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Global Uniform Ultimate Boundedness of Semi-Passive Systems Interconnected over Directed Graphs

Anes Lazri Mohamed Maghenem Elena Panteley Antonio Loría *

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Abstract

We analyse the solutions of networked heterogeneous nonlinear systems¹

$$\dot{x}_i = f_i(x_i) + u_i \qquad x_i \in \mathbb{R}, \quad i \in \{1, 2, \cdots, n\},$$
(1)

where $f_i : \mathbb{R} \to \mathbb{R}$ is continuous for all $i \in \{1, 2, \dots, n\}$ and the control inputs are set to

$$u_i := -\gamma \sum_{i=1}^n a_{ij} (x_i - x_j) \qquad \forall i \in \{1, 2, \cdots, n\},$$
(2)

where $\gamma > 0$ is a coupling gain and $a_{ij} \ge 0$ are interconnection weights. We assume that the closed-loop interconnected systems form a network with an underlying connected directed graph that contains a directed spanning tree. For these systems, we establish global uniform ultimate boundedness of the solutions, under the assumption that each system (1) defines a semi-passive [5] map $u_i \mapsto x_i$. As a corollary, we also establish global uniform global boundedness of the solutions.

1 Preliminaries

Notations. For $x \in \mathbb{R}^n$, x^{\top} denotes its transpose, |x| denotes its Euclidean norm, $\operatorname{blkdiag}\{x\} \in \mathbb{R}^{n \times n}$ denotes the diagonal matrix whose *i*th diagonal element is the *i*th element of x. For a set $K \subset \mathbb{R}^n$, $|x|_K := \min\{|x - y| : y \in K\}$ denotes the distance of x to the set K. For a symmetric matrix $Q \in \mathbb{R}^{n \times n}$, $\lambda_i(Q)$ denotes the *i*th smallest eigenvalue of Q. For an invertible matrix $M \in \mathbb{R}^{n \times n}$, M^- or M^{-1} denotes its inverse. Given $N \in \mathbb{R}^{n \times n}$, $\operatorname{Ker}(N) := \{v : Nv = 0\}$ denotes the kernel of N. A class \mathcal{K}^{∞} function $\alpha : \mathbb{R}_{\geq 0} \to \mathbb{R}_{\geq 0}$ is continuous, strictly increasing, unbounded, and $\alpha(0) = 0$. Furthermore α^- denotes the inverse function of α .

1.1 On Some Classes of Matrices

A matrix $M := [m_{ij}], (i, j) \in \{1, 2, ..., n\}^2$, is a \mathcal{Z} -matrix if $m_{ij} \leq 0$ whenever $i \neq j$. It is an *M*-matrix if it is a \mathcal{Z} -matrix and its eigenvalues have non-negative real parts. Equivalently, $M := \lambda I_n - B$, where *B* is a non-negative matrix and $\lambda \geq \rho(B)$, where $\rho(B) :=$ $\max\{|\lambda_i(B)|: i \in \{1, 2, ..., n\}\}$ is the spectral radius of *B*. *M* is a non-singular *M*-matrix if it is a \mathcal{Z} -matrix and its eigenvalues have positive real parts. Equivalently, $M := \lambda I_n - B$, where *B* is a non-negative matrix and $\lambda > \rho(B) > 0$; see [2, 3] for more details.

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¹For simplicity, but without loss of generality, we assume that $x \in \mathbb{R}$; all statements hold after pertinent changes in the notation, if $x \in \mathbb{R}^p$, with p > 1.

1.2 Graph Notions

A directed graph or a digraph $\mathcal{G}(\mathcal{V}, \mathcal{E})$ is characterized by the set of nodes $\mathcal{V} = \{1, 2, ..., n\}$, and the set of directed edges \mathcal{E} . The edge set \mathcal{E} consists of ordered pairs, of the form (k, i), that indicate a directed link from node k to node i. Given a directed edge $(k, i) \in \mathcal{E}$, then node k is called an *in-neighbor* of node i. We assign a positive weight a_{ik} to each edge (k, i). That is, $a_{ik} = 0$ if (k, i) is not an edge. The Laplacian matrix of a digraph is given by

$$L := \begin{bmatrix} d_1 & -a_{12} & \cdots & -a_{1n} \\ -a_{21} & d_2 & \cdots & -a_{2n} \\ \vdots & \vdots & \vdots & \vdots \\ -a_{n-11} & \cdots & d_{n-1} & -a_{n-1n} \\ -a_{n1} & \cdots & -a_{nn-1} & d_n \end{bmatrix} =: D - A,$$
(3)

where $d_i := \sum_{j=1}^n a_{ij}$ for all $i \in \{1, 2, ..., n\}$, D is the diagonal part of L and A is called the adjacency matrix.

A digraph is *strongly connected* if, for any two distinct nodes i and j, there is a path from i to j. The Laplacian matrix of a strongly connected graph admits $\lambda_1(L) = 0$ as an eigenvalue with the corresponding right and left eigenvectors $1_n = \begin{bmatrix} 1 & \cdots & 1 \end{bmatrix}^\top$ and $v_o := \begin{bmatrix} v_1 & v_2 & \cdots & v_n \end{bmatrix}^\top$, respectively, where $v_i > 0$ for all $i \le n$.

