

## Lecture 3

# Deterministic and Non-Blocking Hybrid Automata

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### Continuous Dynamical Systems Revisited

Consider the ordinary differential equation

$$\dot{x}(t) = F(x(t)), \quad x(0) = x_0. \quad (1)$$

A solution<sup>1</sup> on  $[0, T]$ ,  $T > 0$ , to (1) is a continuously differentiable function  $x : [0, T] \rightarrow \mathbb{R}^n$  satisfying

$$x(t) = x_0 + \int_0^t F(x(s)) ds.$$

We may ask for which functions  $F$  there exist a solution to (1) and, if so, if the solution is unique. Is it, for instance, sufficient that  $F$  is a continuous function? The answer is no concerning the uniqueness issue, as illustrated by the following example:

*Example 1.* Let  $F(z) = \sqrt{z}$  and consider the differential equation (1) for  $x_0 = 0$ . Then both  $x(t) = t^2/4$  and  $x(t) = 0$  are solutions.<sup>2</sup>

If we, however, not only assume continuity but also restrict the rate of change of  $F$ , we can show some nice properties. The following definition is needed, where  $\|\cdot\|$  denotes the Euclidean norm ( $\|z\|^2 = z_1^2 + \dots + z_n^2$ ): a function  $F$  is locally Lipschitz continuous if there exist  $r, L > 0$  such that

$$\|F(z) - F(y)\| \leq L\|z - y\|$$

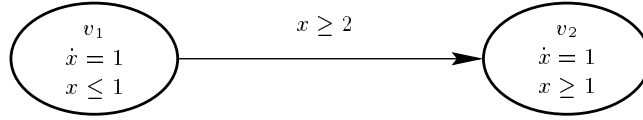
for all  $\|z\|, \|y\| < r$ . If there exists  $L > 0$  (independent of  $r$ ) such that the condition holds for any  $r > 0$ , then  $F$  is globally Lipschitz continuous.

**Theorem 1 (Existence and Uniqueness).** *If  $F$  is locally Lipschitz continuous, then there exists  $\delta > 0$  such that (1) has a unique solution on  $[0, \delta]$ . Moreover, if  $F$  is globally Lipschitz continuous, then  $\delta < \infty$  can be chosen arbitrarily large.*

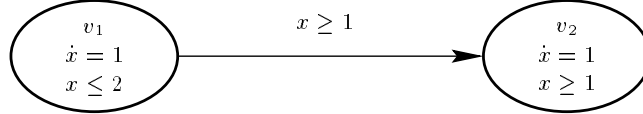
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<sup>1</sup> This solution is called a solution in the sense of Caratheodory.

<sup>2</sup> Actually, for any  $t_0 > 0$ ,  $x(t) = 0$  for  $t \in (0, t_0)$  and  $x(t) = (t - t_0)^2/4$  for  $t \in (t_0, \infty)$  is a solution.



**Fig. 1.** Blocking hybrid automaton if  $\{(v_1, z) : z < 2\} \cap \text{Init} \neq \emptyset$ .



**Fig. 2.** Non-deterministic hybrid automaton if  $\{(v_1, z) : z < 2\} \cap \text{Init} \neq \emptyset$ .

**Theorem 2 (Continuous Dependence on Initial State).** Assume  $F$  is globally Lipschitz continuous. If  $x(\cdot)$  and  $y(\cdot)$  are two solutions of (1) with initial conditions  $x_0$  and  $y_0$ , respectively, then for a given  $\epsilon > 0$  there exists  $\delta(\epsilon, T) > 0$  such that

$$\|x_0 - y_0\| \leq \delta \quad \Rightarrow \quad \|x(t) - y(t)\| \leq \epsilon$$

for all  $t \in [0, T]$ .

Next we will study extensions of these properties to hybrid automata.

## Non-Blocking and Deterministic Hybrid Automata

Recall from Lecture 2 that  $\mathcal{E}_H(v_0, x_0)$  denotes the set of all executions of  $H$  with initial condition  $(v_0, x_0) \in \text{Init}$ ,  $\mathcal{E}_H^M(v_0, x_0)$  the set of all maximal executions, and  $\mathcal{E}_H^\infty(v_0, x_0)$  the set of all infinite executions.

