

Stability of Hybrid Automata with Average Dwell Time: An Invariant Approach

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Abstract—A formal method based technique is presented for proving the average dwell time property of a hybrid system, which is useful for establishing stability under slow switching. The Hybrid Input/Output Automaton (HIOA) of [12] is used as the model for hybrid systems, and it is shown that some known stability theorems from system theory can be adapted to be applied in this framework. The average dwell time property of a given automaton is formalized as an invariant of a corresponding transformed automaton, such that the former has average dwell time if and only if the latter satisfies the invariant. Formal verification techniques can be used to check this invariance property. In particular, the HIOA framework facilitates inductive invariant proofs by systematically breaking them down into cases for the discrete actions and continuous trajectories of the automaton. The invariant approach to proving the average dwell time property is illustrated by analyzing the hysteresis switching logic unit of a supervisory control system.

Index Terms—Average dwell time, Hybrid systems, Hybrid I/O automaton, Hysteresis Switching, Invariant, Stability.

I. INTRODUCTION

Systems with both discrete and continuous dynamics are called hybrid systems. Computer scientists have concentrated on verification of hybrid systems, and have developed a wide range of techniques for proving safety properties, from model checking (see, e.g., [1] and [7]) which is automatic but limited to moderate sized linear hybrid systems, to interactive theorem proving [2], [6], which is applicable to larger and more complicated hybrid systems. Control theorists, on the other hand, have viewed hybrid systems as switched systems or as dynamical systems with special boolean variables, and have addressed stability, controllability, and controller synthesis of such systems [18], [10]. The differences in these approaches espoused different terminologies and mathematical models, which has led to a lack of interaction between the two communities and isolated developments.

A platform bridging the gap by allowing computer scientists and control theorists to apply their techniques in the same modeling framework is desirable. To this end, we introduce the Hybrid Input/Output Automaton (HIOA) of [12] to the Control Systems community. HIOA is a mathematical model for developing compositional specifications

for a very general class of hybrid systems and it subsumes the class of untimed and timed distributed systems. Hybrid behavior is modeled as an alternating sequence of actions and trajectories; the actions correspond to discrete state transitions and the trajectories capture continuous evolution of the state variables of an automaton. Owing to this structure, safety properties which are also invariants of HIOA, can be proved inductively by a systematic case analysis of the automaton's actions and trajectories. Most of the prior work with HIOA focused on verifying safety of hybrid systems (see, e.g., [16], [11]).

In this paper we demonstrate how formal methods and the HIOA framework can be useful for proving invariants arising in stability analysis of hybrid systems. First, we show the straightforward adaptation of some known stability theorems from system theory to the HIOA framework. Then, we show that the task of proving the average dwell time property [9] which is used to prove stability of hybrid systems under slow switching, can be reduced to checking a set of invariants. We have chosen the average dwell time property to demonstrate the invariant approach because it decouples the problem of finding the Lyapunov functions (which we assume are given), from the problem of checking that all the executions of the HIOA satisfy certain properties. In general, properties of the executions of an automaton are harder to prove than invariant properties which are properties of the state. We transform the given HIOA \mathcal{A} to a new HIOA \mathcal{A}' and find a condition \mathcal{I} on the states of \mathcal{A}' , such that \mathcal{A} satisfies the average dwell time property if and only if \mathcal{I} is an invariant of \mathcal{A}' . This enables us to prove the average dwell time property by checking \mathcal{I} with a suitable formal verification technique. We illustrate our approach by analyzing the stability of the hysteresis switching logic unit in a supervisory control system. In this case study we have proved the invariants by hand; however, our long term goal is to develop an integrated system which uses automatic theorem provers to efficiently verify the invariants arising in stability analysis of hybrid systems.

The rest of this paper is organized as follows: In Section II we describe the HIOA model, in Section III we define the various notions of stability and restate some known stability theorems in the HIOA framework. In Section IV we formalize the average dwell time property as a set of invariants. In Section V we present the analysis of the hysteresis switching unit of a supervisory control and we conclude in Section VI with a note on future research directions. Owing to space limitations, some of the theorems

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and invariants are stated without proof in this paper. Details can be found in the extended version of the paper [15].

