Integral-Input-to-State Stability of Switched Nonlinear Systems Under Slow Switching

Shenyu Liu , *Member, IEEE*, Antonio Russo , Daniel Liberzon , *Fellow, IEEE*, and Alberto Cavallo , *Member, IEEE*

Abstract—In this article we study integral-input-to-state stability (iISS) of nonlinear switched systems with jumps. We demonstrate by examples that iISS is not always preserved under slow enough dwell time switching, and then we present sufficient conditions for iISS to be preserved under slow switching. These conditions involve, besides a sufficiently large dwell time, some additional properties of comparison functions characterizing iISS of the individual modes. When the sufficient conditions that guarantee iISS are only partially satisfied, we are then able to conclude weaker variants of iISS, also introduced in this work. As an illustration, we show that switched systems with bilinear zero-input-stable modes are always iISS under sufficiently large dwell time.

Index Terms—Switched systems, stability analysis, nonlinear systems, Lyapunov methods.

I. Introduction

A SWITCHED *system* is a dynamical system that consists of several subsystems and a logical rule, called a *switching signal*, which governs the switching between these subsystems. Due to their significance both in theory development and in practical applications (see, e.g., the book [1] or the survey [2] and the references therein), switched systems have received a great deal of attention in the last couple of decades. Nevertheless, the study of switched systems is still a challenging topic in the modern engineering literature because a switched system does not necessarily inherit the properties of its subsystems in general. For example, even if all the subsystems are stable, the switched system may still be unstable. Additional assumptions

are needed to guarantee stability, either on the dynamics of all the subsystems—such as assuming the existence of a common Lyapunov function, which gives stability under arbitrary switching [1, Th. 2.1] (the converse is also true under some mild assumptions, see [3])—or on the switching signals, such as not allowing the switches to happen too often [4], [5], or a mix of the two.

When the subsystems are nonlinear and there are external inputs, input-to-state stability (ISS) [6] and integral-input-to-state stability (iISS) [7] can be used for the stability analysis. When all the subsystems are ISS with some mild assumptions, it has been shown using a Lyapunov function approach that the switched system is ISS as well under *dwell time* switching or *average dwell time* switching [5], [8], [9]; that is, the switching cannot happen too frequently.

However, regarding the iISS counterpart, it is not trivial to identify the assumptions that the subsystems need to meet (in addition to iISS) to ensure the iISS property for the switched system.

Indeed, we have observed in our recent work [10] that some switched systems with iISS subsystems are never iISS no matter how long the dwell time is. We showed that for such switched systems, bounds on the norm of the initial state and input energy have to be known prior to determining how slow the switching should be so that the switched system is iISS. We will also provide another example in this article to emphasize this problem. Unlike the one in [10], the best we can do in this example is to derive an iISS-like estimate on the solution with some offsets; in other words, under any dwell time switching and when there are no inputs, the solution of the switched system may not converge to the equilibrium but only to a neighborhood of it. Those observations suggest that we may only conclude some weaker versions of iISS when analyzing a switched system under slow switching, even if all its subsystems are iISS. On the other hand, there are still "good" switched nonlinear systems which inherit the iISS property from their subsystems; for example, switched bilinear systems which will also be discussed in this article. With that being said, this article aims to fill in the gap in the study of iISS of switched nonlinear systems with three main objectives as follows.

1) Define some weaker variants of iISS for switched nonlinear systems under slow switching.
2) Derive sufficient conditions so that the switched systems admit those weaker variants of iISS properties.
3) Show that when all the sufficient conditions hold, the switched system is iISS under slow switching.

We briefly mention some relevant research here. ISS for switched systems is also studied in [11] and [12] and the very recent work [13], just to name a few. ISS for hybrid systems is first studied in [14] and ISS for impulsive systems is studied in [15] and [16]; those studies can be generalized to switched systems. In terms of iISS results for switched systems, a converse theorem for iISS of switched systems is proposed in [17] while iISS is studied in the hybrid system framework in [18]. State-dependent switching is studied in [19] and [20] to guarantee iISS of switched systems. Some connections between ISS and iISS for switched systems are discussed in [21], and further characterizations of iISS for switched systems are presented by the same authors in [22]. A weaker variant of iISS, quasi-iISS which depends on the switching signal, is introduced in our recent work [10] and we have shown that under some mild assumptions, a switched system with all iISS subsystems is guaranteed to be quasi-iISS under slow switching. In this work we prove that those assumptions in fact guarantee uniform quasi-iISS with respect to all switching signals with the same dwell time condition. In addition, we identify other conditions which, when combined with the sufficient conditions for quasi-iISS, imply that the switched system is iISS.

This article is organized as follows: Basic notations are introduced and the switched systems as well as variants of iISS are defined in Section II. Section III provides two examples of switched systems where iISS cannot be achieved by any dwell time switching, which shows why we need some weaker variants of iISS. Our main results are then stated in Section IV and they are proven in Section V after some supporting lemmas are provided. With these results, the earlier examples are revisited in Section VI and a result on switched bilinear systems is derived. Section VII contains some remaining discussions and future work, followed by the conclusion in Section VIII.

II. PRELIMINARIES

A. Notations

We use the convention that $\mathbb{N} = \{0, 1, \cdots\}$ is the set of all natural numbers including 0 and $\mathbb{N}_+ = \mathbb{N}\backslash\{0\}$. We denote the maximum between a and b by $a \vee b$, and the minimum between a and b by $a \wedge b$. For convenience, we also use $\bigvee_{i=1}^{n} a_i$ (resp. $\bigwedge_{i=1}^{n} a_i$) to denote the maximum (resp. minimum) in the set $\{a_1, \ldots, a_n\}$.

We say $\alpha \in \mathcal{PD}$ (positive definite) if $\alpha : [0, \infty) \to [0, \infty)$ is continuous and $\alpha(0) = 0$, $\alpha(s) > 0$ for all $s > 0$. Some notations of comparison functions from [23] are adopted here. We say $\chi \in \mathcal{K}$ if $\chi \in \mathcal{PD}$ and it is strictly increasing. We say $\gamma \in \mathcal{K}_\infty$ if $\gamma \in \mathcal{K}$ and $\lim_{s\to\infty} \gamma(s) = \infty$. We say $\gamma \in \mathcal{L}$ if γ is nonincreasing and $\lim_{s\to\infty} \gamma(s) = 0$. We say $\beta \in \mathcal{KL}$ if $\beta : [0, \infty) \times [0, \infty) \to [0, \infty)$ is such that for any fixed t, $\beta(\cdot, t) \in \mathcal{K}$ and for any fixed s, $\beta(s, \cdot) \in \mathcal{L}$.

B. Switched Systems

Let $\mathcal{P} \subset \mathbb{N}_+$ be a set of either finite or infinite cardinality. For all $p \in \mathcal{P}$, let the vector fields $f_p(x, u) : \mathbb{R}^n \times \mathbb{R}^m \to \mathbb{R}^n$ be locally Lipschitz, uniformly with respect to $p \in \mathcal{P}$ and assume they have the common equilibrium property that $f_p(0, 0) = 0$.

The differential equations

$$\dot{x} = f_p(x, u), \quad p \in \mathcal{P} \tag{1}$$

where $x(t) \in \mathbb{R}^n$ is the state variable of the system and $u(t) \in U \subseteq \mathbb{R}^m$ is the input variable, are the dynamics of the *subsystems* or *modes* of the switched system. We consider the input u being measurable, locally essentially bounded and we denote the set of such input functions taking values in U by $\mathcal{M}_U$. For all pairs $(p, q) \in \mathcal{P}^2$, define the *jump maps* $g_{p,q}(x) : \mathbb{R}^n \to \mathbb{R}^n$ which are continuous in x, uniformly with respect to $(p, q) \in \mathcal{P}^2$ and assume that they have the common equilibrium property that $g_{p,q}(0) = 0$. Let $\overline{\Sigma}$ be the set of all left-continuous mappings (which are also measurable) from $[0, \infty)$ to $\mathcal{P}$, called *switching signals*. For each switching signal $\sigma \in \overline{\Sigma}$, define the ordered set $\{t_1, t_2, \cdots\} = \mathcal{T}(\sigma) := \{t \in \mathbb{R}_{>0} : \sigma(t^+) \neq \sigma(t)\}$ with $\sigma(t^+) := \lim_{s\searrow t} \sigma(s)$; in other words, $\mathcal{T}(\sigma)$ is the collection of times when switches occur. Note that by this definition we have assumed that there is no switch at the initial time $t_0 = 0$. Define the class of switching signals with some *dwell time* $\tau_D > 0$

$$\Sigma(\tau_D) := \{\sigma \in \overline{\Sigma} : |t_{i+1} - t_i| \geq \tau_D \,\forall t_i, t_{i+1} \in \mathcal{T}(\sigma)\}. \tag{2}$$

Note that $\Sigma(\tau_D)$ is a more regular set of switching signals compared to $\overline{\Sigma}$ as the positive dwell time τ_D prevents accumulated switches and chattering. For a given $\sigma \in \Sigma(\tau_D)$, a *switched system* is defined by

$$\dot{x}(t) = f_{\sigma(t)}(x(t), u(t)) \text{ if } t \notin \mathcal{T}(\sigma) \tag{3a}$$

$$x(t^+) = g_{\sigma(t),\sigma(t^+)}(x(t)) \text{ if } t \in \mathcal{T}(\sigma). \tag{3b}$$

We denote the solution of (3) with initial state x_0, input u, and switching signal σ by $x(\cdot; x_0, u, \sigma)$. When x_0, u, σ are clear from the context, the solution is also abbreviated by $x(\cdot)$. Note that by definition of (3), $x(\cdot; x_0, u, \sigma)$ obeys some differential equation when there is no switch, and it jumps when there is a switch. When there are no state jumps, i.e., all $g_{p,q}$ functions are identity functions, (3a) is sufficient to describe the dynamics of the switched system. In this case we say that the switched system is *jump-free*. In general the jump maps $g_{p,q}$ could be functions of states and inputs so when there are jumps, the magnitude of the jumps could also depend on the input, which is discussed in the framework of hybrid systems in [14] or impulsive systems in [15]. The presence of inputs in the jump map would require additional care in treating $u(t_i)$ for $t_i \in \mathcal{T}(\sigma)$ when defining iISS. Our work can be easily extended to that more general framework; nevertheless, for the clarity of presentation we focus on the framework of (3) and the simpler stability definitions which are introduced in the next subsection.

C. Stability Definitions

We start by defining iISS for switched systems.

Definition 1: The switched system (3) is *iISS under slow switching* if there exist a dwell time $\tau_D > 0$ and functions $\beta^* \in \mathcal{KL}$ and $\gamma^*, \chi^* \in \mathcal{K}$, such that

$$|x(t; x_0, u, \sigma)| \leq \beta^*(|x_0|, t) + \gamma^*\left(\int_0^t \chi^*(|u(\tau)|)d\tau\right) \tag{4}$$

for all $t \geq 0, x_0 \in \mathbb{R}^n, u \in \mathcal{M}_U$ and all $\sigma \in \Sigma(\tau_D)$.

The phrase "under slow switching" indicates that we only ask the iISS property to hold for sufficiently large τ_D. Note that our definition of iISS is uniform with respect to the switching signal in the sense that β^*, γ^* are independent of σ. When there are no switches, the above definition reduces to the classical iISS notion for a nonswitched system [7], which can also be characterized by an iISS-Lyapunov function.

Lemma 2.1: The system

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

is iISS if and only if there exist a C^1 function $V : \mathbb{R}^n \to [0, \infty)$ and functions $\alpha \in \mathcal{PD}, \alpha_1, \alpha_2 \in \mathcal{K}_\infty, \chi \in \mathcal{K}$ satisfying

$$\alpha_1(|x|) \leq V(x) \leq \alpha_2(|x|) \quad \forall x \in \mathbb{R}^n \tag{5}$$

and

$$\nabla V(x) \cdot f(x, u) \leq -\alpha(V(x)) + \chi(|u|) \quad \forall x \in \mathbb{R}^n, u \in U. \tag{6}$$

Note that (6) is different from the more standard iISS-Lyapunov function condition

$$\nabla V(x) \cdot f(x, u) \leq -\alpha(|x|) + \chi(|u|)$$

where α is evaluated on $|x|$, not $V(x)$. Nevertheless, in the proof of [7, Th. 1] it is shown that the two conditions are equivalent, and hence we will always use (6) when defining iISS-Lyapunov functions.

Next, we introduce two weaker variants of iISS.

Definition 2: The switched system (3) is *quasi-iISS (qiISS) under slow switching* if for all $\delta_1, \delta_2 > 0$ there exist a dwell time $\tau_D > 0$ and functions $\beta^* \in \mathcal{KL}$ and $\gamma^*, \chi^* \in \mathcal{K}$, such that the estimate (4) holds for all $t \geq 0$, $x_0 \in \mathbb{R}^n$ with $|x_0| \leq \delta_1$, $u \in \mathcal{M}_U$ with $\int_0^\infty \chi^*(|u(\tau)|)d\tau \leq \delta_2$ and all $\sigma \in \Sigma(\tau_D)$.

Definition 3: The switched system (3) is *integral-input-to-state practically stable (iISpS) under slow switching* if for each $\delta_3 > 0$ there exist a dwell time $\tau_D > 0$ and functions $\beta^* \in \mathcal{KL}$, γ^*, and $\chi^* \in \mathcal{K}$, such that

$$|x(t; x_0, u, \sigma)| \leq \beta^*(|x_0|, t) + \gamma^*\left(\int_0^t \chi^*(|u(\tau)|)d\tau\right) + \delta_3 \tag{7}$$

for all $t \geq 0$, $x_0 \in \mathbb{R}^n$, $u \in \mathcal{M}_U$, and all $\sigma \in \Sigma(\tau_D)$.

