Adaptive Tracking and Parameter Identification for Nonlinear Control Systems

Michael Malisoff, Associate Professor Holder of Roy Paul Daniels Professorship #3 Sponsored by AFOSR, NSF/DMS, and NSF/EPAS

> Department of Mathematics Colloquium LSU – September 13, 2012

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Typically we construct u(t, Y) so that all trajectories of (2) for all possible choices of δ satisfy some control objective.

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Find γ_i 's by building certain strict LFs for $\dot{Y} = \mathcal{G}(t, Y, 0)$.

A LF for $\dot{Y} = \mathcal{G}(t, Y)$ is a proper positive definite C^1 function V that admits a positive semidefinite function W such that $V_t(t, Y) + V_Y(t, Y)\mathcal{G}(t, Y) \leq -W(Y)$ for all $t \geq 0$ and $Y \in \mathcal{Y}$.

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Main PE Assumption: positive definiteness of the matrices

$$\mathcal{M}_i \stackrel{\text{def}}{=} \int_0^T \lambda_i^\top(t) \lambda_i(t) \, \mathrm{d}t \in \mathbb{R}^{(p_i+1) \times (p_i+1)}, \tag{6}$$

where $\lambda_i(t) = (k_i(\xi_R(t)), \dot{z}_{R,i}(t) - g_i(\xi_R(t)))$ for i = 1, 2, ..., s.

▶ We know v_f and a strict LF $V : [0, \infty) \times \mathbb{R}^{r+s} \to [0, \infty)$ for

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such that $-\dot{V}$ and V have positive definite quadratic lower bounds near 0,

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such that -V and V have positive definite quadratic lower bounds near 0, and V and v_f are T-periodic.

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We solved the tracking and parameter identification problem for

$$\begin{cases} \dot{x} = f(\xi) \\ \dot{z}_i = g_i(\xi) + k_i(\xi)\theta_i + \psi_i \boldsymbol{u}_i, \quad i = 1, 2, \dots, s. \end{cases}$$
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 $\xi = (\mathbf{X}, \mathbf{Z}) \in \mathbb{R}^{r+s}. \ (\theta, \psi) = (\theta_1, ..., \theta_s, \psi_1, \ldots, \psi_s) \in \mathbb{R}^{p_1 + ... + p_s + s}.$

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Main PE Assumption: positive definiteness of the matrices

$$\mathcal{M}_{i} \stackrel{\text{def}}{=} \int_{0}^{T} \lambda_{i}^{\top}(t) \lambda_{i}(t) \, \mathrm{d}t \in \mathbb{R}^{(\boldsymbol{p}_{i}+1) \times (\boldsymbol{p}_{i}+1)},$$
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where $\lambda_i(t) = (k_i(\xi_R(t)), \dot{z}_{R,i}(t) - g_i(\xi_R(t)))$ for i = 1, 2, ..., s.

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(11)

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The estimator evolves on $\{\prod_{i=1}^{s} (-\theta_M, \theta_M)^{p_i}\} \times (\underline{\psi}, \overline{\psi})^s$.

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The estimator and feedback can only depend on things we know.

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Augmented Error Dynamics

.

$$\begin{pmatrix}
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+ \tilde{\psi}_{i}\boldsymbol{u}_{i}(t,\tilde{\xi},\hat{\theta},\hat{\psi}), \quad 1 \leq i \leq s \\
\dot{\tilde{\theta}}_{i,j} = -\left(\hat{\theta}_{i,j}^{2} - \theta_{M}^{2}\right)\varpi_{i,j}, \quad 1 \leq i \leq s, \quad 1 \leq j \leq p_{i} \\
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Tracking error: $\tilde{\xi} = (\tilde{x}, \tilde{z}) = \xi - \xi_R = (x - x_R, z - z_R)$ Parameter estimation errors: $\tilde{\theta}_i = \theta_i - \hat{\theta}_i$ and $\tilde{\psi}_i = \psi_i - \hat{\psi}_i$

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$$\mathcal{Y} = \mathbb{R}^{r+s} \times \left(\prod_{i=1}^{s} \left\{ \prod_{j=1}^{p_i} (\theta_{i,j} - \theta_M, \theta_{i,j} + \theta_M) \right\} \right) \\ \times \left(\prod_{i=1}^{s} (\psi_i - \overline{\psi}, \psi_i - \underline{\psi}) \right).$$
Two Other Key Assumptions

▶ We know V_f and a strict LF $V : [0, \infty) \times \mathbb{R}^{r+s} \to [0, \infty)$ for

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We build a strict LF for the augmented tracking and identification vector $Y = (\tilde{\xi}, \tilde{\theta}, \tilde{\psi}) = (\xi - \xi_R, \theta - \hat{\theta}, \psi - \hat{\psi})$ dynamics on \mathcal{Y} .