II. MATHEMATICAL PRELIMINARIES

The hybrid I/O automaton framework of [12] evolved from the generalization of the timed I/O automaton model [13] for real time distributed systems. A hybrid I/O automaton models hybrid behavior in terms of discrete transitions and continuous evolution of its state variables. Let V be the set of variables of automaton \mathcal{A} . Each $v \in V$ is associated with a (*static*) *type* which is the set of values v can assume. A valuation \mathbf{v} for V is a function that associates each variable $v \in V$ to a value in $type(v)$. The set of all valuations of V is denoted by $val(V)$. A restriction of \mathbf{v} to a subset of variables $S \subset V$ will be denoted by $\mathbf{v}.S$.

A trajectory τ of V is a mapping $\tau : J \rightarrow val(V)$, where J is a left closed interval of time. The domain of τ is the interval J and is denoted by $\tau.dom$. The first time of τ is the infimum of $\tau.dom$, also written as $\tau.ftime$. If $\tau.dom$ is right closed then τ is closed and its limit time is the supremum of $\tau.dom$, also written as $\tau.ltime$.

Each variable $v \in V$ is also associated with a *dynamic type* (or *dtype*) which is the set of trajectories that v may follow. Dynamic type $dtype(v)$ of a *continuous* (*discrete*) variable v is the pasting closure of continuous (constant) functions from left closed intervals of time to $type(v)$.

A. HIOA Model

A hybrid I/O automaton \mathcal{A} consists of :

- 1) A set V of variables, partitioned into *internal* X , *input* U , and *output variables* Y . The internal variables are also called *state variables*. The set $W = U \cup Y$ is the set of *external variables*. And, the set $Z \triangleq X \cup Y$ is called the set of *locally controlled or local variables*.
- 2) A set A of actions, partitioned into *internal* H , *input* I , and *output actions* O .
- 3) A set of states $Q \subseteq val(X)$,
- 4) A non-empty set of *start states* $\Theta \subseteq Q$,
- 5) A set of *discrete transitions* $\mathcal{D} \subseteq Q \times A \times Q$. A transition $(\mathbf{x}, a, \mathbf{x}') \in \mathcal{D}$ is written in short as $\mathbf{x} \xrightarrow{a}_{\mathcal{A}} \mathbf{x}'$. The subscript is sometimes omitted and written as $\mathbf{x} \xrightarrow{a} \mathbf{x}'$ when the automaton \mathcal{A} is clear from the context.
- 6) A set of *trajectories* \mathcal{T} for V , such that for every trajectory τ in \mathcal{T} , and for every $t \in \tau.dom$, $\tau(t).X \in Q$ and \mathcal{T} is closed under prefix, suffix, and concatenation. The first state $\tau(0).X$ of trajectory is denoted by $\tau.fstate$. If $\tau.dom$ is finite then $\tau.lstate = \tau(\tau.ltime).X$.

Further, \mathcal{A} is: (1) *input action enabled*, that is, it cannot block input actions, and (2) *input trajectory enabled*, that is, it accepts any trajectory of the input variables either by allowing time to progress for the entire length of the trajectory or by reacting with some internal action before that. As HIOA imposes few natural restrictions on its trajectories, it is capable of modeling a large class of

hybrid systems. In particular it subsumes the class of hybrid automata used in [1].

For this paper we add the following extra assumptions to the HIOA model of [12]: (1) all variables are either discrete or continuous. For a set of variables S , we denote its discrete and continuous subsets by S_d and S_c , and the corresponding state vectors by \mathbf{s}_d and \mathbf{s}_c . And, (2) discrete transitions *do not* change the valuation of the continuous variables, that is, if $\mathbf{x} \xrightarrow{a} \mathbf{x}'$, then $\mathbf{x}.x_c = \mathbf{x}'.x_c$. These assumptions are made for simplicity and bring our model closer to the model of switched systems considered in [10].

