Abstract—For a dynamical system, it is known that the existence of a Lyapunov density implies almost global stability of an equilibrium. It is then natural to ask whether the existence of multiple Lyapunov densities for a nonlinear switched system implies almost global stability, in the same way as the existence of multiple Lyapunov functions implies global stability for nonlinear switched systems. In this work, the answer to this question is shown to be affirmative as long as switchings satisfy a dwell time constraint with an arbitrarily small dwell time. Specifically, as the main result, we show that a nonlinear switched system with a minimum dwell time is almost globally stable if there exist multiple Lyapunov densities which satisfy some compatibility conditions depending on the value of the minimum dwell time. This result can also be used to obtain a minimum dwell time estimate to ensure almost global stability of a nonlinear switched system. In particular, the existence of a common Lyapunov density implies almost global stability for any arbitrary small minimum dwell time.

The results obtained for continuous-time switched systems are based on some sufficient conditions for the almost global stability of discrete-time non-autonomous systems. These conditions are obtained using the duality between Frobenius-Perron operator and Koopman operator.

Index Terms—Almost global stability, nonlinear switched systems, common Lyapunov density, multiple Lyapunov densities, minimum dwell time.

I. Introduction

THERE exist many examples of dynamical systems (see for example [1] and [2]) that are not globally stable but almost globally stable. For such systems, there is a non-empty set of initial states that do not converge to the origin, but this set is negligible, as it has zero Lebesgue measure. Almost global stability, namely, convergence of almost all solutions to an invariant set, has been first considered by Milnor [3] as a candidate of a useful notion of an attractor. Almost global stability has proved to be useful in the systems and control theory after the work of Rantzer [1]. Rantzer showed that almost globally stability of an equilibrium can be verified by the existence of a density function, which is now called Lyapunov density by many researchers. Since then, Lyapunov densities have been used for the analysis of dynamical systems [4], [5], [6], [7], [8], [9], [10], [11], [12], for the design of control systems [13], [14], [15], [16], [17], [18], [19] and for safety verification [20].

Ö. Karabacak, A. Kıvılcım and R. Wisniewski are with Department of Electronic Systems, Automation and Control, Aalborg University, Frederik Bajers Vej 7 C, 9220 Aalborg East, Denmark.

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Two factors can be mentioned that motivates the research on almost global stability via Lyapunov densities: Firstly, for nonlinear control systems of form \( \dot{x} = F(x) + G(x)u \) with input \( u \), almost global stability can be characterized as an optimization problem that is linear in the design variables, namely the Lyapunov density \( \rho(x) \) and the product \( \dot{\rho}(x) := \rho(x)u(x) \) of the Lyapunov density and the input; whereas, classical state-feedback controller design via Lyapunov functions may lead to non-convex optimization problems [1]. Secondly, for the cases where state space is not Euclidean, global stabilization of equilibria may not be possible and therefore almost global stabilization might be one of the best global property to expect [21].

On the other hand, an important problem in this field that retards the use of Lyapunov densities in control applications should also be mentioned: As opposed to Lyapunov functions, Lyapunov densities do not directly provide forward-invariant sets; hence, they do not prevent undesired overshoots in solutions, and therefore may need to be accompanied by other tools (such as barrier functions) that rule out such transients [20].

Various extensions of Rantzer’s result on almost global stability via Lyapunov densities have appeared in literature. To mention a few, Lyapunov densities have been considered for discontinuous vector fields (switched systems with state dependent switching) [22], for smoothly time-varying systems [23], [24] and for discrete-time nonlinear stochastic systems [25]. However, to the best of our knowledge, almost global stability of nonlinear switched systems with time-dependent switching has not been considered in the literature yet, and is the subject of study of this paper.

Switched systems with time-dependent switching may arise as abstractions of switched systems with state-dependent switching [26, Subsection 1.1.2]. They also model switched control systems where switching is due to an external system [27]. Additionally, switched systems where switching rate is bounded, for example due to the speed limit of communication in networked control systems, can be modelled as switched systems with time-dependent switching [26]. They can also be used to characterize the link between information rate and stability, to design a switching control [27], to control water storage in a drinking water supply network [28], and to guarantee the finite-time stability of a position servomechanism system [29]. (for more applications, see the references in [26], [27], [30].)

As the main results on the global stability of nonlinear
switched systems are formulated in terms of multiple Lyapunov functions [30], it is natural to investigate the consequences of the existence of multiple Lyapunov densities for a nonlinear switched system. Consequently, we pose the following question: Does the existence of multiple Lyapunov densities imply almost global stability of a switched system?

In the sequel, we provide an affirmative answer to this question for systems with (arbitrary small) dwell time switching. Specifically, we provide a sufficient condition for almost global stability based on multiple Lyapunov densities and a minimum dwell time (Theorem 1). This result provides an estimation of the minimum dwell time that guarantees almost global stability. In particular, if a common Lyapunov density exists, the switched system is almost globally stable for all values of $\tau_{\text{min}} > 0$ (Corollary 1).

To prove the above-mentioned results for a continuous-time switched system, we fix a switching signal leading to a time-varying system, discretize the time-varying system (with a fixed but arbitrarily small sampling time) giving rise to a discrete-time non-autonomous system, and finally lean upon the almost global stability of the latter. To this end, we obtain sufficient conditions for almost stability of discrete-time non-autonomous systems (Lemma 2), which may be of interest in its own right. For simplicity, we consider almost global stability of a common equilibrium, however all results in this paper also hold when the common equilibrium is replaced by a common compact invariant set.

The proof of our main result is based on linear transfer operators, Frobenius-Perron operator and Koopman operator, which are used to capture the global dynamics of a system (see [31], [32], [33]). This approach was first used for almost global stability by Vaidya and Mehta in [6], where they give a sufficient condition for the almost global stability of an invariant set for discrete-time, autonomous systems with compact state space using a local attraction assumption. This result is extended in [11] to systems with non-compact state space without using any local stability assumption and in [12] to the problem of finite-time stability. Our results on almost global stability of discrete-time non-autonomous systems are in the spirit of [6], [11] and [12]. Finally, we point out that similar techniques that relate properties of discrete-time systems to continuous-time systems have appeared in literature, for instance in [34] for the stability of sampled-data nonlinear systems.

The outline of the paper is the following: Almost global stability of continuous-time nonlinear switched systems is discussed in Section II, which also contains the main result of the paper. The proof of the main result is given in Section III. Section IV contains some remarks on the monotonicity of multiple Lyapunov densities and on how the presented theory generalizes some already known linear techniques [35].

Notation. $\mathbb{R}(\mathbb{Z}), \mathbb{R}_{>0}(\mathbb{Z}_{>0})$ and $\mathbb{R}_{\geq 0}(\mathbb{Z}_{\geq 0})$ denote the set of all, positive and non-negative real numbers (integers), respectively. For $\mathbb{R}^n$, the vector space of real $n$-tuples, $\| \cdot \|$ denotes the Euclidean norm and $m$ denotes the Lebesgue measure on $\mathbb{R}^n$. $\int \cdot \,d\mu(x)$ indicates Lebesgue integral with respect to measure $\mu$, whereas for simplicity Lebesgue integral with respect to Lebesgue measure $m$ is denoted as $\int \cdot \,dx$. $0 \in \mathbb{R}^n$ denotes the zero vector. $B_\varepsilon = \{ x \in \mathbb{R}^n \mid \| x \| < \varepsilon \}$ is the open $\varepsilon$-ball around 0 and $B_\varepsilon^c$ is the complement of $B_\varepsilon$. We say that a function $f : \mathbb{R}^n \to \mathbb{R}$ is integrable away from 0 meaning that it is Lebesgue-integrable on $B_\varepsilon^c$ for all $\varepsilon > 0$. For functions $f, g : \mathbb{R}^n \to \mathbb{R}$, $f$ is said to be of the same order as $g$ meaning that $f(x) = O(g(x))$, i.e., $\frac{f(x)}{g(x)}$ is bounded as $\| x \| \to \infty$. $f : \mathbb{R}^n \to \mathbb{R}^n$ is said to be non-singular, if $m(f^{-1}(A)) = 0$ for every measurable set $A$ with $m(A) = 0$. For a set $V \subset \mathbb{R}^n$, $1_V$ denotes the characteristic function of $V$. For a function $f : \mathbb{R}^n \to \mathbb{R}^n$, $Df$ denotes the Jacobian of $f$ and $\nabla \cdot f$ denotes the divergence of $f$. For a matrix $A$, $A^T$ denotes the transpose of $A$. For symmetric matrices $A$ and $B$, we use the notation $A < B$ ($A \leq B$) to mean that $B - A$ is positive (semi-)definite. Finally, we use the phrases ‘almost all’, ‘almost every’ and ‘almost everywhere’ in the sense of Lebesgue measure, namely, the set of points for which the argument fails is contained in a set of zero Lebesgue measure.

