



## Supplementary materials for

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### 1 Proof of Property 1

Differentiating  $V_1^z$  with respect to time yields

$$\dot{V}_1^z = \frac{\partial V_1^z}{\partial z_1} \dot{z}_1 + \frac{\partial V_1^z}{\partial y_d} \dot{y}_d + \frac{\partial V_1^z}{\partial k_{a1}} \dot{k}_{a1} + \frac{\partial V_1^z}{\partial k_{b1}} \dot{k}_{b1}. \quad (\text{S1})$$

The second term on the right side of Eq. (S1) satisfies

$$\frac{\partial V_1^z}{\partial y_d} = z_1 \left[ \frac{(k_{a1} + k_{b1})^2}{(k_{a1} + z_1 + y_d)(k_{b1} - z_1 - y_d)} + \Psi_1 \right], \quad (\text{S2})$$

where  $\Psi_1 = \frac{k_{a1} + k_{b1}}{z_1} \ln \frac{(k_{a1} + y_d)(k_{b1} - z_1 - y_d)}{(k_{a1} + z_1 + y_d)(k_{b1} - y_d)}$ .

The third term on the right side of Eq. (S1) satisfies

$$\frac{\partial V_1^z}{\partial k_{a1}} = z_1 \left( \frac{k_{a1} + k_{b1}}{k_{a1} + z_1 + y_d} + I_1 \right), \quad (\text{S3})$$

where  $I_1 = \frac{2k_{a1} + k_{b1} + y_d}{z_1} \ln \frac{k_{a1} + y_d}{k_{a1} + z_1 + y_d} + \frac{k_{b1} - y_d}{z_1} \ln \frac{k_{b1} - y_d}{k_{b1} - z_1 - y_d}$ .

The fourth term on the right side of Eq. (S1) satisfies

$$\frac{\partial V_1^z}{\partial k_{b1}} = z_1 \left( -\frac{k_{a1} + k_{b1}}{k_{b1} - z_1 - y_d} + Q_1 \right), \quad (\text{S4})$$

where  $Q_1 = \frac{k_{a1} + 2k_{b1} - y_d}{z_1} \ln \frac{k_{b1} - y_d}{k_{b1} - z_1 - y_d} + \frac{k_{a1} + y_d}{z_1} \ln \frac{k_{a1} + y_d}{k_{a1} + z_1 + y_d}$ .

Using L'Hôpital's rule, we can solve for the limit values of  $\Psi_1$ ,  $I_1$ , and  $Q_1$ . Applying L'Hôpital's rule to  $\Psi_1$  results in

$$\lim_{z_1 \rightarrow 0} \Psi_1 = \lim_{z_1 \rightarrow 0} \frac{k_{a1} + k_{b1}}{z_1} \ln \frac{(k_{a1} + y_d)(k_{b1} - z_1 - y_d)}{(k_{a1} + z_1 + y_d)(k_{b1} - y_d)} = -\frac{(k_{a1} + k_{b1})^2}{(k_{a1} + y_d)(k_{b1} - y_d)}. \quad (\text{S5})$$

Applying L'Hôpital's rule to  $I_1$  results in

$$\lim_{z_1 \rightarrow 0} I_1 = \lim_{z_1 \rightarrow 0} \frac{2k_{a1} + k_{b1} + y_d}{z_1} \ln \frac{k_{a1} + y_d}{k_{a1} + z_1 + y_d} + \frac{k_{b1} - y_d}{z_1} \ln \frac{k_{b1} - y_d}{k_{b1} - z_1 - y_d} = -\frac{2k_{a1} + k_{b1} + y_d}{k_{a1} + y_d} + 1. \quad (\text{S6})$$

Applying L'Hôpital's rule to  $Q_1$  results in

$$\lim_{z_1 \rightarrow 0} Q_1 = \lim_{z_1 \rightarrow 0} \frac{k_{a1} + 2k_{b1} - y_d}{z_1} \ln \frac{k_{b1} - y_d}{k_{b1} - z_1 - y_d} + \frac{k_{a1} + y_d}{z_1} \ln \frac{k_{a1} + y_d}{k_{a1} + z_1 + y_d} = \frac{k_{a1} + 2k_{b1} - y_d}{k_{b1} - y_d} - 1. \quad (\text{S7})$$

From Assumption 2,  $y_d$  is within the predefined constraint. Thus,  $\Psi_1$ ,  $I_1$ , and  $Q_1$  are well defined in a neighborhood of  $z_1 = 0$ .

## 2 Proof of Theorem 1

Consider the following Lyapunov function candidate for the  $z_1$ -subsystem:

$$V_1 = \bar{q}_1 V_1^z + \frac{1}{2} \tilde{\mathbf{W}}_{c1}^T \tilde{\mathbf{W}}_{c1} + \frac{1}{2} \tilde{\mathbf{W}}_{a1}^T \tilde{\mathbf{W}}_{a1}, \quad (\text{S8})$$

where  $\tilde{\mathbf{W}}_{c1}$  and  $\tilde{\mathbf{W}}_{a1}$  represent the critic and actor NN estimation errors respectively and ensure that  $\tilde{\mathbf{W}}_{c1} = \hat{\mathbf{W}}_{c1} - \mathbf{W}_1^*$  and  $\tilde{\mathbf{W}}_{a1} = \hat{\mathbf{W}}_{a1} - \mathbf{W}_1^*$  hold.

Based on Eqs. (S1) and (S8), the time derivative of  $V_1$  is obtained as

$$\dot{V}_1 = \bar{q}_1 \left( z_1 \Phi_1 \dot{z}_1 + \frac{\partial V_1^z}{\partial y_d} \dot{y}_d + \frac{\partial V_1^z}{\partial k_{a1}} \dot{k}_{a1} + \frac{\partial V_1^z}{\partial k_{b1}} \dot{k}_{b1} \right) + \tilde{\mathbf{W}}_{c1}^T \dot{\tilde{\mathbf{W}}}_{c1} + \tilde{\mathbf{W}}_{a1}^T \dot{\tilde{\mathbf{W}}}_{a1}. \quad (\text{S9})$$

So, we have

$$\dot{V}_1 = \bar{q}_1 \left( g_1 \Phi_1 z_1 z_2 - \Phi_1 z_1 \hat{\mathbf{W}}_{a1}^T \boldsymbol{\varphi}_1 - \eta_1 \Phi_1^2 z_1^2 - k_1 \Phi_1 z_1^2 \right) + \tilde{\mathbf{W}}_{c1}^T \dot{\tilde{\mathbf{W}}}_{c1} + \tilde{\mathbf{W}}_{a1}^T \dot{\tilde{\mathbf{W}}}_{a1}. \quad (\text{S10})$$

From Eqs. (8) and (10) and  $\boldsymbol{\omega}_1$ , the HJB equation of the  $z_1$ -subsystem can be presented as follows:

$$H_1 \left( z_1, \alpha_1^*, \frac{\partial J_1^*(z_1)}{\partial z_1} \right) = \bar{q}_1 V_1^z - \frac{P_1^2}{g_1^2} + \frac{2P_1}{g_1^2} (f_1 - \dot{y}_d) + \frac{2}{g_1^2} (\mathbf{W}_1^*)^T \boldsymbol{\varphi}_1 (f_1 - P_1 - \dot{y}_d) - \frac{1}{g_1^2} (\mathbf{W}_1^*)^T \boldsymbol{\varphi}_1 \boldsymbol{\varphi}_1^T \mathbf{W}_1^* = 0. \quad (\text{S11})$$

Consider the following equation:

$$\bar{q}_1 V_1^z - \frac{P_1^2}{g_1^2} + \frac{2P_1}{g_1^2} (f_1 - \dot{y}_d) = -\frac{2}{g_1^2} \boldsymbol{\omega}_1^T \mathbf{W}_1^* - \frac{2}{g_1^2} \hat{\mathbf{W}}_{a1}^T \boldsymbol{\varphi}_1 \boldsymbol{\varphi}_1^T \mathbf{W}_1^* + \frac{1}{g_1^2} (\mathbf{W}_1^*)^T \boldsymbol{\varphi}_1 \boldsymbol{\varphi}_1^T \mathbf{W}_1^*. \quad (\text{S12})$$

