



## Brief Paper

Stability of extremum seeking feedback for general nonlinear dynamic systems<sup>☆</sup>Miroslav Krstić<sup>a,\*</sup>, Hsin-Hsiung Wang<sup>b,1</sup><sup>a</sup>Department of Mechanical and Aerospace Engineering, University of California, San Diego, La Jolla, CA 92093-0411, USA<sup>b</sup>Department of Electrical Engineering, Oriental Institute of Technology, 58, Sec. 2, Szu-Chuan Road, Panchiao, Taipei County, 220 Taiwan

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**Abstract**

While the mainstream methods of adaptive control (both linear and nonlinear) deal only with regulation to *known* set points or reference trajectories, in many applications the set point should be selected to achieve a maximum of an *uncertain* reference-to-output equilibrium map. The techniques of the so-called “extremum control” or “self-optimizing control” developed for this problem in the 1950–1960s have long gone out of fashion in the theoretical control literature because of the difficulties that arise in a rigorous analytical treatment. In this paper we provide the first proof of stability of an extremum seeking feedback scheme by employing the tools of averaging and singular perturbation analysis. Our scheme is much more general than the existing extremum control results which represent the plant as a static nonlinear map possibly cascaded with a linear dynamic block — we allow the plant to be a general nonlinear dynamic system (possibly non-affine in control and open-loop unstable) whose reference-to-output equilibrium map has a maximum, and whose equilibria are locally exponentially stabilizable. © 2000 Elsevier Science Ltd. All rights reserved.

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**1. Introduction**

The mainstream methods of adaptive control for linear (Astrom & Wittenmark, 1995; Goodwin & Sin, 1984; Ioannou & Sun, 1995) and nonlinear (Krstić, Kanellakopoulos & Kokotović, 1995) systems are applicable only for regulation to *known* set points or reference trajectories. In some applications, the reference-to-output map has an *extremum* (w.l.o.g. we assume that it is a maximum) and the objective is to select the set point to keep the output at the extremum value. The uncertainty in the reference-to-output map makes it necessary to use some

sort of adaptation to find the set point which maximizes the output. This problem, called “extremum control” or “self-optimizing control”, was popular in the 1950s and 1960s (Blackman, 1962; Drapper & Li, 1951; Frey, Deem & Altpeter, 1966; Jacobs & Shering, 1968; Kazakevich, 1960; Morosanov, 1957; Ostrovskii, 1957; Pervozvanskii, 1960), much before the theoretical breakthroughs in adaptive linear control of the 1980s. In fact, the emergence of extremum control dates as far back as the Leblanc (1922), whose scheme may very well have been the first “adaptive” controller reported in the literature. Among the surveys on extremum control, we find the one by Sternby (1980) particularly useful, as well as Section 13.3 in Astrom and Wittenmark (1995) which puts extremum control among the most promising future areas for adaptive control. Among the many applications of extremum control overviewed in these two references are combustion processes (for IC engines, steam generating plants, and gas furnaces), grinding processes, solar cell and radio telescope antenna adjustment to maximize the received signal, and blade adjustment in water turbines and wind mills to maximize the generated power. A more recent application of extremum control are anti-lock braking systems where schemes different from that in

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<sup>\*</sup> Corresponding author. Tel.: +1-858-822-1374; fax: +1-858-822-3107.

E-mail addresses: krstic@ucsd.edu (M. Krstić), swang@www.ee.oit.edu.tw (H.-H. Wang)

<sup>1</sup> This work was performed while this author was a doctoral student at UCSD.

this paper are currently in use (Drakunov, Ozguner, Dix & Ashrafi, 1995). On the theoretical forefront, the pioneering averaging studies of Meerkov (1967a,b, 1967) stand out as a precursor to the stability results presented here.

Most of the results available on extremum control consider a plant as a static map. A few references approach problems where the plant is a cascade of a nonlinear static map and a linear dynamic system (the so-called Hammerstein and Wiener models) (see Wittenmark & Urquhart, 1995 and references therein). In this paper we approach the general problem where the nonlinearity with an extremum is a reference-to-output *equilibrium* map for a general nonlinear (non-affine in control) system stabilizable around each of these equilibria by a local feedback controller.