**Definition 1 (Non-Blocking Hybrid Automaton).** A hybrid automaton  $H$  is non-blocking if  $\mathcal{E}_H^\infty(v_0, x_0)$  is non-empty for all  $(v_0, x_0) \in \text{Init}$ .

Figure 1 shows an example of a hybrid automaton, which is blocking if  $\{(v_1, z) : z < 2\} \cap \text{Init} \neq \emptyset$ .

**Definition 2 (Deterministic Hybrid Automaton).** A hybrid automaton  $H$  is deterministic if  $\mathcal{E}_H^M(v_0, x_0)$  contains at most one element for all  $(v_0, x_0) \in \text{Init}$ .

Figure 2 shows an example of a hybrid automaton, which is non-deterministic if  $\{(v_1, z) : z < 2\} \cap \text{Init} \neq \emptyset$ .

Motivated by previous section on continuous dynamical system, we impose the following standing assumption on the hybrid automaton.

**Assumption 1** The vector field  $f(v, \cdot)$  is globally Lipschitz continuous for all  $v \in V$ .

The examples in Figures 1 and 2 illustrate that a similar result to Theorem 1 does not hold. Next we will impose conditions that ensure a hybrid automaton to be non-blocking and deterministic. To do so, it is convenient to introduce the following two subsets of the state space.

The set of states reachable by  $H$  is denoted

$$\text{Reach}_H = \{(v, z) \in V \times \mathbb{R}^n : \\ \exists \chi = (\tau, v, x) \in \mathcal{E}_H, (v(\tau'_N), x(\tau'_N)) = (v, z), N < \infty\},$$

where sometimes the subscript will be dropped. Note that  $\text{Reach}_H \supset \text{Init}$ , since in the definition we may choose  $\tau'_N = \tau_N$  and  $N = 0$ .

Let  $\phi(t, a)$  denote the solution to  $\dot{x} = f(v, x)$  for  $x(0) = a$ . The set of states from which continuous evolution is impossible is then given by

$$\text{Out}_H = \{(v, z) \in V \times \mathbb{R}^n : \forall \epsilon > 0, \exists t \in [0, \epsilon), (v, \phi(t, z)) \notin \text{Inv}\}.$$

As usual, we will use  $\text{Out}_H(v)$  to denote the projection of  $\text{Out}$  to discrete state  $v \in V$ , and drop the subscript  $H$  whenever the automaton is clear from the context.

Note that if  $\text{Inv}$  is an open set, then  $\text{Out}$  is simply  $\text{Inv}^c$ . If  $\text{Inv}$  is closed, then  $\text{Out}$  may also contain parts of the boundary of  $\text{Inv}$  as in the following example.

*Example 2.* Consider the hybrid automaton in Figure 2 with  $\text{Init} = \{v_1\} \times \mathbb{R}^n$ . Then,

$$\text{Reach} = \{(v_1, z) : z \in \mathbb{R}\} \cup \{(v_2, z) : z \geq 1\}$$

and

$$\text{Out} = \{(v_1, z) : z \geq 2\} \cup \{(v_2, z) : z < 1\}.$$

Note that since

$$\text{Inv} = \{(v_1, z) : z \leq 2\} \cup \{(v_2, z) : z \geq 1\},$$

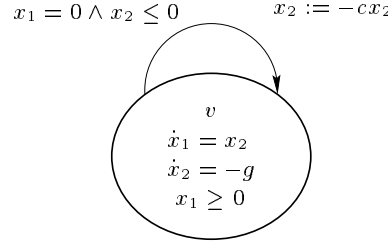
it holds that

$$\text{Inv}^c = \{(v_1, z) : z > 2\} \cup \{(v_2, z) : z < 1\} \neq \text{Out}.$$

**Theorem 3 (Non-Blocking Hybrid Automaton).** *A hybrid automaton  $H$  is non-blocking if for all  $(v, z) \in \text{Out}_H \cap \text{Reach}_H$ ,  $\text{Jump}(v, z) \neq \emptyset$ .*

*Proof.* Consider an initial state  $(v_0, x_0) \in \text{Init}$  and assume, for the sake of contradiction, that there does not exist an infinite execution starting at  $(v_0, x_0)$ . Let  $\chi = (\tau, v, x) \in \mathcal{E}_H^M(v_0, x_0)$  denote a maximal execution starting at  $(v_0, x_0)$ , and note that  $\tau$  is a finite sequence. We consider two cases: when  $\tau$  ends with a right-open interval and when  $\tau$  ends with a closed interval.