B. Executions and Invariants

An *execution fragment* of \mathcal{A} is a (possibly infinite) sequence of actions and trajectories $\alpha = \tau_0, a_1, \tau_1, a_2 \dots$, where each $\tau_i \in \mathcal{T}$, $a_i \in A$, and if τ_i is not the last trajectory in α then τ_i is finite and $\tau_i.lstate \xrightarrow{a_{i+1}} \tau_{i+1}.fstate$. For an execution fragment α , the first state $\alpha.fstate = \tau_0.fstate$, likewise $\alpha.ftime = \tau_0.ftime$. An execution fragment is *closed* if it is a finite sequence and the domain of the final trajectory is a finite closed interval. The *length* of a closed execution fragment is the number of elements (actions and trajectories) in the sequence and its *limit time* $\alpha.ltime$ is $\tau_n.ltime$, where τ_n is the last trajectory of α . The *duration* of a closed execution fragment is its length in time and is defined as $\alpha.dur = \sum_{i=0}^n (\tau_i.ltime - \tau_i.ftime)$. We denote the valuation of the continuous variables X_c at time t , $\alpha.ftime \leq t \leq \alpha.ltime$, in the execution fragment α by $\alpha(t)$. Note that $\alpha(t)$ is uniquely determined because the discrete actions do not alter the valuation of the continuous variables. An execution fragment α is an *execution* if $\alpha.fstate \in \Theta$. A state of \mathcal{A} is *reachable* if it is the last state of some closed execution. An execution fragment α is *reachable* if $\alpha.fstate$ is reachable.

An *invariant property* of \mathcal{A} is a condition on V that remains true in all reachable states of \mathcal{A} . The structure of HIOA allows systematic proof of invariants. An invariant \mathcal{I} is either derived from other invariants or proved by induction on the length of a closed execution of \mathcal{A} as follows:

- 1) **base step:** $\mathcal{I}(s)$ is true for all $s \in \Theta$,
- 2) **induction step:** (a) discrete part: for every discrete transition $s \xrightarrow{a} s'$, $\mathcal{I}(s)$ implies $\mathcal{I}(s')$, and (b) continuous part: for any closed trajectory $\tau \in \mathcal{T}$, with $\tau.fstate = s$ and $\tau.lstate = s'$, $\mathcal{I}(s)$ implies $\mathcal{I}(s')$.

This structure is particularly helpful in organizing large, complex proofs and for automating invariant proofs in a theorem prover.

III. STABILITY THEOREMS IN HIOA FRAMEWORK

In this section we define what it means for a HIOA \mathcal{A} to be stable. Here and in the following section, we are concerned with hybrid systems with no continuous inputs, and we assume that there exists a family of sufficiently regular (locally Lipschitz) functions $f_p : \mathbb{R}^n \rightarrow \mathbb{R}^n$, $p \in \mathcal{P}$,

such that every trajectory of \mathcal{A} satisfies $\dot{\mathbf{x}}_c = f_p(\mathbf{x}_c)$ for some $p \in \mathcal{P}$, where \mathcal{P} is a finite index set.

A. Stability Definitions

Let us assume that all the subsystems of \mathcal{A} have the origin as their common equilibrium point, that is, $f_p(0) = 0$ for all $p \in \mathcal{P}$. The origin is a *stable* equilibrium point of a HIOA \mathcal{A} , in the sense of Lyapunov, if for every $\epsilon > 0$, there exists a $\delta > 0$, such that for every execution α of \mathcal{A} , we have

$$|\alpha(0)| \leq \delta \Rightarrow |\alpha(t)| \leq \epsilon \quad \forall t \quad 0 \leq t \leq \alpha.ltime, \quad (1)$$

and we say that \mathcal{A} is *stable*. A HIOA \mathcal{A} is *asymptotically stable* if it is stable and δ can be chosen so that

$$|\alpha(0)| \leq \delta \Rightarrow \alpha(t) \rightarrow 0 \quad \text{as } t \rightarrow \infty \quad (2)$$

If the above condition holds for all δ then \mathcal{A} is *globally asymptotically stable*.

Uniform stability is a concept which guarantees that the stability property in question holds, not just for executions, but for any execution fragment. Therefore, \mathcal{A} is uniformly stable in the sense of Lyapunov, if for every $\epsilon > 0$ there exists a constant $\delta > 0$, such that for any execution fragment α ,

$$|\alpha(t_0)| \leq \delta \Rightarrow |\alpha(t)| \leq \epsilon, \quad \forall t_0, t, \quad 0 \leq t_0 \leq t \leq \alpha.ltime$$

A HIOA \mathcal{A} is said to be uniformly asymptotically stable if it is uniformly stable and there exists a $\delta > 0$, such that for every $\epsilon > 0$ there exists a T , such that for any execution fragment α ,

$$|\alpha(t_0)| \leq \delta \Rightarrow |\alpha(t)| \leq \epsilon, \quad \forall t \geq t_0 + T \quad (3)$$

It is said to be *globally uniformly asymptotically stable* if the above holds for all δ , with $T = T(\delta, \epsilon)$.

