Asymptotic Stabilization for Feedforward Systems with Delayed Feedbacks

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JOINT WITH FREDERIC MAZENC, CR1, INRIA DISCO, L2S CNRS-SUPÉLEC

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These are *doubly* parameterized families of ODEs of the form

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 $Y_t(\theta) = Y(t + \theta)$. Specify *u* to get a singly parameterized family $Y'(t) = \mathcal{G}(t, Y_t, \delta(t)), \quad Y(t) \in \mathcal{Y},$ (2)

where $\mathcal{G}(t, Y_t, d) = \mathcal{F}(t, Y(t), \boldsymbol{u}(t, Y(t - \tau)), d).$

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where $\mathcal{G}(t, Y_t, d) = \mathcal{F}(t, Y(t), \mathbf{u}(t, Y(t - \tau)), d).$

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

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■ aerospace models (e.g., UAVs)

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What is One Possible Control Objective?

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

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$$V^{\sharp}(Y_t) = V(Y(t)) + \frac{1}{4} \int_{t-\tau}^t |Y(\ell)|^2 \mathrm{d}\ell + \frac{1}{8\tau} \int_{t-\tau}^t \left[\int_s^t |Y(r)|^2 \mathrm{d}r \right] \mathrm{d}s$$

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Linear Feedforward Systems

$$\begin{cases} \dot{x} = h_1(z) + h_2(z)v(t-\tau) \\ \dot{z} = f(z) + g(z)v(t-\tau) . \end{cases}$$
(3)

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The state space is $\mathbb{R}^n \times \mathbb{R}^p$. Linearizing (3) around period τ reference trajectories produces a system of the form

$$\begin{cases} \dot{x}(t) = C(t)z(t) + D(t)u(t-\tau) \\ \dot{z}(t) = A(t)z(t) + B(t)u(t-\tau) , \end{cases}$$
(4)

where A, B, C, and D are C^1 matrix valued functions of period τ .

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We focus on (4), and cases where uncertainties δ are added to u.

$$\dot{\theta}(t) = A(t)\theta(t)$$
 (5)

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$$\begin{cases} \frac{\partial \psi_a}{\partial t}(t,m) = -\psi_a(t,m)A(t) \\ \psi_a(m,m) = I \end{cases}$$
(6)

for all $t \in \mathbb{R}$ and $m \in \mathbb{R}$.

Lemma

Let Assumption 1 hold. Then the function $I - \psi_a(\ell, \ell - \tau)$ is invertible for all $\ell \in \mathbb{R}$. Also, the function $q : \mathbb{R} \to \mathbb{R}^{n \times p}$ defined by

$$q(t) = -\int_{t-\tau}^{t} C(\ell) [I - \psi_{\mathsf{a}}(\ell, \ell - \tau)]^{-1} \psi_{\mathsf{a}}(t, \ell) \mathrm{d}\ell$$
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has period au, and $\dot{q}(t) + q(t)A(t) + C(t) = 0$ for all $t \in \mathbb{R}$.

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Assumption 2. There exists a constant c > 0 such that the matrix R(t) = q(t)B(t) + D(t) satisfies

$$\int_{t-\tau}^{t} R(m)R(m)^{\top} \mathrm{d}m \geq c \mathrm{I}$$
(8)

for all $t \in \mathbb{R}$. (That means I is the $n \times n$ identity matrix.)

Main Result

Our coordinate change $\xi(t) = x(t) + q(t)z(t)$ gave the system

$$\begin{cases} \dot{\xi}(t) = R(t)\boldsymbol{u}(t-\tau) \\ \dot{z}(t) = A(t)\boldsymbol{z}(t) + B(t)\boldsymbol{u}(t-\tau) \end{cases}$$
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Theorem

Let Assumptions 1 and 2 hold. Then for all constants $\tau > 0$ and $\epsilon \in (0, \frac{1}{1+4\tau ||R||^2})$, the controller

$$\boldsymbol{u}(t-\tau) = -\epsilon \frac{R(t-\tau)^{\top} \boldsymbol{\xi}(t-\tau)}{\sqrt{1+|\boldsymbol{\xi}(t-\tau)|^2}}$$
(10)

renders (9) UGAS.