From Eqs. (S11) and (S12), Eq. (S10) can become

$$\begin{aligned} \dot{V}_1 = & \bar{q}_1 g_1 \Phi_1 z_1 z_2 - \bar{q}_1 \Phi_1 z_1 \hat{\mathbf{W}}_{a1}^T \boldsymbol{\varphi}_1 - \bar{q}_1 \eta_1 \Phi_1^2 z_1^2 - \bar{q}_1 k_1 \Phi_1 z_1^2 - \frac{\xi_{c1} \tilde{\mathbf{W}}_{c1}^T \boldsymbol{\omega}_1}{\boldsymbol{\omega}_1^T \boldsymbol{\omega}_1 + 1} \left[ \frac{2}{g_1^2} \boldsymbol{\omega}_1^T \tilde{\mathbf{W}}_{c1} + \frac{1}{g_1^2} \hat{\mathbf{W}}_{a1}^T \boldsymbol{\varphi}_1 \right. \\ & \cdot \boldsymbol{\varphi}_1^T \hat{\mathbf{W}}_{a1} - \frac{2}{g_1^2} \hat{\mathbf{W}}_{a1}^T \boldsymbol{\varphi}_1 \boldsymbol{\varphi}_1^T \mathbf{W}_1^* + \left. \frac{1}{g_1^2} (\mathbf{W}_1^*)^T \boldsymbol{\varphi}_1 \boldsymbol{\varphi}_1^T \mathbf{W}_1^* \right] + \bar{q}_1 \Phi_1 z_1 \tilde{\mathbf{W}}_{a1}^T \boldsymbol{\varphi}_1 - \xi_{a1} \tilde{\mathbf{W}}_{a1}^T \boldsymbol{\varphi}_1 \boldsymbol{\varphi}_1^T \hat{\mathbf{W}}_{a1} \\ & + \frac{\xi_{c1}}{g_1^2 (\boldsymbol{\omega}_1^T \boldsymbol{\omega}_1 + 1)} \tilde{\mathbf{W}}_{a1}^T \boldsymbol{\varphi}_1 \boldsymbol{\varphi}_1^T \hat{\mathbf{W}}_{a1} \boldsymbol{\omega}_1^T \hat{\mathbf{W}}_{c1}, \end{aligned} \quad (\text{S13})$$

where

$$\frac{1}{g_1^2} \hat{\mathbf{W}}_{a1}^T \boldsymbol{\varphi}_1 \boldsymbol{\varphi}_1^T \hat{\mathbf{W}}_{a1} - \frac{2}{g_1^2} \hat{\mathbf{W}}_{a1}^T \boldsymbol{\varphi}_1 \boldsymbol{\varphi}_1^T \mathbf{W}_1^* + \frac{1}{g_1^2} (\mathbf{W}_1^*)^T \boldsymbol{\varphi}_1 \boldsymbol{\varphi}_1^T \mathbf{W}_1^* = \frac{1}{g_1^2} \tilde{\mathbf{W}}_{a1}^T \boldsymbol{\varphi}_1 \boldsymbol{\varphi}_1^T \hat{\mathbf{W}}_{a1} - \frac{1}{g_1^2} (\mathbf{W}_1^*)^T \boldsymbol{\varphi}_1 \boldsymbol{\varphi}_1^T \tilde{\mathbf{W}}_{a1}.$$

Rewrite Eq. (S13) as

$$\begin{aligned} \dot{V}_1 = & \bar{q}_1 g_1 \Phi_1 z_1 z_2 - \bar{q}_1 \Phi_1 z_1 (\mathbf{W}_1^*)^T \boldsymbol{\varphi}_1 - \bar{q}_1 \eta_1 \Phi_1^2 z_1^2 - \bar{q}_1 k_1 \Phi_1 z_1^2 - \frac{\xi_{c1} \tilde{\mathbf{W}}_{c1}^T \boldsymbol{\omega}_1}{\boldsymbol{\omega}_1^T \boldsymbol{\omega}_1 + 1} \left[ \frac{2}{g_1^2} \boldsymbol{\omega}_1^T \tilde{\mathbf{W}}_{c1} + \frac{1}{g_1^2} \tilde{\mathbf{W}}_{a1}^T \boldsymbol{\varphi}_1 \right. \\ & \cdot \boldsymbol{\varphi}_1^T \hat{\mathbf{W}}_{a1} - \left. \frac{1}{g_1^2} (\mathbf{W}_1^*)^T \boldsymbol{\varphi}_1 \boldsymbol{\varphi}_1^T \tilde{\mathbf{W}}_{a1} \right] - \xi_{a1} \tilde{\mathbf{W}}_{a1}^T \boldsymbol{\varphi}_1 \boldsymbol{\varphi}_1^T \hat{\mathbf{W}}_{a1} + \frac{\xi_{c1}}{g_1^2 (\boldsymbol{\omega}_1^T \boldsymbol{\omega}_1 + 1)} \tilde{\mathbf{W}}_{a1}^T \boldsymbol{\varphi}_1 \boldsymbol{\varphi}_1^T \hat{\mathbf{W}}_{a1} \boldsymbol{\omega}_1^T \hat{\mathbf{W}}_{c1}, \end{aligned} \quad (\text{S14})$$

where

$$\begin{aligned} & - \frac{\xi_{c1}}{g_1^2 (\boldsymbol{\omega}_1^T \boldsymbol{\omega}_1 + 1)} \tilde{\mathbf{W}}_{c1}^T \boldsymbol{\omega}_1 \tilde{\mathbf{W}}_{a1}^T \boldsymbol{\varphi}_1 \boldsymbol{\varphi}_1^T \hat{\mathbf{W}}_{a1} + \frac{\xi_{c1}}{g_1^2 (\boldsymbol{\omega}_1^T \boldsymbol{\omega}_1 + 1)} \tilde{\mathbf{W}}_{a1}^T \boldsymbol{\varphi}_1 \boldsymbol{\varphi}_1^T \hat{\mathbf{W}}_{a1} \boldsymbol{\omega}_1^T \hat{\mathbf{W}}_{c1} \\ & = \frac{\xi_{c1}}{g_1^2 (\boldsymbol{\omega}_1^T \boldsymbol{\omega}_1 + 1)} \tilde{\mathbf{W}}_{a1}^T \boldsymbol{\varphi}_1 (\mathbf{W}_1^*)^T \boldsymbol{\omega}_1 \boldsymbol{\varphi}_1^T \hat{\mathbf{W}}_{a1}. \end{aligned}$$

Eq. (S14) can be rewritten as

$$\begin{aligned} \dot{V}_1 = & \bar{q}_1 g_1 \Phi_1 z_1 z_2 - \bar{q}_1 \Phi_1 z_1 (\mathbf{W}_1^*)^T \boldsymbol{\varphi}_1 - \bar{q}_1 \eta_1 \Phi_1^2 z_1^2 - \bar{q}_1 k_1 \Phi_1 z_1^2 - \frac{\xi_{c1} \tilde{\mathbf{W}}_{c1}^T \boldsymbol{\omega}_1}{\boldsymbol{\omega}_1^T \boldsymbol{\omega}_1 + 1} \left[ \frac{2}{g_1^2} \boldsymbol{\omega}_1^T \tilde{\mathbf{W}}_{c1} \right. \\ & \left. - \frac{1}{g_1^2} (\mathbf{W}_1^*)^T \boldsymbol{\varphi}_1 \boldsymbol{\varphi}_1^T \tilde{\mathbf{W}}_{a1} \right] - \xi_{a1} \tilde{\mathbf{W}}_{a1}^T \boldsymbol{\varphi}_1 \boldsymbol{\varphi}_1^T \hat{\mathbf{W}}_{a1} + \frac{\xi_{c1}}{g_1^2 (\boldsymbol{\omega}_1^T \boldsymbol{\omega}_1 + 1)} \tilde{\mathbf{W}}_{a1}^T \boldsymbol{\varphi}_1 (\mathbf{W}_1^*)^T \boldsymbol{\omega}_1 \boldsymbol{\varphi}_1^T \hat{\mathbf{W}}_{a1}. \end{aligned} \quad (\text{S15})$$

Based on the fact that  $\tilde{\mathbf{W}}_{a1} = \hat{\mathbf{W}}_{a1} - \mathbf{W}_1^*$ , the following equation holds:

$$\xi_{a1} \tilde{\mathbf{W}}_{a1}^T \boldsymbol{\varphi}_1 \boldsymbol{\varphi}_1^T \hat{\mathbf{W}}_{a1} = \frac{\xi_{a1}}{2} \tilde{\mathbf{W}}_{a1}^T \boldsymbol{\varphi}_1 \boldsymbol{\varphi}_1^T \tilde{\mathbf{W}}_{a1} + \frac{\xi_{a1}}{2} \hat{\mathbf{W}}_{a1}^T \boldsymbol{\varphi}_1 \boldsymbol{\varphi}_1^T \hat{\mathbf{W}}_{a1} - \frac{\xi_{a1}}{2} (\mathbf{W}_1^*)^T \boldsymbol{\varphi}_1 \boldsymbol{\varphi}_1^T \mathbf{W}_1^*.$$

According to Young's inequality, there is

$$-\bar{q}_1 \Phi_1 z_1 (\mathbf{W}_1^*)^T \boldsymbol{\varphi}_1 \leq \frac{\bar{q}_1}{2} ((\mathbf{W}_1^*)^T)^2 + \frac{\bar{q}_1}{2} (\Phi_1 z_1)^2.$$