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We start with this nonstrict barrier type LF on \mathcal{Y} :

$$V_{1}(t,\tilde{\xi},\tilde{\theta},\tilde{\psi}) = V(t,\tilde{\xi}) + \sum_{i=1}^{s} \sum_{j=1}^{p_{i}} \int_{0}^{\tilde{\theta}_{i,j}} \frac{m}{\theta_{M}^{2} - (m - \theta_{i,j})^{2}} dm + \sum_{i=1}^{s} \int_{0}^{\tilde{\psi}_{i}} \frac{m}{(\psi_{i} - m - \underline{\psi})(\overline{\psi} - \psi_{i} + m)} dm.$$

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On \mathcal{Y} , $\dot{V}_1 \leq -W(\tilde{\xi})$ for some positive definite function W.

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We transform V_1 into the desired strict LF.

Our Transformation (M. et al, '11)

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Theorem: We can construct $\mathcal{L} \in \mathcal{K}_\infty \cap \textit{C}^1$ such that

$$V^{\sharp}(t,\tilde{\xi},\tilde{\theta},\tilde{\psi}) \stackrel{\text{def}}{=} \mathcal{L}(V_{1}(t,\tilde{\xi},\tilde{\theta},\tilde{\psi})) + \sum_{i=1}^{s} \overline{\Omega}_{i}(t,\tilde{\xi},\tilde{\theta},\tilde{\psi}) , \quad (13)$$

where
$$\overline{\Omega}_{i}(t, \tilde{\xi}, \tilde{\theta}, \tilde{\psi}) = -\tilde{z}_{i}\lambda_{i}(t)\alpha_{i}(\tilde{\theta}_{i}, \tilde{\psi}_{i}) + \frac{1}{T\overline{\psi}}\alpha_{i}^{\top}(\tilde{\theta}_{i}, \tilde{\psi}_{i})\Omega_{i}(t)\alpha_{i}(\tilde{\theta}_{i}, \tilde{\psi}_{i})$$
, (14)

$$\alpha_{i}(\widetilde{\theta}_{i},\widetilde{\psi}_{i}) = \begin{bmatrix} \widetilde{\theta}_{i}\psi_{i} - \theta_{i}\widetilde{\psi}_{i} \\ \widetilde{\psi}_{i} \end{bmatrix}, \text{ and}$$

$$\Omega_{i}(t) = \int_{t-T}^{t} \int_{m}^{t} \lambda_{i}^{\top}(s)\lambda_{i}(s)\mathrm{d}s\,\mathrm{d}m ,$$
(15)

is a strict LF for the $Y = (\tilde{\xi}, \tilde{\theta}, \tilde{\psi})$ dynamics on \mathcal{Y} , so it is UGAS.

Application: Marine Robots (with Georgia Tech)

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 $\rho = |\mathbf{r_2} - \mathbf{r_1}|, \phi = \text{angle between } \mathbf{x_1} \text{ and } \mathbf{x_2}, \cos(\phi) = \mathbf{x_1} \cdot \mathbf{x_2}$

$$\begin{cases} \dot{\rho} = -\sin(\phi) \\ \dot{\phi} = \frac{\kappa\cos(\phi)}{1+\kappa\rho} - \mathbf{U}_{b}, \quad (\rho,\phi) \in (0,+\infty) \times (-\pi/2,\pi/2) \end{cases}$$
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$$\boldsymbol{u}_{\boldsymbol{b}} = \frac{\kappa \cos(\phi)}{1 + \kappa \rho} - h'(\rho) \cos(\phi) + \mu \sin(\phi) \tag{17}$$

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$$U(\rho,\phi) = -h'(\rho)\sin(\phi) + \frac{1}{\mu}\int_0^{V(\rho,\phi)}\Gamma_0(m)\mathrm{d}m \qquad (20)$$

We used *U* to prove ISS results for the $(\rho - \rho_0, \phi)$ system, where

$$\dot{\rho} = -\sin(\phi), \quad \dot{\phi} = h'(\rho)\cos(\phi) - \mu\sin(\phi) + \delta$$
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and $\delta : [0, \infty) \rightarrow [-\delta_{*i}, \delta_{*i}]$, on certain forward invariant sets H_i .

