

Model based control design combining Lyapunov and Optimization tools

Examples in the area of motion control of Autonomous Robotic Vehicles

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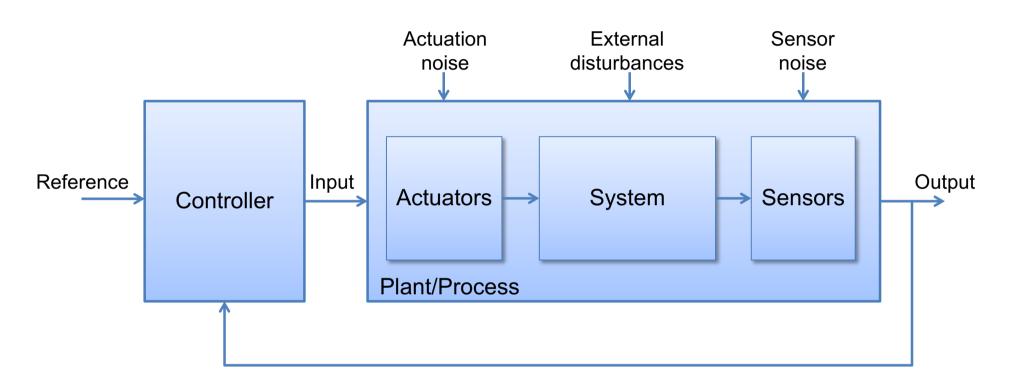
Topics of the talk

How can we design nonlinear feedback controllers using Lyapunov based techniques?

Idem... using optimization model-based techniques...

 Several examples on motion control of single and multiple autonomous robotic vehicles

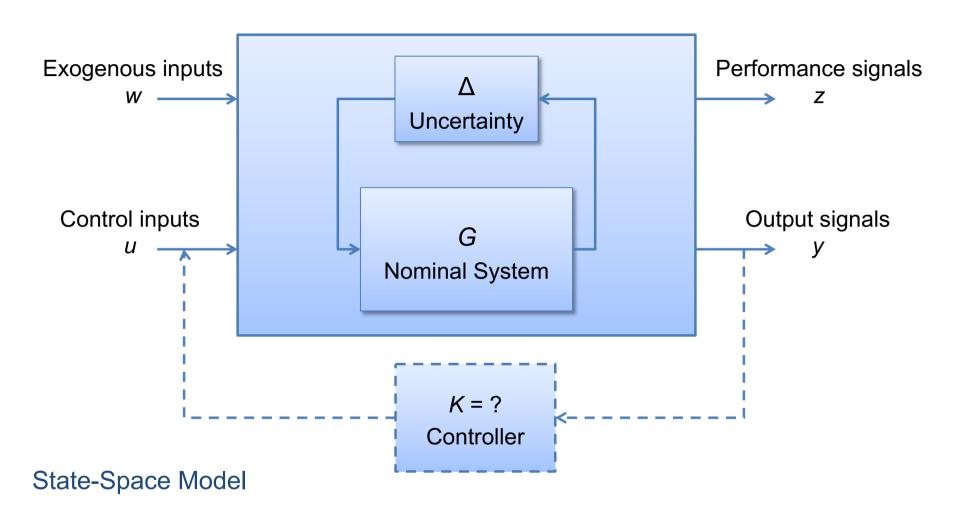
What is a control system?



Control Objectives:

Design a controller that in **real-time** stabilizes the plant and the output signal track the reference despite external disturbances, noises, and plant parameter uncertainty (**robust stability and performance**)

What is a model based control design?

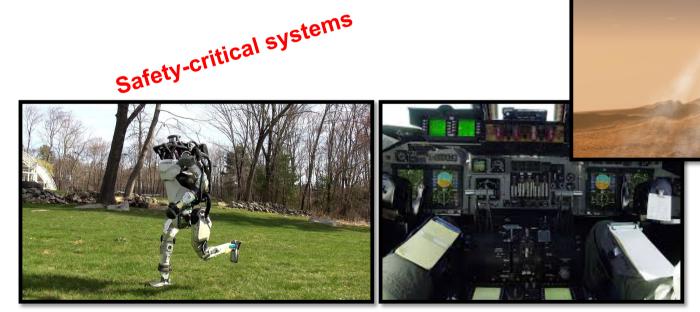


G:
$$\dot{x}=f(x,u,w)$$
 $x\in\mathcal{X}$ $u\in\mathcal{U}$ $\Delta\in\mathcal{F}_{\Delta}$ $y=h(x,u,w)$ $y\in\mathcal{Y}$ $w\in\mathcal{W}$

Why do we care?

We are interested in system methodological tools that are **provably** (mathematically) **certified by design guaranteeing the specifications** (e.g., stability, robustness, and performance) in the presence of challenging

restrictions and uncertainties.

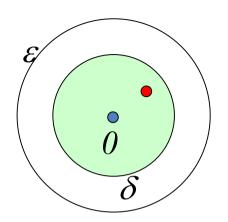


No matter what sequence of events occur (within a set of reasonable assumptions), the control system will always respond in a manner that satisfies the specification.

Lyapunov Stability

Stability definition

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



Definition

The equilibrium point x = 0 is

• stable if, for each $\epsilon > 0$, there is $\delta = \delta(\epsilon) > 0$ such that

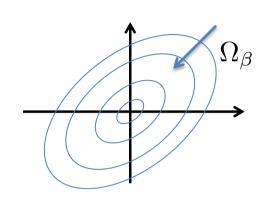
$$||x(0)|| < \delta \Rightarrow ||x(t)|| < \epsilon, \quad \forall t \ge 0$$

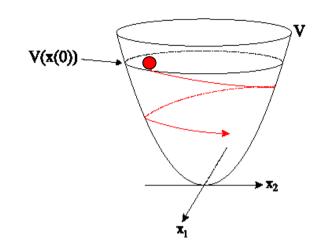
- unstable if it is not stable
- asymptotically stable if it is stable and δ can be chosen such that

$$||x(0)|| < \delta \Rightarrow \lim_{t \to \infty} x(t) = 0$$

All solutions starting nearby, stay nearby

Lyapunov Stability





Lyapunov's stability theorem

Let $V: D \to \mathbb{R}$ be a continuously differentiable function such that

$$\bullet V(0) = 0, V(x) > 0, \forall x \in D \setminus \{0\}$$

$$\bullet \dot{V}(x) \le 0, \quad \forall x \in D$$

Then, x = 0 is stable. Moreover, if

$$\dot{V}(x) < 0, \forall x \in D \setminus \{0\}$$

Note that the set

$$\Omega_{\beta} = \{ x \in B_r : V(x) \le \beta \}$$

is an *invariant set*.

then x = 0 is asymptotically stable.

Control Lyapunov functions

Definition (CLFs)

A positive definite function V(x) is a **Control Lyapunov function (CLF)** for system $\dot{x} = f(x) + g(x)u$ if it satisfies (for every $x \neq 0$):

$$\inf_{u \in \mathcal{U}} \left[\underbrace{L_f V(x) + L_g V(x) u}_{\dot{V}(x) = \frac{\partial V}{\partial x} [f(x) + g(x) u]} \right] < 0$$

There is a feedback law such that the origin is asymptotically stable



There is a CLF

All these concepts can be extended to stability of trajectories, sets, global results, robustness to disturbances, discrete-time systems, etc.

How can we find a CLF / control law?

