

Output feedback stabilization of stochastic high-order planar nonlinear systems with stochastic inverse dynamics and output-constraint

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Abstract In this paper, we solve the output feedback control problem of stochastic high-order planar nonlinear systems with output constraint and stochastic integral input-to-state stability (SiISS) inverse dynamics. By employing a key coordinate transformation, a stochastic nonlinear system with output constraint and SiISS inverse dynamics is converted into an unconstrained system. By skillfully constructing an observer and adopting SiISS small-gain conditions, we develop a new output feedback control design and analysis method, and prove that all the closed-system signals are bounded almost surely, the output constraint is not violated almost surely, and the equilibrium point of the closed-loop system is stochastically asymptotically stable.

Keywords stochastic high-order planar nonlinear system, output constraint, stochastic inverse dynamics, output feedback stabilization, stochastic integral input-to-state stability (SiISS)

1 Introduction

Due to the intrinsic nonlinearity of high-order nonlinear systems and the potential nonexistence of the Jacobian linearization at the origin, the stabilization of high-order nonlinear systems has been recognized as a challenging problem. Fortunately, with the help of the adding a power integrator technique, these difficulties were successfully overcome by [1]. Subsequently, this method was applied to stochastic nonlinear systems and produced many interesting results. Regarding state feedback control design, the adaptive state feedback stabilization of stochastic high-order systems with nonlinear parameterization was first addressed in [2]. Subsequently, some issues, such as inverse optimal stabilization [3], adaptive control [4, 5], control of stochastic systems with a time-varying delay [6–8], and the stabilization problem for stochastic high-order switched nonlinear systems [9], were further addressed. Regarding output feedback control design, stochastic high-order nonlinear systems were first considered in [10]. Then, in [11, 12], the output feedback stabilization was achieved under some weak assumptions on high-order nonlinearities as well as drift and diffusion terms. In [13], the output tracking problem for a benchmark stochastic high-order mechanical system was investigated. In [14], stochastic high-order nonlinear systems were further investigated using homogeneous domination and the sign function.

A more desirable objective than the conventional stabilization task is the stabilization of stochastic nonlinear systems with the pre-specified output constraint. This is necessary for the system operation security and performance specifications. By incorporating the barrier Lyapunov function (BLF) [15] into control design, the finite-time stabilization and the adaptive control problem for stochastic high-order nonlinear systems with output constraint were investigated in [16–18], respectively. Then, in [19], these results were extended to the systems with full-state constraints. These control methods, which were reported in [16–19], essentially depend on the information about the state of the entire system. In many practical applications, because of the difficulty of measuring all states, developing some new methods based on output feedback design is an interesting topic. In [20, 21], two explicit stabilizer design

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schemes were presented by merging a tan-type BLF into an output feedback control design. However, the radial unboundedness of the Lyapunov function constructed in [20, 21] cannot be ensured, and then the stochastic stability theorem cannot directly be applied to stability analysis. Recently, in [22], a system transformation method in [23] was developed and successfully solved this problem in stochastic high-order planar nonlinear systems. However, its obvious drawback is that stochastic inverse dynamics are neglected.

Unmodeled dynamics, which are one of the main causes of system instability, exist in many practical systems. To deal with these dynamics, input-to-state stability (ISS) in [24] and integral input-to-state stability (iISS) in [25] are regarded as the two most representative tools. Refs. [26, 27] extended ISS to stochastic systems and proposed the definition of stochastic input-to-state stability (SISS). Using this definition, a sufficient condition for SISS based on the Lyapunov function was formulated in [28]. By applying this condition, state feedback stabilization, global practical tracking control, and output feedback control for a stochastic system with SISS inverse dynamics, were studied in [29–31], respectively. Stochastic integral input-to-state stability (SiISS), a weaker concept than SISS, was proposed in [32] and refined in [33], in which the authors established two SiISS small-gain conditions. By applying the results obtained in [32, 33], some feedback control problems of stochastic systems with SiISS were studied in [34–37]. However, all these results are not applicable if an output constraint exists in the system, which provides great motivation for our research goal.

Due to the existence of stochastic noise, inherent nonlinearities of stochastic nonlinear systems, and invalidity of BLFs, the design of an output feedback controller and analysis methods to deal with the output constraint and stochastic inverse dynamics is a challenging and interesting problem. The objective of this paper is to design an output feedback controller for stochastic high-order planar nonlinear systems with output constraint and SiISS inverse dynamics. Our main contributions are summarized as follows:

(i) Our work is not an easy generalization of [22]. In fact, even without considering stochastic inverse dynamics, the results in our work are also new and more general than those in [22] since the powers of the studied system are greater or equal to one rather than some ratios of two odd numbers.

(ii) Based on a new state transformation function, the output-constrained system can be converted into an unconstrained form. For this unconstrained system, by using the adding a power integrator technique and introducing a delicate manipulation of sign function, an innovative state feedback controller is designed without employing some commonly-used BLFs. To implement the output feedback, a reduced-order nonsmooth observer equipped with a nonlinear gain function is constructed accordingly by taking into consideration the inherent nonlinearities of the system. Then, by combining the state feedback controller with this observer, an output feedback controller is constructed to ensure that all the closed-loop system signals are bounded almost surely, the output constraint is not violated almost surely, and the equilibrium point of the closed-loop system is stochastically asymptotically stable.

Notations. \mathbb{R} , \mathbb{R}^+ , and \mathbb{R}^n represent the set of all real numbers, the set of all nonnegative real numbers, and the real n -dimensional space, respectively. For any x , $|x|$ represents its norm. \mathcal{C}^i is the set of functions with the i th continuous partial derivatives. $a \wedge b$ is the minimum of a and b . \mathcal{K} is the set of all functions that are strictly increasing, continuous and vanishes at the origin. \mathcal{K}_∞ is the set of all functions that are of class \mathcal{K} and unbounded. For simplicity, a function $f(x(t))$ is usually defined as $f(x)$ or f . $\text{Tr}\{A\}$ denotes the trace of matrix A . $[\cdot]^\varrho = \text{sgn}(\cdot)|\cdot|^\varrho$, ϱ is a positive constant, and $\text{sgn}(\cdot)$ represents sign function.

2 Preliminaries and problem statement

2.1 Preliminaries

Consider the following stochastic nonlinear system:

$$dx(t) = f(x(t))dt + g^T(x(t))d\omega, \quad \forall t \geq 0, \quad (1)$$

where $x(t) \in \mathbb{R}^n$ is the system state with the initial value $x(0) = x_0$, ω is an m -dimensional standard Wiener process defined on a complete probability space (Ω, \mathcal{F}, P) , and $f(x) : \mathbb{R}^n \rightarrow \mathbb{R}^n$ and $g(x) : \mathbb{R}^n \rightarrow \mathbb{R}^{m \times n}$ are local Lipschitz with $f(0) = 0$ and $g(0) = 0$. For any given $V(x(t)) \in \mathcal{C}^2$, define the differential operator

$$\mathcal{L}V = \frac{\partial V}{\partial x} + \frac{1}{2} \text{Tr} \left\{ g \frac{\partial^2 V}{\partial x^2} g^T \right\}. \quad (2)$$

Definition 1 ([38]). The equilibrium $x = 0$ of system (1) is (i) stochastically globally stable, if for any $\varepsilon > 0$, there exists a class of \mathcal{K} function $\lambda(\cdot)$ such that $P\{|x(t)| < \lambda(|x_0|)\} \geq 1 - \varepsilon, \forall t \geq 0, x_0 \in \mathbb{R}^n \setminus \{0\}$; or (ii) stochastically asymptotically stable, if it is stochastically globally stable and $P\{\lim_{t \rightarrow \infty} |x(t)| = 0\} = 1, x_0 \in \mathbb{R}^n$.

Lemma 1 ([39]). Let $q_1 > 0, q_2 > 0$, and $a > 0$ be real numbers. For any $x, y \in \mathbb{R}$, there holds $|x|^{q_1} |y|^{q_2} \leq (q_1/(q_1 + q_2))a|x|^{q_1+q_2} + (q_2/(q_1 + q_2))a^{-\frac{q_1}{q_2}}|y|^{q_1+q_2}$.

Lemma 2 ([40]). For a given continuous function $p(x, y)$ with $x \in \mathbb{R}^m, y \in \mathbb{R}^n$, there exist smooth functions $c(x) \geq 0, d(y) \geq 0, u(x) \geq 1$, and $v(y) \geq 1$ such that $|p(x, y)| \leq c(x) + d(y), |p(x, y)| \leq u(x)v(y)$.

Lemma 3 ([14]). $p(x) = [x]^c, c \geq 2$ is a \mathcal{C}^2 function for $x \in \mathbb{R}$ and $\dot{p}(x) = c|x|^{c-1}, \ddot{p}(x) = c(c-1)[x]^{c-2}$.

Lemma 4 ([41]). Let $l = \frac{c}{b} \geq 1$ with $n \geq 1$ and $s > 0$ be real values. For any $x, y \in \mathbb{R}, |[x]^l - [y]^l| \leq l(1 + 2^{l-2})(|x - y|^l + |x - y||y|^{l-1}), |[x]^{\frac{1}{l}} - [y]^{\frac{1}{l}}| \leq 2^{1-\frac{1}{l}}|x - y|^{\frac{1}{l}}, |x^l - y^l| \leq 2^{1-\frac{1}{l}}|[x]^a - [y]^a|^{\frac{1}{l}}, -[x - y]^s([x]^l - [y]^l) \leq -2^{1-l}|x - y|^{l+s}$.

Lemma 5 ([41]). For a given continuous monotone function $p(x) : [a, b] \rightarrow \mathbb{R}$ with $p(a) = 0$, there holds $\int_a^b p(s)ds \leq |p(b)| \cdot |b - a|$.

Lemma 6 ([39]). Let $l \geq 1$ be real numbers. For any $x_i \in \mathbb{R}, i = 1, \dots, n$, there holds $(\sum_{i=1}^n |x_i|)^l \leq b \sum_{i=1}^n |x_i|^l$, where $b = n^{l-1}$ if $l \geq 1$ and $b = 1$ if $l < 1$.

