



## Brief paper

Multivariable Newton-based extremum seeking<sup>☆</sup>Azad Ghaffari<sup>a</sup>, Miroslav Krstić<sup>b,1</sup>, Dragan Nešić<sup>c</sup><sup>a</sup> Joint-Doctoral Programs (Aerospace and Mechanical), San Diego State University and University of California at San Diego, La Jolla, CA 92093-0411, USA<sup>b</sup> Department of Mechanical and Aerospace Engineering, University of California, San Diego, La Jolla, CA 92093-0411, USA<sup>c</sup> Department of Electrical and Electronic Engineering Department, University of Melbourne, VIC 3010, Australia

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## ABSTRACT

We present a Newton-based extremum seeking algorithm for the multivariable case. The design extends the recent Newton-based extremum seeking algorithms for the scalar case and introduces a dynamic estimator of the inverse of the Hessian matrix that removes the difficulty with the possible singularity of a possible direct estimate of the Hessian matrix. The estimator of the inverse of the Hessian has the form of a differential Riccati equation. We prove local stability of the new algorithm for general nonlinear dynamic systems using averaging and singular perturbations. In comparison with the standard gradient-based multivariable extremum seeking, the proposed algorithm removes the dependence of the convergence rate on the unknown Hessian matrix and makes the convergence rate, of both the parameter estimates and of the estimates of the Hessian inverse, user-assignable. In particular, the new algorithm allows all the parameters to converge with the same speed, yielding straight trajectories to the extremum even with maps that have highly elongated level sets, in contrast to curved “steepest descent” trajectories of the gradient algorithm. Simulation results show the advantage of the proposed approach over gradient-based extremum seeking, by assigning equal, desired convergence rates to all the parameters using Newton’s approach.

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## 1. Introduction

**Motivation.** Dramatic advances have occurred over the past decade both in the theory (Ariyur & Krstić, 2002, 2003; Choi, Krstić, Ariyur, & Lee, 2002; Krstić & Wang, 2000; Rotea, 2000; Stankovic, Johansson, & Stipanovic, 2010; Stankovic & Stipanovic, 2010; Tan, Nešić, & Mareels, 2006; Tee & Popovic, 2001; Wang & Krstić, 2000) and in applications (Banaszuk, Ariyur, Krstić, & Jacobson, 2004; Becker, King, Petz, & Nitsche, 2007; Carnevale et al., 2009; Cochran, Kanso, Kelly, Xiong, & Krstić, 2009; Cochran & Krstić, 2009; Guay, Perrier, & Dochain, 2005; Killingsworth, Aceves, Flowers, Espinosa-Loza, & Krstić, M, 2009; Luo & Schuster, 2009; Wang, Yeung, & Krstić, 2000; Zhang, Arnold, Ghods, Siranosian, & Krstić, 2007) of extremum seeking control. All these references employ gradient-based extremum seeking.

A Newton-based extremum seeking algorithm was introduced in Moase, Manzie, and Brear (2010) where, for the single-input

case, an estimate of the second derivative of the map was employed in a Newton-like continuous-time algorithm. A generalization, employing a different approach than in Moase et al. (2010), was presented in Nešić, Tan, Moase, and Manzie (2010), where a methodology for generating estimates of higher-order derivatives of the unknown single-input map was introduced, for emulating more general continuous-time optimization algorithms, with a Newton algorithm being a special case.

The key distinction of the Newton algorithm relative to the gradient algorithm is that, while the convergence of the gradient algorithm is dictated by the second derivative (Hessian) of the map, the convergence of the Newton algorithm is independent of the Hessian and can be arbitrarily assigned. This is particularly important in non-model based algorithms, like extremum seeking, where the Hessian is unknown.

The power of the Newton algorithm is particularly evident in multi-input optimization problems. With the Hessian being a matrix in this case, and with it being typically very different from the identity matrix, the gradient algorithm typically results in different elements of the input vector converging at vastly different speeds. This problem is inherent to gradient-based schemes. To rectify it one would need to modify the algorithm using the inverse of the Hessian matrix which is not available as the model of the system is assumed to be unavailable. On the other hand, the Newton algorithm, if equipped with a convergent estimator of the Hessian matrix, achieves convergence of all the elements of the input vector at the same, or at arbitrarily assignable, rates.

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*Results of the paper.* In this paper we present a multivariable Newton-based extremum seeking algorithm, which yields arbitrarily assignable convergence rates for each of the elements of the input vector. We generate the estimate of the Hessian matrix by generalizing the idea proposed in Nešić et al. (2010) for the scalar case.

Generating an estimate of the Hessian matrix in non-model based optimization is not the only challenge. The other challenge is that the Newton algorithm requires an inverse of the Hessian matrix. The estimate of this matrix, as it evolves in continuous time, need not necessarily remain invertible. We tackle this challenge by employing a dynamic system for generating the inverse asymptotically. This dynamic system is a filter in the form of a Riccati differential equation. When fed with a positive/negative-definite estimate of the Hessian matrix over a longer period of time, this filter converges to a positive/negative-definite inverse of the Hessian matrix. Hence, after a transient, our non-model based algorithm behaves (on average) as a model-based Newton algorithm.

While the basic idea of our algorithm is developed for static maps, we provide the analysis of convergence when the algorithm is applied to general nonlinear systems, as in Krstić and Wang (2000). We apply classical averaging and singular perturbation methods, so our stability result is local—the parameter estimates start not too far from the true parameters and the estimate of the Hessian matrix starts not too far from the true Hessian matrix. It is also possible to prove non-local stability of the proposed scheme in a similar manner as Tan et al. (2006) where a gradient-based algorithm was investigated.

The continuous-time Newton algorithm that we propose is novel, to our knowledge, even in the case when the cost function being optimized is known. The state-of-the-art continuous-time Newton algorithm in Airapetyan (1999) employs a Lyapunov differential equation for estimating the inverse of the Hessian matrix, see (3.2) in Airapetyan (1999). The convergence of this estimator is actually governed by the Hessian matrix itself. This means that the algorithm in Airapetyan (1999) removes the difficulty with inverting the estimate of the Hessian, but does not achieve independence of the convergence rate from the Hessian. In contrast, our algorithm’s convergence rate is independent from the Hessian and is user-assignable.

*Organization.* We state the problem and review the gradient-based extremum seeking algorithm for a static map in Section 2. Section 3 presents our Newton-based scheme for the static map. In this section we explain how we generate the estimate of the Hessian matrix and the estimate of its inverse. A generalization of the Newton-based scheme to dynamic plants is introduced in Section 4. The main stability result is stated in Section 5. Stability analysis based on the averaging and singular perturbation methods is presented, respectively, in Sections 6 and 7. Section 8 presents an illustrative example to highlight the difference between the proposed scheme and the standard gradient-based extremum seeking. (See Fig. 1.)