Example: Marine Robotic Vehicles

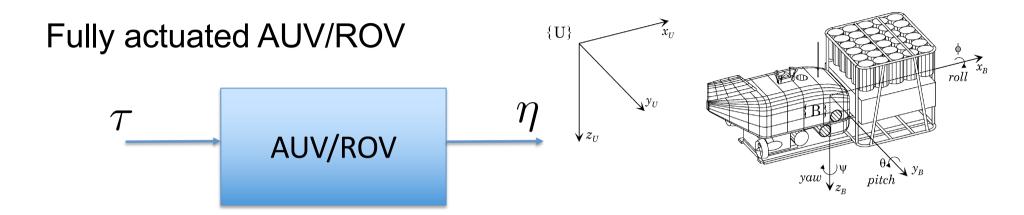
Typical motion control problems





- Speed, Heading, and Depth Control
- Bottom Following (Terrain Contouring)
- Point Stabilization, Hovering, Manipulation
- Trajectory Tracking and Path Following
- Target Tracking...

Point Stabilization



Goal: Design a state feedback control so that $\eta(t)$ converges to a desired position and attitude η_d (Pose stabilization)

Model:

In and attitude
$$\eta_d$$
 (Pose stabilization)
$$\begin{aligned}
M\dot{\nu} + C(\nu)\nu + D(\nu)\nu + g(\eta) &= \tau \\
\dot{\eta} &= J(\eta)\nu
\end{aligned}$$

$$\begin{aligned}
& \psi > 0 \\
& C(\nu)^T = -C(\nu) \\
& D(\nu) > 0
\end{aligned}$$

$$\tau = (\tau_u, \tau_v, \tau_w, \tau_p, \tau_q, \tau_r)'$$

$$\begin{aligned}
& \nu = (u, v, w, p, q, r)' \\
& \eta = (x, y, z, \phi, \theta, \psi)'
\end{aligned}$$
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Nonlinear Control Design

Model:

$$M\dot{\nu} + C(\nu)\nu + D(\nu)\nu + g(\eta) = \tau$$

 $\dot{\eta} = J(\eta)\nu$

Error dynamics:

$$e(t) = \eta(t) - \eta_d \longrightarrow \dot{e} = \dot{\eta} = J(\eta)\nu$$

Control Lyapunov function:

$$V(\nu, e) = \frac{1}{2} (\nu^T M \nu + e^T K_P e)$$

Nonlinear Control Design

Computing the time derivative with respect to the trajectory of the system...

$$\dot{V} = \nu^{T} M \dot{\nu} + \dot{e}^{T} K_{P} e$$

$$= \nu^{T} (M \dot{\nu} + J^{T}(\eta) K_{P} e)$$

$$= \nu^{T} (\tau - D(\nu) \nu - g(\eta) + J^{T}(\eta) K_{P} e) - \underbrace{\nu^{T} C(\nu) \nu}_{0}$$

Assign a feedback law...

$$\tau = -J^T K_P e(t) - K_D \nu + g(\eta)$$

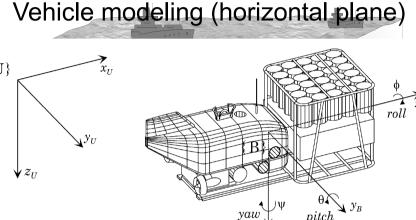
$$\dot{V} = -\nu^T \big(D(\nu) + K_D\big) \nu \le 0 \quad \longrightarrow \quad \text{We have stability!}$$

Using now other tools (LaSalle's invariance principle) it is possible to conclude asymptotically stability!

Dynamic Positioning of an underactuated AUV

Goal: steer an underwater vehicle to a target point





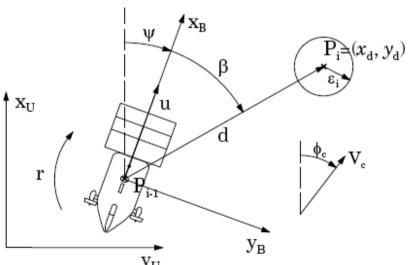
Strategy adopted:

Main challenges Adaptive controller

- Nonlinear dynamics
- Underactuated
- Par **Observer** modeling uncertainty
- External ediation bout cotter

Dynamic Positioning of an underactuated AUV





$$\dot{e} = \sqrt{(x - x_d)^2 + (y - y_d)^2}$$

$$\dot{e} = -(u_r)x\cos\beta x_d - x_r - \sin\beta s(\psi V_d + c\beta) + \psi - \phi_c)$$

$$\dot{\beta} = \frac{\sin\beta y - y_d \cos\beta e \sin(\psi v_c + \beta)}{e} v_r + \frac{\psi_c + \beta}{e} \sin(\beta + \psi - \phi_c)$$

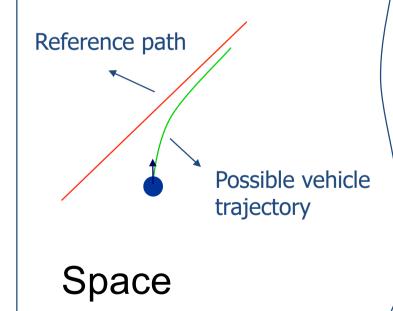
$$\dot{\psi} = r$$

$$\psi + \beta = \tan^{-1}\left(\frac{e - (y - y_d)}{-(x - x_d)}\right)$$

Trajectory tracking versus path following

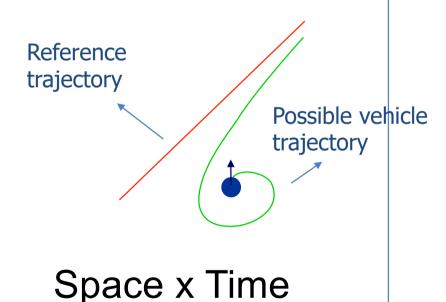
Path following

 Reference path given in a time-free parameterization



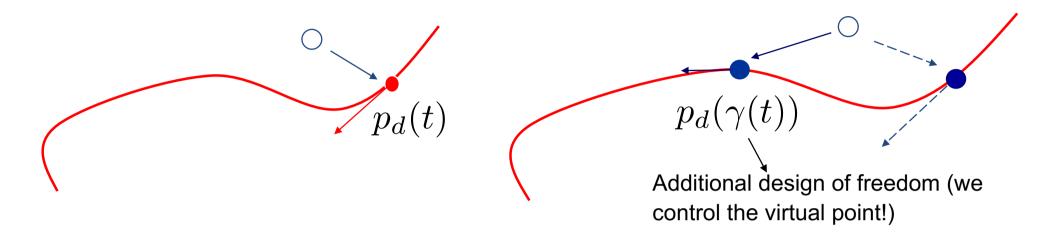
Trajectory Tracking

 Time and space reference trajectory



Path-following is motivated by applications in which spatial errors are more critical than temporal errors

Trajectory tracking versus path following



- Consider an <u>underactuated vehicle</u> modeled as a rigid body subject to external forces and torques
 - Kinematics

$$\dot{p} = Rv$$
 $\dot{R} = RS(\omega)$

$$p, v, \omega \in \mathbb{R}^3, R \in SO(3)$$

$$S(\omega) = \begin{pmatrix} 0 & -\omega_3 & \omega_2 \\ \omega_3 & 0 & -\omega_1 \\ -\omega_2 & \omega_1 & 0 \end{pmatrix}$$