1.3 Graph and Matrix Decomposition

Suppose that the digraph \mathcal{G} is connected and contains a spanning tree. Then, it admits a decomposition into a leading strongly connected subgraph $\mathcal{G}_{\ell} \neq \emptyset$ and a subgraph $\mathcal{G}_{f} := \mathcal{G} \setminus \mathcal{G}_{l}$ of followers; namely, the agents that do not belong to the leading component, and which we call the follower agents. In this case, up to a permutation, the Laplacian L admits the lower-block decomposition

$$L = \begin{bmatrix} L_{\ell} & 0\\ -A_{\ell f} & M_f \end{bmatrix},\tag{4}$$

where $L_{\ell} := D_{\ell} - A_{\ell} \in \mathbb{R}^{n_{\ell} \times n_{\ell}}$ is the Laplacian matrix of the strongly connected component \mathcal{G}_{ℓ} , the lower-left block $A_{\ell f} \in \mathbb{R}^{n_f \times n - n_f}$, $n_f := n - n_{\ell}$, is a non-negative matrix, and the lower-right block $M_f \in \mathbb{R}^{n_f \times n_f}$ is a non-singular M-matrix. The block M_f can be seen as the sum of the Laplacian matrix L_f corresponding to \mathcal{G}_f and a diagonal matrix $D_{\ell f}$ gathering the weights of the interconnections between nodes in \mathcal{G}_{ℓ} and the nodes in \mathcal{G}_f . That is, $M_f = L_f + D_{\ell f}$, where $L_f = D_f - A_f$.

1.4 Lyapunov Analysis of a Directed Graph

Consider a network of n single integrators of the form $\dot{x}_i = u_i$ interconnected according to the classical consensus protocol

$$u_i := -\sum_{i=1}^n a_{ij}(x_i - x_j) \qquad \forall i \in \{1, 2, \cdots, n\}.$$

In closed loop, the network is governed by the linear system $\dot{x} = -Lx$, where $L \in \mathbb{R}^n$ is the Laplacian matrix of a connected di-graph \mathcal{G} that contains a directed spanning tree. According to Section 1, we can decompose the state x into $x^{\top} := \begin{bmatrix} x_l^{\top} & x_f^{\top} \end{bmatrix}$, where $x_l \in \mathbb{R}^{n_l}$ gathers the states of the leading component and is governed by

$$\Sigma_{\ell}: \dot{x}_{\ell} = -L_{\ell} x_{\ell},$$

and the non-leading component whose state is $x_f \in \mathbb{R}^{n_f}$, are governed by

$$\Sigma_f: \dot{x}_f = -M_f x_f,$$

on the manifold $\{x_f = 0\}$. In the rest of this section, we overview some Lyapunov-function constructions allowing to prove uniform exponential stability of \mathcal{A} for Σ_{ℓ} , where

$$\mathcal{A} := \{ x_l \in \mathbb{R}^{n_l} : x_{l1} = x_{l2} = \dots = x_{l_{n_\ell}} \}, \tag{5}$$

and exponential stability of the origin for Σ_f .

1.4.1 Proof of uniform exponential stability of \mathcal{A} for Σ_{ℓ}

let $v_o := \begin{bmatrix} v_1 \ v_2 \ \cdots \ v_{n_\ell} \end{bmatrix}^\top$ be a left eigenvector associated to $\lambda_1(L_\ell) = 0$ and $V_o := \text{blkdiag}\{v_o\}$. Based on Lemma 1 in the Appendix, $Q_o := L_\ell^\top V_o + V_o L_\ell$ is symmetric and positive semi-definite, and its kernel is spanned by $\mathbf{1}_{n_\ell}$. Then, the derivative of the Lyapunov function candidate $W(x_\ell) := x_\ell^\top V_o x_\ell$, along the solutions to Σ_ℓ , satisfies

$$\dot{W}(x_\ell) = -x_\ell^\top (L_\ell^\top V_o + V_o L_\ell) x_\ell \le -\lambda_2(Q_o) |x_\ell|_{\mathcal{A}_\ell}^2.$$

Now, we let

$$Z(x_{\ell}) := \left(x_{\ell} - \mathbf{1}_{n_{\ell}} v_o^{\top} x_{\ell}\right)^{\top} V_o \left(x_{\ell} - \mathbf{1}_{n_{\ell}} v_o^{\top} x_{\ell}\right),$$

which is positive definite. Its derivative along the solutions of $\dot{x}_{\ell} = -L_{\ell}x_{\ell}$ satisfies

$$\dot{Z}(x_{\ell}) = -x_{\ell}^{\top} Q_o x_{\ell} \le -\lambda_2(Q_o) |x_{\ell}|^2_{\mathcal{A}_{\ell}}.$$
(6)