Substituting the above inequality into Eq. (S15), we have

$$\begin{aligned} \dot{V}_1 \leq & - \left( \bar{q}_1 \eta_1 - \frac{\bar{q}_1}{2} \right) \Phi_1^2 z_1^2 + \bar{q}_1 g_1 \Phi_1 z_1 z_2 - \bar{q}_1 k_1 \Phi_1 z_1^2 - \frac{\xi_{a1}}{2} \tilde{\mathbf{W}}_{a1}^T \boldsymbol{\varphi}_1 \boldsymbol{\varphi}_1^T \tilde{\mathbf{W}}_{a1} - \frac{2\xi_{c1}}{g_1^2 (x_1) (\boldsymbol{\omega}_1^T \boldsymbol{\omega}_1 + 1)} \tilde{\mathbf{W}}_{c1}^T \boldsymbol{\omega}_1 \\ & \cdot \boldsymbol{\omega}_1^T \tilde{\mathbf{W}}_{c1} + \frac{\xi_{c1}}{g_1^2 (\boldsymbol{\omega}_1^T \boldsymbol{\omega}_1 + 1)} \tilde{\mathbf{W}}_{a1}^T \boldsymbol{\varphi}_1 (\mathbf{W}_1^*)^T \boldsymbol{\omega}_1 \boldsymbol{\varphi}_1^T \hat{\mathbf{W}}_{a1} + \frac{\xi_{c1}}{g_1^2 (\boldsymbol{\omega}_1^T \boldsymbol{\omega}_1 + 1)} \tilde{\mathbf{W}}_{c1}^T \boldsymbol{\omega}_1 (\mathbf{W}_1^*)^T \boldsymbol{\varphi}_1 \boldsymbol{\varphi}_1^T \tilde{\mathbf{W}}_{a1} \\ & - \frac{\xi_{a1}}{2} \hat{\mathbf{W}}_{a1}^T \boldsymbol{\varphi}_1 \boldsymbol{\varphi}_1^T \hat{\mathbf{W}}_{a1} + \frac{\xi_{a1} + \bar{q}_1}{2} ((\mathbf{W}_1^*)^T)^2. \end{aligned} \quad (\text{S16})$$

Based on Cauchy's inequality and Young's inequality, two inequalities can be derived as follows:

$$\frac{1}{g_1^2} \frac{\xi_{c1} \tilde{\mathbf{W}}_{a1}^T \boldsymbol{\varphi}_1 (\mathbf{W}_1^*)^T \boldsymbol{\omega}_1 \boldsymbol{\varphi}_1^T \hat{\mathbf{W}}_{a1}}{\boldsymbol{\omega}_1^T \boldsymbol{\omega}_1 + 1} \leq \frac{1}{g_1^2} \left[ \frac{1}{4} \tilde{\mathbf{W}}_{a1}^T \boldsymbol{\varphi}_1 (\mathbf{W}_1^*)^T \boldsymbol{\omega}_1 \boldsymbol{\omega}_1^T \mathbf{W}_1^* \boldsymbol{\varphi}_1^T \tilde{\mathbf{W}}_{a1} + \xi_{c1}^2 \hat{\mathbf{W}}_{a1}^T \boldsymbol{\varphi}_1 \boldsymbol{\varphi}_1^T \hat{\mathbf{W}}_{a1} \right], \quad (\text{S17})$$

$$\frac{1}{g_1^2} \frac{\xi_{c1} \tilde{\mathbf{W}}_{c1}^T \boldsymbol{\omega}_1 (\mathbf{W}_1^*)^T \boldsymbol{\varphi}_1 \boldsymbol{\varphi}_1^T \tilde{\mathbf{W}}_{a1}}{\boldsymbol{\omega}_1^T \boldsymbol{\omega}_1 + 1} \leq \frac{1}{g_1^2} \left[ \frac{1}{4 (\boldsymbol{\omega}_1^T \boldsymbol{\omega}_1 + 1)} \tilde{\mathbf{W}}_{c1}^T \boldsymbol{\omega}_1 (\mathbf{W}_1^*)^T \boldsymbol{\varphi}_1 \boldsymbol{\varphi}_1^T \mathbf{W}_1^* \boldsymbol{\omega}_1^T \tilde{\mathbf{W}}_{c1} + \xi_{c1}^2 \tilde{\mathbf{W}}_{a1}^T \boldsymbol{\varphi}_1 \boldsymbol{\varphi}_1^T \tilde{\mathbf{W}}_{a1} \right]. \quad (\text{S18})$$

Adding the inequalities obtained above to inequality (S16) yields

$$\begin{aligned} \dot{V}_1 \leq & - \left( \bar{q}_1 \eta_1 - \frac{\bar{q}_1}{2} \right) \Phi_1^2 z_1^2 + \bar{q}_1 g_1 \Phi_1 z_1 z_2 - \bar{q}_1 k_1 \Phi_1 z_1^2 - \left[ \frac{\xi_{a1}}{2} - \frac{\xi_{c1}^2}{g_1^2} - \frac{(\mathbf{W}_1^*)^T \boldsymbol{\omega}_1 \boldsymbol{\omega}_1^T \mathbf{W}_1^*}{4g_1^2} \right] \tilde{\mathbf{W}}_{a1}^T \boldsymbol{\varphi}_1 \boldsymbol{\varphi}_1^T \tilde{\mathbf{W}}_{a1} \\ & - \frac{1}{g_1^2 (\boldsymbol{\omega}_1^T \boldsymbol{\omega}_1 + 1)} \left[ 2\xi_{c1} - \frac{(\mathbf{W}_1^*)^T \boldsymbol{\varphi}_1 \boldsymbol{\varphi}_1^T \mathbf{W}_1^*}{4} \right] \tilde{\mathbf{W}}_{c1}^T \boldsymbol{\omega}_1 \boldsymbol{\omega}_1^T \tilde{\mathbf{W}}_{c1} \\ & - \left( \frac{\xi_{a1}}{2} - \frac{\xi_{c1}^2}{g_1^2} \right) \hat{\mathbf{W}}_{a1}^T \boldsymbol{\varphi}_1 \boldsymbol{\varphi}_1^T \hat{\mathbf{W}}_{a1} + \frac{\xi_{a1} + \bar{q}_1}{2} ((\mathbf{W}_1^*)^T)^2. \end{aligned} \quad (\text{S19})$$

Design parameters  $\xi_{c1}$ ,  $\xi_{a1}$ ,  $\bar{q}_1$ ,  $\eta_1$ , and  $\boldsymbol{\omega}_1$ , which satisfy the following inequalities:

$$\begin{cases} \bar{q}_1 \eta_1 - \frac{\bar{q}_1}{2} > 0, \\ \frac{\xi_{a1}}{2} - \frac{\xi_{c1}^2}{g_1^2} - \frac{(\mathbf{W}_1^*)^T \boldsymbol{\omega}_1 \boldsymbol{\omega}_1^T \mathbf{W}_1^*}{4g_1^2} > 0, \\ \frac{2\xi_{c1}}{g_1^2 (\boldsymbol{\omega}_1^T \boldsymbol{\omega}_1 + 1)} - \frac{(\mathbf{W}_1^*)^T \boldsymbol{\varphi}_1 \boldsymbol{\varphi}_1^T \mathbf{W}_1^*}{4g_1^2 (\boldsymbol{\omega}_1^T \boldsymbol{\omega}_1 + 1)} > 0, \\ \frac{\xi_{a1}}{2} - \frac{\xi_{c1}^2}{g_1^2} > 0. \end{cases}$$

Define

$$m_{a1} = \inf_{t \geq 0} \left\{ \frac{\pi_1 \xi_{a1}}{2} - \frac{\pi_1 \xi_{c1}^2}{g_1^2} - \frac{\pi_1 (\mathbf{W}_1^*)^\top \boldsymbol{\omega}_1 \boldsymbol{\omega}_1^\top \mathbf{W}_1^*}{4g_1^2} \right\}$$

and

$$m_{c1} = \inf_{t \geq 0} \left\{ \frac{2\xi_{c1} \boldsymbol{\omega}_1^\top \boldsymbol{\omega}_1}{g_1^2 (\boldsymbol{\omega}_1^\top \boldsymbol{\omega}_1 + 1)} - \frac{\boldsymbol{\omega}_1^\top \boldsymbol{\omega}_1 (\mathbf{W}_1^*)^\top \boldsymbol{\varphi}_1 \boldsymbol{\varphi}_1^\top \mathbf{W}_1^*}{4g_1^2 (\boldsymbol{\omega}_1^\top \boldsymbol{\omega}_1 + 1)} \right\},$$

where  $\pi_1$  is the dimension of  $\hat{\mathbf{W}}_{c1}$  and  $\hat{\mathbf{W}}_{a1}$ . So, inequality (S19) can become

$$\dot{V}_1 \leq -\bar{q}_1 k_1 \Phi_1 z_1^2 + \bar{q}_1 g_1 \Phi_1 z_1 z_2 - m_{a1} \tilde{\mathbf{W}}_{a1}^\top \tilde{\mathbf{W}}_{a1} - m_{c1} \tilde{\mathbf{W}}_{c1}^\top \tilde{\mathbf{W}}_{c1} + d_1, \quad (\text{S20})$$

where  $d_1 = \frac{\xi_{a1} + \bar{q}_1}{2} ((\mathbf{W}_1^*)^\top)^2$ .