Lemma 7 ([38]). For the stochastic system (1), if there exists a \mathcal{C}^2 function $V(x)$, a nonnegative function $W(x)$, class \mathcal{K}_∞ functions α_1 and α_2 , constants $c_1 > 0$ and $c_2 \geq 0$ such that $\alpha_1(|x|) \leq V(x) \leq \alpha_2(|x|), \mathcal{L}V(x) \leq -c_1W(x) + c_2$. Then (i) there exists an almost surely unique solution on $[0, \infty)$. (ii) When $c_2 = 0$ and $W(x)$ is a continuous positive definite function, the equilibrium point $x = 0$ is stochastically asymptotically stable.

2.2 Problem statement

This paper considers a class of stochastic high-order planar nonlinear systems,

$$\begin{cases} dz_0 = f_0(z_0, x_1)dt + g_0^T(z_0, x_1)d\omega, \\ dx_1 = ([x_2]^{p_1} + f_1(z_0, x_1))dt + g_1^T(z_0, x_1)d\omega, \\ dx_2 = ([u]^{p_2} + f_2(z_0, x))dt + g_2^T(z_0, x)d\omega, \\ y = x_1, \end{cases} \quad (3)$$

with a symmetric output constraint

$$y(t) \in \Omega_y = \{y(t) \in \mathbb{R} : -k_{a_1} < y(t) < k_{a_1}\}, \quad (4)$$

where $x = \bar{x}_2 = [x_1, x_2]^T \in \mathbb{R}^2$ is the system state with the initial value $x(0) = x_0, z_0 = (z_1, \dots, z_l)^T \in \mathbb{R}^l$ is stochastic inverse dynamics with the initial value $z_0(0) = z_{01}, u(t) \in \mathbb{R}$ and $y(t) \in \mathbb{R}$ are control input and the measurable output, and $x_2(t) \in \mathbb{R}$ is unmeasurable. System powers $p_i \geq 1, i = 1, 2$, are two positive values. ω is an m -dimensional standard Wiener process defined on a complete probability space (Ω, \mathcal{F}, P) . For $i = 1, 2, f_i : \mathbb{R}^l \times \mathbb{R}^i \rightarrow \mathbb{R}$ and $g_i : \mathbb{R}^l \times \mathbb{R}^i \rightarrow \mathbb{R}^{m \times 1}$ are continuously differentiable functions with $f_i(0, 0) = 0$ and $g_i(0, 0) = 0$, and $f_0 : \mathbb{R}^l \times \mathbb{R} \rightarrow \mathbb{R}^l$ and $g_0 : \mathbb{R}^l \times \mathbb{R} \rightarrow \mathbb{R}^{m \times l}$ are locally Lipschitz continuous functions with $f_0(0, 0) = 0$ and $g_0(0, 0) = 0$. k_{a_1} is a given positive constant.

The objective of this paper is to design an output feedback controller for the system (3) such that all the closed-system signals are bounded almost surely, symmetric output constraint (4) is not violated almost surely, and the equilibrium point of the closed-loop system is stochastically asymptotically stable.

To achieve this objective, we need some assumptions.

Assumption 1. For $i = 1, 2$ and $g_1(z_0, x_1) \equiv 0$, there exist a nonnegative constant ϖ and some nonnegative smooth functions $\beta_{1i}, \beta_{2i}, \beta_{23}$, and β_{24} such that

$$|f_i(z_0, \bar{x}_i)| \leq \beta_{1i}(|z_0|)|z_0|^{r_i+\varpi} + \beta_{2i}(x_1) \sum_{j=1}^i |x_j|^{\frac{r_i+\varpi}{r_j}}, \quad (5)$$

$$|g_2(z_0, x)| \leq \beta_{23}(|z_0|)|z_0|^{\frac{2r_2+\varpi}{2}} + \beta_{24}(x_1) \sum_{j=1}^2 |x_j|^{\frac{2r_2+\varpi}{2r_j}}, \quad (6)$$

where $r_1 = 1$, $r_2 = \frac{r_1 + \varpi}{p_1}$. Meanwhile, one of the following conditions should be satisfied:

$$(i) \frac{r_1}{r_2} = 1, (ii) r_2 + \varpi \geq r_1 \text{ and } \frac{r_1}{r_2} \geq 2. \tag{7}$$

Assumption 2. The z_0 -subsystem in system (3) is SiISS with x_1 being the input, along with a Lyapunov function $V_0(z_0) \in \mathcal{C}^2$ such that

$$\alpha_1(|z_0|) \leq V_0(z_0) \leq \alpha_2(|z_0|), \mathcal{L}V_0(z_0) \leq -\alpha_3(|z_0|) + \gamma(|x_1|), \tag{8}$$

where α_1, α_2 , and γ are \mathcal{K}_∞ functions and α_3 is a positive definite continuous function.

Remark 1. As shown in Assumption 1, the selection of ϖ makes the values of $\frac{r_2 + \varpi}{r_j}$ and $\frac{2r_2 + \varpi}{2r_j}$ to be in a certain interval $[\frac{1}{p_i - 1}, 0)$ with $i, j = 1, 2$, and $\frac{1}{p_0} = 1$. Though Refs. [32, 36, 37] considered output feedback control for stochastic nonlinear systems with SiISS inverse dynamics, their assumptions on f_i and $g_i, i = 1, \dots, n$, just depend on z_0 and x_1 . More importantly, output constraint is also ignored in these studies. When $z_0 = 0$, Assumption 1 reduces to Assumption 1 in [22].

Assumption 2 implies that z_0 -subsystem is characterized by SiISS. Compared with SISS, SiISS is a weaker condition since α_3 is only positive definite continuous instead of \mathcal{K}_∞ .

Remark 2. Compared with the existing result [22] on output feedback control for stochastic nonlinear systems with output constraint, system (3) is more general since the powers in this work only need some values to be greater than one rather than some fractional powers with both odd numerators and denominators. What's more, SiISS inverse dynamics are also not included in [22].

3 Main results

3.1 System transformation

Inspired by [22, 23], we first introduce an equivalent coordinate transformation

$$z_0(t) = z_0(t), \xi_1(t) = T(x_1(t)) = \tan\left(\frac{x_1(t)}{K_1}\right), \xi_2(t) = x_2(t), \tag{9}$$

where $K_1 = \frac{2k_{a_1}}{\pi}$. By the properties of tangent function, we have

$$x_1(t) = T^{-1}(\xi_1(t)) = K_1 \arctan(\xi_1(t)). \tag{10}$$

It is obvious that $x_1(t)$ is strictly increasing and smooth with respect to $\xi_1(t)$, and the following properties are obtained:

$$\begin{cases} x_1(t) \rightarrow -k_{a_1}, & \text{when } \xi_1(t) \rightarrow -\infty; \\ x_1(t) \rightarrow k_{a_1}, & \text{when } \xi_1(t) \rightarrow \infty. \end{cases} \tag{11}$$

Namely, for given initial state $y(0) = x_1(0) \in \Omega_y$, the symmetric output constraint (4) is not violated almost surely provided that $\xi_1(t)$ is bounded almost surely. From (3), (9), and Itô's formula, the constrained system (3) is converted into an unconstrained form:

$$\begin{cases} dz_0 = \bar{f}_0(z_0, \xi_1)dt + \bar{g}_0^T(z_0, \xi_1)d\omega, \\ d\xi_1 = (H_{\xi_1}[\xi_2]^{p_1} + \bar{f}_1(z_0, \xi_1)) dt + \bar{g}_1^T(z_0, \xi_1)d\omega, \\ d\xi_2 = ([u]^{p_2} + \bar{f}_2(z_0, \xi_1)) dt + \bar{g}_2^T(z_0, \xi_1)d\omega, \end{cases} \tag{12}$$

where $\xi = (\xi_1, \xi_2)^T$, $\bar{f}_0(z_0, \xi_1) = f_0(z_0, \xi_1)$, $\bar{g}_0(z_0, \xi_1) = g_0(z_0, \xi_1)$, $H_{\xi_1}(\xi_1) = \frac{1 + \xi_1^2}{K_1}$, $\bar{f}_1(z_0, \xi_1) = H_{\xi_1} f_1(z_0, \xi_1)$, $\bar{g}_1^T(z_0, \xi_1) = 0$, $\bar{f}_2(z_0, \xi_1) = f_2(z_0, \xi_1)$, and $\bar{g}_2^T(z_0, \xi_1) = g_2(z_0, \xi_1)$.

3.2 State-feedback controller design

Before constructing a state-feedback controller for the system (12), we choose a constant $\lambda \geq 1$ such that $\max_{1 \leq i \leq 2} \{\frac{r_i + \varpi}{\lambda}\} \leq r_1$ and set $\tau = r_1$.

Step 1. Set $z_1 = [\xi_1]^{\frac{\tau}{r_1}}$, $\xi_1^* = 0$ and consider the Lyapunov function

$$V_1(\xi_1) = W_1(\xi_1) = \int_{\xi_1^*}^{\xi_1} \left[[s]^{\frac{\tau}{r_1}} - [\xi_1^*]^{\frac{\tau}{r_1}} \right]^{\frac{4\tau\lambda - \varpi - r_1}{\tau}} ds. \tag{13}$$

By (2), (12), (13), and Itô's formula,

$$\mathcal{L}V_1 = H_{\xi_1} [z_1]^{\frac{4\tau\lambda - \varpi - r_1}{\tau}} ([\xi_2]^{p_1} - [\xi_2^*]^{p_1}) + \frac{\partial V_1}{\partial \xi_1} \bar{f}_1 + H_{\xi_1} [z_1]^{\frac{4\tau\lambda - \varpi - r_1}{\tau}} [\xi_2^*]^{p_1}. \tag{14}$$