To obtain the previous expression we used $v_o^{\top}L = 0$, $v_1^{\top}\mathbf{1}_{n_{\ell}} = 1$ and that $\mathbf{1}_{n_{\ell}}$ is in the kernel of $I_{n_{\ell}} - \mathbf{1}_{n_{\ell}}v_o^{\top}$. Moreover, $I_{n_{\ell}} - \mathbf{1}_{n_{\ell}}v_o^{\top}$ is the Laplacian matrix of an all-to-all graph; hence, $\mathbf{1}_{n_s}$ spans the kernel of $I_{n_{\ell}} - \mathbf{1}_{n_{\ell}}v_o^{\top}$. Therefore, there exist $\bar{z}, \bar{z} > 0$ such that

$$\underline{z}|x_{\ell}|^{2}_{\mathcal{A}_{\ell}} \leq Z(x_{\ell}) \leq \overline{z}|x_{\ell}|^{2}_{\mathcal{A}_{\ell}} \qquad \forall x_{\ell} \in \mathbb{R}^{n_{\ell}}.$$
(7)

Uniform exponential stability of \mathcal{A}_{ℓ} from (6) and (7) and standard Lyapunov-stability theory.

1.4.2 Proof of exponential Stability of the Origin for Σ_f

based on Lemma 2, since M_f is a non-singular M-matrix, we can use the Lyapunov function candidate $Y(x_f) := x_f^{\top} R_f x_f$, where $R_f := \text{blkdiag} \left\{ M_f^{-\top} \mathbf{1}_{n_f} \right\} \left(\text{blkdiag} \left\{ M_f^{-1} \mathbf{1}_{n_f} \right\} \right)^{-1}$, which is positive definite. Furthermore, along the solutions to Σ_f , we have

$$\dot{Y}(x_f) = -x_f^{\top} [M_f^{\top} R_f + R_f M_f] x_f.$$

Now, since $(M_f^{\top}R_f + R_fM_f)$ is positive definite, exponential stability of the origin for Σ_f follows.

2 Problem formulation

Consider the systems (1)-(2), with $\gamma > 0$ and $a_{ij} \ge 0$. Then, defining $x := [x_1 \cdots x_n]^\top$, and $F(x) := [f_1(x_1), f_2(x_2), \cdots, f_n(x_n)]^\top$, we may write the closed-loop system in compact form as

$$\dot{x} = F(x) - \gamma L x,\tag{8}$$

where L is defined as in (3). This is a networked system with an underlying topology that may be represented by a graph \mathcal{G} .

We are interested in verifying the following two boundedness properties for (8).

(P1) Global Uniform Boundedness (GUB). The solutions $t \to x(t)$ to (8) are globally bounded, uniformly in γ , if, for every $r_o > 0$ and $\gamma_o > 0$, there exists $R = R(r_o, \gamma_o) \ge r_o$ such that, for all $\gamma \ge \gamma_o$,

$$|x(t_o)| \le r_o \Rightarrow |x(t)| \le R \quad \forall t \ge 0.$$

(P2) Global Uniform Ultimate Boundedness (GUUB). The solutions $t \to x(t)$ to (8) are ultimately bounded, uniformly in γ , if given $\gamma_o > 0$, there exists $r = r(\gamma_o) > 0$ such that, for all $r_o > 0$, there exists $T = T(r_o, \gamma_o) \ge 0$ such that, for all $\gamma \ge \gamma_o$,

$$|x(t_o)| \le r_o \Rightarrow |x(t)| \le r \quad \forall t \ge T.$$

To verify the latter two properties, we make the following assumption on the individual nodes' dynamics in (1).

Assumption 2 (State strict semi-passivity) For each $i \in \{1, 2, ..., n\}$, the input-output map $u_i \mapsto x_i$ defined by the dynamics (1) is state strict semipassive [1]. Furthermore, there exists a continuously differentiable storage function $V_i : \mathbb{R}^n \to \mathbb{R}^+$, a class \mathcal{K}_{∞} function $\underline{\alpha}_i$, a constant $\rho_i > 0$, a continuous function $H_i : \mathbb{R} \to \mathbb{R}$, and a continuous function $\psi_i : \mathbb{R}_{\geq 0} \to \mathbb{R}_{>0}$, such that

$$\underline{\alpha}_i(|x_i|) \le V_i(x_i), \quad V_i(x_i) \le 2u_i x_i - H_i(x_i), \tag{9}$$

and $H_i(x_i) \ge \psi_i(|x_i|)$ for all $|x_i| \ge \rho_i$.

Remark 1 The property described in Assumption 2 is called strict *quasipassivity* in [4]. In [5] the authors define a similar concept named strict semi-passivity, but radial unboundedness of the storage function is not imposed. See also [1].

