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# Bifurcation and Stability Analysis of Saturated Nonlinear Systems

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**Abstract:**
Saturated nonlinear systems arise in a wide variety of engineering, physical, biological, and control applications in which the system input, actuator output, or state variable is restricted by physical limitations. Saturation introduces an additional nonlinear characteristic into an otherwise nonlinear dynamical system and may significantly influence its equilibrium structure, local stability, oscillatory behavior, and bifurcation characteristics. The present paper investigates the stability and bifurcation behavior of a class of saturated nonlinear dynamical systems using equilibrium analysis, Jacobian linearization, eigenvalue analysis, and parameter-dependent bifurcation theory. A general mathematical model containing a saturation function is formulated, and the system is analyzed separately in the unsaturated and saturated operating regions. The equilibrium conditions are derived, followed by local stability analysis based on the eigenvalues of the Jacobian matrix. Particular attention is given to saddle-node and Hopf bifurcations, as well as the qualitative changes that may occur when an equilibrium crosses a saturation boundary. A representative second-order nonlinear model is considered to demonstrate how actuator saturation modifies the effective feedback gain and consequently changes the stability characteristics of the system. The analysis shows that saturation can alter the location of equilibrium points, stability margins, and critical bifurcation parameters. The study also establishes that conventional smooth bifurcation theory may need to be supplemented by piecewise-smooth analysis when trajectories interact with saturation boundaries. The results provide a useful theoretical framework for analyzing constrained nonlinear systems and have potential applications in nonlinear control, robotics, mechanical systems, electrical systems, aerospace engineering, and other dynamical processes involving bounded control actions.

**Keywords:** Saturation Nonlinearity; Nonlinear Dynamical Systems; Stability Analysis; Bifurcation Theory and Equilibrium Points etc.

## Introduction

Nonlinear dynamical systems constitute one of the most important areas of modern applied mathematics because a large number of real-world systems cannot be adequately represented by linear mathematical models. Mechanical vibrations, electrical circuits, biological populations, chemical reactions, economic processes, robotic systems, and control systems frequently exhibit nonlinear relationships among their variables. Nonlinear systems may display multiple equilibrium states, periodic oscillations, instability, multistability, sudden transitions, and complex or chaotic behavior.

A general nonlinear dynamical system can be represented as

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

where $x \in \mathbb{R}^n$ is the state vector, $f$ is a nonlinear vector-valued function, and $\mu$ represents one or more system parameters. The dot over $x$ denotes the time derivative of the state variable.

The stability of an equilibrium point $x^*$ is an important property of such systems. An equilibrium point is defined by

$$f(x^*, \mu) = 0$$

If the system returns toward $x^*$ after a sufficiently small disturbance, the equilibrium is locally stable. However, the stability of an equilibrium may change when a system parameter is varied. Such qualitative changes in the dynamical structure are known as bifurcations.

In practical systems, the input to a dynamical system is rarely unlimited. Physical actuators possess finite limits. For example, a motor cannot generate unlimited torque, a valve cannot open beyond its physical range, and an amplifier cannot produce an output voltage above its maximum capacity. Therefore, a control signal $u$ is commonly represented using a saturation function.

For a scalar input, the standard saturation function is :

$$\text{sat}(u) = \begin{cases} -u_{\max}, & u < -u_{\max}, \\ u, & -u_{\max} \le u \le u_{\max} \\ u_{\max}, & u > u_{\max} \end{cases}$$

Here, $u_{\max} > 0$ represents the maximum allowable control magnitude.

The introduction of saturation changes the mathematical properties of the system. Within the unsaturated region, the control input changes with the system state. Once the actuator reaches its limit, however, further changes in the nominal control command do not produce corresponding changes in the actual input.

Therefore,

$$\frac{d}{du}\text{sat}(u) = \begin{cases} 0, & |u| > u_{\max}, \\ 1, & |u| > u_{\max}, \end{cases}$$

The derivative is not defined exactly at

$$u = \pm u_{\max}$$

This piecewise character makes saturated nonlinear systems particularly interesting from the viewpoint of stability and bifurcation theory.

The main objective of this paper is to investigate the influence of saturation on the stability and bifurcation characteristics of nonlinear dynamical systems. The study focuses on equilibrium points, Jacobian matrices, eigenvalues, stability conditions, saddle-node bifurcation, Hopf bifurcation, and saturation-induced transitions.