The main contribution of our paper is that it provides the first rigorous proof of stability for an extremum seeking feedback scheme. We employ the tools of averaging and singular perturbations to show that solutions of the closed-loop system converge to a small neighborhood of the extremum of the equilibrium map. The size of the neighborhood is inversely proportional to the adaptation gain and the amplitude and the frequency of a periodic signal used to achieve extremum seeking. Our analysis highlights a fundamentally nonlinear mechanism of stabilization in an extremum seeking loop. After stating the problem in Section 2 and giving the extremum seeking scheme in Section 3, our proof is presented in Sections 4 and 5.

Our two upcoming papers have motivated the present theoretical work and, in turn, apply extremum seeking to important industrial problems: (Wang, Yeung & Krstić, 1999b) to an axial-flow/jet-engine-type compressor experiment, and (Wang, Krstić & Bastin, 1999a) to a model of a bioreactor. We have also developed an extension of the method to systems operating in a limit cycle (Wang & Krstić, 2000).

## 2. Extremum seeking — problem statement

Consider a general SISO nonlinear model

$$\dot{x} = f(x, u), \quad (1)$$

$$y = h(x), \quad (2)$$

where  $x \in \mathbb{R}^n$  is the state,  $u \in \mathbb{R}$  is the input,  $y \in \mathbb{R}$  is the output, and  $f: \mathbb{R}^n \times \mathbb{R} \rightarrow \mathbb{R}^n$  and  $h: \mathbb{R}^n \rightarrow \mathbb{R}$  are smooth. Suppose that we know a smooth control law

$$u = \alpha(x, \theta) \quad (3)$$

parameterized by a scalar parameter  $\theta$ . For simplicity, we assume that we have a static state-feedback control law; it would be trivial to extend the result to dynamic output feedback. The assumption that  $\theta$  and  $y$  are scalars is also for simplicity; it can be trivially removed by using vectors of appropriate dimensions in Fig. 1. The closed-loop system

$$\dot{x} = f(x, \alpha(x, \theta)) \quad (4)$$

then has equilibria parameterized by  $\theta$ . We make the following assumptions about the closed-loop system.

**Assumption 2.1.** *There exists a smooth function  $l: \mathbb{R} \rightarrow \mathbb{R}^n$  such that*

$$f(x, \alpha(x, \theta)) = 0 \quad \text{if and only if } x = l(\theta). \quad (5)$$

**Assumption 2.2.** *For each  $\theta \in \mathbb{R}$ , the equilibrium  $x = l(\theta)$  of the system (4) is locally exponentially stable with decay and overshoot constants uniform in  $\theta$ .*

Hence, we assume that we have a control law (3) which is robust with respect to its own parameter  $\theta$  in the sense that it *exponentially stabilizes any of the equilibria that  $\theta$  may produce*. Except for the requirement that Assumption 2.2 holds for any  $\theta \in \mathbb{R}$  (which we impose only for notational convenience and can easily relax to an *interval*

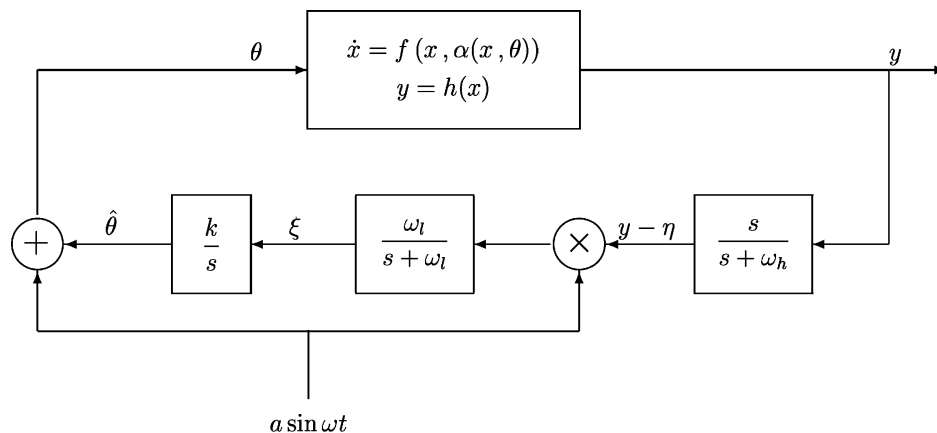


Fig. 1. A peak seeking feedback scheme.

in  $\mathbb{R}$ ), this assumption is not restrictive. It simply means that we have a control law designed for local stabilization and this control law need not be based on modeling knowledge of either  $f(x, u)$  or  $l(\theta)$ .

The next assumption is central to the problem of peak seeking.