Dynamics

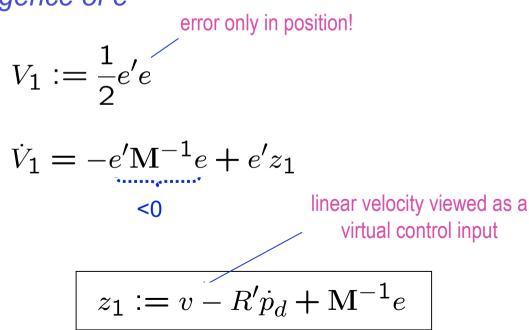
$$\mathbf{M}\dot{v} = -S(\omega)\mathbf{M}v + f_v(v, \omega, R) + g_1u_1$$
$$\mathbf{J}\dot{\omega} = -S(v)\mathbf{M}v - S(\omega)\mathbf{J}\omega + f_\omega(v, \omega, R) + G_2u_2$$

Lyapunov based motion control of an underactuated vehicle

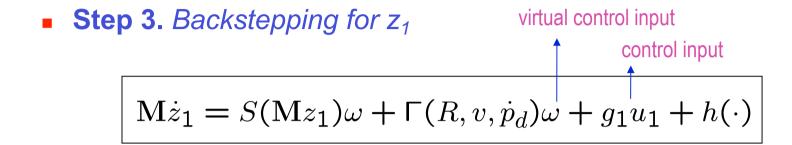
■ Step 1. Coordinate Transformation

$$e:=R'(p-p_d)$$
 tracking error in body frame $\dot{e}=-S(\omega)e+v-R'\dot{p}_d$

■ Step 2. Convergence of e



Lyapunov based trajectory tracking of an underactuated vehicle



It will not always be possible to drive z_1 to zero! Instead, we will drive z_1 to a small constant δ

$$V_2 := V_1 + \frac{1}{2}\varphi'\mathbf{M}^2\varphi = \frac{1}{2}e'e + \frac{1}{2}\varphi'\mathbf{M}^2\varphi \qquad \qquad \varphi := z_1 - \delta$$

$$\dot{V}_2 = -e'\mathbf{M}^{-1}e + e'\delta - \varphi'K_\varphi\varphi + \varphi'\mathbf{M}\mathcal{B}_b(\cdot)z_2$$

$$<0 \qquad \qquad <0 \qquad \qquad \text{1st control signal has been assigned}$$

$$u_1 = \begin{bmatrix} 1 & 0_{1\times 3} \end{bmatrix}\alpha \qquad \text{assigned}$$

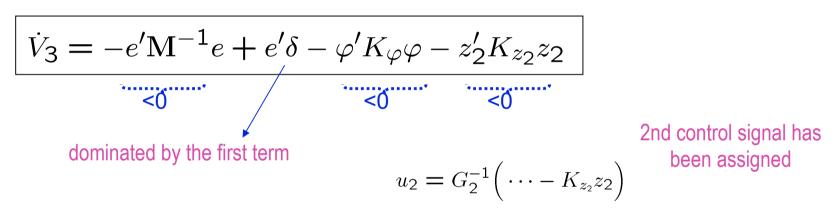
$$z_2 := \omega - \begin{bmatrix} 0_{3\times 1} & I_{3\times 3} \end{bmatrix}\alpha \text{ angular velocity viewed as a}$$

virtual control input

Lyapunov based trajectory tracking of an underactuated vehicle

Step 4. Backstepping for z₂

$$V_3 := V_2 + \frac{1}{2}z_2'\mathbf{J}z_2 = \frac{1}{2}e'e + \frac{1}{2}\varphi'\mathbf{M}^2\varphi + \frac{1}{2}z_2'\mathbf{J}z_2$$



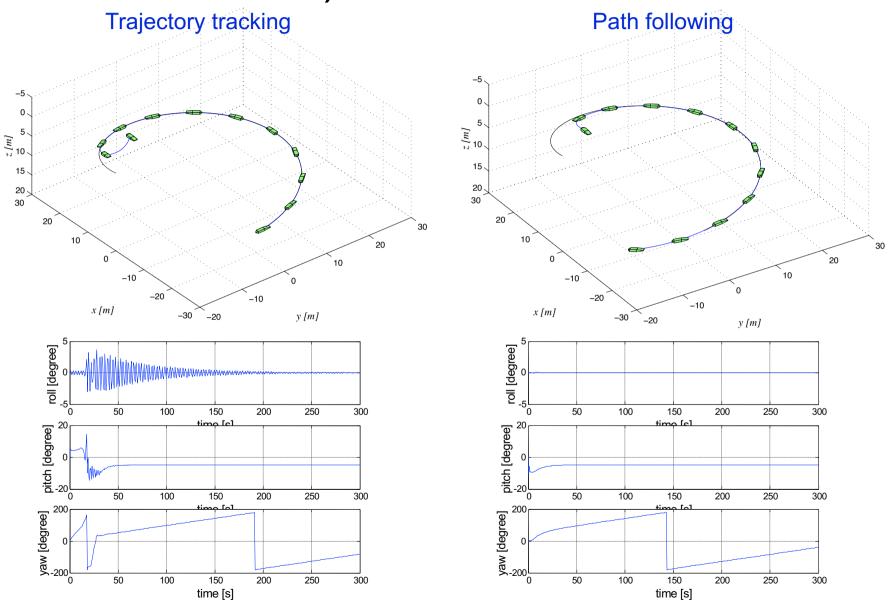
Using Young's inequality for any $\gamma > 0$

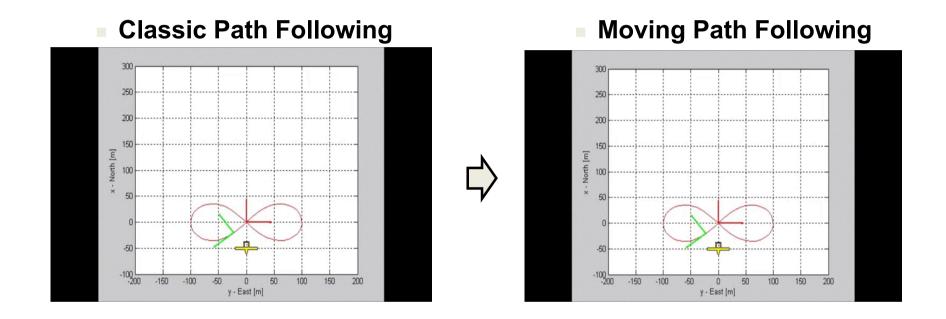
$$\dot{V}_3 \le -\lambda V_3 + \frac{1}{2\gamma^2} \|\delta\|^2$$

can be made arbitrarily small

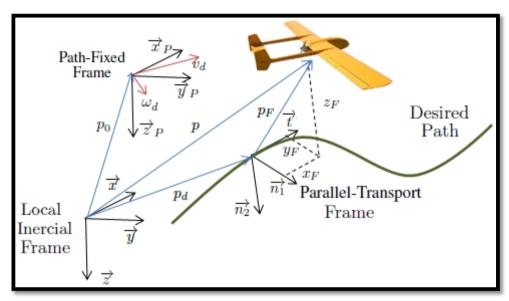
All signals remain bounded and converges to ball of radius proportional to δ

Autonomous Underwater Vehicle (3D) (simulation results)

