Interval robotics

Chapter 3: Contractors

Luc Jaulin,

ENSTA-Bretagne, Brest, France

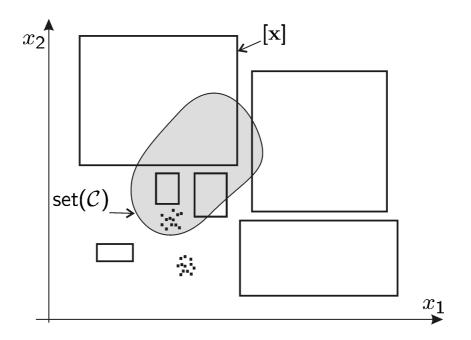
To characterize $\mathbb{X} \subset \mathbb{R}^n$, bisection algorithms bisect all boxes in all directions and become inefficient. Interval methods can still be useful if

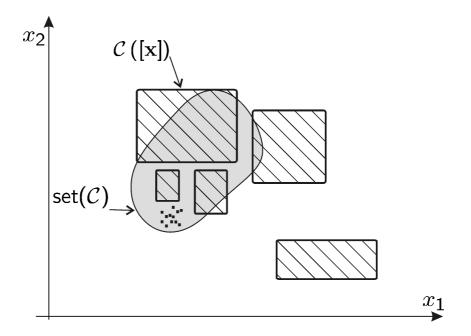
- ullet the solution set $\mathbb X$ is small (optimization problem, solving equations),
- contraction procedures are used as much as possible,
- bisections are used only as a last resort.

1 Definition

The operator $\mathcal{C}_{\mathbb{X}}:\mathbb{IR}^n o \mathbb{IR}^n$ is a *contractor* for $\mathbb{X}\subset \mathbb{R}^n$ if

$$\forall [\mathbf{x}] \in \mathbb{IR}^n, \left\{ \begin{array}{l} \mathcal{C}_{\mathbb{X}}([\mathbf{x}]) \subset [\mathbf{x}] & \text{(contractance),} \\ \mathcal{C}_{\mathbb{X}}([\mathbf{x}]) \cap \mathbb{X} = [\mathbf{x}] \cap \mathbb{X} & \text{(completeness).} \end{array} \right.$$





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

$$orall [\mathbf{x}] \in \mathbb{IR}^n, \left\{egin{array}{l} \mathcal{C}([\mathbf{x}]) \subset [\mathbf{x}] \ \mathbf{x} \in [\mathbf{x}] \ ext{et} \ f\left(\mathbf{x}
ight) = \mathbf{0} \Rightarrow \mathbf{x} \in \mathcal{C}([\mathbf{x}]) \end{array}
ight.$$

$\mathcal{C}_{\mathbb{X}}$ is monotonic if	$[\mathrm{x}] \subset [\mathrm{y}] \Rightarrow \mathcal{C}_{\mathbb{X}}([\mathrm{x}]) \subset \mathcal{C}_{\mathbb{X}}([\mathrm{y}])$
$\mathcal{C}_{\mathbb{X}}$ is minimal if	$orall [\mathbf{x}] \in \mathbb{IR}^n, \; \mathcal{C}_{\mathbb{X}}([\mathbf{x}]) = [[\mathbf{x}] \cap \mathbb{X}]$
$\mathcal{C}_{\mathbb{X}}$ is thin if	$orall \mathbf{x} \in \mathbb{R}^n, \; \mathcal{C}_{\mathbb{X}}(\{\mathbf{x}\}) = \{\mathbf{x}\} \cap \mathbb{X}$
$\mathcal{C}_{\mathbb{X}}$ is idempotent if	$orall \mathbf{x} \in \mathbb{IR}^n, \mathcal{C}_{\mathbb{X}}\left(\mathcal{C}_{\mathbb{X}}([\mathbf{x}]) ight) = \mathcal{C}_{\mathbb{X}}([\mathbf{x}]).$

intersection	$(\mathcal{C}_1 \cap \mathcal{C}_2)([\mathbf{x}]) \stackrel{def}{=} \mathcal{C}_1([\mathbf{x}]) \cap \mathcal{C}_2([\mathbf{x}])$
union	$(\mathcal{C}_1 \cup \mathcal{C}_2) ([\mathbf{x}]) \stackrel{def}{=} [\mathcal{C}_1 ([\mathbf{x}]) \cup \mathcal{C}_2 ([\mathbf{x}])]$
composition	$(\mathcal{C}_1 \circ \mathcal{C}_2)([\mathbf{x}]) \stackrel{def}{=} \mathcal{C}_1(\mathcal{C}_2([\mathbf{x}]))$
répétition	$\mathcal{C}^{\infty} \stackrel{def}{=} \mathcal{C} \circ \mathcal{C} \circ \mathcal{C} \circ \dots$

 $\mathcal{C}_{\mathbb{X}}$ is said to be convergent if

$$[\mathbf{x}](k) \to \mathbf{x} \quad \Rightarrow \quad \mathcal{C}_{\mathbb{X}}([\mathbf{x}](k)) \to \{\mathbf{x}\} \cap \mathbb{X}.$$

2 Projection of constraints

Let x,y,z be 3 variables such that

$$x \in [-\infty, 5],$$

 $y \in [-\infty, 4],$
 $z \in [6, \infty],$
 $z = x + y.$

The values < 2 for x, < 1 for y and > 9 for z are inconsistent.

To project a constraint (here, z=x+y), is to compute the smallest intervals which contains all consistent values.

For our example, this amounts to project onto x,y and z the set

$$\mathbb{S} = \{(x, y, z) \in [-\infty, 5] \times [-\infty, 4] \times [6, \infty] \mid z = x + y\}.$$

3 Numerical method for projection

Since $x \in [-\infty, 5], y \in [-\infty, 4], z \in [6, \infty]$ and z = x + y, we have

$$z = x + y \Rightarrow z \in [6, \infty] \cap ([-\infty, 5] + [-\infty, 4])$$

$$= [6, \infty] \cap [-\infty, 9] = [6, 9].$$

$$x = z - y \Rightarrow x \in [-\infty, 5] \cap ([6, \infty] - [-\infty, 4])$$

$$= [-\infty, 5] \cap [2, \infty] = [2, 5].$$

$$y = z - x \Rightarrow y \in [-\infty, 4] \cap ([6, \infty] - [-\infty, 5])$$

$$= [-\infty, 4] \cap [1, \infty] = [1, 4].$$

The contractor associated with z=x+y is.