All the above stability properties are by definition uniform over executions. We will also make use of the following weaker notion of stability: a given execution is stable (uniformly stable, asymptotically stable, etc.) if the corresponding property is satisfied for this execution.

B. Common Lyapunov Function

The basic tool for studying uniform stability of hybrid systems relies on the existence of a single Lyapunov function whose derivative along the trajectories of all the subsystems in \mathcal{P} satisfies the suitable inequalities.

Definition 1. Given a positive definite continuously differentiable function $V : \mathbb{R}^n \rightarrow \mathbb{R}^n$, we say that it is a common Lyapunov function for a HIOA \mathcal{A} if there exists a positive definite continuous function $W : \mathbb{R}^n \rightarrow \mathbb{R}^n$, such that we have

$$\frac{\partial V}{\partial \mathbf{x}_c} f_p(\mathbf{x}_c) \leq -W(\mathbf{x}_c) \quad \forall \mathbf{x}_c, \quad \forall p \in \mathcal{P} \quad (4)$$

Theorem 1. If a HIOA \mathcal{A} has a radially unbounded common Lyapunov function then \mathcal{A} is globally uniformly asymptotically stable.

C. Multiple Lyapunov Functions

In the absence of a common Lyapunov function for all the subsystems in \mathcal{P} , the stability of HIOA in general depends on the choice of an execution. Multiple Lyapunov functions [3] is an useful tool for proving stability of a chosen execution. In this case, each subsystem $p \in \mathcal{P}$ is associated with a Lyapunov function V_p , and one attempts to prove the stability of the execution using the continuous decay of the V_p 's and the switching logic between the subsystems. In control theory literature [10], [9] the switches between the subsystems $p \in \mathcal{P}$ are defined in terms of a "switching signal" which is a piece-wise constant function $\sigma : [0, \infty) \rightarrow \mathcal{P}$. In the HIOA model the switches are defined by the discrete transitions of the automaton, so we define the notion of switching times as follows:

Let $M : \mathcal{T} \rightarrow \mathcal{P}$ be a function that gives the index p of the function f_p , which is active over the trajectory τ . Whenever a discrete action a_i occurs such that $M(\tau_{i-1}) \neq M(\tau_i)$, the HIOA \mathcal{A} is said to undergo a *switch*.

Definition 2. For any execution fragment $\alpha = \tau_0 a_1 \tau_1 \dots$, an instant of time $t \in \alpha.dom$ is called a *switching time* if there exists i such that $t = \tau_i.ltime$, and $M(\tau_i) \neq M(\tau_{i+1})$.

Theorem 2. Let V_p be a radially unbounded Lyapunov function corresponding to the globally asymptotically stable system $\dot{x} = f_p(x)$ for each $p \in \mathcal{P}$. An execution α of a HIOA \mathcal{A} is globally asymptotically stable if there exists a family of positive definite continuous functions $W_p, p \in \mathcal{P}$ such that, for every pair of switching times t, t' in α , and the corresponding trajectories τ_i, τ_j , if $M(\tau_i) = M(\tau_j) = p$ and $M(\tau_k) \neq p, \forall k, i < k < j$ then $V_p(\tau_j(t')) - V_p(\tau_i(t)) \leq -W_p(\tau_i(t))$.

D. Stability Under Slow Switching

It is well known that a switched system is stable if all the individual subsystems are stable and the switching is sufficiently slow, so as to allow the dissipation of the transient effects after each switch. The *dwell time* [17] and the *average dwell time* [9] criteria define restricted classes of switching signals, based on switching speeds, and one can conclude the stability of a system with respect to these restricted classes.

Definition 3. Let t_1, t_2, \dots be the switching times of an execution fragment α of a HIOA \mathcal{A} . The execution fragment α has a dwell time $\tau_d > 0$ if it satisfies the inequality $t_{i+1} - t_i \geq \tau_d$, for all i . If all reachable execution fragments of \mathcal{A} have dwell times $\geq \tau_d$ then \mathcal{A} has a dwell time τ_d .

