all  $v \in \mathbb{R}^n$ .

 $\max_{i \in \mathcal{A}_{\infty}(x-y)} (x_i - y_i) (\mathsf{F}_i(x) - \mathsf{F}_i(y)) \le -c ||x - y||_{\infty}^2$ 

### One sided Lipschitz conditions

- simple sufficient condition for uniqueness of continuous ODEs in: A. F. Filippov. Differential Equations with Discontinuous Righthand Sides. Kluwer, 1988. ISBN 902772699X (Chapter 1, page 5, citing Krasnosel'skii and Krein 1955)
- One-sided Lipschitz maps in: E. Hairer, S. P. Nørsett, and G. Wanner. Solving Ordinary Differential Equations I. Nonstiff Problems. Springer, 1993. (Section I.10)
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- maps with negative nonlinear measure in: H. Qiao, J. Peng, and Z.-B. Xu. Nonlinear measures: A new approach to exponential stability analysis for Hopfield-type neural networks. *IEEE Transactions on Neural Networks*, 12(2): 360–370, 2001.
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- QUAD maps in: W. Lu and T. Chen. New approach to synchronization analysis of linearly coupled ordinary differential systems. *Physica D: Nonlinear Phenomena*, 213(2):214−230, 2006.
- incremental quadratically stable maps in: L. D'Alto and M. Corless. Incremental quadratic stability. Numerical Algebra, Control and Optimization, 3:175–201, 2013.

#### Advantages of non-Euclidean approaches

- well suited for certain class of systems  $\ell_1$  for monotone flow systems
- **2** computational advantages  $\ell_1/\ell_\infty$  constraints lead to LPs, whereas  $\ell_2$  constraints leads to LMIs
- **3** robustness to structural perturbations  $\ell_1/\ell_{\infty}$  contractions are connectively robust (i.e., edge removal)
- ullet adversarial input-output analysis  $\ell_\infty$  better suited for the analysis of adversarial examples than  $\ell_2$
- asynchronous distributed computation
- $\ell_{\infty}$  contractions converge under fully asynchronous distributed execution

# Application: $\ell_{\infty}$ -contracting neural networks

$$u \xrightarrow{x} y$$

$$\dot{x} = -x + \Phi(Ax + Bu + b)$$
 (recurrent NN)  
 $x = \Phi(Ax + Bu + b)$  (implicit NN)  
 $x_{k+1} = (1 - \alpha)x_k + \alpha\Phi(Ax_k + Bu + b)$  (forward Euler)

$$\mu_{\infty}(A) < 1$$

(i.e., 
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lf

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- recurrent NN is contracting with rate  $1 \mu_{\infty}(A)_{+}$
- implicit NN is well posed
- forward Euler is contracting with factor  $1 \frac{1 \mu_{\infty}(A)_{+}}{1 \min_{i}(a_{ii})_{-}}$  at  $\alpha = \frac{1}{1 \min_{i}(a_{ii})_{-}}$

## Detour: convexity and fixed point theory

For differentiable  $V: \mathbb{R}^n \to \mathbb{R}$ , equivalent statements:

- $oldsymbol{0}$  V is strongly convex with parameter m
- **2**  $-\operatorname{grad}V$  is *m*-strongly infinitesimally contracting with respect to  $\|\cdot\|_2$

#### Forward Euler theorem for contracting dynamics

Given arbitrary norm  $\|\cdot\|$ , equivalent statements

- $\bullet$   $\dot{x} = F(x)$  is infinitesimally contracting
- ② there exists  $\alpha > 0$  such that  $x_{k+1} = x_k + \alpha F(x_k)$  is contracting

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Given contraction rate c and Lipschitz constant  $\ell$ , define condition number  $\kappa = \frac{\ell}{c} \geq 1$ 