From the definition of tangent function, it follows that

$$|\arctan x| \leq |x|, \quad \forall x \in \mathbb{R}. \tag{15}$$

Taking this into consideration, and using (10) and Assumption 2, we have

$$\mathcal{L}V_0 \leq -\alpha_3(|z_0|) + \gamma(K_1 |\arctan \xi_1|) \leq -\alpha_3(|z_0|) + \tilde{\gamma}(|\xi_1|), \tag{16}$$

where $\tilde{\gamma}(|\xi_1|) = \gamma(K_1 |\xi_1|)$. By (5), (10), (13), (15), and Lemmas 1 and 2,

$$\begin{aligned} \frac{\partial V_1}{\partial \xi_1} \bar{f}_1 &\leq H_{\xi_1} |z_1|^{\frac{4\tau\lambda - \varpi - r_1}{\tau}} \left(\beta_{11} |z_0|^{r_1 + \varpi} + \beta_{21} |x_1|^{\frac{r_1 + \varpi}{r_1}} \right) \\ &\leq H_{\xi_1} |z_1|^{\frac{4\tau\lambda - \varpi - r_1}{\tau}} \beta_{11} |z_0|^{r_1 + \varpi} + H_{\xi_1} |z_1|^{\frac{4\tau\lambda - \varpi - r_1}{\tau}} \beta_{21} K_1^{\frac{r_1 + \varpi}{r_1}} |\xi_1|^{\frac{r_1 + \varpi}{r_1}} \\ &\leq a_{11}(\xi_1) |z_1|^{4\lambda} + \psi_1(|z_0|) |z_0|^{4\tau\lambda}, \end{aligned} \tag{17}$$

where a_{11} and ψ_1 are some nonnegative smooth functions. Choose the virtual controller

$$\xi_2^*(\xi_1) = - \left(\frac{a_{11}(\xi_1) + 2 + \nu_1(\xi_1)}{H_1} \right)^{\frac{1}{p_1}} [z_1]^{\frac{r_2}{r_1}} \triangleq -\sigma_1(\xi_1) [z_1]^{\frac{r_2}{r_1}}, \tag{18}$$

where $H_1 \triangleq \frac{1}{K_1} \leq \frac{1 + \xi_1^2}{K_1} = H_{\xi_1}$ and ν_1 is a nonnegative smooth function to be determined. Substituting (17) and (18) into (14) and considering (16), we get

$$\begin{aligned} \mathcal{L}(V_1 + V_0) &\leq -2|z_1|^{4\lambda} - \nu_1(\xi_1) |z_1|^{4\lambda} + \psi_1(|z_0|) |z_0|^{4\tau\lambda} - \alpha_3(|z_0|) \\ &\quad + \tilde{\gamma}(|\xi_1|) + H_{\xi_1} [z_1]^{\frac{4\tau\lambda - \varpi - r_1}{\tau}} ([\xi_2]^{p_1} - [\xi_2^*]^{p_1}). \end{aligned} \tag{19}$$

Step 2. Set

$$W_2(\xi) = \int_{\xi_2^*}^{\xi_2} \left[[s]^{\frac{\tau}{r_2}} - [\xi_2^*]^{\frac{\tau}{r_2}} \right]^{\frac{4\tau\lambda - \varpi - r_2}{\tau}} ds, \tag{20}$$

and define $V_2(z_0, \xi) = V_0(z_0) + V_1(\xi_1) + W_2(\xi)$ and $z_2 = [\xi_2]^{\frac{\tau}{r_2}} - [\xi_2^*]^{\frac{\tau}{r_2}}$. By (2), (12), (19), (20), and Itô's formula, then

$$\begin{aligned} \mathcal{L}V_2 &\leq -2|z_1|^{4\lambda} - \nu_1(\xi_1) |z_1|^{4\lambda} + \psi_1(|z_0|) |z_0|^{4\tau\lambda} + H_{\xi_1} [z_1]^{\frac{4\tau\lambda - \varpi - r_1}{\tau}} ([\xi_2]^{p_1} - [\xi_2^*]^{p_1}) - \alpha_3(|z_0|) \\ &\quad + \tilde{\gamma}(|\xi_1|) + \frac{\partial W_2}{\partial \xi_1} (H_{\xi_1} [\xi_2]^{p_1} + \bar{f}_1) + \frac{\partial W_2}{\partial \xi_2} ([u]^{p_2} + \bar{f}_2) + \frac{1}{2} \frac{\partial^2 W_2}{\partial \xi_2^2} \bar{g}_2^T \bar{g}_2. \end{aligned} \tag{21}$$

By the definition of τ and λ , it is easy to get $\frac{4\tau\lambda - \varpi - r_2}{\tau} > 2$. By Lemma 3, there holds

$$\frac{\partial W_2}{\partial \xi_1} = - \int_{\xi_2^*}^{\xi_2} \left| [s]^{\frac{\tau}{r_2}} - [\xi_2^*]^{\frac{\tau}{r_2}} \right|^{\frac{4\tau\lambda - \varpi - r_2}{\tau} - 1} ds \cdot \left(\frac{4\tau\lambda - \varpi - r_2}{\tau} \right) \frac{\partial [\xi_2^*]^{\frac{\tau}{r_2}}}{\partial \xi_1}, \tag{22}$$

$$\frac{\partial W_2}{\partial \xi_2} = [z_2]^{\frac{4\tau\lambda - \varpi - r_2}{\tau}}, \tag{23}$$

$$\frac{\partial^2 W_2}{\partial \xi_2^2} = \left(\frac{4\tau\lambda - \varpi - r_2}{\tau} \right) |z_2|^{\frac{4\tau\lambda - \varpi - r_2}{\tau} - 1} \frac{\partial z_2}{\partial \xi_2}. \tag{24}$$

It follows from (5), (10), (15), (18), (22), and Lemmas 1, 2, and 4–6 that

$$\begin{aligned} \frac{\partial W_2}{\partial \xi_1} (H_{\xi_1} [\xi_2]^{p_1} + \bar{f}_1) &\leq b_{11}(\xi_1) \left| \int_{\xi_2^*}^{\xi_2} \left| [s]^{\frac{\tau}{r_2}} - [\xi_2^*]^{\frac{\tau}{r_2}} \right|^{\frac{4\tau\lambda - \varpi - r_2}{\tau} - 1} ds \right| \left| \frac{\partial [\xi_2^*]^{\frac{\tau}{r_2}}}{\partial \xi_1} \right| \\ &\quad \cdot \left(\beta_{11} |z_0|^{r_1 + \varpi} + K_1 \frac{r_1 + \varpi}{r_1} \beta_{21} |z_1|^{\frac{r_1 + \varpi}{\tau}} + |\xi_2|^{p_1} \right) \\ &\leq b_{11}(\xi_1) \left| \int_{\xi_2^*}^{\xi_2} \left| [s]^{\frac{\tau}{r_2}} - [\xi_2^*]^{\frac{\tau}{r_2}} \right|^{\frac{4\tau\lambda - \varpi - r_2}{\tau} - 1} ds \right| \left| \frac{\partial [\xi_2^*]^{\frac{\tau}{r_2}}}{\partial \xi_1} \right| \\ &\quad \cdot \left(\varrho_{11} (|z_0|) |z_0|^{r_1 + \varpi} + \varrho_{12}(\xi_1) |z_1|^{\frac{r_1 + \varpi}{\tau}} + \varrho_{13}(\xi_1) |z_2|^{\frac{r_1 + \varpi}{\tau}} \right) \\ &\leq \frac{1}{4} |z_1|^{4\lambda} + a_{21}(\xi_1) |z_2|^{4\lambda} + \psi_{21}(|z_0|) |z_0|^{4\tau\lambda}, \end{aligned} \tag{25}$$

where b_{11} , a_{21} , ψ_{21} , ϱ_{11} , ϱ_{12} , and ϱ_{13} are some nonnegative smooth functions. By (5), (9), (10), (15), (18), (23), and Lemmas 1, 2, and 6,

$$\begin{aligned} \frac{\partial W_2}{\partial \xi_2} \bar{f}_2 &\leq |z_2|^{\frac{4\tau\lambda - \varpi - r_2}{\tau}} \left(\beta_{12} |z_0|^{r_2 + \varpi} + K_1 \frac{r_2 + \varpi}{r_1} \beta_{22} |z_1|^{\frac{r_2 + \varpi}{\tau}} + \beta_{22} |\xi_2|^{\frac{r_2 + \varpi}{r_2}} \right) \\ &\leq |z_2|^{\frac{4\tau\lambda - \varpi - r_2}{\tau}} \left(\varrho_{21} (|z_0|) |z_0|^{r_2 + \varpi} + \varrho_{22}(\xi_1) |z_1|^{\frac{r_2 + \varpi}{\tau}} + \varrho_{23}(\xi_1) |z_2|^{\frac{r_2 + \varpi}{\tau}} \right) \\ &\leq \frac{1}{4} |z_1|^{4\lambda} + a_{22}(\xi_1) |z_2|^{4\lambda} + \psi_{22}(|z_0|) |z_0|^{4\tau\lambda}, \end{aligned} \tag{26}$$

where a_{22} , ψ_{22} , ϱ_{21} , ϱ_{22} , and ϱ_{23} are some nonnegative smooth functions. From (6), (9), (10), (15), (18), (24), and Lemmas 1, 2, 4, and 6, it is clear that

$$\begin{aligned} \frac{1}{2} \frac{\partial^2 W_2}{\partial \xi_2^2} \bar{g}_T \bar{g}_2 &\leq \left(\frac{4\tau\lambda - \varpi - r_2}{\tau} \right) |z_2|^{\frac{4\tau\lambda - \varpi - r_2}{\tau} - 1} \left| \frac{\partial z_2}{\partial \xi_2} \right| \left(\beta_{23} |z_0|^{\frac{2r_2 + \varpi}{2}} \right. \\ &\quad \left. + K_1 \frac{2r_2 + \varpi}{2r_1} \beta_{24} |z_1|^{\frac{2r_2 + \varpi}{2\tau}} + \beta_{24} |\xi_2|^{\frac{2r_2 + \varpi}{2r_2}} \right)^2 \\ &\leq \left(\frac{4\tau\lambda - \varpi - r_2}{\tau} \right) |z_2|^{\frac{4\tau\lambda - \varpi - r_2}{\tau} - 1} \left| \frac{\partial z_2}{\partial \xi_2} \right| \left(\varrho_{31} (|z_0|) |z_0|^{2r_2 + \varpi} \right. \\ &\quad \left. + \varrho_{32}(\xi_1) |z_1|^{\frac{2r_2 + \varpi}{\tau}} + \varrho_{33}(\xi_1) |z_2|^{\frac{2r_2 + \varpi}{\tau}} \right) \\ &\leq \frac{1}{4} |z_1|^{4\lambda} + a_{23}(\xi_1) |z_2|^{4\lambda} + \psi_{23}(|z_0|) |z_0|^{4\tau\lambda}, \end{aligned} \tag{27}$$