Algorithm pplus(inout: [z], [x], [y])

1 $[z] := [z] \cap ([x] + [y]);$ 2 $[x] := [x] \cap ([z] - [y]);$ 3 $[y] := [y] \cap ([z] - [x]).$

The projection procedure developed for plus can be extended to other ternary constraints such as mult: z=x*y, or equivalently

$$\mathsf{mult} riangleq \left\{ (x,y,z) \in \mathbb{R}^3 \mid z = x * y \right\}.$$

The resulting projection procedure becomes

```
Algorithm pmult(inout: [z], [x], [y])

1 [z] := [z] \cap ([x] * [y]);

2 [x] := [x] \cap ([z] * 1/[y]);

3 [y] := [y] \cap ([z] * 1/[x]).
```

Consider the binary constraint

$$\exp \triangleq \{(x,y) \in \mathbb{R}^n | y = \exp(x) \}.$$

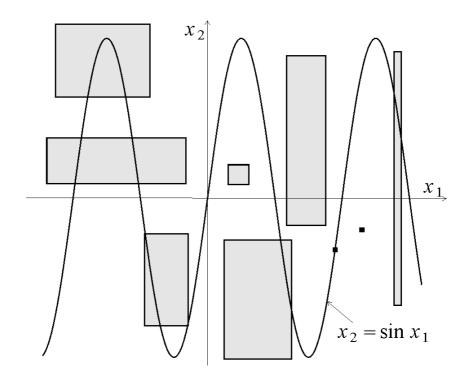
The associated contractor is

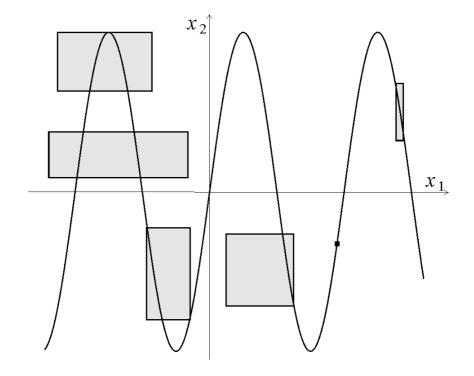
Algorithm pexp(inout: $[y], [x]$)		
1	$[y] := [y] \cap \exp([x]);$	
2	$[x] := [x] \cap \log([y]).$	

Any constraint for which such a projection procedure is available will be called a *primitive constraint*.

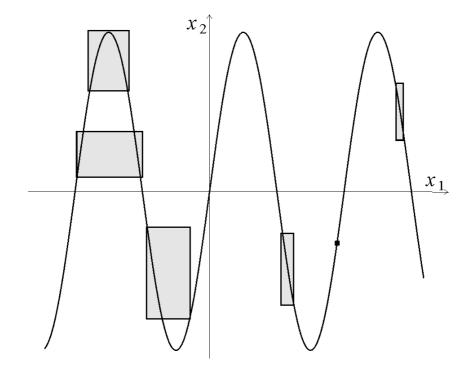
Example. Consider the primitive equation:

$$x_2 = \sin x_1$$
.





Forward contraction



Backward contraction

Forward-backward contractor (HC4 revise)

For the equation

$$(x_1+x_2)\cdot x_3 \in [1,2],$$

we have the following contractor:

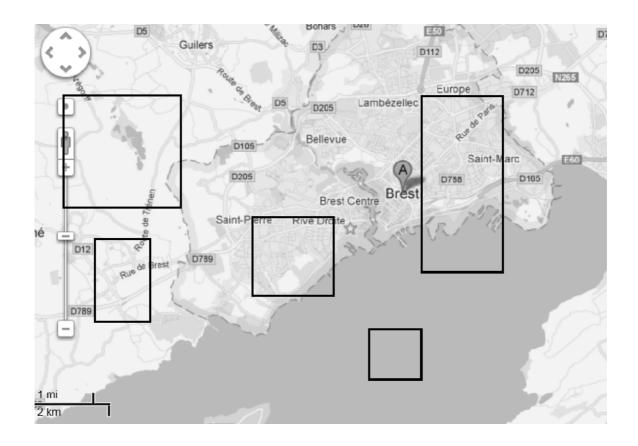
algorithm \mathcal{C} (inout $[x_1]$, $[x_2]$	$[2], [x_3])$
$[a] = [x_1] + [x_2]$	$// a = x_1 + x_2$
$[b] = [a] \cdot [x_3]$	$//b = a \cdot x_3$
$[b] = [b] \cap [1,2]$	$//\ b \in extbf{[}1,2 extbf{]}$
$[x_3] = [x_3] \cap \frac{[b]}{[a]}$	$// x_3 = \frac{b}{a}$
$a] = [a] \cap \frac{[b]}{[x_3]}$	$//a = \frac{b}{x_3}$
$[x_1] = [x_1] \cap [a] - [x_2]$	$// x_1 = a - x_2$
$[x_2] = [x_2] \cap [a] - [x_1]$	$// x_2 = a - x_1$

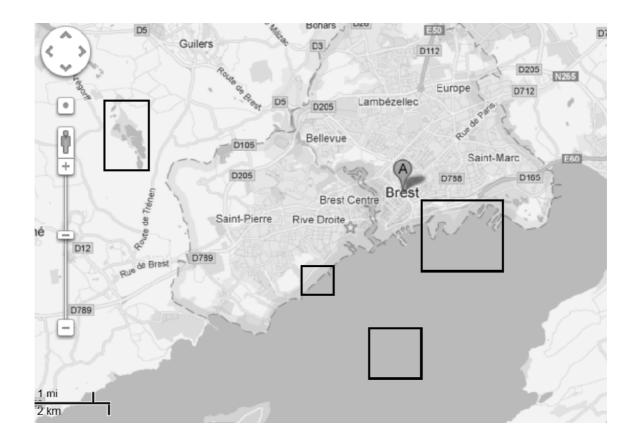
Properties

$$\begin{array}{rcl} (\mathcal{C}_{1}^{\infty}\cap\mathcal{C}_{2}^{\infty})^{\infty} &=& (\mathcal{C}_{1}\cap\mathcal{C}_{2})^{\infty} \\ (\mathcal{C}_{1}\cap(\mathcal{C}_{2}\cup\mathcal{C}_{3})) &\supset& (\mathcal{C}_{1}\cap\mathcal{C}_{2})\cup(\mathcal{C}_{1}\cap\mathcal{C}_{3}) \\ \begin{cases} \mathcal{C}_{1} \text{ minimal} \\ \mathcal{C}_{2} \text{ minimal} \end{cases} &\Rightarrow& \mathcal{C}_{1}\cup\mathcal{C}_{2} \text{ minimal}$$

Contractor on images

The robot with coordinates (x_1, x_2) is in the water.





4 Propagation

A CSP (Constraint Satisfaction Problem) is composed of

- 1) a set of variables $\mathcal{V} = \{x_1, \dots, x_n\}$,
- 2) a set of constraints $\mathcal{C} = \{c_1, \dots, c_m\}$ and
- 3) a set of interval domains $\{[x_1], \ldots, [x_n]\}$.

Principle of propagation techniques: contract $[\mathbf{x}] = [x_1] \times \cdots \times [x_n]$ as follows:

$$((((((([\mathbf{x}] \sqcap c_1) \sqcap c_2) \sqcap \ldots) \sqcap c_m) \sqcap c_1) \sqcap c_2) \ldots,$$

until a steady box is reached.