The qiISS property is inspired by "quasi-disturbance-to-error stability" (qDES) in the work [24], and the prefix "quasi" means the nonlinear estimates are not global but depend on initial conditions and magnitude of inputs. Analogously, the prefix "quasi" is here intended in a similar way as the prefix "semiglobal" defined in the work [25] and [26], where the system is nonswitched. The iISpS property is inspired by "input-to-state practical stability" (ISpS) in the work [27], and the qualifier "practical" refers to the presence of an offset term. Note that we also use the phrase "under slow switching" in the definitions of qiISS and iISpS, which indicates that we only ask the estimates to hold for sufficiently large dwell time τ_D.

The following proposition regarding iISS, qiISS, and iISpS can be stated.

Proposition II.2: The switched system (3) is iISS under slow switching if and only if it is both qiISS and iISpS under slow switching.

Proof: The implication from iISS under slow switching to qiISS and iISpS under slow switching is clear. To show the other direction, we start by assuming that the system (3) is both qiISS and iISpS under slow switching. Pick $\delta_1, \delta_2, \delta_3 > 0$ with $\delta_3 < \delta_1$. Note that iISpS implies the existence of $\beta_1^* \in \mathcal{KL}, \gamma_1^*, \chi_1^* \in \mathcal{K}$ and $\tau_{D_1} > 0$, such that for all $t \geq 0$, $x_0 \in \mathbb{R}^n$, $u \in \mathcal{M}_U$ and all $\sigma \in \Sigma(\tau_{D_1})$

$$|x(t; x_0, u, \sigma)| \leq \beta_1^*(|x_0|, t) + \gamma_1^*\left(\int_0^t \chi_1^*(|u(\tau)|)d\tau\right) + \delta_3 \tag{8}$$

while qiISS implies the existence of $\beta_2^* \in \mathcal{KL}$ and $\tau_{D2} > 0$, such that

$$|x(t; x_0, 0, \sigma)| \leq \beta_2^*(|x_0|, t) \quad \forall t \geq 0, |x_0| \leq \delta_1, \sigma \in \Sigma(\tau_{D_2}). \tag{9}$$

Consider the family of systems defined by parametrized triplets $\mathfrak{S} := \{(\sigma, f_i, g_{p,q}) : \sigma \in \Sigma(\tau_{D_1} \vee \tau_{D_2}), i \in \mathcal{P}, (p, q) \in \mathcal{P}^2\}$. Note that since switching signals with dwell time condition are uniformly incrementally bounded [28, Definition 2.2], strong *global uniform asymptotic stability under zero input* (0-GUAS) and strong iISS, defined by [28, Definition 2.1], are, respectively, equivalent to 0-GUAS and iISS for $\mathfrak{S}$ as discussed in that work.[1] We next show that $\mathfrak{S}$ is both *uniformly bounded energy input bounded state* (UBEBS) (which is also defined by [28, Definition 2.1]) and 0-GUAS. To this end, $\mathfrak{S}$ being UBEBS can be directly concluded from (8), by noticing that $\beta_1^*(s, t) \leq \beta_1^*(s, 0)$ which is class $\mathcal{K}$ in s. Meanwhile when $u \equiv 0$, (8) also implies that $|x(t; x_0, 0, \sigma)| \leq \beta_1^*(|x_0|, t) + \delta_3$. Let $T := T(s)$, such that $\beta_1^*(s, T) \leq \delta_1 - \delta_3$. Then

$$|x(T(|x_0|); x_0, 0, \sigma)| \leq \delta_1 \quad \forall x_0 \in \mathbb{R}^n, \sigma \in \Sigma(\tau_{D_1}). \tag{10}$$

Because all $f_i, g_{p,q}$ are independent of t and time shift does not change the slow switching nature of σ, the combination of (9) and (10) implies that $\mathfrak{S}$ is 0-GUAS. Now because f_i's satisfy the conditions listed in [22, Lemma 1], they satisfy [22, Assumption 1], which is the same as [28, Assumption 1]; on the other hand, $g_{p,q}$'s can be verified to satisfy Assumption 2 by directly using the assumptions that they are continuous uniformly over $(p, q) \in \mathcal{P}^2$ and $g_{p,q}(0) = 0$. As a result, from [28, Proposition 2.3 and Th. 3.1] we conclude that $\mathfrak{S}$ is iISS. Because our switched system (3) is a particular realization of the family of systems $\mathfrak{S}$, it is therefore iISS under slow switching.∎

Remark 1: Recall that we have assumed the Lipschitzness of $f_i(x, u)$ to be uniform over $i \in \mathcal{P}$ and the continuity of $g_{p,q}(x)$ to be uniform over $(p, q) \in \mathcal{P}^2$. Those assumptions are critical for Proposition II.2, and they are automatically satisfied if $\mathcal{P}$ is a finite set. In fact it can be shown that those uniformity assumptions are not necessary for concluding all the other results in this work. Nevertheless, while those assumptions make the augments in this article slightly conservative, Proposition II.2 helps us streamline the proofs.

In the Section IV we point out the need for considering the two weaker variants of iISS through two examples of switched systems, in which, while all the subsystems are iISS, the switched systems are not iISS, no matter how large τ_D is. These examples

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[1]We thank Professor Hernan Haimovich for pointing us to the work [28] and the helpful discussions about the proof of Proposition II.2.
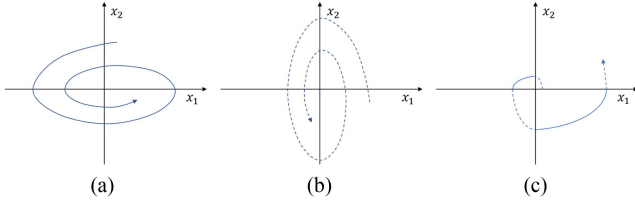
Fig. 1.   Solution trajectories of (13). Solid curve for $\sigma = 1$ and dashed curve for $\sigma = 2$.

also illustrate the mechanisms of how iISS may be destroyed by switching.

III. MOTIVATING EXAMPLES

Example 1: Consider the two-dimensional jump-free switched system with two modes

$$\dot{x} = \frac{1}{1 + |x|^2} A_p x + u, \quad p = 1, 2 \tag{11}$$

where

$$A_1 = \begin{pmatrix} -0.1 & -1 \\ 2 & -0.1 \end{pmatrix}, \quad A_2 = \begin{pmatrix} -0.1 & -2 \\ 1 & -0.1 \end{pmatrix}. \tag{12}$$

This example is already mentioned in our earlier work [10], where it was shown that both subsystems are iISS (but not ISS). Meanwhile, it is already discussed in [1, Sec. 3.2] that the switched linear system with the modes

$$\dot{x} = A_p x, \quad p = 1, 2 \tag{13}$$

has no common Lyapunov function and for some particular switching signals the solution will diverge, as shown in Fig. 1(c). When $u \equiv 0$, it is observed that the vector fields of the subsystems of (11) are the same as the vector fields of (13) except that the magnitude is scaled by $\frac{1}{1+|x|^2}$; hence the solution trajectories of (11) when $u \equiv 0$ will be the same as the trajectories of (13) up to a time reparameterization. We now claim that the switched system generated by (11) is not iISS under slow switching. Let us initially consider the unforced version of system (11). By a coordinate change of (11) into polar form we have

$$\dot{\theta} = \frac{d}{dt} \arctan \frac{x_2}{x_1} = \frac{\dot{x}_1 x_2 - x_1 \dot{x}_2}{x_1^2 + x_2^2}$$

$$= \begin{cases} -\frac{x_2^2 + 2x_1^2}{(x_1^2 + x_2^2)(1 + |x|^2)} & \text{if } \sigma = 1 \\ -\frac{x_1^2 + 2x_2^2}{(x_1^2 + x_2^2)(1 + |x|^2)} & \text{if } \sigma = 2 \end{cases}$$

in either case we always have $|\dot{\theta}| \leq \frac{2}{1+|x|^2}$. Note that in order to achieve a divergent solution trajectory as the one in Fig. 1(c), we need the switches to occur when the state is on either axis; in other words, a switch occurs every time when θ increases by $\frac{\pi}{2}$. We also observe that for this divergent trajectory, there exists $\rho \in \mathcal{K}_\infty$, such that $|x(t)| \geq \rho(|x(0)|)$ for all $t \geq 0$. Now for any $\tau_D > 0$, we pick the initial condition, such that $|x(0)| \geq \rho^{-1}(\sqrt{(\frac{4\tau_D}{\pi} - 1) \vee 0})$ and it is on an axis. Suppose it requires

Δt for θ to increase by $\frac{\pi}{2}$; in other words

$$\frac{\pi}{2} = \int_0^{\Delta t} |\dot{\theta}(\tau)| d\tau \leq \int_0^{\Delta t} \frac{2}{1 + |x(\tau)|^2} d\tau$$

$$\leq \frac{2\Delta t}{1 + \rho(|x(0)|)^2} \leq \frac{\pi \Delta t}{2\tau_D}.$$

Thus we have $\Delta t \geq \tau_D$, which means we can always find a switching signal $\sigma \in \Sigma(\tau_D)$ yet the solution is exactly as the one in Fig. 1(c) and it is divergent. Hence the switched system generated by (11) is not iISS under slow switching. Note that this fact can also be argued by picking an input with large but finite integral and only a very small support near $t = 0$ and showing that this input leads to an "initial" state with arbitrarily large magnitude; hence by a similar argument we can again find a divergent solution.

Example 2: Consider the two-dimensional jump-free switched system with two modes

$$\dot{x} = |x| A_p x + u, \quad p = 1, 2 \tag{14}$$

where A_p are the same as given in (12). Both its subsystems are iISS (in fact also ISS), which will be shown later in Section VI and hence not repeated here. Nevertheless, we still claim that the switched system generated by (14) is also not iISS under slow switching. To show this, we first observe that by the same argument as in the previous example, the solution trajectory of (14) when $u \equiv 0$ is the same as the trajectory of (13) up to a time reparameterization. Again by coordinate change into polar form we can show that $|\dot{\theta}| \leq 2|x|$. For any $\tau_D > 0$, consider the threshold $c = \frac{\pi}{4\tau_D}$ and let $x(0)$ be on an axis and such that $|x(0)| < c$. Apply the switching signal which results in a locally divergent solution as in Fig. 1(c) until a time s at which $|x(s)| = c$. Keep the mode active at time s and let $\tau \geq \tau_D$ be the first time, such that $x(s + \tau)$ is on an axis and $|x(s + \tau)| < c$ (such a τ exists because of how the modes behave for $u \equiv 0$). We can then treat $s + \tau$ as the initial time and repeat the above process. Note that for $|x| \leq c$, the time Δt needed for the state to travel from one axis to the other satisfies

$$\frac{\pi}{2} = \int_0^{\Delta t} |\dot{\theta}(\tau)| d\tau \leq \int_0^{\Delta t} 2|x(\tau)| d\tau \leq 2c\Delta t = \frac{\pi \Delta t}{2\tau_D}.$$

Thus again $\Delta t \geq \tau_D$, and by construction our switching signal is in $\Sigma(\tau_D)$. On the other hand, the resulting solution satisfies $|x(t)| = c$ at infinitely many times t, hence it cannot converge to the origin. Therefore, the switched system generated by (14) is also not iISS under slow switching.

In both examples we see that there is no uniform stabilizing dwell time with respect to all initial states or inputs, and this is the major reason why these switched systems are not iISS under slow switching. In the first example, the convergence of subsystem solutions is slow when the magnitude of initial state or the integral of input is too large; in the second example, the convergence of subsystem solutions is slow when the states are too close to the origin. Recall that our definitions of qiISS and iISpS exactly deal with the cases of either small initial states plus small integral of inputs, or states sufficiently far away from the origin. We will revisit these two examples in Section VI and it is not to the readers' surprise that by applying the criteria derived in

this work, the switched system generated by (11) can be shown to be indeed qiISS under slow switching and the switched system generated by (14) can be shown to be indeed iIISpS under slow switching.

IV. MAIN RESULTS

Before we state the main result, we claim that a $\mathcal{PD}$ function can always be lower-bounded by the product of a nondecreasing function and a nonincreasing function. This claim will be used in our main theorem.

Lemma IV.1: Let α be a locally Lipschitz function and $\alpha \in \mathcal{PD}$. Then there exist a locally Lipschitz nondecreasing function $\rho_1 \in \mathcal{PD}$ and a locally Lipschitz nonincreasing function $\rho_2 : [0, \infty) \to \mathbb{R}_{>0}$, such that $\alpha(v) \geq \rho_1(v)\rho_2(v)$ for all $v \geq 0$. In particular, if $\liminf_{v \to \infty} \alpha(v) > 0$, we can let

$$\rho_1(v) := \inf_{w \geq v} \alpha(w), \quad \rho_2(v) := 1.$$

Otherwise if $\liminf_{v \to \infty} \alpha(v) = 0$, we can let

$$\rho_1(v) := \begin{cases} \min_{w \in [v,1]} \alpha(w) & \text{if } v \in [0,1] \\ \alpha(1) & \text{if } v > 1 \end{cases}$$

$$\rho_2(v) := \begin{cases} 1 & \text{if } v \in [0,1] \\ \min_{w \in [1,v]} \frac{\alpha(w)}{\alpha(1)} & \text{if } v > 1. \end{cases}$$

Lemma IV.1 is adopted from [7, Lemma IV.1] and its proof is straightforward and hence omitted.

We need the following two assumptions in order to state our main results.