II. Almost Global Stability of Switched Systems

In this section, we present sufficient conditions for almost global stability of nonlinear switched systems.

Initially, we state some results on the almost global stability of autonomous systems using Lyapunov densities, not only for the sake of completeness but also for their use in showing the global existence of almost all solutions of switched systems. Consider the following ordinary differential equation

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

where $f : \mathbb{R}^n \to \mathbb{R}^n$ is continuously differentiable and $f(0) = 0$. The following proposition can be seen as a modified version of Rantzer’s theorem for autonomous systems for which almost all solutions are known to exist for all positive times.

Proposition 1. (Adapted from Theorem 4.2 in [11]) Suppose that, for almost every $x_0 \in \mathbb{R}^n$, a forward-complete solution $x : \mathbb{R}_{\geq 0} \to \mathbb{R}^n$ of (1) with $x(0) = x_0$ exists. Assume that there exists a non-negative, continuously differentiable function $\rho : \mathbb{R}^n \setminus \{0\} \to \mathbb{R}$ satisfying the following conditions:

$$\rho(x)$$ is integrable away from 0,

$$\nabla \cdot (\rho f)(x) > 0$$ for almost all $x \in \mathbb{R}^n \setminus \{0\}$.

Then, almost all solutions of (1) converge to 0 as $t \to \infty$.

The following proposition is used to ensure the global existence of almost all solutions.
Proposition 2. Assume that there exists a non-negative, continuously differentiable function \( \rho : \mathbb{R}^n \setminus \{0\} \to \mathbb{R} \) satisfying
\[
(1 + \|f(x)\|)\rho(x) \text{ is integrable away from } 0,
\]
\[
\nabla \cdot (\rho f)(x) > 0 \text{ for almost all } x \in \mathbb{R}^n \setminus \{0\}.
\]
Then, for almost every initial state \( x_0 \in \mathbb{R}^n \), a forward-complete solution \( x : \mathbb{R} \to \mathbb{R}^n \) of (1) with \( x(0) = x_0 \) exists and converges to 0 as \( t \to \infty \).

Proof: Consider the time scaling \( t_{\text{new}} = \int_0^t [1 + \|f(x(s))\|] \, ds \), under which the scaled solutions \( x(t_{\text{new}}) \) satisfy the scaled system \( dx/dt_{\text{new}} = f_{\text{new}}(x) \), where \( f_{\text{new}}(x) := f(x)/(1 + \|f(x)\|) \). Solutions of the scaled vector field \( f_{\text{new}} \) exist globally and they produce the same trajectories as \( x(t) \) with the direction of time preserved (see [36, page 184]). Therefore, it is enough to show the convergence of almost all solutions of \( f_{\text{new}} \) to 0, since the convergence of trajectories \( x(t) \) to a bounded set implies their existence for all \( t \in \mathbb{R} \). This can be done by applying Proposition 1 with \( \rho_{\text{new}}(x) := (1 + \|f(x)\|)\rho(x) \), noting that \( \nabla \cdot (\rho_{\text{new}}f_{\text{new}})(x) = \nabla \cdot (\rho f)(x) > 0 \).

Remark 1. Proposition 2 differs from Rantzer’s original theorem in that it assumes the integrability of \( (1 + \|f(x)\|)\rho(x) \) away from 0 instead of the integrability of \( \|f(x)\|/\|\rho(x)\| \) away from 0. We prefer the former condition as it implies the integrability of \( \rho(x) \) away from 0, which is used in the proof of the main theorem for switched systems below.

Let us consider a nonlinear switched system given by
\[
\dot{x}(t) = f_{\sigma(t)}(x(t)), \quad \sigma \in \mathcal{S}_r, \quad t \in [0, \infty). \tag{2}
\]
Here, \( \sigma : [0, \infty) \to \{1, \ldots, N\} \) is called a switching signal which is a right-continuous, piecewise constant function with finitely many discontinuities on any finite interval. \( \mathcal{S}_r \) denotes the set of all switching signals satisfying \( t_k - t_{k-1} \geq \tau, k \in \mathbb{Z}_{>0} \), where \( t_k \) denote the \( k \)th discontinuity point of \( \sigma \) (\( t_0 = 0 \) is assumed) and \( \tau \) is called a minimum dwell time. We call each system given by \( \dot{x} = f_p(x) \), for \( p \in \{1, 2, \ldots, N\} \) a subsystem of (2). We assume that each subsystem \( f_p : \mathbb{R}^n \to \mathbb{R}^n \), \( p \in \{1, 2, \ldots, N\} \) is continuously differentiable and share a common equilibrium at 0, namely \( f_p(0) = 0 \).

Let us denote the value of \( \sigma(t) \) for \( t \in [t_{k-1}, t_k) \) by \( p_k \). A switching signal can then be identified using these values as
\[
\sigma(t) = \left( (p_1, \Delta t_1), (p_2, \Delta t_2), \ldots \right), \tag{3}
\]
where \( \Delta t_k = t_k - t_{k-1} \geq \tau \) is the operation time for the subsystem \( f_{p_k} \) on the \( k \)th constant operation of the switched system. In examples, we will mostly use periodic switching signals, which we identify by a finite sequence (showing the shortest repeating pattern) as
\[
\sigma(t) = \left( (p_1, \Delta t_1), \ldots, (p_n, \Delta t_n) \right) = \left( (p_1, \Delta t_1), \ldots, (p_n, \Delta t_n), (p_1, \Delta t_1), \ldots \right), \tag{4}
\]
which has a minimum period of \( \Delta t_1 + \cdots + \Delta t_n \).

Definition 1. The nonlinear switched system (2) is said to be almost globally stable for a \( \sigma \in \mathcal{S}_r \) if the following condition holds:
For almost every \( x_0 \in \mathbb{R}^n \), a forward-complete solution \( x : \mathbb{R}_{\geq 0} \to \mathbb{R}^n \) of (2) for the switching signal \( \sigma \) and the initial state \( x(0) = x_0 \) exists and converges to 0 as \( t \to \infty \).

The system (2) is said to be almost globally stable if it is almost globally stable for every \( \sigma \in \mathcal{S}_r \).