3 Main result

Theorem 1 (Uniform ultimate boundedness) The solutions of the networked system (1)-(2) are globally uniformly ultimately bounded, i.e., Property (P2) holds, if Assumptions 1 and 2 are satisfied. \Box

Proof: Under Assumption 1, the Laplacian matrix L admits a permutation, such that (4) holds. Therefore, the state x may be decomposed into $x := [x_{\ell}^{\top} \ x_{f}^{\top}]^{\top}$ and the system (8) takes the cascaded form

$$\dot{x}_{\ell} = f_{\ell}(x_{\ell}) - \gamma L_{\ell} x_{\ell}, \qquad \qquad f_{\ell}(x_{\ell}) := \begin{bmatrix} f_1(x_{\ell_1}) & \cdots & f_{n_{\ell}}(x_{\ell_{n_{\ell}}}) \end{bmatrix}^{\top}$$
(10a)

$$\dot{x}_f = f_f(x_f) + \gamma A_{\ell f} x_\ell - \gamma M_f x_f, \qquad f_f(x_f) := \begin{bmatrix} f_{n_\ell + 1}(x_{f_1}) & \cdots & f_{n_\ell + n_f}(x_{f_{n_f}}) \end{bmatrix}^{\top}.$$
 (10b)

Equation (10a) corresponds to the dynamics of a *leading* component, a networked system with an underlying strongly connected graph \mathcal{G}_{ℓ} , and a *follower* component, with dynamics (10b). The proof of the statement is constructed using a cascades argument and proving, firstly, global uniform ultimate boundedness for the solutions of (10a) and, consequently, the same property for (10b).

To that end, let $r_o > 0$ be arbitrarily fixed and let $|x(0)| \leq r_o$. Then, $|x_\ell(0)| \leq r_o$ and $|x_f(0)| \leq r_o$.

1) Uniform ultimate boundedness for the leading component: after Assumption 2, for each $i \in \{1, 2, ..., n_\ell\}$, there exists a storage function V_i such that its total derivative along the trajectories of (1) satisfies

$$\dot{V}_i(x_{\ell i}) \le 2u_i^{\top} x_{\ell i} - H_i(x_{\ell i}), \quad H_i(x_{\ell i}) \ge \psi_i(|x_{\ell i}|) \quad \forall |x_{\ell i}| \ge \rho_i.$$
 (11)

Next, let $W(x_{\ell}) := \sum_{i=1}^{n_{\ell}} v_i V_i(x_{\ell i})$, where v_i corresponds to the *i*th element of v_o , which is the left eigenvector associated to the zero eigenvalue of L_{ℓ} . Since the graph \mathcal{G}_{ℓ} is strongly connected, then $v_i > 0$ for all $i \leq n_{\ell}$, so W is positive definite and radially unbounded. Now, from (11), we obtain

$$\dot{W}(x_{\ell}) \le 2\sum_{i=1}^{n_{\ell}} v_i u_i^{\top} x_{\ell i} - \sum_{i=1}^{N} v_i H_i(x_{\ell i}), \qquad \forall x_{\ell} \in \mathbb{R}^{n_{\ell}}.$$
(12)

The first term on the right-hand side of (12) satisfies

$$\sum_{i=1}^{n_\ell} v_i u_i^\top x_{\ell i} = u^\top V_o x_\ell, \tag{13}$$

where $V_o := \text{blkdiag}\{v_o\}$ and, since $u = -\gamma L_\ell x_\ell$, it follows that

$$\dot{W}(x_{\ell}) \leq -\sum_{i=1}^{n_{\ell}} v_i H_i(x_{\ell i}) - \gamma x_{\ell}^{\top} [L_{\ell}^{\top} V_o + V_o L_{\ell}] x_{\ell}$$

$$\leq -\sum_{i=1}^{n_{\ell}} v_i H_i(x_{\ell i}) - \gamma x_{\ell}^{\top} Q_o x_{\ell}, \qquad (14)$$

with $Q_o := V_o L_{\ell} + L_{\ell}^{\top} V_o$, which is positive semi-definite—see Lemma 1 in the Appendix. Furthermore, we note that

$$-x_{\ell}^{\top}Q_{o}x_{\ell} = -\left[x_{\ell} - \mathbf{1}_{n_{\ell}}\mathbf{1}_{n_{\ell}}^{\top}x_{\ell}/n_{\ell}\right]^{\top}Q_{o}\left[x_{\ell} - \mathbf{1}_{n_{\ell}}\mathbf{1}_{n_{\ell}}^{\top}x_{\ell}/n_{\ell}\right] \leq -\lambda_{2}(Q_{o})|x_{\ell}|_{\mathcal{A}}^{2},$$

where $|x_{\ell}|_{\mathcal{A}}$ denotes the distance of x_{ℓ} to the set \mathcal{A} and $\lambda_2(Q_o)$ is the second smallest eigenvalue of Q_o .