**Assumption 2.3.** *There exists  $\theta^* \in \mathbb{R}$  such that*

$$(h \circ l)(\theta^*) = 0, \tag{6}$$

$$(h \circ l)'(\theta^*) < 0. \tag{7}$$

Thus, we assume that the output equilibrium map  $y = h(l(\theta))$  has a *maximum* at  $\theta = \theta^*$ . Our objective is to develop a feedback mechanism which maximizes the steady-state value of  $y$  but without requiring the knowledge of either  $\theta^*$  or the functions  $h$  and  $l$ . Our assumption that  $h \circ l$  has a maximum is without loss of generality — the case with a minimum would be treated identically by replacing  $y$  by  $-y$  in the subsequent feedback design.

### 3. A peak seeking scheme

Our feedback scheme is shown in Fig. 1. It is an extension of a simple method for seeking extrema of *static* nonlinear maps (Blackman, 1962). Before we engage in extensive efforts to prove stability of the scheme, we explain its basic idea. It employs a *slow* periodic perturbation  $a \sin \omega t$  which is added to the signal  $\hat{\theta}$ , our best estimate of  $\theta^*$ . If the perturbation is slow, then the plant appears as a static map  $y = h \circ l(\theta)$  (see Fig. 2) and its dynamics do not interfere with the peak seeking scheme. If  $\hat{\theta}$  is on either side of  $\theta^*$ , the perturbation  $a \sin \omega t$  will create a periodic response of  $y$  which is either in phase or out of phase with  $a \sin \omega t$ . The high-pass filter  $s/(s + \omega_h)$  eliminates the “DC component” of  $y$ . Thus,  $a \sin \omega t$  and  $s/(s + \omega_h)y$  will be (approximately) two sinusoids

which are

- in phase for  $\hat{\theta} < \theta^*$
- out of phase for  $\hat{\theta} > \theta^*$ .

In either case, the product of the two sinusoids will have a “DC component” which is extracted by the low-pass filter  $\omega_l/(s + \omega_l)$ . The DC component  $\xi$  can be argued to be approximately the sensitivity  $(a^2/2)(h \circ l)'(\hat{\theta})$ . Then the integrator  $\hat{\theta} = (k/s)\xi$  is approximately the gradient update law  $\dot{\hat{\theta}} = k(a^2/2)(h \circ l)'(\hat{\theta})$  driven by the sensitivity function, which tunes  $\hat{\theta}$  to  $\theta^*$ .

Despite its apparent simplicity, the proof of “stability” of this feedback scheme has not appeared in the literature even for the static case in Fig. 2. As we shall see in the sequel, both the analysis of the scheme and the selection of design parameters are indeed intricate. These parameters are selected as

$$\omega_h = \omega \omega_H = \omega \delta \omega'_H = O(\omega \delta), \tag{8}$$

$$\omega_l = \omega \omega_L = \omega \delta \omega'_L = O(\omega \delta), \tag{9}$$

$$k = \omega K = \omega \delta K' = O(\omega \delta), \tag{10}$$

where  $\omega$  and  $\delta$  are small positive constants and  $\omega'_H, \omega'_L$ , and  $K'$  are  $O(1)$  positive constants. As it will become apparent later,  $a$  also needs to be small.

From (8) and (9) we see that the cut-off frequencies of the filters need to be lower than the frequency of the perturbation signal. In addition, the adaptation gain  $k$  needs to be small. Thus, the overall feedback system has three time scales:

- fastest — the plant with the stabilizing controller,
- medium — the periodic perturbation,
- slow — the filters in the peak seeking scheme.

The analysis that follows treats first the static case from Fig. 2 using the method of *averaging* (Section 4). Then we use the *singular perturbation* method (Section 5) for the full system in Fig. 1.