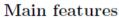




Natural extension of the classical path following methods for stationary paths

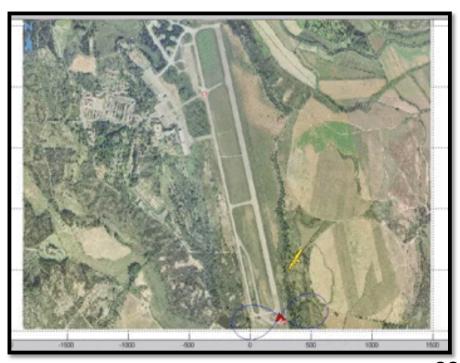




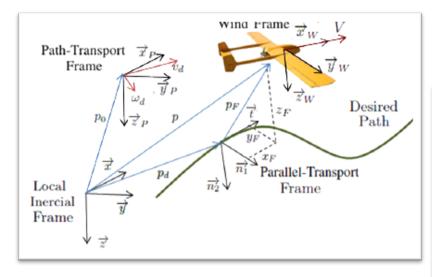


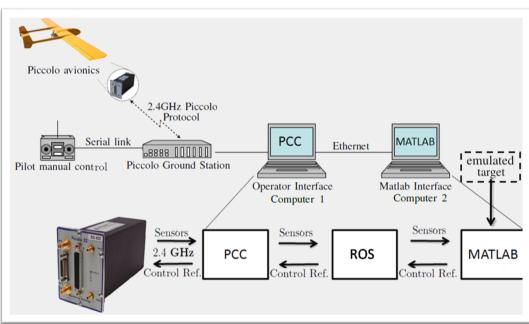
Main leadures	
Maximum takeoff weight	10 Kg
Wingspan	$2.415~\mathrm{m}$
Payload	$4~{ m Kg}$
Maximum Speed	$150~\mathrm{Km/h}$
Autonomy	1.5 h



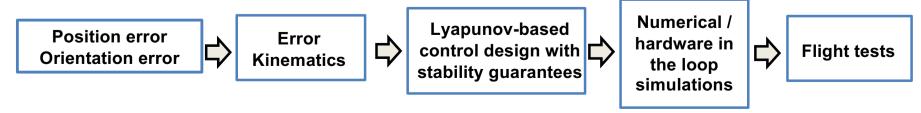


Three Dimensional Moving Path Following for Fixed-Wing Unmanned Aerial Vehicles



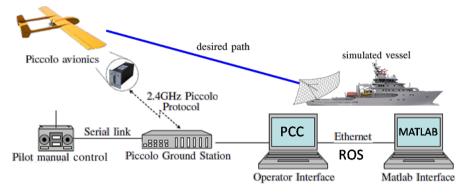


Methodology:



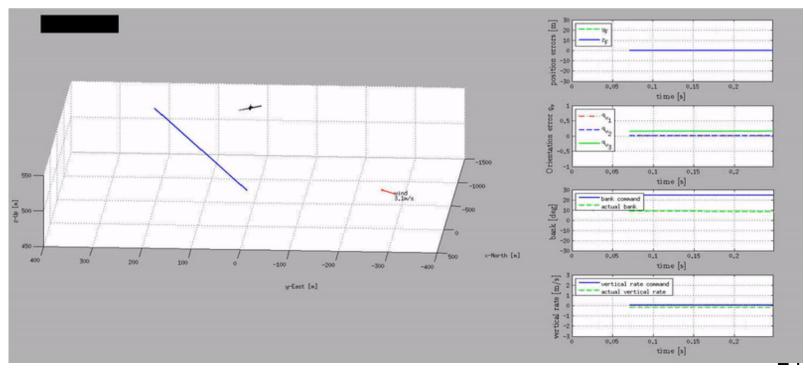
Autonomous landing on a moving vessel

□ Attach a desired landing pattern to the moving vessel and make the UAV converge to and track the moving landing pattern:

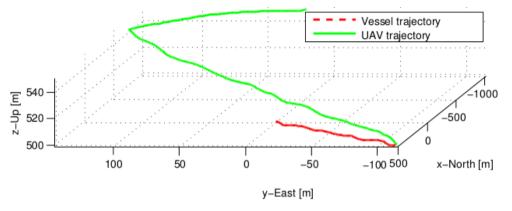


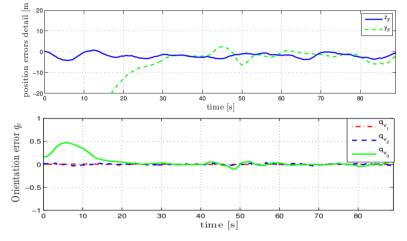


□ Flight test results

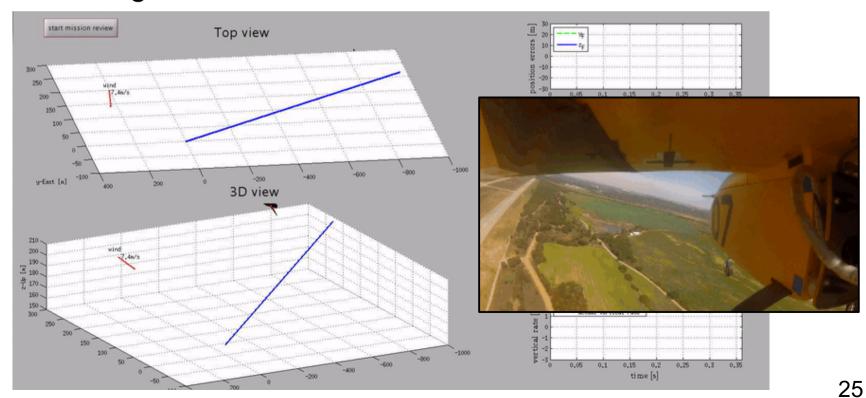


Autonomous landing on a moving vessel

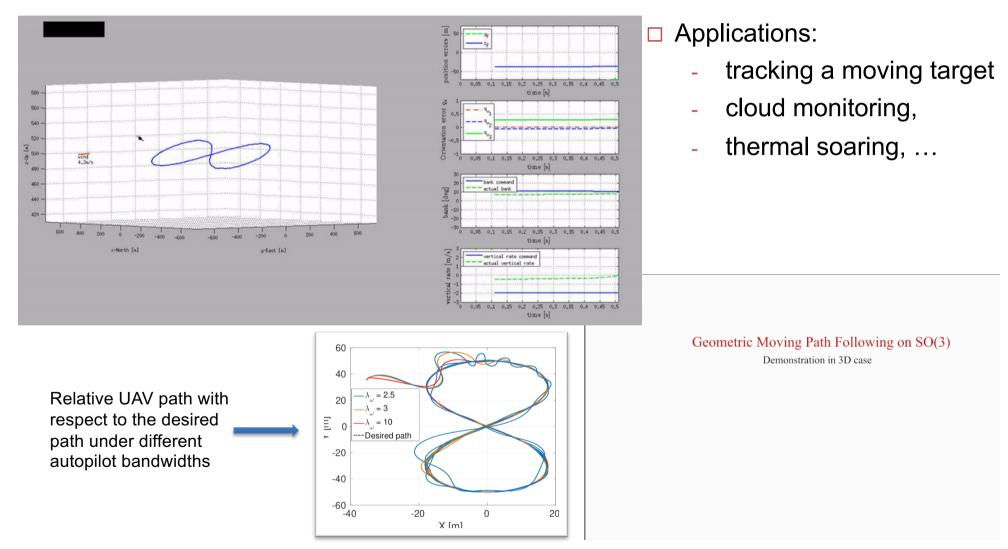




□ Additional flight test results:



□ A more general illustration of the MPF method for 3D reference paths



Optimization-based approach

Definition (CLFs)

A positive definite function V(x) is a Control Lyapunov function (CLF) for system

$$\dot{x} = f(x) + g(x)u$$

Set of Stabilizing Controllers

$$K_V(x) = \{ u \in \mathcal{U} : L_f V(x) + L_g V(x) u \le -\sigma(x) \}$$

Pointwise Min-Norm

Desired rate

$$\min_{u \in \mathcal{U}} \frac{1}{2} ||u||^2$$

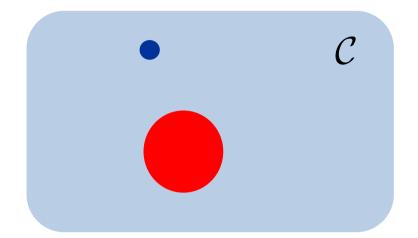
$$s.t. \quad L_f V(x) + L_g V(x) u \le -\sigma(x) \tag{CLF}$$

where $\sigma(x) \succ 0$.