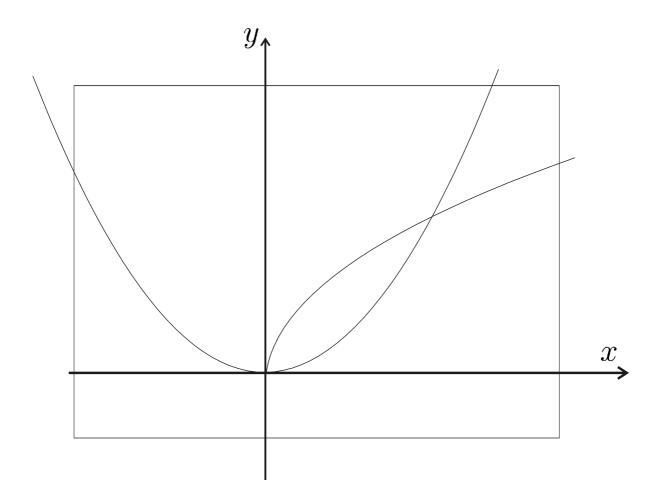
Example. Consider the system of two equations.

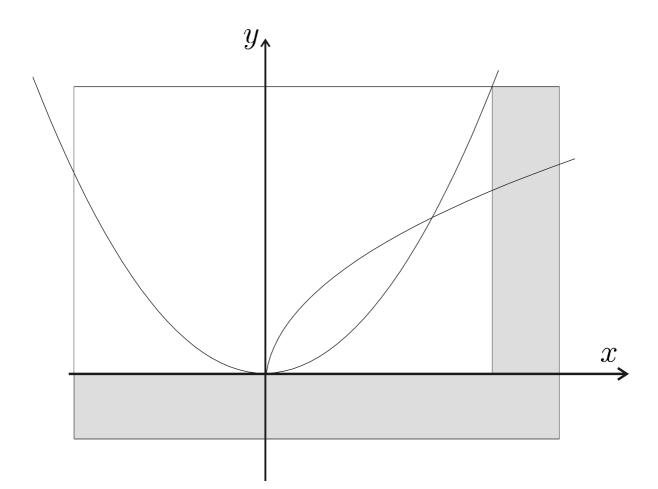
$$y = x^2$$
$$y = \sqrt{x}.$$

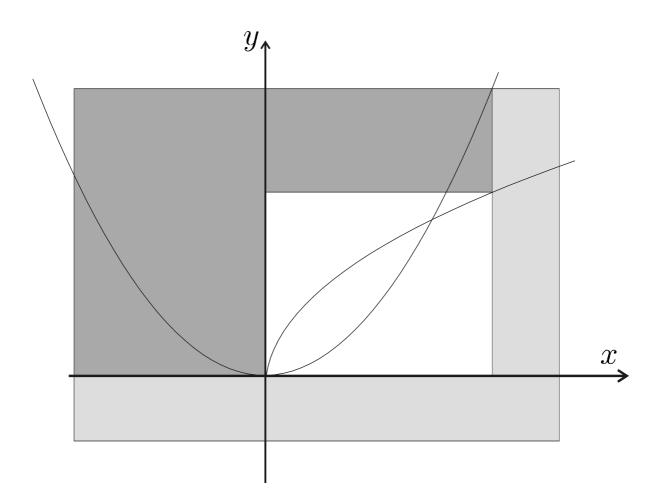
We can build two contractors

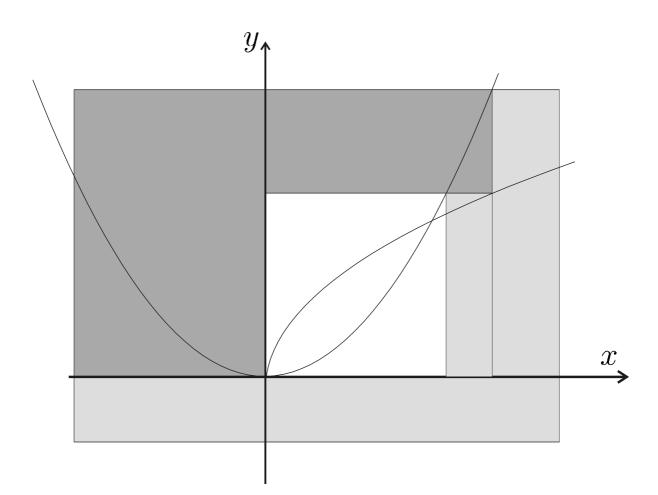
$$\mathcal{C}_1: \left\{ \begin{array}{l} [y]=[y]\cap [x]^2 \\ [x]=[x]\cap \sqrt{[y]} \end{array} \right.$$
 associated to $y=x^2$

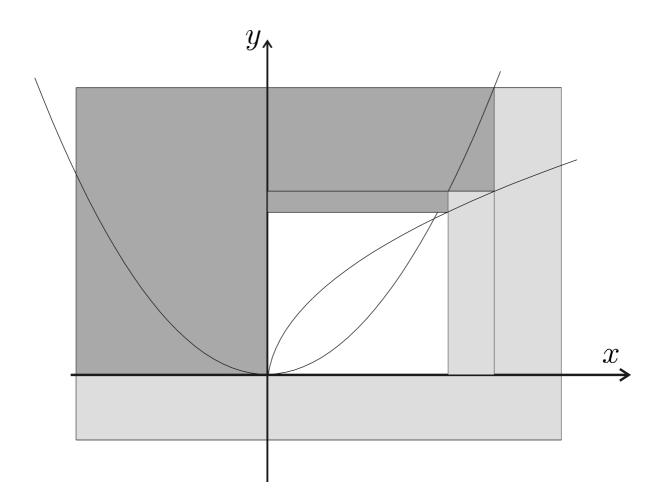
$$\mathcal{C}_2: \left\{ \begin{array}{l} [y] = [y] \cap \sqrt{[x]} \\ [x] = [x] \cap [y]^2 \end{array} \right.$$
 associated to $y = \sqrt{x}$