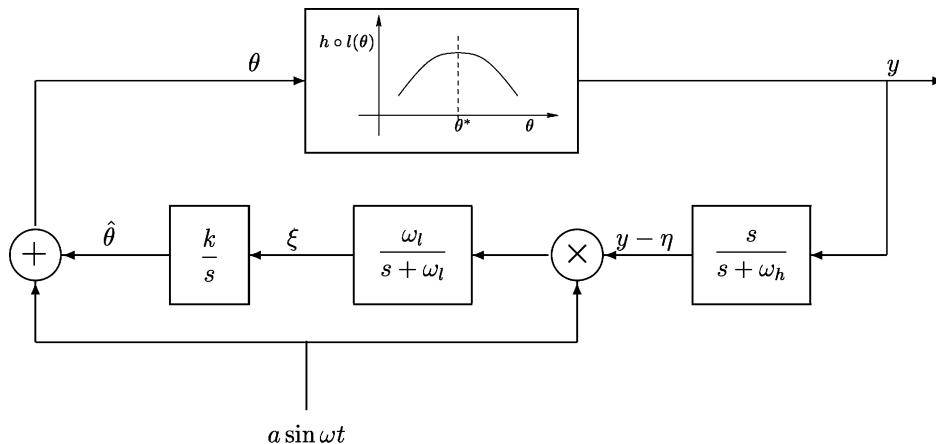


Fig. 2. If perturbation  $a \sin \omega t$  is slow, the plant can be viewed as a static map.

Before we start our analysis, we summarize the system in Fig. 1 as

$$\dot{x} = f(x, \alpha(x, \hat{\theta} + a \sin \omega t)), \tag{11}$$

$$\dot{\hat{\theta}} = k \xi, \tag{12}$$

$$\dot{\xi} = -\omega_l \xi + \omega_l (y - \eta) a \sin \omega t, \tag{13}$$

$$\dot{\eta} = -\omega_h \eta + \omega_h y. \tag{14}$$

Let us introduce the new coordinates

$$\tilde{\theta} = \hat{\theta} - \theta^* \tag{15}$$

$$\tilde{\eta} = \eta - h \circ l(\theta^*). \tag{16}$$

Then, in the time scale  $\tau = \omega t$ , the system (11)–(14) is rewritten as

$$\omega \frac{dx}{d\tau} = f(x, \alpha(x, \theta^* + \tilde{\theta} + a \sin \tau)), \tag{17}$$

$$\frac{d}{d\tau} \begin{bmatrix} \tilde{\theta} \\ \xi \\ \tilde{\eta} \end{bmatrix} = \delta \begin{bmatrix} K' \xi \\ -\omega'_L \xi + \omega'_L (h(x) - h \circ l(\theta^*) - \tilde{\eta}) a \sin \tau \\ -\omega'_H \tilde{\eta} + \omega'_H (h(x) - h \circ l(\theta^*)) \end{bmatrix}. \tag{18}$$

#### 4. Averaging analysis

The first step in our analysis is to study the system in Fig. 2. We “freeze”  $x$  in (17) at its “equilibrium” value

$$x = l(\theta^* + \tilde{\theta} + a \sin \tau) \tag{19}$$

and substitute it into (18), getting the “reduced system”

$$\frac{d}{d\tau} \begin{bmatrix} \tilde{\theta}_r \\ \xi_r \\ \tilde{\eta}_r \end{bmatrix} = \delta \begin{bmatrix} K' \xi_r \\ -\omega'_L \xi_r + \omega'_L (v(\tilde{\theta}_r + a \sin \tau) - \tilde{\eta}_r) a \sin \tau \\ -\omega'_H \tilde{\eta}_r + \omega'_H v(\tilde{\theta}_r + a \sin \tau) \end{bmatrix}, \tag{20}$$

where

$$v(\tilde{\theta}_r + a \sin \tau) = h \circ l(\theta^* + \tilde{\theta}_r + a \sin \tau) - h \circ l(\theta^*). \tag{21}$$

In view of Assumption 2.3, it is obvious (from the chain rule for differentiation) that

$$v(0) = 0, \tag{22}$$

$$v'(0) = (h \circ l)'(\theta^*) = 0, \tag{23}$$

$$v''(0) = (h \circ l)''(\theta^*) < 0. \tag{24}$$

System (20) is in the form to which the averaging method is applicable. The average model of (20) is [see, for

example, Eqs. (8.17)–(8.19) in Khalil (1996) for the definition of an average model].

$$\frac{d}{d\tau} \begin{bmatrix} \tilde{\theta}_r^a \\ \xi_r^a \\ \tilde{\eta}_r^a \end{bmatrix} = \delta \begin{bmatrix} K' \xi_r^a \\ -\omega'_L \xi_r^a + \frac{\omega'_L}{2\pi} a \int_0^{2\pi} v(\tilde{\theta}_r^a + a \sin \sigma) \sin \sigma d\sigma \\ -\omega'_H \tilde{\eta}_r^a + \frac{\omega'_H}{2\pi} a \int_0^{2\pi} v(\tilde{\theta}_r^a + a \sin \sigma) d\sigma \end{bmatrix}. \tag{25}$$