At every point, we select the smallest input which ensures that the CLF decays at the specified desired rate!

Set Invariance and Safety

How can we address safety?



$$C = \{x \in \mathbb{R}^n : h(x) \ge 0\}$$
$$\partial C = \{x \in \mathbb{R}^n : h(x) = 0\}$$
$$\mathcal{O} = \{x \in \mathbb{R}^n : h(x) < 0\}$$

Definition (Safety)

The closed-loop system $\dot{x}=f(x)+g(x)u^{\star}$ is safe with respect to $\mathcal C$ if $\mathcal C$ is forward invariant.

Control Barrier Functions

Definition (CBF)

The function h(x) is a **Control Barrier Function (CBF)** if there exists a locally Lipschitz extended class \mathcal{K}_{∞} function α such that

$$\sup_{u \in \mathbb{R}^m} \left[L_f h(x) + L_g h(x) u \right] \ge -\alpha(h(x))$$

Note that h(x) is only allowed to decrease in the interior of the safe set int(C), but not on its boundary ∂C , that is, C is forward invariant.

Set of Safe Controllers

$$K_{CBF}(x) = \{ u \in \mathbb{R}^m : L_f h(x) + L_g h(x) u + \alpha(h(x)) \ge 0 \}$$

CBFs can be used to design controllers enforcing **safety**.

Stabilization and Safety using QPs

Quadratic Program (QP) Formulation

$$\min_{(u,\delta) \in \mathbb{R}^{m+1}} \frac{1}{2} ||u||^2 + \frac{1}{2} \kappa \delta^2$$

s.t.
$$L_f V(x) + L_g V(x) u + \gamma(V(x)) \le \delta$$
 (CLF)

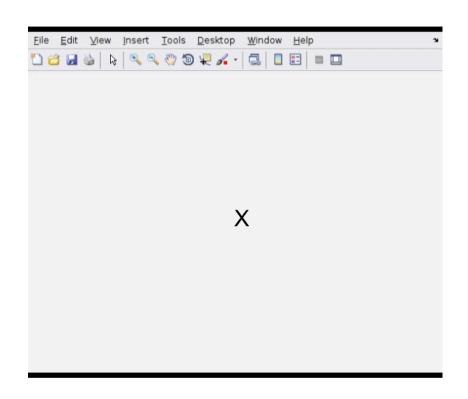
$$L_f h(x) + L_g h(x) u + \alpha(h(x)) \ge 0$$
 (CBF)

where $\kappa > 0$, $\gamma \in \mathcal{K}$, $\alpha \in \mathcal{K}_{\infty}$.

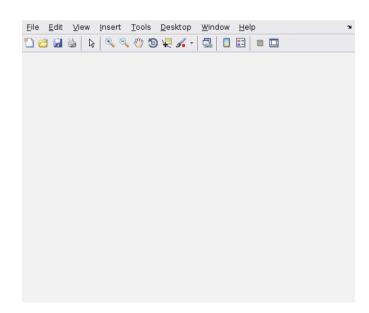
The CBF constraint guarantees that $u^* \in K_{CBF}(x)$ keeps the system trajectories invariant with respect to the safe set C.

The relaxation variable δ in the CLF constraint *softens* the stabilization objective, maintaining the feasibility of the QP.

Stabilization and Safety using QPs



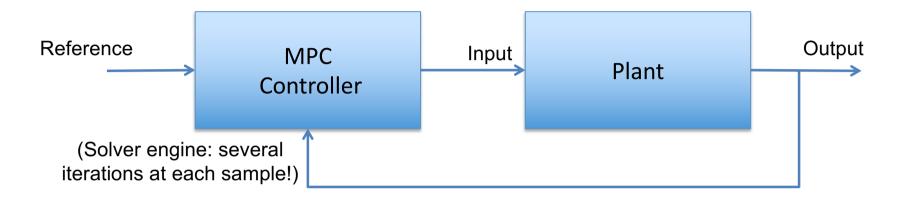
The QP-based approach can introduce asymptotically stable equilibrium points on the boundary $\partial \mathcal{C}$.



Solution: Include the freedom of rotating and scaling the initial proposed CLF V by augmenting the state of the control system.

Optimization-based approach

Receding horizon approach



Open loop finite horizon problem

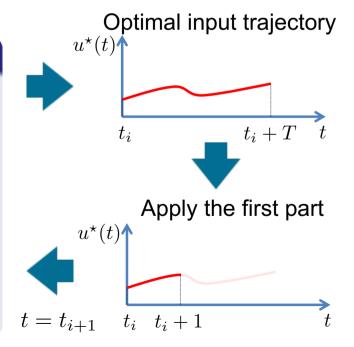
$$\min_{u(\cdot)} \int_{t_i}^{t_i+T} \ell(x(\tau), u(\tau)) d\tau + \varphi(x(t_i+T))$$

$$s.t. \quad \dot{x} = f(x, u)$$

$$(x, u) \in \mathcal{X} \times \mathcal{U}$$

$$x(t_i) = x_{t_i}$$

$$x(t_i+T) \in \mathcal{X}_{aux}$$



Model Predictive Control

Performance Index

$$J_T(x,u) := \int_{t_i}^{t_i+T} \ell(x(au),u(au)) \, d au + \varphi(x(t_i+T))$$
 Stage Cost Terminal Cost

Auxiliary elements are crucial for stability!