Similarly, consider the following Lyapunov function candidate for the  $z_i$ -subsystem:

$$V_i = \bar{q}_i V_i^z + \frac{1}{2} \tilde{\mathbf{W}}_{ci}^\top \tilde{\mathbf{W}}_{ci} + \frac{1}{2} \tilde{\mathbf{W}}_{ai}^\top \tilde{\mathbf{W}}_{ai}, \quad (\text{S21})$$

where  $\tilde{\mathbf{W}}_{ci}$  and  $\tilde{\mathbf{W}}_{ai}$  represent the critic and actor NN estimation errors respectively, and ensure that  $\tilde{\mathbf{W}}_{ci} = \hat{\mathbf{W}}_{ci} - \mathbf{W}_i^*$  and  $\tilde{\mathbf{W}}_{ai} = \hat{\mathbf{W}}_{ai} - \mathbf{W}_i^*$  hold.

Based on Eq. (S21), the time derivative of  $V_i$  is obtained as

$$\dot{V}_i = \bar{q}_i \left( z_i \Phi_i \dot{z}_i + \dot{\alpha}_{i-1} \frac{\partial V_i^z}{\partial \alpha_{i-1}} + k_{ai} \frac{\partial V_i^z}{\partial k_{ai}} + k_{bi} \frac{\partial V_i^z}{\partial k_{bi}} \right) + \tilde{\mathbf{W}}_{ci}^\top \dot{\tilde{\mathbf{W}}}_{ci} + \tilde{\mathbf{W}}_{ai}^\top \dot{\tilde{\mathbf{W}}}_{ai}. \quad (\text{S22})$$

Thus, Eq. (S22) becomes

$$\dot{V}_i = \bar{q}_i \left( -g_{i-1} \Phi_{i-1} z_{i-1} z_i + g_i \Phi_i z_i z_{i+1} - \Phi_i z_i \hat{\mathbf{W}}_{ai}^\top \boldsymbol{\varphi}_i - \eta_i \Phi_i^2 z_i^2 - k_i \Phi_i z_i^2 \right) + \tilde{\mathbf{W}}_{ci}^\top \dot{\tilde{\mathbf{W}}}_{ci} + \tilde{\mathbf{W}}_{ai}^\top \dot{\tilde{\mathbf{W}}}_{ai}. \quad (\text{S23})$$

From Eqs. (23) and (25) and  $\boldsymbol{\omega}_i$ , the HJB equation of the  $z_i$ -subsystem can be presented as

$$\begin{aligned} & H_i \left( z_i, \alpha_i^*, \frac{\partial J_i^*(z_i)}{\partial z_i} \right) \\ &= \bar{q}_i V_i^z - \frac{P_i^2}{g_i^2} + \frac{2P_i}{g_i^2} (f_i - \dot{\alpha}_{i-1}) + \frac{2}{g_i^2} (\mathbf{W}_i^*)^\top \boldsymbol{\varphi}_i (f_i - P_i - \dot{\alpha}_{i-1}) - \frac{1}{g_i^2} (\mathbf{W}_i^*)^\top \boldsymbol{\varphi}_i \boldsymbol{\varphi}_i^\top \mathbf{W}_i^* \\ &= 0. \end{aligned} \quad (\text{S24})$$

Consider the following equation:

$$\bar{q}_i V_i^z - \frac{P_i^2}{g_i^2} + \frac{2P_i}{g_i^2} (f_i - \dot{\alpha}_{i-1}) = -\frac{2}{g_i^2} \boldsymbol{\omega}_i^\top \mathbf{W}_i^* - \frac{2}{g_i^2} \hat{\mathbf{W}}_{ai}^\top \boldsymbol{\varphi}_i \boldsymbol{\varphi}_i^\top \mathbf{W}_i^* + \frac{1}{g_i^2} (\mathbf{W}_i^*)^\top \boldsymbol{\varphi}_i \boldsymbol{\varphi}_i^\top \mathbf{W}_i^*. \quad (\text{S25})$$

From Eqs. (S24) and (S25), Eq. (S23) can become

$$\begin{aligned} \dot{V}_i &= -\bar{q}_i g_{i-1} \Phi_{i-1} z_{i-1} z_i + \bar{q}_i g_i \Phi_i z_i z_{i+1} - \bar{q}_i \Phi_i z_i \hat{\mathbf{W}}_{ai}^\top \boldsymbol{\varphi}_i - \bar{q}_i \eta_i \Phi_i^2 z_i^2 - \bar{q}_i k_i \Phi_i z_i^2 \\ &\quad - \frac{\xi_{ci} \tilde{\mathbf{W}}_{ci}^\top \boldsymbol{\omega}_i}{\boldsymbol{\omega}_i^\top \boldsymbol{\omega}_i + 1} \left[ \frac{2}{g_i^2} \boldsymbol{\omega}_i^\top \tilde{\mathbf{W}}_{ci} + \frac{1}{g_i^2} \hat{\mathbf{W}}_{ai}^\top \boldsymbol{\varphi}_i \boldsymbol{\varphi}_i^\top \hat{\mathbf{W}}_{ai} - \frac{2}{g_i^2} \hat{\mathbf{W}}_{ai}^\top \boldsymbol{\varphi}_i \boldsymbol{\varphi}_i^\top \mathbf{W}_i^* + \frac{1}{g_i^2} (\mathbf{W}_i^*)^\top \boldsymbol{\varphi}_i \boldsymbol{\varphi}_i^\top \mathbf{W}_i^* \right] \\ &\quad + \bar{q}_i \Phi_i z_i \tilde{\mathbf{W}}_{ai}^\top \boldsymbol{\varphi}_i - \xi_{ai} \tilde{\mathbf{W}}_{ai}^\top \boldsymbol{\varphi}_i \boldsymbol{\varphi}_i^\top \hat{\mathbf{W}}_{ai} + \frac{\xi_{ci}}{g_i^2 (\boldsymbol{\omega}_i^\top \boldsymbol{\omega}_i + 1)} \tilde{\mathbf{W}}_{ai}^\top \boldsymbol{\varphi}_i \boldsymbol{\varphi}_i^\top \hat{\mathbf{W}}_{ai} \boldsymbol{\omega}_i^\top \hat{\mathbf{W}}_{ci}, \end{aligned} \quad (\text{S26})$$

where

$$\frac{1}{g_i^2} \hat{\mathbf{W}}_{ai}^\top \boldsymbol{\varphi}_i \boldsymbol{\varphi}_i^\top \hat{\mathbf{W}}_{ai} - \frac{2}{g_i^2} \hat{\mathbf{W}}_{ai}^\top \boldsymbol{\varphi}_i \boldsymbol{\varphi}_i^\top \mathbf{W}_i^* + \frac{1}{g_i^2} (\mathbf{W}_i^*)^\top \boldsymbol{\varphi}_i \boldsymbol{\varphi}_i^\top \mathbf{W}_i^* = \frac{1}{g_i^2} \tilde{\mathbf{W}}_{ai}^\top \boldsymbol{\varphi}_i \boldsymbol{\varphi}_i^\top \hat{\mathbf{W}}_{ai} - \frac{1}{g_i^2} (\mathbf{W}_i^*)^\top \boldsymbol{\varphi}_i \boldsymbol{\varphi}_i^\top \tilde{\mathbf{W}}_{ai}.$$

Rewrite Eq. (S26) as

$$\begin{aligned} \dot{V}_i &= -\bar{q}_i g_{i-1} \Phi_{i-1} z_{i-1} z_i + \bar{q}_i g_i \Phi_i z_i z_{i+1} - \bar{q}_i \Phi_i z_i (\mathbf{W}_i^*)^\top \boldsymbol{\varphi}_i - \bar{q}_i \eta_i \Phi_i^2 z_i^2 - \bar{q}_i k_i \Phi_i z_i^2 \\ &\quad - \frac{\xi_{ci} \tilde{\mathbf{W}}_{ci}^\top \boldsymbol{\omega}_i}{\boldsymbol{\omega}_i^\top \boldsymbol{\omega}_i + 1} \left[ \frac{2}{g_i^2} \boldsymbol{\omega}_i^\top \tilde{\mathbf{W}}_{ci} + \frac{1}{g_i} \tilde{\mathbf{W}}_{ai}^\top \boldsymbol{\varphi}_i \boldsymbol{\varphi}_i^\top \hat{\mathbf{W}}_{ai} - \frac{1}{g_i^2} (\mathbf{W}_i^*)^\top \boldsymbol{\varphi}_i \boldsymbol{\varphi}_i^\top \tilde{\mathbf{W}}_{ai} \right] - \xi_{ai} \tilde{\mathbf{W}}_{ai}^\top \boldsymbol{\varphi}_i \boldsymbol{\varphi}_i^\top \hat{\mathbf{W}}_{ai} \\ &\quad + \frac{\xi_{ci}}{g_i^2 (\boldsymbol{\omega}_i^\top \boldsymbol{\omega}_i + 1)} \tilde{\mathbf{W}}_{ai}^\top \boldsymbol{\varphi}_i \boldsymbol{\varphi}_i^\top \hat{\mathbf{W}}_{ai} \boldsymbol{\omega}_i^\top \hat{\mathbf{W}}_{ci}, \end{aligned} \quad (\text{S27})$$

where

$$\begin{aligned} & - \frac{\xi_{ci}}{g_i^2 (\boldsymbol{\omega}_i^\top \boldsymbol{\omega}_i + 1)} \tilde{\mathbf{W}}_{ci}^\top \boldsymbol{\omega}_i \tilde{\mathbf{W}}_{ai}^\top \boldsymbol{\varphi}_i \boldsymbol{\varphi}_i^\top \hat{\mathbf{W}}_{ai} + \frac{\xi_{ci}}{g_i^2 (\boldsymbol{\omega}_i^\top \boldsymbol{\omega}_i + 1)} \cdot \tilde{\mathbf{W}}_{ai}^\top \boldsymbol{\varphi}_i \boldsymbol{\varphi}_i^\top \hat{\mathbf{W}}_{ai} \boldsymbol{\omega}_i^\top \hat{\mathbf{W}}_{ci} \\ &= \frac{\xi_{ci}}{g_i^2 (\boldsymbol{\omega}_i^\top \boldsymbol{\omega}_i + 1)} \tilde{\mathbf{W}}_{ai}^\top \boldsymbol{\varphi}_i (\mathbf{W}_i^*)^\top \boldsymbol{\omega}_i \boldsymbol{\varphi}_i^\top \hat{\mathbf{W}}_{ai}. \end{aligned}$$

