

Optimization based control for Robots

some solutions for the implementation issue

Benoît CLEMENT

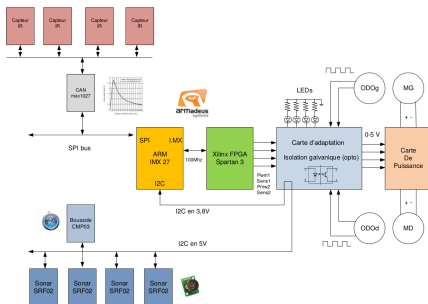
June, 30, 2016



Control point of view

Today is dedicated to answer few questions with a control point of view in Robotics.

- Which Robotics?
- How to control a Robot?
- Are the GNC algorithms are a big issue?



- 1 Context
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 - Some answers... with drawbacks
- 3 Optimisation based control
 - Global Optimization
 - General pattern for global optimization
 - Application to H_∞ control
- 4 AUV Control Application
 - CISCREA: description and challenges
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 - Results
- 5 Conclusions

- OSM: Teaching and Research Department
- **Large scope of teaching activities:** hydrography, oceanography, embedded electronics, signal processing, information technology, computer science, robotics, etc.
- Research topics:
 - Hydrography/Oceanography
 - Underwater robotics
 - Sonar systems
 - Data Processing
- Application field: Maritime environment, civilian and defense.

Control for
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Optimisation
based control

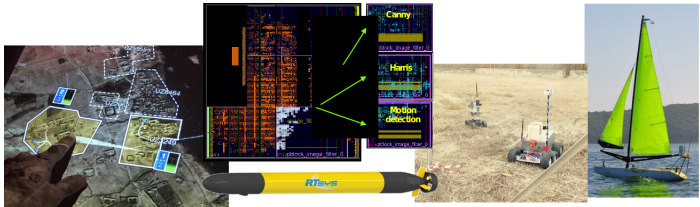
Global Optimization
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Conclusions

- Robotics issues:
 - Guidance, Navigation and Control
 - Group of Robots: interaction management
 - Localisation
- Academic tools:
 - Interval Analysis
 - Data processing
 - Global Optimization
 - Robust Control



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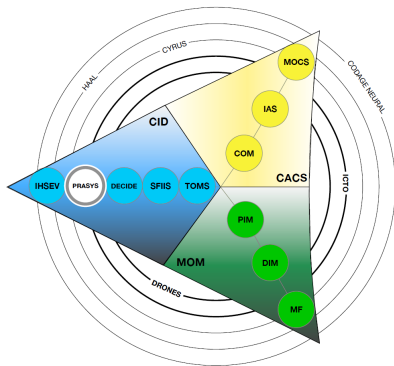
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Conclusions

- Linear Control and Sensors
- Mobile Robotics
- Localisation and Kalman filter
- Prototyping Robots
- Middleware and Compilation
- Simulation and nonlinear control
- Digital conception
- Robust Control
- Vision
- Robotics Architecture

- UMR CNRS 6285
- CID : Connaissance Information Decision
- PRASYS : **P**erception, **A**utonomous **S**ystems



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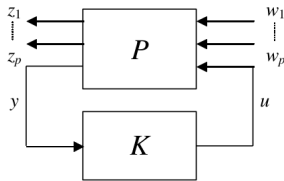
Conclusions

Demonstrations with movies...

What is robust control

Question : find a controller that insures performances to the closed loop

- P et K : systèmes LTI ou LPV - MIMO
- u = commandes, y = mesures
- Transferts T_i utilisés pour spécifier différents objectifs de performance ou robustesse :



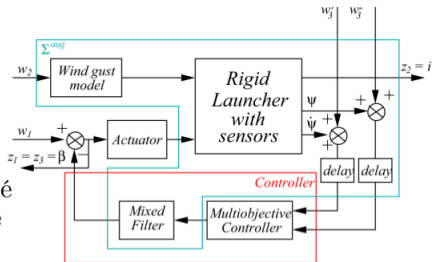
$$\begin{aligned} \|T_{z_1/w_1}\| < \gamma_1 \\ \vdots \\ \|T_{z_p/w_p}\| < \gamma_p \end{aligned} \quad \leftarrow \quad \left\| \cdot \right\|_2 \text{ ou } \left\| \cdot \right\|_\infty$$

$$K = \left(\begin{array}{c|c} A_K & B_K \\ \hline C_K & D_K \end{array} \right)$$

$$P = \left(\begin{array}{c|ccc} A & B_1 & B_2 & B_u \\ \hline C_1 & D_{11} & D_{12} & D_{1u} \\ C_2 & D_{21} & D_{22} & D_{2u} \\ C_y & D_{y1} & D_{y2} & 0 \end{array} \right)$$

- The H_2 -norm:
 - for SISO systems, the induced norm from l_2 to l_∞
 - the square root of the average power (is *RMS value* or *power-norm*) of the response to a white input signal of unit spectral density or the spectrum/power gain.
 - the square root of the energy contained in the impulse response
- The H_∞ -norm:
 - the induced norm from l_2 to l_2
 - the power/power gain (RMS)
 - the spectrum/spectrum gain
 - an upper bound on the l_∞ /power gain, assuming that the input is a persistent sinusoidal signal
 - the peak amplitude of the Bode singular value plot

- i2p (Impulse to peak)**
Influence du vent sur l'incidence
- H_∞**
Sur la fonction de sensibilité pour les marges de stabilité
- H_2**
Influence des bruit et Réduction de consommation
- Filtrage**
Contrôle des modes avec réglage séparé



$$\min_{K \in \mathcal{K}} \quad \alpha_i \gamma_{w-i} + \alpha_c \gamma_{cons}$$

s.t.

$$\|\Sigma_{mod}^{aug} \star K\|_\infty^2 \leq \gamma_{mod}$$

$$\|\Sigma_{W-i}^{aug} \star K\|_{i2p}^2 \leq \gamma_{w-i}$$

$$\|\Sigma_{cons}^{aug} \star K\|_2^2 \leq \gamma_{cons}$$

D. Arzelier, B. Clement et D. Peaucelle. Multi-objective H_2/H_∞ /Impulse-to-Peak Control of a Space Launch Vehicle. *European Journal of Control*, vol. 12, no. 1, 2006

$$\begin{aligned} & \min_{\mathbf{X}, \mathbf{Y}, \gamma_{\text{cons}}, \gamma_{w-i}, \mathbf{T}, \mathbf{S}} \alpha_c \gamma_{\text{cons}} + \alpha_i \gamma_{w-i} \\ & \mathbf{J}_i, \mathbf{H}_i, \mathbf{Q}_i, i = \infty, i2p, 2 \\ & \text{under} \end{aligned}$$

