Designs and Theory for State-Constrained Nonlinear Feedback Controls for Delay Systems: An Infomercial

Michael Malisoff, Roy P. Daniels Professor of Mathematics Louisiana State University

JOINT WITH ENGINEERING AND MATHEMATICS COLLEAGUES AND STUDENTS SPONSORED BY NSF/ECCS/EPAS AND NSF/CMMI/SDC PROGRAMS

> Applied Analysis Seminar LSU Department of Mathematics November 17, 2014



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Michael Malisoff awarded two collaborative research grants from the NSF Directorate for Engineering

Submitted by kasten on Wed, 2014-08-27 14:21

Roy Paul Daniels Professor Michael Malisoff will serve as Lead Principal Investigator for two collaborative projects from the US National Science Foundation Directorate for Engineering. The first project "Robustness of Networked Model Predictive Control Satisfying Critical Timing Constraints," focuses on resolving contentions in a class of communication networks that are common in automobiles and other real-time control applications, and its joint with the Georgia Institute of Technology School of Electrical and Computer Engineering. The second project is "Designs and Theory of State-Constrained Nonlinear Feedback Controls for Delay and Partial Differential Equation Systems" and covers control designs for classes of ordinary and hyperbolic partial differential equations that arise in oil production and rehabilitation engineering, and is joint with the US an Diego Department of Mechanical and Aerospace Engineering.

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Collaborators: Fumin Zhang from Georgia Tech and Miroslav Krstic (MK) from UCSD Current PhD Students: Ruzhou Yang, Ningshi Yao Total 3-Year Budget: \$871,000 (LSU Portion: \$380,928)

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

$$Y'(t) = \mathcal{F}(t, Y(t), \boldsymbol{u}(t, Y(t-\tau)), \delta(t)), \quad Y(t) \in \mathcal{Y}.$$
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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 $\mathcal{G}(t, Y_t, d) = \mathcal{F}(t, Y(t), u(t, Y(t - \tau)), d).$

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Typically we construct u such 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 LKFs for $Y'(t) = \mathcal{G}(t, Y_t, 0)$.

What is a Lyapunov-Krasovskii Functional (LKF)?

What is a Lyapunov-Krasovskii Functional (LKF)?

Definition We call V^{\sharp} an ISS-LKF for $Y'(t) = \mathcal{G}(t, Y_t, \delta(t))$ provided there exist functions $\gamma_i \in \mathcal{K}_{\infty}$ such that

1
$$\gamma_1(|\phi(0)|) \leq V^{\sharp}(t,\phi) \leq \gamma_2(|\phi|_{[-\tau,0]})$$

for all $(t,\phi) \in [0,+\infty) \times \mathcal{C}([-\tau,0],\mathbb{R}^n)$

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Example

$$\gamma_1(|\phi(0)|) \le V^{\sharp}(t,\phi) \le \gamma_2(|\phi|_{[-\tau,0]})$$
for all $(t,\phi) \in [0,+\infty) \times \mathcal{C}([-\tau,0],\mathbb{R}^n)$ and
$$q \left[V^{\sharp}(t,Y_0) \right] < \gamma_2(V^{\sharp}(t,Y_0)) + \gamma_2(|\delta(t)|)$$

 $\frac{2}{dt} \left[V^*(l, Y_t) \right] \leq -\gamma_3(V^*(l, Y_t)) + \gamma_4(|o(t)|)$ along all trajectories of the system

Example The function $V(Y) = \frac{1}{2}|Y|^2$ is an ISS-LKF for $Y'(t) = -Y(t) + \frac{1}{4}Y(t) + \delta(t)$ for any \mathcal{D} .

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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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Background on NMES Rehabilitation

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It artificially stimulates skeletal muscles to restore functionality in human limbs (Crago, Jezernik, Koo-Leonessa, Levy-Mizrahi..).

It entails voltage excitation of skin or implanted electrodes to produce muscle contraction, joint torque, and motion.

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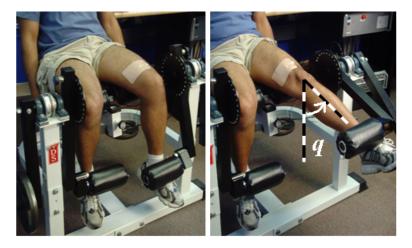
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Our new control only needs sampled observations, allows any delay, and tracks position and velocity under a state constraint.