First we need to determine the average equilibrium  $(\tilde{\theta}_r^{a,e}, \xi_r^{a,e}, \tilde{\eta}_r^{a,e})$  which satisfies

$$\xi_r^{a,e} = 0, \tag{26}$$

$$\int_0^{2\pi} v(\tilde{\theta}_r^{a,e} + a \sin \sigma) \sin \sigma d\sigma = 0, \tag{27}$$

$$\tilde{\eta}_r^{a,e} = \frac{1}{2\pi} \int_0^{2\pi} v(\tilde{\theta}_r^{a,e} + a \sin \sigma) d\sigma. \tag{28}$$

By postulating  $\tilde{\theta}_r^{a,e}$  in the form

$$\tilde{\theta}_r^{a,e} = b_1 a + b_2 a^2 + O(a^3), \tag{29}$$

substituting in (27), using (22) and (23), integrating, and equating the like powers of  $a$ , we get  $v''(0)b_1 = 0$  and  $v''(0)b_2 + \frac{1}{8}v'''(0) = 0$ , which implies that

$$\tilde{\theta}_r^{a,e} = -\frac{v'''(0)}{8v''(0)} a^2 + O(a^3). \tag{30}$$

Another round of lengthy calculations applied to (28) yields

$$\tilde{\eta}_r^{a,e} = \frac{v''(0)}{4} a^2 + O(a^3). \tag{31}$$

Thus, the equilibrium of the average model (25) is

$$\begin{bmatrix} \tilde{\theta}_r^{a,e} \\ \xi_r^{a,e} \\ \tilde{\eta}_r^{a,e} \end{bmatrix} = \begin{bmatrix} -\frac{v'''(0)}{8v''(0)} a^2 + O(a^3) \\ 0 \\ \frac{v''(0)}{4} a^2 + O(a^3) \end{bmatrix}. \tag{32}$$

The Jacobian of (25) at  $(\tilde{\theta}_r^a, \xi_r^a, \tilde{\eta}_r^a)^{a,e}$  is

$$J_r^a = \delta \begin{bmatrix} 0 & K' & 0 \\ \frac{\omega'_L}{2\pi} a \int_0^{2\pi} v'(\tilde{\theta}_r^{a,e} + a \sin \sigma) \sin \sigma d\sigma & -\omega'_L & 0 \\ \frac{\omega'_H}{2\pi} a \int_0^{2\pi} v'(\tilde{\theta}_r^{a,e} + a \sin \sigma) d\sigma & 0 & -\omega'_H \end{bmatrix}. \tag{33}$$

Since  $J_r^a$  is block-lower-triangular we easily see that it will be Hurwitz if and only if

$$\int_0^{2\pi} v'(\tilde{\theta}_r^{a,e} + a \sin \sigma) \sin \sigma d\sigma < 0. \tag{34}$$

More calculations that use (22) and (23) give

$$\int_0^{2\pi} v'(\tilde{\theta}_r^{a,\epsilon} + a \sin \sigma) \sin \sigma \, d\sigma = \pi v''(0)a + O(a^2). \quad (35)$$

By substituting (35) into (33) we get

$$\det(\lambda I - J_r^a) = \left( \lambda^2 + \delta \omega'_L \lambda - \frac{\delta^2 \omega'_L K'}{2} v''(0) a^2 + O(\delta^2 a^3) \right) \times (\lambda + \delta \omega'_H), \quad (36)$$

which, in view of (24), proves that  $J_r^a$  is Hurwitz for sufficiently small  $a$ . This, in turn, implies that the equilibrium (32) of the average system (25) is exponentially stable for a sufficiently small  $a$ . Then, according to the averaging theorem [Theorem 8.3 in Khalil (1996)]<sup>2</sup> we have the following result.