Assumption 1: There exist C^1 functions $V_p : \mathbb{R}^n \to [0, \infty)$ for all modes $p \in \mathcal{P}$ and a locally Lipschitz function $\alpha \in \mathcal{PD}$ and functions $\alpha_1, \alpha_2 \in \mathcal{K}_\infty, \chi \in \mathcal{K}$, independent of p, such that

$$\alpha_1(|x|) \leq V_p(x) \leq \alpha_2(|x|) \quad \forall x \in \mathbb{R}^n, p \in \mathcal{P} \quad (15)$$

and

$$\nabla V_p(x) \cdot f_p(x, u) \leq -\alpha(V_p(x)) + \chi(|u|)$$
$$\forall x \in \mathbb{R}^n, u \in U, p \in \mathcal{P}. \quad (16)$$

Assumption 2: The functions V_p in Assumption 1 satisfy

$$V_q(g_{p,q}(x)) \leq \mu(V_p(x))V_p(x) \quad \forall x \in \mathbb{R}^n, p, q \in \mathcal{P} \quad (17)$$

where $\mu : [0, \infty) \to [1, \infty)$ is a continuous and nonincreasing function with the property that there exists $\delta > 0$, such that for any $s \geq t \geq 0$, $\mu(s)s - \mu(t)t \geq \delta(s - t)$.

We make some remarks regarding the two assumptions. Compared with Lemma II.1, Assumption 1 implies that the subsystems of the switched system are iISS. In general, the iISS estimation functions may vary from mode to mode; that is, instead of unique α and χ, we may have α_p, χ_p depending on $p \in \mathcal{P}$. However, if the set $\mathcal{P}$ is finite, we can always pick $\alpha(s) := \bigwedge_{p \in \mathcal{P}} \alpha_p(s)$ and $\chi(s) := \bigvee_{p \in \mathcal{P}} \chi_p(s)$ and the estimation (16) will hold uniformly. When $\mathcal{P}$ has infinite cardinality, our assumption is still valid as long as there exist a uniform lower bound on α_p and a uniform upper bound on χ_p and they belong to class $\mathcal{PD}$ and class $\mathcal{K}$, respectively.

On the other hand, assuming a constant gain μ in the value of Lyapunov functions when a switch occurs is a common practice in the literature (see, e.g., [8], [9]). The idea of using nonconstant gain μ is borrowed from the work [13] and our Assumption 2 clearly includes the case of constant gain. We observe that when the Lyapunov functions used for subsystems are all quadratic or polynomial functions of same degree, there is no advantage in assuming nonconstant gain. However, in the case when $\lim_{|x| \to \infty} V_p(x)/V_q(x) = 1$, nonconstant gain becomes critical for deriving the desired results.

We are now ready to state the first main result of the article.

Theorem 1: Consider a switched system defined via (3) with a set of modes $\mathcal{P}$ and assume both Assumption 1 and Assumption 2 hold. Let $\beta \in \mathcal{KL}$ be such that $\beta(s, \cdot)$ is the solution to the initial-value ordinary differential equation (ODE) problem $\dot{v} = -\rho_1(v)\rho_2(2v), v(0) = s$, where ρ_1, ρ_2 are derived from α as in Lemma IV.1 and α comes from Assumption 1. Define a function $h : [0, \infty) \times [0, \infty) \times [0, \infty) \to [0, \infty)$ by

$$h(s, t, \varepsilon) := \beta\left(\left((1 + \varepsilon)\mu(s) - \varepsilon\right)s, t\right). \quad (18)$$

We have the following implications.

1) If

$$\inf_{(\varepsilon, t) \in (0, \infty)^2} \limsup_{s \to 0^+} \frac{h(s, t, \varepsilon)}{s} < 1 \quad (19)$$

   then (3) is qiISS under slow switching.

2) If

$$\inf_{(\varepsilon, t) \in (0, \infty)^2} \limsup_{s \to \infty} (h(s, t, \varepsilon) - s) < 0 \quad (20)$$

   then (3) is iISpS under slow switching.

3) If both (19) and (20) hold, then (3) is iISS under slow switching.

Remark 2: The condition (20) can also be equivalently restated as

$$\inf_{(\varepsilon, t) \in (0, \infty)^2} \limsup_{s \to \infty} \frac{e^{h(\ln s, t, \varepsilon)}}{s} < 1$$

which has a similar form as (19). We also note that from monotonicity properties of the function h (which will also be used in the proof of Theorem 1) it can be shown that the infima appearing in (18) and (19) are actually limits as $\varepsilon \to 0^+$ and as $t \to \infty$, respectively.

We would like to provide some insight about the assumptions (19) and (20). Recall that the point of stabilizing a switched system via slow switching is to neutralize the possible destabilizing effect of switching by the stabilizing effect when the system dwells in some modes for sufficiently long time. The function h introduced by (18) is essentially the estimate of the combination of these two effects for a single switch. In order to have an overall stabilizing effect when the system switches slowly, we need the existence of $\tau_D > 0$, such that $h(s, t, \varepsilon) < s$ for all $t \geq \tau_D$. This property is easily seen to be guaranteed by the equivalent characterizations of the inequalities (19) and (20) given in Lemma V.2 later. On the other hand, because of the $\limsup$ functions in (19) and (20), there is no need to compute the entire h function but only analyze its value when s approaches to the limits when applying Theorem 1. See Remark 4 for more discussion.

In the special case that when the switched system is jump-free (recall that jump-free switched systems mean $g_{p,q}(x) = x \, \forall p, q \in \mathcal{P}$), we do not need the knowledge of β, μ at all. The next theorem provides a more direct qualitative statement on

iISS-related properties for jump-free switched systems which is based only on $\alpha, \alpha_1, \alpha_2$.

Theorem 2: Consider a jump-free switched system defined via (3a) with a set of modes $\mathcal{P}$ and assume that Assumption 1 holds. Further assume that α_1, α_2 are C^1 and there exist $\overline{M} \geq \underline{M} > 0$, such that

$$\underline{M} \leq \frac{\alpha'_2(v)}{\alpha'_1(v)} \leq \frac{\alpha_2(v)}{\alpha_1(v)} \leq \overline{M} \quad \forall v > 0. \tag{21}$$

We have the following implications.

1) If $\liminf_{v \to 0+} \frac{\alpha(v)}{v} > 0$, then (3a) is qiISS under slow switching.
2) If either
    i) $\liminf_{v \to \infty} \frac{\alpha(v)}{v} > 0$, or
    ii) $\alpha \in \mathcal{K}$ and $\limsup_{v \to \infty} (\alpha_2(v) - \alpha_1(v)) < \infty$,
    then (3a) is iISpS under slow switching.
3) If the assumptions in 1 and 2i, or assumptions in 1 and 2ii are satisfied, then (3a) is iISS under slow switching.

We would like to make some remarks on the assumptions in Theorem 2. First, the assumption $\liminf_{v \to 0+} \frac{\alpha(v)}{v} > 0$ is sometimes called superlinearity at the origin, which means that there exists $k, l > 0$, such that $\alpha(v) \geq kv$ for all $v \in [0, l]$. It also means zero-input local exponential stability (0-LES) of the subsystems, and hence the first implication in Theorem 2 implies the switched system is qiISS under slow switching if all its subsystems are iISS and 0-LES.

On the other hand, the assumption 2.i in Theorem 2 is superlinearity at infinity because it is equivalent to the existence of $k, l > 0$, such that $\alpha(v) \geq kv$ for all $v > l$. When both assumptions 1 and 2i in Theorem 2 are true, we simply have

$$\nabla V_p(x) \cdot f_p(x, u) \leq -kV_p(x) + \chi(|u|), \quad p \in \mathcal{P} \tag{22}$$

which means that the subsystems are all ISS with exponential decay rate when they are unforced; hence the study in [8] in fact directly tells us that the switched system is ISS under slow switching. More discussion for this special case and how dwell time can be estimated will be given in Section VII.

When $\alpha \in \mathcal{K}$, it might be upper bounded and the subsystems are only iISS but not ISS. In this case we are able to conclude iISpS of the switched system by 2ii of Theorem 2 when the other assumption in 2ii also holds, which requires that the gap between $\alpha_1(v)$ and $\alpha_2(v)$ be uniformly bounded for large v.

Lastly note that if $\alpha \in \mathcal{PD}$ but $\lim_{v \to \infty} \alpha(v) = 0$, Theorem 2 does not allow us to prove iISpS under slow switching, nevertheless the first statement of Theorem 2 may still apply. In fact, it can be shown that in this case a sufficient condition for the switched system to also be iISpS under slow switching is that $\alpha_2(v) - \alpha_1(v)$ converges to 0 as $v \to \infty$ at a rate comparable to the rate at which α converges to 0. We do not elaborate on this result because these properties appear to be too restrictive; examples satisfying such properties will be extremely artificial.

V. PROOFS

A. Supporting Lemmas on Comparison Functions

In this subsection we list several lemmas which will be used in the proof of Theorem 1. Lemma V.1 is a direct consequence of Assumption 2. Lemma V.2 contains some straightforward

analysis observations. Corollary V.3 is a direct combination of the two statements of Lemma V.2. Lemma V.4 is cited from [7, Lemma IV.2]. Lemma V.5 is a result on combining two class $\mathcal{KL}$ functions and Lemma V.6 is a simple fact regarding splitting class $\mathcal{K}$ functions. The proofs of Lemma V.1, V.2, and V.5 are provided in Appendix A.

Lemma V.1: Let h be defined as in (18) for some $\beta \in \mathcal{KL}$ and $\mu : [0, \infty) \to [1, \infty)$ satisfying the properties stated in Assumption 2. There exists $\bar{\varepsilon} > 0$, such that for all $\varepsilon \in [0, \bar{\varepsilon})$, $h(\cdot, \cdot, \varepsilon) \in \mathcal{KL}$.

Lemma V.2: Let h be defined as in (18) for some $\beta \in \mathcal{KL}$ and $\mu : [0, \infty) \to [1, \infty)$ satisfying the properties stated in Assumption 2. Let $\bar{\varepsilon} > 0$ be given as in Lemma V.1.

1) The inequality (19) holds if and only if there exist $\lambda \in (0, 1)$ and $\varepsilon_0 \in (0, \bar{\varepsilon})$, such that for any $b > 0$, there exists $\tau_D > 0$, such that

$$h(s, t, \varepsilon) \leq \lambda s \tag{23}$$

for all $(s, t, \varepsilon) \in [0, b] \times [\tau_D, \infty) \times [0, \varepsilon_0]$.

2) The inequality (20) holds if and only if there exist $\Delta > 0, \varepsilon_0 \in (0, \bar{\varepsilon})$, such that for any $b \geq 2\Delta$, there exists $\tau_D > 0$, such that

$$h(s, t, \varepsilon) \leq s - \Delta \tag{24}$$

for all $(s, t, \varepsilon) \in [b, \infty) \times [\tau_D, \infty) \times [0, \varepsilon_0]$.

Remark 3: The second statement in Lemma V.2 can also be strengthened by stating that (20) holds if and only if there exist $\Delta_0 > 0, \varepsilon_0 \in (0, \bar{\varepsilon})$, such that for all $\Delta \in (0, \Delta_0], b \geq 2\Delta$, there exists $\tau_D > 0$, such that (24) holds for all $(s, t, \varepsilon) \in [b, \infty) \times [\tau_D, \infty) \times [0, \varepsilon_0]$. See the proof in the Appendix for the details.

Remark 4: It is observed that the condition in Lemma V.2.1) will hold if $h(s, t, \varepsilon) \leq c_1 s e^{-\lambda_1 t}$ for some $c_1 > 1, \lambda_1 \in (0, 1)$ and all s, ε small enough and all $t \in [0, \frac{\ln c_1}{\lambda_1} + \delta_1]$ with some $\delta_1 > 0$, while the condition in Lemma V.2.2) will hold if $h(s, t, \varepsilon) \leq s + c_2 - \lambda_2 t$ for some $c_2 > 0, \lambda_2 > 0$, and all ε small enough, s large enough and all $t \in [0, \frac{c_2}{\lambda_2} + \delta_2]$ with some $\delta_2 > 0$. As a result, in order to check the conditions in Theorem 1, we only need to check whether $h(s, t, \varepsilon)$ decays exponentially with respect to t for sufficiently small s, or it decays linearly with respect to t for sufficiently large s.

Corollary V.3: Let h be defined as in (18) for some $\beta \in \mathcal{KL}$ and $\mu : [0, \infty) \to [1, \infty)$ satisfying the properties stated in Assumption 2. Let $\bar{\varepsilon} > 0$ be given as in Lemma V.1. Then both (19) and (20) hold if and only if there exist $\lambda \in (0, 1), \Delta > 0, \varepsilon_0 \in (0, \bar{\varepsilon})$ and $\tau_D > 0$, such that

$$h(s, t, \varepsilon) \leq \lambda s \vee (s - \Delta) \tag{25}$$

for all $(s, t, \varepsilon) \in [0, \infty) \times [\tau_D, \infty) \times [0, \varepsilon_0]$.

By combining Corollary V.3 with Theorem 1, it is seen that iISS switched system under slow switching is implied by the condition (25) holding for all $(s, t) \in [0, \infty) \times [\tau_D, \infty)$. An inequality similar to (23) also appears in [11], where it is used as the essential assumption to show ISS of the switched nonlinear system. Our assumption is weaker than theirs as we do not require (23) to hold for all $s \geq 0$. On the other hand, the bound on $h(s, t, \varepsilon)$ in (25) is strictly larger than the bound in (23). As discussed after Theorem 1, it is conjectured that an even

weaker assumption that $h(s, t, \varepsilon) < s$ for some $\varepsilon > 0$ and all $(s, t) \in (0, \infty) \times [\tau_D, \infty)$ is sufficient to show iISS. We will not discuss that assumption here.