Remark 2. Once multiple Lyapunov densities satisfying the conditions (5)-(7) are found, computing \( \tau_{\text{min}} \) is not a difficult task. This is because the expression of \( \tau_{\text{min}} \) in (8) is equivalent to the so-called maximum cycle ratio of doubly weighted directed graphs [37] for which fast algorithms exist [38] \(^1\). In details, consider the globally-coupled directed graph \( \mathcal{G} = (\mathcal{N}, \mathcal{E}, w_1, w_2) \), where \( \mathcal{N} := \{1, \ldots, N\} \) is the set of vertices, \( \mathcal{E} := \mathcal{N} \times \mathcal{N} \) is the set of directed edges, and the weights \( w_1, w_2 : \mathcal{E} \to \mathbb{R} \) are defined as \( w_1((p, m)) := \ln c_p \) and \( w_2((p, m)) = \kappa_p \). Let \( \mathcal{C} \) be the set of all cycles in \( \mathcal{G} \), and define the cycle ratio of a cycle \( C = \{ (p_0, p_1), \ldots, (p_{l-1}, p_l = p_0) \} \in \mathcal{C} \) of length \( l \) as
\[
w(C) = \frac{\sum_{n=1}^{l} w_1((p_{n-1}, p_n))}{\sum_{n=1}^{l} w_2((p_{n-1}, p_n))}.
\]
\(^1\)This also proves that the maximum in (8) is attained.
The maximum cycle ratio of $G$ is then defined as $w_{\text{min}} := \max_{C \in C} w(C)$, which is equal to $\tau_{\text{min}}$ by [37, Theorem 1.1]. In particular, for bimodal systems, the dwell time condition (8) can be written as

$$\tau > \tau_{\text{min}} := \frac{\ln c_{12} + \ln c_{21}}{\kappa_1 + \kappa_2}.$$  \hspace{1cm} (9)

Let us consider the case where all Lyapunov densities considered in Theorem 1 are identical, namely there exists a common Lyapunov density satisfying conditions (5) and (6) and the condition (7) is satisfied for $c_{pm} = 1$, $\forall p,m$. In this case, $\tau_{\text{min}}$ in (8) is obtained as zero by choosing $\beta_1 = \cdots = \beta_N$. Hence, we have the following corollary of Theorem 1 which shows that the existence of a common Lyapunov density implies almost global stability of a nonlinear switched system with an arbitrary small dwell time.

Corollary 1. Consider the switched system (2). Assume that there exist a constant $\kappa > 0$ and a non-negative, continuously differentiable function $\rho : \mathbb{R}^n \setminus \{0\} \to \mathbb{R}$ such that the following conditions are satisfied for all $p \in \{1,2,\ldots,N\}$:

$$(1 + \|f_p(x)\|)\rho(x) \text{ is integrable away from } 0,$$  \hspace{1cm} (10)

$$\nabla \cdot (\rho f_p)(x) \geq \kappa \rho(x) \quad \forall \ x \in \mathbb{R}^n \setminus \{0\}.  \hspace{1cm} (11)$$

Then, the system (2) is almost globally stable for any $\tau > 0$.

Remark 3. It may be possible to generalize Corollary 1 to the set of arbitrary (non-chattering) switching signals $S_{\text{non-chatt}}$, containing all signals that have finitely many discontinuities on finite intervals. Obviously, Corollary 1 applies only to $\cup_{\tau > 0} S_{\tau} \subseteq S_{\text{non-chatt}}$. This is because our proof technique (see Section III) requires a minimum dwell time for each switching signal considered. Whether or not Corollary 1 can be extended to $S_{\text{non-chatt}}$ remains to be an open problem.

We now illustrate some applications of the main result. The following example shows that a nonlinear switched system with a common Lyapunov density is almost globally stable but may not exhibit global stability.

Example 1. Consider the switched system (2) with $N = 3$ and the subsystems given as

$$f_1(x_1, x_2) = \begin{pmatrix} x_2 - x_1 + 3x_1 x_2 \\ -x_2 - x_1 + x_2^2 - 2x_1^2 \end{pmatrix},$$
$$f_2(x_1, x_2) = \begin{pmatrix} -x_2 - x_1 + x_1^2 - 2x_2^2 \\ -x_2 + x_1 + 3x_1 x_2 \end{pmatrix},$$
$$f_3(x_1, x_2) = \begin{pmatrix} x_2 - x_1 - x_1^2 + 2x_2^2 \\ -x_2 - x_1 - 3x_1 x_2 \end{pmatrix}.$$

Let us consider $\rho(x) = (x_1^2 + x_2^2)^{-5/2}$. (10) is satisfied because $(1 + \|f_p\|)\rho$ is of the same order as $\|x\|^{-3}$ for $p = 1,2,3$. Moreover, it can be shown that $\nabla \cdot (\rho f_p) = 3\rho$ for $p = 1,2,3$. Therefore, (11) is satisfied for $\kappa = 3$. As a result, by Corollary 1, 0 is almost globally stable.

Fig. 1 exhibits a solution of the system for the following periodic switching signal

$$\sigma(t) = ((1,4.7),(2,1.7))$$

with period 1. It is seen in Fig. 1 that the backward solution (obtained by extending the switched system and the switching signal backward in time in a trivial way) approaches to a limit cycle as $t \to -\infty$, whereas the forward solution approaches to 0 as $t \to \infty$. The existence of the unstable limit cycle implies the lack of global stability for the switched system, i.e., not all initial states lead to convergence of solutions to the origin.

The following example illustrates an application of Theorem 1.

Example 2. Consider the switched system (2) with $N = 2$
and with subsystems
\[ f_1(x_1, x_2) = \left( \begin{array}{c} -0.1x_1 + x_2 + 3x_1^2 x_2 \\ -x_1 - 0.1x_2 - 2x_1^2 + x_2^2 \end{array} \right), \]
\[ f_2(x_1, x_2) = \left( \begin{array}{c} -0.1x_1 - 2x_2 + 0.5x_1^2 - 4x_2^2 \\ 0.5x_1 - 0.1x_2 + 1.5x_1 x_2 \end{array} \right). \]

Let us consider \( \rho_1(x_1, x_2) = (x_1^2 + x_2^2)^{-5/2} \) and \( \rho_2(x_1, x_2) = (0.5x_1^2 + x_2^2)^{-5/2}. \) (5) is satisfied because \( (1 + \| f_{j_0} \|) \rho \) is of the same order as \( \| x \|^{-3} \) for \( p = 1, 2. \) Moreover, it can be shown that \( \nabla \cdot (\rho f_p) = 0.3 \rho \) for \( p = 1, 2. \) Therefore, (6) is satisfied for \( \kappa_1 = \kappa_2 = 0.3. \)

(7) is also satisfied since \( \rho_1(x) \leq c_1 \rho_2(x), \) for \( c_1 = 1 \) and \( \rho_2(x) \leq c_2 \rho_1(x), \) for \( c_2 = 2. \) Applying Theorem 1 with formula (9), we obtain that the origin is almost globally stable for all switching signals with dwell time \( \tau > \tau_{\min} = \ln(2^5) \cdot 0.6 = 5.7762. \) Fig. 2 depicts a solution of the switched system for a periodic switching signal, that does not satisfy the dwell time condition \( \tau > 5.7762. \)

III. Proof of the Main Result

The proof of the main result (Theorem 1) is organized as follows: We first state a sufficient condition for the almost global stability of a discrete-time non-autonomous system (Lemma 2). Then, the almost global stability of the continuous-time switched system (2) is characterized by the almost global stability of the discretizations of (2) for fixed switching signals (Lemma 3). These lemmas, with the help of a monotonicity property of Lyapunov densities (Lemma 5) result in a less conservative sufficient condition for the almost global stability of (2) (Lemma 6), on which the proof of Theorem 1 is based.