## 2. Review of the gradient algorithm for static map

Consider a convex static map

$$y = Q(\theta), \quad \theta = [\theta_1 \quad \theta_2 \quad \dots \quad \theta_n]^T, \quad (1)$$

with a local maximum at  $\theta^*$ . The cost function is not known in (1), but we can measure  $y$  and we can manipulate  $\theta$ . The gradient-based extremum seeking scheme for this multivariable static map is shown in Fig. 2, where  $K$  is a positive diagonal matrix, and the perturbation signals are defined as

$$S(t) = [a_1 \sin(\omega_1 t) \quad \dots \quad a_n \sin(\omega_n t)]^T, \quad (2)$$

$$M(t) = \begin{bmatrix} \frac{2}{a_1} \sin(\omega_1 t) & \dots & \frac{2}{a_n} \sin(\omega_n t) \end{bmatrix}^T, \quad (3)$$

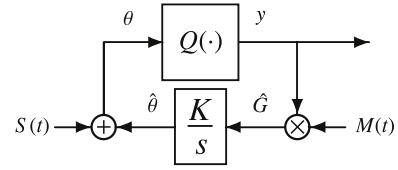


Fig. 1. Gradient-based extremum seeking for a static map.

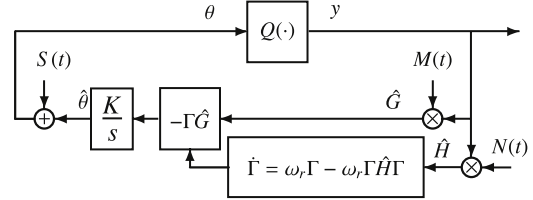


Fig. 2. Newton-based extremum seeking for a static map.

where  $\omega_i/\omega_j$  are rational and  $a_i$  are real numbers, with the frequencies chosen such that  $\omega_i \neq \omega_j$  and  $\omega_i + \omega_j \neq \omega_k$  for distinct  $i, j$ , and  $k$ .

**Remark 1.** A gradient-based extremum seeking for the static map

(1) is given by  $\hat{\theta} = KM(t)y$ ,  $\theta = \hat{\theta} + S(t)$ . In the parameter error variable  $\tilde{\theta} = \hat{\theta} - \theta^*$ , the closed-loop system in Fig. 2 is given by  $\dot{\tilde{\theta}} = KM(t)Q(\theta^* + S(t) + \tilde{\theta})$ . The basic idea of the scheme, as well as of the choice of the perturbation signals, is understood by noting that, for the case of a quadratic map,  $Q(\theta) = Q^* + \frac{1}{2}(\theta - \theta^*)^T H(\theta - \theta^*)$ , the averaged system is given by

$$\dot{\tilde{\theta}} = KH\tilde{\theta}, \quad (4)$$

where  $H$  is the Hessian of the static map, and it is negative definite. This observation reveals two things: (i) the gradient-based extremum seeking algorithm is locally convergent, and (ii) the convergence rate is governed by the unknown Hessian matrix  $H$ . One of the features of the Newton algorithm presented in the next section is to eliminate the dependence of the convergence rate on the unknown  $H$ .

## 3. Newton algorithm for static map

The Newton-based extremum seeking algorithm for a static map is shown in Fig. 2, where  $\omega_r$  is a positive real number. There are two vital parts in the Newton-based algorithm: the perturbation matrix  $N(t)$ , which generates an estimate of the Hessian, and the Riccati equation, which generates an estimate of the inverse of the Hessian matrix, even when the estimate of the Hessian is singular.

The idea for producing the estimate of the Hessian matrix  $H := \partial^2 Q(\theta^*)/\partial \theta^2$  is borrowed from the scalar design in Nešić et al. (2010). Referring to the Taylor series expansion of the cost function around the peak, we have

$$\begin{aligned} y &= Q(\theta^* + \tilde{\theta} + S(t)) \\ &= Q(\theta^*) + \frac{1}{2}(\tilde{\theta} + S(t))^T H(\tilde{\theta} + S(t)) + R(\tilde{\theta} + S(t)), \end{aligned} \quad (5)$$

where  $\partial Q(\theta^*)/\partial \theta = 0$  and  $R(\tilde{\theta} + S(t))$  stands for higher order terms in  $\tilde{\theta} + S(t)$ . The product of  $N(t)$  and  $y$  needs to generate an estimate of the Hessian in an average sense. We show that by an appropriate selection of matrix  $N(t)$ , the average value of  $\hat{H} = N(t)y$  over the period  $\Pi$ , which is related to  $\omega_i$ 's (see (10)), is an estimate of the Hessian. We start with

$$\begin{aligned} & \frac{1}{\Pi} \int_0^\Pi N(\sigma) y d\sigma \\ & = I + J + \bar{H} + \frac{1}{\Pi} \int_0^\Pi R(\tilde{\theta} + S(\sigma)) N(\sigma) d\sigma, \end{aligned} \quad (6)$$

$$I := \frac{1}{\Pi} \int_0^\Pi \left( Q(\theta^*) + \frac{1}{2} \tilde{\theta}^T H \tilde{\theta} \right) N(\sigma) d\sigma, \quad (7)$$

$$J := \frac{1}{\Pi} \int_0^\Pi \tilde{\theta}^T H S(\sigma) N(\sigma) d\sigma, \quad (8)$$

$$\begin{aligned} \bar{H} & := \frac{1}{\Pi} \int_0^\Pi \frac{1}{2} S(\sigma)^T H S(\sigma) N(\sigma) d\sigma \\ & = \frac{1}{\Pi} \int_0^\Pi \frac{1}{2} \sum_{i=1}^n \sum_{j=1}^n H_{i,j} \sin(\omega_i \sigma) \sin(\omega_j \sigma) N(\sigma) d\sigma. \end{aligned} \quad (9)$$

By taking  $\Pi$  as

$$\Pi = 2\pi \times \text{LCM} \left\{ \frac{1}{\omega_i} \right\}, \quad i \in \{1, 2, \dots, n\}, \quad (10)$$

where LCM stands for the least common multiple, we have  $I = 0$  if  $N$  has zero average over  $\Pi$ . Also, taking  $N$  such that

$$\frac{1}{\Pi} \int_0^\Pi \sin(\omega_i \sigma) N_{j,k}(\sigma) d\sigma = 0, \quad (11)$$

holds for all  $i, j$ , and  $k \in \{1, 2, \dots, n\}$ , makes the integral  $J$  equal to zero. Furthermore,  $\bar{H}$  is equal to  $H$  if we choose  $N$  such that

$$\frac{1}{\Pi} \int_0^\Pi \sin^2(\omega_i \sigma) N_{i,i}(\sigma) d\sigma \neq 0 \quad (12)$$

$$\frac{1}{\Pi} \int_0^\Pi \sin(\omega_i \sigma) \sin(\omega_j \sigma) N_{i,j}(\sigma) d\sigma \neq 0 \quad (13)$$

$$\frac{1}{\Pi} \int_0^\Pi \sin^2(\omega_i \sigma) N_{i,j}(\sigma) d\sigma = 0 \quad (14)$$

$$\frac{1}{\Pi} \int_0^\Pi \sin(\omega_i \sigma) \sin(\omega_j \sigma) N_{i,i}(\sigma) d\sigma = 0, \quad (15)$$

for all distinct  $i$  and  $j$ . Noting that  $\Pi$  is the common period of the probing frequencies we have

$$\frac{1}{\Pi} \int_0^\Pi \sin^2(\omega_i \sigma) \cos(2\omega_i \sigma) d\sigma = -\frac{1}{4} \quad (16)$$

$$\frac{1}{\Pi} \int_0^\Pi \sin^2(\omega_i \sigma) \sin^2(\omega_j \sigma) d\sigma = \frac{1}{4} \quad (17)$$