Proof of Theorem

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Show that the closed loop system (9) admits the LKF

$$\begin{aligned} V^{\sharp}(t,\xi_{t},z(t)) &= z^{\top}(t)P(t)z(t) + 21\beta_{1}W_{3}(t,\xi_{t}), \text{ where} \\ W_{3}(t,\xi_{t}) &= W_{2}(t,\xi_{t}) + k\left[(1+2U(\xi_{t}))^{3/2} - 1\right], \\ W_{2}(t,\xi_{t}) &= W_{1}(t,\xi_{t}) + \beta_{0}\int_{t-\tau}^{t} \left|\frac{R(m)^{\top}\xi(m)}{\sqrt{1+|\xi(m)|^{2}}}\right|^{2} \mathrm{d}m, \\ W_{1}(t,\xi_{t}) &= \xi(t)^{\top} \left[\int_{t-\tau}^{t} \int_{m}^{t} R(\ell)R(\ell)^{\top} \mathrm{d}\ell \mathrm{d}m\right]\xi(t), \\ U(\xi_{t}) &= \frac{1}{2}|\xi|^{2} + \frac{1}{4\tau} \int_{t-2\tau}^{t} \int_{m}^{t} \frac{\epsilon|R(\ell)^{\top}\xi(\ell)|^{2}}{2\sqrt{2}\sqrt{1+|\xi(\ell)|^{2}}} \, \mathrm{d}\ell \mathrm{d}m, \\ \beta_{0} &= \frac{1}{2c}||R||^{6}\tau^{4}\epsilon^{2}, \quad k = \frac{4\sqrt{2}}{3\epsilon}(\tau+\beta_{0}), \\ \beta_{1} &= \max\{v_{1},v_{2}\}, \quad v_{1} &= \frac{2}{c}[4||P||^{2}||B||^{2}||R||^{2} + 1], \\ \mathrm{and} \quad v_{2} &= \frac{16\sqrt{2\tau}}{3\epsilon k}(1+8\tau||P||^{2}||B||^{2}||R||^{4}). \end{aligned}$$

Allowing additive uncertainties on the control gives

$$\begin{cases} \dot{\xi}(t) = R(t) [\mathbf{u}(t-\tau) + \delta(t)] \\ \dot{z}(t) = A(t) z(t) + B(t) [\mathbf{u}(t-\tau) + \delta(t)]. \end{cases}$$
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(11)
$$\overline{\delta} = \frac{c}{9k||R||(1+2\overline{u})^{1/2}}, \text{ where } k = \frac{4\sqrt{2}}{3\epsilon} \left(\tau + \frac{1}{2c} ||R||^6 \tau^4 \epsilon^2 \right) \\ \text{and } \overline{u} = \max \left\{ \frac{1}{2} + \frac{\epsilon ||R||^2 \tau}{4\sqrt{2}}, \frac{\epsilon ||R||^2 \tau}{4\sqrt{2}} \left(1 + 2\epsilon ||R||^2 \tau \right) \right\} . \end{cases}$$
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Theorem

Under the preceding assumptions, (11) in closed loop with

$$\boldsymbol{u}(t-\tau) = -\epsilon \frac{R(t-\tau)^{\top} \boldsymbol{\xi}(t-\tau)}{\sqrt{1+|\boldsymbol{\xi}(t-\tau)|^2}}$$
(13)

is ISS with respect to the set of all disturbances δ bounded by $\overline{\delta}$.

$$\begin{cases} \dot{x} = v \cos(\theta) \\ \dot{y} = v \sin(\theta) \\ \dot{\theta} = \alpha_{\theta}(\theta_{c}(t-\tau) - \theta) \\ \dot{v} = \alpha_{v}(v_{c}(t-\tau) - v), \end{cases}$$
(14)

where we omit the altitude subdynamics $\ddot{h} = -\alpha_h \dot{h} + \alpha_h (h^c - h)$.

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Key Model : Underactuated kino-dynamic representation that is justifiable for high-level formation flight control.

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See e.g. 2004 IEEE-TCST paper by Ren and Beard.
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We are given a C^1 reference trajectory $(x_r, y_r, \theta_r, v_r) : \mathbb{R} \to \mathbb{R}^4$, so there is a reference input $(\theta_{cr}, v_{cr}) : \mathbb{R} \to \mathbb{R}^2$ such that

$$\begin{cases} \dot{x}_r(t) = v_r(t)\cos(\theta_r(t)) \\ \dot{y}_r(t) = v_r(t)\sin(\theta_r(t)) \\ \dot{\theta}_r(t) = \alpha_{\theta}(\theta_{cr}(t) - \theta_r(t)) \\ \dot{v}_r(t) = \alpha_v(v_{cr}(t) - v_r(t)) \end{cases}$$
(15)

holds for all $t \in \mathbb{R}$.