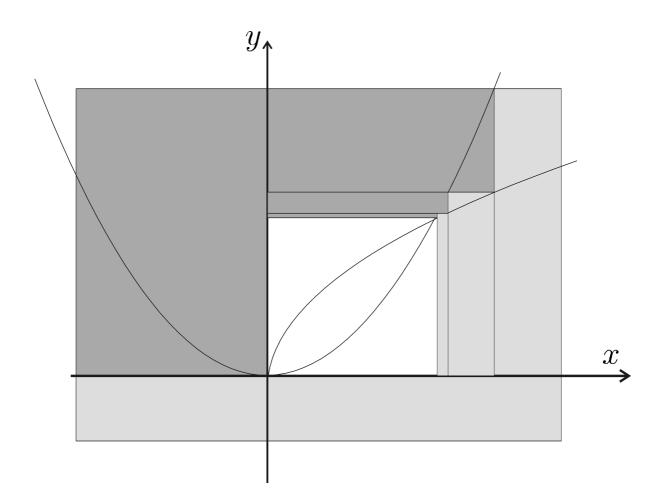


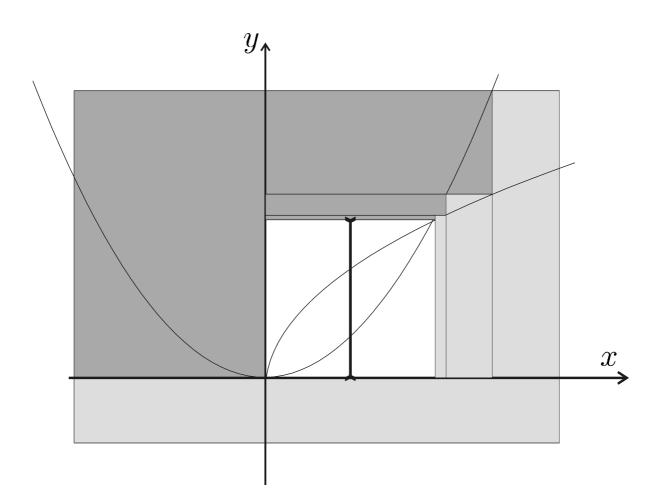


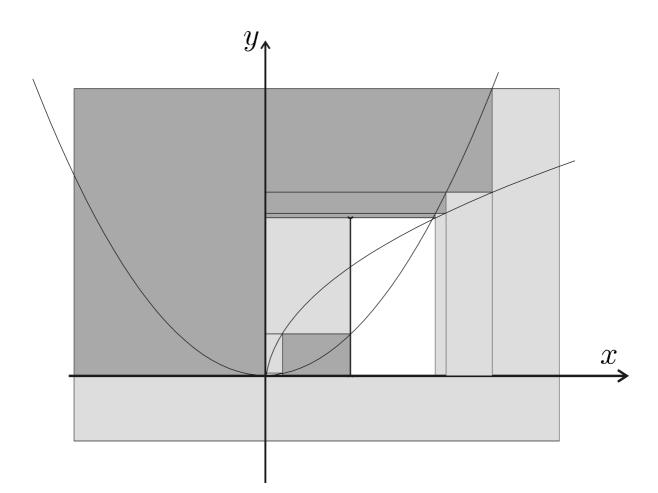


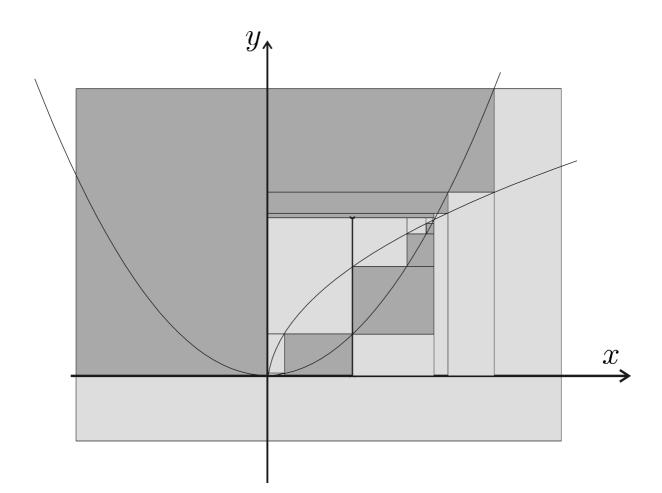












5 Local consistency

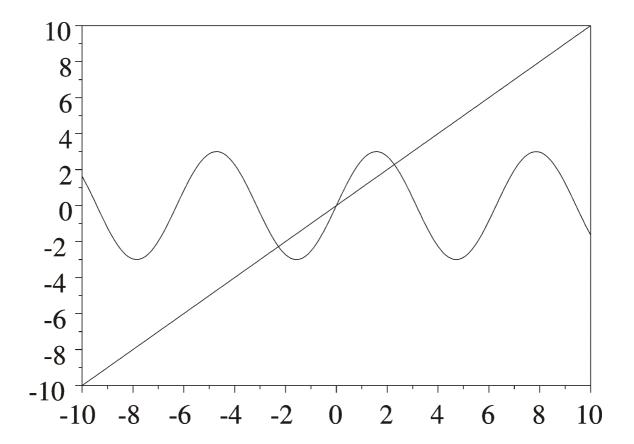
If $\mathcal{C}_{\mathbb{S}_1}^*$ and $\mathcal{C}_{\mathbb{S}_2}^*$ are two minimal contractors for \mathbb{S}_1 and \mathbb{S}_2 then

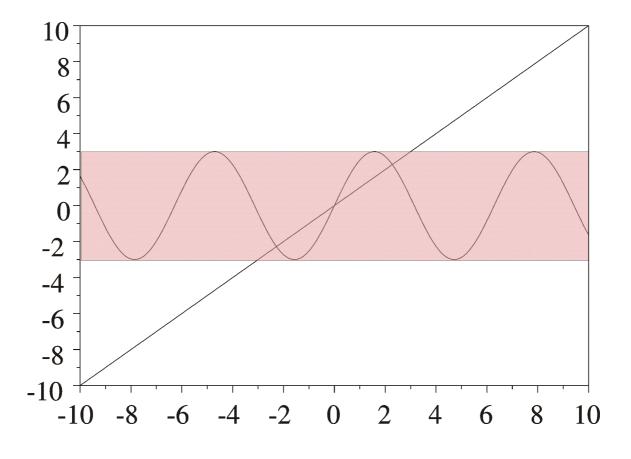
$$\mathcal{C}_{\mathbb{S}} = \mathcal{C}_{\mathbb{S}_1}^* \circ \mathcal{C}_{\mathbb{S}_2}^* \circ \mathcal{C}_{\mathbb{S}_1}^* \circ \mathcal{C}_{\mathbb{S}_2}^* \circ \dots$$

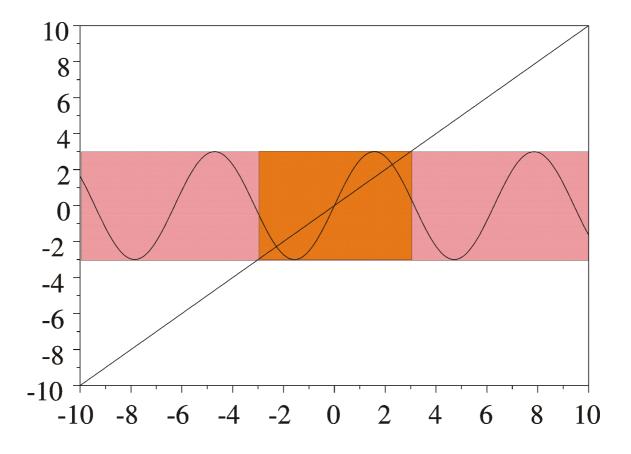
is a contractor for $\mathbb{S}=\mathbb{S}_1\cap\mathbb{S}_2$, but it is not always optimal. This is the *local consistency effect*.