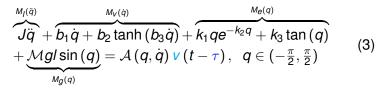
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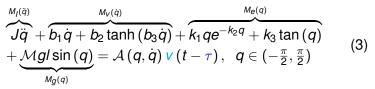
Leg extension machine at Warren Dixon's NCR Lab at U of FL

NMES on Leg Extension Machine

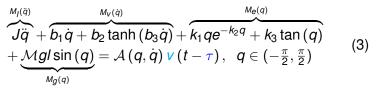


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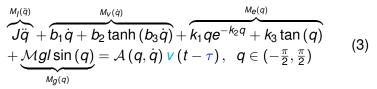




J and \mathcal{M} are inertia and mass of the lower limb/machine, the *b*_{*i*}'s and *k*_{*i*}'s are positive damping and elastic constants, respectively, *I* is the distance between the knee joint and the center of the mass of the lower limb/machine, $\tau > 0$ is a delay.

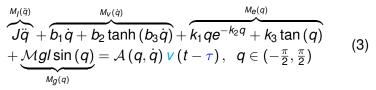


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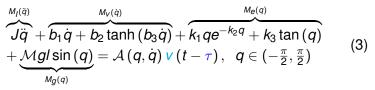
$$\ddot{q}(t) = -\frac{dF}{dq}(q(t)) - H(\dot{q}(t)) + G(q(t), \dot{q}(t))v(t-\tau)$$
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$$\ddot{q}_d(t) = -\frac{dF}{dq}(q_d(t)) - H(\dot{q}_d(t)) + G(q_d(t), \dot{q}_d(t)) v_d(t-\tau)$$
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$$\max\{||\dot{q}_{d}||_{\infty}, ||v_{d}||_{\infty}, ||\dot{v}_{d}||_{\infty}\} < \infty \text{ and } ||q_{d}||_{\infty} < \frac{\pi}{2}$$
 (6)

 $V(t) = \frac{g_2(\zeta_d(t+\tau))v_d(t) - g_1(\zeta_d(t+\tau) + \xi(t)) + g_1(\zeta_d(t+\tau)) - (1+\mu^2)\xi_1(t) - 2\mu\xi_2(t)}{g_2(\zeta_d(t+\tau) + \xi(t))}$

for all $t \in [T_i, T_{i+1}]$ and each *i*

$$\begin{aligned} \mathbf{v}(t) &= \frac{g_2(\zeta_d(t+\tau))\mathbf{v}_d(t) - g_1(\zeta_d(t+\tau) + \xi(t)) + g_1(\zeta_d(t+\tau)) - (1+\mu^2)\xi_1(t) - 2\mu\xi_2(t))}{g_2(\zeta_d(t+\tau) + \xi(t))} \\ \text{for all } t \in [T_i, T_{i+1}] \text{ and each } i, \text{ where} \\ g_1(x) &= -(1+x_1^2)\frac{dF}{dq}(\tan^{-1}(x_1)) + \frac{2x_1x_2^2}{1+x_1^2} - (1+x_1^2)H\left(\frac{x_2}{1+x_1^2}\right), \\ g_2(x) &= (1+x_1^2)G\left(\tan^{-1}(x_1), \frac{x_2}{1+x_1^2}\right), \\ \zeta_d(t) &= (\zeta_{1,d}(t), \zeta_{2,d}(t)) = \left(\tan(q_d(t)), \frac{\dot{q}_d(t)}{\cos^2(q_d(t))}\right), \\ \xi_1(t) &= e^{-\mu(t-T_i)}\left\{\left(\xi_2(T_i) + \mu\xi_1(T_i)\right)\sin(t-T_i)\right. \\ &+ \xi_1(T_i)\cos(t-T_i)\right\}, \\ \xi_2(t) &= e^{-\mu(t-T_i)}\left\{-\left(\mu\xi_2(T_i) + (1+\mu^2)\xi_1(T_i)\right)\sin(t-T_i)\right. \\ &+ \xi_2(T_i)\cos(t-T_i)\right\}, \end{aligned}$$

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and $\xi(T_i) = z_{N_i}$. The time-varying Euler iterations $\{z_k\}$ at each time T_i use measurements $(q(T_i), \dot{q}(T_i))$.