$$\begin{bmatrix} -\mathbf{Q}_\infty & -\mathbf{J}_\infty & \mathbf{A}\mathbf{X} + \mathbf{B}\hat{\mathbf{C}} & \mathbf{A} + \mathbf{B}\hat{\mathbf{D}}\mathbf{C} & \mathbf{B}_\infty + \mathbf{B}\hat{\mathbf{D}}\mathbf{D}_{y\infty} & \mathbf{0} \\ * & -\mathbf{H}_\infty & \hat{\mathbf{A}} & \mathbf{Y}\mathbf{A} + \hat{\mathbf{B}}\mathbf{C} & \mathbf{Y}\mathbf{B}_\infty + \hat{\mathbf{B}}\mathbf{D}_{y\infty} & \mathbf{0} \\ * & * & \mathbf{Q}_\infty - \mathbf{X} - \mathbf{X}' & -\mathbf{1} - \mathbf{S}' + \mathbf{J}_\infty & \mathbf{0} & \mathbf{X}'\mathbf{C}'_\infty + \hat{\mathbf{C}}'\mathbf{D}'_{y\infty} \\ * & * & * & \mathbf{H}_\infty - \mathbf{Y} - \mathbf{Y}' & \mathbf{0} & \mathbf{C}'_\infty + \mathbf{C}'\mathbf{Y}'\mathbf{D}'_{y\infty} \\ * & * & * & * & -1 & \mathbf{D}'_\infty + \mathbf{D}'_{y\infty}\hat{\mathbf{D}}'\mathbf{D}'_{y\infty} \\ * & * & * & * & * & -\gamma_{\text{mot}}\mathbf{1} \end{bmatrix} < 0$$

$$\begin{bmatrix} -\mathbf{Q}_{i2p} & -\mathbf{J}_{i2p} & \mathbf{A}\mathbf{X} + \mathbf{B}\hat{\mathbf{C}} & \mathbf{A} + \mathbf{B}\hat{\mathbf{D}}\mathbf{C} \\ * & -\mathbf{H}_{i2p} & \hat{\mathbf{A}} & \mathbf{Y}\mathbf{A} + \hat{\mathbf{B}}\mathbf{C} \\ * & * & \mathbf{Q}_{i2p} - \mathbf{X} - \mathbf{X}' & \mathbf{J}_{i2p} - \mathbf{S}' - \mathbf{1} \\ * & * & * & \mathbf{H}_{i2p} - \mathbf{Y} - \mathbf{Y}' \end{bmatrix} < 0$$

$$\begin{bmatrix} -\mathbf{Q}_{i2p} & -\mathbf{J}_{i2p} & \mathbf{B}_{i2p} + \mathbf{B}\hat{\mathbf{D}}\mathbf{D}_{i2py} \\ * & -\mathbf{H}_{i2p} & \mathbf{Y}\mathbf{B}_{i2p} + \hat{\mathbf{B}}\mathbf{D}_{i2py} \\ * & * & \mathbf{1} \end{bmatrix} < 0$$

$$\begin{bmatrix} -\gamma_{w-i} & \mathbf{C}_{i2p}\mathbf{X} + \mathbf{D}_{i2p}\hat{\mathbf{C}} & \mathbf{C}_{i2p} + \mathbf{D}_{i2p}\hat{\mathbf{D}}\mathbf{C} \\ * & \mathbf{Q}_{i2p} - \mathbf{X} - \mathbf{X}' & \mathbf{J}_{i2p} - \mathbf{S}' - \mathbf{1} \\ * & * & \mathbf{H}_{i2p} - \mathbf{Y} - \mathbf{Y}' \\ -\gamma_{w-i} & \mathbf{D}_{i2p} + \mathbf{D}_{i2p}\hat{\mathbf{D}}\mathbf{D}_{i2py} & -\mathbf{Y} \end{bmatrix} < 0$$

$$\begin{aligned} & \text{Trace}(\mathbf{T}_2) < \gamma_{\text{cons}} \\ & \begin{bmatrix} -\mathbf{T}_2 & \mathbf{C}_2\mathbf{X} + \mathbf{D}_{2a}\hat{\mathbf{C}} & \mathbf{C}_2 + \mathbf{D}_{2a}\hat{\mathbf{D}}\mathbf{C} & \mathbf{D}_2 + \mathbf{D}_{2a}\hat{\mathbf{D}}\mathbf{D}_{y2} \\ * & \mathbf{Q}_2 - \mathbf{X} - \mathbf{X}' & -\mathbf{1} - \mathbf{S}' + \mathbf{J}_2 & \mathbf{0} \\ * & * & \mathbf{H}_2 - \mathbf{Y} - \mathbf{Y}' & \mathbf{0} \\ * & * & * & -1 \end{bmatrix} < 0 \end{aligned}$$

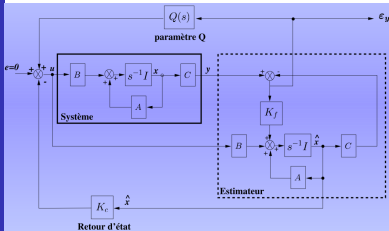
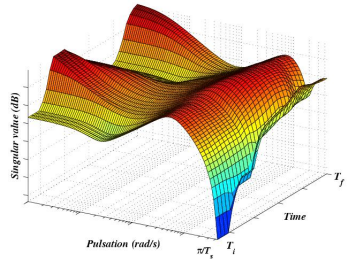
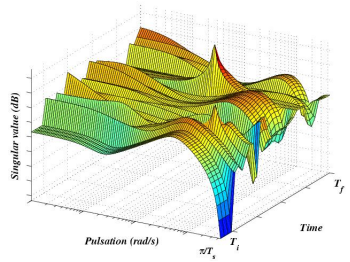
$$\begin{bmatrix} -\mathbf{Q}_2 & -\mathbf{J}_2 & \mathbf{A}\mathbf{X} + \mathbf{B}\hat{\mathbf{C}} & \mathbf{A} + \mathbf{B}\hat{\mathbf{D}}\mathbf{C} & \mathbf{B}_2 + \mathbf{B}\hat{\mathbf{D}}\mathbf{D}_{y2} \\ * & -\mathbf{H}_2 & \hat{\mathbf{A}} & \mathbf{Y}\mathbf{A} + \hat{\mathbf{B}}\mathbf{C} & \mathbf{Y}\mathbf{B}_2 + \hat{\mathbf{B}}\mathbf{D}_{y2} \\ * & * & \mathbf{Q}_2 - \mathbf{X} - \mathbf{X}' & -\mathbf{1} - \mathbf{S}' + \mathbf{J}_2 & \mathbf{0} \\ * & * & * & \mathbf{H}_2 - \mathbf{Y} - \mathbf{Y}' & \mathbf{0} \\ * & * & * & * & -1 \end{bmatrix} < 0$$

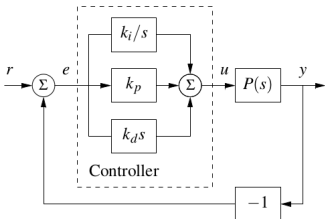
- Conservative solution
- Convex optimization
- Full order controller that needs truncature or/and a posteriori stucturation
- Fragility of the solution

Adding a structural constraint

Structure is good for

- gains interpolation for LPV systems
- interpretation for physical behavior
- implementation in embedded system (example of PID next slide)





Full order controller:

- n = sum of the orders of all of systems
- Ordinary differential equation of order n
- implementation in embedded system

PID pseudo code:

```
% Control algorithm - main loop
while (running)
{
    r=adin(ch1)                % read setpoint from ch1
    y=adin(ch2)                % read process variable from ch2
    P=kp*(r-y)                 % compute proportional part
    D=ad*D-bd*(y-yold)         % update derivative part
    v=P+I+D                    % compute temporary output
    u=sat(v,ulow,uhigh)         % simulate actuator saturation
    daout(ch1)                 % set analog output ch1
    I=I+bi*(r-y)+br*(u-v)      % update integral
    yold=y                      % update old process output
    sleep(h)                   % wait until next update interval
}
}
```

Is there any alternative to tackle the drawbacks?