**Theorem 4.1.** *Consider system (20) under Assumption 2.3. There exist  $\bar{\delta}$  and  $\bar{a}$  such that for all  $\delta \in (0, \bar{\delta})$  and  $a \in (0, \bar{a})$  system (20) has a unique exponentially stable periodic solution  $(\tilde{\theta}_r^{2\pi}(\tau), \xi_r^{2\pi}(\tau), \tilde{\eta}_r^{2\pi}(\tau))$  of period  $2\pi$  and this solution satisfies*

$$\left[ \begin{array}{c} \tilde{\theta}_r^{2\pi}(\tau) + \frac{v'''(0)}{8v''(0)} a^2 \\ \xi_r^{2\pi}(\tau) \\ \tilde{\eta}_r^{2\pi}(\tau) - \frac{v''(0)}{4} a^2 \end{array} \right] \leq O(\delta) + O(a^3), \quad \forall \tau \geq 0. \quad (37)$$

This result, along with the triangle inequality, implies that all solutions  $(\tilde{\theta}_r(\tau), \xi_r(\tau), \tilde{\eta}_r(\tau))$ , and, in particular, their  $\tilde{\theta}_r(\tau)$ -components, converge to an  $O(\delta + a^2)$ -neighborhood of the origin. It is important to interpret this result in terms of the system in Fig. 2. Since  $y = h \circ l(\theta^* + \tilde{\theta}_r(\tau) + a \sin \tau)$  and  $(h \circ l)'(\theta^*) = 0$ , we have

$$y - h \circ l(\theta^*) = (h \circ l)''(\theta^*) (\tilde{\theta}_r + a \sin \tau)^2 + O((\tilde{\theta}_r + a \sin \tau)^3), \quad (38)$$

where

$$\tilde{\theta}_r + a \sin \tau = (\tilde{\theta}_r - \tilde{\theta}_r^{2\pi}) + \left( \tilde{\theta}_r^{2\pi} + \frac{(h \circ l)'''(\theta^*)}{8(h \circ l)''(\theta^*)} a^2 \right) - \frac{(h \circ l)'''(\theta^*)}{8(h \circ l)''(\theta^*)} a^2 + a \sin \tau. \quad (39)$$

Since the first term converges to zero, the second term is  $O(\delta + a^3)$ , the third term is  $O(a^2)$  and the fourth term is

$O(a)$ , then

$$\limsup_{\tau \rightarrow \infty} |\tilde{\theta}_r(\tau) + a \sin \tau| = O(a + \delta). \quad (40)$$

Thus, (38) yields

$$\limsup_{\tau \rightarrow \infty} |y(\tau) - h \circ l(\theta^*)| = O(a^2 + \delta^2). \quad (41)$$

The last expression characterizes the asymptotic performance of the peak seeking scheme in Fig. 2 and explains why it is not only important that the periodic perturbation be small but also that the cut-off frequencies of the filters and the adaptation gain  $k$  be low.

Another important conclusion can be drawn from (37). The solution  $\tilde{\theta}_r(\tau)$  will converge

$$O(\delta + a^3)\text{-close to } -\frac{(h \circ l)'''(\theta^*)}{8(h \circ l)''(\theta^*)} a^2.$$

Since  $(h \circ l)''(\theta^*) < 0$ , the sign of this quantity depends on the sign of  $(h \circ l)'''(\theta^*)$ . If  $(h \circ l)'''(\theta^*) > 0$  (respectively,  $< 0$ ), then the curve  $h \circ l(\theta)$  will be more “flat” on the right (respectively, left) side of  $\theta = \theta^*$ . Since  $\tilde{\theta}_r$  will have an offset in the direction of  $\text{sgn}\{(h \circ l)'''(\theta^*)\}$ , then  $\tilde{\theta}_r(t)$  will converge to the “flatter” side of  $h \circ l(\theta)$ . This is precisely what we want — to be on the side where  $h \circ l(\theta)$  is less sensitive to variations in  $\theta$  and closer to its maximum value.

### 5. Singular perturbation analysis

Now, we address the full system in Fig. 1 whose state space model is given by (17) and (18) in the time scale  $\tau = \omega t$ . To make the notation in our further analysis compact, we write (18) as

$$\frac{dz}{d\tau} = \delta G(\tau, x, z), \quad (42)$$

where  $z = (\tilde{\theta}, \xi, \tilde{\eta})$ . By Theorem 4.1, there exists an exponentially stable periodic solution  $z_r^{2\pi}(\tau)$  such that

$$\frac{dz_r^{2\pi}(\tau)}{d\tau} = \delta G(\tau, L(\tau, z_r^{2\pi}(\tau)), z_r^{2\pi}(\tau)), \quad (43)$$

where  $L(\tau, z) = l(\theta^* + \tilde{\theta} + a \sin \tau)$ . To bring the system (17) and (42) into the *standard singular perturbation form*, we shift the state  $z$  using the transformation

$$\tilde{z} = z - z_r^{2\pi}(\tau) \quad (44)$$

and get

$$\frac{d\tilde{z}}{d\tau} = \delta \tilde{G}(\tau, x, \tilde{z}), \quad (45)$$

$$\omega \frac{dx}{d\tau} = \tilde{F}(\tau, x, \tilde{z}), \quad (46)$$

<sup>2</sup> This theorem requires boundedness in a subset of the state space around the equilibrium of interest. Since the functions  $l$  and  $h$  are assumed to be smooth, the right-hand side of (20) is bounded and has bounded derivatives on any compact set, thus the condition of [Theorem 8.3 in Khalil (1996)] is trivially satisfied.