Definition 4. Let $N(\alpha)$ denote the number of switches over an execution fragment α of a HIOA \mathcal{A} . The execution fragment has an average dwell time $\tau_a > 0$ if there exists a positive number N_0 such that:

$$N(\alpha) \leq N_0 + \frac{\alpha.dur}{\tau_a}. \quad (5)$$

If all reachable execution fragments of \mathcal{A} have average dwell times $\geq \tau_a$ with a fixed N_0 then \mathcal{A} has an average dwell time τ_a .

The following theorem, adapted to the HIOA framework from the results in [9], uses the concept of average dwell time to give a sufficient condition for stability. Since dwell time is a special case of average dwell time with $N_0 = 1$, a separate theorem for dwell time is not necessary.

Theorem 3. Consider a HIOA \mathcal{A} with its trajectories specified by a family of functions $f_p, p \in \mathcal{P}$. Suppose there exist positive definite, radially unbounded, and continuously differentiable functions $V_p : \mathbb{R}^n \rightarrow \mathbb{R}^n$, for each $p \in \mathcal{P}$, and positive numbers λ_0 and μ such that:

$$\frac{\partial V_p}{\partial \mathbf{x}_c} f_p(\mathbf{x}_c) \leq -\lambda_0 V_p(\mathbf{x}_c), \quad \forall \mathbf{x}_c, \quad \forall p \in \mathcal{P} \quad (6)$$

$$V_p(\mathbf{x}_c) \leq \mu V_q(\mathbf{x}_c), \quad \forall \mathbf{x}_c, \quad \forall p, q \in \mathcal{P}. \quad (7)$$

Then \mathcal{A} is globally uniformly asymptotically stable if it has an average dwell time $\tau_a > \frac{\log \mu}{2\lambda_0}$.

Theorem 3 roughly states that a hybrid system is uniformly stable if the discrete switches are between modes which are individually stable, provided that the switches do not occur *too frequently on the average*. This stability condition effectively allows us to decouple the construction of Lyapunov functions—one for each $p \in \mathcal{P}$, which we assume are known from available methods of system theory—from the problem of checking that every execution of the automaton satisfies Equation (5).

IV. AVERAGE DWELL TIME: INVARIANT APPROACH

In general, it is harder to prove properties of executions of automata than it is to prove invariants, which are properties of state. Several formal verification techniques have been developed expressly for checking invariants of hybrid automata (see [1], [7], [6], and Chapters 5 and 6 of [18]). So, once we have translated the average dwell time property to a set of invariant properties, we can appeal to the suitable formal verification tool for checking the invariants.

A. Transformation for Stability Verification

We transform the given HIOA \mathcal{A} to a new HIOA \mathcal{A}' as follows: In addition to all the variables of \mathcal{A} , automaton \mathcal{A}' has two new internal variables: a counter Q and a timer t , both initialized 0. The counter Q counts the number of mode switches, and the timer reduces the count by 1 in every τ_a time. For every discrete transition $s \xrightarrow{\alpha} s'$ of \mathcal{A} , automaton \mathcal{A}' has a corresponding transition $s \xrightarrow{\alpha'} s'$, such that $s'.Q = s.Q + 1$. In addition \mathcal{A}' has internal action which occurs every τ_a time and decrements Q by one. Finally, for every trajectory τ' of \mathcal{A}' , the restriction of τ' on the set of continuous variables of \mathcal{A} is a trajectory of \mathcal{A} , i.e., $\tau' \downarrow Z_c \in \mathcal{T}_A$, and $\dot{t} = 1$.

Lemma 1. All closed executions of \mathcal{A} satisfy Equation (5) if and only if $Q \leq N_0$ in all reachable states of \mathcal{A}' .

Proof. Since α is a closed execution of \mathcal{A} , we can replace $\alpha.dur$ in Equation (5) with $\alpha.ltime$. For the “if” part, consider a closed execution α of \mathcal{A} and let α' be the “corresponding” execution of \mathcal{A}' . Let s' be the last state of α , therefore from the invariant we know that $s'.Q \leq N_0$. From construction of \mathcal{A}' we know that, $N(\alpha) = N(\alpha')$ and $\alpha'.ltime = \alpha.ltime$ and therefore $s'.Q = N(\alpha') - \lfloor \frac{\alpha'.ltime}{\tau_a} \rfloor$. It follows that $N(\alpha) - \frac{\alpha.ltime}{\tau_a} \leq N_0$.