- make the implementation easy
- keep the constraints formulation for the engineer needs

Yes

- a posteriori structuration with the risk of lack of performance (order reduction, Youla parameter, etc...)
- Choose a structure for the controller (a PID for example)
- Use Optimization... but nonconvex one

Observations:

- In Automatic, Robotic, Electronic or Mechanic, engineers know very well their problems.
 \implies Physical Sense
- In Optimization, the specification of each solver need to classify a model: LP, NLP, MINLP, SDP, DFO, ...
 If the model cannot be classify: Modification, Adaptation, Reformulation, ...
 \implies Numerical Sense

Physical Solutions \iff Numerical Solutions

\implies **Goal:** Propose optimization tools to build the best solver for their **own** problems.

Definition: Contractor

Let $\mathbb{K} \subseteq \mathbb{R}^n$ be a "feasible" region.

The operator $\mathcal{C}_{\mathbb{K}} : \mathbb{I}\mathbb{R}^n \rightarrow \mathbb{I}\mathbb{R}^n$ is a **contractor** for \mathbb{K} if:

$$\forall \mathbf{x} \in \mathbb{I}\mathbb{R}^n, \begin{cases} \mathcal{C}_{\mathbb{K}}(\mathbf{x}) \subseteq \mathbf{x}, & \text{(contractance)} \\ \mathcal{C}_{\mathbb{K}}(\mathbf{x}) \cap \mathbb{K} = \mathbf{x} \cap \mathbb{K}. & \text{(completeness)} \end{cases}$$

Example: *Forward-Backward Algorithm*

The operator $\mathcal{C} : \mathbb{I}\mathbb{R}^n \rightarrow \mathbb{I}\mathbb{R}^n$ is a contractor for the equation $f(\mathbf{x}) = 0$, if:

$$\forall \mathbf{x} \in \mathbb{I}\mathbb{R}^n, \begin{cases} \mathcal{C}(\mathbf{x}) \subseteq \mathbf{x}, \\ \mathbf{x} \in \mathbf{x} \text{ and } f(\mathbf{x}) = 0 \Rightarrow \mathbf{x} \in \mathcal{C}(\mathbf{x}). \end{cases}$$

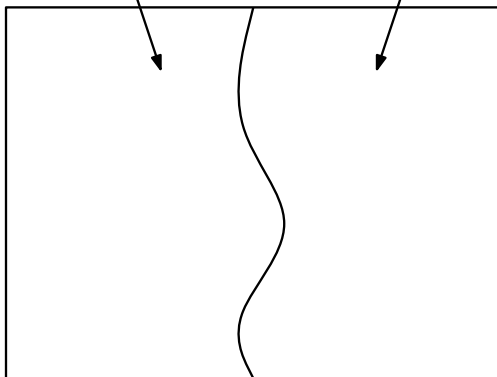
$(\tilde{x}, \tilde{f}) = \mathbf{OptimCtc} ([\mathbf{x}], \mathcal{C}_{out}, \mathcal{C}_{in}, f_{cost})$:

- ★ Merging of a Branch&Bound Algorithm based on Interval Analysis (spacialB&B) and a Set Inversion Via Interval Analysis (SIVIA).
- ★ $\mathcal{C}_{out}, \mathcal{C}_{in}$: contractors designed by the user based on \mathbb{K} and $\overline{\mathbb{K}}$,
- ★ \mathcal{C}_f : a FwdBwd contractor based on $\{x : f_{cost}(x) \leq \tilde{f}\}$
- ★ \mathcal{B} : Largest first, smear evaluation, homemade,...

Illustration: C_{in} , C_{out}

infeasible Region

Feasible Region



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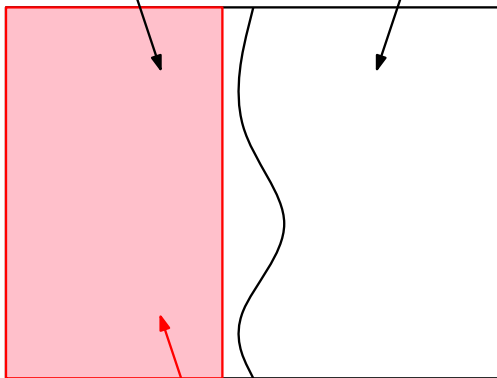
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Illustration: \mathcal{C}_{in} , \mathcal{C}_{out}

infeasible Region

Feasible Region

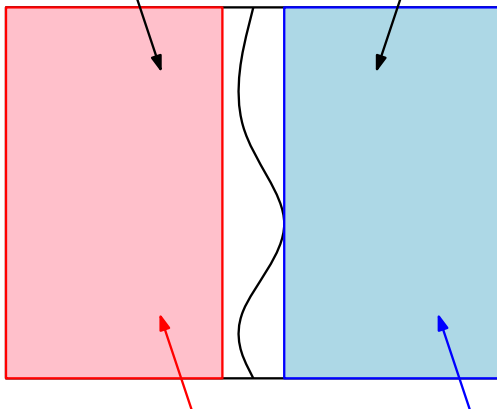


Region removed by \mathcal{C}_{out}

Illustration: \mathcal{C}_{in} , \mathcal{C}_{out}

infeasible Region

Feasible Region



Region removed by \mathcal{C}_{out}

Region removed by \mathcal{C}_{in}

The feasibility test

Without equation or system,
How to prove that a point is a feasible point?

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Without equation or system,
How to prove that a point is a feasible point?

Prove that $x \in \mathbb{K}$ \nRightarrow Prove that $x \notin \overline{\mathbb{K}}$

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Without equation or system,

How to prove that a point is a feasible point?

Prove that $x \in \mathbb{K}$ \nleftrightarrow Prove that $x \notin \overline{\mathbb{K}}$

x is contracted by $\mathcal{C}_{in} \Leftrightarrow x \in \mathbb{K} \Leftrightarrow \mathcal{C}_{out}$ proves that x is in \mathbb{K} .

\mathcal{C}_{in} will eliminate all the part of a box which **are not** in $\overline{\mathbb{K}}$.

\mathcal{C}_{out} will eliminate all the part of a box which **are not** in \mathbb{K} .