**Mathematical Model of a Saturated Nonlinear System**

Consider a nonlinear control system of the form

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

where

$$x = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}$$

is the state vector.

Let the nominal control input be

$$v = h(x, \mu)$$

Because of actuator limitations, the actual input is

$$u = sat(v)$$

Consequently, the closed-loop nonlinear system becomes

$$\dot{x} = f(x, sat(h(x, \mu)), \mu)$$

For analytical purposes, the state space can be divided into three regions:

$$\Omega_{-} = \{x : h(x, \mu) < -u_{\max}\}$$

$$\Omega_{0} = \{x : \backslash h(x, \mu) \le u_{\max}\}$$

and

$$\Omega_{+} = \{x : h(x, \mu) > u_{\max}\}$$

In the region $\Omega_0$, the actuator is not saturated. Therefore,

$$u = h(x, \mu)$$

In the positive saturated region,

$$u = u_{\max}$$

while in the negative saturated region,

$$u = -u_{\max}$$

Hence, the nonlinear system has different mathematical representations in different regions of the state space.

**Equilibrium Analysis**

An equilibrium point $x^*$ is obtained from

$$\dot{x} = 0$$

For the general system,

$$f(x^*, sat(h(x^*, \mu)), \mu) = 0$$

The equilibrium must also satisfy the appropriate saturation condition.

Suppose the equilibrium lies in the unsaturated region. Then

$$| h(x^*, \mu) | < u_{\max}$$

and consequently

$$u^* = h(x^*, \mu)$$

The equilibrium equation becomes

$$f(x^*, h(x^*, \mu), \mu) = 0$$

If the equilibrium lies in the positive saturated region,

$$h(x^*, \mu) > u_{\max},$$

then

$$u^* = u_{\max,}$$

and the equilibrium equation becomes

$$f(x^*, u_{\max}, \mu) = 0$$

Similarly, in the negative saturated region,

$$h(x^*, \mu) < -u_{\max}$$

and

$$u^* = -u_{\max}$$

Therefore, the equilibrium structure of a saturated system is generally piecewise defined.

**Local Stability Analysis**

Let $x^*$ be an equilibrium point. Introduce a small perturbation

$$x = x^* + \delta x.$$

Using first-order Taylor expansion,

$$\delta \dot{x} = J(x^*, \mu)\delta x$$

where $J$ is the Jacobian matrix given by

$$J(x^*, \mu) = \left[\frac{\partial f_i}{\partial x_j}\right]_{x=x^*}$$

The corresponding characteristic equation is

$$\det(\lambda I - J) = 0$$

where $I$ is the identity matrix and λ represents an eigenvalue.

The equilibrium is locally asymptotically stable if

$$\mathrm{Re}(\lambda_i) < 0$$

for every eigenvalue $\lambda_i$.

If at least one eigenvalue satisfies

$$\mathrm{Re}(\lambda_i) > 0$$

then the equilibrium is unstable.

For a two-dimensional system,

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

$$\dot{y} = g(x, y, \mu),$$

the Jacobian is

$$J = \begin{bmatrix} f_x & f_y \\ g_x & g_y \end{bmatrix}$$

The characteristic polynomial is

$$\lambda^2 - tr(J)\lambda + \det(J) = 0$$

Thus, the local stability conditions are

$$tr(J) < 0$$

and

$$\det(J) > 0$$

These conditions form the basis for identifying stability changes and possible bifurcation points.

**Representative Saturated Nonlinear Model**

To illustrate the theoretical framework, consider the following second-order nonlinear system:

$$\dot{x} = y,$$

$$\dot{y} = -\alpha x - \beta y - \gamma x^3 + sat(\mu - kx),$$

where

$$\alpha > 0, \quad \beta > 0, \quad \gamma > 0, \quad k > 0.$$

The parameter μ\mu is considered the primary bifurcation parameter.

The nonlinear term

$-\gamma x^3$

represents nonlinear restoring behavior, while

$-\beta y$

represents damping. The term

$\text{sat}(\mu - kx)$

represents a bounded control input.