Lemma V.4: Let $\alpha \in \mathcal{PD}$ and consider two functions $y : [0, \infty) \to \mathbb{R}$ being C^1 and $z : [0, \infty) \to [0, \infty)$ being continuous and nondecreasing, such that

$$\dot{y}(t) \leq -\alpha((y(t) + z(t)) \vee 0) \tag{26}$$

for almost all $t \geq 0$. Then

$$y(t) \leq \beta(y(0) \vee 0, t) \vee z(t) \tag{27}$$

where $\beta \in \mathcal{KL}$ is the solution to the initial value ODE problem $\dot{v} = -\rho_1(v)\rho_2(2v)$, $v(0) = s$ with ρ_1, ρ_2 derived from α as in Lemma IV.1.

Lemma V.5: For any $\tau_D \geq 0, \beta_1, \beta_2 \in \mathcal{KL}$, the function

$$\beta_3(s, t) := \sup_{\tau \geq \tau_D} \beta_2\left(\beta_1(s, \tau), (t - \tau) \vee 0\right) \tag{28}$$

is also a class $\mathcal{KL}$ function.

Lemma V.6: Let $\alpha \in \mathcal{K}$ and $k_1, k_2, s_1, s_2 \geq 0$. Then for any $\varepsilon > 0$

$$\alpha(k_1 s_1 + k_2 s_2) \leq \alpha\left((k_1 + \varepsilon k_2)s_1\right) \vee \alpha\left((\varepsilon^{-1}k_1 + k_2)s_2\right). \tag{29}$$

The inequality (29) is inspired by [29, Lemma 10] and proven similarly, therefore the proof is omitted. A coarser version of Lemma V.6 with fixed $\varepsilon = 1$ is used in our conference article version of this work [10]. However, in this article we can get tighter estimates on the dwell time by allowing arbitrarily small ε. See Section VII for more discussion on this.

B. Proof of Theorem 1

To show that the switched system is iISS (resp. qiISS or iISpS) under the assumptions given in Theorem 1, we need to show that the estimate (4) holds for all solutions [resp. the estimate (4) holds for solutions with bounded initial state and bounded integral of input, or the estimate (7) holds for all solutions]. In our previous work [10], a similar but nonuniform qiISS is defined and proven for switched systems satisfying similar assumptions. In that work, for any chosen switching signal σ, qiISS is shown by providing an estimation of solutions. In order to make the iISS-related properties uniform with respect to the switching signal $\sigma \in \Sigma(\tau_D)$, the estimation function needs be recursively defined as the supremum of some nested class $\mathcal{KL}$ functions and this new proof is presented in this section.

Throughout this section we will use the notation

$$\phi_\varepsilon(s) := (1 + \varepsilon)\mu(s) - \varepsilon. \tag{30}$$

This is a nonincreasing function on $[0, \infty)$ as μ is nonincreasing, and $h(s, t, \varepsilon) = \beta(\phi_\varepsilon(s)s, t)$.

For any $x_0 \in \mathbb{R}^n, u \in \mathcal{M}_U$ and $\sigma \in \Sigma(\tau_D)$, define $v : [0, \infty) \to [0, \infty)$ by

$$v(t) = V_{\sigma(t)}(x(t)). \tag{31}$$

Then from (16), (17), and the dynamics (3) we have

$$\dot{v}(t) \leq -\alpha(v(t)) + \chi(|u(t)|) \quad \text{for almost all } t \notin \mathcal{T}(\sigma) \tag{32a}$$

$$v(t^+) \leq \mu(v(t))v(t) \quad \forall t \in \mathcal{T}(\sigma). \tag{32b}$$

Let $z : [0, \infty) \to [0, \infty)$ be defined by $z(0) = 0$, $z(t) = \int_0^t \chi(|u(\tau)|)d\tau$. We see that z is absolutely continuous and nondecreasing. Further define $\tilde{y}(t) := v(t) - z(t)$ and $y(t) := \tilde{y}(t) \vee 0$. We have $y(0) = v(0)$ and $y(t) \leq v(t)$ for all $t \geq 0$. Thus (32a) implies $\dot{\tilde{y}}(t) \leq -\alpha((\tilde{y}(t) + z(t)) \vee 0)$. Hence by Lemma V.4 we have $\tilde{y}(t) \leq \beta(\tilde{y}(t_i^+) \vee 0, t - t_i) \vee z(t)$ for any $t_i \in \mathcal{T}(\sigma)$ and any $t \in (t_i, t_{i+1}]$, where $\beta \in \mathcal{KL}$ is constructed from α as in Lemma V.4. Because $y(t) = \tilde{y}(t)$ or $y(t) = 0$, we further conclude that

$$y(t) \leq \beta(y(t_i^+), t - t_i) \vee z(t) \quad \forall t \in (t_i, t_{i+1}]. \tag{33}$$

In addition, (32b) implies that $\tilde{y}(t_i^+) \leq \mu(v(t_i))\tilde{y}(t_i) + (\mu(v(t_i)) - 1)z(t_i)$ and because $y(t_i^+) = \tilde{y}(t_i^+)$ or $y(t_i^+) = 0$

$$y(t_i^+) \leq \mu(v(t_i))y(t_i) + (\mu(v(t_i)) - 1)z(t_i). \tag{34}$$

Combining (33) and (34), picking $\varepsilon \in (0, \varepsilon_0)$, where ε_0 comes from Lemma V.2 and applying Lemma V.6, for all $t \in (t_i, t_{i+1}]$ we have

$$y(t) \leq \beta\left(\mu(v(t_i))y(t_i) + (\mu(v(t_i)) - 1)z(t_i), t - t_i\right) \vee z(t)$$

$$\leq \beta\left(\phi_\varepsilon(v(t_i))y(t_i), t - t_i\right)$$

$$\quad \vee \beta\left(\varepsilon^{-1}\phi_\varepsilon(v(t_i))z(t_i), t - t_i\right) \vee z(t)$$

$$\leq \beta\left(\phi_\varepsilon(y(t_i))y(t_i), t - t_i\right)$$

$$\quad \vee \beta\left(\varepsilon^{-1}\phi_\varepsilon(0)z(t_i), t - t_i\right) \vee z(t)$$

$$\leq \beta_y(y(t_i), t - t_i) \vee \beta_z(z(t_i), t - t_i) \vee z(t)$$

where $\beta_y(s, t) := \beta(\phi_\varepsilon(s)s, t) = h(s, t, \varepsilon)$ and $\beta_z(s, t) := \beta(\varepsilon^{-1}\phi_\varepsilon(0)s, t)$. We need to invoke the following Lemma at this point.

Lemma V.7: Let $\beta_y, \beta_z \in \mathcal{KL}$, $\sigma \in \Sigma(\tau_D)$ for some $\tau_D > 0$ and let $\mathcal{T}(\sigma) = \{t_1, t_2, \dots\}$ be the set of switching times. Let $z : [0, \infty) \to [0, \infty)$ be a nonincreasing function and $y : [0, \infty) \to [0, \infty)$ with the properties that for any $t_i \in \mathcal{T}(\sigma)$ and any $t \in [t_i, t_{i+1})$

$$y(t) \leq \beta_y(y(t_i), t - t_i) \vee \beta_z(z(t_i), t - t_i) \vee z(t). \tag{35}$$

For $i \in \mathbb{N}_+$, recursively define two families of functions $h_i : [0, \infty) \times [0, \infty) \to [0, \infty)$ by

$$\begin{aligned} h_1(s, t) &:= \beta_y(s, t) \\ h_{i+1}(s, t) &:= \sup_{\tau \geq \tau_D} h_i\left(\beta_y(s, \tau), (t - \tau) \vee 0\right) \end{aligned} \tag{36}$$

and $l_i : [0, \infty) \to [0, \infty)$

$$\begin{aligned} l_1(s) &:= \beta_z(s, 0) \vee s \\ l_{i+1}(s) &:= h_i\left(\beta_z(s, \tau_D) \vee s, 0\right) \vee l_i(s). \end{aligned} \tag{37}$$

Then $h_i \in \mathcal{KL}$ and $l_i \in \mathcal{K}_\infty$ for all $i \in \mathbb{N}_+$. In addition, for any $i \in \mathbb{N}, t_j \in \mathcal{T}(\sigma)$ and $t \in (t_{j+i-1}, t_{j+i}]$

$$y(t) \leq h_i(y(t_j), t - t_j) \vee l_i(z(t)). \tag{38}$$

The proof of Lemma V.7 is given in Appendix B. Applying Lemma V.7, with $j = 1$, we conclude that $y(t) \leq h_i(y(t_1), t - t_1) \vee l_i(z(t))$ for any $t \in (t_i, t_{i+1}]$, where h_i, l_i are defined in (36) and (37). In addition (33) also implies that $y(t_1) \leq$

$\beta(y(0), t_1) \vee z(t_1)$. Combining these two inequalities and pretending that the exact value of t_1 is unknown, we find an upper bound for $y(t)$ by taking the supremum over t_1

$$y(t) \leq \sup_{t_1 \geq 0} h_i(\beta(y(0), t_1), t - t_1) \vee h_i(z(t), 0) \vee l_i(z(t)) \tag{39}$$

for any $t \in (t_i, t_{i+1}]$.

Notice that the estimation of $y(t)$ given in (39) is only true when there are i switches up to time t. In order to obtain an estimation of $y(t)$ for arbitrary number of switches up to any time $t \geq 0$, define

$$H_\infty(s, t) := \lim_{N \to \infty} \bigvee_{i=1}^{N} h_i(s, t). \tag{40}$$

We claim that whenever $H_\infty(s, t)$ is finite

$$y(t) \leq \sup_{t_1 \geq 0} H_\infty(\beta(y(0), t_1), (t - t_1) \vee 0)$$
$$\vee H_\infty\left(\varepsilon^{-1}\phi_\varepsilon(0)z(t) \vee z(t), 0\right) \vee l_1(z(t)) \tag{41}$$

for all $t \geq 0$. Clearly by comparing (41) with (39), in order to show the claim it suffices to show that $l_i(s) \leq H_\infty(\varepsilon^{-1}\phi_\varepsilon(0)s \vee s, 0)$ for all $i \geq 2$ and all $s \geq 0$. This is indeed guaranteed by the recursive definition of l_i in (37), and the fact that while either (19) or (20) hold, Lemma V.2 always implies that

$$\beta_z(s, \tau_D) = \beta(\varepsilon^{-1}\phi_\varepsilon(0)s, \tau_D) = h(\varepsilon^{-1}\phi_\varepsilon(0)s, \tau_D, 0)$$
$$\leq h(\varepsilon^{-1}\phi_\varepsilon(0)s, \tau_D, \varepsilon) \leq \varepsilon^{-1}\phi_\varepsilon(0)s.$$

The next Lemma tells that the function H_∞ defined in (40) has some $\mathcal{KL}$-like properties under some assumptions.

Lemma V.8: Let h be defined as in (18) for some $\beta \in \mathcal{KL}$ and $\mu : [0, \infty) \to [1, \infty)$ satisfy the properties stated in Assumption 2. Let $\varepsilon \in (0, \varepsilon_0)$, where ε_0 comes from Lemma V.2, and recursively define a family of functions $h_i : [0, \infty) \times [0, \infty) \to [0, \infty), i \in \mathbb{N}_+$ as in (36) with $\beta_y(s, t) := h(s, t, \varepsilon)$. Further define $H_\infty(s, t)$ as in (40). Then there exists $\overline{\beta} \in \mathcal{KL}$, such that we have the following implications on H_∞.

1) If there exist $\lambda < 1, b > 0$, such that h satisfies the inequality (23) for all $(s, t) \in [0, b] \times [\tau_D, \infty)$, then $H_\infty(s, t) \leq \overline{\beta}(s, t)$ for all $(s, t) \in [0, b] \times [0, \infty)$.

2) If there exist $\Delta > 0, b \geq 2\Delta$, such that h satisfies the inequality (24) for all $(s, t) \in [b, \infty) \times [\tau_D, \infty)$, then $H_\infty(s, t) \leq \overline{\beta}(s, t) + h(b - \Delta, 0, \varepsilon)$ for all $(s, t) \in [0, \infty) \times [0, \infty)$.

The proof of Lemma V.8 is also given in Appendix B. With this lemma, we can finally finish the proof of Theorem 1.

To show qiISS when (19) holds, let $\delta_1, \delta_2 > 0$ be arbitrary. By the first statement in Lemma V.2, (19) implies the existence of $\lambda \in (0, 1)$, such that for

$$b := \alpha_2(\delta_1) \vee \varepsilon^{-1}\phi_\varepsilon(0)\delta_2 \vee \delta_2 \tag{42}$$

there exists $\tau_D > 0$, such that (23) holds for all $(s, t) \in [0, b] \times [\tau_D, \infty)$. Thus by the first conclusion in Lemma V.8 there exists $\overline{\beta} \in \mathcal{KL}$ that $H_\infty(s, t) \leq \overline{\beta}(s, t)$ for all $(s, t) \in [0, b] \times [0, \infty)$.