where a_{23} , ψ_{23} , ϱ_{31} , ϱ_{32} , and ϱ_{33} are some nonnegative smooth functions. Due to $\frac{r_2 p_1}{\tau} > 1$, by Lemma 4,

$$\begin{aligned} ([\xi_2]^{p_1} - [\xi_2^*]^{p_1}) &\leq \left| \left[[\xi_2]^{\frac{\tau}{r_2}} \right]^{\frac{r_2 p_1}{\tau}} - \left[[\xi_2^*]^{\frac{\tau}{r_2}} \right]^{\frac{r_2 p_1}{\tau}} \right| \\ &\leq \frac{r_2 p_1}{\tau} \left(1 + 2^{\frac{r_2 p_1}{\tau} - 2} \right) \left(|z_2|^{\frac{r_2 p_1}{\tau}} + \left| [\xi_2^*]^{\frac{\tau}{r_2}} \right|^{\frac{r_2 p_1}{\tau} - 1} |z_2| \right), \end{aligned} \tag{28}$$

which, together with (18), and Lemmas 1 and 2, implies that

$$\begin{aligned} H_{\xi_1} [z_1]^{\frac{4\tau\lambda - \varpi - r_1}{\tau}} ([\xi_2]^{p_1} - [\xi_2^*]^{p_1}) &\leq b_{21}(\xi_1) |z_1|^{\frac{4\tau\lambda - \varpi - r_1}{\tau}} \left(|z_2|^{\frac{r_2 p_1}{\tau}} + \left| [\xi_2^*]^{\frac{\tau}{r_2}} \right|^{\frac{r_2 p_1}{\tau} - 1} |z_2| \right) \\ &\leq \frac{1}{4} |z_1|^{4\lambda} + a_{24}(\xi_1) |z_2|^{4\lambda}, \end{aligned} \tag{29}$$

where b_{21} and a_{24} are some nonnegative smooth functions. Substituting (23), (25)–(27), and (29) into (21) yields

$$\mathcal{L}V_2 \leq -|z_1|^{4\lambda} + \psi_1(|z_0|) |z_0|^{4\tau\lambda} + \psi_2(|z_0|) |z_0|^{4\tau\lambda} + a_2(\xi_1) |z_2|^{4\lambda}$$

$$-\nu_1(\xi_1)|z_1|^{4\lambda} - \alpha_3(|z_0|) + \tilde{\gamma}(|\xi_1|) + |z_2|^{\frac{4\tau\lambda - \varpi - r_2}{\tau}} [u]^{p_2}, \quad (30)$$

where $\psi_2 = \sum_{i=1}^3 \psi_{2i}$ and $a_2 = \sum_{i=1}^4 a_{2i}$. Choose the state-feedback controller

$$u(\xi) = -(1 + a_2(\xi_1))^{\frac{1}{p_2}} [z_2]^{\frac{r_3}{\tau}} \triangleq -\sigma_2(\xi_1) [z_2]^{\frac{r_3}{\tau}}, \quad (31)$$

with $r_3 = \frac{r_2 + \varpi}{p_2}$. Putting (30) and (31) together yields

$$\mathcal{L}V_2 \leq -|z_1|^{4\lambda} - |z_2|^{4\lambda} + \psi_1(|z_0|)|z_0|^{4\tau\lambda} + \psi_2(|z_0|)|z_0|^{4\tau\lambda} - \nu_1(\xi_1)|z_1|^{4\lambda} - \alpha_3(|z_0|) + \tilde{\gamma}(|\xi_1|). \quad (32)$$

3.3 Output feedback controller design

Since $x_2 = \xi_2$ is unmeasurable, a reduced-order observer is constructed as follows:

$$\dot{z} = -L(\xi_1) \left(H_{\xi_1} [z + S(\xi_1)]^{\frac{r_1 + \varpi}{\tau}} + \bar{f}_1 \right), \quad (33)$$

where $S(\xi_1)$ is a smooth function with $S(0) = 0$ and $\frac{\partial S(\xi_1)}{\partial \xi_1} = L(\xi_1) > 0$ which will be defined later. Let $\hat{\xi}_2$ be the estimate of ξ_2 with $[\hat{\xi}_2]^{\frac{\tau}{r_2}} = z + S(\xi_1)$ and $e = [\xi_2]^{\frac{\tau}{r_2}} - [\hat{\xi}_2]^{\frac{\tau}{r_2}}$. It follows from (12), (33), Lemma 3, and Itô's formula

$$\begin{aligned} de &= \left(\frac{\tau}{r_2} |\xi_2|^{\frac{\tau}{r_2} - 1} ([u]^{p_2} + \bar{f}_2) + \frac{\tau}{2r_2} \left(\frac{\tau}{r_2} - 1 \right) [\xi_2]^{\frac{\tau}{r_2} - 2} \bar{g}_2^T \bar{g}_2 \right. \\ &\quad \left. - LH_{\xi_1} ([\xi_2]^{p_1} - [\hat{\xi}_2]^{p_1}) \right) dt + \frac{\tau}{r_2} |\xi_2|^{\frac{\tau}{r_2} - 1} \bar{g}_2^T d\omega. \end{aligned} \quad (34)$$

Choosing $W_3(e) = \frac{\tau}{4\tau\lambda - \varpi} |e|^{\frac{4\tau\lambda - \varpi}{\tau}}$, and using (2), (34), and Lemma 3, we obtain

$$\begin{aligned} \mathcal{L}W_3 &= [e]^{\frac{4\tau\lambda - \varpi - \tau}{\tau}} \left(\frac{\tau}{r_2} |\xi_2|^{\frac{\tau}{r_2} - 1} ([u]^{p_2} + \bar{f}_2) + \frac{\tau}{2r_2} \left(\frac{\tau}{r_2} - 1 \right) [\xi_2]^{\frac{\tau}{r_2} - 2} \bar{g}_2^T \bar{g}_2 \right. \\ &\quad \left. - LH_{\xi_1} ([\xi_2]^{p_1} - [\hat{\xi}_2]^{p_1}) \right) + \frac{4\tau\lambda - \varpi - \tau}{2\tau} |e|^{\frac{4\tau\lambda - \varpi - \tau}{\tau} - 1} \left(\frac{\tau}{r_2} |\xi_2|^{\frac{\tau}{r_2} - 1} \right)^2 \bar{g}_2^T \bar{g}_2. \end{aligned} \quad (35)$$

The following propositions are used to estimate the right-hand side of (35), whose proofs are in Appendix A.

Proposition 1. It is easy to show that

$$- [e]^{\frac{4\tau\lambda - \varpi - \tau}{\tau}} ([\xi_2]^{p_1} - [\hat{\xi}_2]^{p_1}) \leq - \frac{|e|^{4\lambda}}{2\varpi}. \quad (36)$$

Proposition 2. There exist nonnegative smooth functions $M_{11}(\xi_1)$, $N_{11}(\xi_1)$, and $\psi_{31}(|z_0|)$ such that

$$\begin{aligned} &\frac{\tau}{r_2} [e]^{\frac{4\tau\lambda - \varpi - \tau}{\tau}} |\xi_2|^{\frac{\tau}{r_2} - 1} ([u]^{p_2} + \bar{f}_2) \\ &\leq \frac{1}{4} |z_1|^{4\lambda} + \frac{1}{16} |z_2|^{4\lambda} + M_{11}(\xi_1) |e|^{4\lambda} + N_{11}(\xi_1) |e|^{\frac{4\tau\lambda - \varpi - \tau}{\tau}} |u|^{p_2} |\xi_2|^{\frac{\tau}{r_2} + \varpi} + \psi_{31}(|z_0|) |z_0|^{4\tau\lambda}. \end{aligned} \quad (37)$$

Proposition 3. There exist some nonnegative smooth functions $M_{12}(\xi_1)$ and $\psi_{32}(|z_0|)$ such that

$$\begin{aligned} &[e]^{\frac{4\tau\lambda - \varpi - \tau}{\tau}} \frac{\tau}{2r_2} \left(\frac{\tau}{r_2} - 1 \right) [\xi_2]^{\frac{\tau}{r_2} - 2} \bar{g}_2^T \bar{g}_2 \\ &\leq \frac{1}{4} |z_1|^{4\lambda} + \frac{1}{16} |z_2|^{4\lambda} + M_{12}(\xi_1) |e|^{4\lambda} + \psi_{32}(|z_0|) |z_0|^{4\tau\lambda}. \end{aligned} \quad (38)$$

Proposition 4. There exist some nonnegative smooth functions $M_{13}(\xi_1)$ and $\psi_{33}(|z_0|)$ such that

$$\frac{4\tau\lambda - \varpi - \tau}{2\tau} |e|^{\frac{4\tau\lambda - \varpi - \tau}{\tau} - 1} \left(\frac{\tau}{r_2} |\xi_2|^{\frac{\tau}{r_2} - 1} \right)^2 \bar{g}_2^T \bar{g}_2$$

$$\leq \frac{1}{4}|z_1|^{4\lambda} + \frac{1}{16}|z_2|^{4\lambda} + M_{13}(\xi_1)|e|^{4\lambda} + \psi_{33}(|z_0|)|z_0|^{4\tau\lambda}. \quad (39)$$

With the help of Propositions 1–4, Eq. (35) can be rewritten as

$$\begin{aligned} \mathcal{L}W_3 &\leq \frac{3}{4}|z_1|^{4\lambda} + \frac{3}{16}|z_2|^{4\lambda} + \sum_{i=1}^3 M_{1i}(\xi_1)|e|^{4\lambda} + \psi_3(|z_0|)|z_0|^{4\tau\lambda} \\ &\quad + N_{11}(\xi_1)|e|^{\frac{4\tau\lambda-\varpi-\tau}{\tau}}|u^{p_2}|^{\frac{\tau+\varpi}{r_2+\varpi}} - ML(\xi_1)|e|^{4\lambda}, \end{aligned} \quad (40)$$

where $\psi_3 = \sum_{i=1}^3 \psi_{3i}$ and $M = \frac{1}{2^\varpi K_1}$.