Now, on one hand, we have that $v_i > 0$ for all $i \in \{1, 2, ..., n\}$ and, on the other, $-H_i(x_{\ell i}) > 0$ only if $|x_{\ell i}| \leq \rho_i$. Therefore, the constant $H_\ell := -\sum_{i=1}^{n_\ell} \max_{|x_i| \leq \rho_i} \{v_i H_i(x_{\ell i})\} > 0$. Therefore, after (14), we get

$$\dot{W}(x_{\ell}) \le H_{\ell} - \gamma \lambda_2(Q_o) |x_{\ell}|_{\mathcal{A}}^2 \qquad \forall x_{\ell} \in \mathbb{R}^{n_{\ell}}.$$
(15)

In turn, given $\gamma_o > 0$ and $\epsilon > 0$, for all $\gamma \ge \gamma_o$, we have

$$\dot{W}(x_{\ell}) \le H_{\ell} - \gamma_o \lambda_2(Q_o) |x_{\ell}|_{\mathcal{A}}^2 \le -\epsilon \qquad \forall x_{\ell} \notin \mathcal{C},$$
(16)

where

$$\mathcal{C} := \left\{ x_{\ell} \in \mathbb{R}^{n_{\ell}} : |x_{\ell}|_{\mathcal{A}} \le \sqrt{n_{\ell}} R_e := \sqrt{\frac{\epsilon + H_{\ell}}{\gamma_o \lambda_2(Q_o)}} \right\}.$$

Next, let $\bar{\rho} := \underset{i \in \{1, 2, \dots, n_{\ell}\}}{\operatorname{arg\,max}} \rho_i$ and

$$\mathcal{B}_{\beta} := \{ x_{\ell} \in \mathbb{R}^{n_{\ell}} : |x_{\ell}| \le \beta := \sqrt{n_{\ell}} (\bar{\rho} + 2R_e) \}.$$

Note that for all $x_{\ell} \notin \mathcal{B}_{\beta}$, we have $|x_{\ell}| > \sqrt{n_{\ell}}(\bar{\rho} + 2R_e)$ and, for all $x_{\ell} \in \mathcal{C} \setminus \mathcal{B}_{\beta}$,

$$|x_{\ell}| > \sqrt{n_{\ell}}(\bar{\rho} + 2R_e) \quad \text{and} \quad |x_{\ell}|_{\mathcal{A}} \le \sqrt{n_{\ell}}R_e.$$
 (17)

Furthermore, we use the fact that $x_{\ell} = \mathbf{1}_{n_{\ell}} (\mathbf{1}_{n_{\ell}}^{\top} x_{\ell}) / n_{\ell} + [x_{\ell} - \mathbf{1}_{n_{\ell}} (\mathbf{1}_{n_{\ell}}^{\top} x_{\ell}) / n_{\ell}]$, and the fact that $|x_{\ell}|_{\mathcal{A}} = |x_{\ell} - \mathbf{1}_{n_{\ell}} (\mathbf{1}_{n_{\ell}}^{\top} x_{\ell}) / n_{\ell}|$, to conclude that

$$|x_{\ell}| \le |x_{\ell}|_{\mathcal{A}} + |\mathbf{1}_{n_{\ell}}^{\top} x_{\ell}| / \sqrt{n_{\ell}}.$$
(18)

Now, combining (17) and (18), we conclude that for all $x_{\ell} \in \mathcal{C} \setminus \mathcal{B}_{\beta}$,

$$\sqrt{n_{\ell}}(\bar{\rho}+2R_e) < |x_{\ell}| \le |x_{\ell}|_{\mathcal{A}} + |\mathbf{1}_{n_{\ell}}^{\top}x_{\ell}|/\sqrt{n_{\ell}} \le \sqrt{n_{\ell}}R_e + |\mathbf{1}_{n_{\ell}}^{\top}x_{\ell}|/\sqrt{n_{\ell}}.$$
(19)

So, for all $x_{\ell} \in \mathcal{C} \setminus \mathcal{B}_{\beta}$, $|\mathbf{1}_{n_{\ell}}^{\top} x_{\ell}| / n_{\ell} > \bar{\rho} + R_e$. Next, we use the fact that

$$x_{\ell i} = \mathbf{1}_{n_{\ell}}^{\top} x_{\ell} / n_{\ell} + \left(x_{\ell i} - \mathbf{1}_{n_{\ell}}^{\top} x_{\ell} / n_{\ell} \right) \quad \forall i \in \{1, 2, ..., n_{\ell}\}$$

to conclude that $|x_{\ell i}| > |\mathbf{1}_{n_{\ell}}^{\top} x_{\ell}| / n_{\ell} - |(x_{\ell i} - \mathbf{1}_{n_{\ell}}^{\top} x_{\ell} / n_{\ell})|$. Hence,

$$x_{\ell i}| > \bar{\rho} + R_e - \sqrt{n_\ell}R_e > \bar{\rho} \qquad \forall i \in \{1, 2, ..., n_\ell\}$$

for all $x_{\ell} \in \mathcal{C} \setminus \mathcal{B}_{\beta}$. The latter, under Assumption 2, implies that

$$-\sum_{i=1}^{n_{\ell}} v_i H_i(x_{\ell i}) \le -\sum_{i=1}^{n_{\ell}} v_i \psi_i(|x_{\ell i}|) \le 0 \qquad \forall x_{\ell} \in \mathcal{C} \setminus \mathcal{B}_{\beta}$$