- $\mathcal{L} := \{(\mathbf{x}, false)\}$, The boolean indicate if \mathbf{x} is entirely feasible
- Do
 - ① Extract from \mathcal{L} a element (\mathbf{z}, b) ,
 - ② Bisect \mathbf{z} following a bisector \mathcal{B} : $(\mathbf{z}_1, \mathbf{z}_2)$
 - ③ for $j = 1$ to 2 :
 - if $b = false$ (i.e. x is not completely feasible) then
 - Contract the infeasible region using \mathcal{C}_{out} and \mathcal{C}_f ,
 - Extract \mathbf{z}_{feas} a feasible part of \mathbf{z}_j using \mathcal{C}_{in} ,
 - Insert $(\mathbf{z}_{feas}, true)$ in \mathcal{L} .
 - Insert the rest $(\mathbf{z}_j, false)$ in \mathcal{L} .
 - else (i.e. x is entirely feasible)
 - Contract \mathbf{z}_j using \mathcal{C}_f ,
 - Try to **find** a local optimum without constraint in $[\mathbf{z}_j]$,
 - if *succeed* then Update \tilde{f} insert $(\mathbf{z}_j, true)$ in \mathcal{L} .
- stopping criterion

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H_∞ control synthesis under structural constraints

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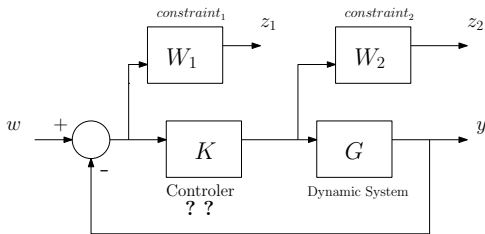
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H_∞ control synthesis \Rightarrow Guarantee the robustness and stability

$$\|P\|_\infty = \sup_{\omega} (\sigma_{\max}(P(j\omega)))$$

- Classical approach without structural constraint
 \rightarrow LMI system, SDP optimization
- Classical approach **with** structural constraint
 \rightarrow Nonsmooth **local** optimization

$$\left\{ \begin{array}{l} \min_{\mathbf{k}, \gamma} \quad \gamma \\ \forall \omega, \quad \left\| \frac{W_1(j\omega)}{1 + G(j\omega)K(j\omega)} \right\|_\infty \leq \gamma, \\ \forall \omega, \quad \left\| \frac{W_2(j\omega)K(j\omega)}{1 + G(j\omega)K(j\omega)} \right\|_\infty \leq \gamma, \end{array} \right.$$

The closed-loop system must be *stable*.

Stability:

The system is stable iff its poles are strictly negative.

\Leftrightarrow

The roots of the denominator of $\frac{1}{1+G(s)K(s)}$ are strictly negative

\Rightarrow Routh-Hurwitz stability criterion

Routh-Hurwitz stability criterion

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$$P(s) = a_n s^n + a_{n-1} s^{n-1} + \dots + a_1 s + a_0$$

$v_{1,1} = a_n$ $v_{2,1} = a_{n-1}$ $v_{3,1} = \frac{-1}{v_{2,1}} \begin{vmatrix} v_{1,1} & v_{1,2} \\ v_{2,1} & v_{2,2} \end{vmatrix}$ $v_{4,1} = \frac{-1}{v_{3,1}} \begin{vmatrix} v_{2,1} & v_{2,2} \\ v_{3,1} & v_{3,2} \end{vmatrix}$ $v_{5,1} = \frac{-1}{v_{4,1}} \begin{vmatrix} v_{3,1} & v_{3,2} \\ v_{4,1} & v_{4,2} \end{vmatrix}$ \vdots	$v_{1,2} = a_{n-2}$ $v_{2,2} = a_{n-3}$ $v_{3,2} = \frac{-1}{v_{2,1}} \begin{vmatrix} v_{1,1} & v_{1,3} \\ v_{2,1} & v_{2,3} \end{vmatrix}$ $v_{4,2} = \frac{-1}{v_{3,1}} \begin{vmatrix} v_{2,1} & v_{2,3} \\ v_{3,1} & v_{3,3} \end{vmatrix}$ \dots \vdots	$v_{1,3} = a_{n-4}$ $v_{2,3} = a_{n-5}$ $v_{3,3} = \frac{-1}{v_{2,1}} \begin{vmatrix} v_{1,1} & v_{1,4} \\ v_{2,1} & v_{2,4} \end{vmatrix}$ \dots \dots \dots \vdots	$v_{1,4} = a_{n-6}$ $v_{2,4} = a_{n-7}$ \dots \dots \dots \vdots
--	--	--	--

Routh-Hurwitz stability criterion

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$$P(s) = a_n s^n + a_{n-1} s^{n-1} + \dots + a_1 s + a_0$$

$v_{1,1} = a_n$ $v_{2,1} = a_{n-1}$ $v_{3,1} = \frac{-1}{v_{2,1}} \begin{vmatrix} v_{1,1} & v_{1,2} \\ v_{2,1} & v_{2,2} \end{vmatrix}$ $v_{4,1} = \frac{-1}{v_{3,1}} \begin{vmatrix} v_{2,1} & v_{2,2} \\ v_{3,1} & v_{3,2} \end{vmatrix}$ $v_{5,1} = \frac{-1}{v_{4,1}} \begin{vmatrix} v_{3,1} & v_{3,2} \\ v_{4,1} & v_{4,2} \end{vmatrix}$ \vdots	$v_{1,2} = a_{n-2}$ $v_{2,2} = a_{n-3}$ $v_{3,2} = \frac{-1}{v_{2,1}} \begin{vmatrix} v_{1,1} & v_{1,3} \\ v_{2,1} & v_{2,3} \end{vmatrix}$ $v_{4,2} = \frac{-1}{v_{3,1}} \begin{vmatrix} v_{2,1} & v_{2,3} \\ v_{3,1} & v_{3,3} \end{vmatrix}$ \dots \vdots	$v_{1,3} = a_{n-4}$ $v_{2,3} = a_{n-5}$ $v_{3,3} = \frac{-1}{v_{2,1}} \begin{vmatrix} v_{1,1} & v_{1,4} \\ v_{2,1} & v_{2,4} \end{vmatrix}$ \dots \dots \vdots	$v_{1,4} = a_{n-6}$ $v_{2,4} = a_{n-7}$ \dots \dots \dots \vdots
--	--	--	--

If all the value of the **first column** are positive, all roots of P are negative.