Eq. (S27) can be rewritten as

$$\begin{aligned} \dot{V}_i &= -\bar{q}_i g_{i-1} \Phi_{i-1} z_{i-1} z_i + \bar{q}_i g_i \Phi_i z_i z_{i+1} - \bar{q}_i \Phi_i z_i (\mathbf{W}_i^*)^\top \boldsymbol{\varphi}_i - \bar{q}_i \eta_i \Phi_i^2 z_i^2 - \bar{q}_i k_i \Phi_i z_i^2 \\ &\quad - \frac{\xi_{ci} \tilde{\mathbf{W}}_{ci}^\top \boldsymbol{\omega}_i}{\boldsymbol{\omega}_i^\top \boldsymbol{\omega}_i + 1} \left[ \frac{2}{g_i^2} \boldsymbol{\omega}_i^\top \tilde{\mathbf{W}}_{ci} - \frac{1}{g_i^2} (\mathbf{W}_i^*)^\top \boldsymbol{\varphi}_i \boldsymbol{\varphi}_i^\top \tilde{\mathbf{W}}_{ai} \right] - \xi_{ai} \tilde{\mathbf{W}}_{ai}^\top \boldsymbol{\varphi}_i \boldsymbol{\varphi}_i^\top \hat{\mathbf{W}}_{ai} \\ &\quad + \frac{\xi_{ci}}{g_i^2 (\boldsymbol{\omega}_i^\top \boldsymbol{\omega}_i + 1)} \tilde{\mathbf{W}}_{ai}^\top \boldsymbol{\varphi}_i (\mathbf{W}_i^*)^\top \boldsymbol{\omega}_i \boldsymbol{\varphi}_i^\top \hat{\mathbf{W}}_{ai}. \end{aligned} \quad (\text{S28})$$

Based on the fact that  $\tilde{\mathbf{W}}_{ai} = \hat{\mathbf{W}}_{ai} - \mathbf{W}_i^*$ , we have

$$\xi_{ai} \tilde{\mathbf{W}}_{ai}^\top \boldsymbol{\varphi}_i \boldsymbol{\varphi}_i^\top \hat{\mathbf{W}}_{ai} = \frac{\xi_{ai}}{2} \tilde{\mathbf{W}}_{ai}^\top \boldsymbol{\varphi}_i \boldsymbol{\varphi}_i^\top \tilde{\mathbf{W}}_{ai} + \frac{\xi_{ai}}{2} \hat{\mathbf{W}}_{ai}^\top \boldsymbol{\varphi}_i \boldsymbol{\varphi}_i^\top \hat{\mathbf{W}}_{ai} - \frac{\xi_{ai}}{2} (\mathbf{W}_i^*)^\top \boldsymbol{\varphi}_i \boldsymbol{\varphi}_i^\top \mathbf{W}_i^*.$$

According to Young's inequality, we have  $-\bar{q}_i \Phi_i z_i (\mathbf{W}_i^*)^\top \boldsymbol{\varphi}_i \leq \frac{\bar{q}_i}{2} ((\mathbf{W}_i^*)^\top)^2 + \frac{\bar{q}_i}{2} (\Phi_i z_i)^2$ . Substituting the above inequality into Eq. (S28) yields

$$\begin{aligned} \dot{V}_i &\leq - \left( \bar{q}_i \eta_i - \frac{\bar{q}_i}{2} \right) \Phi_i^2 z_i^2 - \bar{q}_i g_{i-1} \Phi_{i-1} z_{i-1} z_i + \bar{q}_i g_i \Phi_i z_i z_{i+1} - \bar{q}_i k_i \Phi_i z_i^2 - \frac{\xi_{ai}}{2} \tilde{\mathbf{W}}_{ai}^\top \boldsymbol{\varphi}_i \boldsymbol{\varphi}_i^\top \tilde{\mathbf{W}}_{ai} \\ &\quad - \frac{2\xi_{ci}}{g_i^2 (\boldsymbol{\omega}_i^\top \boldsymbol{\omega}_i + 1)} \tilde{\mathbf{W}}_{ci}^\top \boldsymbol{\omega}_i \boldsymbol{\omega}_i^\top \tilde{\mathbf{W}}_{ci} + \frac{\xi_{ci}}{g_i^2 (\boldsymbol{\omega}_i^\top \boldsymbol{\omega}_i + 1)} \tilde{\mathbf{W}}_{ai}^\top \boldsymbol{\varphi}_i (\mathbf{W}_i^*)^\top \boldsymbol{\omega}_i \boldsymbol{\varphi}_i^\top \hat{\mathbf{W}}_{ai} + \frac{\xi_{ci}}{g_i^2 (\boldsymbol{\omega}_i^\top \boldsymbol{\omega}_i + 1)} \\ &\quad \cdot \tilde{\mathbf{W}}_{ci}^\top \boldsymbol{\omega}_i (\mathbf{W}_i^*)^\top \boldsymbol{\varphi}_i \boldsymbol{\varphi}_i^\top \tilde{\mathbf{W}}_{ai} - \frac{\xi_{ai}}{2} \hat{\mathbf{W}}_{ai}^\top \boldsymbol{\varphi}_i \boldsymbol{\varphi}_i^\top \hat{\mathbf{W}}_{ai} + \frac{\xi_{ai} + \bar{q}_i}{2} ((\mathbf{W}_i^*)^\top)^2. \end{aligned} \quad (\text{S29})$$

Similar to inequalities (S17) and (S18), two inequalities can be derived as follows:

$$\frac{1}{g_i^2} \frac{\xi_{ci}}{\boldsymbol{\omega}_i^\top \boldsymbol{\omega}_i + 1} \tilde{\mathbf{W}}_{ai}^\top \boldsymbol{\varphi}_i (\mathbf{W}_i^*)^\top \boldsymbol{\omega}_i \boldsymbol{\varphi}_i^\top \hat{\mathbf{W}}_{ai} \leq \frac{1}{g_i^2} \left[ \frac{1}{4} \tilde{\mathbf{W}}_{ai}^\top \boldsymbol{\varphi}_i (\mathbf{W}_i^*)^\top \boldsymbol{\omega}_i \boldsymbol{\omega}_i^\top \mathbf{W}_i^* \boldsymbol{\varphi}_i^\top \tilde{\mathbf{W}}_{ai} + \xi_{ci}^2 \hat{\mathbf{W}}_{ai}^\top \boldsymbol{\varphi}_i \boldsymbol{\varphi}_i^\top \hat{\mathbf{W}}_{ai} \right], \quad (\text{S30})$$

$$\frac{1}{g_i^2} \frac{\xi_{ci}}{\boldsymbol{\omega}_i^\top \boldsymbol{\omega}_i + 1} \tilde{\mathbf{W}}_{ci}^\top \boldsymbol{\omega}_i (\mathbf{W}_i^*)^\top \boldsymbol{\varphi}_i \boldsymbol{\varphi}_i^\top \tilde{\mathbf{W}}_{ai} \leq \frac{1}{g_i^2} \left[ \frac{1}{4 (\boldsymbol{\omega}_i^\top \boldsymbol{\omega}_i + 1)} \tilde{\mathbf{W}}_{ci}^\top \boldsymbol{\omega}_i (\mathbf{W}_i^*)^\top \boldsymbol{\varphi}_i \boldsymbol{\varphi}_i^\top \mathbf{W}_i^* \boldsymbol{\omega}_i^\top \tilde{\mathbf{W}}_{ci} + \xi_{ci}^2 \tilde{\mathbf{W}}_{ai}^\top \boldsymbol{\varphi}_i \boldsymbol{\varphi}_i^\top \tilde{\mathbf{W}}_{ai} \right]. \quad (\text{S31})$$