Because $x_2 = \xi_2$ is unmeasurable, the state feedback controller u in (31) is unavailable. By the certainty equivalence principle, we obtain an implementable output feedback controller by replacing ξ_2 with $\hat{\xi}_2$ generated from (33),

$$u(\xi_1, \hat{\xi}_2) = -\sigma_2(\xi_1) \left[[\hat{\xi}_2]^{\frac{\tau}{r_2}} - [\xi_2^*]^{\frac{\tau}{r_2}} \right]^{\frac{r_2}{\tau}}. \quad (41)$$

From (41), Lemma 6, and the definition of e and z_2 , it follows that

$$\begin{aligned} |u^{p_2}|^{\frac{\tau+\varpi}{r_2+\varpi}} &= \left| \sigma_2^{p_2} \left[[\hat{\xi}_2]^{\frac{\tau}{r_2}} - [\xi_2^*]^{\frac{\tau}{r_2}} \right]^{\frac{r_2+\varpi}{\tau}} \right|^{\frac{\tau+\varpi}{r_2+\varpi}} \\ &\leq |\sigma_2|^{\frac{p_2(\tau+\varpi)}{r_2+\varpi}} \left| [\hat{\xi}_2]^{\frac{\tau}{r_2}} - [\xi_2]^{\frac{\tau}{r_2}} + [\xi_2]^{\frac{\tau}{r_2}} - [\xi_2^*]^{\frac{\tau}{r_2}} \right|^{\frac{\tau+\varpi}{\tau}} \\ &\leq 2^{\frac{\tau+\varpi}{\tau}-1} |\sigma_2|^{\frac{p_2(\tau+\varpi)}{r_2+\varpi}} \left(|e|^{\frac{\tau+\varpi}{\tau}} + |z_2|^{\frac{\tau+\varpi}{\tau}} \right). \end{aligned} \quad (42)$$

By (42) and Lemmas 1 and 2, we obtain

$$\begin{aligned} N_{11}(\xi_1)|e|^{\frac{4\tau\lambda-\varpi-\tau}{\tau}}|u^{p_2}|^{\frac{\tau+\varpi}{r_2+\varpi}} &\leq \bar{N}_{11}(\xi_1)|e|^{\frac{4\tau\lambda-\varpi-\tau}{\tau}} \left(|e|^{\frac{\tau+\varpi}{\tau}} + |z_2|^{\frac{\tau+\varpi}{\tau}} \right) \\ &\leq \frac{1}{16}|z_2|^{4\lambda} + M_{14}(\xi_1)|e|^{4\lambda}, \end{aligned} \quad (43)$$

where \bar{N}_{11} and M_{14} are some nonnegative smooth functions. Substituting (43) into (40) leads to

$$\mathcal{L}W_3 \leq \frac{3}{4}|z_1|^{4\lambda} + \frac{1}{4}|z_2|^{4\lambda} + \sum_{i=1}^4 M_{1i}(\xi_1)|e|^{4\lambda} + \psi_3(|z_0|)|z_0|^{4\tau\lambda} - ML(\xi_1)|e|^{4\lambda}. \quad (44)$$

Under the new controller $u(\xi_1, \hat{\xi}_2)$ rather than u in (31), Eq. (32) is no longer valid. Instead,

$$\begin{aligned} \mathcal{L}V_2 &\leq -|z_1|^{4\lambda} + \psi_1(|z_0|)|z_0|^{4\tau\lambda} + \psi_2(|z_0|)|z_0|^{4\tau\lambda} + a_2(\xi_1)|z_2|^{4\lambda} \\ &\quad - \nu_1(\xi_1)|z_1|^{4\lambda} - \alpha_3(|z_0|) + \tilde{\gamma}(|\xi_1|) + |z_2|^{\frac{4\tau\lambda-\varpi-r_2}{\tau}} [u(\xi_1, \hat{\xi}_2)]^{p_2} \\ &\leq -|z_1|^{4\lambda} - |z_2|^{4\lambda} + |z_2|^{\frac{4\lambda\tau-\varpi-r_2}{\tau}} \sigma_2^{p_2} \left| [z_2]^{\frac{r_2+\varpi}{\tau}} - [z_2 - e]^{\frac{r_2+\varpi}{\tau}} \right| \\ &\quad + \psi_1(|z_0|)|z_0|^{4\tau\lambda} + \psi_2(|z_0|)|z_0|^{4\tau\lambda} - \nu_1(\xi_1)|z_1|^{4\lambda} - \alpha_3(|z_0|) + \tilde{\gamma}(|\xi_1|). \end{aligned} \quad (45)$$

Due to $\frac{r_2+\varpi}{\tau} > 1$, by Lemma 4,

$$\left| [z_2]^{\frac{r_2+\varpi}{\tau}} - [z_2 - e]^{\frac{r_2+\varpi}{\tau}} \right| \leq \frac{r_2 + \varpi}{\tau} \left(1 + 2^{\frac{r_2+\varpi}{\tau}-2} \right) |e| \left(|e|^{\frac{\varpi+r_2}{\tau}-1} + |z_2|^{\frac{\varpi+r_2}{\tau}-1} \right). \quad (46)$$

Thus, it follows from (46) and Lemmas 1 and 2 that

$$\begin{aligned} |z_2|^{\frac{4\lambda\tau-\varpi-r_2}{\tau}} \sigma_2^{p_2} \left| [z_2]^{\frac{r_2+\varpi}{\tau}} - [z_2 - e]^{\frac{r_2+\varpi}{\tau}} \right| &\leq |z_2|^{\frac{4\lambda\tau-\varpi-r_2}{\tau}} \bar{N}_{12}(\xi_1)|e| \left(|e|^{\frac{\varpi+r_2}{\tau}-1} + |z_2|^{\frac{\varpi+r_2}{\tau}-1} \right) \\ &\leq \frac{1}{2}|z_2|^{4\lambda} + M_{15}(\xi_1)|e|^{4\lambda}, \end{aligned} \quad (47)$$

where \bar{N}_{12} and M_{15} are some nonnegative smooth function. Substituting (47) into (45) leads to

$$\begin{aligned} \mathcal{L}V_2 \leq & -|z_1|^{4\lambda} - \frac{1}{2}|z_2|^{4\lambda} + M_{15}(\xi_1)|e|^{4\lambda} + \psi_1(|z_0|)|z_0|^{4\tau\lambda} \\ & + \psi_2(|z_0|)|z_0|^{4\tau\lambda} - \nu_1(\xi_1)|z_1|^{4\lambda} - \alpha_3(|z_0|) + \tilde{\gamma}(|\xi_1|). \end{aligned} \quad (48)$$

From (44) and (48), one obtains

$$\begin{aligned} \mathcal{L}(V_2 + W_3) \leq & -\frac{1}{4}|z_1|^{4\lambda} - \frac{1}{4}|z_2|^{4\lambda} + \left(\sum_{i=1}^5 M_{1i}(\xi_1) - ML(\xi_1) \right) |e|^{4\lambda} \\ & + \psi(|z_0|)|z_0|^{4\tau\lambda} - \nu_1(\xi_1)|z_1|^{4\lambda} - \alpha_3(|z_0|) + \tilde{\gamma}(|\xi_1|), \end{aligned} \quad (49)$$

where $\psi = \sum_{i=1}^3 \psi_i$. Setting

$$V(\Xi) = V_2(z_0, \xi) + W_3(e), \quad (50)$$

where $\Xi = (z_0, \xi_1, \xi_2, e)^T$, and choosing $M_1(\xi_1) \geq \sum_{i=1}^5 M_{1i}(\xi_1)$, we get

$$S(\xi_1) = \int_0^{\xi_1} \frac{M_1(s)}{M} ds + \frac{\bar{m}}{M} \xi_1, \quad (51)$$

where \bar{m} is a known positive constant. By the definition of the observer gain $S(\xi_1)$ with $\frac{\partial S(\xi_1)}{\partial \xi_1} = L(\xi_1) > 0$, it is easy to deduce that $L(\xi_1) = \frac{M_1(\xi_1)}{M} + \frac{\bar{m}}{M} \geq \frac{\sum_{i=1}^5 M_{1i}(\xi_1)}{M} + \frac{\bar{m}}{M}$, and then

$$\mathcal{L}V \leq -\bar{m}|e|^{4\lambda} - \frac{1}{4}|z_1|^{4\lambda} - \frac{1}{4}|z_2|^{4\lambda} + \psi(|z_0|)|z_0|^{4\tau\lambda} - \nu_1(\xi_1)|z_1|^{4\lambda} - \alpha_3(|z_0|) + \tilde{\gamma}(|\xi_1|). \quad (52)$$

3.4 Stability and constraint analysis

Theorem 1. For the system (3), if Assumptions 1 and 2 hold with

$$\limsup_{s \rightarrow 0^+} \frac{\psi(s)s^{4\tau\lambda}}{\alpha_3(s)} < \infty, \quad \limsup_{s \rightarrow \infty} \frac{\psi(s)s^{4\tau\lambda}}{\alpha_3(s)} < \infty, \quad \limsup_{s \rightarrow 0^+} \frac{\tilde{\gamma}(s)}{s^{4\tau\lambda}} < \infty, \quad (53)$$

then there exists an output feedback controller such that for any initial value $y(0) \in \Omega_y$:

- (i) The closed-loop system consisting of (3), (4), (9), (33), and (41) has an almost surely unique solution on $[0, \infty)$;
- (ii) All the closed-loop system signals are bounded almost surely, and the symmetric output constraint (4) is not violated almost surely;
- (iii) The equilibrium point of the closed-loop system is stochastically asymptotically stable.

Proof. (i) The proof is divided into three parts.