Definition of the feasible set

$$\mathbb{K}_\omega^1 = \left\{ (k, \gamma, \omega) : \left\| \frac{W_1(i\omega)}{1+G(i\omega)K(i\omega)} \right\|_\infty \leq \gamma \right\},$$

$$\mathbb{K}_\omega^2 = \left\{ (k, \gamma, \omega) : \left\| \frac{W_2(i\omega)K(i\omega)}{1+G(i\omega)K(i\omega)} \right\|_\infty \leq \gamma \right\},$$

$$\mathbb{K}^4 = \bigcap_{\omega \in [10^{-2}, 10^2]} \mathbb{K}_\omega^1 \cap \mathbb{K}_\omega^2.$$

The Routh's condition / stability of the closed-loop system:

$$\mathbb{K}^{Routh} = \left\{ (k, \gamma) : \begin{cases} a_n(k, \gamma) > 0, \\ a_{n-1}(k, \gamma) > 0, \\ v_{2,1}(k, \gamma) > 0, \\ \dots \end{cases} \right\}.$$

The feasible set of our problem is $\mathbb{K} = \mathbb{K}^4 \cap \mathbb{K}^{Routh}$.

Let \mathcal{A} a contractor for the equation $f(x) = 0$, and \mathcal{B} a contractor for the equation $g(x) = 0$, then:

Intersection, Composition

$\mathcal{A} \cap \mathcal{B}$ and $\mathcal{A} \circ \mathcal{B}$ are two contractors for the region:

$$\{x \in \mathbb{R}^n : f(x) = 0 \text{ AND } g(x) = 0\}$$

Union

$\mathcal{A} \cup \mathcal{B}$ is a contractor for the region:

$$\{x \in \mathbb{R}^n : f(x) = 0 \text{ OR } g(x) = 0\}$$

Contractor with Quantifiers

Let \mathcal{C} be a contractor for a set $\mathbb{Z} = \mathbb{X} \times \mathbb{Y}$,
 $\pi_{\mathbb{X}}$ the projection of \mathbb{Z} over \mathbb{X} .

Contractor ForAll / Exists

$$\left\{ \begin{array}{l} \mathcal{C}^{\cap \mathbb{Y}}(\mathbf{x}) = \bigcap_{y \in \mathbb{Y}} \pi_{\mathbb{X}}(\mathcal{C}(\mathbf{x} \times \{y\})), \\ \mathcal{C}^{\cup \mathbb{Y}}(\mathbf{x}) = \bigcup_{y \in \mathbb{Y}} \pi_{\mathbb{X}}(\mathcal{C}(\mathbf{x} \times \{y\})). \end{array} \right.$$

Property

$\mathcal{C}^{\cap \mathbb{Y}}$ is a contractor for $\{x : \forall y \in \mathbb{Y}, (x, y) \in \mathbb{Z}\}$
 $\mathcal{C}^{\cup \mathbb{Y}}$ is a contractor for $\{x : \exists y \in \mathbb{Y}, (x, y) \in \mathbb{Z}\}$.

Contractor CtcForAll:

$$\mathbb{X} = \{x : \forall y \in \mathbb{Y}, (x, y) \in \mathbb{Z}\}$$

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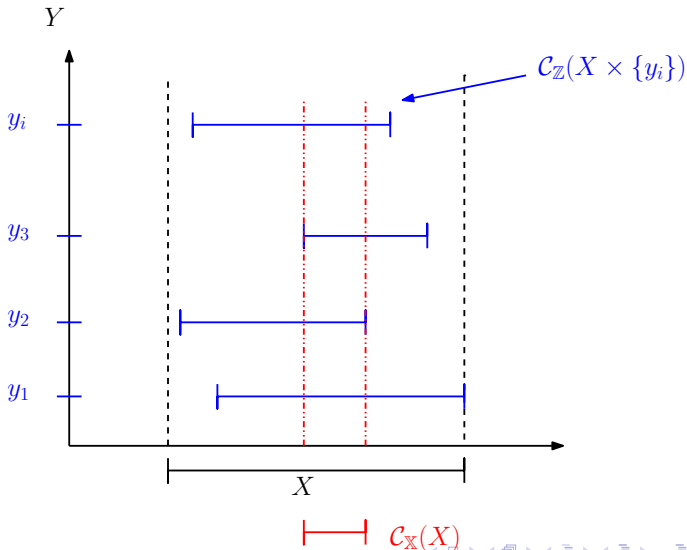
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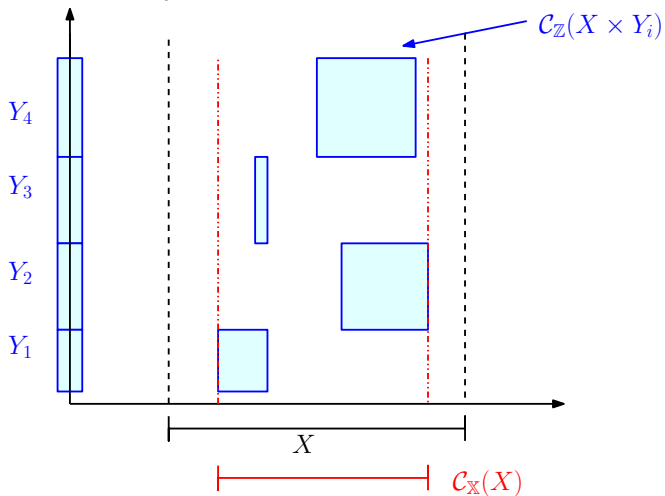
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Contractor CtcExist:

$$\mathbb{X} = \{x : \exists y \in \mathbb{Y}, (x, y) \in \mathbb{Z}\}$$

$$Y = Y_1 \cup Y_2 \cup Y_3 \cup Y_4$$



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Construction of Contractors \mathcal{C}_{out} of the feasible set \mathbb{K}

\mathcal{C}_{out} will eliminate all the part of a box which **are not** in \mathbb{K} .

$$\mathbb{K}_\omega^1 = \left\{ (k, \gamma, \omega) : \left\| \frac{W_1(i\omega)}{1+G(i\omega)K(i\omega)} \right\|_\infty \leq \gamma \right\},$$

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- 1 Create the contractor \mathcal{C}_1 , \mathcal{C}_2 and \mathcal{C}_{Routh} based on \mathbb{K}_{ω}^1 , \mathbb{K}_{ω}^2 and \mathbb{K}^{Routh} :

Contractor based on inequality system: **Forward-Backward algorithm**, HC4-revise, PolytopeHull, ...

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- 2 Inter: $\mathcal{C}_3(\mathbf{k}, \gamma, \omega) = \mathcal{C}_1(\mathbf{k}, \gamma, \omega) \cap \mathcal{C}_2(\mathbf{k}, \gamma, \omega)$.

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Contractor based on inequality system: Forward-Backward algorithm, HC4-revise, PolytopeHull, ...

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- 3 CtcForAll: $\mathcal{C}^{\cap \omega}(\mathbf{k}, \gamma) = \bigcap_{\omega \in [10^{-2}, 10^2]} \mathcal{C}_3(\mathbf{k}, \gamma, \omega)$.
- 4 Inter: $\mathcal{C}_{out} = \mathcal{C}^{\cap \omega} \cap \mathcal{C}_{Routh}$.