where

$$\tilde{G}(\tau, x, \tilde{z}) = G(\tau, x, \tilde{z} + z_r^{2\pi}(\tau)) - G(\tau, L(\tau, z_r^{2\pi}(\tau)), z_r^{2\pi}(\tau)), \tag{47}$$

$$\tilde{F}(\tau, x, \tilde{z}) = f\left(x, \alpha\left(x, \theta^* + \underbrace{\tilde{\theta} - \tilde{\theta}_r^{2\pi}(\tau)}_{\tilde{z}_1} + \tilde{\theta}_r^{2\pi}(\tau) + a \sin \tau\right)\right). \tag{48}$$

We note that

$$x = L(\tau, \tilde{z} + z_r^{2\pi}(\tau)) \tag{49}$$

is the *quasi-steady state*, and that the *reduced model*

$$\frac{d\tilde{z}_r}{d\tau} = \delta \tilde{G}(\tau, L(\tau, \tilde{z}_r + z_r^{2\pi}(\tau)), \tilde{z}_r + z_r^{2\pi}(\tau)) \tag{50}$$

has an equilibrium at the origin  $\tilde{z}_r = 0$  (cf. (47) with (49)). This equilibrium has been shown in Section 4 to be exponentially stable for sufficiently small  $a$ .

To complete the singular perturbation analysis, we also study the *boundary layer model* (in the time scale  $t - t_0 = \tau/\omega$ ):

$$\begin{aligned} \frac{dx_b}{dt} &= \tilde{F}(\tau, x_b + L(\tau, \tilde{z} + z_r^{2\pi}(\tau)), \tilde{z}), \\ &= f(x_b + l(\theta), \alpha(x_b + l(\theta), \theta)), \end{aligned} \tag{51}$$

where  $\theta = \theta^* + \tilde{\theta} + a \sin \tau$  should be viewed as a parameter independent from the time variable  $t$ . Since  $f(l(\theta), \alpha(l(\theta), \theta)) \equiv 0$ , then  $x_b = 0$  is an equilibrium of (51). By Assumption 2.2, this equilibrium is exponentially stable uniformly in  $\theta$  (and hence  $l(\theta)$ ).

By combining exponential stability of the reduced model (50) with the exponential stability of the boundary layer model (51), using Tikhonov’s Theorem on the Infinite Interval [Theorem 9.4 in Khalil (1996)], we conclude the following:

- The solution  $z(\tau)$  of (42) is  $O(\omega)$ -close to the solution  $z_r(\tau)$  of (50), and therefore, it exponentially converges to an  $O(\omega)$ -neighborhood of the periodic solution  $z_r^{2\pi}(\tau)$ , which is  $O(\delta)$ -close to the equilibrium  $z_r^{a,c}$ . This, in turn, implies that the solution  $\tilde{\theta}(\tau)$  of (18) exponentially converges to an  $O(\omega + \delta)$ -neighborhood of  $-\{[(h \circ l)'''(\theta^*)]/[8(h \circ l)''(\theta^*)]\}a^2 + O(a^3)$ . It follows then that  $\theta(\tau) = \theta^* + \tilde{\theta}(\tau) + a \sin \tau$  exponentially converges to an  $O(\omega + \delta + a)$ -neighborhood of  $\theta^*$ .
- The solution  $x(\tau)$  of (46) (which is the same as (17)) satisfies

$$x(\tau) - l(\theta^* + \tilde{\theta}_r(\tau) + a \sin \tau) - x_b(t) = O(\omega), \tag{52}$$

where  $\tilde{\theta}_r(\tau)$  is the solution of the reduced model (20) and  $x_b(t)$  is the solution of the boundary layer model (51). From (52) we get

$$\begin{aligned} x(\tau) - l(\theta^*) &= O(\omega) + l(\theta^* + \tilde{\theta}_r(\tau) + a \sin \omega \tau) \\ &\quad - l(\theta^*) - x_b(t). \end{aligned} \tag{53}$$