First consider  $\tau = \{[\tau_i, \tau'_i]\}_{i=0}^{N-1}[\tau_N, \tau'_N]$ . Let  $(v_N, x_N) = \lim_{t \rightarrow \tau'_N} (v(t), x(t))$ . Note that, by the definition of execution and by Theorem 1, the limit exists and  $\chi$  can be extended to  $\hat{\chi} = (\hat{\tau}, \hat{v}, \hat{x})$  with  $\hat{\tau} = \{[\tau_i, \tau'_i]\}_{i=0}^N$ ,  $\hat{v}(\tau'_N) = v_N$ , and  $\hat{x}(\tau'_N) = x_N$ . This contradicts the maximality of  $\chi$ .



**Fig. 3.** Hybrid automaton for bouncing ball, where  $\text{Init} = \{(v, z) : z_1 \geq 0\}$ .

Now consider the case  $\tau = \{[\tau_i, \tau'_i]\}_{i=0}^N$ , and let  $(v_N, x_N) = (v(\tau'_N), x(\tau'_N))$ . Clearly,  $(v_N, x_N) \in \text{Reach}_H$ . If  $(v_N, x_N) \notin \text{Out}_H$ , then there exists  $\epsilon > 0$  such that  $\chi$  can be extended to  $\hat{\chi} = (\hat{\tau}, \hat{v}, \hat{x})$  with  $\hat{\tau} = \{[\tau_i, \tau'_i]\}_{i=0}^{N-1}[\tau_N, \tau'_N + \epsilon]$  by continuous evolution. If, on the other hand,  $(v_N, x_N) \in \text{Out}_H$ , then there exists  $(\tilde{v}, \tilde{z}) \in V \times \mathbb{R}^n$  such that  $(\tilde{v}, \tilde{z}) \in \text{Jump}(v_N, x_N)$  (by the assumption in the theorem). Therefore,  $\chi$  can be extended to  $\hat{\chi} = (\hat{\tau}, \hat{v}, \hat{x})$  with  $\hat{\tau} = \{[\tau_i, \tau'_i]\}_{i=0}^{N+1}$ ,  $\tau_{N+1} = \tau'_{N+1} = \tau'_N$ ,  $v(\tau_{N+1}) = \tilde{v}$ ,  $x(\tau_{N+1}) = \tilde{z}$  by a discrete transition. Both when the execution is extended with continuous evolution and with a discrete transition, the maximality of  $\chi$  is contradicted. This completes the proof.

*Example 3.* Consider the bouncing ball hybrid automaton again shown in Figure 3. Here

$$\begin{aligned} \text{Out} &= \{(v, z) : z_1 < 0, \} \cup \{(v, z) : z_1 = 0, z_2 \leq 0\} \\ \text{Reach} &= \{(v, z) : z_1 \geq 0\}, \end{aligned}$$

so that  $\text{Out} \cap \text{Reach} = \{(v, z) : z_1 = 0, z_2 \leq 0\}$ . By the definition of  $\text{Jump}$ , we see that for all  $(v, z) \in \text{Out} \cap \text{Reach}$ ,  $\text{Jump}(v, z) \neq \emptyset$ . Hence, the hybrid automaton is non-blocking.

**Proposition 1.** *A deterministic hybrid automaton  $H$  is non-blocking if and only if for all  $(v, z) \in \text{Out}_H \cap \text{Reach}_H$ ,  $\text{Jump}(v, z) \neq \emptyset$ .*

*Proof.* The “if” part follows from Theorem 3. For the “only if” part, consider a deterministic hybrid automaton  $H$  and assume there exists  $(\tilde{v}, \tilde{z}) \in \text{Out} \cap \text{Reach}$  such that  $\text{Jump}(\tilde{v}, \tilde{z}) = \emptyset$ . We will show that  $H$  then is blocking.