As a result, setting $\Psi(x_{\ell}) := \sum_{i=1}^{n_{\ell}} v_i \psi_i(|x_{\ell i}|)$ —note that Ψ is continuous and positive—we conclude that

$$W(x_{\ell}) \leq -\Psi(x_{\ell}) \qquad \forall x_{\ell} \in \mathcal{C} \setminus \mathcal{B}_{\beta}.$$

Combining the latter inequality to (16), we conclude that

$$\dot{W}(x_{\ell}) \leq -\min\{\Psi(x_{\ell}), \epsilon\} \qquad \forall x_{\ell} \in \mathbb{R}^{n_{\ell}} \setminus \mathcal{B}_{\beta}.$$

The latter is enough to conclude global attractivity and forward invariance of the set

$$\mathcal{S}_{\sigma} := \{ x_{\ell} \in \mathbb{R}^{n_{\ell}} : W(x_{\ell}) \le \sigma \}, \quad \sigma := \max\{ W(y) : y \in \mathcal{B}_{\beta} \}.$$

Furthermore, since $W : \mathbb{R}^n \to \mathbb{R}_{\geq 0}$ is continuous and \mathcal{B}_{β} is bounded, we conclude that σ is well defined. Consequently, the ultimate bound is

$$r_{\ell} := \left[\min_{i} \{\underline{\alpha}_{i}\}\right]^{-}(\sigma),$$

where, with an abuse of notation, $\min_i \{\underline{\alpha}_i\}$ corresponds to the function $s \mapsto \psi(s)$ defined as $\psi(s) := \min_i \{\underline{\alpha}_i(s)\}$ for each $s \ge 0$ and $\underline{\alpha}_i$ is defined in Assumption 2, so $\psi : \mathbb{R}_{\ge 0} \to \mathbb{R}_{\ge 0}$ is strictly increasing and radially unbounded, hence, globally invertible. Thus, $W(x_\ell) \le \sigma$ implies that $|x_\ell| \le r_\ell$.

Next, we compute an upperbound $T_{\ell}(r_o, \gamma_o)$ on the time that the solutions to (10a), with $\gamma \geq \gamma_o$ and starting from $\mathcal{B}_{r_o} := \{x_{\ell} \in \mathbb{R}^{n_{\ell}} : |x_{\ell}| \leq r_o\}$, take to reach the compact set $\mathcal{B}_{\beta} \subset \mathcal{S}_{\sigma}$. For this, we assume without loss of generality that $r_o \geq \beta$, and we define

$$\epsilon_{r_o} := \min\{\min\{\Psi(x_\ell), \epsilon\} : |x_\ell| \ge \beta, \ x_\ell \in \mathcal{S}_{\sigma_o}\},\$$

where

$$\mathcal{S}_{\sigma_o} := \{ x_\ell \in \mathbb{R}^{n_\ell} : W(x_\ell) \le \sigma_o \}, \ \sigma_o := \max\{ W(y) : y \in \mathcal{B}_{r_o} \}.$$
(20)

Clearly, S_{σ_o} is compact; hence, ϵ_{r_o} is positive.

Therefore, along every solution $t \mapsto x_{\ell}(t)$ to (10a) starting from $x_{\ell}(0) \in \mathcal{B}_{r_o} \setminus \mathcal{B}_{\beta}$, we have $\dot{W}(x_{\ell}(t)) \leq -\epsilon_{r_o}$, up to the earliest time when x_{ℓ} reaches \mathcal{B}_{β} . For any earlier time, we have

$$W(x_{\ell}(t)) \le -\epsilon_{r_o} t + W(x_{\ell}(0)), \tag{21}$$

so we can take $T_{\ell}(r_o, \gamma_o) = \sigma_o/\epsilon_{r_o}$. Clearly, T_{ℓ} depends only on (r_o, γ_o) and r_{ℓ} depends only on γ_o . Thus, the ultimate bounded guaranteed for the solutions of (10a) is uniform in γ .

2) Uniform ultimate boundedness for the follower dynamics: following up the previous computations and arguments, establish global uniform ultimate boundedness for the non-leading component, determined by (10b).

Using Lemma 2, we conclude that the matrices

$$S := PM_f + M_f^{\top}P \quad \text{and} \quad P := \text{blkdiag}\left\{M_f^{\top} \mathbb{1}_n\right\} \left(\text{blkdiag}\left\{M_f^{-} \mathbb{1}_n\right\}\right)^{\top}$$

are symmetric and positive definite. We also note that P is diagonal. Then, let p_i , for $i \in \{1, 2, ..., n_f\}$, be the *i*th diagonal element of P. In addition, let $Z(x_f) := \sum_{i=1}^{n_f} p_i V_i(x_{fi})$. Its total derivative along the trajectories of (10b) satisfies

$$\dot{Z}(x_f) \le -\sum_{i=1}^{n_f} p_i H_i(x_{fi}) - \gamma x_f^{\top} [PM_f + M_f^{\top} P] x_f + 2\gamma x_f^{\top} [PA_{\ell f}] x_{\ell}.$$
(22)