Denote

$$\beta^\dagger(s, t) := \sup_{t_1 \geq 0} \overline{\beta}(\beta(s, t_1), (t - t_1) \vee 0) \tag{43}$$

which is class $\mathcal{KL}$ by Lemma V.5. Also denote

$$\gamma^\dagger(s) := \overline{\beta}(\varepsilon^{-1}\phi_\varepsilon(0)s \vee s, 0) \vee l_1(s) \tag{44}$$

which is class $\mathcal{K}_\infty$. Conditions (41), (43), and (44) imply that

$$v(t) \leq y(t) + z(t) \leq \beta^\dagger(v(0), t) + \gamma^\dagger(z(t)) + z(t)$$

for all $v(0), z(t)$, such that the first arguments in the two H_∞ functions in (41) are in the domain $[0, b]$. In addition, from (15) and (31) we have

$$|x(t)| \leq \alpha_1^{-1}(V_{\sigma(t)}(x(t))) = \alpha_1^{-1}(v(t))$$
$$\leq \alpha_1^{-1}\left(2\beta^\dagger(v(0), t)\right) \vee \alpha_1^{-1}\left(2\gamma^\dagger(z(t)) + 2z(t)\right)$$
$$\leq \alpha_1^{-1}\left(2\beta^\dagger(\alpha_2^{-1}(|x_0|), t)\right) \vee \alpha_1^{-1}\left(2\gamma^\dagger(z(t)) + 2z(t)\right)$$

where we have also used the fact that $\alpha(\sum_{i=1}^n s_i) \leq \bigvee_{i=1}^n \alpha(n s_i)$ for any $\alpha \in \mathcal{K}$. Notice that the previously mentioned constraints on the first arguments in the two H_∞ functions in (41) are also satisfied since we have assumed that $|x_0| \leq \delta_1$ and $\int_0^\infty \chi(|u(\tau)|) \leq \delta_2$. These assumptions imply that

$$\beta(y(0), t_1) \leq y(0) = v(0) \leq \alpha_2(|x_0|) \leq \alpha_2(\delta_1) \leq b$$

and

$$\varepsilon^{-1}\phi_\varepsilon(0)z(t) \vee z(t) \leq \varepsilon^{-1}\phi_\varepsilon(0)\delta_2 \vee \delta_2 \leq b$$

for all $t \geq 0$. Hence the system (3) is qiISS under slow switching with $\beta^*(s, t) := \alpha_1^{-1}(2\beta^\dagger(\alpha_2^{-1}(s), t))$, $\gamma^*(s) := \alpha_1^{-1}(2\gamma^\dagger(s) + 2s)$ and $\chi^*(s) := \chi(s)$.

To show iISpS when (20) holds, let $\delta_3 > 0$ be arbitrary. By the second statement in Lemma V.2 and Remark 3, (20) implies the existence of $\Delta_0 > 0$, such that for some $b > 0$ satisfying

$$3h(b, 0, \varepsilon) = \alpha_1(\delta_3) \tag{45}$$

and some $\Delta \leq \Delta_0 \wedge \frac{b}{2}$, there exists $\tau_D > 0$, such that (24) holds for all $(s, t) \in [b, \infty) \times [\tau_D, \infty)$. Thus by the second conclusion in Lemma V.8, there exists $\overline{\beta} \in \mathcal{KL}$, such that $H_\infty(s, t) \leq \overline{\beta}(s, t) + h(b, 0, \varepsilon)$ for all $(s, t) \in [0, \infty) \times [0, \infty)$. Again denoting $\beta^\dagger, \gamma^\dagger$ as in (43), (44), and using (41), we conclude that

$$v(t) \leq \beta^\dagger(v(0), t) + \gamma^\dagger(z(t)) + z(t) + h(b, 0, \varepsilon).$$

Following similar derivation as in the previous case we conclude that

$$|x(t)| \leq \alpha_1^{-1}\left(3\beta^\dagger(\alpha_2^{-1}(|x_0|), t)\right)$$
$$\vee \alpha_1^{-1}\left(3\gamma^\dagger(z(t)) + 3z(t)\right) \vee \delta_3.$$

Because there are no constraints on x_0 and $z(t)$, we have proven that the system (3) is iISpS under slow switching in this case, with $\beta^*(s, t) := \alpha_1^{-1}(3\beta^\dagger(\alpha_2^{-1}(s), t))$, $\gamma^*(s) := \alpha_1^{-1}(3\gamma^\dagger(s) + 3s)$ and $\chi^*(s) := \chi(s)$.

Since we have already proven that the system (3) is qiISS and iISpS when both (19) and (20) hold, the last statement in Theorem 1 is a direct consequence of Proposition II.2 and this completes the proof. ∎

C. Proof of Theorem 2

Let

$$\mu(v) = \begin{cases} \frac{\alpha_2 \circ \alpha_1^{-1}(v)}{v} & \text{if } v > 0 \\ \limsup_{v \to 0^+} \frac{\alpha_2 \circ \alpha_1^{-1}(v)}{v} & \text{if } v = 0. \end{cases} \quad (46)$$

We first show that (17) holds for all $x \in \mathbb{R}^n, p, q \in \mathcal{P}$. For the nontrivial case when $x \neq 0$, recall $g_{p,q}(x) = x$ for a jump-free switched system, so (15) implies that for any $p, q \in \mathcal{P}$

$$V_q(x) \leq \alpha_2(|x|) \leq \alpha_2 \circ \alpha_1^{-1}(V_p(x))$$

$$= \frac{\alpha_2 \circ \alpha_1^{-1}(V_p(x))}{V_p(x)} V_p(x) = \mu(V_p(x))V_p(x).$$

We then show that μ defined via (46) satisfies the conditions in Assumption 2. Denoting $w = \alpha_1^{-1}(v)$, we have

$$\mu'(v) = \frac{1}{v^2}\left(\frac{\alpha_2'(w)}{\alpha_1'(w)}v - \alpha_2(w)\right)$$

$$\leq \frac{1}{v^2}\left(\frac{\alpha_2(w)}{\alpha_1(w)}v - \alpha_2(w)\right)$$

$$= \frac{1}{v^2}\left(\frac{\alpha_2(w)}{v}v - \alpha_2(w)\right) = 0$$

where we have used the inequality $\frac{\alpha_2'(w)}{\alpha_1'(w)} \leq \frac{\alpha_2(w)}{\alpha_1(w)}$ from (21). Hence $\mu(v)$ is nonincreasing on $(0, \infty)$. Thus the $\limsup$ in (46) is in fact lim and

$$\lim_{v \to 0^+} \frac{\alpha_2 \circ \alpha_1^{-1}(v)}{v} = \lim_{w \to 0^+} \frac{\alpha_2(w)}{\alpha_1(w)} \leq \overline{M}.$$

Therefore μ is continuous and nonincreasing on $[0, \infty)$. In addition, (21) also implies that

$$\mu(s)s - \mu(t)t = \alpha_2 \circ \alpha_1^{-1}(s) - \alpha_2 \circ \alpha_1^{-1}(t)$$

$$= \int_t^s \frac{d}{d\tau}\alpha_2 \circ \alpha_1^{-1}(\tau)d\tau = \int_t^s \frac{\alpha_2' \circ \alpha_1^{-1}(\tau)}{\alpha_1' \circ \alpha_1^{-1}(\tau)}d\tau \geq \underline{M}(s - t).$$

Hence μ satisfies the conditions in Assumption 2.

To show the first implication in Theorem 2, it suffices to show that (19) holds if we construct a function $\beta \in \mathcal{KL}$ from α. From Lemma IV.1 we construct $\rho_1(v) = \min_{w \in [v,1]} \alpha(w), \rho_2(v) = 1$ for all $v \in [0, 1]$. Because of the assumption $\limsup_{v \to 0^+} \alpha(v)/v > 0$, the function $\zeta : (0, \frac{1}{2}] \to [0, \infty)$ defined by $\zeta(v) := \rho_1(v)/v$ can be continuously extended 0 and we have $\zeta(v) > 0$ for all $v \in [0, \frac{1}{2}]$. Define $k := \min_{s \in [0, \frac{1}{2}]} \zeta(s) > 0$. Recall that in Theorem 1, $\beta(s, \cdot)$ is the solution to the initial value ODE problem $\dot{v} = -\rho_1(v)\rho_2(2v)$, $v(0) = s$. When $s \leq \frac{1}{2}$, $\dot{v} = -\zeta(v)v \leq -kv$, and thus, by the comparison principle we have $\beta(s, t) \leq e^{-kt}s$. Hence for s, ε sufficiently small

$$h(s, t, \varepsilon) = \beta(\phi_\varepsilon(s)s, t) \leq e^{-kt}\phi_\varepsilon(s)s \leq e^{-kt}\phi_\varepsilon(0)s$$

where recall ϕ_ε is defined in (30). The inequality (19) can be shown subsequently and the first implication in Theorem 2 is proven by applying the first result in Theorem 1.

To show that 2i implies iISpS, recall that $\lim_{v \to \infty} \alpha(v)/v > 0$ means the existence of $k, l > 0$, such that $\alpha(v) \geq kv$ for all $v \in [l, \infty)$. Thus we can construct ρ_1, ρ_2, such that $\rho_1(v) = kv, \rho_2(v) = 1$ for all $v \geq l$ and $\alpha(v) \geq \rho_1(v)\rho_2(v)$ for all $v \geq 0$. Because $\beta(s, t)$ is the solution to the initial value ODE problem $\dot{v} = -\rho_1(v)\rho_2(2v)$, $v(0) = s$, when the initial condition $s \geq l$, $\beta(s, t) \leq se^{-kt} \vee l$ for all $t \geq 0$. Pick $\tau_D = \frac{1}{k}(\ln \phi_\varepsilon(0) + \ln(l+1) - \ln l)$. By this construction we have $e^{-k\tau_D} = \frac{l}{\phi_\varepsilon(0)(l+1)}$. Thus for any $s \geq l + 1$ and $t \geq \tau_D$, $\phi_\varepsilon(0)s \geq s \geq l$ and

$$h(s, t, \varepsilon) = \beta(\phi_\varepsilon(s)s, t) \leq \phi_\varepsilon(s)se^{-kt} \vee l \leq \frac{sl}{l+1} \vee l.$$

Because $s \geq l + 1$, $\frac{sl}{l+1} \leq s - 1$ and therefore $h(s, t, \varepsilon) \leq s - 1$. Subsequently (20) can be shown and hence by the second result in Theorem 1 the system is iISpS under slow switching.

Next we show that 2ii implies iISpS. Because $\alpha \in \mathcal{K}_\infty$ can always be replaced by $\alpha \in \mathcal{K}$ while preserving (16), we can always assume $\lim_{s \to \infty} \alpha(s) =: M_1 < \infty$. Since $\alpha \in \mathcal{K}$, it follows that $M_1 > 0$. Now by definition (46) and the assumption on $\limsup$ in this case

$$M_2 := \limsup_{v \to \infty}(\mu(v) - 1)v$$

$$= \limsup_{v \to \infty}\left(\alpha_2 \circ \alpha_1^{-1}(v) - v\right)$$

$$= \limsup_{w \to \infty}\left(\alpha_2(w) - \alpha_1(w)\right) < \infty.$$

As a result, for any $\delta > 0$, there exists $\underline{v}$, such that as long as $v(t) \geq \underline{v}$, $0 \leq M_1 - \alpha(v(t)) \leq \delta$ and $\mu(v(t))v(t) - v(t) \leq M_2 + \delta$. This is guaranteed for all $t \in [0, T]$ with $v(0) \geq 2\underline{v}$ and $T = \frac{\underline{v}}{M_1}$, since the differential inequality $\dot{v} = -\alpha(v) \geq -M_1$ implies that $v(t) \geq v(0) - M_1 t \geq 2\underline{v} - \frac{vt}{T} \geq \underline{v}$. We also let $\underline{v}$ be large enough, such that $\underline{v} \geq \frac{(2+\varepsilon)(M_2+\delta)M_1}{M_1-\varepsilon}$. It follows from $\dot{v} = -\alpha(v) \leq -M_1 + \delta$ that

$$v(T) \leq v(0) - T(M_1 - \delta)$$

$$= v(0) - \frac{\underline{v}(M_1 - \varepsilon)}{M_1} \leq v(0) - (2+\varepsilon)(M_2 + \delta).$$

Therefore, for all $s \geq 2\underline{v}$, $\phi_\varepsilon(s)s \geq s \geq 2\underline{v}$. Thus the initial condition is large enough and consequently

$$h(s, T, \varepsilon) - s = \beta(\phi_\varepsilon(s)s, T) - s$$

$$\leq \phi_\varepsilon(s)s - (2+\varepsilon)(M_2 + \delta) - s$$

$$= (1+\varepsilon)(\mu(s) - 1)s - (2+\varepsilon)(M_2 + \delta)$$

$$\leq (1+\varepsilon)(M_2 + \delta) - (2+\varepsilon)(M_2 + \delta)$$

$$= -(M_2 + \delta).$$

Hence

$$\inf_{\varepsilon > 0}\inf_{t > 0}\limsup_{s \to \infty}(h(s, t, \varepsilon) - s)$$

$$\leq \limsup_{s \to \infty}((s, T, \varepsilon) - s) \leq -(M_2 + \delta) < 0$$

so the property (20) holds and the system is iISpS by the second result in Theorem 1.

The last implication in Theorem 2 is a direct result of the last result in Theorem 1. ∎

VI. EXAMPLES REVISITED

In this section we apply our main results to the two examples considered in Section III to draw some conclusions about their iISS properties.