Adding the inequalities obtained above to inequality (S29) yields

$$\begin{aligned} \dot{V}_i &\leq - \left( \bar{q}_i \eta_i - \frac{\bar{q}_i}{2} \right) \Phi_i^2 z_i^2 - \bar{q}_i g_{i-1} \Phi_{i-1} z_{i-1} z_i + \bar{q}_i g_i \Phi_i z_i z_{i+1} - \bar{q}_i k_i \Phi_i z_i^2 - \left( \frac{\xi_{ai}}{2} - \frac{\xi_{ci}^2}{g_i^2} \right. \\ &\quad \left. - \frac{(\mathbf{W}_i^*)^\top \boldsymbol{\omega}_i \boldsymbol{\omega}_i^\top \mathbf{W}_i^*}{4g_i^2} \right) \tilde{\mathbf{W}}_{ai}^\top \boldsymbol{\varphi}_i \boldsymbol{\varphi}_i^\top \tilde{\mathbf{W}}_{ai} - \frac{1}{g_i^2 (\boldsymbol{\omega}_i^\top \boldsymbol{\omega}_i + 1)} \left( 2\xi_{ci} - \frac{(\mathbf{W}_i^*)^\top \boldsymbol{\varphi}_i \boldsymbol{\varphi}_i^\top \mathbf{W}_i^*}{4} \right) \tilde{\mathbf{W}}_{ci}^\top \boldsymbol{\omega}_i \boldsymbol{\omega}_i^\top \tilde{\mathbf{W}}_{ci} \\ &\quad - \left( \frac{\xi_{ai}}{2} - \frac{\xi_{ci}^2}{g_i^2} \right) \hat{\mathbf{W}}_{ai}^\top \boldsymbol{\varphi}_i \boldsymbol{\varphi}_i^\top \hat{\mathbf{W}}_{ai} + \frac{\xi_{ai} + \bar{q}_i}{2} ((\mathbf{W}_i^*)^\top)^2. \end{aligned} \quad (\text{S32})$$

Design parameters  $\xi_{ci}$ ,  $\xi_{ai}$ ,  $\bar{q}_i$ ,  $\eta_i$ , and  $\omega_i$ , which satisfy the following inequalities:

$$\begin{cases} \bar{q}_i \eta_i - \frac{\bar{q}_i}{2} > 0, \\ \frac{\xi_{ai}}{2} - \frac{\xi_{ci}^2}{g_i^2} - \frac{(\mathbf{W}_i^*)^T \omega_i \omega_i^T \mathbf{W}_i^*}{4g_i^2} > 0, \\ \frac{2\xi_{ci}}{g_i^2(\omega_i^T \omega_i + 1)} - \frac{(\mathbf{W}_i^*)^T \varphi_i \varphi_i^T \mathbf{W}_i^*}{4g_i^2(\omega_i^T \omega_i + 1)} > 0, \\ \frac{\xi_{ai}}{2} - \frac{\xi_{ci}^2}{g_i^2} > 0. \end{cases}$$

Define

$$m_{ai} = \inf_{t \geq 0} \left\{ \frac{\pi_i \xi_{ai}}{2} - \frac{\pi_i \xi_{ci}^2}{g_i^2} - \frac{\pi_i (\mathbf{W}_i^*)^T \omega_i \omega_i^T \mathbf{W}_i^*}{4g_i^2} \right\}$$

and

$$m_{ci} = \inf_{t \geq 0} \left\{ \frac{2\xi_{ci} \omega_i^T \omega_i}{g_i^2(\omega_i^T \omega_i + 1)} - \frac{\omega_i^T \omega_i (\mathbf{W}_i^*)^T \varphi_i \varphi_i^T \mathbf{W}_i^*}{4g_i^2(\omega_i^T \omega_i + 1)} \right\},$$

where  $\pi_i$  is the dimension of  $\hat{\mathbf{W}}_{ci}$  and  $\hat{\mathbf{W}}_{ai}$ . So, inequality (S32) can become

$$\dot{V}_i \leq -\bar{q}_i k_i \Phi_i z_i^2 - \bar{q}_i g_{i-1} \Phi_{i-1} z_{i-1} z_i + \bar{q}_i g_i \Phi_i z_i z_{i+1} - m_{ai} \tilde{\mathbf{W}}_{ai}^T \tilde{\mathbf{W}}_{ai} - m_{ci} \tilde{\mathbf{W}}_{ci}^T \tilde{\mathbf{W}}_{ci} + d_i, \quad (\text{S33})$$

where  $d_i = \frac{\xi_{ai} + \bar{q}_i}{2} ((\mathbf{W}_i^*)^T)^2$ .

Similarly, consider the following Lyapunov function candidate for the  $z_n$ -subsystem:

$$V_n = \bar{q}_n V_n^z + \frac{1}{2} \tilde{\mathbf{W}}_{cn}^T \tilde{\mathbf{W}}_{cn} + \frac{1}{2} \tilde{\mathbf{W}}_{an}^T \tilde{\mathbf{W}}_{an}, \quad (\text{S34})$$

where  $\tilde{\mathbf{W}}_{cn}$  and  $\tilde{\mathbf{W}}_{an}$  represent the critic and actor NN estimation errors respectively, and ensure that  $\tilde{\mathbf{W}}_{cn} = \hat{\mathbf{W}}_{cn} - \mathbf{W}_n^*$  and  $\tilde{\mathbf{W}}_{an} = \hat{\mathbf{W}}_{an} - \mathbf{W}_n^*$  hold.

Based on Eq. (S34), the time derivative of  $V_n$  is obtained as

$$\dot{V}_n = \bar{q}_n \left( z_n \Phi_n \dot{z}_n + \dot{\hat{\alpha}}_{n-1} \frac{\partial V_n^z}{\partial \hat{\alpha}_{n-1}} + \dot{k}_{an} \frac{\partial V_n^z}{\partial k_{an}} + \dot{k}_{bn} \frac{\partial V_n^z}{\partial k_{bn}} \right) + \tilde{\mathbf{W}}_{cn}^T \dot{\tilde{\mathbf{W}}}_{cn} + \tilde{\mathbf{W}}_{an}^T \dot{\tilde{\mathbf{W}}}_{an}. \quad (\text{S35})$$

Then, we have

$$\dot{V}_n = \bar{q}_n \left( -g_{n-1} \Phi_{n-1} z_{n-1} z_n - \Phi_n z_n \hat{\mathbf{W}}_{an}^T \varphi_n - \eta_n \Phi_n^2 z_n^2 - k_n \Phi_n z_n^2 \right) + \tilde{\mathbf{W}}_{cn}^T \dot{\tilde{\mathbf{W}}}_{cn} + \tilde{\mathbf{W}}_{an}^T \dot{\tilde{\mathbf{W}}}_{an}. \quad (\text{S36})$$

From Eqs. (38) and (40) and  $\omega_n$ , the HJB equation of the  $z_n$ -subsystem can be presented as follows:

$$\begin{aligned} & H_n \left( z_n, u^*, \frac{\partial J_n^*(z_n)}{\partial z_n} \right) \\ &= \bar{q}_n V_n^z - \frac{P_n^2}{g_n^2} + \frac{2P_n}{g_n^2} (f_n - \dot{\hat{\alpha}}_{n-1}) + \frac{2}{g_n^2} (\mathbf{W}_n^*)^T \varphi_n (f_n - P_n - \dot{\hat{\alpha}}_{n-1}) - \frac{1}{g_n^2} (\mathbf{W}_n^*)^T \varphi_n \varphi_n^T \mathbf{W}_n^* \\ &= 0. \end{aligned} \quad (\text{S37})$$

Consider the following equation:

$$\bar{q}_n V_n^z - \frac{P_n^2}{g_n^2} + \frac{2P_n}{g_n^2} (f_n - \dot{\hat{\alpha}}_{n-1}) = -\frac{2}{g_n^2} \omega_n^T \mathbf{W}_n^* - \frac{2}{g_n^2} \hat{\mathbf{W}}_{an}^T \varphi_n \varphi_n^T \mathbf{W}_n^* + \frac{1}{g_n^2} (\mathbf{W}_n^*)^T \varphi_n \varphi_n^T \mathbf{W}_n^*. \quad (\text{S38})$$