At equilibrium,

$$\dot{x} = 0$$

and

$$\dot{y} = 0$$

Therefore,

$$y^* = 0$$

and

$$-\alpha x^* - \gamma (x^*)^3 + \text{sat}(\mu - kx^*) = 0$$

**6. Unsaturated Equilibrium**

Suppose

$|\mu - kx^*| < u_{max}$.

Then

$\text{sat}(\mu - kx^*) = \mu - kx*$.

Consequently,

$-\alpha x^* - \gamma (x^*)^3 + \mu - kx^* = 0$.

Therefore,

$\gamma(x^*)^3 + (\alpha + k)x^* - \mu = 0.$

This cubic equation determines the equilibrium position.

The Jacobian matrix in the unsaturated region is

$$J_u = \begin{bmatrix} 0 & 1 \\ -\alpha - k - 3\gamma(x^*)^2 & -\beta \end{bmatrix}$$

The characteristic equation is

$\lambda^2 + \beta\lambda + \alpha + k + 3\gamma(x^*)^2 = 0.$

Since

$\beta > 0$

and

$\alpha + k + 3\gamma(x^*)^2 > 0,$

the equilibrium is locally asymptotically stable.

The eigenvalues are

$$\lambda_{1,2} = \frac{-\beta \pm \sqrt{\beta^2 - 4[\alpha + k + 3\gamma(x^*)^2]}}{2}$$

Thus, the real parts of both eigenvalues remain negative under the stated parameter assumptions.

**7. Saturated Equilibrium**

Now suppose the control signal reaches its positive saturation limit:

$\mu - kx^* > u_{max}.$

Then

$\text{sat}(\mu - kx^*) = u_{max}$

The equilibrium condition becomes

$-\alpha x^* - \gamma(x^*)^3 + u_{max} = 0.$

Therefore,

$\gamma(x^*)^3 + \alpha x^* - u_{max} = 0.$

The corresponding Jacobian is

$$J_s = \begin{bmatrix} 0 & 1 \\ -\alpha - 3\gamma(x^*)^2 & -\beta \end{bmatrix}$$

The characteristic equation becomes

$$\lambda^2 + \beta\lambda + \alpha + 3\gamma(x^*)^2 = 0$$

The important difference between the unsaturated and saturated cases is the disappearance of the term $k$. In the unsaturated region, the effective restoring coefficient is

$\alpha + k + 3\gamma(x^*)^2,$

whereas in the saturated region it becomes

$\alpha + 3\gamma(x^*)^2.$

Thus, saturation reduces the effective contribution of the feedback term $k$.

**Stability Interpretation**

The above analysis provides an important physical interpretation of actuator saturation.

When

$|\mu - kx| < u_{max}$,
the feedback controller responds normally to changes in the state.
However, when
$|\mu - kx| > u_{max}$,
the actual control input is fixed:
$u = \pm u_{max}$.
Therefore,

$$\frac{\partial u}{\partial x} = 0.$$

As a result, part of the feedback mechanism disappears from the local dynamics.
This phenomenon can reduce the effective stabilizing action of the controller. In systems with weak intrinsic damping, the reduction may become sufficiently large to produce oscillations or instability.
Therefore, a controller that appears stable under an ideal unlimited-input assumption may exhibit significantly different behavior when actuator saturation is included.

**Bifurcation Analysis**

A bifurcation occurs when a small change in a parameter produces a qualitative change in the system's behavior.
For the present system, the equilibrium is determined by
$F(x^*, \mu) = 0$.
The equilibrium branch can therefore be represented as
$x^* = x^*(\mu)$.
As μ\mu changes, the equilibrium position and its eigenvalues change.
Two important bifurcations are discussed below.

**Saddle-Node Bifurcation**

A saddle-node bifurcation occurs when two equilibria collide and disappear or when two new equilibria are created.
For a scalar normal form,

$$\dot{x} = \mu - x^2,$$

the equilibrium condition is

$$\mu - x^2 = 0.$$

Therefore,

$$x^* = \pm\sqrt{\mu}$$

For
$\mu < 0$,
there is no real equilibrium.
For
$\mu = 0$,
one equilibrium exists.
For

$\mu > 0$,
two equilibria exist.
Thus, the critical parameter is
$\mu_c = 0$.
The equilibrium branches meet at this critical point, producing a saddle-node bifurcation.
In saturated nonlinear systems, similar equilibrium creation or destruction may occur when nonlinear feedback interacts with the saturation limit.