We use the Lyapunov function $V_p = \sqrt{x^\top M_p x + 1} - 1$ to show that the subsystems (11) are iISS, where M_p is the solution to the Lyapunov equation

$$M_p A_p + A_p^\top M_p + 2I = 0. \tag{47}$$

Denote

$$\bar{a} := \max_{p \in \mathcal{P}} \bar{\sigma}(M_p), \quad \underline{a} := \min_{p \in \mathcal{P}} \underline{\sigma}(M_p) \tag{48}$$

where $\bar{\sigma}(M)$ is the largest singular value of M and $\underline{\sigma}(M)$ is the smallest singular value of M. This choice of Lyapunov functions gives us the condition (15), where $\alpha_1(v) = \sqrt{\underline{a}v^2 + 1} - 1, \alpha_2(v) = \sqrt{\bar{a}v^2 + 1} - 1$. For any $v \geq 0$, consider the function $g_v : [0, \infty) \to [0, \infty)$ by $g_v(a) = \frac{\sqrt{av^2 + 1} - 1}{a}$. It can be computed that $g_v'(a) = -\frac{(\sqrt{av^2+1}-1)^2}{2a^2\sqrt{av^2+1}} \leq 0$ so the function $g_v(a)$ is decreasing. We thus have $\frac{\alpha_2(v)}{\bar{a}} = g_v(\bar{a}) \leq g_v(\underline{a}) = \frac{\alpha_1(v)}{\underline{a}}$. On the other hand, by computing the derivative of α_1, α_2 it is easy to see that

$$\frac{\alpha_2'(v)}{\alpha_1'(v)} = \frac{\bar{a}}{\underline{a}} \sqrt{\frac{\underline{a}|v|^2 + 1}{\bar{a}|v|^2 + 1}} \geq \sqrt{\frac{\bar{a}}{\underline{a}}}.$$

Furthermore, it is not difficult to verify that $\frac{\alpha_2'(v)}{\alpha_1'(v)} \leq \frac{\alpha_2(v)}{\alpha_1(v)}$, which finally implies $\sqrt{\bar{a}/\underline{a}} \leq \frac{\alpha_2'(v)}{\alpha_1'(v)} \leq \frac{\alpha_2(v)}{\alpha_1(v)} \leq \bar{a}/\underline{a}$. Thus the assumption (21) is satisfied. In addition

$$\nabla V_p(x) \cdot f_p(x, u) = \frac{x^\top M_p}{\sqrt{x^\top M_p x + 1}} \left(\frac{1}{1 + |x|^2} A_p x + u \right)$$

$$= -\frac{|x|^2}{\sqrt{x^\top M_p x + 1}(1 + |x|^2)} + \frac{x^\top M_p}{\sqrt{x^\top M_p x + 1}} u$$

$$= -\frac{1}{(V_p(x) + 1) \left(\frac{1}{|x|^2} + 1 \right)} + \frac{x^\top M_p}{\sqrt{x^\top M_p x + 1}} u$$

$$\leq -\frac{1}{(V_p(x) + 1) \left(\frac{\bar{a}}{V_p(x)(V_p(x)+1)} + 1 \right)} + \frac{\bar{a}}{\sqrt{\underline{a}}} |u|$$

$$= -\frac{V_p(x)}{\bar{a} + V_p(x)(V_p(x) + 1)} + \frac{\bar{a}}{\sqrt{\underline{a}}} |u|.$$

Hence we have $\alpha(v) = \frac{v}{\bar{a} + v(v+1)}$, $\chi(v) = \frac{\bar{a}}{\sqrt{\underline{a}}} v$. It is easy to compute that $\alpha'(0) = \frac{1}{\bar{a}} > 0$ so by the first implication in Theorem 2, the jump-free switched system generated by (11) is qiISS under slow switching. On the other hand, neither assumption in the second implication in Theorem 2 applies here because α is not superlinear at infinity (in fact it converges to 0 at infinity) and $\alpha_2(s) - \alpha_1(s)$ diverges at infinity. Indeed, we have already shown in Section III that this switched system is not iISS under slow switching.

For completeness, we provide a numerical estimation of the dwell time for this qiISS system with A_1, A_2 given by (12). Solving the Lyapunov (47) for M_p and using the definitions

(48), it is not hard to compute that $\bar{a} \approx 14.98, \underline{a} \approx 7.50$. Hence $\alpha(v) = \frac{v}{14.98 + v(v+1)}$, $\chi(v) = 5.47v$, $\mu(v) = 1.41$. Pick $x_0 = (1, 0)^\top$ and $u(t) = 0.001(e^{-t}, e^{-t})^\top$; set $\delta_1 := 1 = |x_0|, \delta_2 := 0.0080 > 0.0077 = \int_0^\infty \chi(|u(\tau)|)d\tau$ and $\lambda := 0.9$. It follows from (42) that for $\varepsilon = 0.01$, $b = 3.87$. In addition, with such a choice of parameters, it is numerically computed from the condition (23) that $\tau_D = 46.72$.

Regarding the jump-free switched system with the modes (14) in Example 2, we pick the Lyapunov function $V_p = |x|x^\top M_p x$, where M_p again solves (47). Again the assumption (15) holds with $\alpha_1(v) = \underline{a}v^3, \alpha_2(v) = \bar{a}v^3$, where $\bar{a}, \underline{a}$ are defined in (48). Thus $\frac{\alpha_2'(v)}{\alpha_1'(v)} = \frac{\alpha_2(v)}{\alpha_1(v)} = \frac{\bar{a}}{\underline{a}}$ and the assumption (21) in Theorem 2 is satisfied. In addition for all $x \neq 0$

$$\nabla V_p(x) \cdot f_p(x, u)$$

$$= \left((x^\top M_p x) \frac{x^\top}{|x|} + 2|x|x^\top M_p \right) (|x|A_p x + u)$$

$$= x^\top M_p \left(\frac{xx^\top}{|x|} + 2|x|I \right) (|x|A_p x + u)$$

$$= x^\top \left(\frac{xx^\top}{|x|} + 2|x|I \right) M_p (|x|A_p x + u)$$

$$= 3|x|x^\top M_p (|x|A_p x + u)$$

$$\leq -3|x|^4 + 3\bar{a}|x|^2|u|$$

$$\leq -\frac{3}{2}|x|^4 + \frac{3\bar{a}^2}{2}|u|^2 \leq -\frac{3}{2} \left(\frac{V_p(x)}{\bar{a}} \right)^{\frac{4}{3}} + \frac{3\bar{a}^2}{2}|u|^2.$$

Hence we conclude $\alpha(v) = \frac{3}{2} (\frac{v}{\bar{a}})^{\frac{4}{3}}$, $\chi(v) = \frac{3\bar{a}^2}{2}v^2$, and each mode (14) is iISS (in fact also ISS). Clearly this α satisfies the assumption in 2i of Theorem 2; hence the switched system (14) is iISpS under slow switching. On the other hand, the assumption in the first implication in Theorem 2 does not apply because $\alpha'(0) = 0$. Indeed, we have already shown in Section III that this switched system is not iISS under slow switching. Similarly to what has been done for the qiISS example, let us provide a numerical estimation of the dwell time for this iISpS system. For this example, we have $\alpha(v) = \frac{3}{2}(\frac{v}{14.98})^{\frac{4}{3}}, \mu(v) = \frac{\bar{a}}{\underline{a}} = 1.99$; we also pick $\Delta := 0.001$ and $\delta_3 := 2$ which, it follows from (45) that for $\varepsilon = 0.001$, $b = 10.02$. With such a choice of parameters, it is numerically computed from the condition (24) that $\tau_D = 7.12$.

At last, we draw some conclusions on the switched bilinear systems with inputs, generated from finitely many modes

$$\dot{x} = f_p(x, u) = A_p x + \sum_{j=1}^{m} B_{p,j} x u_j + C_p u \tag{49}$$

where $p \in \mathcal{P} = \{1, 2, \ldots, P\}$ are the modes, $x \in \mathbb{R}^n$, $u = \begin{pmatrix} u_1 & \cdots & u_m \end{pmatrix}^\top \in \mathbb{R}^m$ and $A_p \in \mathbb{R}^{n \times n}, B_{p,j} \in \mathbb{R}^{n \times n}$ and $C_p \in \mathbb{R}^{n \times m}$.

Proposition VI.1: The jump-free switched bilinear system generated from finitely many modes (49), where A_p are all Hurwitz, is iISS under slow switching.

Proof: It is known from [30] that bilinear systems with Hurwitz matrices are iISS. For each $p \in \mathcal{P}$, define the iISS-Lyapunov function $V_p(x)$ by (see, e.g., [31])

$$V_p(x) := \ln(1 + x^\top M_p x) \tag{50}$$

where M_p solves the Lyapunov (47). Again using the notation (48), the assumption (15) is satisfied with $\alpha_1(v) = \ln(1 + \underline{a}v^2), \alpha_2(v) = \ln(1 + \overline{a}v^2)$. In addition

$$\nabla V_p(x) \cdot f_p(x, u)$$

$$= \frac{1}{1 + x^\top M_p x} \left(x^\top \left(A_p^\top M_p + M_p A_p \right) x \right.$$

$$\left. + 2 \left(\sum_{j=1}^m x^\top B_{p,j}^\top u_j \right) M_p x + 2 x^\top M_p C_p u \right)$$

$$= \frac{2}{1 + x^\top M_p x} \left(- |x|^2 \right.$$

$$\left. + \sum_{j=1}^m x^\top B_{p,j}^\top M_p x u_j + x^\top M_p C_p u \right)$$

$$\leq \frac{2}{1 + x^\top M_p x} \left(- |x|^2 \right.$$

$$\left. + \sum_{j=1}^m \overline{\sigma} \left(B_{p,j}^\top M_p \right) |x|^2 u_j + x^\top M_p C_p u \right)$$

$$\leq \frac{2}{1 + x^\top M_p x} (-|x|^2 + c_1 |x|^2 |u| + c_2 |x||u|)$$

$$= -\frac{2|x|^2}{1 + x^\top M_p x} + \frac{2(c_1 |x|^2 + c_2 |x|)}{1 + x^\top M_p x} |u|$$

where $c_1 := \max_{p \in P}(\sum_{j=1}^m \overline{\sigma}(B_{p,j}^\top M_p)^2)^{\frac{1}{2}}, c_2 := \max_{p \in P} \overline{\sigma}(M_p C_p)$. Now notice that $\underline{a}|x|^2 \leq x^\top M_p x \leq \overline{a}|x|^2$ so

$$-\frac{|x|^2}{1 + x^\top M_p x} \leq -\frac{x^\top M_p x}{\overline{a}(1 + x^\top M_p x)} = -\frac{e^{V_p(x)} - 1}{\overline{a} e^{V_p(x)}}$$

and

$$\frac{c_1 |x|^2 + c_2 |x|}{1 + x^\top M_p x} \leq \frac{c_1 |x|^2 + c_2 |x|}{1 + \underline{a}|x|^2}$$

$$= \frac{c_1}{\underline{a}} \left(\frac{\underline{a}|x|^2}{1 + \underline{a}|x|^2} \right) + \frac{c_2}{\frac{1}{|x|} + \underline{a}|x|} \leq \frac{c_1}{\underline{a}} + \frac{c_2}{2\sqrt{\underline{a}}}.$$

Hence

$$\nabla V_p \cdot f_p \leq -\frac{2|x|^2}{1 + x^\top M_p x} + \frac{2(c_1 |x|^2 + c_2 |x|)}{1 + x^\top M_p x} |u|^2$$

$$\leq -\frac{2(e^{V_p(x)} - 1)}{\overline{a} e^{V_p(x)}} + 2 \left(\frac{c_1}{\underline{a}} + \frac{c_2}{2\sqrt{\underline{a}}} \right) u^2 = -\alpha(V_p) + \chi(|u|)$$

for all $p \in \mathcal{P}$, where $\alpha(v) = \frac{2(e^v - 1)}{\overline{a} e^v}$, $\chi(|u|) = 2(\frac{c_1}{\underline{a}} + \frac{c_2}{2\sqrt{\underline{a}}})|u|^2$. In addition, by definition we see that $\alpha \in \mathcal{PD}, \chi \in \mathcal{K}$ so we conclude that each subsystem of (49) is iISS.

Now we want to show that the switched bilinear system is iISS under slow switching. We start by verifying (21). Define $g : [0, \infty) \to [0, \infty)$ by $g(a) := (1 + av^2) \ln(1 + av^2)$ for some $v > 0$. It can be computed that $g''(a) = v^4/(1 + av^2) > 0$ so g is convex and for $\overline{a} \geq \underline{a} > 0$, we have $g(\underline{a}) \leq (\underline{a}/\overline{a}) g(\overline{a}) + (1 - \underline{a}/\overline{a}) g(0)$, which gives the inequality $(1 + \underline{a}v^2) \ln(1 + \underline{a}v^2) \leq (\underline{a}/\overline{a})(1 + \overline{a}v^2) \ln(1 + \overline{a}v^2)$. Thus we conclude that

$$\frac{\alpha_2'(v)}{\alpha_1'(v)} = \frac{\overline{a}(1 + \underline{a}v^2)}{\underline{a}(1 + \overline{a}v^2)} \leq \frac{\ln(1 + \overline{a}v^2)}{\ln(1 + \underline{a}v^2)} = \frac{\alpha_2(v)}{\alpha_1(v)}.$$

Further we have $\frac{d}{dv}(\frac{\alpha_2(v)}{\alpha_1(v)}) = \frac{\alpha_2'(v)\alpha_1(v) - \alpha_1'(v)\alpha_2(v)}{(\alpha_1(v))^2} \leq 0$ so the function $\frac{\alpha_2}{\alpha_1}$ is decreasing and

$$\frac{\alpha_2(v)}{\alpha_1(v)} \leq \lim_{s \to 0} \frac{\alpha_2(s)}{\alpha_1(s)} = \frac{\alpha_2'(0)}{\alpha_1'(0)} = \frac{\overline{a}}{\underline{a}}$$

for all $v > 0$. As a result, the assumption of (21) holds with $\underline{M} = 1, \overline{M} = \frac{\overline{a}}{\underline{a}}$. To check the remaining conditions, notice that $\alpha'(0) = \frac{2}{\overline{a}} > 0$ so the assumption in the first implication of Theorem 2 is satisfied. In addition, clearly $\alpha \in \mathcal{K}$ and

$$\lim_{v \to \infty} (\alpha_2(v) - \alpha_1(v)) = \lim_{v \to \infty} \ln \left(\frac{1 + \overline{a}v^2}{1 + \underline{a}v^2} \right) = \ln \left(\frac{\overline{a}}{\underline{a}} \right) < \infty$$

so the assumption in 2ii of Theorem 2 is also satisfied. Therefore by the third implication in Theorem 2 the switched bilinear system is iISS under slow switching. ■

VII. DISCUSSION AND FUTURE WORK

First of all, since the major focus of this article is to qualitatively determine whether a switched nonlinear system is iISS when it switches sufficiently slowly, the quantitative value of dwell time is not emphasized and it can be investigated in future research. Nevertheless, we point out here that the τ_D in Corollary V.3 is a dwell time for the switched systems to be iISS. In the special case when the assumptions in the cases 1 and 2i in Theorem 2 both hold or, equivalently, when (22) holds for the subsystems, we have $\beta(s, t) = se^{-kt}$, given by Lemma V.4. Thus, taking μ to be a constant and ignoring Δ, the inequality (25) gives $((1 + \varepsilon)\mu - \varepsilon)se^{-kt} \leq \lambda s$, which implies $t > \frac{\ln((1+\varepsilon)\mu - \varepsilon) - \ln \lambda}{k}$. Taking $\varepsilon \to 0$ and $\lambda \to 1$, we see that the infimum of dwell time is $\frac{\ln \mu}{k}$, same as the lower bound on dwell time found in [8] which is based on ISS analysis. This suggests that our approach may also be promising for quantitatively analyzing general switched nonlinear systems in the sense that it can give tight results on the minimum dwell time.

