Advanced Control for Robotics: Homework #1

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1 ODE and Its Simulation

1.1 Equation of Pendulum Motions

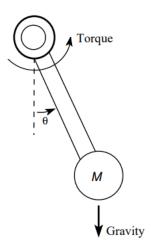


Figure 1: pendulum model

By applying the Newton's law of dynamics, a pendulum with no external force can be formulated as:

$$ml^2\ddot{\theta} + ml^2\alpha\dot{\theta} + mgl\sin\theta - T = 0. \tag{1}$$

in which,

m is mass of the ball

l is length of the rod

 α is the damping constant

g is the gravitational constant

 θ is angle measured between the rod and the vertical axis

T is torque of the joint, which is also the control input u

to a system of two first order equation by letting $x_1 = \theta$, $x_2 = \dot{\theta}$:

$$\dot{x}_1 = x_2, \quad \dot{x}_2 = -\frac{g}{l}\sin x_1 - \alpha x_2 + \frac{T}{ml^2}.$$
 (2)

Written in standard state-space form:

$$\dot{\boldsymbol{x}} = \begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} x_2 \\ -\frac{g}{l}\sin x_1 - \alpha x_2 \end{bmatrix} + \begin{bmatrix} 0 \\ \frac{1}{ml^2} \end{bmatrix} T \tag{3}$$

$$\boldsymbol{y} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \boldsymbol{x} \tag{4}$$

1.2 Simulation of Pendulum

When assuming m = l = 1 with proper unit, equation (3) can be simplified as:

$$\begin{bmatrix} \dot{x_1} \\ \dot{x_2} \end{bmatrix} = \begin{bmatrix} x_2 \\ -g\sin x_1 - \alpha x_2 + T \end{bmatrix}$$
 (5)

according the equation, we code the simulation as following:

```
import numpy as np
   from scipy.integrate import odeint
   import matplotlib.pyplot as plt
   def pendulum(x, t, g, alpha, T):
       pendulum system vector-space function
       x1, x2 = x
       dxdt = [x2, -g*np.sin(x1) - alpha*x2 + T]
10
       return dxdt
11
12
   ## inital condition
13
   g = 9.8 # gravitational constant
14
15
   # damping constant alpha collection of two different cases
16
   alpha_c = [0.3, 0.7]
17
   T = 0 # the control input
19
  # inital theta collection of two different cases
20
   x1_0_c = [np.pi*3/4, np.pi/4]
21
   x2_0 = 0 # inital omega
22
23
   ## simulation setup
   t = np.linspace(0, 9.9, 400)
   \# y = [] \# the output collection of four cases
27
   plt.subplots(2, 2, sharex='all', sharey='all', figsize=(14, 8))
28
   # plt.figure()
30
   for i in range (4):
31
32
       four cases
33
       choose x1_0 with rem:
34
           when i = 0 or 2, x1_0 is in the first case;
35
           when i = 1 or 3, in another one
       choose alpha with mod:
37
           when i = 0 or 1, alpha is in the first case;
38
           when i = 2 or 3, in another one
39
40
       x0 = [x1_0_c[i\%2], x2_0]
       alpha = alpha_c[i/2]
42
```

```
43
       ## solve
44
       y = odeint(pendulum, x0, t, args=(g, alpha, T))
45
       ## plot
       plt.subplot\left(2\,,\ 2\,,\ i+1\right)
48
       plt.plot(t, y[:, 0], label='x1:theta')
49
       plt.plot(t, y[:, 1], label='x2:omega')
50
       plt.title('x1_0={:.2f},x2_0={:.2f},alpha={:.2f},T={:.2f}'\
51
                . format(x0[0], x0[1], alpha, T))
52
       plt.legend(loc='best')
53
       plt.ylim(-6, 6)
       if (i>=2): plt . xlabel('time')
55
       plt.grid()
56
57
   ## save and show
   plt.savefig(r'./HW1/img/pendulumSim.png')
   plt.show()
```

and getting the output as:

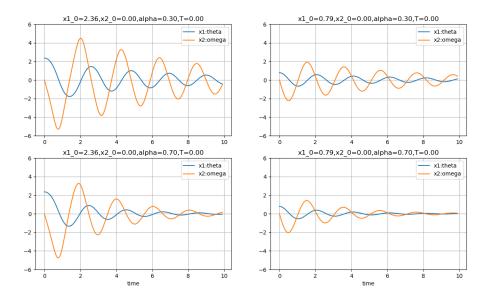


Figure 2: pendulum simulation output

2 Matrix calculus

2.1 Tutorial

$$\frac{\partial}{\partial X} f(X) = \begin{bmatrix} \frac{\partial f(X)}{\partial X_{11}} & \dots & \frac{\partial f(X)}{\partial X_{1m}} \\ \vdots & \frac{\partial f(X)}{\partial X_{ij}} & \vdots \\ \frac{\partial f(X)}{\partial X_{n1}} & \dots & \frac{\partial f(X)}{\partial X_{nm}} \end{bmatrix}$$
(6)

Derivative of scalar function f(X) can be calculated by taking derivatives of the scalar function with respect to each elements X_{ij} of the matrix X separately, showing as above equation (6).

Scalar function f(X) project matrix variable $X \in \mathbb{R}^{n \times m}$ to a scalar $y \in \mathbb{R}^1$, so its derivative is the partial derivative, except that its results are arranged in form of a matrix, who has the same shape as X.

For instance, let's say $X = \begin{bmatrix} X_{11} & X_{12} \\ X_{21} & X_{22} \end{bmatrix}$, $f(X) = \begin{bmatrix} 1 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix} \begin{bmatrix} X_{11} & X_{12} \\ X_{21} & X_{22} \end{bmatrix}$. So $y = f(X) = X_{11} + X_{12} + X_{21} + X_{22}$. And the partial derivative of f(X) is

$$\frac{\partial}{\partial X}f(X) = \begin{bmatrix} \frac{\partial f(X)}{\partial X_{11}} & \frac{\partial f(X)}{\partial X_{12}} \\ \frac{\partial f(X)}{\partial X_{21}} & \frac{\partial f(X)}{\partial X_{22}} \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix}$$
(7)

2.2 Derivative of Trace

$$\frac{\partial}{\partial X} tr(AX) = \frac{\partial}{\partial X} tr\left(\begin{bmatrix} A_{11}X_{11} & \cdots & A_{1m}X_{m1} \\ \vdots & A_{ij}X_{ji} & \vdots \\ A_{n1}X_{1n} & \cdots & A_{nm}X_{mn} \end{bmatrix}\right)
= \frac{\partial}{\partial X} (A_{11}X_{11} + \cdots + A_{ij}X_{ji} + \cdots + A_{nm}X_{mn})
= \begin{bmatrix} A_{11} & \cdots & A_{n1} \\ \vdots & A_{ji} & \vdots \\ A_{1m} & \cdots & X_{mn} \end{bmatrix} = A^{T}$$
(8)

in which, $\frac{\partial}{\partial X_{ij}}(A_{11}X_{11} + \dots + A_{ij}X_{ji} + \dots + A_{nm}X_{mn}) = A_{ji}$

3 Inner product

4 Some linear algebra

5 Gradient Flow