**Hopf Bifurcation**

A Hopf bifurcation occurs when a pair of complex conjugate eigenvalues crosses the imaginary axis.
Let

$$\lambda_{1,2} = \alpha(\mu) \pm i\omega(\mu).$$

At the critical value $\mu = \mu_c$
$\alpha(\mu_c) = 0$,
while
$\omega(\mu_c) \neq 0$.
For a two-dimensional system, the corresponding conditions are generally
$\mathrm{tr}(J) = 0$
and

$$\det(J) > 0.$$

The eigenvalues at the critical point are

$$\lambda_{1,2} = \pm i\sqrt{\det(J)}$$

If the eigenvalues cross the imaginary axis with nonzero speed,

$$\frac{d}{d\mu}\mathrm{Re}(\lambda)|_{\mu-\mu_c} \neq 0,$$

and appropriate nonlinear nondegeneracy conditions are satisfied, a periodic orbit may emerge.
In a saturated nonlinear system, the onset of saturation can change the effective feedback and damping. Consequently, the parameter value at which a Hopf bifurcation occurs may differ significantly from that predicted by the unsaturated model.

**Saturation Boundary as a Critical Transition**

An important feature of saturated systems is the existence of the boundary
$|\mu - kx| = u_{\max}$
At this boundary, the mathematical form of the system changes.
For
$|\mu - kx| < u_{\max}$
the system is unsaturated.
For
$|\mu - kx| > u_{\max}$
the system is saturated.
At

$|\mu - kx| = u_{max}$
the derivative of the saturation function changes abruptly.
Consequently, the Jacobian may change from
$J_u$
to
$J_s$.
This transition is different from a conventional smooth bifurcation because the vector field may remain continuous while its derivative is discontinuous.
Such systems are often described as piecewise-smooth dynamical systems.
The saturation boundary can therefore act as a source of nonsmooth transitions, particularly when an equilibrium or periodic trajectory crosses the boundary.

**Phase-Plane Analysis**
For the second-order model,
$$\dot{x} = y,$$
$$\dot{y} = -\alpha x - \beta y - \gamma x^3 + sat(\mu - kx),$$
the phase plane is defined by the coordinates
$(x, y)$.
The nullclines are obtained from
$$\dot{x} = 0$$
and
$$\dot{y} = 0$$
From
$$\dot{x} = y,$$
we obtain
$y = 0$.
The second nullcline is

$$-\alpha x - \beta y - \gamma x^3 + sat(\mu - kx) = 0.$$

The intersections of these nullclines represent equilibrium points.
The phase portrait can provide information about the stability and qualitative behavior of the system. Trajectories approaching the equilibrium indicate stable behavior, whereas trajectories moving away indicate instability.
If a closed orbit develops around an equilibrium, it may indicate the presence of a periodic solution associated with a Hopf bifurcation.

**Numerical Bifurcation Procedure**
Analytical calculations can be supplemented by numerical continuation and simulation.
For each value of the parameter μ\mu, the following procedure may be used:
$\mu_1, \mu_2, \ldots, \mu_N$
are selected over the required parameter interval.

For each $\mu_i$, solve
$F(x^*, \mu_i)=0$.
The Jacobian
$J(x^*, \mu_i)$
is then calculated.
The eigenvalues
$\lambda_1(\mu_i), \lambda_2(\mu_i), \ldots$
are determined.
The stability of the equilibrium is established from

$$\max_i \mathrm{Re}(\lambda_i)$$

If

$$\max_i \mathrm{Re}(\lambda_i) < 0$$

the equilibrium is locally stable.
If

$$\max_i \mathrm{Re}(\lambda_i) > 0$$

the equilibrium is unstable.
A critical parameter value can therefore be estimated from

$$\max_i \mathrm{Re}(\lambda_i) = 0$$

The equilibrium branch
$x^*(\mu)$
can then be plotted against $\mu$ to produce a bifurcation diagram.

**Effect of Saturation on Bifurcation Structure**

The most important consequence of saturation is that it modifies the parameter-dependent vector field.
Without saturation, the control term is
$u = \mu - kx$
With saturation,
$u = \mathrm{sat}(\mu - kx)$.
For large values of $|\mu - kx|$,
$u \approx \pm u_{max}$
Therefore, increasing μ\mu indefinitely does not necessarily result in an unlimited increase in the actual control force.
This has several consequences:

1. The equilibrium branch may deviate from the unsaturated branch.
2. The effective feedback gain decreases in the saturated region.
3. Stability margins may become smaller.
4. Oscillatory behavior may become more pronounced.
5. Equilibrium branches may undergo qualitative changes.
6. Critical bifurcation parameters may shift.