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(15)

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Assumption 3 : The functions $\cos(\theta_r(t))$ and $\sin(\theta_r(t))$ have period τ , there exists a constant $t_c \in [0, \tau]$ such that $\dot{\theta}_r(t_c) \neq 0$, and v_r is bounded.

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Tracking Error :
$$(\bar{x}, \bar{y}, \bar{\theta}, \bar{v}) = (x - x_r, y - y_r, \theta - \theta_r, v - v_r).$$

After a preliminary change of feedbacks, the tracking dynamics are

$$\begin{cases} \dot{\overline{x}} = \cos(\theta_r(t))\overline{v} \\ + [\overline{v} + v_r(t)][\cos(\overline{\theta} + \theta_r(t)) - \cos(\theta_r(t))] \\ \dot{\overline{y}} = \sin(\theta_r(t))\overline{v} \\ + [\overline{v} + v_r(t)][\sin(\overline{\theta} + \theta_r(t)) - \sin(\theta_r(t))] \\ \dot{\overline{v}} = -\alpha_v\overline{v} + u(t - \tau) \\ \dot{\overline{\theta}} = -\alpha_{\theta}\overline{\theta} . \end{cases}$$

$$(16)$$

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$$\frac{\theta_{c}(t-\tau) = \theta_{cr}(t) \text{ and}}{v_{c}(t-\tau) = v_{cr}(t) - \frac{\epsilon}{\alpha_{v}} \frac{R(t-\tau)^{\top}\xi(t-\tau)}{\sqrt{1+|\xi(t-\tau)|^{2}}}.$$
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Conclusions

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- Our controllers provide UGAS under arbitrarily long input delays and ISS via a LKF.
- Our work applies to a broad class of feedforward linear systems including a key model for UAVs.
- It would be interesting to extend the analysis to allow nonlinear analogs and systems governed by PDEs.

Main Result

Our coordinate change $\xi(t) = x(t) + q(t)z(t)$ gave the system

$$\begin{cases} \dot{\xi}(t) = R(t)\boldsymbol{u}(t-\tau) \\ \dot{z}(t) = A(t)\boldsymbol{z}(t) + B(t)\boldsymbol{u}(t-\tau) \end{cases}$$
(18)

where R(t) = q(t)B(t) + D(t) and q is from the lemma.

Theorem

Let Assumptions 1 and 2 hold. Then for all constants $\tau > 0$ and $\epsilon \in (0, \frac{1}{1+4\tau ||R||^2})$, the controller

$$\boldsymbol{u}(t-\tau) = -\epsilon \frac{R(t-\tau)^{\top} \boldsymbol{\xi}(t-\tau)}{\sqrt{1+|\boldsymbol{\xi}(t-\tau)|^2}}$$
(19)

renders (18) UGAS.

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Proof of Theorem

Show that the closed loop system (18) admits the LKF

$$\begin{aligned} V^{\sharp}(t,\xi_{t},z(t)) &= z^{\top}(t)P(t)z(t) + 21\beta_{1}W_{3}(t,\xi_{t}), \text{ where} \\ W_{3}(t,\xi_{t}) &= W_{2}(t,\xi_{t}) + k\left[(1+2U(\xi_{t}))^{3/2} - 1\right], \\ W_{2}(t,\xi_{t}) &= W_{1}(t,\xi_{t}) + \beta_{0}\int_{t-\tau}^{t} \left|\frac{R(m)^{\top}\xi(m)}{\sqrt{1+|\xi(m)|^{2}}}\right|^{2} \mathrm{d}m, \\ W_{1}(t,\xi_{t}) &= \xi(t)^{\top} \left[\int_{t-\tau}^{t} \int_{m}^{t} R(\ell)R(\ell)^{\top} \mathrm{d}\ell \mathrm{d}m\right]\xi(t), \\ U(\xi_{t}) &= \frac{1}{2}|\xi|^{2} + \frac{1}{4\tau} \int_{t-2\tau}^{t} \int_{m}^{t} \frac{\epsilon|R(\ell)^{\top}\xi(\ell)|^{2}}{2\sqrt{2}\sqrt{1+|\xi(\ell)|^{2}}} \, \mathrm{d}\ell \mathrm{d}m, \\ \beta_{0} &= \frac{1}{2c}||R||^{6}\tau^{4}\epsilon^{2}, \quad k = \frac{4\sqrt{2}}{3\epsilon}(\tau+\beta_{0}), \\ \beta_{1} &= \max\{v_{1},v_{2}\}, \quad v_{1} &= \frac{2}{c}[4||P||^{2}||B||^{2}||R||^{2} + 1], \\ \mathrm{and} \quad v_{2} &= \frac{16\sqrt{2\tau}}{3\epsilon k}(1+8\tau||P||^{2}||B||^{2}||R||^{4}). \end{aligned}$$