From Eqs. (S37) and (S38), Eq. (S36) can become

$$\begin{aligned} \dot{V}_n = & -\bar{q}_n g_{n-1} \Phi_{n-1} z_{n-1} z_n - \bar{q}_n \Phi_n z_n \hat{\mathbf{W}}_{an}^T \boldsymbol{\varphi}_n - \bar{q}_n \eta_n \Phi_n^2 z_n^2 - \bar{q}_n k_n \Phi_n z_n^2 - \frac{\xi_{cn} \tilde{\mathbf{W}}_{cn}^T \boldsymbol{\omega}_n}{\boldsymbol{\omega}_n^T \boldsymbol{\omega}_n + 1} \\ & \cdot \left[ \frac{2}{g_n^2} \boldsymbol{\omega}_n^T \tilde{\mathbf{W}}_{cn} + \frac{1}{g_n^2} \hat{\mathbf{W}}_{an}^T \boldsymbol{\varphi}_n \boldsymbol{\varphi}_n^T \hat{\mathbf{W}}_{an} - \frac{2}{g_n^2} \hat{\mathbf{W}}_{an}^T \boldsymbol{\varphi}_n \boldsymbol{\varphi}_n^T \mathbf{W}_n^* + \frac{1}{g_n^2} (\mathbf{W}_n^*)^T \boldsymbol{\varphi}_n \boldsymbol{\varphi}_n^T \mathbf{W}_n^* \right] \\ & + \bar{q}_n \Phi_n z_n \tilde{\mathbf{W}}_{an}^T \boldsymbol{\varphi}_n - \xi_{an} \tilde{\mathbf{W}}_{an}^T \boldsymbol{\varphi}_n \boldsymbol{\varphi}_n^T \hat{\mathbf{W}}_{an} + \frac{\xi_{cn}}{g_n^2 (\boldsymbol{\omega}_n^T \boldsymbol{\omega}_n + 1)} \tilde{\mathbf{W}}_{an}^T \boldsymbol{\varphi}_n \boldsymbol{\varphi}_n^T \hat{\mathbf{W}}_{an} \boldsymbol{\omega}_n^T \hat{\mathbf{W}}_{cn}, \end{aligned} \quad (\text{S39})$$

where

$$\frac{1}{g_n^2} \hat{\mathbf{W}}_{an}^T \boldsymbol{\varphi}_n \boldsymbol{\varphi}_n^T \hat{\mathbf{W}}_{an} - \frac{2}{g_n^2} \hat{\mathbf{W}}_{an}^T \boldsymbol{\varphi}_n \boldsymbol{\varphi}_n^T \mathbf{W}_n^* + \frac{1}{g_n^2} (\mathbf{W}_n^*)^T \boldsymbol{\varphi}_n \boldsymbol{\varphi}_n^T \mathbf{W}_n^* = \frac{1}{g_n^2} \tilde{\mathbf{W}}_{an}^T \boldsymbol{\varphi}_n \boldsymbol{\varphi}_n^T \hat{\mathbf{W}}_{an} - \frac{1}{g_n^2} (\mathbf{W}_n^*)^T \boldsymbol{\varphi}_n \boldsymbol{\varphi}_n^T \tilde{\mathbf{W}}_{an}.$$

Rewrite Eq. (S39) as

$$\begin{aligned} \dot{V}_n = & -\bar{q}_n g_{n-1} \Phi_{n-1} z_{n-1} z_n - \bar{q}_n \Phi_n z_n (\mathbf{W}_n^*)^T \boldsymbol{\varphi}_n - \bar{q}_n \eta_n \Phi_n^2 z_n^2 - \bar{q}_n k_n \Phi_n z_n^2 - \frac{\xi_{cn} \tilde{\mathbf{W}}_{cn}^T \boldsymbol{\omega}_n}{\boldsymbol{\omega}_n^T \boldsymbol{\omega}_n + 1} \\ & \cdot \left[ \frac{2}{g_n^2} \boldsymbol{\omega}_n^T \tilde{\mathbf{W}}_{cn} + \frac{1}{g_n^2} \tilde{\mathbf{W}}_{an}^T \boldsymbol{\varphi}_n \boldsymbol{\varphi}_n^T \hat{\mathbf{W}}_{an} - \frac{1}{g_n^2} (\mathbf{W}_n^*)^T \boldsymbol{\varphi}_n \boldsymbol{\varphi}_n^T \tilde{\mathbf{W}}_{an} \right] - \xi_{an} \tilde{\mathbf{W}}_{an}^T \boldsymbol{\varphi}_n \boldsymbol{\varphi}_n^T \hat{\mathbf{W}}_{an} \\ & + \frac{\xi_{cn}}{g_n^2 (\boldsymbol{\omega}_n^T \boldsymbol{\omega}_n + 1)} \tilde{\mathbf{W}}_{an}^T \boldsymbol{\varphi}_n \boldsymbol{\varphi}_n^T \hat{\mathbf{W}}_{an} \boldsymbol{\omega}_n^T \hat{\mathbf{W}}_{cn}, \end{aligned} \quad (\text{S40})$$

where

$$\begin{aligned} & -\frac{\xi_{cn}}{g_n^2 (\boldsymbol{\omega}_n^T \boldsymbol{\omega}_n + 1)} \tilde{\mathbf{W}}_{cn}^T \boldsymbol{\omega}_n \tilde{\mathbf{W}}_{an}^T \boldsymbol{\varphi}_n \boldsymbol{\varphi}_n^T \hat{\mathbf{W}}_{an} + \frac{\xi_{cn}}{g_n^2 (\boldsymbol{\omega}_n^T \boldsymbol{\omega}_n + 1)} \tilde{\mathbf{W}}_{an}^T \boldsymbol{\varphi}_n \boldsymbol{\varphi}_n^T \hat{\mathbf{W}}_{an} \boldsymbol{\omega}_n^T \hat{\mathbf{W}}_{cn} \\ & = \frac{\xi_{cn}}{g_n^2 (\boldsymbol{\omega}_n^T \boldsymbol{\omega}_n + 1)} \tilde{\mathbf{W}}_{an}^T \boldsymbol{\varphi}_n (\mathbf{W}_n^*)^T \boldsymbol{\omega}_n \boldsymbol{\varphi}_n^T \hat{\mathbf{W}}_{an}. \end{aligned}$$

Then, Eq. (S40) can be rewritten as

$$\begin{aligned} \dot{V}_n = & -\bar{q}_n g_{n-1} \Phi_{n-1} z_{n-1} z_n - \bar{q}_n \Phi_n z_n (\mathbf{W}_n^*)^T \boldsymbol{\varphi}_n - \bar{q}_n \eta_n \Phi_n^2 z_n^2 - \bar{q}_n k_n \Phi_n z_n^2 - \frac{\xi_{cn} \tilde{\mathbf{W}}_{cn}^T \boldsymbol{\omega}_n}{\boldsymbol{\omega}_n^T \boldsymbol{\omega}_n + 1} \\ & \cdot \left[ \frac{2}{g_n^2} \boldsymbol{\omega}_n^T \tilde{\mathbf{W}}_{cn} - \frac{1}{g_n^2} (\mathbf{W}_n^*)^T \boldsymbol{\varphi}_n \boldsymbol{\varphi}_n^T \tilde{\mathbf{W}}_{an} \right] - \xi_{an} \tilde{\mathbf{W}}_{an}^T \boldsymbol{\varphi}_n \boldsymbol{\varphi}_n^T \hat{\mathbf{W}}_{an} \\ & + \frac{\xi_{cn}}{g_n^2 (\boldsymbol{\omega}_n^T \boldsymbol{\omega}_n + 1)} \tilde{\mathbf{W}}_{an}^T \boldsymbol{\varphi}_n (\mathbf{W}_n^*)^T \boldsymbol{\omega}_n \boldsymbol{\varphi}_n^T \hat{\mathbf{W}}_{an}. \end{aligned} \quad (\text{S41})$$

Based on the fact that  $\tilde{\mathbf{W}}_{an} = \hat{\mathbf{W}}_{an} - \mathbf{W}_n^*$ , the following equation holds:

$$\xi_{an} \tilde{\mathbf{W}}_{an}^T \boldsymbol{\varphi}_n \boldsymbol{\varphi}_n^T \hat{\mathbf{W}}_{an} = \frac{\xi_{an}}{2} \tilde{\mathbf{W}}_{an}^T \boldsymbol{\varphi}_n \boldsymbol{\varphi}_n^T \tilde{\mathbf{W}}_{an} + \frac{\xi_{an}}{2} \hat{\mathbf{W}}_{an}^T \boldsymbol{\varphi}_n \boldsymbol{\varphi}_n^T \hat{\mathbf{W}}_{an} - \frac{\xi_{an}}{2} (\mathbf{W}_n^*)^T \boldsymbol{\varphi}_n \boldsymbol{\varphi}_n^T \mathbf{W}_n^*.$$

According to Young's inequality, we have

$$-\bar{q}_n \Phi_n z_n (\mathbf{W}_n^*)^T \boldsymbol{\varphi}_n \leq \frac{\bar{q}_n}{2} ((\mathbf{W}_n^*)^T)^2 + \frac{\bar{q}_n}{2} (\Phi_n z_n)^2.$$