Construction of Contractors \mathcal{C}_{in} of the unfeasible set $\overline{\mathbb{K}}$

\mathcal{C}_{in} will eliminate all the part of a box which **are not** in $\overline{\mathbb{K}}$.

$$\overline{\mathbb{K}}_{\omega}^1 = \left\{ (k, \gamma, \omega) : \left\| \frac{W_1(i\omega)}{1+G(i\omega)K(i\omega)} \right\| > \gamma \right\},$$

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$$\overline{\mathbb{K}} = \left(\bigcup_{\omega \in [10^{-2}, 10^2]} \overline{\mathbb{K}}_{\omega}^1 \cup \overline{\mathbb{K}}_{\omega}^2 \right) \cup \overline{\mathbb{K}}^{Routh}.$$

Construction of Contractors \mathcal{C}_{in} of the unfeasible set $\overline{\mathbb{K}}$

\mathcal{C}_{in} will eliminate all the part of a box which are not in $\overline{\mathbb{K}}$.

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- 2 Union: $\mathcal{C}_{\overline{\mathbb{K}}}(\mathbf{k}, \gamma, \omega) = \mathcal{C}_{\overline{\mathbb{K}}_1}(\mathbf{k}, \gamma, \omega) \cup \mathcal{C}_{\overline{\mathbb{K}}_2}(\mathbf{k}, \gamma, \omega)$.

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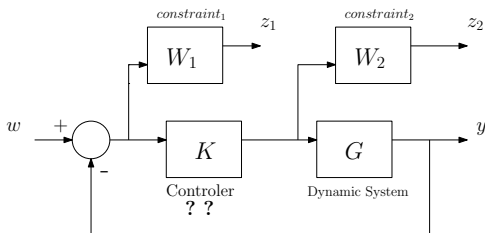
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The transfer function of the dynamic system:

$$G(s) = \frac{1}{s^2 + 1.4s + 1}, \quad K(s) = k_p + \frac{k_i}{s} + \frac{k_d s}{1 + s}.$$

$$W_1(s) = \frac{s + 100}{100s + 1}, \quad W_2(s) = \frac{10s + 1}{s + 10}.$$

Overview of the equation

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$$\forall \omega \in [10^{-2}, 10^2], \left\| \frac{W_1(j\omega)}{1 + G(j\omega)K(j\omega)} \right\|_\infty \leq \gamma.$$

\iff

$$\forall \omega \in [10^{-2}, 10^2], \frac{w^2 (w^2+1.0) (w^2+10000.0) (25.0 w^4 - 1.0 w^2 + 25.0)}{(10000.0 w^2 + 1.0) f_1(\mathbf{k}, \gamma, \omega)} \leq \gamma$$

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$$f_1(\mathbf{k}, \gamma, \omega) = 25.0kd^2w^4 + 25.0kp^2w^2 + 25.0kp^2w^4 - 1.0ki(50.0kdw^2 + 70.0w^2 + 70.0w^4) + ki^2(25.0w^2 + 25.0) + 120.0kdw^4 - 50.0kdw^6 + 50.0kpw^2 - 50.0kpw^6 + 25.0w^2 + 24.0w^4 + 24.0w^6 + 25.0w^8 + 50.0kdkpw^4$$

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$$\forall u \in [-2, 2], \omega = 10^u.$$

The same problem is proposed with 2 existant tools and compared with the new approach.

- ① HINFSYN of Matlab - full order controller with convex optimization based on LMI ($\gamma = 1.5887$);
- ② HINFSTRUCT of Matlab - structured controller with local optimization ($\gamma = 2.1414$).
- ③ Global Optimization of IBEX ($\gamma = 2.1414$)

Results with HINFSYN of Matlab

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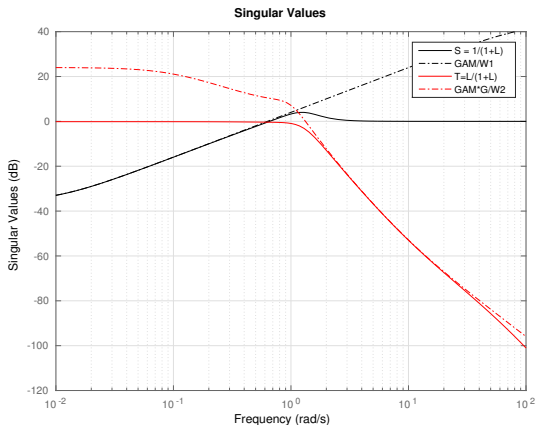
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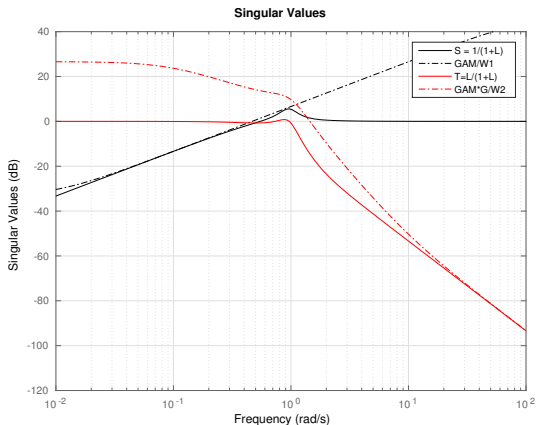
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$$\gamma = 2.1414$$

Results with Global Optimization of IBEX

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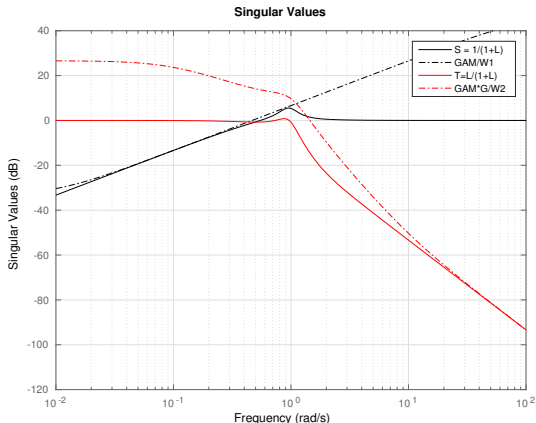
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$$\gamma = 2.1414$$

\implies same result as with HINFSTRUCT,
but with a global optimality proof!

Results with Global Optimization of IBEX

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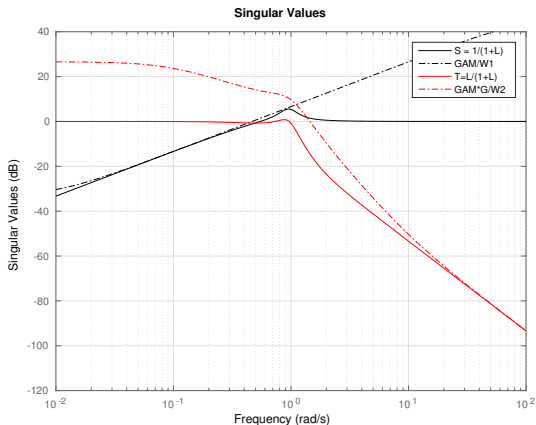
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$$\gamma = 2.1414$$

⇒ same result as with HINFSTRUCT,
but with a global optimality proof!