A. Preliminaries for Transfer Operators

Let \( M(\mathbb{R}^n \setminus \{0\}) \) denote the linear vector space of equivalence classes of measurable functions from \( \mathbb{R}^n \setminus \{0\} \) to \( \mathbb{R} \), where two functions are assumed to be equal if they agree on a set of full Lebesgue measure. Therefore, all statements for the functions in \( M(\mathbb{R}^n \setminus \{0\}) \) should be understood to hold for almost all points in \( \mathbb{R}^n \setminus \{0\}. \) For a nonsingular map \( f : \mathbb{R}^n \rightarrow \mathbb{R}^n \) with \( f(0) = 0, \) let us denote the Frobenius-Perron operator and the Koopman operator for \( f \) restricted to \( \mathbb{R}^n \setminus \{0\} \) as \( \mathbb{P} \) and \( \mathbb{U}, \) respectively. Recall that \( \mathbb{P} : M(\mathbb{R}^n \setminus \{0\}) \rightarrow M(\mathbb{R}^n \setminus \{0\}) \) provides information about the evolution of densities (possibly with infinite mass) and is uniquely defined via

\[ \int_V \mathbb{P} \rho dx = \int_f f^{-1}(V) \rho dx \tag{13} \]

(see [39, p.238]). \( \mathbb{P} \) is a positive operator, i.e., \( \rho > 0 \implies \mathbb{P} \rho > 0, \) and it can be written explicitly as

\[ \mathbb{P} \rho(x) = \rho(f^{-1}(x)) \det (Df^{-1}), \tag{14} \]

whenever \( f \) is differentiable and invertible (see [31, Remark 3.2.4.]). The Koopman operator \( \mathbb{U} : M(\mathbb{R}^n \setminus \{0\}) \rightarrow M(\mathbb{R}^n \setminus \{0\}) \) provides the evolution of observables (possibly essentially unbounded) and is defined as \( \mathbb{U} \rho(x) = \rho(g(x)). \) We define \( (g, \rho) := \int_{\mathbb{R}^n} gd\mu_\rho(x), \) where \( \mu_\rho(V) := \int_V p dx. \) Duality between \( \mathbb{P} \) and \( \mathbb{U} \) is expressed by \( (\mathbb{U} \rho, \phi) = (g, \mathbb{P} \rho). \) Note that we allow both sides of the duality equation to be infinite. For more details on transfer operators, see [31], [40].

B. Almost Global Stability of Discrete-Time Non-Autonomous Systems

Consider the discrete-time non-autonomous system

\[ x(k + 1) = f_k(x(k)), \quad k \in \mathbb{Z}_{\geq 0}, \tag{15} \]

where \( f_k : \mathbb{R}^n \rightarrow \mathbb{R}^n, k \in \mathbb{Z}_{\geq 0}, \) where \( f_k \)'s are non-singular maps. We assume that \( 0 \) is a common fixed point for all maps; namely, \( f_k(0) = 0, k \in \mathbb{Z}_{\geq 0}. \) Denote the solution of (15) for an initial state \( x(0) = x_0 \in \mathbb{R}^n \) by \( \phi_k(x_0) = f_k \circ \cdots \circ f_0(x_0). \) We say that the system (15) is almost globally stable if \( \lim_{k \rightarrow \infty} \phi_k(x) = 0 \) for almost every \( x \in \mathbb{R}^n. \)

For maps \( f_k, k \in \mathbb{Z}_{\geq 0}, \) let us denote the Frobenius-Perron operator and the Koopman operator for \( f_k \) restricted to \( \mathbb{R}^n \setminus \{0\} \) as \( \mathbb{P}_k \) and \( \mathbb{U}_k, \) respectively. Similarly, Frobenius-Perron operators and Koopman operators for the solution maps \( \phi_k, k \in \mathbb{Z}_{\geq 0}, \) restricted to \( \mathbb{R}^n \setminus \{0\} \) can be written as

\[ \mathbb{P}_k := \mathbb{P}_{k-1} \circ \cdots \circ \mathbb{P}_0, \]
\[ \mathbb{U}_k := \mathbb{U}_0 \circ \cdots \circ \mathbb{U}_{k-1}, \]

which are dual to each other, namely \( (g, \mathbb{P}_k \rho) = (\mathbb{U}_k \rho, \phi), \) where \( \mathbb{U} \rightarrow \mathbb{P} \) and \( \mathbb{U} \rightarrow \mathbb{P} \) are to be the identity operators.

The following result is a direct consequence of the Borel-Cantelli lemma:

Lemma 1. (15) is almost globally stable if there exists a \( \rho \in M(\mathbb{R}^n \setminus \{0\}) \) such that \( \rho(x) > 0 \) and \( \bar{\rho} := \sum_{k=0}^\infty \mathbb{P}_k \rho \) is integrable away from 0.2

Proof: For an \( \varepsilon > 0, \) consider the events \( E_k^{(\varepsilon)} := \{ x \in \mathbb{R}^n \mid \mathbb{U}_k \mathbb{P}_{k-1} (x) = 1 \} = f_0^{-1} \cdots f_{k-1}^{-1} (B_{\varepsilon}^c), \) where \( B_{\varepsilon}^c \) is the complement of the \( \varepsilon \)-ball of 0. Define \( E^{(\varepsilon)} := \limsup_{k \rightarrow \infty} E_k^{(\varepsilon)} = \cap_{k=0}^{\infty} \cup_{k=0}^{\infty} E_k^c, \) which is the set of all initial states for which the solution of (15) visits \( B_{\varepsilon}^c \) infinitely often. It suffices to show that \( m(E^{(\varepsilon)}) = 0 \) for any \( \varepsilon > 0. \) This is because the set \( \cup_{k=0}^{\infty} E_k^{(\varepsilon)} \) is of second category in \( \mathbb{R}^n \) and its complement contains the set of all initial state that converge to 0. Consider the measure \( \mu_{\rho}(V) := \int_V p dx, \) with respect to which \( m \) is absolutely continuous3 (since \( \rho(x) > 0), \) i.e., \( m(W) = 0 \) whenever \( \mu_{\rho}(W) = 0. \) Therefore, we only need to show that \( \mu_{\rho}(E^{(\varepsilon)}) = 0. \) Note that

\[ \mu_{\rho}(E_k^{(\varepsilon)}) = \langle \mathbb{U}_k \rho, \mathbb{P}_k \rho \rangle = \langle \mathbb{U}_k \rho, \mathbb{P}_k \rho \rangle < \infty. \]

\[ \sum_{k=0}^{\infty} \mu_{\rho}(E_k^{(\varepsilon)}) = \sum_{k=0}^{\infty} \langle \mathbb{U}_k \rho, \mathbb{P}_k \rho \rangle = \langle \mathbb{U}_\rho, \mathbb{P}_k \rho \rangle < \infty. \]

Note that \( \bar{\rho} \) is well-defined as a function from \( \mathbb{R}^n \setminus \{0\} \) to \( \mathbb{R} \cup \{\infty\} \).

2In fact, \( \mu_{\rho} \) and \( m \) are equivalent, i.e., they have the same measure zero set. This is because \( \mu_{\rho} \) is absolute continuous with respect to \( m \) by its definition.
By Borel-Cantelli lemma, this implies \( \mu_\varepsilon(E(\varepsilon)) = 0 \) and therefore \( m_\varepsilon(E(\varepsilon)) = 0 \) for all \( \varepsilon > 0 \).

Note that if the conditions in Lemma 1 are satisfied, then \( \rho \) is also integrable away from 0. This is because \( \rho \leq \tilde{\rho} \) due to the positivity of \( \mathbb{P}_k, k \in \mathbb{Z}_{\geq 0} \).

The following lemma can be seen as the discrete-time counterpart of Theorem 1.

Lemma 2. (15) is almost globally stable if there exist a positive constant \( \alpha < 1 \) and a sequence of positive functions \( \rho_k \in \mathcal{M}(\mathbb{R}^n \setminus \{0\}), k \in \mathbb{Z}_{\geq 0} \) dominated by a function \( \rho_{max} \in \mathcal{M}(\mathbb{R}^n \setminus \{0\}) \), i.e. \( \rho_k \leq \rho_{max}, k \in \mathbb{Z}_{\geq 0} \), such that

- \( \rho_{max} \) is integrable away from 0, and
- \( \mathbb{P}_k \rho_k \leq \alpha \rho_{k+1} \) for all \( k \in \mathbb{Z}_{\geq 0} \),

where \( \mathbb{P}_k \) denotes the Frobenius-Perron operator of \( f_k \) restricted to \( \mathbb{R}^n \setminus \{0\} \) for each \( k \in \mathbb{Z}_{\geq 0} \).