Open-Loop finite horizon problem

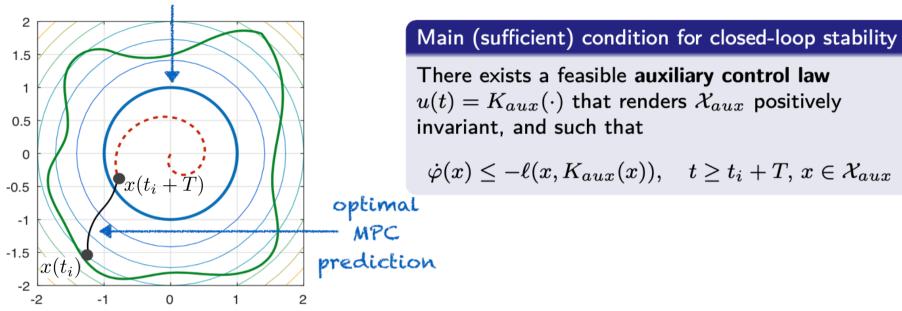
$$J_T^\star(x,u) = \min_{u(\cdot)} J_T(x,u)$$
 $s.t.$ $\dot{x} = f(x,u)$ Dynamical Model $(x(au),u(au)) \in \mathcal{X} imes \mathcal{U}$ State and Input Constraints $x(t_i) = x_{t_i}$ $x(t_i+T) \in \mathcal{X}_{aux}$ Terminal Constraint

Control Policy

$$u(t) = u^*(t), \quad t \in [t_i, t_{i+1})$$

Model Predictive Control



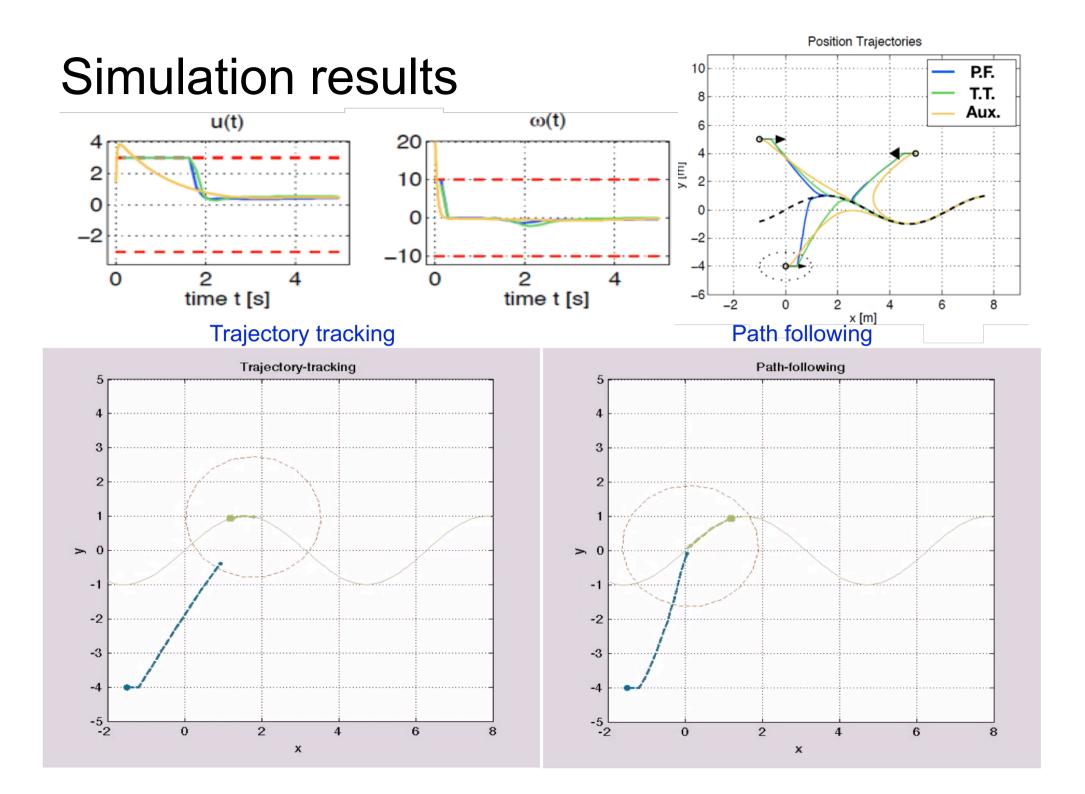


Key idea:

Design an auxiliary Lyapunov based control law and use it to compute the

- **Terminal set:** usually a level set of the Lyapunov function
- Terminal cost: to approximately recover the infinite horizon control solution $\varphi(x(t_i+T)) = \int_{t_i+T}^{\infty} \ell(x(\tau), K_{aux}(x)) d\tau$

Bonus: If the auxiliary control law yields global asymptotical stability (under the constraints) then the terminal set is the all space, and the Region of Attraction (R.O.A) of the MPC is all the state space! (MPC improves the designed auxiliary controller) 34



Dual-Objective MPC for Economic Optimization

Application scenarios:

• When there is margin to reduce tracking accuracy to perform economic

optimization

Performance Index $J_T(x,u) := \int_{t_i}^{t_i+T} \ell(x(au),u(au))\,d au + arphi(x(t_i+T))$

Stage Cost:

$$\ell(x,u) = \ell_s(x,u) + \ell_e(x,u)$$

$$\downarrow$$

$$Stabilizing Cost$$
Economic Cost

Under some suitable design of the auxiliary elements... $|\ell_e(x,u)| \leq b(t)$

... it is possible to show that

$$||x(t)|| \le \beta(||x(t_0)||, t - t_0) + \gamma(\sup_{t \ge t_0} ||\ell(x(t), u(t))||)$$

Transient Economic optimization: $\|\ell(x(t), u(t))\| \to 0 \implies \|x(t)\| \to 0$

Motivation Reduce energy consumption.

ISS-based EMPC

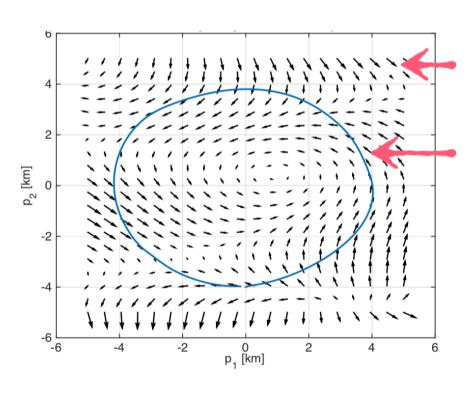
Control objectives

- 1) Track a predefined position trajectory
- 2) Save energy

$$I(t, x, u) := I_s(t, x, u) + I_e(t, x, u)$$

Trajectory-Tracking Consumption Stage Cost

Index



Water currents velocity vectors

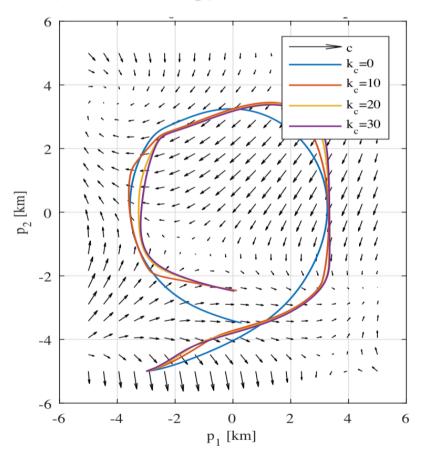
Desired position trajectory

$$I_e(t, x, u) = k_c \operatorname{atan}\left(\frac{1.5}{k_c} \|u(t)\|^2\right)$$

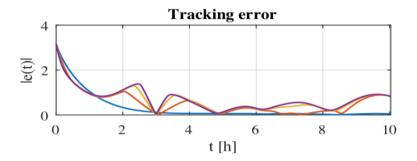
Motivation Reduce energy consumption.