Contractor Programming:

- Generates the Modeling and the adapted Solver in the same time,
- Consider heterogeneous constraints without changing the solver,
- Give all the tools to the expert of the application.

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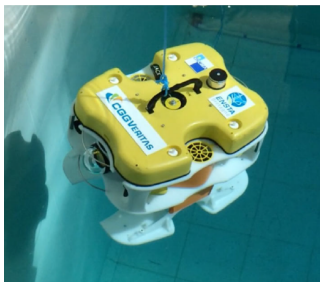
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Size	0.525m (L) 0.406m (W) 0.395m (H)
Weight in air	15.56kg (without payload and floats)
Degrees of Freedom	Surge, Sway, Heave and Yaw
Propulsion	2 vertical and 4 horizontal propellers
Speed	2 knots (Surge) and 1 knot (Sway, Heave)
Depth Rating	50m
On-board Battery	2-4 hours

Rigid-body dynamic:

$$M_{RB}\dot{\nu} + C_{RB}(\nu)\nu = \tau_{env} + \tau_{hydro} + \tau_{pro} \quad (1)$$

Hydrodynamic formulations:

$$\tau_{hydro} = -M_A\dot{\nu} - C_A(\nu)\nu - D(|\nu|)\nu - g(\eta) \quad (2)$$

Damping:

$$D(|\nu|) = D_L + D_N|\nu|\nu \quad (3)$$

Parameter	Description
M_{RB}	AUV rigid-body mass and inertia matrix
M_A	Added mass matrix
C_{RB}	Rigid-body induced coriolis-centripetal matrix
C_A	Added mass induced coriolis-centripetal matrix
$D(\nu)$	Damping matrix
$g(\eta)$	Restoring forces and moments vector
τ_{env}	Environmental disturbances(wind,waves and currents)
τ_{hydro}	Vector of hydrodynamic forces and moments
τ_{pro}	Propeller forces and moments vector

AUV CISCREA Yaw model

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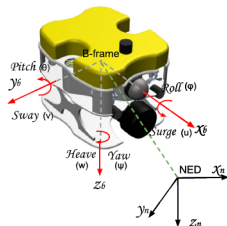
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We consider that there are no dependencies between the yaw dynamic and dynamics along other axis.

Resulting Yaw dynamic:

$$(I_{YRB} + I_{YA})\ddot{x} + D_{YN}|\dot{x}|\dot{x} + D_{YL}\dot{x} = K_t T_i \quad (4)$$

However, H_∞ synthesis requires a linear system. Thus, the CISCREA yaw model could be linearized as:

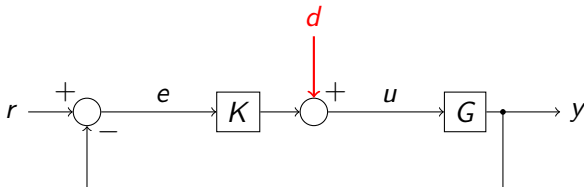
$$(I_{YRB} + I_{YA})\ddot{x} + (D_{YLA} + \delta)\dot{x} = K_t T_i \quad (5)$$

Control objectives specifications

We aim to synthesize a controller to meet the following objectives:

- 1 Small tracking error e .
- 2 External perturbation rejection.

External perturbation can be modeled as a control disturbance signal d .



The two objectives can be formulate as H_∞ constraints:

- 1 Small tracking error:

$$\frac{|e(i\omega)|}{|r(i\omega)|} \leq |W_e^{-1}(i\omega)| \iff \|T_{r \rightarrow e}(i\omega)W_e(i\omega)\|_\infty \leq 1$$

- 2 External perturbation rejection:

$$\frac{|y(i\omega)|}{|d(i\omega)|} \leq |W_y^{-1}(i\omega)| \iff \|T_{d \rightarrow y}(i\omega)W_y(i\omega)\|_\infty \leq 1$$

Bode diagrams of Weighted functions

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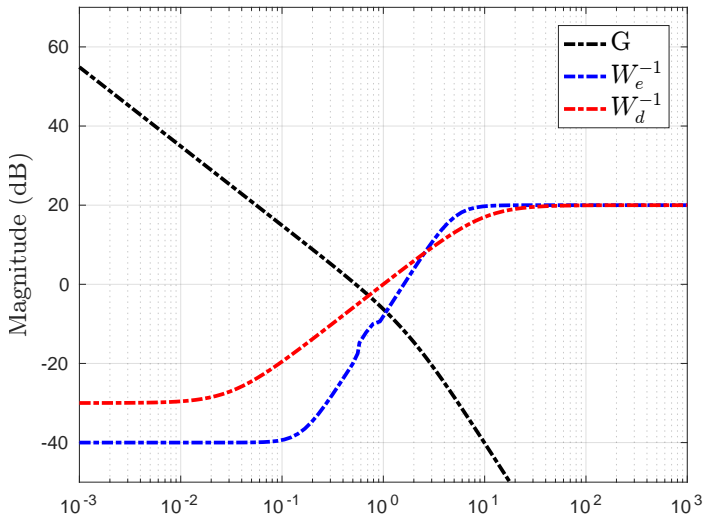
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Bode Diagrams



Min Max Problem

- The controller $K(k, s)$ depends on free parameters k .
- $T_{r \rightarrow e}(k, s) = \frac{1}{1+G(s)K(k,s)}$ depends on k
- $T_{d \rightarrow y}(k, s) = \frac{G(s)}{1+G(s)K(k,s)}$ depends on k

The constraint satisfaction problem is:

$$\text{Find } k, \max(\|T_{r \rightarrow e}(k, s)W_e(s)\|_\infty, \|T_{d \rightarrow y}(k, s)W_y(s)\|_\infty) \leq 1$$

- $\|T(s)\|_\infty = \sup_{\omega} |T(i\omega)|$

The Min Max problem is:

$$\min_k \sup_{\omega \geq 0} \{ \max(|T_{r \rightarrow e}(k, s)W_e(s)|, |T_{d \rightarrow y}(k, s)W_y(s)|) \}$$

We solve the Min Max problem with Global optimization based on interval analysis.

- Existing methods are based on local optimization. They only provide an upper bound of the objective function.
- Global optimization provides an enclosure of the objective function. It is possible to prove that the CSP (*Constraint Satisfaction Problem*) is not feasible.

The model of the CISCREA carries uncertainties. The controller is synthesized from a nominal model, and robustness to uncertainties must be analyzed.

- An uncertainty is represented by an interval: \mathbf{p} is the vector of uncertainties.
- $G_{\Delta}(s, p)$, $p \in \mathbf{p}$ describe the uncertain system.
- The closed loop system stability and performances are robust if and only if: $\forall p \in \mathbf{p}$,

$$\max(\|T_{\Delta r \rightarrow e}(p, s)W_e(s)\|_{\infty}, \|T_{\Delta d \rightarrow y}(p, s)W_y(s)\|_{\infty}) \leq 1$$

- The robustness condition can be validated with interval analysis in a reliable way.

