

Л.7. Задачі синтезу керування нелінійними динамічними системами, функція керування Ляпунова

Design of Nonlinear Dynamics Using Feedback

In most of the text we will rely on linear approximations to design feedback laws that stabilize an equilibrium point and provide a desired level of performance. However, for some classes of problems the feedback controller must be nonlinear to accomplish its function. By making use of Lyapunov functions we can often design a nonlinear control law that provides stable behavior, as we saw in Example 4.12.

One way to systematically design a nonlinear controller is to begin with a candidate Lyapunov function $V(x)$ and a control system $\dot{x} = f(x, u)$. We say that $V(x)$ is a *control Lyapunov function* if for every x there exists a u such that $\dot{V}(x) = \frac{\partial V}{\partial x} f(x, u) < 0$. In this case, it may be possible to find a function $\alpha(x)$ such that $u = \alpha(x)$ stabilizes the system. The following example illustrates the approach.

0.4 Using feedback to design stabilizing control

Consider systems of the form $\dot{x} = f(x, u)$. We will not investigate in-depth topics such as Input-to-State-Stability (ISS) and Input-Output Stability (IOS). Instead we will study how control is used to obtain desired stability as pertinent to applications in robotics.

At a basic level, our goal is to obtain u in a feedback-form, i.e.

$$u = \phi(x),$$

so that the resulting *closed-loop* systems has the dynamics

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

Example 7. *1-d examples.* Consider the system

$$\dot{x} = ax^2 - x^3 + u, \text{ for some } a \neq 0$$

The simplest approach is to set

$$u = -ax^2 + x^3 - x$$

which results in the closed-loop system

$$\dot{x} = -x$$

which is exponentially stable. This approach was to simply cancel all nonlinear terms. But actually, it is not really necessary to cancel the term $-x^3$ since it is already dissipative. A more economical control law would have just been:

$$u = -ax^2 - x$$

The question of determining a proper u also comes down to finding a Lyapunov function. One approach is to actually specify the Lyapunov function V and a negative definite \dot{V} and then find u to match these choices. For instance, in the example above, let

$$V(x) = \frac{1}{2}x^2$$

and let

$$\dot{V} = ax^3 - x^4 + xu \leq -L(x),$$

for some positive definite $L(x)$. One choice is $L(x) = x^2$ which results in

$$u = -ax^2 + x^3 - x,$$

i.e. the same expensive control law. But another choice is to include higher-order terms, i.e. $L(x) = x^2 + x^4$. Then we have

$$u = -ax^2 - x,$$

which is the preferred control law to globally asymptotically stabilize the system.

Next consider the the trajectory tracking of standard fully-actuated robotic systems. The dynamics is given by

$$M(q)\ddot{q} + C(q, \dot{q})\dot{q} + N(q, \dot{q}) = u$$

and the task is to track a desired trajectory $q_d(t)$ which is at least twice differentiable. The computed torque law is given by

$$u = M(q)(\ddot{q}_d - K_d \dot{e} - K_p e) + C(q, \dot{q})\dot{q} + N(q, \dot{q}),$$

where $e = q - q_d$ and K_p and K_d are constant matrices. When we substitute this control law we have the following error dynamics

$$\ddot{e} + K_d \dot{e} + K_p e = 0.$$

Since this is a linear equation it is easy to choose K_d and K_p to guarantee that the system is exponentially stable.

Theorem 7. *Stability of computed torque law.* If $K_p, K_d \in \mathbb{R}^{n \times n}$ are positive definite symmetric matrices, then the computed torque law results in exponential trajectory tracking.

Proof: We have the dynamics

$$\frac{d}{dt} \begin{pmatrix} e \\ \dot{e} \end{pmatrix} = \underbrace{\begin{bmatrix} 0 & I \\ -K_p & -K_d \end{bmatrix}}_{\triangleq A} \begin{pmatrix} e \\ \dot{e} \end{pmatrix}$$

We can show that the eigenvalues of A have negative real parts. Let $\lambda \in \mathbb{C}$ be an eigenvalue of A with corresponding eigenvector $v = (v_1, v_2) \in \mathbb{C}^{2n}$, $v \neq 0$. Then

$$\lambda \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \underbrace{\begin{bmatrix} 0 & I \\ -K_p & -K_d \end{bmatrix}}_{\triangleq A} \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} v_2 \\ -K_p v_1 - K_d v_2 \end{pmatrix},$$

which means that if $\lambda = 0$ then $v = 0$ and so $\lambda = 0$ is not an eigenvalue. Similarly, $v_1, v_2 \neq 0$ and we may assume that $\|v_1\| = 1$. Then we have

$$\begin{aligned} \lambda^2 &= v_1^* \lambda^2 v_1 = v_1^* \lambda v_2 \\ &= v_1^* (-K_p v_1 - K_d v_2) = -v_1^* K_p v_1 - \lambda v_1^* K_d v_1, \end{aligned}$$

where $*$ denotes complex conjugate transpose. Since $\alpha \triangleq v_1^* K_p v_1 > 0$ and $\beta \triangleq v_1^* K_d v_1 > 0$ we have

$$\lambda^2 + \alpha \lambda + \beta = 0, \quad \alpha, \beta > 0,$$

the real part of λ must be negative. □

This is an example of a more general technique known as *feedback linearization*. In subsequent lectures we will generalize these results to underactuated or constrained systems.

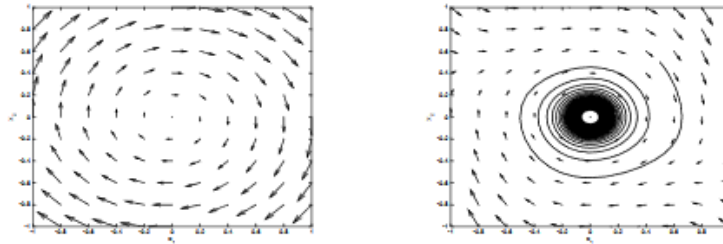
Example: $\dot{x}_1 = x_2, \quad \dot{x}_2 = -x_1 + x_1 u \quad \text{and} \quad V(x) = \frac{1}{2}(x_1^2 + x_2^2).$

$$\dot{V} = x_1 x_2 - x_1 x_2 + x_1 x_2 u \quad \Rightarrow \quad u = -L_g V(x) = -x_1 x_2$$

Jurdjevic-Quinn (Nonlinear Damping) Control: If V is such that $L_f V \leq 0$, then $u = -L_g V$ globally asymptotically stabilizes the origin.

Example: $\dot{x}_1 = x_2$, $\dot{x}_2 = -x_1 + x_1 u$ and $V(x) = \frac{1}{2}(x_1^2 + x_2^2)$.

$$\dot{V} = x_1 x_2 - x_1 x_2 + x_1 x_2 u \Rightarrow u = -L_g V(x) = -x_1 x_2$$



V. Jurdjevic and J. P. Quinn, "Controllability and Stability", *J. Diff. Eqs.*, 1978.

Example: $\dot{x}_1 = -x_1^3 + x_2 \phi(x_1, x_2)$,
 $\dot{x}_2 = \psi(x_1, x_2) + u$.

$$V(x_1, x_2) = \frac{1}{2}(x_1^2 + x_2^2), \quad u = -x_2 - \phi(x_1, x_2) - \psi(x_1, x_2)x_1 \Rightarrow \dot{V} = -x_1^4 - x_2^2$$