On one hand, we already established the existence of $r_{\ell}(\gamma_o) > 0$ and $T_{\ell}(\gamma_o, r_o)$ such that

$$|x_{\ell}(t)| < r_{\ell} \qquad \forall t \ge T_{\ell}.$$

On the other, for all $|x_{\ell}| \leq r_l$,

$$\dot{Z}(x_f) \le H_f - \gamma \lambda_1(S) |x_f|^2 + 2\gamma \bar{p} r_\ell |x_f|, \qquad (23)$$

where $\bar{p} := |PA_{\ell f}|$ and $H_f := \sum_{i=1}^{n_f} \max_{|x_i| \le \rho_i} \{v_i H_i(x_{fi})\}$. Now, from this and (22), we obtain

$$\begin{aligned} \dot{Z}(x_f) &\leq H_f - \gamma x_f^\top S x_f + 2\gamma x_f^\top [PA_{\ell f}] x_\ell \\ &\leq H_f - \gamma \left[x_f^\top S x_f / 2 - 2 x_\ell^\top A_{\ell f}^\top P^\top S^- P A_{\ell f} x_\ell \right]. \end{aligned}$$

At the same time, integrating (15), we obtain that, for each $t \in [0, T_{\ell}]$,

$$W(x_{\ell}(t)) \le H_{\ell}T_{\ell} + W(x_{\ell}(0)) \le H_{\ell}T_{\ell} + \sigma_o,$$

where σ_o comes from (20). Defining

$$R_{\ell} := \left[\min_{i} \{\underline{\alpha}_{i}\}\right]^{-} \left(H_{\ell}T_{\ell} + \sigma_{o}\right),$$

we have

$$\dot{Z}(x_f) \le H_f - \gamma \left[\lambda_1(S) |x_f|^2 / 2 - 2 |A_{\ell f}^\top P^\top S^- P A_{\ell f} |R_\ell^2 \right],$$

for all $|x_{\ell}| \leq R_{\ell}$.

Note that, for all x_f such that

$$|x_f|^2 > d_f^2 := \frac{4|A_{\ell f}^\top P^\top S^- P A_{\ell f}| R_{\ell}^2}{\lambda_1(S)} + \frac{42H_f}{\lambda_1(S)\gamma_o}$$

 $\dot{Z}(x_f) \leq 0$. This implies that, for all $t \in [0, T_\ell]$,

$$Z(x_f(t)) \le \max\{\sigma_{fo}, \sigma_f\}, \quad \sigma_f := \max\{Z(x_f) : |x_f| \le d_f\} \quad \sigma_{fo} := \max\{Z(x_f) : |x_f| \le r_o\}.$$
(24)

In turn, for each $t \in [0, T_{\ell}]$,

$$|x_f(t)| \le \bar{r}_o := \left[\left(\sum_{i=1}^{n_f} p_i \right) \min_i \{ \underline{\alpha}_i \} \right]^- \left(\max \left\{ \sigma_{fo}, \sigma_f \right\} \right).$$
(25)

Clearly, the previous upper bound is uniform in $\gamma \geq \gamma_o$.

Next, we focus on the solutions' behaviour after T_{ℓ} (i.e., once $|x_{\ell}| \leq r_{\ell}$). Given $\epsilon > 0$, we see that, for all $\gamma \geq \gamma_o$ and for all x_f and x_{ℓ} such that

$$|x_f| > \beta_1 := 1 + \frac{2\bar{p}r_\ell}{\lambda_1(S)} + \sqrt{\frac{\epsilon + H_f}{\gamma_o\lambda_1(S)}} \quad \text{and} \quad |x_\ell| \le r_\ell,$$

after (23), we conclude that $\dot{Z}(x_f) \leq -\epsilon$. Furthermore, $|x_\ell(t)| \leq r_\ell$ for all $t \geq T_\ell$, then the set

$$\mathcal{S}_{\sigma_1} := \{ x_f \in \mathbb{R}^{n_f} : Z(x_f) \le \sigma_1 \}, \quad \sigma_1 := \max\{ Z(y) : y \in \mathcal{B}_{\beta_1} \}, \quad \mathcal{B}_{\beta_1} := \{ x_f \in \mathbb{R}^{n_f} : |x_f| \le \beta_1 \},$$

is attractive and becomes forward invariant after time T_{ℓ} .

Since $Z : \mathbb{R}^n \to \mathbb{R}_{\geq 0}$ is continuous and \mathcal{B}_{β_1} is bounded, we conclude that σ_1 is well defined. As a result, the ultimate bound for $x_f(t)$ is

$$r_f = \left[\left(\sum_{i=1}^{n_f} p_i \right) \min_i \{ \underline{\alpha}_i \} \right]^- (\sigma_1).$$

Indeed, $Z(x_f) \leq \sigma_1$ implies $|x_f| \leq r_f$.