$$\frac{1}{\Pi} \int_0^\Pi \sin^3(\omega_i \sigma) \sin(\omega_j \sigma) d\sigma = 0 \quad (18)$$

$$\frac{1}{\Pi} \int_0^\Pi \sin(\omega_i \sigma) \sin(\omega_j \sigma) \cos(2\omega_i \sigma) d\sigma = 0, \quad (19)$$

for all  $i \neq j$ . Hence, one possible choice of elements of the  $n \times n$  matrix  $N(t)$  that satisfy all of the aforementioned constraints is given by

$$N_{i,i} = \frac{16}{a_i^2} \left( \sin^2(\omega_i t) - \frac{1}{2} \right) \quad (20)$$

$$N_{i,j} = \frac{4}{a_i a_j} \sin(\omega_i t) \sin(\omega_j t), \quad i \neq j, \quad (21)$$

where  $N^T(t) = N(t)$ . Based on this selection, we have

$$\frac{1}{\Pi} \int_0^\Pi N(\sigma) y d\sigma = H + \frac{1}{\Pi} \int_0^\Pi R(\tilde{\theta} + S(\sigma)) N(\sigma) d\sigma. \quad (22)$$

In Section 6 we show that this averaged value converges to the actual value of the Hessian, under specific conditions on  $\omega_i$  and  $a_i$ .

Computing the inverse of the Hessian matrix is the next step. Calculating  $\Gamma$ , the estimate of the inverse of the Hessian, in an algebraic fashion creates difficulties when the matrix  $\hat{H}$  is close to singularity, or it is indefinite. To deal with this problem, a dynamic estimator is employed to calculate the inverse of  $\hat{H}$  using a Riccati equation. Consider the following filter

$$\dot{\mathcal{H}} = -\omega_r \mathcal{H} + \omega_r \hat{H}. \quad (23)$$

Note that the state of this filter converges to  $\hat{H}$ , an estimate of  $H$ . Denote  $\Gamma = \mathcal{H}^{-1}$ . Since  $\dot{\Gamma} = -\Gamma \dot{\mathcal{H}} \Gamma$ , then Eq. (23) is transformed to the differential Riccati equation

$$\dot{\Gamma} = \omega_r \Gamma - \omega_r \Gamma \hat{H} \Gamma. \quad (24)$$

The equilibria of the Riccati Eq. (24) are  $\Gamma^* = 0_{n \times n}$  and  $\Gamma^* = \hat{H}^{-1}$ , provided  $\hat{H}$  settles to a constant. Since  $\omega_r > 0$ , the equilibrium  $\Gamma^* = 0$  is unstable, whereas the linearization of (24) around  $\Gamma^* = \hat{H}^{-1}$  has the Jacobian  $-\omega_r I$ , so the equilibrium at  $\Gamma^* = \hat{H}^{-1}$  locally exponentially stable. This shows that, after a transient, the Riccati equation converges to the actual value of the inverse of the Hessian matrix if  $\hat{H}$  is a good estimate of  $H$ .

A good estimate of the region of attraction of the exponentially stable equilibrium  $\Gamma^* = \hat{H}^{-1}$  of (24) is difficult to obtain. An easy but conservative estimate makes the region of attraction inversely proportional to the largest eigenvalue of  $\hat{H}$ , which, due to the convergence of  $\hat{H}$  to  $H$ , which we shall prove to be achieved locally (in an average sense), means that an estimate of the region of attraction of  $\Gamma^* = H^{-1}$  is  $1/\lambda_{\max}\{H\}$ .

**Remark 2.** To highlight the contrast between the Newton and gradient algorithms, we refer to Remark 1 where the average behavior of the gradient algorithm is discussed. For the Newton algorithm in Fig. 2, the algorithm is given by

$$\dot{\hat{\theta}} = -K \Gamma M(t) y \quad (25)$$

$$\dot{\Gamma} = \omega_r \Gamma - \omega_r \Gamma N(t) y \Gamma, \quad (26)$$

where  $\theta = \hat{\theta} + S(t)$ . In the error variables  $\tilde{\theta} = \hat{\theta} - \theta^*$ ,  $\tilde{\Gamma} = \Gamma - H^{-1}$ , when the map is quadratic,  $Q(\theta) = Q^* + \frac{1}{2}(\theta - \theta^*)^T H(\theta - \theta^*)$ , the averaged closed-loop system is given by

$$\dot{\tilde{\theta}} = -K \tilde{\theta} - K \tilde{\Gamma} H \tilde{\theta} \quad (27)$$

$$\dot{\tilde{\Gamma}} = -\omega_r \tilde{\Gamma} - \omega_r \tilde{\Gamma} H \tilde{\Gamma}, \quad (28)$$

where  $K \tilde{\Gamma} H \tilde{\theta}$  is quadratic in  $(\tilde{\Gamma}, \tilde{\theta})$ , and  $\omega_r \tilde{\Gamma} H \tilde{\Gamma}$  is quadratic in  $\tilde{\Gamma}$ . The linearization of this system has all of its eigenvalues at  $-K$  and  $-\omega_r$ . Hence, unlike the gradient algorithm, whose convergence is governed by the unknown Hessian  $H$ , the convergence rate of the Newton algorithm can be arbitrarily assigned by the designer with an appropriate choice of  $K$  and  $\omega_r$ .

#### 4. Newton algorithm for dynamic systems

Consider a general multi-input-single-output (MISO) nonlinear model

$$\dot{x} = f(x, u), \quad (29)$$

$$y = h(x), \quad (30)$$

where  $x \in \mathbb{R}^m$  is the state,  $u \in \mathbb{R}^n$  is the input,  $y \in \mathbb{R}$  is the output, and  $f : \mathbb{R}^m \times \mathbb{R}^n \rightarrow \mathbb{R}^m$  and  $h : \mathbb{R}^m \rightarrow \mathbb{R}$  are smooth. Suppose that we know a smooth control law  $u = \alpha(x, \theta)$  parameterized by a vector parameter  $\theta \in \mathbb{R}^n$ . The closed loop system  $\dot{x} = f(x, \alpha(x, \theta))$  then has equilibria parameterized by  $\theta$ . We make the following assumptions about the closed-loop system, as in Krstić and Wang (2000).

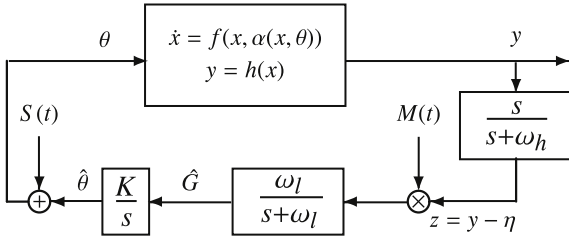
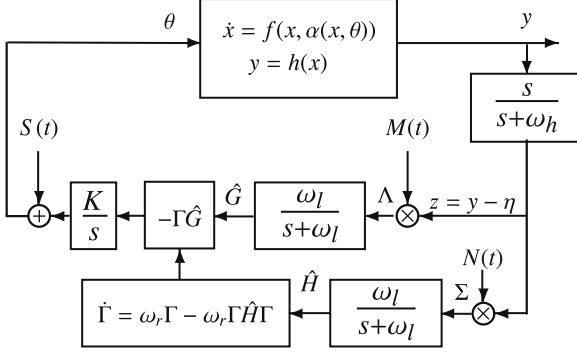


Fig. 3. Gradient-based extremum seeking.