Voltage Potential Controller (continued)

Euler iterations used for control:

$$z_{k+1} = \Omega(T_i + kh_i, h_i, z_k; \mathbf{v}) \text{ for } k = 0, ..., N_i - 1 \text{, where}$$

$$z_0 = \begin{pmatrix} \tan(q(T_i)) - \tan(q_d(T_i)) \\ \frac{\dot{q}(T_i)}{\cos^2(q(T_i))} - \frac{\dot{q}_d(T_i)}{\cos^2(q_d(T_i))} \end{pmatrix}, \quad h_i = \frac{\tau}{N_i} \text{,}$$

and $\Omega:[0,+\infty)^2\times \mathbb{R}^2 \to \mathbb{R}^2$ is defined by

$$\Omega(T, h, x; \mathbf{v}) = \begin{bmatrix} \Omega_1(T, h, x; \mathbf{v}) \\ \Omega_2(T, h, x; \mathbf{v}) \end{bmatrix}$$
(7)

and the formulas

$$\begin{aligned} \Omega_1(T,h,x;v) &= x_1 + hx_2 \text{ and} \\ \Omega_2(T,h,x;v) &= x_2 + \zeta_{2,d}(T) + \int_T^{T+h} g_1(\zeta_d(s) + x) \mathrm{d}s \\ &+ \int_T^{T+h} g_2(\zeta_d(s) + x) v(s - \tau) \mathrm{d}s - \zeta_{2,d}(T + h). \end{aligned}$$

NMES Theorem (IK, MM, MK, Ruzhou, IJRNC)

For all positive constants τ and r, there exist a locally bounded function N, a constant $\omega \in (0, \mu/2)$ and a locally Lipschitz function C satisfying C(0) = 0 such that: For all sample times $\{T_i\}$ in $[0, \infty)$ such that $\sup_{i \ge 0} (T_{i+1} - T_i) \le r$ and each initial condition, the solution $(q(t), \dot{q}(t), \mathbf{v}(t))$ with

$$N_{i} = N\left(\left|\left(\tan(q(T_{i})), \frac{\dot{q}(T_{i})}{\cos^{2}(q(T_{i}))}\right) - \zeta_{d}(T_{i})\right| + ||\mathbf{v} - \mathbf{v}_{d}||_{[T_{i} - \tau, T_{i}]}\right)$$
(8)

satisfies

$$\begin{aligned} |q(t) - q_d(t)| + |\dot{q}(t) - \dot{q}_d(t)| + ||\mathbf{v} - \mathbf{v}_d||_{[t-\tau,t]} \\ &\leq e^{-\omega t} C \left(\frac{|q(0) - q_d(0)| + |\dot{q}(0) - \dot{q}_d(0)|}{\cos^2(q(0))} + ||\mathbf{v}_0 - \mathbf{v}_d||_{[-\tau,0]} \right) \end{aligned}$$

for all $t \ge 0$.

$$J\ddot{q} + b_1\dot{q} + b_2 \tanh(b_3\dot{q}) + k_1 q e^{-k_2 q} + k_3 \tan(q) + \mathcal{M}gl \sin(q) = \mathcal{A}(q, \dot{q}) \vee (t - \tau), \quad q \in (-\frac{\pi}{2}, \frac{\pi}{2})$$
(9)

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(9)

$$\tau = 0.07s, \,\mathcal{A}(q,\dot{q}) = \bar{a}e^{-2q^{2}}\sin(q) + \bar{b}$$

$$J = 0.39 \,\mathrm{kg} \cdot \mathrm{m}^{2}/\mathrm{rad}, \, b_{1} = 0.6 \,\mathrm{kg} \cdot \mathrm{m}^{2}/(\mathrm{rad} \cdot \mathrm{s}), \, \bar{a} = 0.058, \\ b_{2} = 0.1 \,\mathrm{kg} \cdot \mathrm{m}^{2}/(\mathrm{rad} \cdot \mathrm{s}), \, b_{3} = 50 \,\mathrm{s}/\mathrm{rad}, \, \bar{b} = 0.0284, \\ k_{1} = 7.9 \,\mathrm{kg} \cdot \mathrm{m}^{2}/(\mathrm{rad} \cdot \mathrm{s}^{2}), \, k_{2} = 1.681/\mathrm{rad}, \\ k_{3} = 1.17 \,\mathrm{kg} \cdot \mathrm{m}^{2}/(\mathrm{rad} \cdot \mathrm{s}^{2}), \, \mathcal{M} = 4.38 \,\mathrm{kg}, \, l = 0.248 \,\mathrm{m}.$$
(10)

$$J\ddot{q} + b_{1}\dot{q} + b_{2}\tanh(b_{3}\dot{q}) + k_{1}qe^{-k_{2}q} + k_{3}\tan(q) + \mathcal{M}gl\sin(q) = \mathcal{A}(q,\dot{q})\mathbf{v}(t-\tau), \quad q \in (-\frac{\pi}{2}, \frac{\pi}{2})$$
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$$q_d(t) = \frac{\pi}{8} \sin(t) \left(1 - \exp(-8t)\right)$$
 rad (11)