Since  $(\tilde{v}, \tilde{z}) \in \text{Reach}$ , there exists  $(v_0, x_0) \in \text{Init}$  and a finite execution  $\chi = (\tau, v, x) \in \mathcal{E}_H(v_0, x_0)$ , such that  $\tau = \{[\tau_i, \tau'_i]\}_{i=0}^N$  and  $(\tilde{v}, \tilde{z}) = (v(\tau'_N), x(\tau'_N))$ . Let us show that  $\chi \in \mathcal{E}_H^M(v_0, x_0)$ , i.e.,  $\chi$  is maximal.

Assume first that there exists  $\hat{\chi} = (\hat{\tau}, \hat{v}, \hat{x})$  with  $\hat{\tau} = \{[\tau_i, \tau'_i]\}_{i=0}^{N-1}[\tau_N, \tau_N + \epsilon]$  for some  $\epsilon > 0$ . This would, however, violate the assumption that  $(\tilde{v}, \tilde{z}) \in \text{Out}$ . Next assume that there exists  $\hat{\chi} = (\hat{\tau}, \hat{v}, \hat{x})$  with  $\hat{\tau} = \tau[\tau_{N+1}, \tau'_{N+1}]$  with  $\tau_{N+1} = \tau'_N$ . This requires that the execution can be extended beyond  $(\tilde{v}, \tilde{z})$  by a discrete transition, i.e., that there exists  $(\bar{v}, \bar{z}) \in V \times \mathbb{R}^n$  such that  $(\bar{v}, \bar{z}) \in \text{Jump}(\tilde{v}, \tilde{z})$ .

This would, however, violate the assumption that  $\text{Jump}(\tilde{v}, \tilde{z}) = \emptyset$ . Hence, we have shown that  $\chi \in \mathcal{E}_H^M(v_0, x_0)$ .

Now, assume, for the sake of contradiction, that  $H$  is non-blocking. Then, there exists  $\bar{\chi} \in \mathcal{E}_H^\infty(v_0, x_0)$ . But  $\mathcal{E}_H^\infty(v_0, x_0) \subset \mathcal{E}_H^M(v_0, x_0)$  and  $\chi \neq \bar{\chi}$  (as the former is finite and the latter infinite), therefore  $\mathcal{E}_H^M(v_0, x_0) \supset \{\chi, \bar{\chi}\}$ . This contradicts the assumption that  $H$  is deterministic. Therefore,  $H$  is blocking and the proof is complete.

In the following necessary and sufficient condition for a hybrid automaton to be deterministic, we let  $|\cdot|$  denote cardinality.

**Theorem 4 (Deterministic Hybrid Automaton).** *A hybrid automaton  $H$  is deterministic if and only if for all  $(v, z) \in \text{Reach}_H$ ,  $|\text{Jump}(v, z)| \leq 1$  and, if  $\text{Jump}(v, z) \neq \emptyset$ ,  $(v, z) \in \text{Out}_H$ .*

*Proof.* For the “if” part, assume, for the sake of contradiction, that there exists an initial state  $(v_0, x_0) \in \text{Init}$  and two maximal executions  $\chi = (\tau, v, x)$  and  $\hat{\chi} = (\hat{\tau}, \hat{v}, \hat{x})$  starting at  $(v_0, x_0)$  with  $\chi \neq \hat{\chi}$ . Let  $\tilde{\chi} = (\tilde{\tau}, \tilde{v}, \tilde{x}) \in \mathcal{E}_H(v_0, x_0)$  denote the maximal common prefix of  $\chi$  and  $\hat{\chi}$  (see Lecture 2 for the definition of prefix). Such a prefix exists as the executions start at the same initial state. Moreover,  $\tilde{\chi}$  is not infinite, as  $\chi \neq \hat{\chi}$ . Therefore, as in the proof of Theorem 3,  $\tilde{\tau}$  can be assumed to be of the form  $\tilde{\tau} = \{[\tilde{\tau}_i, \tilde{\tau}'_i]\}_{i=0}^N$ . Let  $(v_N, x_N) = (v(\tilde{\tau}'_N), x(\tilde{\tau}'_N)) = (\hat{v}(\tilde{\tau}'_N), \hat{x}(\tilde{\tau}'_N))$ . Clearly,  $(v_N, x_N) \in \text{Reach}$ . We distinguish the following four cases:

*Case 1:*  $\tilde{\tau}'_N \notin \{\tau'_i\}$  and  $\tilde{\tau}'_N \notin \{\hat{\tau}'_i\}$ , i.e.,  $\tilde{\tau}'_N$  is not a time when a discrete transition takes place in either  $\chi$  or  $\hat{\chi}$ . Then, by a standard existence and uniqueness argument for continuous systems, there exists  $\epsilon > 0$  such that the prefixes of  $\chi$  and  $\hat{\chi}$  are defined over  $\tilde{\tau} = \{[\tilde{\tau}_i, \tilde{\tau}'_i]\}_{i=0}^{N-1}[\tilde{\tau}_N, \tilde{\tau}'_N + \epsilon)$  and are identical. This contradicts the maximality of  $\tilde{\chi}$ .

*Case 2:*  $\tilde{\tau}'_N \in \{\tau'_i\}$  and  $\tilde{\tau}'_N \notin \{\hat{\tau}'_i\}$ , i.e.,  $\tilde{\tau}'_N$  is a time when a discrete transition takes place in  $\chi$  but not in  $\hat{\chi}$ . The fact that a discrete transition takes place from  $(v_N, x_N)$  in  $\chi$  indicates that there exists  $(\bar{v}, \bar{z}) \in V \times \mathbb{R}^n$ , such that  $(\bar{v}, \bar{z}) \in \text{Jump}(v_N, x_N)$ . The fact that no discrete transition takes place from  $(v_N, x_N)$  in  $\hat{\chi}$  indicates that there exists  $\epsilon > 0$  such that  $\hat{\chi}$  is defined over  $\hat{\tau} = \{[\tilde{\tau}_i, \tilde{\tau}'_i]\}_{i=0}^{N-1}[\tilde{\tau}_N, \tilde{\tau}'_N + \epsilon)$ . Therefore  $(v_N, x_N) \notin \text{Out}$ . This contradicts the second condition of the theorem.

*Case 3:*  $\tilde{\tau}'_N \notin \{\tau'_i\}$  and  $\tilde{\tau}'_N \in \{\hat{\tau}'_i\}$ , symmetric to 2.

*Case 4:*  $\tilde{\tau}'_N \in \{\tau'_i\}$  and  $\tilde{\tau}'_N \in \{\hat{\tau}'_i\}$ , i.e.,  $\tilde{\tau}'_N$  is a time when a discrete transition takes place in both  $\chi$  and  $\hat{\chi}$ . The fact that a discrete transition takes place from  $(v_N, x_N)$  in both  $\chi$  and  $\hat{\chi}$  indicates that there exist  $(v, z)$  and  $(\hat{v}, \hat{z})$ , such that  $(v, z) \in \text{Jump}(v_N, x_N)$  and  $(\hat{v}, \hat{z}) \in \text{Jump}(v_N, x_N)$ . By the first condition of the theorem,  $(v, z) = (\hat{v}, \hat{z})$ . Therefore,  $\chi$  and  $\hat{\chi}$  have identical prefixes defined over  $\tilde{\tau} = \{[\tilde{\tau}_i, \tilde{\tau}'_i]\}_{i=0}^N[\tilde{\tau}_{N+1}, \tilde{\tau}'_{N+1}]$ , with  $\tilde{\tau}_{N+1} = \tilde{\tau}'_{N+1} = \tilde{\tau}'_N$ . This contradicts the maximality of  $\tilde{\chi}$ .

This concludes the “if” part of the proof, since the assumption  $\chi \neq \hat{\chi}$  in the beginning of the proof thus does not hold.