Fig. 4. Newton-based extremum seeking. The initial condition  $\Gamma(0)$  should be chosen negative definite and symmetric.

**Assumption 1.** There exists a smooth function  $l: \mathbb{R}^n \rightarrow \mathbb{R}^m$  such that  $f(x, \alpha(x, \theta)) = 0$  if and only if  $x = l(\theta)$ .

**Assumption 2.** For each  $\theta \in \mathbb{R}^n$ , the equilibrium  $x = l(\theta)$  of the system  $\dot{x} = f(x, \alpha(x, \theta))$  is locally exponentially stable uniformly in  $\theta$ .

**Assumption 3.** There exists  $\theta^* \in \mathbb{R}^n$  such that

$$\frac{\partial}{\partial \theta} (h \circ l)(\theta^*) = 0, \quad (31)$$

$$\frac{\partial^2}{\partial \theta^2} (h \circ l)(\theta^*) = H < 0, \quad H = H^T. \quad (32)$$

Our objective is to develop a feedback mechanism which maximizes the steady-state value of  $y$  but without requiring the knowledge of either  $\theta^*$  or the functions  $h$  and  $l$ . The gradient-based extremum seeking design that achieves this objective, suitably adapted from Krstić and Wang (2000) to the multivariable case, is shown schematically in Fig. 3. Parallel to this, we present the generalized scheme for multivariable Newton-based extremum seeking as shown in Fig. 4.

The perturbation signals are defined by Eqs. (2), (3), (20) and (21). The probing frequencies  $\omega_i$ 's, the filter coefficients  $\omega_h$ ,  $\omega_l$  and  $\omega_r$  and gain  $K$  are selected as

$$\omega_i = \omega \omega'_i = O(\omega), \quad i \in \{1, 2, \dots, n\} \quad (33)$$

$$\omega_h = \omega \omega'_H = \omega \delta \omega'_H = O(\omega \delta) \quad (34)$$

$$\omega_l = \omega \omega'_L = \omega \delta \omega'_L = O(\omega \delta) \quad (35)$$

$$\omega_r = \omega \omega'_R = \omega \delta \omega'_R = O(\omega \delta) \quad (36)$$

$$K = \omega K' = \omega \delta K'' = O(\omega \delta), \quad (37)$$

where  $\omega$  and  $\delta$  are small positive constants,  $\omega'_i$  is a rational number,  $\omega'_H$ ,  $\omega'_L$ , and  $\omega'_R$  are  $O(1)$  positive constants,  $K''$  is a  $n \times n$  diagonal matrix with  $O(1)$  positive elements, and  $K' = \delta K''$ .

The analysis of Ariyur and Krstić (2002), Krstić and Wang (2000) and Rotea (2000) shows that, in the gradient-based scheme, for “sufficiently small”  $\omega$  and  $|a|$ , where  $a = [a_1 \ a_2 \ \dots \ a_n]^T$ , and

sufficiently small  $\delta$ , which imply small filter cut-off frequencies, the states  $(x, \hat{\theta})$  of the closed-loop system exponentially converge to an  $O(\omega + \delta + |a|)$ -neighborhood of  $(l(\theta^*), \theta^*)$ , and the output  $y$  converges to an  $O(\omega + \delta + |a|)$ -neighborhood of the optimum output  $y^* = (h \circ l)(\theta^*)$ .

In Section 6 we prove that the average value of  $\Sigma(t)$  over the period  $\Pi$  is close enough to the actual value of the Hessian, under specific conditions on  $\omega$ ,  $\delta$  and  $a$ . Since we are integrating over a finite time period, and we set the phase delays of the periodic perturbation signals equal to zero, it is possible to exclude condition  $\omega_i \neq \omega_j + \omega_k$ . The probing frequencies need to satisfy

$$\omega'_i \notin \left\{ \omega'_j, \frac{1}{2}(\omega'_j + \omega'_k), \omega'_j + 2\omega'_k, \omega'_j + \omega'_k \pm \omega'_l \right\}, \quad (38)$$

for all distinct  $i, j, k$ , and  $l$ . As we see in Section 6, ignoring the conditions (38) is shifting the estimate of the parameter away from its true value, and leading to inaccurate estimates of the gradient vector and Hessian matrix.

## 5. Stability of the closed loop system with the Newton-based extremum seeking algorithm

We summarize the system in Fig. 4 as

$$\frac{d}{dt} \begin{bmatrix} x \\ \hat{\theta} \\ \hat{G} \\ \tilde{\Gamma} \\ \hat{H} \\ \tilde{\eta} \end{bmatrix} = \begin{bmatrix} f(x, \alpha(x, \theta^* + \tilde{\theta} + S(t))) \\ -K(\tilde{\Gamma} + H^{-1})\hat{G} \\ -\omega_l \hat{G} + \omega_l (y - h \circ l(\theta^*) - \tilde{\eta})M(t) \\ \omega_r (\tilde{\Gamma} + H^{-1})(I - (\tilde{H} + H)(\tilde{\Gamma} + H^{-1})) \\ -\omega_l \tilde{H} - \omega_l H + \omega_l (y - h \circ l(\theta^*) - \tilde{\eta})N(t) \\ -\omega_h \tilde{\eta} + \omega_h (y - h \circ l(\theta^*)) \end{bmatrix}. \quad (39)$$

To conduct a stability analysis we have introduced error variables  $\tilde{\theta} = \hat{\theta} - \theta^*$ ,  $\tilde{\theta} = \hat{\theta} + S(t)$ ,  $\tilde{\eta} = \eta - h \circ l(\theta^*)$ ,  $\tilde{\Gamma} = \Gamma - H^{-1}$ , and  $\tilde{H} = \hat{H} - H$ , where  $\eta$  is governed by

$$\dot{\eta} = -\omega_h \eta + \omega_h y. \quad (40)$$

We perform a slight abuse of notation by stacking matrix quantities  $\tilde{\Gamma}$  and  $\tilde{H}$  along with vector quantities, as alternative notational choices would be more cumbersome.

Our main stability result is stated in the following theorem.

**Theorem 1.** Consider the feedback system (39) under Assumptions 1–3. There exists  $\bar{\omega} > 0$  and for any  $\omega \in (0, \bar{\omega})$  there exist  $\bar{\delta}, \bar{a} > 0$  such that for the given  $\omega$  and any  $|a| \in (0, \bar{a})$  and  $\delta \in (0, \bar{\delta})$  there exists a neighborhood of the point  $(x, \hat{\theta}, \hat{G}, \Gamma, \hat{H}, \eta) = (l(\theta^*), \theta^*, 0, H^{-1}, H, h \circ l(\theta^*))$  such that any solution of systems (39) from the neighborhood exponentially converges to an  $O(\omega + \delta + |a|)$ -neighborhood of that point. Furthermore,  $y(t)$  converges to an  $O(\omega + \delta + |a|)$ -neighborhood of  $h \circ l(\theta^*)$ .