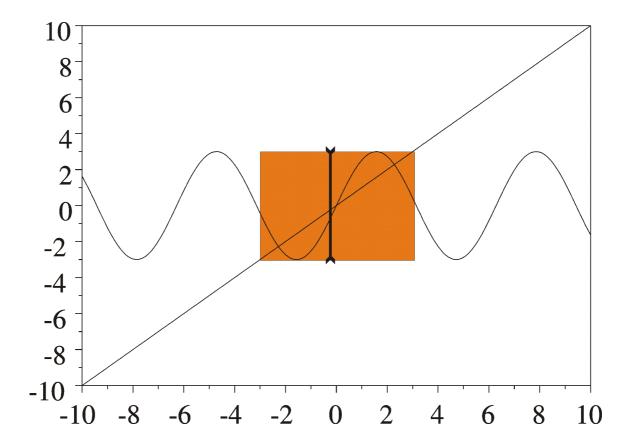
Exemple. Consider the system

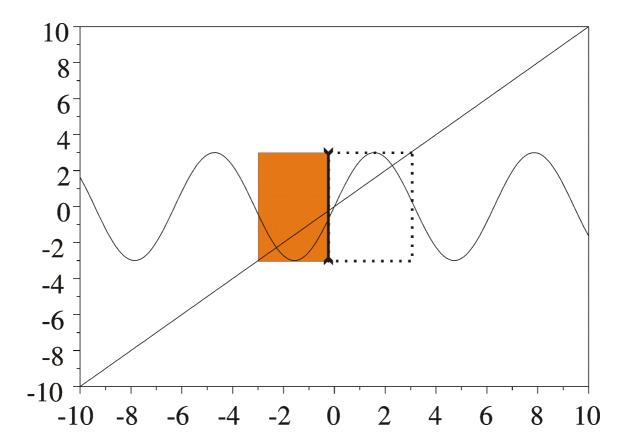
$$\begin{cases} y = 3\sin(x) \\ y = x \end{cases} \quad x \in \mathbb{R}, y \in \mathbb{R}.$$

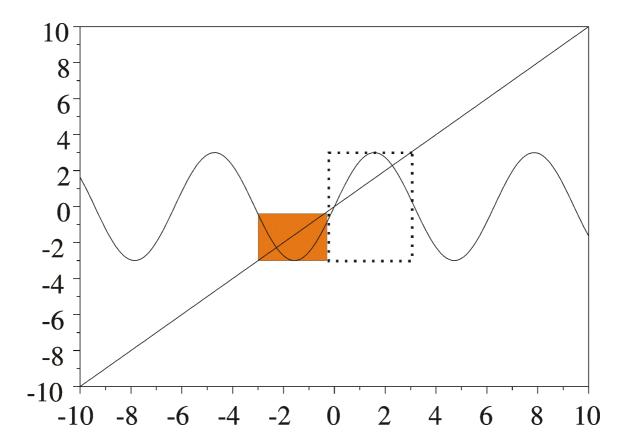


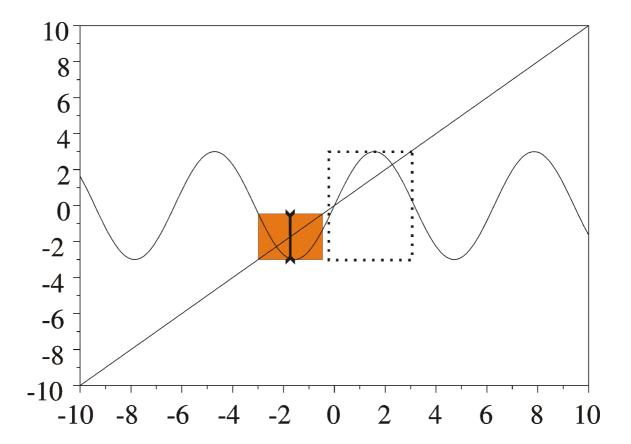


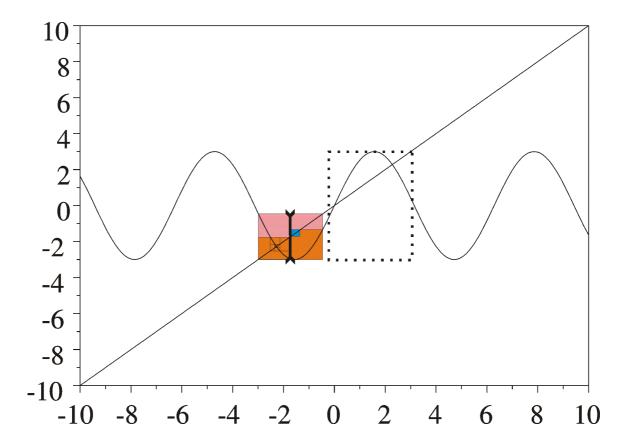


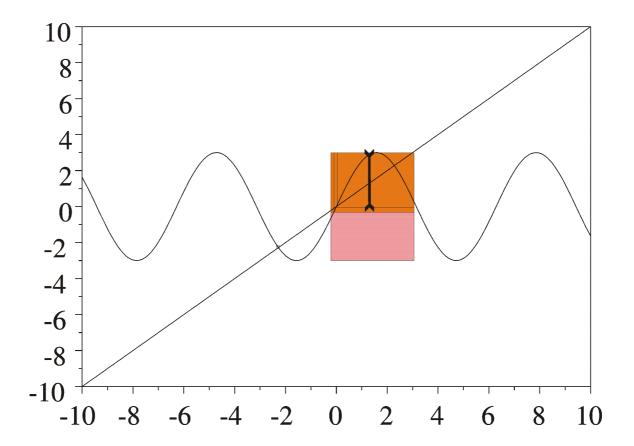


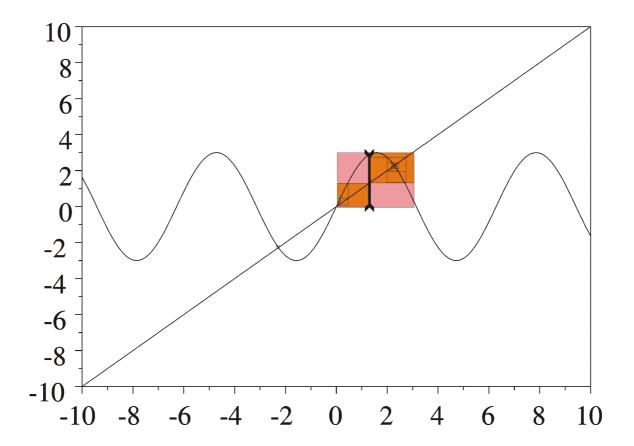












6 Decomposition into primitive constraints

$$x + \sin(xy) \le 0,$$

 $x \in [-1, 1], y \in [-1, 1]$

can be decomposed into

$$\begin{cases} a = xy & x \in [-1,1] & a \in [-\infty,\infty] \\ b = \sin(a) & y \in [-1,1] & b \in [-\infty,\infty] \\ c = x + b & c \in [-\infty,0] \end{cases}$$