**1** Id 
$$+\alpha$$
F is contracting for

$$0 < \alpha < \frac{1}{c\kappa(1+\kappa)}$$

**②** the optimal step size minimizing and minimum contraction factor:

$$\alpha^* = \frac{1}{c} \left( \frac{1}{2\kappa^2} - \frac{3}{8\kappa^3} + \mathcal{O}\left(\frac{1}{\kappa^4}\right) \right)$$
$$\ell^* = 1 - \frac{1}{4\kappa^2} + \frac{1}{8\kappa^3} + \mathcal{O}\left(\frac{1}{\kappa^4}\right)$$

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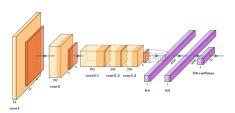
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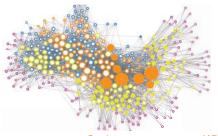
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## Motivation: $\ell_{\infty}$ -contracting neural networks

While most ML architectures are feedforward, biological neural networks are recurrent and recent interest for implicit ML architectures



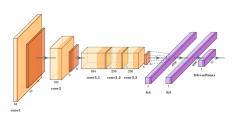
artificial neural network AlexNet '12



C. elegans connectome '17

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artificial neural network AlexNet '12



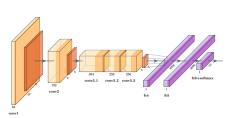
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For recurrent NN,  $\ell_{\infty}$ -contractivity characterizes the synaptic weights to ensure:

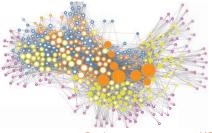
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- highly-ordered transient+asymptotic dynamic behavior
- efficient computational methods

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- efficient computational methods

A. Krizhevsky, I. Sutskever, and G. E. Hinton. Imagenet classification with deep convolutional neural networks. Advances in Neural Information Processing Systems, 25, 2012

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### Outline

- Contractivity of dynamical systems
  - From discrete-time to continuous-time dynamics
  - Table of infinitesimal contractivity conditions
  - Application to recurrent neural networks
  - Connection with convex optimization
- 2 From closed to open, interconnected and optimal systems
  - Incremental input-to-state stability
  - Interconnected contracting systems
  - Contractivity in indirect optimal control
- 3 Additional robustness, computational and stability properties
- 4 Conclusions and Future Research

## #1: From closed to open systems

Incremental ISS and input-state gain

Given normed spaces  $(\mathcal{X}, \|\cdot\|_{\mathcal{X}})$  and  $(\mathcal{U}, \|\cdot\|_{\mathcal{U}})$ , consider

$$\dot{x} = \mathsf{F}(x, u(t)), \qquad x_0 \in \mathcal{X}, \qquad u(t) \in \mathcal{U}$$

$$_{0}\in\mathcal{X},$$

$$u(t) \in \mathcal{U}$$

Assume:

- contractivity wrt x:
- $\operatorname{osLip}_{r}(\mathsf{F}) \leq -c < 0$ ,
- uniformly in u

• Lipschitz wrt u:

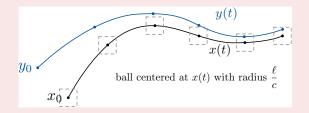
 $Lip_{u}(F) \leq \ell$ 

uniformly in x

Then

**1** any soltns: x(t) with input  $u_x$  and y(t) with input  $u_y$ 

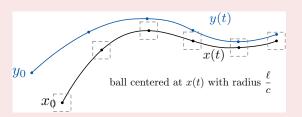
$$D^+ \|x(t) - y(t)\|_{\mathcal{X}} \le -c\|x(t) - y(t)\|_{\mathcal{X}} + \ell \|u_x(t) - u_y(t)\|_{\mathcal{U}}$$



Then

**1** any soltns: 
$$x(t)$$
 with input  $u_x$  and  $y(t)$  with input  $u_y$ 

$$D^+ ||x(t) - y(t)||_{\mathcal{X}} \le -c||x(t) - y(t)||_{\mathcal{X}} + \ell ||u_x(t) - u_y(t)||_{\mathcal{U}}$$