To prepare for the proof of Theorem 1, which is given in Sections 6 and 7, and the Appendix, we summarize the system (39) in the time scale  $\tau = \omega t$  as

$$\omega \frac{dx}{d\tau} = f(x, \alpha(x, \theta^* + \tilde{\theta} + \bar{S}(\tau))) \quad (41)$$

$$\frac{d}{d\tau} \begin{bmatrix} \tilde{\theta} \\ \hat{G} \\ \tilde{\Gamma} \\ \tilde{H} \\ \tilde{\eta} \end{bmatrix} = \begin{bmatrix} -K''(\tilde{\Gamma} + H^{-1})\hat{G} \\ -\omega'_L \hat{G} + \omega'_L (y - h \circ l(\theta^*) - \tilde{\eta})\bar{M}(\tau) \\ \omega'_R (\tilde{\Gamma} + H^{-1})(I - (\tilde{H} + H)(\tilde{\Gamma} + H^{-1})) \\ -\omega'_L (\tilde{H} + H) + \omega'_L (y - h \circ l(\theta^*) - \tilde{\eta})\bar{N}(\tau) \\ -\omega'_H \tilde{\eta} + \omega'_H (y - h \circ l(\theta^*)) \end{bmatrix}, \quad (42)$$

where  $\bar{S}(\tau) = S(t/\omega)$ ,  $\bar{M}(\tau) = M(t/\omega)$  and  $\bar{N}(\tau) = N(t/\omega)$ .



### 6. Averaging analysis

The first step in our analysis is to study the system in Fig. 4. We “freeze”  $x$  in (41) at its equilibrium value  $x = l(\theta^* + \tilde{\theta} + \bar{S}(\tau))$  and substitute it into (42), getting the reduced system

$$\frac{d}{d\tau} \begin{bmatrix} \tilde{\theta}_r \\ \hat{G}_r \\ \tilde{I}_r \\ \tilde{H}_r \\ \tilde{\eta}_r \end{bmatrix} = \delta \begin{bmatrix} -K''(\tilde{I}_r + H^{-1})\hat{G}_r \\ -\omega'_L \hat{G}_r + \omega'_L(v(\tilde{\theta}_r + \bar{S}(\tau)) - \tilde{\eta}_r)\bar{M}(\tau) \\ \omega'_R(\tilde{I}_r + H^{-1})(I + (\tilde{H}_r + H)(\tilde{I}_r + H^{-1})) \\ -\omega'_L \tilde{H}_r - \omega'_L H + \omega'_L(v(\tilde{\theta}_r + \bar{S}(\tau)) - \tilde{\eta}_r)\bar{N}(\tau) \\ -\omega'_H \tilde{\eta}_r + \omega'_H v(\tilde{\theta}_r + \bar{S}(\tau)) \end{bmatrix}, \quad (43)$$

where  $v(z) = h \circ l(\theta^* + z) - h \circ l(\theta^*)$ . In view of Assumption 3,  $v(0) = 0$ ,  $\partial v(0)/\partial z = 0$ , and  $\partial^2 v(0)/\partial z^2 = H < 0$ .

To prove the overall stability of (39), first we show that the reduced system (43) has a unique exponentially stable periodic solution around its equilibrium.

**Theorem 2.** Consider system (43) under Assumption 3. There exist  $\bar{\delta}, \bar{a} > 0$  such that for all  $\delta \in (0, \bar{\delta})$  and  $|a| \in (0, \bar{a})$  system (43) has a unique exponentially stable periodic solution  $(\tilde{\theta}_r^\Pi(\tau), \hat{G}_r^\Pi(\tau), \tilde{I}_r^\Pi(\tau), \tilde{H}_r^\Pi(\tau), \tilde{\eta}_r^\Pi(\tau))$  of period  $\Pi$  and this solution satisfies

$$\left| \tilde{\theta}_{r,i}^\Pi(\tau) - \sum_{j=1}^n c_{j,j}^i a_j^2 \right| \leq O(\delta + |a|^3) \quad (44)$$

$$|\hat{G}_r^\Pi(\tau)| \leq O(\delta) \quad (45)$$

$$\left| \tilde{I}_r^\Pi(\tau) + \sum_{i=1}^n \sum_{j=1}^n H^{-1} W^i H^{-1} c_{j,j}^i a_j^2 \right| \leq O(\delta + |a|^3) \quad (46)$$

$$\left| \tilde{H}_r^\Pi(\tau) - \sum_{i=1}^n \sum_{j=1}^n W^i c_{j,j}^i a_j^2 \right| \leq O(\delta + |a|^3) \quad (47)$$

$$\left| \tilde{\eta}_r^\Pi(\tau) - \frac{1}{4} \sum_{i=1}^n H_{i,i} a_i^4 \right| \leq O(\delta + |a|^4) \quad (48)$$

for all  $\tau \geq 0$ , where

$$\begin{bmatrix} c_{j,j}^1 \\ \vdots \\ c_{j,j}^{i-1} \\ c_{j,j}^i \\ c_{j,j}^{i+1} \\ \vdots \\ c_{j,j}^n \end{bmatrix} = -\frac{1}{12} H^{-1} \begin{bmatrix} \frac{\partial^3 v}{\partial z_j \partial z_j^2}(0) \\ \vdots \\ \frac{\partial^3 v}{\partial z_j \partial z_{j-1}^2}(0) \\ \frac{3}{2} \frac{\partial^3 v}{\partial z_j^3}(0) \\ \frac{\partial^3 v}{\partial z_j \partial z_{j+1}^2}(0) \\ \vdots \\ \frac{\partial^3 v}{\partial z_j \partial z_n^2}(0) \end{bmatrix}, \quad (49)$$

$$(W^i)_{j,k} = \frac{\partial^3 v(0)}{\partial z_i \partial z_j \partial z_k}, \quad \forall i, j, \text{ and } k \in \{1, 2, \dots, n\}. \quad (50)$$

The proof is presented in the Appendix.

### 7. Singular perturbation analysis

Now, we address the full system in Fig. 4 whose state space model is given by (41) and (42) in the time scale  $\tau = \omega t$ . To make the notation in our further analysis compact, we write (42) as

$$\frac{d\xi}{d\tau} = \delta E(\tau, x, \xi), \quad (51)$$

where  $\xi = (\tilde{\theta}, \hat{G}, \tilde{I}, \tilde{H}, \tilde{\eta})$ . By Theorem 2, there exists an exponentially stable periodic solution  $\xi_r^\Pi(\tau)$  such that

$$\frac{d\xi_r^\Pi(\tau)}{d\tau} = \delta E(\tau, L(\tau, \xi_r^\Pi(\tau)), \xi_r^\Pi(\tau)), \quad (52)$$

where  $L(\tau, \xi) = l(\theta^* + \tilde{\theta} + \bar{S}(\tau))$ . To bring the system (41) and (51) into the standard singular perturbation form, we shift the state  $\xi$  using the transformation  $\tilde{\xi} = \xi - \xi_r^\Pi(\tau)$  and get

$$\frac{d\tilde{\xi}}{d\tau} = \delta \tilde{E}(\tau, x, \tilde{\xi}) \quad (53)$$

$$\omega \frac{dx}{d\tau} = \tilde{F}(\tau, x, \tilde{\xi}) \quad (54)$$

where

$$\tilde{E}(\tau, x, \tilde{\xi}) = E(\tau, x, \tilde{\xi} + \xi_r^\Pi(\tau)) - E(\tau, L(\tau, \xi_r^\Pi(\tau)), \xi_r^\Pi(\tau)) \quad (55)$$

$$\tilde{F}(\tau, x, \tilde{\xi}) = f(x, \alpha(x, \tilde{\xi}_1 + \theta^* + \tilde{\theta}_r^\Pi(\tau) + \bar{S}(\tau))). \quad (56)$$

We note that  $x = L(\tau, \tilde{\xi}_r + \xi_r^\Pi(\tau))$  is the quasi-steady state, and that the reduced model

$$\frac{d\tilde{\xi}_r}{d\tau} = \delta \tilde{E}(\tau, L(\tau, \tilde{\xi}_r + \xi_r^\Pi(\tau)), \tilde{\xi}_r + \xi_r^\Pi(\tau)) \quad (57)$$

has an equilibrium at the origin  $\tilde{\xi}_r = 0$ . This equilibrium has been shown in Section 6 to be exponentially stable for a small  $|a|$ .