Substituting the above inequality into Eq. (S41), we have

$$\begin{aligned} \dot{V}_n \leq & -\left( \bar{q}_n \eta_n - \frac{\bar{q}_n}{2} \right) \Phi_n^2 z_n^2 - \bar{q}_n g_{n-1} \Phi_{n-1} z_{n-1} z_n - \bar{q}_n k_n \Phi_n z_n^2 - \frac{\xi_{an}}{2} \tilde{\mathbf{W}}_{an}^T \boldsymbol{\varphi}_n \boldsymbol{\varphi}_n^T (z_n) \tilde{\mathbf{W}}_{an} \\ & - \frac{2\xi_{cn}}{g_n^2 (\boldsymbol{\omega}_n^T \boldsymbol{\omega}_n + 1)} \tilde{\mathbf{W}}_{cn}^T \boldsymbol{\omega}_n \boldsymbol{\omega}_n^T \tilde{\mathbf{W}}_{cn} + \frac{\xi_{cn}}{g_n^2 (\boldsymbol{\omega}_n^T \boldsymbol{\omega}_n + 1)} \tilde{\mathbf{W}}_{an}^T \boldsymbol{\varphi}_n (\mathbf{W}_n^*)^T \boldsymbol{\omega}_n \boldsymbol{\varphi}_n^T \hat{\mathbf{W}}_{an} \\ & + \frac{\xi_{cn}}{g_n^2 (\boldsymbol{\omega}_n^T \boldsymbol{\omega}_n + 1)} \tilde{\mathbf{W}}_{cn}^T \boldsymbol{\omega}_n (\mathbf{W}_n^*)^T \boldsymbol{\varphi}_n \boldsymbol{\varphi}_n^T \tilde{\mathbf{W}}_{an} - \frac{\xi_{an}}{2} \hat{\mathbf{W}}_{an}^T \boldsymbol{\varphi}_n \boldsymbol{\varphi}_n^T \hat{\mathbf{W}}_{an} + \frac{\xi_{an} + \bar{q}_n}{2} ((\mathbf{W}_n^*)^T)^2. \end{aligned} \quad (\text{S42})$$

Similar to inequalities (S30) and (S31), two inequalities can be derived as follows:

$$\frac{1}{g_n^2} \frac{\xi_{cn}}{\omega_n^T \omega_n + 1} \tilde{\mathbf{W}}_{an}^T \varphi_n(\mathbf{W}_n^*)^T \omega_n \varphi_n^T \hat{\mathbf{W}}_{an} \leq \frac{1}{g_n^2} \left[ \frac{1}{4} \tilde{\mathbf{W}}_{an}^T \varphi_n(\mathbf{W}_n^*)^T \omega_n \omega_n^T \mathbf{W}_n^* \varphi_n^T \tilde{\mathbf{W}}_{an} + \xi_{cn}^2 \hat{\mathbf{W}}_{an}^T \varphi_n \varphi_n^T \hat{\mathbf{W}}_{an} \right], \quad (\text{S43})$$

$$\begin{aligned} & \frac{1}{g_n^2} \frac{\xi_{cn}}{\omega_n^T \omega_n + 1} \tilde{\mathbf{W}}_{cn}^T \omega_n(\mathbf{W}_n^*)^T \varphi_n \varphi_n^T \tilde{\mathbf{W}}_{an} \\ & \leq \frac{1}{g_n^2} \left[ \frac{1}{4(\omega_n^T \omega_n + 1)} \tilde{\mathbf{W}}_{cn}^T \omega_n(\mathbf{W}_n^*)^T \varphi_n \varphi_n^T \mathbf{W}_n^* \omega_n^T \tilde{\mathbf{W}}_{cn} + \xi_{cn}^2 \tilde{\mathbf{W}}_{an}^T \varphi_n \varphi_n^T \tilde{\mathbf{W}}_{an} \right]. \end{aligned} \quad (\text{S44})$$

Adding the inequalities obtained above to inequality (S42) yields

$$\begin{aligned} \dot{V}_n & \leq - \left( \bar{q}_n \eta_n - \frac{\bar{q}_n}{2} \right) \Phi_n^2 z_n^2 - \bar{q}_n g_{n-1} \Phi_{n-1} z_{n-1} z_n - \bar{q}_n k_n \Phi_n z_n^2 - \left[ \frac{\xi_{an}}{2} - \frac{\xi_{cn}^2}{g_n^2} - \frac{(\mathbf{W}_n^*)^T \omega_n \omega_n^T \mathbf{W}_n^*}{4g_n^2} \right] \\ & \quad \cdot \tilde{\mathbf{W}}_{an}^T \varphi_n \varphi_n^T \tilde{\mathbf{W}}_{an} - \frac{1}{g_n^2 (\omega_n^T \omega_n + 1)} \left[ 2\xi_{cn} - \frac{(\mathbf{W}_n^*)^T \varphi_n \varphi_n^T \mathbf{W}_n^*}{4} \right] \tilde{\mathbf{W}}_{cn}^T \omega_n \omega_n^T \tilde{\mathbf{W}}_{cn} \\ & \quad - \left( \frac{\xi_{an}}{2} - \frac{\xi_{cn}^2}{g_n^2} \right) \hat{\mathbf{W}}_{an}^T \varphi_n \varphi_n^T \hat{\mathbf{W}}_{an} + \frac{\xi_{an} + \bar{q}_n}{2} ((\mathbf{W}_n^*)^T)^2. \end{aligned} \quad (\text{S45})$$

Design parameters  $\xi_{cn}$ ,  $\xi_{an}$ ,  $\bar{q}_n$ ,  $\eta_n$ , and  $\omega_n$ , which satisfy the following inequalities:

$$\begin{cases} \bar{q}_n \eta_n - \frac{\bar{q}_n}{2} > 0, \\ \frac{\xi_{an}}{2} - \frac{\xi_{cn}^2}{g_n^2} - \frac{(\mathbf{W}_n^*)^T \omega_n \omega_n^T \mathbf{W}_n^*}{4g_n^2} > 0, \\ \frac{2\xi_{cn}}{g_n^2 (\omega_n^T \omega_n + 1)} - \frac{(\mathbf{W}_n^*)^T \varphi_n \varphi_n^T \mathbf{W}_n^*}{4g_n^2 (\omega_n^T \omega_n + 1)} > 0, \\ \frac{\xi_{an}}{2} - \frac{\xi_{cn}^2}{g_n^2} > 0. \end{cases}$$

Define

$$m_{an} = \inf_{t \geq 0} \left\{ \frac{\pi_n \xi_{an}}{2} - \frac{\pi_n \xi_{cn}^2}{g_n^2} - \frac{\pi_n (\mathbf{W}_n^*)^T \omega_n \omega_n^T \mathbf{W}_n^*}{4g_n^2} \right\}$$

and

$$m_{cn} = \inf_{t \geq 0} \left\{ \frac{2\xi_{cn} \omega_n^T \omega_n}{g_n^2 (\omega_n^T \omega_n + 1)} - \frac{\omega_n^T \omega_n (\mathbf{W}_n^*)^T \varphi_n \varphi_n^T \mathbf{W}_n^*}{4g_n^2 (\omega_n^T \omega_n + 1)} \right\},$$

where  $\pi_n$  is the dimension of  $\hat{\mathbf{W}}_{cn}$  and  $\hat{\mathbf{W}}_{an}$ . So, inequality (S45) can become

$$\dot{V}_n \leq -\bar{q}_n k_n \Phi_n z_n^2 - \bar{q}_n g_{n-1} \Phi_{n-1} z_{n-1} z_n - m_{an} \tilde{\mathbf{W}}_{an}^T \tilde{\mathbf{W}}_{an} - m_{cn} \tilde{\mathbf{W}}_{cn}^T \tilde{\mathbf{W}}_{cn} + d_n, \quad (\text{S46})$$

where  $d_n = \frac{\xi_{an} + \bar{q}_n}{2} ((\mathbf{W}_n^*)^T)^2$ .

Finally, construct the whole IBLF as

$$V_l = \sum_{i=1}^n V_i. \quad (\text{S47})$$

From inequalities (S20), (S33), and (S46), the time derivative of  $V_l$  can be written as

$$\dot{V}_l \leq - \sum_{i=1}^n \bar{q}_i k_i \Phi_i z_i^2 - \sum_{i=1}^n m_{ai} \tilde{\mathbf{W}}_{ai}^T \tilde{\mathbf{W}}_{ai} - \sum_{i=1}^n m_{ci} \tilde{\mathbf{W}}_{ci}^T \tilde{\mathbf{W}}_{ci} + d, \quad (\text{S48})$$

where  $d = \sum_{i=1}^n d_i = \frac{1}{2} \sum_{i=1}^n (\xi_{ai} + \bar{q}_i) ((\mathbf{W}_i^*)^T)^2$ . Since all terms of  $d$  are bounded, there exists a positive constant  $\eta$  such that  $|d| < \eta$ . Thus, inequality (S48) becomes

$$\dot{V}_l < -cV_l + \eta, \quad (\text{S49})$$



where  $c = \min_{1 \leq i \leq n} \{k_i, 2m_{ai}, 2m_{ci}\}$ . Therefore, the following inequality can be obtained:

$$V_i < V_i(0)e^{-c(t-t_0)} + \frac{\eta}{c}. \quad (\text{S50})$$

We can conclude that  $z_i$ ,  $\Phi_i$ ,  $\tilde{\mathbf{W}}_{ci}$ , and  $\tilde{\mathbf{W}}_{ai}$  are bounded by Proposition 2 and Assumption 2. Then, we have that  $x_i$ ,  $\hat{\mathbf{W}}_{ci}$ , and  $\hat{\mathbf{W}}_{ai}$  are bounded signals. From Eqs. (14), (29), and (44), it can be found that the optimal virtual controller  $\alpha_i^*$  and the optimal actual controller  $u^*$  are both bounded and convergent, because each is a function formed by the simple combination of above-bounded signals. Thus, all signals of the system are bounded.