- PID controller:

$$K(k, s) = k_p + \frac{k_i}{s} + \frac{k_d s}{1 + \tau s}$$

- $k = (k_p, k_i, k_d, \tau)$
- CISCREA model:

$$G(s) = \frac{6.725}{s^2 + 2s}$$

- Weighting functions:

$$W_e = \frac{0.1s^2 + 0.7109s + 2.527}{s^2 + 0.2248s + 0.02527}, \quad W_y = \frac{0.1s + 0.9935}{s + 0.03142}$$

- k is searched in $[0, 2]^4$

- Solution to the Min Max problem computed:

$$k^* = (1.987, 1.731, 0.638, 0.001)$$

- $\|T_{r \rightarrow e}(k^*, s)\|_\infty = 0.325$

- $\|T_{d \rightarrow y}(k^*, s)\|_\infty = 0.154$

- $\min_k \sup_{\omega \geq 0} \{ \max(|T_{r \rightarrow e}(k, s)W_y(s)|, |T_{d \rightarrow y}(k, s)W_y(s)|) \} \in [0.225, 0.325]$

Uncertain CISCREA model:

$$G_\Delta(s, p) = \frac{6.725}{s^2 + ps}, p \in [0, 4]$$

- $\|T_{\Delta r \rightarrow e}(k^*, s, p)\|_\infty \leq 0.82$
- $\|T_{\Delta d \rightarrow y}(k^*, s, p)\|_\infty \leq 0.162$
- $\|T_{r \rightarrow e}(k^*, s)\|_\infty = 0.325$
- $\|T_{d \rightarrow y}(k^*, s)\|_\infty = 0.154$

Tracking error constraint

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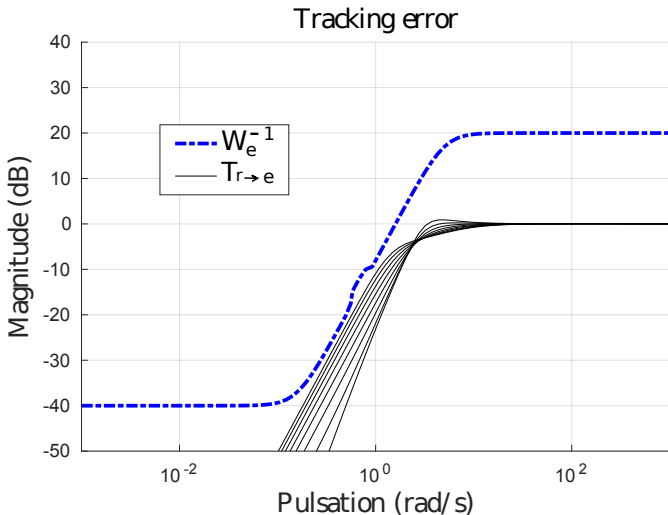
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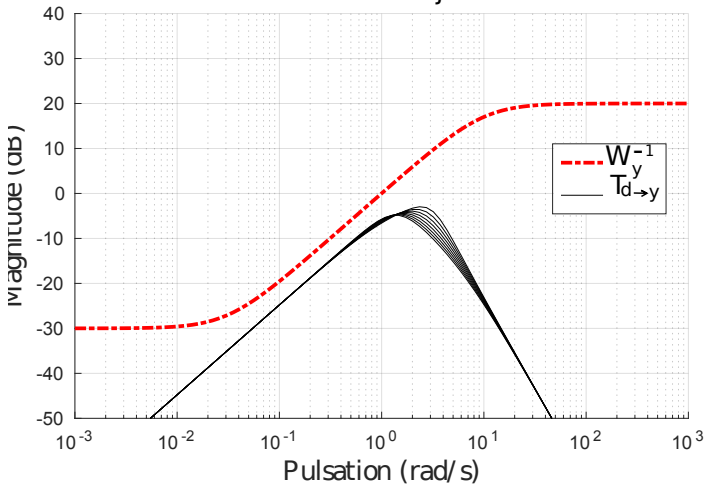
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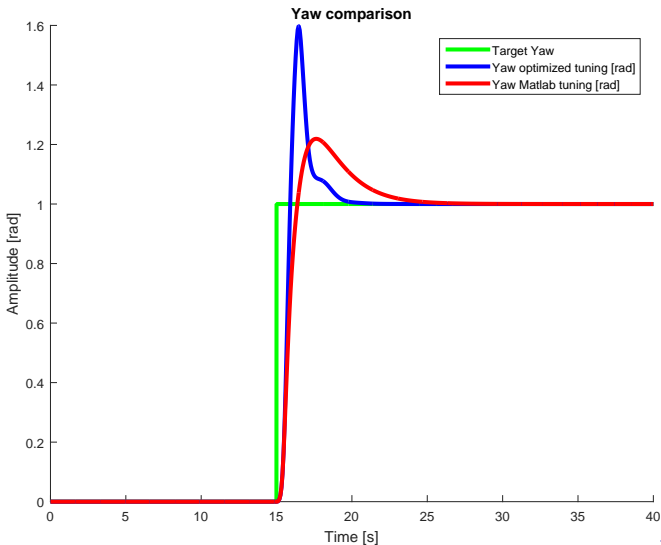
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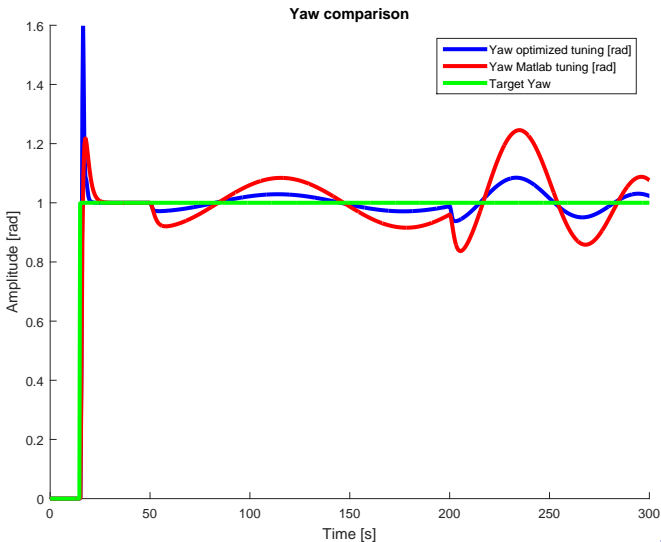
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- Robust control synthesis method based on global optimization: the optimal PID
- Robustness analysis with respect to uncertainties with experiments on a real underwater robot

Conclusions

- Need: structured control based on end-used demand
- Answers : an original approach based on global optimization (change the hegemony of SPD)
- Perspectives: generalization of the concept for nonlinear control, temporal specifications, etc...
- Others applications:



These results are obtained with the collaboration of Jordan NININ (Associate Professor), Dominique MONNET (PhD Student) and Juan Luis ROSENDO (PhD Student)

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