Key Ideas of Proof

The
$$\xi$$
-subsystem $\dot{\xi}(t) = R(t) u(t - \tau)$ is

$$\dot{\xi}(t) = -\epsilon \frac{R(t)R(t)^{\top}\xi(t-\tau)}{\sqrt{1+|\xi(t-\tau)|^2}}, \qquad (20)$$

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since R has period τ . For all $t \geq \tau$, we have

$$\xi(t-\tau) = \xi(t) + \epsilon \int_{t-\tau}^{t} \frac{R(m)R(m)^{\top}\xi(m-\tau)}{\sqrt{1+|\xi(m-\tau)|^2}} \mathrm{d}m.$$
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(21)

Hence, for all $t \geq \tau$, we have

$$\dot{\xi}(t) = -\epsilon \frac{R(t)R(t)^{\top}}{\sqrt{1+|\xi(t-\tau)|^2}} \xi(t) -\epsilon^2 \frac{R(t)R(t)^{\top}}{\sqrt{1+|\xi(t-\tau)|^2}} \int_{t-\tau}^t \frac{R(m)R(m)^{\top}\xi(m-\tau)}{\sqrt{1+|\xi(m-\tau)|^2}} dm.$$
(22)

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That admits the strict Lyapunov function

$$U(\xi_t) = \frac{1}{2} |\xi(t)|^2 + \frac{1}{4\tau} \int_{t-2\tau}^t \int_m^t \frac{\epsilon |R(\ell)^\top \xi(\ell)|^2}{2\sqrt{2}\sqrt{1+|\xi(\ell)|^2}} \, \mathrm{d}\ell \mathrm{d}m.$$

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Then we must take the orange term for $\dot{\xi}$ into account.

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When the asymptotic stability of the ξ -subsystem is established, we can (more) easily prove the UGAS result with the additional component $\dot{z}(t) = A(t)z(t) + B(t)u(t-\tau)$ from the dynamics.

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Benefit of LKF: Leads to robustness to actuator errors, using ISS.

We simulated the UAV dynamics

$$\begin{cases} \dot{x} = v \cos(\theta) \\ \dot{y} = v \sin(\theta) \\ \dot{\theta} = \alpha_{\theta}(\theta_{c}(t-\tau) - \theta) \\ \dot{v} = \alpha_{v}(v_{c}(t-\tau) + \delta(t) - v), \end{cases}$$
(24)

with our controllers

$$\begin{aligned} \theta_{c}(t-\tau) &= \theta_{cr}(t) \text{ and} \\ v_{c}(t-\tau) &= v_{cr}(t) - \frac{\epsilon}{\alpha_{v}} \frac{R(t-\tau)^{\top} \xi(t-\tau)}{\sqrt{1+|\xi(t-\tau)|^{2}}}. \end{aligned}$$

$$(25)$$

Autopilot constants: $\alpha_v = 0.192$ and $\alpha_{\theta} = 0.55$.

Delay: $\tau = 2$

Reference trajectory: $(20 + 10 \sin(\pi t)/\pi, 20 - 10 \cos(\pi t)/\pi, \pi t, 10)$. Reference control: $(\theta_{cr}(t), v_{cr}(t)) = (\pi(t + 1/\alpha_{\theta}), 10)$.

Controller parameter: $\epsilon = 0.257732$.

Disturbance: $\delta(t) = 0.1 \sin(t)$ added to v_c .

Initial function: $(x_0, y_0, \theta_0, v_0) = (17, 22, -0.5, 8).$



FIGURE : (x(t), y(t)) for Times [480, 1000]



Michael Malisoff (LSU) and Frederic Mazenc (INRIA) Stabilization for Feedforward Systems with Delayed Feedbacks





FIGURE : $\theta(t) - \theta_r(t)$



FIGURE : $v(t) - v_r(t)$