For the “only if” part, assume that there exists  $(\bar{v}, \bar{z}) \in \text{Reach}$  such that at least one of the two conditions of the theorem is violated. Since  $(\bar{v}, \bar{z}) \in \text{Reach}$ , there exists  $(v_0, x_0) \in \text{Init}$  and a finite execution  $\chi = (\tau, v, x) \in \mathcal{E}_H(v_0, x_0)$  such that  $\tau = \{[\tau_i, \tau'_i]\}_{i=0}^N$  and  $(\bar{v}, \bar{z}) = (v(\tau'_N), x(\tau'_N))$ . If the first condition is violated, then there exist  $\hat{\chi} = (\hat{\tau}, \hat{v}, \hat{x})$  and  $\tilde{\chi} = (\tilde{\tau}, \tilde{v}, \tilde{x})$  with  $\hat{\tau} = \tilde{\tau} = \tau[\tau_{N+1}, \tau'_{N+1}]$ ,  $\tau_{N+1} = \tau'_N$ , and  $(\hat{v}(\tau_{N+1}), \hat{x}(\tau_{N+1})) \neq (\tilde{v}(\tau_{N+1}), \tilde{x}(\tau_{N+1}))$ , such that  $\chi < \hat{\chi}$  and  $\chi < \tilde{\chi}$ . If the second condition is violated, then there exists  $\hat{\chi}$  and  $\tilde{\chi}$  with  $\hat{\tau} = \{[\tau_i, \tau'_i]\}_{i=0}^{N-1}[\tau_N, \tau_N + \epsilon]$ ,  $\epsilon > 0$ , and  $\tilde{\tau} = \tau[\tau_{N+1}, \tau'_{N+1}]$ ,  $\tau_{N+1} = \tau'_N$ , such that  $\chi < \hat{\chi}$  and  $\chi < \tilde{\chi}$ . In both these cases, let  $\bar{\chi} \in \mathcal{E}_H^M(v_0, x_0)$  and  $\bar{\tilde{\chi}} \in \mathcal{E}_H^M(v_0, x_0)$  denote maximal executions of which  $\hat{\chi}$  and  $\tilde{\chi}$  are prefixes, respectively. Since  $\hat{\chi} \neq \tilde{\chi}$ , it follows that  $\bar{\chi} \neq \bar{\tilde{\chi}}$ . Therefore  $|\mathcal{E}_H^M(v_0, x_0)| \geq 2$  and thus  $H$  is non-deterministic. This concludes the “only if” part.

*Example 4.* Consider the bouncing ball hybrid automaton in Figure 3 again. Since  $|\text{Jump}(v, z)| \leq 1$  for all  $z \in \mathbb{R}^2$ , the first condition of Theorem 4 holds. From

$$\begin{aligned} & \{(v, z) \in V \times \mathbb{R}^n : \text{Jump}(v, z) = \emptyset\} \\ &= \{(v, z) : z_1 = 0, z_2 \leq 0\} \\ &\subset \{(v, z) : z_1 < 0, \} \cup \{(v, z) : z_1 = 0, z_2 \leq 0\} \\ &= \text{Out}, \end{aligned}$$

we see that also the second condition holds. Hence, the hybrid automaton is deterministic.

Summarizing Theorems 3 and 4, we get the following result.

**Corollary 1 (Existence and Uniqueness).** *If a hybrid automaton  $H$  satisfies the conditions of Theorems 3 and 4, then it accepts a unique infinite execution for all  $(v_0, x_0) \in \text{Init}$ .*

*Proof.* If  $H$  satisfies the condition in Theorem 3, then  $|\mathcal{E}_H^\infty(v_0, x_0)| \geq 1$ . If it satisfies the conditions in Theorem 4, then  $|\mathcal{E}_H^M(v_0, x_0)| \leq 1$ . But  $\mathcal{E}_H^\infty(v_0, x_0) \subset \mathcal{E}_H^M(v_0, x_0)$ , so therefore,  $1 \leq |\mathcal{E}_H^\infty(v_0, x_0)| \leq |\mathcal{E}_H^M(v_0, x_0)| \leq 1$ , which proves the result.