Part I: From (53), there exists a positive constant κ such that

$$\psi(s)s^{4\tau\lambda} \leq \kappa\alpha_3(s), \quad \forall s \geq 0. \quad (54)$$

By setting the Lyapunov function $V_{z_0}(z_0) = \kappa V_0(z_0)$ and using (16) and (54),

$$\mathcal{L}V_{z_0} \leq -\kappa\alpha_3(|z_0|) + \kappa\tilde{\gamma}(|\xi_1|) \leq -\psi(|z_0|)|z_0|^{4\tau\lambda} + \kappa\tilde{\gamma}(|\xi_1|). \quad (55)$$

Setting $\bar{V}(\Xi) = V(\Xi) + V_{z_0}(z_0)$ and considering (52) and (55), it is clear that

$$\begin{aligned} \mathcal{L}\bar{V} \leq & -\bar{m}|e|^{4\lambda} - \frac{1}{4}|z_1|^{4\lambda} - \frac{1}{4}|z_2|^{4\lambda} + \psi(z_0)|z_0|^{4\tau\lambda} + \kappa\tilde{\gamma}(|\xi_1|) \\ & - \nu_1(\xi_1)|z_1|^{4\lambda} - \alpha_3(|z_0|) + \tilde{\gamma}(|\xi_1|) - \psi(z_0)z_0^{4\tau\lambda} \\ = & -\alpha_3(|z_0|) + (\kappa + 1)\tilde{\gamma}(|\xi_1|) - \nu_1(\xi_1)|\xi_1|^{4\tau\lambda} - \bar{m}|e|^{4\lambda} - \frac{1}{4}|z_1|^{4\lambda} - \frac{1}{4}|z_2|^{4\lambda}. \end{aligned} \quad (56)$$

From (53), there exists a nonnegative smooth function $\nu_1(\xi_1)$ such that

$$(\kappa + 1)\tilde{\gamma}(|\xi_1|) \leq \nu_1(\xi_1)\xi_1^{4\tau\lambda}. \quad (57)$$

Substituting (57) into (56) yields

$$\mathcal{L}\bar{V} \leq -\alpha_3(|z_0|) - \bar{m}|e|^{4\lambda} - \frac{1}{4}|z_1|^{4\lambda} - \frac{1}{4}|z_2|^{4\lambda}. \tag{58}$$

Part II: We prove that $[u]^{p_2}$ in (41) satisfies the local Lipschitz condition. By (41) and Lemma 3,

$$\begin{aligned} \frac{\partial [u(\xi_1, \hat{\xi}_2)]^{p_2}}{\partial \xi_1} &= -\frac{\partial \sigma_2^{p_2}(\xi_1)}{\partial \xi_1} \left[[\hat{\xi}_2]^{\frac{\tau}{r_2}} - [\xi_2^*]^{\frac{\tau}{r_2}} \right]^{\frac{r_3 p_2}{\tau}} - \frac{r_3 p_2}{\tau} \sigma_2^{p_2}(\xi_1) \left| [\hat{\xi}_2]^{\frac{\tau}{r_2}} - [\xi_2^*]^{\frac{\tau}{r_2}} \right|^{\frac{r_3 p_2}{\tau} - 1} \\ &\quad \cdot \left(L(\xi_1) + \frac{\partial \sigma_1^{\frac{\tau}{r_2}}(\xi_1)}{\partial \xi_1} [\xi_1]^{\frac{\tau}{r_1}} + \frac{\tau}{r_1} \sigma_1^{\frac{\tau}{r_2}}(\xi_1) |\xi_1|^{\frac{\tau}{r_1} - 1} \right), \\ \frac{\partial [u(\xi_1, \hat{\xi}_2)]^{p_2}}{\partial \hat{\xi}_2} &= -\frac{r_3 p_2}{r_2} \sigma_2^{p_2}(\xi_1) \left| [\hat{\xi}_2]^{\frac{\tau}{r_2}} - [\xi_2^*]^{\frac{\tau}{r_2}} \right|^{\frac{r_3 p_2}{\tau} - 1} |\hat{\xi}_2|^{\frac{\tau}{r_2} - 1}. \end{aligned} \tag{59}$$

From (7), (41), and the definition of τ and r_3 , it is obvious that $\frac{r_3 p_2}{\tau} - 1 \geq 0$ and $\frac{\tau}{r_i} - 1 \geq 0, i = 1, 2$. Since $\sigma_i(\xi_1), i = 1, 2$, and $L(\xi_1)$ are some smooth functions, by (59), $\frac{\partial [u(\xi_1, \hat{\xi}_2)]^{p_2}}{\partial \xi_1}$ and $\frac{\partial [u(\xi_1, \hat{\xi}_2)]^{p_2}}{\partial \hat{\xi}_2}$ are continuous, and then $[u(\xi_1, \hat{\xi}_2)]^{p_2}$ is \mathcal{C}^1 . Because f_1, f_2 , and g_2 are some locally Lipschitz functions, the locally Lipschitz condition of the closed-loop system (3), (4), (9), (33), and (41) is verified.

Part III: Firstly, we show that for $i = 1, 2$,

$$c_{i1} |\xi_i - \xi_i^*|^{\frac{4\tau\lambda - \varpi}{r_i}} \leq W_i(\bar{\xi}_i) \leq c_{i2} |z_i|^{\frac{4\tau\lambda - \varpi}{\tau}}, \tag{60}$$

where c_{i1} and c_{i2} are some positive constants. By Lemmas 4 and 5, we deduce that

$$W_i(\bar{\xi}_i) \leq |z_i|^{\frac{4\tau\lambda - \varpi - r_i}{\tau}} \left| \left[|\xi_i|^{\frac{\tau}{r_i}} \right]^{\frac{r_i}{\tau}} - \left[|\xi_i^*|^{\frac{\tau}{r_i}} \right]^{\frac{r_i}{\tau}} \right| \leq c_{i2} |z_i|^{\frac{4\tau\lambda - \varpi}{\tau}}, \tag{61}$$

where $c_{i2} = 2^{1 - \frac{r_i}{\tau}}$. The left-hand side of (60) will be proven by considering two cases.

Case (I): When $\xi_i^* \leq \xi_i, i = 1, 2$, there are three situations.

(a) If $0 \leq \xi_i^* \leq \xi_i$, by using $\|x\| - \|y\|^p \leq \|x\|^p - \|y\|^p$ for $p \geq 1$,

$$\begin{aligned} W_i(\bar{\xi}_i) &= \int_{\xi_i^*}^{\xi_i} \left[|s|^{\frac{\tau}{r_i}} - |\xi_i^*|^{\frac{\tau}{r_i}} \right]^{\frac{4\tau\lambda - \varpi - r_i}{\tau}} ds \\ &= \int_{\xi_i^*}^{\xi_i} \left(s^{\frac{\tau}{r_i}} - \xi_i^{*\frac{\tau}{r_i}} \right)^{\frac{4\tau\lambda - \varpi - r_i}{\tau}} ds \\ &\geq \int_{\xi_i^*}^{\xi_i} (s - \xi_i^*)^{\frac{4\tau\lambda - \varpi - r_i}{r_i}} ds \\ &= \frac{r_i}{4\tau\lambda - \varpi} (\xi_i - \xi_i^*)^{\frac{4\tau\lambda - \varpi}{r_i}}. \end{aligned} \tag{62}$$

(b) If $\xi_i^* \leq \xi_i \leq 0$, similar to (62), there holds

$$\begin{aligned} W_i(\bar{\xi}_i) &= \int_{\xi_i^*}^{\xi_i} \left[|s|^{\frac{\tau}{r_i}} - |\xi_i^*|^{\frac{\tau}{r_i}} \right]^{\frac{4\tau\lambda - \varpi - r_i}{\tau}} ds \\ &= \int_{\xi_i^*}^{\xi_i} \left(-(-s)^{\frac{\tau}{r_i}} + (-\xi_i^*)^{\frac{\tau}{r_i}} \right)^{\frac{4\tau\lambda - \varpi - r_i}{\tau}} ds \\ &\geq \int_{\xi_i^*}^{\xi_i} (s - \xi_i^*)^{\frac{4\tau\lambda - \varpi - r_i}{r_i}} ds \\ &\geq \frac{r_i}{4\tau\lambda - \varpi} (\xi_i - \xi_i^*)^{\frac{4\tau\lambda - \varpi}{r_i}}. \end{aligned} \tag{63}$$

(c) If $\xi_i^* \leq 0 \leq \xi_i$, by Lemma 6, there holds

$$W_i(\bar{\xi}_i) = \int_{\xi_i^*}^0 \left[|s|^{\frac{\tau}{r_i}} - |\xi_i^*|^{\frac{\tau}{r_i}} \right]^{\frac{4\tau\lambda - \varpi - r_i}{\tau}} ds + \int_0^{\xi_i} \left[|s|^{\frac{\tau}{r_i}} - |\xi_i^*|^{\frac{\tau}{r_i}} \right]^{\frac{4\tau\lambda - \varpi - r_i}{\tau}} ds$$

$$\begin{aligned}
 &= \int_{\xi_i^*}^0 \left(-(-s)^{\frac{\tau}{r_i}} + (-\xi_i^*)^{\frac{\tau}{r_i}} \right)^{\frac{4\tau\lambda - \varpi - r_i}{\tau}} ds + \int_0^{\xi_i} \left(s^{\frac{\tau}{r_i}} + (-\xi_i^*)^{\frac{\tau}{r_i}} \right)^{\frac{4\tau\lambda - \varpi - r_i}{\tau}} ds \\
 &\geq \frac{2^{\frac{4\tau\lambda - \varpi - r_i}{\tau}}}{2^{\frac{4\tau\lambda - \varpi - r_i}{r_i}}} \int_{\xi_i^*}^0 (s - \xi_i^*)^{\frac{4\tau\lambda - \varpi - r_i}{r_i}} ds + \frac{2^{\frac{4\tau\lambda - \varpi - r_i}{\tau}}}{2^{\frac{4\tau\lambda - \varpi - r_i}{r_i}}} \int_0^{\xi_i} (s - \xi_i^*)^{\frac{4\tau\lambda - \varpi - r_i}{r_i}} ds \\
 &\geq \frac{r_i}{4\tau\lambda - \varpi} \cdot \frac{2^{\frac{4\tau\lambda - \varpi - r_i}{\tau}}}{2^{\frac{4\tau\lambda - \varpi - r_i}{r_i}}} (\xi_i - \xi_i^*)^{\frac{4\tau\lambda - \varpi}{r_i}}.
 \end{aligned} \tag{64}$$

In conclusion, one has

$$W_i(\bar{\xi}_i) \geq c_{i1} |\xi_i - \xi_i^*|^{\frac{4\tau\lambda - \varpi}{r_i}}, \tag{65}$$

where $c_{i1} = \frac{r_i}{4\tau\lambda - \varpi} \cdot \frac{2^{\frac{4\tau\lambda - \varpi - r_i}{\tau}}}{2^{\frac{4\tau\lambda - \varpi - r_i}{r_i}}}$.