For the “only if” part, consider a reachable state s' of \mathcal{A}' . There exists an execution α' such that s' is the last state of α' . Let α be an execution of \mathcal{A} “corresponding” to α' . Since $N(\alpha) \leq N_0 + \lfloor \frac{\alpha.ltime}{\tau_a} \rfloor$ implies $N(\alpha') \leq N_0 + \lfloor \frac{\alpha'.ltime}{\tau_a} \rfloor$, it follows that $s'.Q \leq N_0$. \square

Theorem 4. All executions of \mathcal{A} satisfy Equation (5) if and only if $Q \leq N_0$ in all reachable states of \mathcal{A}' .

Proof. We only have to show that if any execution α of \mathcal{A} violates (5), then there exists a closed execution α' of \mathcal{A} that violates (5) as well. If α is infinite, then there is a closed prefix of α that violates (5). If α is finite and open, then the closed prefix of α excluding the last trajectory of α violates (5). \square

In (5), the number N_0 can be arbitrary. Thus to show that a given τ_a is an average dwell time of an execution, we need to show that Q is bounded, while to show that it is an average dwell time of an automaton, we need to show that Q is bounded uniformly over all executions.

B. Transformation for Uniform Stability Verification

The above transformation is acceptable for asymptotic stability, but it allows Q to become negative, and then rapidly return to zero, so it does not guarantee uniform stability. For uniform stability we want all reachable execution fragments of \mathcal{A} to satisfy (5).

Consider any reachable execution fragment α of \mathcal{A} , with $\alpha.ftime = t_1$, and $\alpha.ltime = t_2$. Let $N(t_2, t_1)$ and $Q(t_2, t_1)$ denote the number of switches and the number of “extra” switches over α with respect to dwell time τ_a , that is, $Q(t_2, t_1) = N(t_2, t_1) - (t_2 - t_1)/\tau_a$. Thus, every reachable execution fragment α of \mathcal{A} satisfies (5), if

$$N(t, t_0) = Q(t, 0) + \frac{t}{\tau_a} - Q(t_0, 0) - \frac{t_0}{\tau_a} \leq N_0 + \frac{t - t_0}{\tau_a}$$

or,

$$Q(t, t_0) \leq N_0,$$

where $t_0 = \alpha.ftime$, and $t = \alpha.ltime$. So, we introduce an additional variable Q_{min} which stores the magnitude of the smallest value ever attained by Q . Then, for uniform stability we need to show that the total change in Q between any two reachable states is bounded by N_0 .

Theorem 5. All reachable execution fragments of \mathcal{A} satisfy Equation (5), if and only if $Q - Q_{min} \leq N_0$ in all reachable states of \mathcal{A}' .

V. HYSTERESIS SWITCHING

In this section the invariant based technique is applied to a hysteresis switching logic unit which is a subsystem of an adaptive supervisory control system taken from [8] (also Chapter 6 of [10]). Our goal is to prove the average dwell time property of this switching logic, which guarantees stability of the overall supervisory control system (see the above references for details).

An adaptive supervisory controller consists of a family of candidate controllers $u_p, p \in \mathcal{P}$, which correspond to the parametric uncertainty range of the plant in a suitable way. Such a controller structure is particularly useful when the parametric uncertainty is so large that robust control design tools are not applicable. The controller operates in conjunction with a set of on-line estimators that provide *monitoring signals* $\mu_p, p \in \mathcal{P}$; intuitively, smallness of μ_p indicates high likelihood that p is the actual parameter value. Based on these signals, the switching logic unit generates, at each instant of time t , the index $\sigma(t)$ of the controller to be applied to the plant.

In building the HIOA model, we take as inputs the monitoring signals μ_p and focus on the switching logic unit which implements scale independent hysteresis switching as follows: at an instant of time when controller r is operating, that is, $\sigma = r$ for some $r \in \mathcal{P}$, if there exists a $p \in \mathcal{P}$ such that $\mu_p(1+h) \leq \mu_r$ for some fixed hysteresis constant h , then the switching logic sets $\sigma = p$ and applies output of controller p to the plant. Below we describe and analyze the HIOA representing this switching logic unit, which we call `HysteresisSwitch` automaton.