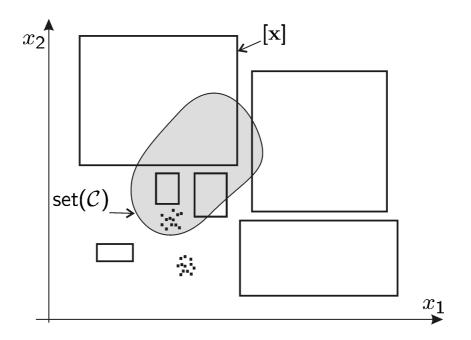
Set and contractors

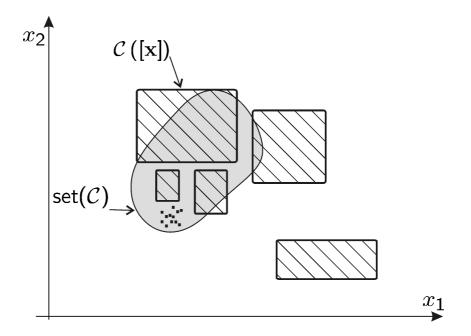
A contractor represents a set of \mathbb{R}^n . The set associated with a contractor $\mathcal C$ is

$$\operatorname{set}\left(\mathcal{C}\right)=\left\{\mathbf{x}\in\mathbb{R}^{n},\mathcal{C}(\left\{\mathbf{x}\right\})=\left\{\mathbf{x}\right\}\right\}.$$

Its domain is

$$dom(C) = \{x \in \mathbb{R}^n, C(\{x\}) = \emptyset\}.$$





For instance, the set associated with the contractor

$$C_1 \begin{pmatrix} [x_1] \\ [x_2] \\ [x_3] \end{pmatrix} \stackrel{\text{def}}{=} \begin{pmatrix} [x_1] \cap ([x_3] - [x_2]) \\ [x_2] \cap ([x_3] - [x_1]) \\ [x_3] \cap ([x_1] + [x_2]) \end{pmatrix}$$

is

$$set (C_1) = \{(x_1, x_2, x_3), x_3 = x_1 + x_2\}.$$

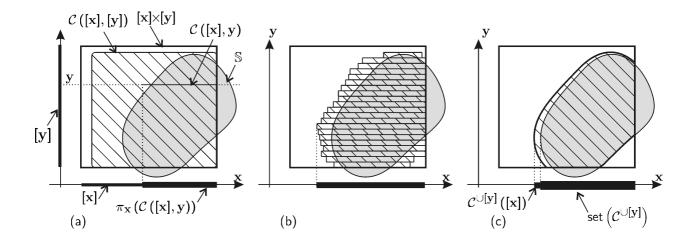
A contractor is also one way to represent one equation $x_3 = x_1 + x_2$.

8 Operations on contractors

intersection	$\left(\mathcal{C}_{1}\cap\mathcal{C}_{2} ight)\left(\left[\mathbf{x} ight] ight)\overset{def}{=}\mathcal{C}_{1}\left(\left[\mathbf{x} ight] ight)\cap\mathcal{C}_{2}\left(\left[\mathbf{x} ight] ight)$
union	$(\mathcal{C}_1 \cup \mathcal{C}_2)([\mathbf{x}]) \stackrel{def}{=} [\mathcal{C}_1([\mathbf{x}]) \cup \mathcal{C}_2([\mathbf{x}])]$
composition	$(\mathcal{C}_1 \circ \mathcal{C}_2) \left([\mathbf{x}] \right) \stackrel{def}{=} \mathcal{C}_1 \left(\mathcal{C}_2 \left([\mathbf{x}] \right) \right)$
repetition	$\mathcal{C}^{\infty} \stackrel{def}{=} \mathcal{C} \circ \mathcal{C} \circ \mathcal{C} \circ \ldots$
repeat intersection	$\mathcal{C}_1 \cap \mathcal{C}_2 = (\mathcal{C}_1 \cap \mathcal{C}_2)^{\infty}$
repeat union	$\mathcal{C}_1 \sqcup \mathcal{C}_2 = (\mathcal{C}_1 \cup \mathcal{C}_2)^{\infty}$

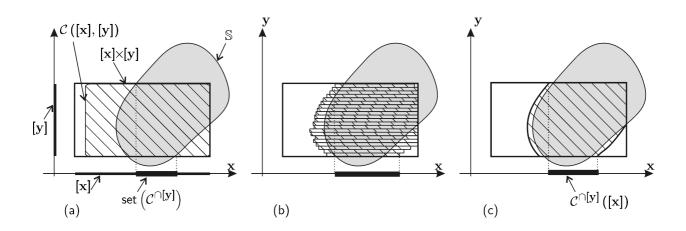
Consider the contractor $C([\mathbf{x}], [\mathbf{y}])$, where $[\mathbf{x}] \in \mathbb{R}^n, [\mathbf{y}] \in \mathbb{R}^p$. We define the contractor

$$\mathcal{C}^{\cup [\mathbf{y}]}\left([\mathbf{x}]\right) \ = \ \left[igcup_{\mathbf{y} \in [\mathbf{y}]} \pi_{\mathbf{x}}\left(\mathcal{C}\left([\mathbf{x}], \mathbf{y}
ight)
ight)
ight]$$
 (projected union)



and also the contractor

$$\mathcal{C}^{\cap [\mathbf{y}]}([\mathbf{x}]) = \bigcap_{\mathbf{y} \in [\mathbf{y}]} \pi_{\mathbf{x}}(\mathcal{C}([\mathbf{x}], \mathbf{y})),$$
 (projected intersection



We have

$$\begin{split} & \operatorname{set}\left(\mathcal{C}^{\cup[\mathbf{y}]}\right) = \{\mathbf{x}, \exists \mathbf{y} \in [\mathbf{y}], (\mathbf{x}, \mathbf{y}) \in \operatorname{set}\left(\mathcal{C}\right)\} \\ & \operatorname{set}\left(\mathcal{C}^{\cap[\mathbf{y}]}\right) = \{\mathbf{x}, \forall \mathbf{y} \in [\mathbf{y}], (\mathbf{x}, \mathbf{y}) \in \operatorname{set}\left(\mathcal{C}\right)\} \,. \end{split}$$

9 QUIMPER (or IBEX 2.0)

The collection of contractors $\{\mathcal{C}_1,\ldots,\mathcal{C}_m\}$ is *complementary* if

$$\operatorname{set}(\mathcal{C}_1) \cap \cdots \cap \operatorname{set}(\mathcal{C}_m) = \emptyset.$$

Quimper is a high-level language for QUick Interval Modeling and Programming in a bounded-ERror context.

Quimper is an interpreted language for set computation.

A Quimper program is a set of complementary contractors.

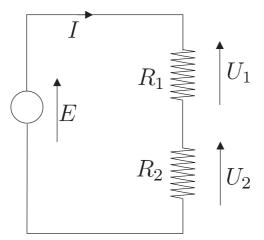
Quimper returns m subpavings, where m is the number of contractors

It is available at

http://ibex-lib.org/

10 Circuits

Example 1



Domains

$$E \in [23V, 26V]; I \in [4A, 8A];$$
 $U_1 \in [10V, 11V]; U_2 \in [14V, 17V];$ $P \in [124W, 130W]; R_1 \in [0, \infty[$ and $R_2 \in [0, \infty[$.