Proof: Define \( \tilde{\rho} := \sum_{k=0}^{\infty} \mathbb{P}_k \rho_0 \). Note that \( \mathbb{P}_k \rho_k < \alpha \rho_{k+1} \) implies \( \mathbb{P}_{k+1} \rho_{k+1} \leq \mathbb{P}_{k+1} \rho_{k+1} \leq \alpha^2 \rho_{k+2} \) due to the positivity of the Frobenius-Perron operator. Iterative application of this gives

\[
\tilde{\rho} \leq \rho_0 + \alpha \rho_1 + \alpha^2 \rho_2 + \cdots \leq \rho_{max} \frac{1}{1 - \alpha},
\]

which implies that \( \tilde{\rho} \) is integrable away from 0. Therefore, Lemma 1 for \( \rho = \rho_0 \) implies the result.

C. Discretizations of (2) for a Switching Signal

We assume that, for any \( \sigma \in \mathcal{S}_\tau \), almost all solutions of (2) exist for all \( t > 0 \). For a fixed \( \sigma \in \mathcal{S}_\tau \), we consider the time-\Delta T maps \( \Phi_i^{(\Delta T)} \), \( i \in \mathbb{N} \) which map the states at time \( i \cdot \Delta T \) to the states at time \( (i+1) \cdot \Delta T \) under the dynamics of (2). This gives rise to a discrete-time non-autonomous system

\[
x(k+1) = \Phi_k^{(\Delta T)}(x(k)), \quad k \in \mathbb{Z}_{\geq 0},
\]

which produce solutions that are discretizations of the continuous-time trajectories of (2). Note that the systems (16) for a \( \sigma \in \mathcal{S}_\tau \) is a discrete-time non-autonomous system in the form of (15), with the only difference being that the maps in (16) are defined almost everywhere. Nevertheless, Lemma 2 applies to (16) as the measurable functions and the Frobenius-Perron operators in this lemma are defined up to a set of measure zero.

Lemma 3. Assume that almost all solutions of (2) exist for \( \sigma \in \mathcal{S}_\tau \). Then, the switched system (2) is almost globally stable for \( \sigma \in \mathcal{S}_\tau \) if and only if its discretization (16) for \( \sigma \) is almost globally stable for all sufficiently small \( \Delta T > 0 \).

Proof: The necessity part of the proof is trivial. To show the sufficiency, let us choose a sequence of sufficiently small numbers \( \{\Delta T_i\}_{i \in \mathbb{Z}_{\geq 0}} \to 0 \) such that the discretization (16) with sampling time \( \Delta T_i \) is almost globally stable for all \( i \in \mathbb{Z}_{\geq 0} \). In other words, for each \( i \in \mathbb{Z}_{\geq 0} \), there exists a set \( N_i \) of zero Lebesgue measure such that all initial points in \( \mathbb{R}^n \setminus N_i \) converge to 0 for the discretization (16) with sampling time \( \Delta T_i \). Set

\[
N := \bigcup_i N_i,
\]

which has zero Lebesgue measure. It is enough to show that a solution of (2), say \( x(t) \), for a given \( \sigma \in \mathcal{S}_\tau \) and an initial state \( x(0) = x_0 \in \mathbb{R}^n \setminus N \) converges to 0 if its discretization \( x(k \Delta T_i) \), namely the solution of (16) with sampling time \( \Delta T_i \) for \( x(0) = x_0 \), converges to 0 for all \( i \in \mathbb{Z}_{\geq 0} \). We show this by contradiction as follows:

Let us assume that \( \lim_{k \to \infty} x(k \Delta T_i) = 0 \) for all \( i \in \mathbb{Z}_{\geq 0} \) and \( \lim_{k \to \infty} x(t) \neq 0 \). The second assumption implies that there exists an \( \varepsilon > 0 \) such that for each time \( T \), there exists a larger time \( T'(T) \) such that \( x(T'(T)) \in B_{\varepsilon} \), whereas the first assumption implies that there exists a \( k_1 \in \mathbb{Z}_{\geq 0} \) such that the sequence \( x(k \Delta T_i) \) is contained in \( B_{\varepsilon/2} \) for all \( k \geq k_1 \). Hence, by the continuity of \( x(t) \) with respect to \( t \), we can choose an increasing sequence of time instants \( \{t_k\}_{k \in \mathbb{Z}_{\geq 0}} \) such that \( \|x(t_0)\| = \varepsilon/2 \) where \( t_0 > k_1 \Delta T_i \), \( \|x(t_k)\| = \varepsilon \) for all odd \( k \)'s and \( \|x(t_k)\| = \varepsilon/2 \) for all even \( k \)'s. This can be done as follows: Set \( k = k_1 \), consider \( x(k \Delta T_i) \in B_{\varepsilon/2} \) and \( x(T'(k \Delta T_j)) \in B_{\varepsilon} \), and by continuity choose \( t_0, t_1 \in (k \Delta T_i, T'(k \Delta T_j)) \) such that \( \|x(t_0)\| = \varepsilon/2 \) and \( \|x(t_1)\| = \varepsilon \) (see Fig. 3). Repeat this process for \( k = k_2 \) satisfying \( k_2 \Delta T_i > t_1 \) to obtain \( t_2 \) and \( t_3 \), and so on. By the continuous differentiability of \( f_p \)'s, there exists a common local Lipschitz constant \( L \) on \( B_{\varepsilon} \) valid for all \( f_p \)'s. Considering \( x(t_{k+1}) = x(t_k) + \int_{t_k}^{t_{k+1}} f_p(x(s))ds \) for an even \( k \) and \( x(t_k) = \int_{t_{k+1}}^{t_{k+1}} f_p(x(s))ds \), we obtain

\[
\|x(t_{k+1})\| \leq \|x(t_k)\| |\int_{t_{k+1}}^{t_{k+1}} f_p(x(s))ds| \leq L \|x(t_k)\| \|t_{k+1} - t_k\|.
\]

Then, we have \( \lim_{k \to \infty} (t_{k+1} - t_k) > \frac{\varepsilon}{L} > 0 \). Hence, one can choose a sufficiently small \( \Delta T_i \) such that \( x(k \Delta T_i) \) visits \( B_{\varepsilon/2} \) in \( B_{\varepsilon/2} \) infinitely often, which contradicts \( \lim_{k \to \infty} x(k \Delta T_j) = 0 \).

D. Monotonicity of the Lyapunov Density

We now state some technical lemmas that provide the required link between the properties of Lyapunov densities for continuous-time and discrete-time cases.

Lemma 4. [1] Let \( D \subset \mathbb{R}^n \) be open and \( f : D \to \mathbb{R}^n \), \( \rho : D \to \mathbb{R} \) be continuously differentiable functions with
\( \rho \) being integrable. Let \( \phi_t \) denote the solution map of \( \dot{x} = f(x) \). For a measurable set \( Z \), assume that \( \phi_s(Z) = \{ \phi_s(x) | x \in Z \} \) is a subset of \( D \) for all \( s \) between 0 and \( t \). Then, we have

\[
\int_{\phi_s(Z)} \rho(x)dx - \int_Z \rho(x)dx = \int_0^t \int_{\phi_s(Z)} \left( \nabla \cdot (f \rho) \right)(x)dxds.
\]

Lemma 5. For a continuously differentiable vector field \( f : \mathbb{R}^n \rightarrow \mathbb{R}^n \) with \( f(0) = 0 \), suppose that almost all solutions of \( \dot{x} = f(x) \) exist for all \( t > 0 \). Assume that there exist a constant \( \kappa > 0 \) and a non-negative, continuously differentiable function \( \rho : \mathbb{R}^n \setminus \{0\} \rightarrow \mathbb{R} \) such that

- \( \rho(x) \) is integrable away from 0, and
- \( \nabla \cdot (f \rho) \geq \kappa \rho \).