Case (II): Similarly, when $\xi_i \leq \xi_i^*$, $i = 1, 2$, there holds

$$W_i(\bar{\xi}_i) \geq c_{i1} |\xi_i - \xi_i^*|^{\frac{4\tau\lambda - \varpi}{r_i}}. \tag{66}$$

Combining (61) with (65) and (66), Eq. (60) holds.

From Assumption 2, the definitions of $V_0(z_0)$ and $V_{z_0}(z_0)$, it follows that

$$(\kappa + 1)\alpha_1(|z_0|) \leq V_0(z_0) + V_{z_0}(z_0) \leq (\kappa + 1)\alpha_2(|z_0|). \tag{67}$$

By (60), (67), and the definitions of $W_3(e)$ and $\bar{V}(\Xi)$, we know that $\bar{V}(\Xi)$ is positive definite and radially unbounded, and there exist some \mathcal{K}_∞ functions $\bar{\alpha}_1(\Xi)$ and $\bar{\alpha}_2(\Xi)$ such that

$$\bar{\alpha}_1(|\Xi|) \leq \bar{V}(\Xi) \leq \bar{\alpha}_2(|\Xi|). \tag{68}$$

Clearly, $V_2(z_0, \xi)$, $W_3(e)$, and $V_{z_0}(z_0)$ are \mathcal{C}^2 , so is $\bar{V}(\Xi)$. By Parts I–III and Lemma 7, the closed-loop system (3), (4), (9), (33), and (41) has an almost surely unique solution on $[0, \infty)$.

(ii) Define the stopping time $T_k = \inf\{t \geq 0 : |\Xi(t)| \geq k\}$. By (58) and Itô's formula,

$$E\{\bar{V}(\Xi(T_k \wedge t))\} = \bar{V}(\Xi(0)) + E \int_0^{T_k \wedge t} \mathcal{L}\bar{V}(\Xi(s)) ds \leq \bar{V}(\Xi(0)). \tag{69}$$

From (68) and (69), it follows that

$$\begin{aligned}
 \bar{V}(\Xi(0)) &\geq E\{\bar{V}(\Xi(T_k \wedge t))\} \\
 &\geq \int_{\{\sup_{0 \leq s \leq t} |\Xi(s)| > k\}} \bar{V}(\Xi(T_k \wedge t)) dP \\
 &= \int_{\{\sup_{0 \leq s \leq t} |\Xi(s)| > k\}} \bar{V}(\Xi(T_k)) dP \\
 &\geq P \left\{ \sup_{0 \leq s \leq t} |\Xi(s)| > k \right\} \inf_{|\Xi| \geq k} \bar{\alpha}_1(|\Xi|), \quad \forall t > 0.
 \end{aligned} \tag{70}$$

Thus, it is easy to show that for $\forall t > 0$,

$$P \left\{ \sup_{0 \leq s \leq t} |\Xi(s)| > k \right\} \leq \frac{\bar{V}(\Xi(0))}{\inf_{|\Xi| \geq k} \bar{\alpha}_1(|\Xi|)}, \tag{71}$$

$$P \left\{ \sup_{0 \leq s \leq t} |\Xi(s)| < k \right\} \geq 1 - \frac{\bar{V}(\Xi(0))}{\inf_{|\Xi| \geq k} \bar{\alpha}_1(|\Xi|)}. \tag{72}$$

Setting $k \rightarrow \infty$ first and then $t \rightarrow \infty$, by the monotone convergence theorem and the radial unboundedness of $\bar{\alpha}_1(|\Xi|)$, one obtains $P\{\sup_{t \geq 0} |\Xi(t)| < \infty\} = 1$. Therefore, $z_0(t)$, $\xi_1(t)$, $\xi_2(t)$, and $e(t)$ are

bounded almost surely, so are $x_1(t)$, $x_2(t)$, and $\hat{\xi}_2(t)$. By the definition of $\xi_2^*(t)$ and $u(t)$, the almost sure boundedness of $\xi_2^*(t)$ and $u(t)$ can be ensured.

Since $\xi_1(x_1)$ is bounded almost surely, by (11), the constraint (4) is not violated almost surely for any $y(0) \in \Omega_y$.

(iii) From (58), (68), and Lemma 7, we can derive that $P\{\lim_{t \rightarrow \infty} (|z_0(t)| + |\xi_1(t)| + |\xi_2(t)| + |e(t)|) = 0\} = 1$. By the equivalent coordinate transformation, the equilibrium point of the closed-loop system is stochastically asymptotically stable.

Remark 3. The significance of Theorem 1 is that a systematic approach to continuous output feedback control is successfully developed to achieve the pre-specified symmetric output constraint for stochastic high-order planar nonlinear systems with SISS inverse dynamics.

4 A simulation example

Consider a stochastic nonlinear system

$$\begin{cases} dz_0 = f_0(z_0, x_1)dt + g_0^T(z_0, x_1)d\omega, \\ dx_1 = ([x_2]^{p_1} + f_1(z_0, x_1))dt + g_1^T(z_0, x_1)d\omega, \\ dx_2 = ([u]^{p_2} + f_2(z_0, x_1))dt + g_2^T(z_0, x_1)d\omega, \\ y = x_1, \end{cases} \tag{73}$$

with output constraint $y(t) \in \Omega_y = \{y(t) \in \mathbb{R}^n : -1.6 < y(t) < 1.6\}, \forall t \geq 0$, where $p_1 = 1, p_2 = \frac{15}{4}, f_0 = -\frac{2z_0}{1+z_0^4} + \frac{5}{256}z_0x_1^4, g_0 = \sqrt{z_0^2 + \frac{1}{128}z_0^2x_1^4}, f_1 = \frac{1}{16}\sin(x_1)x_1 + \frac{1}{12}\frac{z_0}{1+z_0^4}, f_2 = 0, g_1 = 0, g_2 = \frac{1}{9}x_1\cos(x_2) + \frac{z_0}{1+z_0^4}$. It is easy to verify that Assumption 1 holds by choosing $r_1 = 1, \varpi = 0, r_2 = 1$, and $r_3 = \frac{4}{15}$. By introducing

$$\xi_1 = T(x_1) = \tan\left(\frac{x_1}{K_1}\right), \xi_2 = x_2, \tag{74}$$

where $K_1 = \frac{3.2}{\pi}$, Eq. (73) can be rewritten as

$$\begin{cases} dz_0 = \bar{f}_0(z_0, \xi_1)dt + \bar{g}_0^T(z_0, \xi_1)d\omega, \\ d\xi_1 = (H_{\xi_1}[\xi_2]^{p_1} + \bar{f}_1(z_0, \xi_1))dt + \bar{g}_1^T(z_0, \xi_1)d\omega, \\ d\xi_2 = ([u]^{p_2} + \bar{f}_2(z_0, \xi_1))dt + \bar{g}_2^T(z_0, \xi_1)d\omega, \end{cases} \tag{75}$$

where $\xi = (\xi_1, \xi_2)^T, \bar{f}_0 = f_0, \bar{g}_0 = g_0, H_{\xi_1} = \frac{1+\xi_1^2}{K_1}, \bar{f}_1 = H_{\xi_1}f_1, \bar{f}_2 = f_2, \bar{g}_1 = g_1, \bar{g}_2 = g_2$. For z_0 -subsystem of system (73), by setting $V_0 = \ln(1 + z_0^4)$, one can verify that $\mathcal{L}V_0 \leq -\frac{2z_0^4}{1+z_0^4} + \frac{1}{16}K_1^4\xi_1^4$. Assumption 2 is satisfied by choosing $\alpha_3(s) = \frac{s^4}{1+s^4}$ and $\gamma(s) = \frac{1}{16}K_1^4s^4$.

Following the same procedure as in Section 3, one obtains the output feedback controller

$$\dot{z} = -L(\xi_1)(H_{\xi_1}(z + S(\xi_1)) + H_{\xi_1}f_1), \tag{76}$$

$$\hat{\xi}_2 = z + S(\xi_1), e = \xi_2 - \hat{\xi}_2, \tag{77}$$

$$u = -\sigma_2(\xi_1)[\hat{\xi}_2 - \xi_2^*]^{\frac{4}{15}}, \tag{78}$$

where $\sigma_2^{\frac{15}{4}} = a_2 + 1, a_2 = \frac{2048}{5625\pi^4} + \frac{64}{25\pi^2} + \frac{3}{4} + 3H_{\xi_1}|\frac{\partial \xi_2^*}{\partial \xi_1}| + \frac{27}{8}(H_{\xi_1}|\frac{\partial \xi_2^*}{\partial \xi_1}|(\sigma_1 + \frac{1}{5\pi}))^{\frac{4}{3}} + \frac{9}{8}H_{\xi_1}^{\frac{4}{3}} + \frac{27}{4}H_{\xi_1}^4, \sigma_1 = \frac{3.2(a_{11}(\xi_1)+2+\frac{8192}{625\pi^4})}{\pi}, a_{11}(\xi_1) = \frac{1}{5\pi}H_{\xi_1} + \frac{1}{16}H_{\xi_1}^{\frac{4}{3}}, L(\xi_1) = 269705+13.647\xi_1^2+65.2492\xi_1^{\frac{8}{3}}+64.1972\xi_1^{\frac{32}{9}}+6.2\xi_1^4+5.3\xi_1^6+32784\xi_1^8+4.4425\xi_1^{\frac{88}{9}}+5.9\xi_1^{\frac{128}{27}}+17.112\xi_1^{\frac{16}{3}}+68924\xi_1^{\frac{32}{3}}+59.319\xi_1^{\frac{128}{9}}+1509\xi_1^{16}+636\xi_1^{24}+5.832\xi_1^{\frac{352}{9}}, S(\xi_1) = 269705\xi_1+4.549\xi_1^3+17.8\xi_1^{\frac{11}{3}}+14.2\xi_1^{\frac{41}{9}}+1.24\xi_1^5+0.76\xi_1^7+3643\xi_1^9+0.44\xi_1^{\frac{97}{9}}+1.1\xi_1^{\frac{155}{27}}+0.1\xi_1^{\frac{19}{3}}+5908\xi_1^{\frac{35}{3}}+3.9\xi_1^{\frac{137}{9}}+88.8\xi_1^{17}+25.44\xi_1^{25}+0.009\xi_1^{\frac{361}{9}}$.