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

$$\begin{aligned} \frac{dx_b}{dt} &= \tilde{F}(\tau, x_b + L(\tau, \tilde{\xi} + \xi_r^\Pi(\tau)), \tilde{\xi}), \\ &= f(x_b + l(\theta), \alpha(x_b + l(\theta), \theta)), \end{aligned} \quad (58)$$

where  $\theta = \theta^* + \tilde{\theta} + \bar{S}(\tau)$  should be viewed as a parameter independent from the time variable  $t$ . Since  $f(l(\theta), \alpha(l(\theta), \theta)) \equiv 0$ , then  $x_b \equiv 0$  is an equilibrium of (58). By Assumption 2, this equilibrium is locally exponentially stable uniformly in  $\theta$  (and hence  $l(\theta)$ ).

By combining exponential stability of the reduced model (57) with the exponential stability of the boundary layer model (58), using Tikhonov’s theorem on the Infinite Interval (Theorem 9.4 in Khalil (1996)), we conclude the following:

(a) The solution  $\xi(\tau)$  of (51) is  $O(\omega)$ -close to the solution  $\xi_r(\tau)$  of (57), and therefore, it exponentially converges to an  $O(\omega)$ -neighborhood of the periodic solution  $\xi_r^\Pi(\tau)$ , which is  $O(\delta)$ -close to the equilibrium  $\xi_r^{a,e}$ . This, in turn, implies that the solution  $\tilde{\theta}(\tau)$  of (42) exponentially converges to an  $O(\omega + \delta)$ -neighborhood of

$$\sum_{j=1}^n [c_{j,j}^1 c_{j,j}^2 \cdots c_{j,j}^n]^T a_j^2 + [O(|a|^3)]_{n \times 1}. \quad (59)$$

It follows then that  $\theta(\tau) = \theta^* + \tilde{\theta}(\tau) + \bar{S}(\tau)$  exponentially converges to an  $O(\omega + \delta + |a|)$ -neighborhood of  $\theta^*$ .

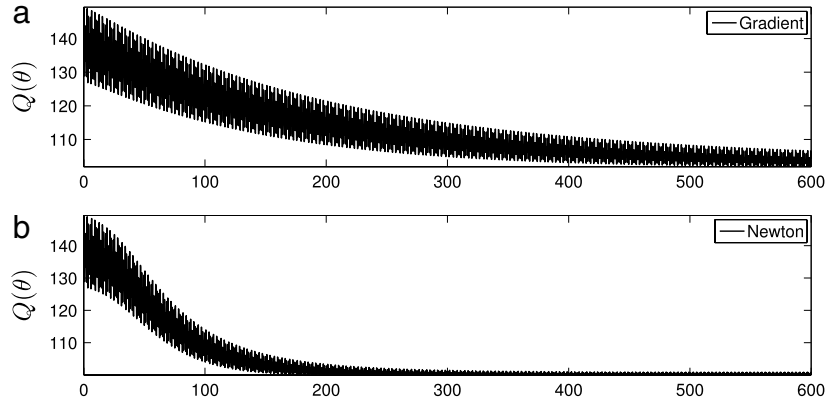


Fig. 5. The estimate of the maximum versus time.

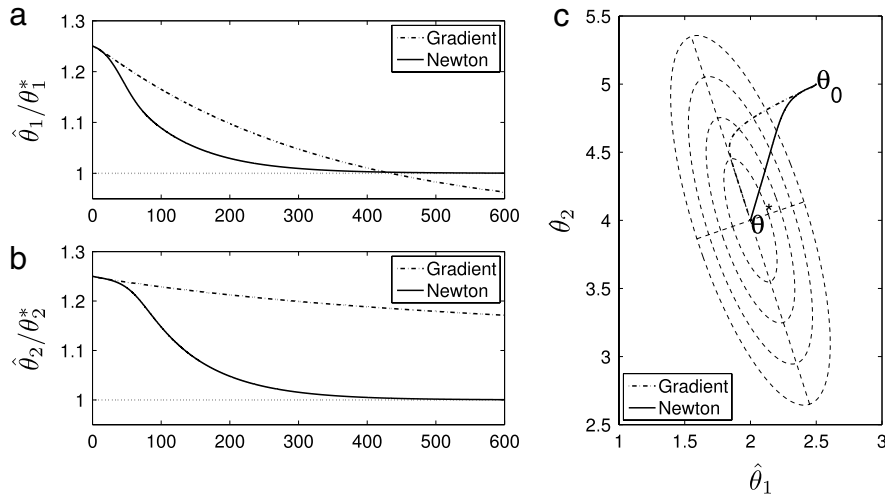


Fig. 6. Parameter estimates. (a) and (b) Time responses. (c) Phase portrait. The Newton trajectory is straight to the extremum, whereas the gradient trajectory follows the curved, steepest-descent path.

(b) The solution  $x(\tau)$  of (54) satisfies

$$x(\tau) - l(\theta^* + \tilde{\theta}_r(\tau) + \bar{S}(\tau)) - x_b(t) = O(\omega), \quad (60)$$

where  $\tilde{\theta}_r(\tau)$  is the solution of the reduced model (43) and  $x_b(t)$  is the solution of the boundary layer model (58). From (60) we get

$$x(\tau) - l(\theta^*) = O(\omega) + l(\theta^* + \tilde{\theta}_r(\tau) + \bar{S}(\tau)) - l(\theta^*) + x_b(t). \quad (61)$$

Since  $\tilde{\theta}_r(\tau)$  exponentially converges to the periodic solution  $\tilde{\theta}_r^T(\tau)$ , which is  $O(\delta)$ -close to the average equilibrium (59), and since the solution  $x_b(t)$  of (58) is exponentially decaying, then by (61),  $x(\tau) - l(\theta^*)$  exponentially converges to an  $O(\omega + \delta + |a|)$ -neighborhood of zero. Consequently,  $y = h(x)$  exponentially converges to an  $O(\omega + \delta + |a|)$ -neighborhood of its maximal equilibrium value  $h \circ l(\theta^*)$ .

This completes the proof of Theorem 1.