Constraints

(i)
$$P = EI$$
, (ii) $E = (R_1 + R_2)I$, (iii) $U_1 = R_1I$, (iv) $U_2 = R_2I$, (v) $E = U_1 + U_2$.

Solution set

$$\mathbb{S} = \left\{ \begin{pmatrix} E \\ R_1 \\ R_2 \\ I \\ U_1 \\ U_2 \\ P \end{pmatrix} \in \begin{pmatrix} [23, 26] \\ [0, \infty[\\ [4, 8] \\ [10, 11] \\ [14, 17] \\ [124, 130]; \end{pmatrix}, \begin{cases} P = EI \\ E = (R_1 + R_2)I \\ U_1 = R_1I \\ U_2 = R_2I \\ E = U_1 + U_2 \end{cases} \right\}$$

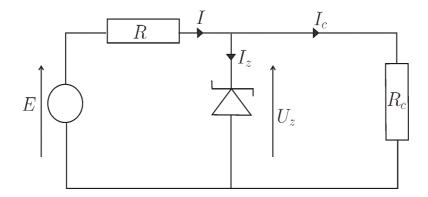
```
variables
E in [23 ,26];
I in [4,8];
U1 in [10,11];
U2 in [14 ,17];
P in [124,130];
R1 in [0 ,1e08];
R2 in [0 ,1e08];
contractor_list L
P=E*I;
E=(R1+R2)*I;
U1=R1*I;
U2=R2*I;
E=U1+U2;
end
```

```
contractor C
   compose(L);
end
contractor epsilon
   precision(1);
end
```

Quimper returns

$$\begin{split} & [24;26] \times [1.846;2.307] \times [2.584;3.355] \\ & \times [4.769;5.417] \times [10;11] \times [14;16] \times [124;130] \,, \end{split}$$
 i.e.,
$$E \in [24;26] \,, \qquad R_1 \in [1.846;2.307] \,, \\ R_2 \in [2.584;3.355], \quad I \in [4.769;5.417] \,, \\ U_1 \in [10;11] \,, \qquad U_2 \in [14;16] \,, \\ P \in [124;130] \,. \end{split}$$

Example 2



It is known that

$$U_z \in [6,7]V, \ r \in [7,8]\Omega, \ U_0 \in [6,6.2]V$$

 $R \in [100,110]\Omega, \ E \in [18,20]V, \ I_z \in [0,\infty]A$
 $I \in]-\infty, \infty[A, \ I_c \in]-\infty, \infty[A, R_c \in [50,60]\Omega.$

The constraints are

Zener diode $I_z = \max(0, \frac{U_z - U_0}{r})$, Ohm rule $U_z = R_c I_c$, Current rule $I = I_c + I_z$, Voltage rule $E = RI + U_z$.

Quimper contracts the domains into:

 $U_z \in [6,007;6,518], r \in [7,8]\Omega, \ U_0 \in [6,6.2]V, R \in [100,110]\Omega, \ E \in [18,20]V, I_z \in [0.,0.398]A \ I \in [0.11;0.14]A, \ I_c \in [0.1;0,13]A, \ R_c \in [50,60]\Omega$

Exercise.

A robot measures its own distance to three marks. The distances and the coordinates of the marks are as follows

mark	x_i	y_i	d_i
1	0	0	[22, 23]
2	10	10	[10, 11]
3	30	-30	[53, 54]

Build the contractor associated with the pose of the robot.

11 Proving robust stability

A CSP is *infallible* if any arbitrary instantiation of the variables is a solution.

Consider the CSP

$$\mathcal{V} = \{x, y\}$$
 $\mathcal{D} = \{[x], [y]\}$
 $\mathcal{C} = \{f(x, y) \le 0, g(x, y) \le 0\}.$

The CSP is infallible if

$$\forall x \in [x], \forall y \in [y], \ f(x,y) \leq 0 \text{ and } g(x,y) \leq 0,$$

$$\Leftrightarrow \ \{(x,y) \in [x] \times [y] \mid f(x,y) > 0 \text{ or } g(x,y) > 0\} = \emptyset$$

$$\Leftrightarrow \ \{(x,y) \in [x] \times [y] \mid \max(f(x,y),g(x,y)) > 0\} = \emptyset.$$

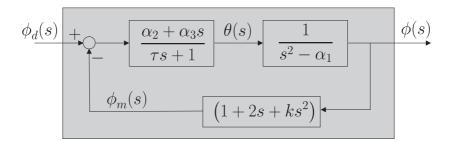
Consider a motorbike with a speed of 1m/s.

Angle of the handlebars: θ .

Rolling angle: ϕ

Wanted rolling angle: ϕ_d

Measured rolling angle: ϕ_m .



The input-output relation of the closed-loop system is:

$$\phi(s) = \frac{\alpha_2 + \alpha_3 s}{\left(s^2 - \alpha_1\right)(\tau s + 1) + \left(\alpha_2 + \alpha_3 s\right)\left(1 + 2s + ks^2\right)} \phi_d(s)$$

Its characteristic polynomial is thus

$$P(s) = (s^{2} - \alpha_{1})(\tau s + 1) + (\alpha_{2} + \alpha_{3}s)(1 + 2s + ks^{2})$$

= $a_{3}s^{3} + a_{2}s^{2} + a_{1}s + a_{0}$,

with

$$a_3 = \tau + \alpha_3 k$$
 $a_2 = \alpha_2 k + 2\alpha_3 + 1$
 $a_1 = \alpha_3 - \alpha_1 \tau + 2\alpha_2$ $a_0 = -\alpha_1 + \alpha_2$.

The Routh table is:

a_3	a_1
a_2	a_0
$\frac{a_{2}a_{1}-a_{3}a_{0}}{a_{2}}$	0
a_0	0

The closed-loop system is stable if $a_3, a_2, \frac{a_2a_1-a_3a_0}{a_2}$ and a_0 have the same sign.

Assume that it is known that

$$\alpha_1 \in [8.8; 9.2] \quad \alpha_2 \in [2.8; 3.2]
\alpha_3 \in [0.8; 1.2] \quad \tau \in [1.8; 2.2]
k \in [-3.2; -2.8].$$

The system is robustly stable if,

$$\forall \alpha_1 \in [\alpha_1], \forall \alpha_2 \in [\alpha_2], \forall \alpha_3 \in [\alpha_3], \forall \tau \in [\tau], \forall k \in [k], a_3, a_2, \frac{a_2a_1 - a_3a_0}{a_2} \text{ and } a_0 \text{ have the same sign.}$$

Now, we have the equivalence

 $b_1,\ b_2,\ b_3$ and b_4 have the same sign $\Leftrightarrow \max\left(\min\left(b_1,b_2,b_3,b_4\right),-\max\left(b_1,b_2,b_3,b_4\right)\right)>0$ The robust stability condition amounts to proving that

$$\begin{split} \exists \alpha_1 \;\; \in \;\; \left[\alpha_1\right], \exists \alpha_2 \in \left[\alpha_2\right], \exists \alpha_3 \in \left[\alpha_3\right], \exists \tau \in \left[\tau\right], \exists k \in \left[k\right], \\ \max(\;\; \min\left(a_3, a_2, \frac{a_2a_1 - a_3a_0}{a_2}, a_0\right), \\ -\max(a_3, a_2, \frac{a_2a_1 - a_3a_0}{a_2}, a_0) \;\;) \leq 0 \end{split}$$

is false,...