We consider a finite set of continuous, monotonically nondecreasing *monitoring signals* $\mu_p, p \in \mathcal{P}$ satisfying:

$$\mu_p(0) \geq C_0 \quad (8)$$

$$\mu_{p^*}(t) \leq C_1 + C_2 e^{2\lambda t}, \text{ for some } p^* \in \mathcal{P} \quad (9)$$

where C_0, C_1 and C_2 are positive constants. Equation (8) sets a lower bound on the initial values of all the monitoring signals, and Equation (9) states that there exists some $p^* \in \mathcal{P}$ for which the corresponding monitoring signal satisfies the exponential upper bound.

A. HIOA Specification

The hysteresis switch is specified as a HIOA (Figure 1) in the style described in [16]. The variables of the automaton are declared and initialized in the **variables** section; each variable's name is followed by its type and its initial value. The **analog** keyword preceding a variable name indicates that it is a continuous variable. The input variables $\mu_p, p \in \mathcal{P}$ model the monitoring signals that are inputs to the switch. The discrete switching signal σ is an output variable because it is visible to the outside world; remaining variables are internal to the automaton. The variables c and d count the number of switches and the number of τ_a periods elapsed. Variable μ_p^i stores the values of μ_p at the instant when σ became equal to p for the i^{th} time; initially $\mu_p^0 = \mu_p$, for all $p \in \mathcal{P}$, $\mu_p^1 = \mu_p$, for $p = \sigma$, and the rest

of the μ_p^i s are set to a null value \perp . The variable c_p counts the number of intervals in which σ equaled p ; and t_p is a reset timer measuring the length of the last such interval.

The **discrete transitions** section defines the two actions of the automaton, namely *dequeue* and *switch_{p, p}*. An action is *enabled* or in other words, it *can* occur when the condition following the **precondition** keyword is true. The change in the state variables when the action does occur is described by the **effect** part of the transition definition.

The **trajectories** section defines the evolution of the continuous variables in terms of the differential and algebraic equations. The $d(\cdot)$ in the **evolve** section stands for derivative. The stopping condition, in this automaton, is the disjunction of the action preconditions, so it forces the actions to occur whenever they are enabled.

B. Invariant Properties

In this section we state a sequence of invariants which lead to the target average dwell time property of the `HysteresisSwitch` automaton. As a representative invariant proof in the HIOA framework we present the proof of Invariant 2. The proofs of the other invariants are omitted owing to space constraints and can be found in the longer online version of the paper [15]. The first three invariants lead to give a lower bound on the change in the history variables (μ_p^i 's) necessary to perform a certain number of switches. And we already have an upper bound on the rate of growth of the monitoring signals from Equations (8) and (9). Putting these two pieces together in Invariant 5, and using Theorem 4 we derive the average dwell time property.

Invariant 1. $Q \leq c - \frac{now}{\tau_a} + 1$.

Invariant 2. $\forall q \in \mathcal{P}$,

$$(1) \quad \sigma = q \Rightarrow \forall p \in \mathcal{P}, \mu_q \leq (1+h)\mu_p,$$

$$(2) \quad \sigma = q \wedge c_q > 0 \wedge t_q = 0 \Rightarrow \forall p \in \mathcal{P}, \mu_q \leq \mu_p.$$

Proof. Part(1): Initial states satisfy. For the induction step we need to consider only discrete transitions $s \xrightarrow{a} s'$, where $a = \text{switch}_q$. Let $s.\sigma = r$, we know that $s'.\sigma = q$. By inductive hypothesis $s.\mu_r \leq (1+h)s.\mu_p$, for all $p \in \mathcal{P}$. By precondition of *switch_q*, $(1+h)s.\mu_q \leq s.\mu_r$. By continuity of μ_p 's $(1+h)s'.\mu_q \leq s'.\mu_r \leq (1+h)s'.\mu_p$, for all $p \in \mathcal{P}$.

From the above it follows that $s'.\mu_q \leq (1+h)s'.\mu_p$, for all $p \in \mathcal{P}$. The stopping condition of activity *flow* ensures that the invariant is preserved over all trajectories.

Part(2) : Initial states satisfy the invariant because $q = \text{arg min}_{p \in \mathcal{P}} \mu_p$. For the induction step, consider a discrete transition $s \xrightarrow{a} s'$, where $a = \text{switch}_q$. Let $s.\sigma = r$, we know that $s'.\sigma = q$. From Part (1), $s.\mu_r \leq (1+h)s.\mu_p$, for all $p \in \mathcal{P}$. By precondition of *switch_q*, $(1+h)s.\mu_q \leq s.\mu_r$, and by continuity of μ_p 's, $s'.\mu_q \leq s'.\mu_p$, for all $p \in \mathcal{P}$.