**2** F is **incrementally ISS**, that is, for all  $x_0, y_0$ 

$$||x(t) - y(t)||_{\mathcal{X}} \le e^{-ct} ||x_0 - y_0||_{\mathcal{X}} + \frac{\ell(1 - e^{-ct})}{c} \sup_{\tau \in [0, t]} ||u_x(\tau) - u_y(\tau)||_{\mathcal{U}}$$

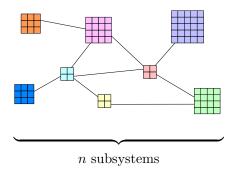
## #2: From closed to interconnected contracting systems

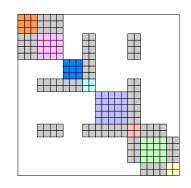
Networks of contracting systems

Consider n interconnected subsystems

$$\dot{x}_i = \mathsf{F}_i(x_i, x_{-i}), \qquad \text{for } i \in \{1, \dots, n\}$$

with state  $x_i \in \mathbb{R}^{N_i}$  with states of connected subsystems  $x_{-i} \in \mathbb{R}^{N-N_i}$ , and consider n local norms  $\|\cdot\|_i$  on  $\mathbb{R}^{N_i}$ 





Assume for each node i:

- contractivity wrt  $x_i$ :
- $x_i$ : osLip<sub> $x_i$ </sub>( $F_i$ )  $\le -c_i < 0$ ,

uniformly in  $x_{-i}$ 

 $\bullet \ \, \text{Lipschitz wrt} \, \, x_j \colon \qquad \qquad \text{Lip}_{x_j}(\mathsf{F}_i) \le \ell_{ij}, \qquad \qquad \text{uniformly in } x_{-j}$ 

#### Assume for each node *i*:

• contractivity wrt  $x_i$ : osLip $_{x_i}(\mathsf{F}_i) \leq -c_i < 0$ , uniformly in  $x_{-i}$ 

 $\mathsf{Lip}_{x_i}(\mathsf{F}_i) \leq \ell_{ij}$ , uniformly in  $x_{-i}$ • Lipschitz wrt  $x_i$ :

### **Network contraction theorem**

If the Lipschitz constants matrix  $\begin{bmatrix} -c_1 & \dots & \ell_{1n} \\ \vdots & & \vdots \\ \ell_{n1} & \dots & -c_n \end{bmatrix}$  is **Hurwitz** 

the interconnected system is infinitesimally contracting

History: interconnection of stable systems, method of vector Lyapunov functions, connective stability via M-matrix theory Matrosov and Bellman 1962, Ström, Siljak, Russo/DiBernardo/Sontag, ...

$$\begin{bmatrix} -c_1 & \dots & \ell_{1n} \\ \vdots & & \vdots \\ \ell_{n1} & \dots & -c_n \end{bmatrix}$$
 is **Metzler**

### Hurwitzness depends upon both topology and edge weights

- Hurwitz iff there exists a positive  $\xi$  such that  $M\xi < \mathbb{O}_n$  (power method)
- Hurwitz iff Lyapunov diagonally stable

$$\begin{bmatrix} -c_1 & \dots & \ell_{1n} \\ \vdots & & \vdots \\ \ell_{n1} & \dots & -c_n \end{bmatrix}$$
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### Hurwitzness depends upon both topology and edge weights

- Hurwitz iff there exists a positive  $\xi$  such that  $M\xi < \mathbb{O}_n$  (power method)
- Hurwitz iff Lyapunov diagonally stable
- for n=2, Hurwitz if and only if small gain condition

cycle gain := 
$$\frac{\ell_{12}}{c_1} \frac{\ell_{21}}{c_2} < 1$$

and, for  $n \ge 3$ , network small-gain theorem for Metzler matrices

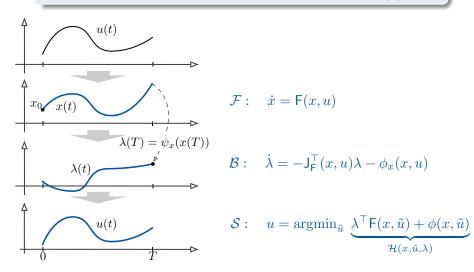
# #3: From closed to systems with optimal controls