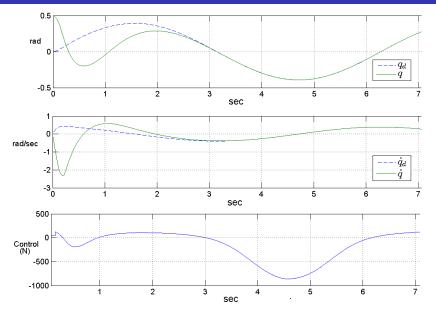
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$$q_d(t) = \frac{\pi}{8} \sin(t) \left(1 - \exp(-8t)\right)$$
 rad (11)

 $q(0) = 0.5 \text{ rad}, \dot{q}(0) = 0 \text{ rad/s}, v(t) = 0 \text{ on } [-0.07, 0),$ $N_i = N = 10, \text{ and } T_{i+1} - T_i = 0.014 \text{s}, \text{ and } \mu = 2.$



9/13

Malisoff (LSU) and his Colleagues and Students State-Constrained No

State-Constrained Nonlinear Feedback Controls with Delays

We took au = 0.07s and the same model parameters

$$J = 0.39 \text{ kg-m}^2/\text{rad}, \ b_1 = 0.6 \text{ kg-m}^2/(\text{rad-s}), \ a = 0.058,$$

$$b_2 = 0.1 \text{ kg-m}^2/(\text{rad-s}), \ b_3 = 50 \text{ s/rad}, \ \bar{b} = 0.0284,$$

$$k_1 = 7.9 \text{ kg-m}^2/(\text{rad-s}^2), \ k_2 = 1.681/\text{rad},$$

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(12)

We took $\tau = 0.07$ s and the same model parameters

$$J = 0.39 \text{ kg-m}^2/\text{rad}, \ b_1 = 0.6 \text{ kg-m}^2/(\text{rad-s}), \ \bar{a} = 0.058, \\ b_2 = 0.1 \text{ kg-m}^2/(\text{rad-s}), \ b_3 = 50 \text{ s/rad}, \ \bar{b} = 0.0284, \\ k_1 = 7.9 \text{ kg-m}^2/(\text{rad-s}^2), \ k_2 = 1.681/\text{rad}, \\ k_3 = 1.17 \text{ kg-m}^2/(\text{rad-s}^2), \ \mathcal{M} = 4.38 \text{ kg}, \ I = 0.248 \text{ m}. \\ q_d(t) = \frac{\pi}{3} (1 - \exp(-3t)) \text{ rad},$$
(12)

 $q(0) = \frac{\pi}{18}, \dot{q}(0) = v_0(t) = 0, N_i = N = 10, T_{i+1} - T_i = 0.014.$

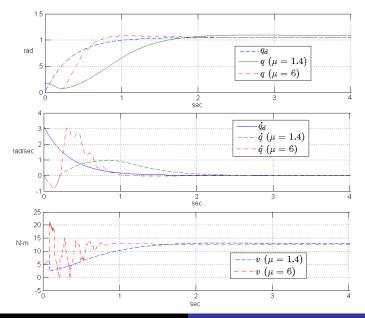
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 $q(0) = \frac{\pi}{18}, \dot{q}(0) = v_0(t) = 0, N_i = N = 10, T_{i+1} - T_i = 0.014.$

We used these mismatched parameters in the control:

$$J' = 1.25J, \quad b'_1 = 1.2b_1, \quad b'_2 = 0.9b_2, \quad \bar{a}' = 1.185\bar{a}, \\ b'_3 = 0.85b_3, \quad k'_1 = 1.1k_1, \quad k'_2 = 0.912k_2, \quad \bar{b}' = 0.98\bar{b}, \quad (14) \\ k'_3 = 0.9k_3, \quad \mathcal{M}' = 0.97\mathcal{M}, \quad \text{and} \quad l' = 1.013l.$$



Malisoff (LSU) and his Colleagues and Students

State-Constrained Nonlinear Feedback Controls with Delays

Summary of NMES Research

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Our control used a new numerical solution approximation method that covers many other time-varying models.

In future work, we hope to apply input-to-state stability to better understand the effects of uncertainties under state constraints.

Openings for PhD Students

One would be co-advised by Miroslav Krstic, Daniel L. Alspach Endowed Chair in Dynamic Systems and Control at UCSD.

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Even though my projects are sponsored by NSF Engineering, you do not need any engineering background to be considered.

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Fumin and I are developing a new timing model to help resolve contentions on computer networks, e.g., in cars.

It uses event-triggered controls and robust forward invariance to help determine how much uncertainty a system can tolerate.

Openings for PhD Students (cont'd)



malisoff@lsu.edu, 225-578-6714