Note that even if a hybrid automaton accepts a unique infinite execution for all initial states, it does not necessarily accept executions with execution time  $\tau_\infty = \sum_{i=0}^N (\tau'_i - \tau_i) = \infty$ , i.e., the execution is not necessarily defined for all times. An example of such a hybrid automaton is the bouncing ball hybrid automaton. This issue will be further discussed in next lecture, where Zeno hybrid automata are introduced.

## Continuous Dependence on Initial State

There are other properties than existence and uniqueness that are important for hybrid automata. For example, it is often desirable that a model shows robustness to modeling errors and initial conditions. Unfortunately, there exist few such

results. In this section we will only illustrate through a couple of examples that executions of hybrid automata in general do not show continuous dependence on initial states. Continuity is interpreted in the metric

$$d((v, z), (\hat{v}, \hat{z})) = d_D(v, \hat{v}) + \|z - \hat{z}\|,$$

where  $d_D$  denotes the discrete metric given by

$$d_D(v, \hat{v}) = \begin{cases} 0, & \text{if } v = \hat{v} \\ 1, & \text{if } v \neq \hat{v}, \end{cases}$$

and  $\|\cdot\|$  denotes the Euclidean norm.

*Example 5.* Consider the hybrid automaton

- $\mathbf{V} = \{v_1, v_2\}$  and  $\mathbf{X} = \mathbb{R}^2$ ;
- $\text{Init} = \{v_1\} \times \mathbb{R}^2$ ;
- $f(\cdot, \cdot) \equiv (1, 0)^T$ ;
- $\text{Inv} = \{(v_1, x) : x_1 \leq 0\} \cup \{(v_2, x) : x_1 \geq 0\}$ ;
- 

$$\text{Jump}(v, (x_1, x_2)) = \begin{cases} (v_2, (x_1, 1)), & \text{if } v = v_1, x_2 > 0 \\ (v_2, (x_1, 0)), & \text{if } v = v_1, x_2 \leq 0 \\ \emptyset, & \text{otherwise.} \end{cases}$$

The hybrid automaton has a unique infinite execution for every initial state. It shows, however, in general not continuous dependence on the initial state as illustrated next. Consider two executions  $\chi = (\tau, v, x)$  and  $\hat{\chi} = (\hat{\tau}, \hat{v}, \hat{x})$  with initial states  $(v_1, (0, 0))$  and  $(v_1, (0, \epsilon))$ , respectively. For every  $\epsilon > 0$ ,  $\|x(t) - \hat{x}(t)\| = 1$  for all  $t \in [\tau_i, \tau'_i]$  and  $\hat{t} \in [\hat{\tau}_i, \hat{\tau}'_i]$ ,  $i > 0$ .

The reason for the absence of continuous dependence in the example is due to the discontinuous jump condition.

*Example 6.* Consider the hybrid automaton

- $\mathbf{V} = \{v_1, v_2, v_3\}$  and  $\mathbf{X} = \mathbb{R}^2$ ;
- $\text{Init} = \{v_1\} \times \mathbb{R}^2$ ;
- 

$$f(v, x) = \begin{cases} (1, 0)^T, & \text{if } v = v_1 \\ (1, 1)^T, & \text{if } v = v_2 \\ (1, -1)^T, & \text{if } v = v_3; \end{cases}$$

- $\text{Inv} = \{(v_1, x) : x_1 \leq 0\} \cup \{(v_2, x) : x_2 \geq 0\} \cup \{(v_3, x) : x_2 \leq 0\}$ ;
- 

$$\text{Jump}(v, x) = \begin{cases} (v_2, x), & \text{if } v = v_1, x_1 \geq 0, x_2 \geq 0 \\ (v_2, x), & \text{if } v = v_1, x_1 \geq 0, x_2 < 0 \\ \emptyset, & \text{otherwise.} \end{cases}$$

To see that this hybrid automaton in general does not show continuous dependence on the initial state, consider initial states in a neighborhood of  $(v_1, (0, 0))$ .

## Background

The lecture is mainly based on [2]. For more results on continuous dynamical systems, see [3]. For some work on continuous dependence on initial state, see [5, 1, 4].

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