By choosing the initial value $(z_0(0), x_1(0), x_2(0)) = (0.4, -0.9, 0.5)$, Figure 1 clearly shows the response of the closed-loop system.

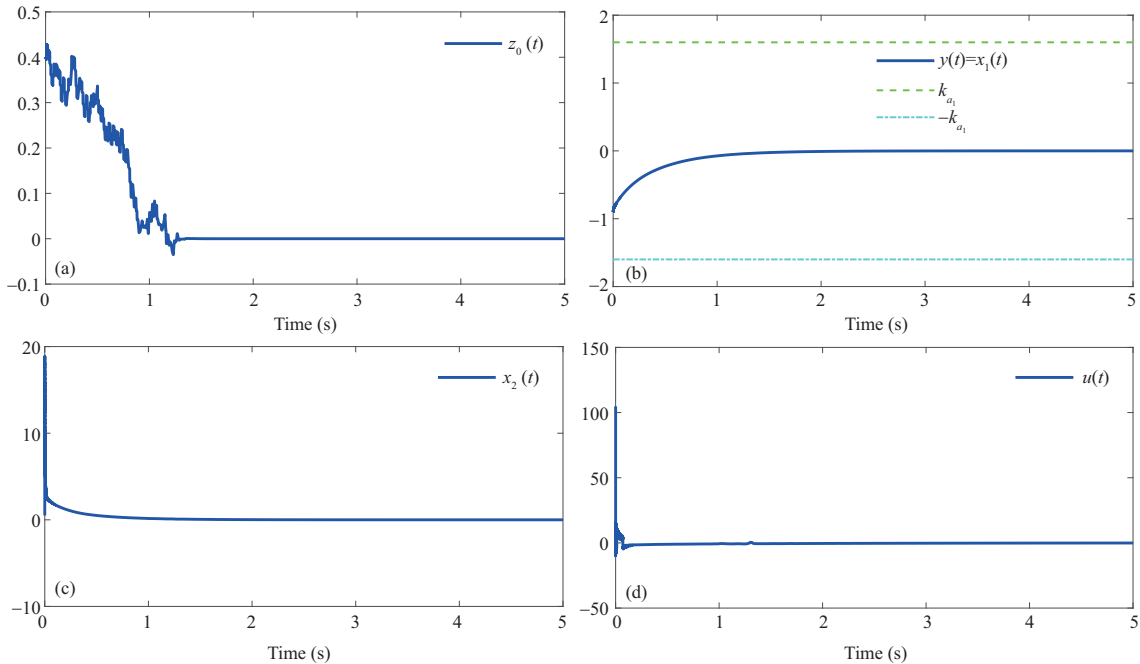


Figure 1 (Color online) The phase curves of (a) $z_0(t)$, (b) $x_1(t)$, (c) $x_2(t)$, and (d) $u(t)$.

5 Conclusion

In this paper, we study output feedback stabilization of stochastic systems with output constraint and Si-ISS inverse dynamics. However, the existing work only discusses the planar case, and the implementation of an output feedback controller for n -dimensional stochastic state/output-constrained systems needs to be further explored.

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Appendix A

Proof of Proposition 1. By Lemma 4 and the definition of e ,

$$\begin{aligned}
 -[e]^{\frac{4\tau\lambda-\varpi-\tau}{\tau}} \left([\xi_2]^{p_1} - [\hat{\xi}_2]^{p_1} \right) &= -[e]^{\frac{4\tau\lambda-\varpi-\tau}{\tau}} \left(\left[[\xi_2]^{\frac{\tau}{r_2}} \right]^{\frac{r_1+\varpi}{\tau}} - \left[[\hat{\xi}_2]^{\frac{\tau}{r_2}} \right]^{\frac{r_1+\varpi}{\tau}} \right) \\
 &= -[e]^{\frac{4\tau\lambda-\varpi-\tau}{\tau}} \left(\left[[\xi_2]^{\frac{\tau}{r_2}} \right]^{\frac{r_1+\varpi}{\tau}} - \left[[\xi_2]^{\frac{\tau}{r_2}} - e \right]^{\frac{r_1+\varpi}{\tau}} \right) \\
 &\leq -\frac{|e|^{4\lambda}}{2^{\varpi}}. \tag{A1}
 \end{aligned}$$

Proof of Proposition 2. From (5), (9), (10), (15), (18), and Lemmas 1, 2, and 6, it follows that

$$\begin{aligned}
 &\frac{\tau}{r_2} [e]^{\frac{4\tau\lambda-\varpi-\tau}{\tau}} |\xi_2|^{\frac{\tau}{r_2}-1} (|u|^{p_2} + \bar{f}_2) \\
 &\leq \frac{\tau}{r_2} |e|^{\frac{4\tau\lambda-\varpi-\tau}{\tau}} |\xi_2|^{\frac{\tau}{r_2}-1} \left(|u|^{p_2} + \beta_{12}|z_0|^{r_2+\varpi} + K_1 \frac{r_2+\varpi}{r_1} \beta_{22}|z_1|^{\frac{r_2+\varpi}{\tau}} + \beta_{22}|\xi_2|^{\frac{r_2+\varpi}{r_2}} \right) \\
 &\leq |e|^{\frac{4\tau\lambda-\varpi-\tau}{\tau}} \left(k_{21}(\xi_1)|u|^{p_2} \frac{\tau+\varpi}{r_2+\varpi} + k_{22}(|z_0|)|z_0|^{\tau+\varpi} + k_{23}(\xi_1)|z_1|^{\frac{\tau+\varpi}{\tau}} + k_{24}(\xi_1)|z_2|^{\frac{\tau+\varpi}{\tau}} \right) \\
 &\leq \frac{1}{4}|z_1|^{4\lambda} + \frac{1}{16}|z_2|^{4\tau\lambda} + M_{11}(\xi_1)|e|^{4\lambda} + N_{11}(\xi_1)|e|^{\frac{4\tau\lambda-\varpi-\tau}{\tau}} |u|^{p_2} \frac{\tau+\varpi}{r_2+\varpi} + \psi_{31}(|z_0|)|z_0|^{4\tau\lambda}, \tag{A2}
 \end{aligned}$$

where $k_{21}, k_{22}, k_{23}, k_{24}, M_{11}, N_{11}$, and ψ_{31} are some nonnegative smooth functions.

Proof of Proposition 3. By (6), (9), (10), (15), (18), and Lemmas 1, 2, and 6,

$$\begin{aligned}
 & [e]^{\frac{4\tau\lambda-\varpi-\tau}{\tau}} \frac{\tau}{2r_2} \left(\frac{\tau}{2r_2} - 1 \right) [\xi_2]^{\frac{\tau}{r_2}-2} \bar{g}_2^T \bar{g}_2 \\
 & \leq \frac{\tau}{2r_2} \left(\frac{\tau}{2r_2} - 1 \right) |e|^{\frac{4\tau\lambda-\varpi-\tau}{\tau}} |\xi_2|^{\frac{\tau}{r_2}-2} \left(\beta_{23}|z_0|^{\frac{2r_2+\varpi}{2}} + K_1 \frac{2r_2+\varpi}{2r_1} \beta_{24}|z_1|^{\frac{2r_2+\varpi}{2\tau}} + \beta_{24}|\xi_2|^{\frac{2r_2+\varpi}{2r_2}} \right)^2 \\
 & \leq |e|^{\frac{4\tau\lambda-\varpi-\tau}{\tau}} \left(k_{31}(|z_0|)|z_0|^{\tau+\varpi} + k_{32}(\xi_1)|z_1|^{\frac{\tau+\varpi}{\tau}} + k_{33}(\xi_1)|z_2|^{\frac{\tau+\varpi}{\tau}} \right) \\
 & \leq \frac{1}{4}|z_1|^{4\lambda} + \frac{1}{16}|z_2|^{4\lambda} + M_{12}(\xi_1)|e|^{4\lambda} + \psi_{32}(|z_0|)|z_0|^{4\tau\lambda},
 \end{aligned} \tag{A3}$$

where $k_{31}, k_{32}, k_{33}, M_{12}$, and ψ_{32} are some nonnegative smooth functions.

Proof of Proposition 4. From (6), (9), (10), (15), (18), and Lemmas 1, 2, and 6, it follows that

$$\begin{aligned}
 & \frac{4\tau\lambda-\varpi-\tau}{2\tau} |e|^{\frac{4\tau\lambda-\varpi-\tau}{\tau}-1} \left(\frac{\tau}{r_2} |\xi_2|^{\frac{\tau}{r_2}-1} \right)^2 \bar{g}_2^T \bar{g}_2 \\
 & \leq \frac{\tau(4\tau\lambda-\varpi-\tau)}{2r_2^2} |e|^{\frac{4\tau\lambda-\varpi-\tau}{\tau}-1} \left(|\xi_2|^{\frac{2(\tau-r_2)}{r_2}} \left(\beta_{23}|z_0|^{\frac{2r_2+\varpi}{2}} + K_1 \frac{2r_2+\varpi}{2r_1} \beta_{24}|z_1|^{\frac{2r_2+\varpi}{2\tau}} + \beta_{24}|\xi_2|^{\frac{2r_2+\varpi}{2r_2}} \right)^2 \right) \\
 & \leq |e|^{\frac{4\tau\lambda-\varpi-\tau}{\tau}-1} \left(k_{41}(|z_0|)|z_0|^{2\tau+\varpi} + k_{42}(\xi_1)|z_1|^{\frac{2\tau+\varpi}{\tau}} + k_{43}(\xi_1)|z_2|^{\frac{2\tau+\varpi}{\tau}} \right) \\
 & \leq \frac{1}{4}|z_1|^{4\lambda} + \frac{1}{16}|z_2|^{4\lambda} + M_{13}(\xi_1)|e|^{4\lambda} + \psi_{33}(|z_0|)|z_0|^{4\tau\lambda},
 \end{aligned} \tag{A4}$$

where $k_{41}, k_{42}, k_{43}, M_{13}$, and ψ_{33} are some nonnegative smooth functions.