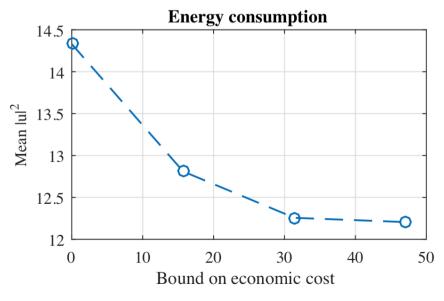
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$$I_e(t, x, u) = k_c \operatorname{atan}\left(\frac{1.5}{k_c} \|u(t)\|^2\right)$$

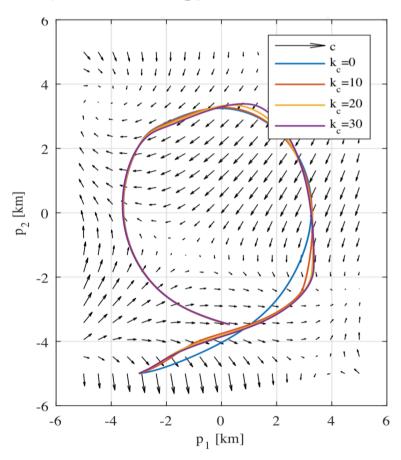


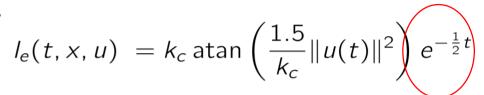


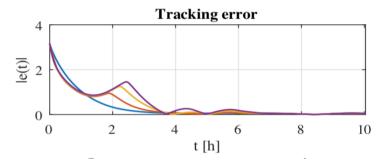
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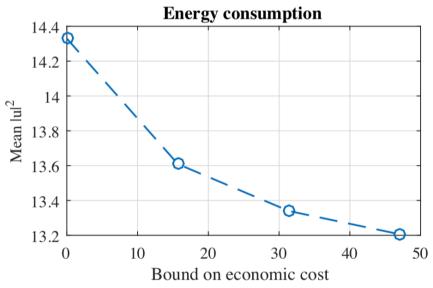
Control objectives

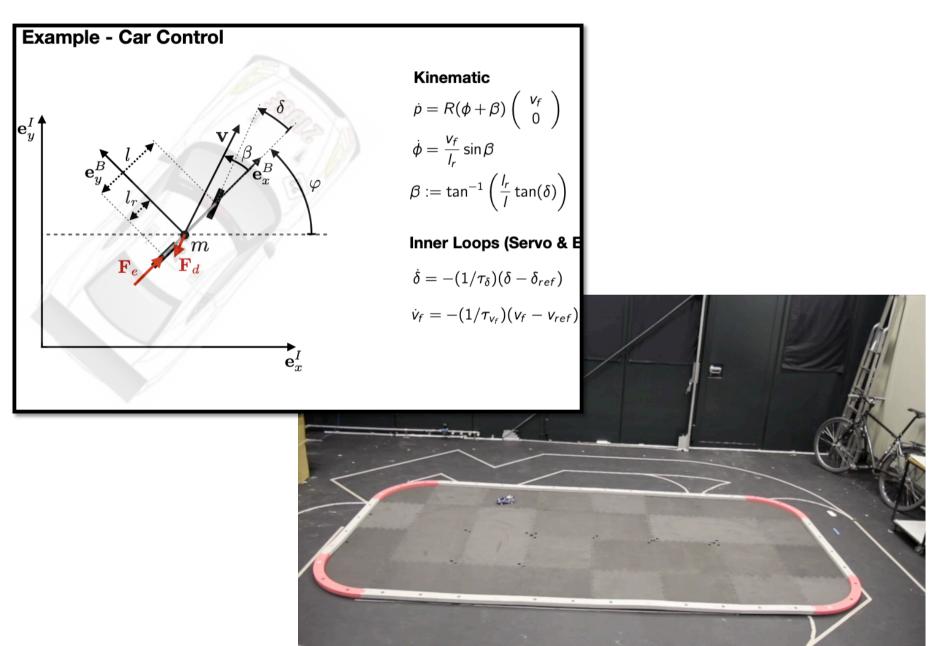
- 1) Track a predefined position trajectory
- 2) Save energy





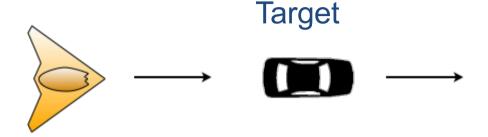


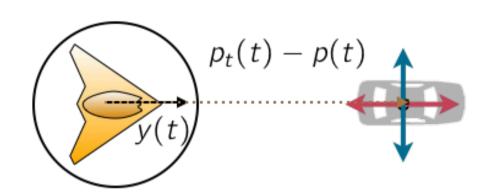




Target monitoring:

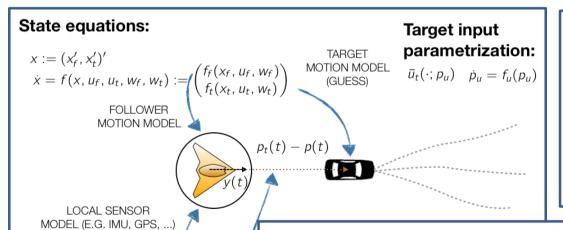
- 1) Estimate the position of the target
- 2) Follow the target





Unobservable motion

"Well" observable motion



Observability matrix: $\mathcal{O}(x, u_f, u_t) = \frac{\partial}{\partial x} \begin{pmatrix} y \\ \dot{y} \\ \vdots \end{pmatrix}$

Main property: $\mathcal{O}(x, u_f, u_t)$ full rank => state x locally observable at (x,u)

Note:

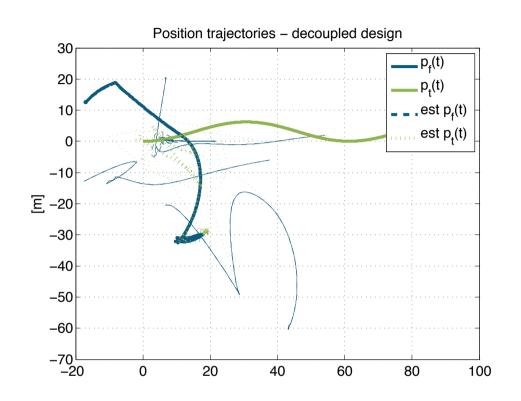
- Observability is function of the state and input
- Large minimum singular value => high "Quantity"
- Condition number close to 1 => high "Quality"

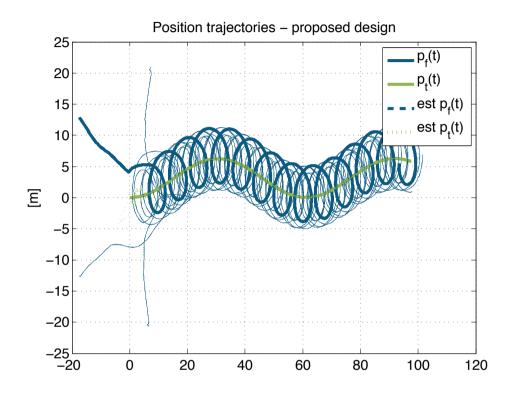
Output equations: Index of observability (saturated):

 $y = h(x, v) := \begin{pmatrix} h_f(x_f, v_f) \\ h_t(x_t, v_t) \end{pmatrix}$

 $V := (V_f, V_f)' \quad V := (V_f, V_f)$

$$I_o(x, u_f, u_t) = k \arctan \left(\frac{1}{k} \left(\frac{\alpha_1}{\sigma_{min} \mathcal{O}(x, u_f, u_t)} + \alpha_2 (\kappa(\mathcal{O}(x, u_f, u_t)) - 1)^2 \right) \right)$$