### 8. Simulation results

To illustrate the results and highlight the difference between the gradient-based and Newton-based extremum seeking methods, the following static quadratic input–output map is considered:

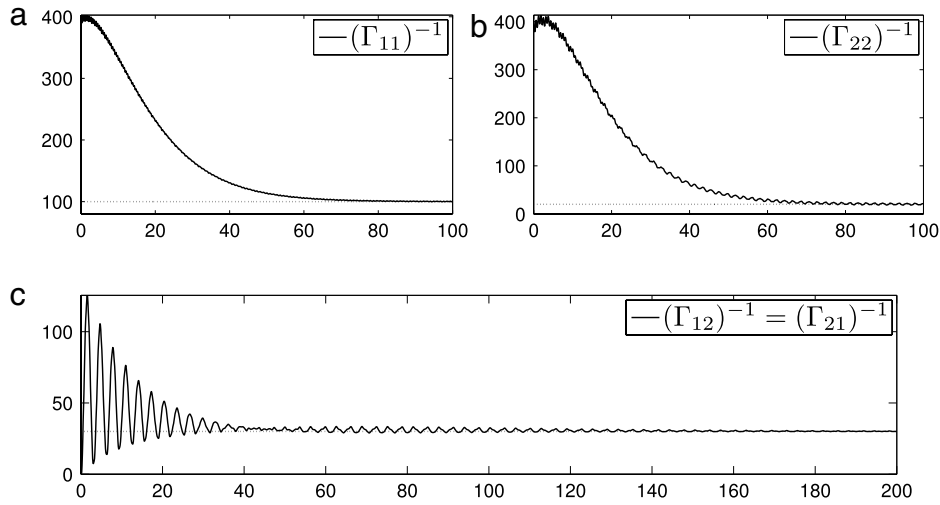
$$y = Q(\theta) = Q^* + \frac{1}{2}(\theta - \theta^*)^T H(\theta - \theta^*). \quad (62)$$

To make a fair comparison between the two methods, all parameters are chosen the same except the gain matrix. Before selecting the matrix  $K$  we investigate the performance of the gradient-based scheme versus the Newton-based scheme.

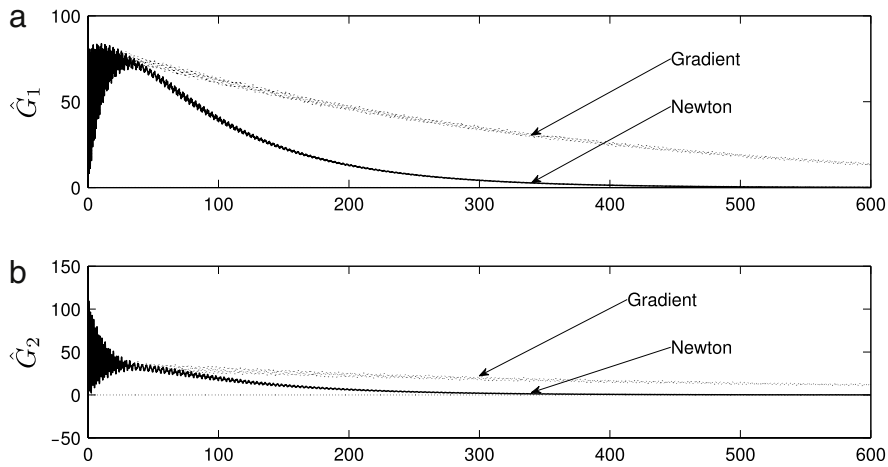
Recall (27) and (28). The initial convergence rate for the Newton-based scheme is governed by the time-varying matrix  $-K_n \Gamma(t) H$ . Eq. (4) shows that in the gradient-based scheme the convergence depends on the eigenvalues of  $K_g H$ . This means that, to have a fair comparison between the two methods, we should select  $K_g$  and  $K_n$  such that  $K_g = -K_n \Gamma(0)$ .

We perform our tests with the following parameters,  $\delta = 0.1$ ,  $\omega = 0.1$  rad/s,  $\omega_1 = 70\omega$ ,  $\omega_2 = 50\omega$ ,  $\omega'_L = 10$ ,  $\omega'_H = 8$ ,  $\omega'_R = 10$ ,  $a = [0.1 \ 0.1]^T$ ,  $K''_g = 10^{-4} \text{diag}([-25 \ -25])$ ,  $K''_n = \text{diag}([1 \ 1])$ ,  $\Gamma_0^{-1} = 400 \text{diag}([11])$ ,  $\hat{\theta}_0 = [2.5 \ 5]^T$ ,  $Q^* = 100$ ,  $\theta^* = [2 \ 4]^T$ ,  $H_{11} = 100$ ,  $H_{12} = H_{21} = 30$ , and  $H_{22} = 20$ .

Fig. 5 illustrates the estimate of the maximum. Evolution of the parameters is depicted in Fig. 6. Since the initial estimate of the Hessian is not true, each parameter starts to update with a different rate. As seen in Fig. 7, after 40 s the estimate of the Hessian is close enough to its actual value. Hence, the convergence rates of both parameters are the same after 40 s. Furthermore, Fig. 6(c) shows that, except for a short initial transient that is due to the estimation of the inverse of the Hessian, the Newton-based extremum seeking moves the parameters to the peak along a straight trajectory. In contrast, the trajectory of the gradient-based algorithm is curved and of greater length. Fig. 6(a) and (c) show that the gradient algorithm, which follows the steepest-descent path, results in the parameter  $\hat{\theta}_1$  undershooting below its true value, which is not the case with the Newton algorithm whose parameter transients are monotonic. The Hessian matrix converges to its actual value as depicted in Fig. 7. Also it is worth noting that the Hessian converges



**Fig. 7.** Time evolution of the Hessian matrix estimator  $\Gamma^{-1}$ . The true value of  $H$  is reached in 40 s. Note in Fig. 6 that the Newton and gradient trajectories coincide for the first 40 s, after which Newton takes a straight path.



**Fig. 8.** The estimate of the gradient vector versus time.

faster to its actual value than  $\hat{G}$  and  $\hat{\theta}$ . As illustrated in Fig. 8 the estimate of the gradient vector converges to zero after the Hessian matrix finds its true value.

### 9. Conclusions

Using the gradient-based extremum seeking in the multivariable case without having good information about the curvature of the cost function, namely, the Hessian matrix, may result inappropriate performance. With a growing number of the parameters, it is almost impossible to tune the convergence rate of all parameters in a desirable fashion. The Newton-based extremum seeking, which relies on the estimation of the gradient and Hessian matrix of the cost function at the same time, removes the trial and error process to update all parameters uniformly. Furthermore, the proposed Newton scheme eliminates the concern about the inversion of the Hessian estimate matrix by performing the inversion dynamically using a Riccati equation filter. The convergence rates of both the parameter and of the estimator of the Hessian inverse are independent of the unknown Hessian and can be assigned arbitrary by the user.