Another possible future work direction is of course to extend dwell time to average dwell time. It is observed in the literature that linear decay rates in Lyapunov functions near the origin (such as the assumption in 2.i in Theorem 2) are essential when deriving the average dwell time. When this does not hold in general, nonlinear decay rates can be transformed into linear ones as by [32, Lemma 11], and the work [13] has formulated average dwell time conditions for ISS of hybrid systems based on that transformation. Using similar techniques, some promising results are presented in [33]. The very recent article [16] also

discusses ISS properties of impulsive systems whose decay rates are nonlinear and the techniques used in that article may also be extended to study iISS-related properties of switched system under slow switching.

We can also study sufficient conditions for iISS of switched systems when there are unstable subsystems. Inspired by [9], the divergence of solutions due to the unstable subsystems can be either compensated by the convergence when the switched system is dwelling in a stable subsystem, or the stable jumps during switches. Reverse dwell time conditions may be concluded in this case to guarantee overall stability of the system.

From our observations on the examples mentioned in Section III, the major reason that the systems (11) and (14) fail to be iISS under slow switching is due to the fact that the unforced systems are not 0-GUAS under slow switching. We do not really show how the interaction between input and dissipation may affect the stability of these switched systems. In fact, it can be inferred by [28] that a switched system is iISS under slow switching if and only if it is both 0-GUAS and UBEBS under slow switching, and this equivalence is also utilized in the proof of Proposition II.2 in this article. Nevertheless, while the above equivalence gives us some hints on how the input may affect the stability of the switched system in addition to the dissipation of the unforced system, "0-GUAS under slow switching" or "UBEBS under slow switching" are not stability properties that can be directly verified/designed for the switched system. In our framework we want to conclude some stability results of the switched system based on the sole knowledge of the stability properties of the subsystems and the features of the switching signals. Since iISS is equivalent to 0-GUAS plus UBEBS for a single-mode system as stated in [26], our next step can certainly be finding the sufficient conditions under which the UBEBS property can be passed from its subsystems to the switched system under slow switching. Meanwhile, inspired by the literature, it is also interesting to ask whether strong iISS, defined in [31], can be passed from its subsystems to the switched system under slow switching.

We also realize one drawback of our criteria that they rely on the Lyapunov functions of subsystems, which suggests that potentially the sufficient conditions based on $\alpha, \alpha_1, \alpha_2$ may not be invariant with respect to the choice of Lyapunov functions. Hence better criteria to test whether a switched system is iISS under slow switching will be directly relying on the stability properties of the subsystems. Certainly as discussed in this work, we need properties stronger than iISS for all the subsystems to hold. By a comparison between our "bad" systems (11) and (14) and the "good" bilinear system (49), an interesting question to ask is whether it is true that if the subsystems of a switched system are all globally exponentially stable under zero input and UBEBS, then the switched system is iISS. More research can be done in this direction.

VIII. CONCLUSION

In this article we have defined iISS, qiISS, and iISpS under slow switching for switched nonlinear systems. We then provided two sets of sufficient conditions, such that the switched system will have one of the aforementioned stability properties

when either set of the proposed conditions is satisfied. In addition, if a switched system satisfies both sets of the proposed conditions, then it is iISS under slow switching. As a direct consequence from our result, we have shown that switched systems whose subsystems are 0-input stable bilinear ones are iISS under slow switching.

APPENDIX

A. Proofs of Lemmas in Section V-A

Proof of Lemma V.1: It suffices to show $\phi_\varepsilon(s)s \in \mathcal{K}$ in order for $h(\cdot, \cdot, \varepsilon) \in \mathcal{KL}$, where ϕ_ε is defined in (30). Clearly $\phi_\varepsilon(s)s|_{s=0} = 0$. Without loss of generality, assume that $\delta < 1$, where δ is given by Assumption 2. Set $\bar{\varepsilon} := \frac{\delta}{1-\delta}$, then for all $\varepsilon \in [0, \bar{\varepsilon})$, we have $\varepsilon(1-\delta) < \delta$. Therefore for all $s > t \geq 0$,

$$\phi_\varepsilon(s)s - \phi_\varepsilon(t)t = (1+\varepsilon)(\mu(s)s - \mu(t)t) - \varepsilon(s-t)$$
$$\geq ((1+\varepsilon)\delta - \varepsilon)(s-t) > 0.$$

Thus $\phi_\varepsilon(s)s \in \mathcal{K}$ and Lemma V.1 is proven. ∎

Proof of Lemma V.2: We start with showing the first equivalence. To show necessity, pick an arbitrary $b > 0$. Denote $\delta := \frac{1}{3}(1 - \inf_{(\varepsilon,t)\in(0,\infty)^2} \limsup_{s\to 0^+} \frac{h(s,t,\varepsilon)}{s})$. The double infimum in (19) implies the existence of $\varepsilon_1, \tau_1 > 0$, such that $\limsup_{s\to 0^+} \frac{h(s,\tau_1,\varepsilon_1)}{s} \leq 1 - 2\delta$, which further implies the existence of $b' > 0$, such that

$$\frac{h(s,\tau_1,\varepsilon_1)}{s} \leq 1 - \delta \quad \forall s \in (0, b'). \tag{51}$$

From the definition (18), we see that $h(s,t,\varepsilon)$ is increasing in ε and hence (51) still holds if ε_1 is replaced by some $\varepsilon_0 \in (0, \varepsilon_1 \wedge \bar{\varepsilon})$, where $\bar{\varepsilon}$ comes from Lemma V.1. Meanwhile, Lemma V.1 also implies that $h(\cdot, \cdot, \varepsilon) \in \mathcal{KL}$ for all $\varepsilon \in [0, \varepsilon_0]$. Therefore for any $(s,t,\varepsilon) \in [0, b') \times [\tau_1, \infty) \times [0, \varepsilon_0]$

$$h(s,t,\varepsilon) \leq h(s,t,\varepsilon_0) \leq h(s,\tau_1,\varepsilon_0) \leq (1-\delta)s.$$

We are done in this direction of the proof with $\lambda := 1 - \delta$ and $\tau_D = \tau_1$ if $b < b'$. For $b \geq b'$ and each $s \in [b', b]$, pick $\tau(s)$, such that $\frac{h(s,\tau(s),\varepsilon_0)}{s} \leq 1 - 2\delta$. Because $\lim_{t\to\infty} h(s,t,\varepsilon_0) = 0$, such $\tau(s)$ always exists. By continuity of $\frac{h(s,t,\varepsilon_0)}{s}$ in s, we have $r(s) > 0$, such that $\frac{h(s',\tau(s),\varepsilon_0)}{s'} \leq 1 - \delta = \lambda$ for all $s' \in (s - r(s), s + r(s)) \cap [b', b] =: B(s)$. Because $[b', b]$ is compact, there is a finite subcover $\{B(s)\}_{s\in I}$ with index set $I \subseteq [b', b]$ and $\cup_{s\in I} B(s) = [b', b]$. Let $\tau_2 := \bigvee_{s\in I} \tau(s)$, then for all $s' \in [b', b]$, $s' \in B(s)$ for some $s \in I$ and

$$h(s', t, \varepsilon) \leq h(s', \tau_2, \varepsilon_0) \leq h(s', \tau(s), \varepsilon_0) \leq \lambda s'$$

for all $t \geq \tau_2$. Hence (23) holds with $\tau_D = \tau_1 \vee \tau_2$.

For sufficiency, let $\varepsilon_0 > 0, \lambda < 1, b > 0, \tau_D > 0$ be such that (23) holds for all $(s,t,\varepsilon) \in [0, b] \times [\tau_D, \infty) \times [0, \varepsilon_0]$. In particular we have $h(s,\tau_D,\varepsilon_0) \leq \lambda s$ for all $s \in [0, b]$ so

$$\inf_{(\varepsilon,t)\in(0,\infty)^2} \limsup_{s\to 0^+} \frac{h(s,t,\varepsilon)}{s} \leq \limsup_{s\to 0^+} \frac{h(s,\tau_D,\varepsilon_0)}{s} \leq \lambda.$$

We now show the second equivalence. To show necessity, again pick an arbitrary $b > 0$. With the help of monotonicity of h as discussed for the first equivalence, the condition (20)

implies that there exist $\varepsilon_0 \in (0, \bar{\varepsilon}), \tau_1 \geq 0, b' > 0$ and $\Delta > 0$, such that

$$h(s, t, \varepsilon) - s \leq -\Delta \tag{52}$$

for all $(s, t, \varepsilon) \in (b,' \infty) \times [\tau_1, \infty) \times [0, \varepsilon_0]$. It is not hard to see that the choice of Δ is not unique; there exists $\Delta_0 > 0$, such that (20) implies (52) for any $\Delta \in (0, \Delta_0]$. We are done with this direction of the proof with $\tau_D = \tau_1$ if $b > b'$. For $b \leq b'$ and each $s \in [b, b']$, pick $\tau(s)$, such that $h(s, \tau(s), \varepsilon_0) - s \leq -\frac{3}{2}\Delta$. Because $\lim_{t \to \infty} h(s, t, \varepsilon_0) = 0$ and $s \geq b \geq 2\Delta$, such $\tau(s)$ always exists. By continuity of $h(s, t, \varepsilon_0) - s$ in s, we have $r(s) > 0$, such that $h(s,' \tau(s), \varepsilon_0) - s' \leq -\Delta$ for all $s' \in (s - r(s), s + r(s)) \cap [b, b'] =: B(s)$. Because $[b, b']$ is compact, there is a finite subcover $\{B(s)\}_{s \in I}$ with index set $I \subseteq [b, b']$ and $\cup_{s \in I} B(s) = [b, b']$. Let $\tau_2 := \bigvee_{s \in I} \tau(s)$, then for all $s' \in [b,' b]$, $s' \in B(s)$ for some $s \in I$ and

$$h(s,' t, \varepsilon) \leq h(s,' \tau_2, \varepsilon_0) \leq h(s,' \tau(s), \varepsilon_0) \leq s' - \Delta$$

for all $t \geq \tau_2$. Hence (24) holds with $\tau_D = \tau_1 \vee \tau_2$.

For sufficiency, let $\varepsilon_0 > 0, \Delta > 0, b \geq 2\Delta, \tau_D \geq 0$ be given, such that (24) holds for all $(s, t, \varepsilon) \in [b, \infty) \times [\tau_D, \infty) \times [0, \varepsilon_0]$. In particular we have $h(s, \tau_D, \varepsilon_0) \leq s - \Delta$ for all $s \geq b$. Thus

$$\inf_{(\varepsilon, t) \in (0, \infty)^2} \limsup_{s \to \infty} h(s, t, \varepsilon) - s$$

$$\leq \limsup_{s \to \infty} h(s, \tau_D, \varepsilon_0) - s \leq -\Delta$$

and this completes the proof. ∎

Proof of Lemma V.5: [2]

Define

$$g(s, t, \tau) := \beta_2 (\beta_1(s, \tau), (t - \tau) \vee 0) .$$

Notice that g is decreasing in τ when $\tau \geq (\tau_D \vee t)$. Hence we have $\beta_3(s, t) = \sup_{\tau \in [\tau_D, \tau_D \vee t]} g(s, t, \tau)$. Continuity of β_3 is then an immediate consequence of [34, Th. 1.4.16]. On the other hand, the supremum of monotone functions is still monotone. We are left to show that $\beta_3(0, t) = 0$, which is trivial, and $\lim_{t \to \infty} \beta_3(s, t) = 0$. To this end, we fix $s \geq 0$ and let $\varepsilon > 0$ be arbitrary. Pick $T > \tau_D$, such that $\beta_2(\beta_1(s, T), 0) \leq \varepsilon$. Further pick $\bar{t} \geq T$, such that $\beta_2(\beta_1(s, \tau_D), \bar{t} - T) \leq \varepsilon$. Then for all $t \geq \bar{t}, \tau \in [\tau_D, \tau_D \vee t]$, either $\tau \geq T$ so $g(s, t, \tau) \leq \beta_2(\beta_1(s, T), 0) \leq \varepsilon$, or $\tau \in [\tau_D, T]$ and $g(s, t, \tau) \leq \beta_2(\beta_1(s, \tau_D), \bar{t} - T) \leq \varepsilon$. Hence $\beta_3(s, t) = \sup_{\tau \in [\tau_D, \tau_D \vee t]} g(s, t, \tau) \leq \varepsilon$ for all $t \geq \bar{t}$ and since ε is arbitrary, $\lim_{t \to \infty} \beta_3(s, t) = 0$. ∎

B. Proofs of Lemmas in Section V-B

Proof of Lemma V.7: The claim that $h_i \in \mathcal{KL}$ is a direct result of Lemma V.5 and the claim that $l_i \in \mathcal{K}_\infty$ follows from the definition (37). We now use induction on j to show (38). The base cases when $i \in \mathbb{N}_+, j = 1$ are trivially given by (35). Suppose the estimate (38) is true for all $i \in \mathbb{N}$ and all $j \leq N$. We now want to find an upper bound on $y(t)$ for $t \in (t_{i+N}, t_{i+N+1}]$.