For  $\dot{x}=\mathsf{F}(x,u)$ , compute  $u:[0,T]\to\mathbb{R}^k$  to minimize  $\psi(x(T))+\int_0^T\phi(x,u)dt$ 

# #3: From closed to systems with optimal controls

For  $\dot{x} = \mathsf{F}(x,u)$ , compute  $u:[0,T] \to \mathbb{R}^k$  to minimize  $\psi(x(T)) + \int_0^T \phi(x,u) dt$ 

## Pontryagin Minimum Principle: $u = \mathcal{FBS}[u]$



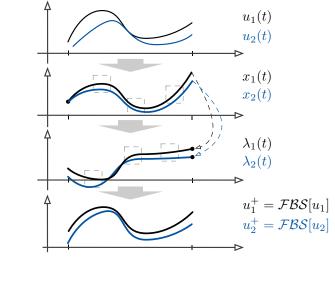
Thai

To compute a solution to:

$$u = \mathcal{FBS}[u]$$

adopt

 $u^+ = \mathcal{FBS}[u]$ 

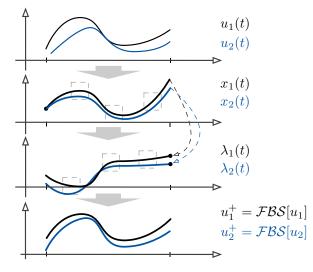


To compute a solution to:

$$u = \mathcal{FBS}[u]$$

 $u^+ = \mathcal{FBS}[u]$ 

adopt



If  $osLip_x(F) = -c$  and all other maps are Lipschitz,

- $\circ$  osLip<sub> $\lambda$ </sub>(Adjoint(F)) = osLip<sub>x</sub>(F)

 $2 \operatorname{Lip}(\mathcal{FBS}) = \operatorname{constant} \times \frac{1 - e^{-cT}}{}$  $\mathcal{FBS}$  contracting for short T or large c

## Summary

### contractivity = robust computationally-friendly stability

fixed point theory + Lyapunov stability theory + geometry of metric spaces

From closed to open, interconnected and optimal systems:

- iISS
- 2 network small gain theorems
- numerical optimal control

## Summary

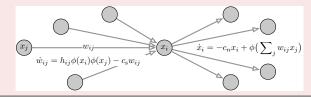
### contractivity = robust computationally-friendly stability

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From closed to open, interconnected and optimal systems:

- iISS
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### Applications coupled neural-synaptic dynamics and ML via optimal control



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# From nominal to uncertain systems

Given a norm  $\|\cdot\|$ , consider

$$\dot{x} = \mathsf{F}(x) + \Delta(x)$$

Assume:

- contractivity:  $\operatorname{osLip}(\mathsf{F}) \leq -c < 0$
- $\bullet \ \, \mathbf{bounded} \ \, \mathbf{disturbance} \colon \quad \ \, \mathbf{osLip}(\Delta) \leq d < c$

Then

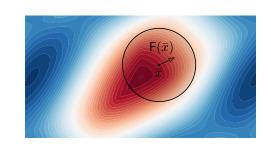
- $oldsymbol{0}$   $\mathsf{F} + \Delta$  is strongly contracting with rate c-d
- 2 the unique equilibria  $x_{\rm F}^*$  of F and  $x_{{\rm F}+\Delta}^*$  of F +  $\Delta$  satisfy

$$||x_{\mathsf{F}}^* - x_{\mathsf{F}+\Delta}^*|| \le \frac{||\Delta(x_{\mathsf{F}}^*)||}{c - d}$$