Then, for all \( T > 0 \),

\[
\mathbb{P}(T) \rho \leq e^{-\kappa T} \rho,
\]

where \( \mathbb{P}(T) \) is the Frobenius-Perron operator of the time-\( T \) solution map of \( \dot{x} = f(x) \).

Proof: Let \( T > 0 \) and \( \mathcal{X}_T \) be the set of initial states for which the solution of \( \dot{x} = f(x) \) exists for \( t \in [0, T] \). \( \mathcal{X}_T \) is an open subset of \( \mathbb{R}^n \) \cite[Theorem 3.5]{41} and by assumption \( \mathbb{R}^n \setminus \mathcal{X}_T \) is a zero measure set. Hence, it suffices to show that \( \mathbb{P}(T) \rho \leq e^{-\kappa T} \rho \) on \( \mathcal{X}_T \setminus \{0\} \). Let \( Z \) be an arbitrary compact subset in \( \mathcal{X}_T \setminus \{0\} \) and \( \phi(t, x) = \phi_t(x) \) denote the flow map generated by the vector field \( f \). The set \( \phi(0, T, Z) \) is compact due to the continuity of \( \phi_t(x) \) in both time and space variables. Thus, \( \{0\} \) and \( \phi(0, T, Z) \) are disjoint closed subsets of \( \mathbb{R}^n \). By the normality of \( \mathbb{R}^n \), there exist a pair of disjoint open sets \( U \) and \( V \) such that \( \{0\} \subset U, \phi(0, T, Z) \subset V \). Therefore, \( \rho \) is integrable on \( V \) and Lemma 4 for \( D = V \) implies

\[
\int_{\phi_s(Z)} \rho(z)dz - \int_Z \rho(z)dz = \int_0^T \int_{\phi_s(Z)} \left| \nabla \cdot (f \rho) \right|(z)dzds.
\]

Using the Perron-Frobenius operator \( \mathbb{P}^{(-s)} \) for the map \( \phi_x := (\phi_s)^{-1} \) for \( s \in [0, T] \) and applying \( \nabla \cdot (f \rho)(x) \geq \kappa \rho(x) \), we obtain

\[
\mathbb{P}(T) \rho(x)dx - \int_Z \rho(x)dx \geq \int_0^T \int_Z \kappa \mathbb{P}^{(-s)} \rho(x)dxds.
\]

Since \( \nabla \cdot (f \rho)(x) \geq \kappa \rho(x) > 0 \), applying Lemma 4 again for \( t = s \), where \( 0 \leq s \leq T \), we obtain

\[
\int_Z \mathbb{P}^{(-s)} \rho(x)dx > \int_Z \rho(x)dx.
\]

(18) and (19) imply

\[
\int_Z \mathbb{P}(T) \rho(x)dx > \int_Z (1 + \kappa T) \rho(x)dxds.
\]

Finally, we have \( \mathbb{P}(T) \rho(x) > (1 + \kappa T) \rho(x) \), since \( Z \) is an arbitrary compact subset in \( \mathcal{X} \setminus \{0\} \). By the positivity of the Perron-Frobenius operator, we obtain that \( \mathbb{P}(T) \rho(x) < \frac{1}{(1 + \kappa T)} \rho(x) \). Dividing the interval \([0, T]\), into equal pieces, \( \Delta t = \frac{T}{n} \), we obtain \( \mathbb{P}(\Delta t) \rho(x) < \frac{1}{(1 + \kappa T)} \rho(x) \).

Then, for all \( n \in \mathbb{Z}_{>0} \),

\[
\mathbb{P}(T) \rho(x) = (\mathbb{P}(\Delta t))^n \rho(x) < \frac{1}{(1 + \kappa T)^n} \rho(x).
\]

Taking the limit as \( n \to \infty \), we get \( \mathbb{P}(T) \rho(x) \leq e^{-\kappa T} \rho(x) \).

E. A Sufficient Condition via Frobenius-Perron Operators

The proof of Theorem 1 relies on a less-conservative lemma stated below.

Lemma 6. Consider the switched system (2). Assume that there exist constants \( \tau_{\min} > 0, \kappa_p > 0, p \in \{1, 2, \ldots, N\} \) and non-negative, continuously differentiable functions \( \rho_p : \mathbb{R}^n \setminus \{0\} \rightarrow \mathbb{R} \), \( p \in \{1, 2, \ldots, N\} \) such that the following conditions are satisfied for all \( p, m \in \{1, 2, \ldots, N\} \):

\[
(1 + \| f_p(x) \|) \rho_p(x) \text{ is integrable away from } 0, \quad \nabla \cdot (\rho_p f_p(x)) \geq \kappa_p \rho_p(x) \quad \forall x \in \mathbb{R}^n \setminus \{0\}, \quad \mathbb{P}(\tau_{\min}) \rho_p(x) \leq \rho_m(x) \quad \forall x \in \mathbb{R}^n \setminus \{0\}, \quad \mathbb{P}(\tau_{\min}) \rho_p(x) \leq \rho_m(x) \quad \forall x \in \mathbb{R}^n \setminus \{0\},
\]

where \( \rho_p(t) \) is the Frobenius-Perron operator of the time-\( t \) map for the subsystem \( \dot{x} = f_p(x) \). Then, the system (2) is almost globally stable for any \( \tau > \tau_{\min} \).

Proof: Proposition 2 together with (20) and (21) implies that for each subsystem \( \dot{x} = f_p(x), p = 1, 2, \ldots, N \), almost all solutions exist for all \( t > 0 \). Therefore, for the switched system (2) almost all solutions exist for all \( t > 0 \). To guarantee that almost all solutions converge to 0, in view of Lemma 3, we show that almost all solutions converge to 0 for the discretization (16) for all sufficiently small \( \Delta T \). This can be done by proving that the assumptions in Lemma 2 are satisfied for (16) for a sequence of density function labeled as

\[
(\nu_k)_{k \in \mathbb{Z}_{>0}} = (\nu_1^{(1)}, \nu_2^{(1)}, \nu_2^{(K_1)}, \nu_3^{(1)}, \nu_3^{(K_2)}, \nu_3^{(1)}, \ldots).
\]

Here, \( K_i \) is the number of sampling instants in the interval \([t_{i-1}, t_i]\) (see Fig. 4).

Without loss of generality, we assume that the switching instants satisfy \( t_i - t_{i-1} < 2\tau \) for all \( i \in \mathbb{Z}_{\geq 0} \), since otherwise we could split the subsystem operation interval \([t_{i-1}, t_i]\) into pieces of length greater than or equal to \( \tau \) by adding dummy switching instants in this interval that represent switchings from the subsystem \( f_p \) to the same subsystem \( f_p \). This results in an upper bound on \( K_i \)'s as \( K_i \leq K_{\max} := 2\tau/\Delta T \). Note that the first sampling instant in the interval \([t_{i-1}, t_i]\) is \( K_{i-1} \Delta T \), where \( K_i = K_{i-1} + \cdots + K_i \) for all \( i \in \mathbb{Z}_{>0} \) and \( K_0 = 0 \) (see Fig. 4).