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[2]We thank an anonymous reviewer for suggesting this shorter alternative proof of Lemma V.5.

Notice that there are N switches from time t_{i+1} to time t so by induction hypothesis we have

$$y(t) \leq h_N(y(t_{i+1}), t - t_{i+1}) \vee l_N(z(t))$$

$$\leq h_N (\beta_y(y(t_i), t_{i+1} - t_i) \vee \beta_z(z(t_i), t_{i+1} - t_i)$$

$$\vee z(t_{i+1}), t - t_{i+1}) \vee l_N(z(t))$$

$$\leq h_N (\beta_y(y(t_i), t_{i+1} - t_i), t - t_{i+1})$$

$$\vee h_N (\beta_z(z(t_i), t_{i+1} - t_i) \vee z(t_{i+1}), t - t_{i+1})$$

$$\vee l_N(z(t))$$

where the second inequality comes from bounding $y(t_{i+1})$ using (35) and it is split into two terms in the third inequality. In addition since $\sigma \in \Sigma(\tau_D)$, $t_{i+1} - t_i \geq \tau_D$ so

$$h_N (\beta_y(y(t_i), t_{i+1} - t_i), t - t_{i+1})$$

$$\leq \sup_{\tau \geq \tau_D} h_N (\beta_y(y(t_i), \tau), t - \tau) = h_{N+1}(y(t_i), t).$$

Thus by the monotonicity of z, β_z and h_N, we have

$$h_N (\beta_z(z(t_i), t_{i+1} - t_i) \vee z(t_{i+1}), t - t_{i+1}) \vee l_N(z(t))$$

$$\leq h_N (\beta_z(z(t), \tau_D) \vee z(t), 0) \vee l_N(z(t)) = l_{N+1}(z(t)).$$

Therefore $\quad y(t) \leq h_{N+1}(y(t_i), t - t_i) \vee l_{N+1}(z(t)) \quad$ and Lemma V.7 is proven by induction. ∎

Proof of Lemma V.8: Define

$$H_N(s, t) := \bigvee_{i=1}^{N} h_i(s, t). \tag{53}$$

In order to conclude the desired properties of H_∞, we need to show uniform boundedness of $H_N(s, t)$ in the domain $[0, b) \times [0, \infty)$ for the first case [that is when condition (23) holds] or in the domain $[0, \infty) \times [0, \infty)$ for the second case [when conditions (24) holds]. We also need to show the properties that $H_N(s, \cdot)$ eventually uniformly converges to 0 for the first case, or it is eventually uniformly bounded from above by $h(b - \Delta, 0, \varepsilon)$ for the second case. We discuss the two cases individually.

1) In this case, we need to show that $H_\infty(s, t)$ is finite for all $(s, t) \in [0, b] \times [0, \infty)$ and $\lim_{t \to \infty} H_\infty(s, t) = 0$ for all $s \in [0, b]$. To show finiteness we claim

$$h_i(s, t) \leq h(\lambda^{i-1} s, 0, \varepsilon) \tag{54}$$

for all $i \in \mathbb{N}_+$ and all $(s, t) \in [0, b] \times [0, \infty)$. The base case is trivial as $h_1(s, t) = h(s, t, \varepsilon) \leq h(s, 0, \varepsilon)$. When the claim is true for the incidence i,

$$h_{i+1}(s, t) = \sup_{\tau \geq \tau_D} h_i (h(s, \tau, \varepsilon), (t - \tau) \vee 0)$$

$$\leq h_i(h(s, \tau_D, \varepsilon), 0) \leq h_i(\lambda s, 0) \leq h(\lambda^i s, 0, \varepsilon)$$

where we have used the property (23) for the second inequality above. Thus we have proven the claim and we

conclude that

$$H_N(s,t) = \bigvee_{i=1}^{N} h_i(s,t)$$

$$\leq \bigvee_{i=1}^{N} h(\lambda^{i-1}s, 0, \varepsilon) \leq h(s, 0, \varepsilon).$$

And hence the pointwise limit $H_\infty(s,t)$ is finite.

To show $\lim_{t\to\infty} H_\infty(s,t) = 0$, take any $\delta > 0$ and sufficiently large $M \in \mathbb{N}$, such that $h(\lambda^{M-1}b, 0, \varepsilon) < \delta$. Since $\lim_{t\to\infty} h_i(s,t) = 0$, for any $i \in \mathbb{N}_+, i \leq M$, there exists τ_i, such that $h_i(b,t) < \delta$ for all $t \geq \tau_i$. Denote $\bar{\tau} := \bigvee_{j=1}^{M} \tau_j$. For all $(s,t) \in [0,b] \times [\bar{\tau}, \infty)$, and all $i \in \mathbb{N}_+$, either $i \leq M$ so

$$h_i(s,t) \leq h_i(b, \bar{\tau}) < \delta$$

or $i > M$ and by the earlier claim (54) we have

$$h_i(s,t) \leq h_i(b,t) \leq h(\lambda^{i-1}b, 0, \varepsilon)$$

$$\leq h(\lambda^{M-1}b, 0, \varepsilon) < \delta.$$

Hence all $h_i(s, \cdot)$ converge to 0 uniformly and consequently $\lim_{t\to\infty} H_\infty(s,t) = 0$. We conclude that there exists $\bar{\beta} \in \mathcal{KL}$, such that $H_\infty(s,t) \leq \bar{\beta}(s,t)$ for all $(s,t) \in [0,b] \times [0,\infty)$.

2) In this case we need to show that $H_\infty(s,t)$ is finite for all $(s,t) \in [0,\infty) \times [0,\infty)$ and $\lim_{t\to\infty} H_\infty(s,t) \leq h(b - \Delta, 0, \varepsilon)$ for all $s \geq 0$. To show finiteness we claim that

$$h_i(s,t) \leq h\left((s-(i-1)\Delta) \vee (b-\Delta), 0, \varepsilon \right) \quad (55)$$

for all $i \in \mathbb{N}_+$ and all $(s,t) \in [0,\infty) \times [0,\infty)$. Again the base case is trivial. Recall the property (24) and notice that when $s \geq 0$ and $t \geq \tau_D$, either $s \leq b$ and hence $h(s,t,\varepsilon) \leq h(b, \tau_D, \varepsilon) \leq b - \Delta$, or $s \geq b$ and $h(s,t,\varepsilon) \leq s - \Delta$. Hence when the claim is true for the incidence i

$$h_{i+1}(s,t) = \sup_{\tau \geq \tau_D} h_i\left(h(s,\tau,\varepsilon), (t-\tau) \vee 0 \right)$$

$$\leq h_i(h(s,\tau_D,\varepsilon), 0) \leq h_i\left((s-\Delta) \vee (b-\Delta), 0 \right)$$

$$\leq h\left(((s-\Delta) \vee (b-\Delta) - (i-1)\Delta) \vee (b-\Delta), 0, \varepsilon \right)$$

$$\leq h\left((s-i\Delta) \vee (b-\Delta), 0, \varepsilon \right).$$

Thus we have proven the claim and we conclude that

$$H_N(s,t) = \bigvee_{i=1}^{N} h_i(s,t)$$

$$\leq \bigvee_{i=1}^{N} h\left((s-(i-1)\Delta) \vee (b-\Delta), 0, \varepsilon \right)$$

$$\leq h(s \vee (b-\Delta), 0, \varepsilon)$$

and hence the pointwise limit $H_\infty(s,t)$ is finite.

To show $\lim_{t\to\infty} H_\infty(s,t) \leq h(b - \Delta, 0, \varepsilon)$, fix any $s \geq 0$ and pick sufficiently large $M \in \mathbb{N}$, such that $s - M\Delta \leq b$. Since $\lim_{t\to\infty} h_i(s,t) = 0$, for any $i \in \mathbb{N}_+, i \leq M$, there exists τ_i, such that $h_i(s,t) < h(b - \Delta, 0, \varepsilon)$ for all $t \geq \tau_i$. Denote $\bar{\tau} := \bigvee_{j=1}^{M} \tau_j$. For any $t \geq \bar{\tau}$ and $i \in \mathbb{N}$, either $i \leq M$ so

$$h_i(s,t) \leq h_i(s,\bar{\tau}) < h(b - \Delta, 0, \varepsilon)$$

or $i > M$ and by the earlier claim (55) we have

$$h_i(s,t) \leq h\left((s-(i-1)\Delta) \vee (b-\Delta), 0, \varepsilon \right)$$

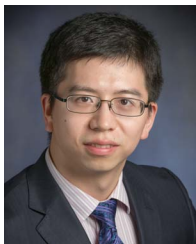$$\leq h\left((s-(M-1)\Delta) \vee (b-\Delta), 0, \varepsilon \right) \leq h(b-\Delta, 0, \varepsilon).$$

Hence for each $s \geq 0$, $h_i(s,t)$ are uniformly bounded from above by $h(b - \Delta, 0, \varepsilon)$ when $t \geq \bar{\tau}$ and thus $\lim_{t\to\infty} H_\infty(s,t) \leq h(b - \Delta, 0, \varepsilon)$.

We conclude that there exists $\bar{\beta}(s,t) \in \mathcal{KL}$, such that $H_\infty(s,t) \leq \bar{\beta}(s,t) + h(b - \Delta, 0, \varepsilon)$ for all $(s,t) \in [0,\infty) \times [0,\infty)$. ∎

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Antonio Russo received the bachelor's and master's degrees (with highest honor) in computer science engineering, and the Ph.D. degree in automatic control, under the supervision of Professor Alberto Cavallo, from the Università degli Studi della Campania "Luigi Vanvitelli," Aversa, Italy, in 2015, 2017, and 2020, respectively

From January 2019 to June 2019, he was a Visiting Ph.D. Student with the Coordinated Science Laboratory, University of Illinois at Urbana-Champaign, Champaign, IL, USA, under the supervision of Professor Daniel Liberzon. His research interests include nonlinear control, variable structure control of the sliding mode type, stability analysis of switched systems, and control of power systems in the framework of the more electric aircraft.

Daniel Liberzon (Fellow, IEEE) was born in the former Soviet Union, in 1973. He received the undergraduate degree in mechanics and mathematics from Moscow State University, Moscow, Russia, in 1993, the Ph.D. degree in mathematics under the supervision of Prof. Roger W. Brockett of Harvard University from Brandeis University, Waltham, MA, USA, in 1998.

Following a Postdoctoral position with the Department of Electrical Engineering, Yale University, New Haven, CT, USA, from 1998 to 2000 (with Prof. A. Stephen Morse), he joined the University of Illinois at Urbana-Champaign, Champaign, IL, USA, where he is currently a Professor with the Electrical and Computer Engineering Department and a Professor with the Coordinated Science Laboratory. He is the author of the books *Switching in Systems and Control* (Birkhäuser, 2003) and *Calculus of Variations and Optimal Control Theory: A Concise Introduction* (Princeton Univ. Press, 2012). His research interests include nonlinear control theory, switched and hybrid dynamical systems, control with limited information, and uncertain and stochastic systems.

Dr. Liberzon is a Fellow of IFAC. He was the recipient of several recognitions, including the 2002 IFAC Young Author Prize and the 2007 Donald P. Eckman Award. He delivered a plenary lecture at the 2008 American Control Conference. He is an Editor for *Automatica (Nonlinear Systems and Control area)*.

Shenyu Liu (Member, IEEE) received the B.Eng. degree in mechanical engineering and B.S. degree in mathematics from the University of Singapore, Singapore, in 2014, and the M.S. degree in mechanical engineering and the Ph.D. degree in electrical engineering, under the supervision of Prof. Daniel Liberzon and Prof. Mohamed-Ali Belabbas, from the University of Illinois, Urbana-Champaign, Champaign, IL, USA, in 2015 and 2020, respectively.

He is currently a Postdoctoral Researcher with the Department of Mechanical and Aerospace Engineering, University of California San Diego, CA, USA. His research interests include Lyapunov methods, input-to-state stability theory, switched/hybrid systems, and motion planning via geometric methods.

Alberto Cavallo (Member, IEEE) received the Master's degree in electronic engineering and the Ph.D. degree under the supervision of Prof. G. De Maria from Università degli Studi di Napoli "Federico II" in 1989 and 1993, respectively.

He is currently a Full Professor of Automatic Control with the University of Campania "Luigi Vanvitelli," Caserta, Italy. He is currently working on energy management and supervisory control for More Electric Aircraft applications. He has been the Coordinator and Principal Investigator of several International Research Projects on smart control of electric systems for innovative aeronautic applications. He has authored or coauthored more than 120 journal and conference papers, and two books, one published by Springer and the other by Prentice Hall. His research interests include many aspects of the theory of automatic control, including robust control techniques with aeronautic and aerospace applications, with parametric and uncertainties and H-2 and H-inf indices, high-order sliding manifold control, active control of sound and vibrations, and modeling and control of smart actuators with hysteresis.