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View the state space $(0, \infty) \times (-\pi/2, \pi/2)$ of (21) as a union of compact hexagon shaped regions $H_1 \subseteq H_2 \subseteq \ldots \subseteq H_i \subseteq \ldots$ For each *i*, all trajectories of (21) starting in H_i for all $\delta : [0, \infty) \rightarrow [-\delta_{*i}, \delta_{*i}]$ stay in H_i .

Tight Disturbance Bound: Choose any $\delta_{*i} \in (0, \min\{\Delta_{*i}, \Delta_{**i}\})$. $\Delta_{*i} = \min\{|h'(\rho)\cos(\phi)| : (\rho, \phi)^{\top} \in AB \cup ED\}$ $\Delta_{**i} = \min\{|h'(\rho)\cos(\phi) - \mu\sin(\phi)| : (\rho, \phi)^{\top} \in BC \cup EF\}.$

New Results (Mazenc, de Queiroz, M., '11)

We solved the tracking and parameter identification problem for

$$\begin{cases} \dot{x} = f(\xi) \\ \dot{z}_i = g_i(\xi) + k_i(\xi)\theta_i + \psi_i \boldsymbol{u}_i, \quad i = 1, 2, \dots, s. \end{cases}$$
(5)

 $\xi = (\mathbf{X}, \mathbf{Z}) \in \mathbb{R}^{r+s}. \ (\theta, \psi) = (\theta_1, ..., \theta_s, \psi_1, \ldots, \psi_s) \in \mathbb{R}^{p_1 + ... + p_s + s}.$

The C^2 *T*-periodic reference trajectory $\xi_R = (x_R, z_R)$ to be tracked is assumed to satisfy $\dot{x}_R(t) = f(\xi_R(t)) \ \forall t \ge 0$.

Main PE Assumption: positive definiteness of the matrices

$$\mathcal{M}_{i} \stackrel{\text{def}}{=} \int_{0}^{T} \lambda_{i}^{\top}(t) \lambda_{i}(t) \, \mathrm{d}t \in \mathbb{R}^{(\boldsymbol{p}_{i}+1) \times (\boldsymbol{p}_{i}+1)},$$
(6)

where $\lambda_i(t) = (k_i(\xi_R(t)), \dot{z}_{R,i}(t) - g_i(\xi_R(t)))$ for i = 1, 2, ..., s.

Adaptive Robust Curve Tracking

$$\begin{cases} \dot{\rho} = -\sin(\phi) \\ \dot{\phi} = \frac{\kappa\cos(\phi)}{1+\kappa\rho} + K[\mathbf{u}+\delta] \end{cases}$$
(22)
$$\xi = (\rho, \phi), \ \theta_i = 0, \ \psi_i = K, \ f(\xi) = -\sin(\phi), \ g_i(\xi) = \frac{\kappa\cos(\phi)}{1+\kappa\rho} \end{cases}$$

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Adaptive Robust Curve Tracking

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Take $\mathbf{u} = -\mathbf{u}_b/\hat{K}$. We proved ISS for the dynamics
$$\begin{cases} \dot{\tilde{q}}_1 = -\sin(\tilde{q}_2) \\ \dot{\tilde{q}}_2 = \frac{\kappa\cos(\tilde{q}_2)}{1+\kappa\rho} - \frac{\kappa}{2} \mathbf{u}_b + K\delta \end{cases}$$
(23)

 $\begin{cases} q_2 = \frac{\kappa \operatorname{Gou}(q_2)}{1 + \kappa (\tilde{q}_1 + \rho_0)} - \frac{\kappa}{\tilde{K} + \kappa} u_b + K \delta \\ \dot{\tilde{K}} = -(\tilde{K} + K - c_{\min})(c_{\max} - \tilde{K} - K) \frac{\partial U}{\partial \phi} \frac{u_b}{\tilde{K} + \kappa} \end{cases}$ for $(\tilde{q}_1, \tilde{q}_2, \tilde{K}) = (\rho - \rho_0, \phi, \hat{K} - K)$ on each set in a nested

sequence of hexagonal regions that fill the state space.





20 days of field work off Grand Isle.



20 days of field work off Grand Isle. Search for oil spill remnants.



20 days of field work off Grand Isle. Search for oil spill remnants. Georgia Tech Savannah Robotics Team (led by Fumin Zhang).

(Loading Video...)
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- We aim for extensions that cover input delays and state constraints that ensure collision avoidance.