Finally, as for $t \mapsto x_{\ell}(t)$ we give next an upperbound, denoted by $T_f(r_o, \gamma_o)$, on the time that the solutions to (10b), with $\gamma \geq \gamma_o$ and starting from $\mathcal{B}_{r_o} := \{x_f \in \mathbb{R}^{n_{\ell}} : |x_f| \leq r_o\}$, take to reach $\mathcal{B}_{\beta_1} \subset \mathcal{S}_{\sigma_1}$.

Let a solution $t \mapsto x_f(t)$ to (10b) starting from $x_f(0) \in \mathcal{B}_{r_o}$. Now, we use the fact $|x_f(T_\ell)| \leq \bar{r}_o$ with \bar{r}_o coming from (25) and \bar{r}_o is uniform in γ . As a result, along the solution $t \mapsto x_f(t)$, we have $\dot{Z}(x_f(t)) \leq -\epsilon$ from T_ℓ and up to when it reaches \mathcal{B}_{β_1} for the first time after T_ℓ . Hence, before reaching \mathcal{B}_{β_1} , we have

$$Z(x_f(t)) \le -\epsilon t + Z(x_f(T_\ell)) \tag{26}$$

and, thus, using (24), we can take $T_f = T_{\ell} + \max\{\sigma_{fo}, \sigma_f\}/\epsilon$. Clearly, T_f and r_f depend only on (r_o, γ_o) . Thus, the ultimate bounded guaranteed for the solutions of (10b) is also uniform in γ .

Corollary 1 (Uniform boundedness) Under Assumptions 1 and 2 the solutions of the closed-loop system in (8) are globally uniformly bounded, i.e., Property (P1) holds. \Box

Proof: The statement of Theorem 1 holds, therefore, given $r_o > 0$ and $\gamma_o > 0$, for all $\gamma \ge \gamma_o$, we have

$$|x_{\ell}(0)| \le r_o \implies |x_{\ell}(t)| \le r_{\ell}(\gamma_o) \qquad \forall t \ge T_{\ell}(r_o, \gamma_o).$$

Furthermore, we were able to show that on the interval $[0, T_{\ell}(r_o, \gamma_o)]$, we have

$$W(x_{\ell}(t)) \le H_{\ell}T_{\ell} + W(x_{\ell}(0)).$$

Hence, if we let $\sigma_{\ell} := \max\{W(y) : |y| \le r_o\}$, it follows that

$$|x_{\ell}(t)| \le R_{\ell} := \left[\min_{i} \{\underline{\alpha}_{i}\}\right]^{-} \left(\sigma_{\ell} + H_{\ell}T_{\ell} + r_{\ell}\right) \qquad \forall t \ge 0.$$

Next, for the solutions to (10b), for any $\gamma > \gamma_o$ and $|x_f(0)| \leq r_o$, we know that

 $|x_f(t)| \le r_f \qquad \forall t \ge T_f(\gamma_o, r_o).$

At the same time, from the previous proof, we know that

$$\dot{Z}(x_f) \le H_f - \gamma \left[\lambda_1(S) |x_f|^2 / 2 - 2 |A_{\ell f}^\top P^\top S^- P A_{\ell f} |R_{\ell}^2 \right].$$

As a result, when

$$|x_f|^2 > d_f^2 := \frac{4|A_{\ell f}^\top P^\top S^- P A_{\ell f}| R_\ell^2}{\lambda_1(S)} + \frac{42H_f}{\lambda_1(S)\gamma_o},$$

then $\dot{Z}(x_f) \leq 0$. Hence, for each $t \geq 0$,

$$Z(x_f(t)) \le \max\{\sigma_{fo}, \sigma_f\}, \quad \sigma_f := \max\{Z(x_f) : |x_f| \le d_f\}, \quad \sigma_{fo} := \max\{Z(x_f) : |x_f| \le r_o\}.$$
(27)

In turn, for each $t \ge 0$, we have

$$|x_f(t)| \le R_f := \left[\left(\sum_{i=1}^{n_f} p_i \right) \min_i \{ \underline{\alpha}_i \} \right]^- \left(\max \left\{ \sigma_{fo}, \sigma_f \right\} \right).$$
(28)

Appendix

The following lemma is proposed in [3], see also [6].

Lemma 1 Let $L \in \mathbb{R}^{n \times n}$ be the Laplacian matrix of a directed and strongly connected graph. Let $v_o := [v_1, v_2, ..., v_n]^\top \in \mathbb{R}^n$ be the left eigenvector of L associated to the null eigenvalue of L. Then, the vector v has strictly positive entries and, for $V_o := blkdiag(v_o)$, we have $Ker(V_oL + L^\top V_o) = Span(1_n)$ and $V_oL + L^\top V_o \ge 0$.

The next result can be deduced from [6, Section 4.3.5].

Lemma 2 Let $M \in \mathbb{R}^{n \times n}$ be a non-singular M-matrix. Then, the matrices

$$S := RM + M^{\top}R \quad and \quad R := blkdiag\left\{M^{\top -}1_n\right\} \left(blkdiag\left\{M^{-}1_n\right\}\right)^{-1}$$

are positive definite.

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