i.e., that the CSP

$$\mathcal{V} = \{a_{0}, a_{1}, a_{2}, a_{3}, \alpha_{1}, \alpha_{2}, \alpha_{3}, \tau, k\},$$

$$\mathcal{D} = \{ [\alpha_{0}], [\alpha_{1}], [\alpha_{2}], [\alpha_{3}], [\alpha_{2}], [\alpha_{3}], [\tau], [k] \},$$

$$\begin{cases} a_{3} = \tau + \alpha_{3}k \; ; \; a_{2} = \alpha_{2}k + 2\alpha_{3} + 1 \; ; \\ a_{1} = \alpha_{3} - \alpha_{1}\tau + 2\alpha_{2}, \\ a_{0} = -\alpha_{1} + \alpha_{2} \; ; \\ m_{1} = \min\left(a_{3}, a_{2}, \frac{a_{2}a_{1} - a_{3}a_{0}}{a_{2}}, a_{0}\right); \\ m_{2} = \max\left(a_{3}, a_{2}, \frac{a_{2}a_{1} - a_{3}a_{0}}{a_{2}}, a_{0}\right) \\ \max\left(m_{1}, -m_{2}\right) \leq 0. \end{cases}$$

has no solution.

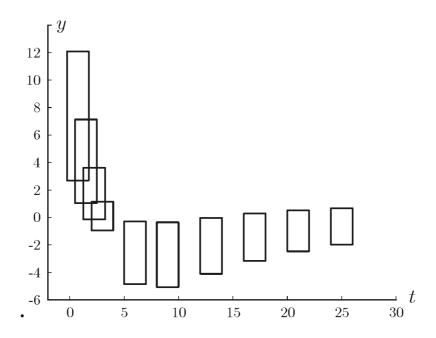
This is easily proven by Quimper

```
variables
alpha1 in [8.8,9.2];
alpha2 in [2.8,3.2];
alpha3 in [0.8,1.2];
tau in [1.8,2.2];
k in [-3.2,-2.8];
r in [-1e08,0];
b1 in [-1e08,0];
b2 in [0,-1e08];
a3,a2,a1,a0,b;
```

```
contractor_list L
   a3=tau+alpha3*k;
   a2=alpha2*k+2*alpha3+1;
   a1=alpha3-alpha1*tau+2*alpha2;
   a0=alpha2-alpha1;
   b1=min(a3,a2,(a2*a1-a3*a0)/a2,a0);
   b2=max(a3,a2,(a2*a1-a3*a0)/a2,a0);
end
contractor C
   compose(L)
end
```

12 Estimation problem

 $y_m(\mathbf{p}, t) = 20 \exp(-p_1 t) - 8 \exp(-p_2 t).$



$oxed{i}$	$[t_i]$	$[y_i]$
1	[-0.25, 1.75]	[2.7, 12.1]
2	[0.5, 2.5]	[1.04, 7.14]
3	[1.25, 3.25]	[-0.13, 3.61]
4	[2, 4]	[-0.95, 1.15]
5	[5, 7]	[-4.85, -0.29]
6	[8, 10]	[-5.06, -0.36]
7	[12, 14]	[-4.1, -0.04]
8	[16, 18]	[-3.16, 0.3]
9	[20, 22]	[-2.5, 0.51]
10	[24, 26]	[-2, 0.67]

The feasible set is

$$\mathbb{S} = \bigcap_{i \in \{1,...,10\}} \underbrace{\left\{\mathbf{p} \in \mathbb{R}^2 \mid \exists t_i \in [t_i] \mid y_m(\mathbf{p},t_i) \in [y_i]\right\}}_{\mathbb{S}_i}.$$

The complementary set is

$$\bar{\mathbb{S}} = \bigcup_{i \in \{1,...,10\}} \underbrace{\left\{ \mathbf{p} \in \mathbb{R}^2 \mid \forall t_i \in [t_i] \mid y_m(\mathbf{p}, t_i) \notin [y_i] \right\}}_{\bar{\mathbb{S}}_i}$$

Define two contractors $C_i(\mathbf{p}, t_i)$ and $\bar{C}_i(\mathbf{p}, t_i)$ such that

$$\begin{cases} \operatorname{set} (C_i(\mathbf{p}, t_i)) &= \{(\mathbf{p}, t_i), y_m(\mathbf{p}, t_i) \in [y_i]\} \\ \operatorname{set} (\bar{C}_i(\mathbf{p}, t_i)) &= \{(\mathbf{p}, t_i), y_m(\mathbf{p}, t_i) \notin [y_i]\} \end{cases}.$$

We have

$$set \left(\mathcal{C}_i^{\cup [t_i]} \right) = \mathbb{S}_i
set \left(\overline{\mathcal{C}}_i^{\cap [t_i]} \right) = \overline{\mathbb{S}}_i.$$

Define two contractors

$$\mathcal{C}\left(\left[\mathbf{p}\right]\right) = \bigcap_{i \in \left\{1,...,10\right\}} \mathcal{C}_{i}^{\cup\left[t_{i}\right]}\left(\left[\mathbf{p}\right],t_{i}\right)$$
 $\bar{\mathcal{C}}\left(\left[\mathbf{p}\right]\right) = \bigcup_{i \in \left\{1,...,10\right\}} \bar{\mathcal{C}}_{i}^{\cap\left[t_{i}\right]}\left(\left[\mathbf{p}\right],t_{i}\right).$

We have $\operatorname{set}(\mathcal{C}) = \mathbb{S}$ et $\operatorname{set}\left(\bar{\mathcal{C}}\right) = \bar{\mathbb{S}}$.

```
constant Y[10] = [[2.7,12.1]; [1.04,7.14]; \\ [-0.13,3.61]; [-0.95,1.15]; \\ [-4.85,-0.29]; [-5.06,-0.36]; \\ [-4.1,-0.04]; [-3.16,0.3]; \\ [-2.5,0.51]; [-2,0.67]]; \\ variables \\ p1 in [0,1.2]; p2 in [0,0.5]; \\ parameters \\ t[10] in [[-0.25,1.75]; [0.5,2.5]; [1.25,3.25]; \\ [2,4]; [5,7]; [8,10]; [12,14]; \\ [16,18]; [20,22]; [24,26]]; \\ function z=f(p1,p2,t) \\ z=20*exp(-p1*t)-8*exp(-p2*t); \\ end
```

```
contractor outer
  inter (i=1:10,
      proj_union(f(p1,p2,t[i]) in Y[i]),t[i]);
  end
end
contractor inner
  union (i=1:10,
      proj_inter(f(p1,p2,t[i]) notin Y[i]),t[i]);
  end
end
contractor epsilon
  precision(0.01)
en
```