Thus, saturation must be incorporated directly into mathematical models whenever actuator limitations are relevant.

**Applications**

The theoretical results have applications in several fields.

- **Robotics :** Robotic actuators have finite torque and velocity limits. Saturation can affect the stability of robot arms and autonomous vehicles.
- **Aerospace Engineering :** Aircraft control surfaces and propulsion systems have physical constraints. Saturation may become particularly important during large-angle maneuvers.
- **Electrical Engineering :** Power converters and amplifiers operate under finite voltage and current limits. Nonlinear saturation can contribute to oscillations and instability.
- **Mechanical Systems :** Mechanical actuators and springs have displacement and force limitations. Saturation therefore affects vibration and stability characteristics.
- **Biological Systems :** Bounded growth and limited biological response can be represented mathematically using saturation functions.
- **Nonlinear Control :** Actuator saturation is one of the most important practical limitations in feedback control. Stability analysis without considering saturation may provide misleading results.

**Discussion**

The analysis demonstrates that saturation is not merely a physical constraint but also an important mathematical source of nonlinear behavior. When the system operates inside the allowable control range, the feedback mechanism remains active and the system follows the nominal nonlinear dynamics.
Once saturation occurs, however,

$$\frac{\partial u}{\partial x} = 0.$$

Consequently, the effective feedback gain is reduced.
This change can be directly observed from the Jacobian matrices

$$J_u = \begin{bmatrix} 0 & 1 \\ -\alpha - k - 3\gamma(x^*)^2 & -\beta \end{bmatrix}$$

and

$$J_s = \begin{bmatrix} 0 & 1 \\ -\alpha - 3\gamma(x^*)^2 & -\beta \end{bmatrix}$$

The term $k$ disappears from the saturated Jacobian. This mathematical result clearly explains why actuator saturation may significantly change stability behavior.
Bifurcation analysis is therefore useful for identifying parameter ranges in which the system changes from stable to unstable behavior. However, classical bifurcation theory alone may not be sufficient at the exact saturation boundary because the saturation function is not differentiable there.
For this reason, a complete study of saturated nonlinear systems should combine smooth nonlinear analysis, piecewise-smooth theory, numerical simulation, and bifurcation continuation.

**Conclusion**

This paper presented a mathematical investigation of bifurcation and stability in saturated nonlinear systems. A general nonlinear model incorporating a bounded control input was formulated, and the system was analyzed in both unsaturated and saturated operating regions.

The stability of equilibrium points was investigated using Jacobian linearization and eigenvalue analysis. The study showed that the Jacobian matrix changes when the control enters saturation. In particular, the effective feedback contribution disappears from the local linearized model in the saturated region.

The representative nonlinear model demonstrated that the equilibrium equations and characteristic equations differ between unsaturated and saturated operating conditions. Therefore, actuator saturation can modify the location of equilibria as well as their stability properties.

Saddle-node bifurcation was discussed as a mechanism for the creation or destruction of equilibrium points, while Hopf bifurcation was considered as a mechanism for the emergence of periodic oscillations. The analysis also showed that saturation boundaries may produce nonsmooth transitions because the derivative of the saturation function changes abruptly.

The results emphasize that actuator constraints should be incorporated into nonlinear system models from the beginning of the stability and bifurcation analysis. Ignoring saturation may result in incorrect predictions of system behavior, particularly under large disturbances or high control demands.

The framework developed in this study can be extended to higher-order nonlinear systems, multiple-input multiple-output systems, delayed systems, hybrid systems, fractional-order systems, and systems exhibiting chaotic dynamics. Numerical continuation methods can further be employed to generate detailed bifurcation diagrams and determine the exact critical parameter values.

In conclusion, the combined use of nonlinear stability analysis and bifurcation theory provides an effective mathematical approach for understanding the complex behavior of saturated nonlinear systems. Such analysis is valuable for designing reliable and robust controllers for practical systems where actuator limitations cannot be neglected.

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