### Appendix. Proof of Theorem 2

System (43) is in the form to which the averaging method is applicable. The average model of (43) is

$$\frac{d}{d\tau} \begin{bmatrix} \tilde{\theta}_r^{aT} & \hat{G}_r^{aT} & \tilde{r}_r^{aT} & \tilde{H}_r^{aT} & \tilde{\eta}_r^{aT} \end{bmatrix} = \delta \begin{bmatrix} -K''(\tilde{r}_r^a + H^{-1})\hat{G}_r^a \\ -\omega'_L \hat{G}_r^a + \omega'_L \frac{1}{\Pi} \int_0^\Pi v(\tilde{\theta}_r^a + \bar{S}(\sigma))\bar{M}(\sigma)d\sigma \\ \omega'_R(\tilde{r}_r^a + H^{-1})(I - (\tilde{H}_r^a + H)(\tilde{r}_r^a + H^{-1})) \\ -\omega'_L \tilde{H}_r^a - \omega'_L H + \omega'_L \frac{1}{\Pi} \int_0^\Pi v(\tilde{\theta}_r^a + \bar{S}(\sigma))\bar{N}(\sigma)d\sigma \\ -\omega'_H \tilde{\eta}_r^a + \omega'_H \frac{1}{\Pi} \int_0^\Pi v(\tilde{\theta}_r^a + \bar{S}(\sigma))d\sigma \end{bmatrix}. \quad (63)$$

The average equilibrium  $(\tilde{\theta}_r^{a,e}, \hat{G}_r^{a,e}, \tilde{r}_r^{a,e}, \tilde{H}_r^{a,e}, \tilde{\eta}_r^{a,e})$  satisfies

$$\hat{G}_r^{a,e} = 0 \quad (64)$$

$$\int_0^\Pi v(\tilde{\theta}_r^{a,e} + \bar{S}(\sigma))\bar{M}(\sigma)d\sigma = 0 \quad (65)$$

$$\tilde{\eta}_r^{a,e} = \frac{1}{\Pi} \int_0^\Pi v(\tilde{\theta}_r^{a,e} + \bar{S}(\sigma))d\sigma \quad (66)$$

$$\tilde{H}_r^{a,e} + H = \frac{1}{\Pi} \int_0^\Pi v(\tilde{\theta}_r^{a,e} + \bar{S}(\sigma))\bar{N}(\sigma)d\sigma \quad (67)$$

$$(\tilde{H}_r^{a,e} + H)(\tilde{r}_r^{a,e} + H^{-1}) = I. \quad (68)$$

As we shall see, for small  $|a|$ ,  $\tilde{r}^{a,e} + H^{-1} < 0$ . By postulating  $\tilde{\theta}_{r,i}^{a,e}$  in the form

$$\tilde{\theta}_{r,i}^{a,e} = \sum_{j=1}^n b_j^i a_j + \sum_{j=1}^n \sum_{k=1}^n c_{j,k}^i a_j a_k + O(|a|^3), \quad (69)$$

where  $b_j^i$  and  $c_{j,k}^i$  are real numbers, substituting (69) in (64)–(68) and equating the like powers of  $a_j$ , we get  $b_j^i = 0$ , for all  $i, j \in \{1, 2, \dots, n\}$ ,  $c_{j,k}^i = 0$ , for all  $i, j \neq k \in \{1, 2, \dots, n\}$ , and (49). The equilibrium of the average system is:

$$\begin{aligned} \tilde{\theta}_{r,i}^{a,e} &= \sum_{j=1}^n c_{j,j}^i a_j^2 + O(|a|^3) \\ \hat{C}_r^{a,e} &= 0_{n \times 1} \\ \tilde{r}^{a,e} &= - \sum_{i=1}^n \sum_{j=1}^n H^{-1} W^i H^{-1} c_{j,j}^i a_j^2 + [O(|a|^3)]_{n \times n} \\ \tilde{H}_r^{a,e} &= \sum_{i=1}^n \sum_{j=1}^n W^i c_{j,j}^i a_j^2 + [O(|a|^3)]_{n \times n} \\ \tilde{\eta}_r^{a,e} &= \frac{1}{4} \sum_{i=1}^n H_{i,i} a_i^2 + O(|a|^4), \end{aligned} \quad (70)$$

where  $W^i$  is a  $n \times n$  matrix defined by (50). The Jacobian of the average system at equilibrium is

$$J_r^{a,e} = \delta \begin{bmatrix} A_{2n \times 2n} & 0_{2n \times (2n+1)} \\ B_{(2n+1) \times 2n} & C_{(2n+1) \times (2n+1)} \end{bmatrix}, \quad (71)$$

$$A = \begin{bmatrix} 0_{n \times n} & -K''(H^{-1} + \tilde{r}^{a,e}) \\ \frac{\omega'_L}{\Pi} \int_0^\Pi \frac{\partial}{\partial \tilde{\theta}} (v \bar{M}) d\sigma & -\omega'_L I_{n \times n} \end{bmatrix},$$

$$B = \begin{bmatrix} 0_{n \times n} & 0_{n \times n} \\ \frac{\omega'_L}{\Pi} \int_0^\Pi \frac{\partial}{\partial \tilde{\theta}} (v \bar{N}) d\sigma & 0_{n \times n} \\ \frac{\omega'_H}{\Pi} \int_0^\Pi \frac{\partial}{\partial \tilde{\theta}} (v) d\sigma & 0_{1 \times n} \end{bmatrix},$$

$$C = \begin{bmatrix} -\omega'_R I_{n \times n} + \mathcal{O}_1 & -\omega'_R H^{-2} + \mathcal{O}_2 & 0_{n \times 1} \\ 0_{n \times n} & -\omega'_L I_{n \times n} & 0_{n \times 1} \\ 0_{1 \times n} & 0_{1 \times n} & -\omega'_H \end{bmatrix},$$

$$\mathcal{O}_1 = \omega'_R \sum_{i=1}^n \sum_{j=1}^n H^{-1} W^i c_{j,j}^i a_j^2 + [O(|a|^3)],$$

$$\begin{aligned} \mathcal{O}_2 &= \omega'_R \sum_{i=1}^n \sum_{j=1}^n H^{-1} (W^i H^{-1} - H^{-1} W^i) H^{-1} c_{j,j}^i a_j^2 \\ &+ [O(|a|^3)]. \end{aligned}$$

Since  $J_r^{a,e}$  is block-lower-triangular, it is Hurwitz if and only if

$$A_{21} := \frac{\omega'_L}{\Pi} \int_0^\Pi \bar{M}(\sigma) \frac{\partial}{\partial \tilde{\theta}} v(\tilde{\theta}_r^{a,e} + \bar{S}(\sigma)) d\sigma < 0. \quad (72)$$

With a Taylor expansion we get that  $A_{21} = \omega'_L H + O(|a|)$ . We then have

$$\begin{aligned} \det(\lambda I_{2n \times 2n} - \delta A) &= \det(\lambda(\lambda + \omega'_L \delta) I_{n \times n} + \delta^2 K''(H^{-1} + \tilde{r}^{a,e}) (A_{21})) \\ &= \det((\lambda^2 + \omega'_L \delta \lambda) I_{n \times n} \\ &+ \delta^2 K''(H^{-1} + [O(|a|^2)])(\omega'_L H + [O(|a|)])) \\ &= \det((\lambda^2 + \omega'_L \delta \lambda) I_{n \times n} + \omega'_L \delta^2 K'' + [O(\delta^2 |a|)]_{n \times n}), \end{aligned} \quad (73)$$

which, in view of  $H < 0$ , proves that  $J_r^{a,e}$  is Hurwitz for  $a$  that is sufficiently small in norm. This implies that the equilibrium (70) of the average system (63) is exponentially stable if all elements of vector  $a$  are sufficiently small. Then, according to the averaging theorem (Khalil, 1996), the proof is completed.

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