We define \( \nu_i^{(j)} \) recursively as follows:

\[
\nu_{i+1}^{(j)} = \mathbb{P}(\Delta T - \Delta t_{i-1}) \rho_{p_{i+1}}^{(j+1)}, \quad \text{for } j = 1, \ldots, K_i - 1,
\]

where \( \Delta t := \tau - \tau_{\min} \). Note that, recursive application of the above yields

\[
\nu_i^{(K_i)} = \mathbb{P}(\Delta T - \Delta t_{i-1}) \rho_{p_{i+1}}^{(j)}.
\]
remains to show that there exists an $i$ for some $\Delta T$ such that, from Lemma 5 we have

$$\Delta T := \frac{\Delta T}{k}$$

is such that

$$\frac{\Delta T}{k+1}$$

is a map of the next subsystem $t_{i+1}$.

We assume that $\Delta T$ is sufficiently small such that $\Phi_{k}(\Delta T)$ either consists of a time-$\Delta T$ map of a subsystem $I_{p}$ or is a composition of two maps, a $\Delta T_{1}$-map of a subsystem $I_{p}$ and a $\Delta T_{2}$-map of the next subsystem $I_{m}$, where $\Delta T_{1} + \Delta T_{2} = \Delta T$. In particular, for $k$ not equal to any $K_{m}$, $\Phi_{k}(\Delta T)$ consists of one time-$\Delta T$ map (see Fig. 4) and from Lemma 5 we have

$$P_{k} \leq \frac{\alpha(t)}{P_{k}} \leq \frac{\alpha(t)}{P_{k}} \leq \frac{\alpha(t)}{P_{k}} \leq \frac{\alpha(t)}{P_{k}}$$

where $i$ is such that $[(k-1)\Delta T, k\Delta T] \subset [t_{i-1}, t_{i}]$, $j$ is such that $k = K_{i-1} + j$ and $\alpha := e^{-(\min_{p_{i}, p_{j}})\Delta T/K_{i}}$. For $k = K_{i}$ for some $i$, $\Phi_{k}(\Delta T)$ consists of two maps in general, as explained above, in particular with $\Delta T_{1} = t_{i} - (K_{i} - 1)\Delta T$ and $\Delta T_{2} = K_{i}\Delta T - t_{i}$. Using (23) we have,

$$P_{k} \leq \frac{\alpha(t)}{P_{k}} \leq \frac{\alpha(t)}{P_{k}} \leq \frac{\alpha(t)}{P_{k}} \leq \frac{\alpha(t)}{P_{k}}$$

Using $\Delta T_{1} - \Delta T \geq \tau_{\text{min}}$ and invoking Lemma 5 for the last Frobenius-Perron operator above, we get

$$P_{k} \leq \frac{\alpha(t)}{P_{k}} \leq \frac{\alpha(t)}{P_{k}} \leq \frac{\alpha(t)}{P_{k}} \leq \frac{\alpha(t)}{P_{k}}$$

Finally, (22) implies $P_{k} \leq \frac{\alpha(t)}{P_{k}} \leq \frac{\alpha(t)}{P_{k}} \leq \frac{\alpha(t)}{P_{k}} \leq \frac{\alpha(t)}{P_{k}}$.

The requirement of the existence of all solutions in the proof of Theorem 1 in [42] can be replaced by the weaker requirement that almost all solutions exist for $t > 0$.

Fig. 4. An illustration for the proof of Lemma 6.

(20) implies that each $\nu_{k}$ is integrable away from 0. [42, Theorem 1] implies $\nu_{k}(x) > 0$. Hence, positivity of the Frobenius-Perron operator implies that $\nu_{k} > 0$. It remains to show that there exists an $\alpha < 1$ such that, for all $k$, $P_{k} \leq \alpha v_{k+1}$ almost everywhere, where $P_{k}$ is the Frobenius-Perron operator of the map $\Phi_{k}(\Delta T)$. We assume that $\Delta T$ is sufficiently small such that $\Phi_{k}(\Delta T)$ either consists of a time-$\Delta T$ map of a subsystem $f_{I_{p}}$ or is a composition of two maps, a $\Delta T_{1}$-map of a subsystem $f_{I_{p}}$ and a $\Delta T_{2}$-map of the next subsystem $f_{I_{m}}$, where $\Delta T_{1} + \Delta T_{2} = \Delta T$. In particular, for $k$ not equal to any $K_{m}$, $\Phi_{k}(\Delta T)$ consists of one time-$\Delta T$ map (see Fig. 4) and from Lemma 5 we have

$$P_{k} \leq \frac{\alpha(t)}{P_{k}} \leq \frac{\alpha(t)}{P_{k}} \leq \frac{\alpha(t)}{P_{k}} \leq \frac{\alpha(t)}{P_{k}}$$

where $i$ is such that $[(k-1)\Delta T, k\Delta T] \subset [t_{i-1}, t_{i}]$, $j$ is such that $k = K_{i-1} + j$ and $\alpha := e^{-(\min_{p_{i}, p_{j}})\Delta T/K_{i}}$. For $k = K_{i}$ for some $i$, $\Phi_{k}(\Delta T)$ consists of two maps in general, as explained above, in particular with $\Delta T_{1} = t_{i} - (K_{i} - 1)\Delta T$ and $\Delta T_{2} = K_{i}\Delta T - t_{i}$. Using (23) we have,

$$P_{k} \leq \frac{\alpha(t)}{P_{k}} \leq \frac{\alpha(t)}{P_{k}} \leq \frac{\alpha(t)}{P_{k}} \leq \frac{\alpha(t)}{P_{k}}$$

Using $\Delta T_{1} - \Delta T \geq \tau_{\text{min}}$ and invoking Lemma 5 for the last Frobenius-Perron operator above, we get

$$P_{k} \leq \frac{\alpha(t)}{P_{k}} \leq \frac{\alpha(t)}{P_{k}} \leq \frac{\alpha(t)}{P_{k}} \leq \frac{\alpha(t)}{P_{k}}$$

Finally, (22) implies $P_{k} \leq \frac{\alpha(t)}{P_{k}} \leq \frac{\alpha(t)}{P_{k}} \leq \frac{\alpha(t)}{P_{k}} \leq \frac{\alpha(t)}{P_{k}}$.

The existence of almost all solutions of the switched system follows as in the proof of Lemma 6. Assume that conditions (5)-(7) are satisfied for densities $\rho_{p}$, $p \in \{1, \ldots, N\}$. (5) implies that $\rho_{p}$’s are integrable away from 0. Let $\beta_{p}^{*}$, $p \in \{1, \ldots, N\}$ be the numbers for which the minimum in (8) is attained (the minimum is attained by [37, Theorem 1.1]). Define $\rho_{p} := \beta_{p}^{*} \rho_{p}$ for $p \in \{1, \ldots, N\}$, (7) implies $\beta_{p}^{*} \beta_{m} \rho_{m}$ and (8) implies $\tau_{\text{min}} \geq \frac{\ln\left(\beta_{p}^{*} \beta_{m} \rho_{m}\right)}{\kappa_{p}} \geq \frac{\ln\left(\rho_{p} / \beta_{m}\right)}{\kappa_{p}}$, which leads to $e^{-\kappa_{p} \tau_{\text{min}}} \rho_{p} \leq \rho_{m}$. Hence, by Lemma 5 $P_{p} \tau_{\text{min}} \rho_{p} \leq e^{-\kappa_{p} \tau_{\text{min}}} \rho_{p} \leq \rho_{m}$, and the proof follows by applying Lemma 6 for densities $\rho_{p}$, $p \in \{1, \ldots, N\}$.

IV. Some Remarks

We now remark on the monotonicity of multiple Lyapunov densities and on the generality of Lemma 6.