We note that the *dequeue* actions do not alter any of the variables involved in the invariant. Now, consider any trajectory τ . If τ is a point trajectory, then the invariant holds. If τ is not a point trajectory, then the invariant holds vacuously because $\tau.lstate.t_q \neq 0$. \square

<p>hybridautomaton <code>HysteresisSwitch(h:PosReal, P:IndexSet)</code></p> <p>variables</p> <p>input analog $\mu_p : \text{Real}$, for each $p \in \mathcal{P}$,</p> <p>output $\sigma : \mathcal{P}$, initially $\sigma = \arg \min_{p \in \mathcal{P}} \mu_p$,</p> <p>internal analog $now : \text{Real}$, initially 0,</p> <p>internal $c, d : \text{Int}$, initially 0,</p> <p>internal $\mu_p^i : \text{Real} \cup \{\perp\}$, for $p \in \mathcal{P}$ and $i \in \{0, 1, 2, \dots\}$, initially $\mu_p^0 = \mu_p$, $\mu_\sigma^1 = \mu_\sigma$, otherwise $\mu_p^i = \perp$,</p> <p>internal $c_p : \text{Int}$, initially 0, for $p \neq \sigma$, and $c_\sigma := 1$</p> <p>internal $t_p : \text{Real}$, initially 0, for each $p \in \mathcal{P}$,</p> <p>derived variables $m : \text{Int} = \mathcal{P}$, $Q : \text{Int} = c - d$</p>	<p>discrete transitions</p> <p>$switch_p$ for each $p \in \mathcal{P}$</p> <p>precondition $(1 + h)\mu_p \leq \mu_\sigma$</p> <p>effect $\sigma := p$; $c := c + 1$; $c_p := c_p + 1$; $\mu_p^{c_p} := \mu_p$; $t_p := 0$</p> <p><i>dequeue</i></p> <p>precondition $now = k\tau_a$</p> <p>effect $d := d + 1$</p> <p>trajectory definitions</p> <p>evolve $d(now) := 1$; $d(t_p) := 1$</p> <p>stop at $(\exists p, (1 + h)\mu_p \leq \mu_\sigma) \vee (now = k\tau_a)$</p>
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Fig. 1. HIOA specification of the hysteresis switching logic in the supervisory controller

Invariant 3. $\forall q \in \mathcal{P}, c_q \geq 2 \Rightarrow \mu_q^{c_q} \geq (1 + h)\mu_q^{c_q - 1}$.

Invariant 4. $\exists q \in \mathcal{P}$ such that $c_q \geq \lceil \frac{c-1}{m} \rceil$.

Invariant 5. If we set τ_a to $\frac{\log(1+h)}{2\lambda m}$ then,

$$Q \leq 2 + m + \frac{m}{\log(1+h)} \log\left(\frac{C_1 + C_2}{C_0}\right)$$

Theorem 6. The `HysteresisSwitch` automaton has an average dwell time of at least $\frac{\log(1+h)}{2\lambda m}$.

To ensure stability of the overall supervisory control system, the parameters h and λ must be such that this average dwell time satisfies the inequality of Theorem 3.

VI. REMARKS AND FUTURE WORK

We have introduced the hybrid I/O automaton framework as a modeling platform in which analysis techniques from both computer science and control theory can be applied. To demonstrate its utility and expressive power, we have shown how known stability theorems from system theory literature can be adapted and applied in this framework. Then, we formalized the average dwell time property of hybrid systems as a set of invariants, thereby making it possible to prove (uniform) stability of hybrid systems under slow switching using formal verification techniques. The suggested method has been illustrated by analyzing the stability of a hysteresis switching logic unit in a supervisory control system.

In this paper we examined internal stability only; however, the explicit external variables of HIOA make the framework suitable for studying input-output properties of hybrid systems as well. Secondly, the hand-proofs of invariants can be partially-mechanized with theorem provers, as shown in [2], [14]. Another direction of future research is to extend these techniques to stochastic hybrid systems, by combining the probabilistic IOA model of [5] with stability results for stochastic switched systems from [4].

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