Since  $\tilde{\theta}_r(\tau)$  exponentially converges to the periodic solution  $\tilde{\theta}_r^{2\pi}(\tau)$ , which is  $O(\delta)$ -close to the average equilibrium  $\{[(h \circ l)'''(\theta^*)]/[8(h \circ l)''(\theta^*)]\}a^2 + O(a^3)$ , and since the solution  $x_b(t)$  of (51) is exponentially decaying, then by (53),  $x(\tau) - l(\theta^*)$  exponentially converges to an  $O(\omega + \delta + a)$ -neighborhood of zero. Consequently,  $y = h(x)$  exponentially converges to an  $O(\omega + \delta + a)$ -neighborhood of its maximal equilibrium value  $h \circ l(\theta^*)$ .

We summarize the above conclusions in the following theorem.

**Theorem 5.1.** *Consider the feedback system (11)–(14) under Assumptions 2.1–2.3. There exists a ball of initial conditions around the point  $(x, \hat{\theta}, \xi, \eta) = (l(\theta^*), \theta^*, 0, h \circ l(\theta^*))$  and constants  $\bar{\omega}, \bar{\delta}$ , and  $\bar{a}$  such that for all  $\omega \in (0, \bar{\omega}), \delta \in (0, \bar{\delta})$ , and  $a \in (0, \bar{a})$ , the solution  $(x(t), \hat{\theta}(t), \xi(t), \eta(t))$  exponentially converges to an  $O(\omega + \delta + a)$ -neighborhood of that point. Furthermore,  $y(t)$  converges to an  $O(\omega + \delta + a)$ -neighborhood of  $h \circ l(\theta^*)$ .*

A considerably more elaborate analysis would lead to the following stronger result which we give without proof.

**Theorem 5.2.** *Under the conditions of Theorem 5.1, there exists a unique exponentially stable periodic solution of (11)–(14) in an  $O(\omega + \delta + a)$ -neighborhood of the point  $(x, \hat{\theta}, \xi, \eta) = (l(\theta^*), \theta^*, 0, h \circ l(\theta^*))$ .*

## 6. Conclusions

We hope that the proof of stability of the extremum seeking scheme will revive interest in this practically important but regrettably neglected area of adaptive control research. Our proof covers only one implementation of extremum control — the method with a periodic perturbation. Other implementations, such as, for example, those where a relay provides self-excitation, would also be worth studying.

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**Hsin-Hsiung Wang** received the B.Sc. and M.S. degrees in Electrical Engineering department from Tatung Institute of Technology (Taiwan), and the M.S. and Ph.D. degrees in Electrical Engineering and Mechanical Engineering, respectively, from the University of Maryland at College Park in 1996 and 1998, respectively. Since 1998, he has been an Associate Professor at the Department of Electrical Engineering, Oriental Institute of Technology. His current research interest is in

bifurcation control optimal performance seeking for systems with application to engine compressors, bioreactors, induction motors, and mass transport systems.



**Mirsolav Krstić** is Associate Professor in the Department of Mechanical and Aerospace Engineering at the University of California at San Diego. During 1995–1997 he was Assistant Professor of Mechanical Engineering at the University of Maryland. He received a B.S.E.E. from the University of Belgrade, Yugoslavia, and a Ph.D. from the University of California, Santa Barbara, under Petar Kokotović, in 1994. His dissertation received the UCSB Best Dissertation Award. Krstić is

a recipient of several paper awards, including the George S. Axelby Outstanding Paper Award of IEEE Transactions on Automatic Control, and the O. Hugo Schuck Award for the best paper at American Control Conference. He has also received the National Science Foundation Career Award, Office of Naval Research Young Investigator Award, and is the first recipient of the Presidential Early Career Award for Scientists and Engineers (PECASE) in the area of control theory. Krstić is a co-author of the books “Nonlinear and Adaptive Control Design” (Wiley, 1995) and “Stabilization of Nonlinear Uncertain Systems” (Springer-Verlag, 1998). He serves as Associate Editor for the IEEE Transactions on Automatic Control, International Journal of Adaptive Control and Signal Processing, and Systems and Control Letters. His research interests include nonlinear, adaptive, robust, and stochastic control theory for finite dimensional and distributed parameter systems, and applications to propulsion systems and flows.