A. Monotonicity of Lyapunov densities

Values of multiple Lyapunov functions decrease with time (along solutions) monotonically on each operating interval and from one switching instant to the next, allowing increases at switching instants. As an analogue to this, integrals of multiple Lyapunov densities increase with time (over a set of states) on each operating interval and from one switching instant to the next, allowing decreases at switching instants (see Fig. 5). To be precise, assume that the switched system operates initially with the subsystem $f_{I_{p}}$ on the interval $[t_{k-1}, t_{k}]$ and then switches to the subsystem $f_{I_{p+1}}$ at the switching instant $t_{k}$. Recall that $\mu_{p}(V) := \int_{p} \rho_{dp} dx$. (21) and Lemma 5 imply that $P_{p} \rho_{p+1} \leq \rho_{p}$ for $t > 0$. Integrating both sides over $\phi_{t}(V)$, where $V$ is a measurable set of states and $\phi_{t}$ is the time-$t$ solution map of the subsystem $f_{p}$, we get $\int_{V} \rho_{p} dx \leq \int_{V} \rho_{p} dx$, which implies that $\int_{V} \rho_{p} dx < \int_{V} \rho_{p+1} dx$. As a result, $\mu_{p+1}(V)$ increases.

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on the interval $[t_{k-1}, t_k)$. On the other hand, since $t_k - t_{k-1} > \tau_{\min}$, we have
\[
\|p(t_k - t_{k-1})_p \| \leq \rho_{p_{k+1}} \leq \rho_{p_{k}} < \|p(t_{k-1} - \tau_{\min})_p \|
\]
where the first inequality follows from the positivity of the Frobenius-Perron operator and the second inequality follows from (22). Integrating both sides of the inequality $\|p(t_k - t_{k-1})_p \| < \rho_{p_{k+1}}$ over $V_{t_k} := \phi_{t_k - t_{k-1}}(V_{t_{k-1}})$ for a measurable set $V_{t_{k-1}}$, we have $\int_{V_{t_k}} \|p(t_k - t_{k-1})_p \|_p dx < \int_{V_{t_k}} \rho_{p_{k+1}} dx$ which implies $\int_{V_{t_k}} \rho_{p_{k+1}} dx < \int_{V_{t_k}} \rho_{p_{k}} dx$. Therefore, we obtain $\mu_{p_k}(V_{t_{k-1}}) < \mu_{p_{k+1}}(V_{t_k})$ meaning that integrals of densities $\mu_{p_{\tau_{\min}}}$ increase with time from one switching instant to the next, which is depicted in Fig. 5.

B. Special Case: Linear Switched Systems

For linear switched systems with stable subsystems, Lemma 6 generalizes an LMI condition based on multiple quadratic Lyapunov functions [35]. Consider
\[
\dot{x}(t) = A_{\sigma(t)} x(t), \quad \sigma \in S_\tau, \quad t \in [0, \infty),
\]
where $A_{\sigma}$'s are Hurwitz matrices. The sufficient condition obtained in [35] for the exponential stability of (24) is that there exist a $\tau_{\min} < \tau$ and positive definite, symmetric matrices $P_1, \ldots, P_N$ such that
\[
A_p^T P_p + P_p A_p < 0, \quad p = 1, \ldots, N
\]
\[
e^{A_p^T \tau_{\min} - \tau_{\min}} P_m e^{A_p \tau_{\min}} x < P_p, \quad p, m = 1, \ldots, N.
\]
Let us consider densities for each subsystem as
\[
\rho_p = (x^T P_p x)^{-\gamma},
\]
where $P_p$'s are $n \times n$ positive definite symmetric matrices and $\gamma \geq 2$ is sufficiently large. We want to show that, for this particular choice of densities, Lemma 6 generalizes conditions (25) and (26): The integrability condition (20) in Lemma 6 is satisfied since $\|f_p(x)\|_p(x) = \|A_p x\| (x^T P_p x)^{-\gamma}$ is of the same order as $\|x\|^{(2\gamma - 1)}$. In order to see that (25) implies (21), observe that (25) implies
\[
\exists \epsilon > 0: \quad x^T (A_p^T P_p + P_p A_p) x \leq -\epsilon x^T P_p x.
\]
Set $\gamma := \kappa_p - \text{trace}(A_p)$, which is positive, because $\text{trace}(A_p) < 0$ by the stability of subsystems. Multiplying both sides of (28) by $-\gamma (x^T P_p x)^{-\gamma - 1}$, we get
\[
-\gamma (x^T P_p x)^{-\gamma - 1} x^T (A_p^T P_p + P_p A_p) x + (x^T P_p x)^{-\gamma} \text{trace}(A_p) \geq \kappa_p (x^T P_p x)^{-\gamma},
\]
which is equivalent to (21) under (27), in view of $\nabla \cdot (\rho_p f_p) = \nabla \rho_p f_p + \rho_p \nabla \cdot f_p$, where $f_p = A_p x$ and $\nabla \cdot f_p = \text{trace}(A_p)$. Note that, $\gamma$ can be made arbitrary large as $\epsilon$ in (28) can be chosen arbitrarily small, therefore the integrability condition is not violated. Now, assume that (26) is satisfied for some $\tau_{\min} < \tau$. Then, there exists a $\beta \in (0, 1)$ arbitrarily close to 1 such that
\[
x^T e^{A_p^T \tau_{\min}} P_m e^{A_p \tau_{\min}} x \leq \beta x^T P_p x.
\]
Set $\gamma := -\text{trace}(A_p) / \ln \beta$. Then, (29) implies
\[
x^T e^{A_p \tau_{\min}} P_m e^{A_p \tau_{\min}} x \leq e^{\text{trace}(A_p) \tau_{\min}} x^T P_p x.
\]
Applying the state transformation $x = e^{-A_p \tau_{\min}} \hat{x}$ and taking to the power $-\gamma$, we get
\[
(x^T e^{A_p^T \tau_{\min}} P_m e^{A_p \tau_{\min}} \hat{x})^{-\gamma} \det(e^{-A_p \tau_{\min}}) \leq (\hat{x}^T P_m \hat{x})^{-\gamma},
\]
which is equivalent to (22) under (27), in view of (14). Note that, $\gamma$ can be made arbitrary large by choosing $\beta$ sufficiently close to one, therefore $\gamma$'s in the above discussion can be chosen identically.

V. Conclusion

We have derived sufficient conditions for the almost global stability of nonlinear switched systems with time-dependent switching. Our method is based on multiple Lyapunov densities and can be seen as the analogue of the multiple Lyapunov function technique, for the framework of almost global stability.

After this work, new directions in the field of almost global stability may open up. Firstly, the use of Lyapunov densities for the verification of temporal properties such as safety, reachability, eventuality and avoidance, studied in [20], can be considered for switched nonlinear systems. Secondly, following the ideas presented in [43] and [44] for the graph-based estimations of the average dwell time, the techniques in this paper can be used to obtain graph-based estimations of the average dwell time for the almost global stability of nonlinear switched systems.

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References

Özkan Karabacak is a postdoctoral researcher in the Section of Automation and Control, Department of Electronic Systems, Aalborg University. He received his Ph.D. in Mathematics from the University of Exeter, United Kingdom, in 2011. From 2012 to 2015, he was working as an assistant professor within the Department of Electronics and Communication Engineering of Istanbul Technical University. He held postdoctoral research positions at the Control and Automation Section in Aalborg University in 2016 and at the Department of Mathematics in the University of Exeter in 2017. His research interests include stability of switched systems, synchronization of coupled systems and attractor theory of dynamical systems.

Aysegul Kivilcam is a post-doctoral researcher in the Section of Automation and Control, Department of Electronic Systems, Aalborg University. She received her Ph.D. in Mathematics from the Middle East Technical University in 2016. From 2016 to 2017, she was working as an assistant professor within the Department of Software Engineering of Istanbul Aydin University. Her research interests include dynamical systems particularly hybrid systems and bifurcation theory.

Rafael Wisniewski is a professor in the Section of Automation and Control, Department of Electronic Systems, Aalborg University. He received his Ph.D. in Electrical Engineering in 1997, and Ph.D. in Mathematics in 2005. In 2007 – 2008, he was a control specialist at Danfoss A/S. His research interest is in system theory, particularly in hybrid systems.