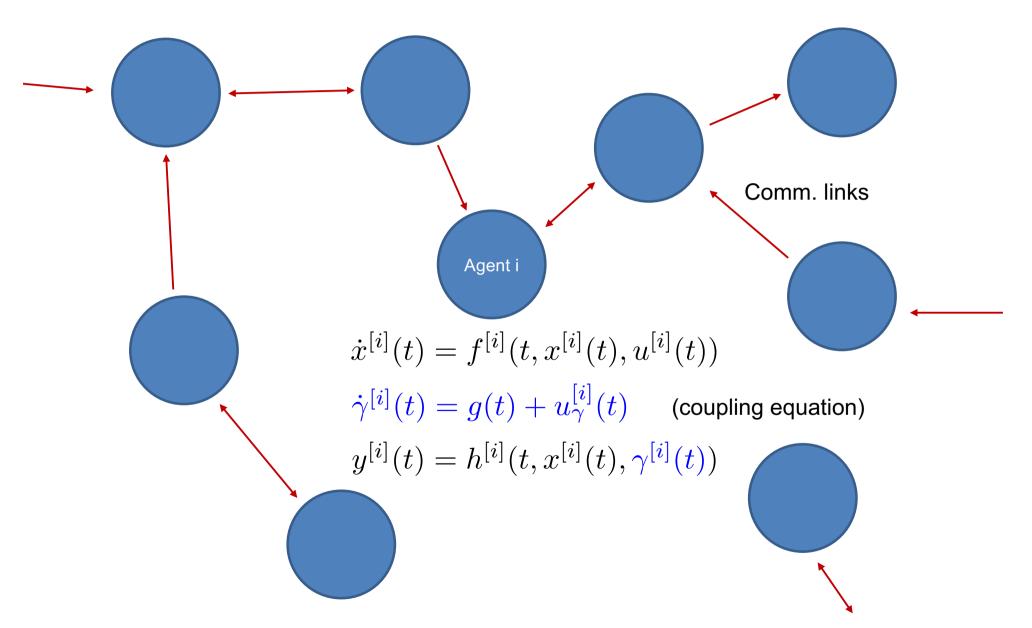




$$J_T(x, u) = \int_{t_i}^{t_i + T} (\ell(x, u) + \ell_o(x, u)) d\tau + \varphi(x(t_i + T))$$

Stabilizing Cost Observability Cost

Problem Statement and Motivation



Problem Statement and Motivation

Control objectives

Communication graph $\mathcal{E} \subseteq \mathcal{V} imes \mathcal{V}$

Output regulation

$$\mathcal{G} := (\mathcal{V}, \mathcal{E})$$

$$y^{[i]}(t) \rightarrow 0$$

$$(i,j) \in \mathcal{E} \iff$$
 system i reads $\gamma^{[j]}(t)$

Coordination

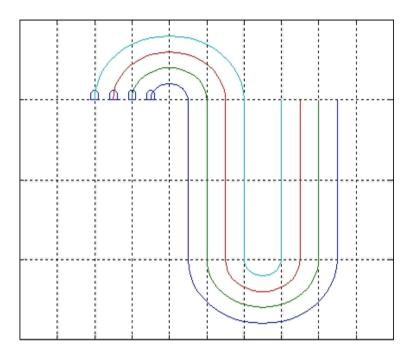
$$\sum_{(i,j)\in\mathcal{E}} (\gamma^{[i]}(t) - \gamma^{[j]}(t))^2 \to 0$$

Asymptotic assignment

$$\dot{\gamma}^{[i]}(t)
ightarrow v_d$$

How to combine the output regulation objective with the consensus objective?

Cooperative Path Following



Vehicle formation

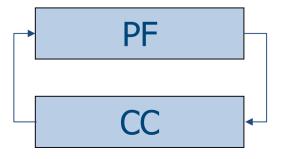
Path



Key ingredients:

- Path following for each vehicle
- Inter vehicle coordination
 speed adjustments based on
 VERY LITTLE INFO EXCHANGED)
 (space-time decoupling)

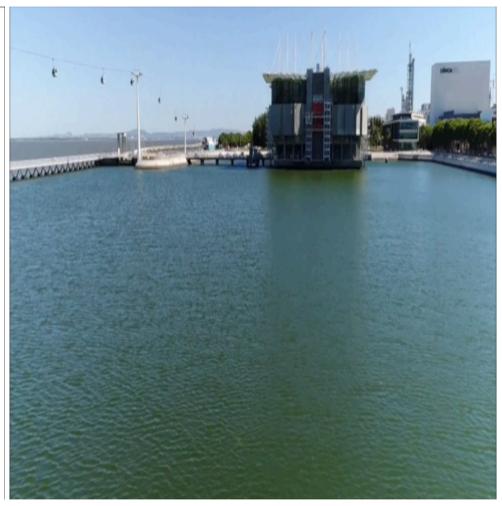
PF and CC interconnection



Logic/event-based communications: Field tests

Three AUVs Following a Circular formation

AUVs in action!!



Event-based, Porto, 2018

Logic-based, Lisbon, 2018

CPF and CMPF (numerical results)

MPC goal: Optimize over a pre-existing auxiliary consensus control law to balance coordination and regulation!

Strong penalty on the distance to the path (solid line)

.0

0

10

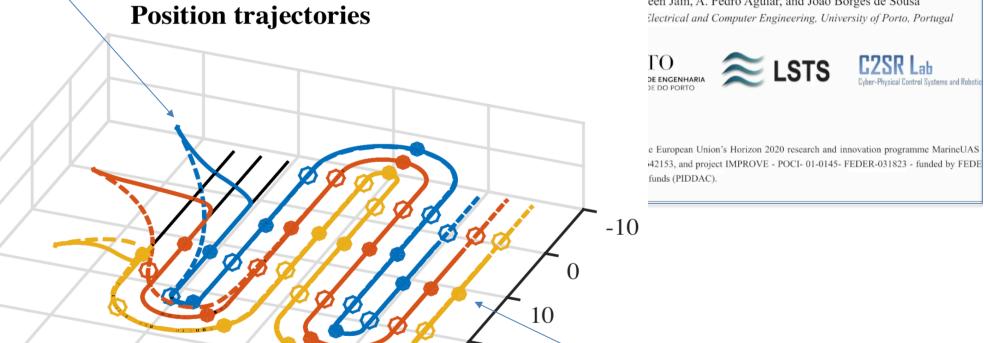
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Cooperative Moving Path Following

Cooperative Moving Path Following using Dynamic **Event-triggered Communication**

een Jain, A. Pedro Aguiar, and João Borges de Sousa



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Asymptotic convergence to consensus

Conclusions

- Brief overview of Lyapunov model based and optimization model based control design
- Applications for motion control of single and multiple autonomous robotic vehicles
- Control architectures that accounts for vehicle dynamics, external disturbances, sensor noise, inter-vehicle time-varying communication topologies and communication losses

On-going and Future Research: How to better exploit (and LEARN through) DATA (off-line and real-time) and how to combine with (potentially poor) nominal dynamic models to improve performance and robustness in the presence of challenging restrictions and uncertainties, but guaranteeing key specifications (e.g., safety, interpretability, ...)?

 Implementation, and proof-of-concept of the algorithms on specific high impact applications

Main References from C2SR Lab

Check my web-page: https://paginas.fe.up.pt/~apra

Cyber-Physical Control Systems and Robotics Lab

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 Optimization in Model Predictive Control. IEEE Transactions on Automatic Control, Vol. 62, No. 12, pp. 6081-6093,
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