# From global to local contractivity

Given a norm  $\|\cdot\|$ , consider

$$\dot{x} = \mathsf{F}(x)$$



### Assume:

- contractivity over closed set D: osLip(F| $_D$ )  $\leq -c < 0$
- existence of almost equilibrium: D contains the closed B at  $\bar{x}$  of radius  $r \geq \|\mathsf{F}(\bar{x})\|/c$

#### Then

- $oldsymbol{0}$  B is forward invariant

# From strongly to weakly contracting systems

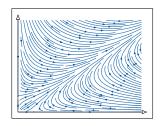
Given a norm  $\|\cdot\|$ , consider

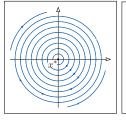
$$\dot{x} = \mathsf{F}(x)$$

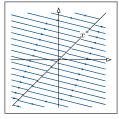
satisfying osLip(F) = 0

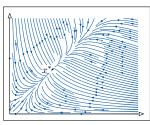
### Dichotomy for weakly-contracting systems

- on equilibrium and every trajectory is unbounded, or
- ② at least one equilibrium, every trajectory is bounded, and local asy stability  $\implies$  global









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# Robust and computationally-friendly stability theory

- contractivity conditions on normed vector spaces
- 2 convexity and fixed point methods
- disturbances, interconnections and optimal control



Lyapunov Theory	Contraction Theory for Dynamical Systems
F admits global Lyapunov function	F is strongly contracting
assumed	implied + computational methods
arbitrary	distance to trajectory (+ norm of vector field)
ISS via $\mathcal{KL}$ and $\mathcal L$ functions	iISS via explicit formulas
	F admits global Lyapunov function assumed arbitrary

search for contraction properties design engineering systems to be contracting

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- S. Jafarpour, A. Davydov, and F. Bullo. Non-Euclidean contraction theory for monotone and positive systems. IEEE Transactions on Automatic Control, 2023.

#### Contractivity in optimal control:

 K. D. Smith and F. Bullo. Contractivity of the method of successive approximations for optimal control. *IEEE Control Systems Letters*, Nov. 2022.

#### Contracting neural networks and fixed point theory:

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#### Here at CDC 2022

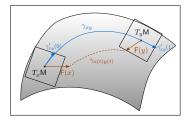
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#### Resources on contraction theory for dynamics, control and learning

- 1 tutorial session "Contraction Theory for Machine Learning" at the 2021 IEEE CDC conference: https://sites.google.com/view/contractiontheory
- free online book and 10h minicourse http://motion.me.ucsb.edu/book-ctds https://youtu.be/RvR47ZbqJjc
- upcoming Workshop on "Contraction Theory for Systems, Control, and Learning" at the 2023 American Control Conference in San Diego, California (under review): http://motion.me.ucsb.edu/contraction-workshop-2023

### **Theoretical frontiers**

- higher order contraction
- relationship with monotone operator theory
- metric spaces: seminorms, Hilbert metrices ...

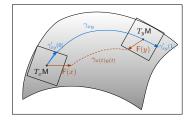


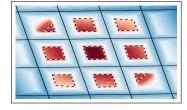
### Theoretical frontiers

- higher order contraction
- relationship with monotone operator theory
- metric spaces: seminorms, Hilbert metrices ...

### **Limitations**: not all stable systems are contractive:

- Lyapunov-diagonally-stable networks
- multistable systems
- biochemical networks





### Theoretical frontiers

- higher order contraction
- relationship with monotone operator theory
- metric spaces: seminorms, Hilbert metrices ...



- Lyapunov-diagonally-stable networks
- multistable systems
- biochemical networks

### Application to control and learning

- ontrol: optimization-based control design
- ML: implicit models and energy-based learning
- 3 neuroscience: robust dynamical modeling

