



Dual Link Manipulator

Linearisation



Linearisation of a State Space System



For a dynamical system of the form

$$\dot{\mathbf{x}} = \mathbf{f}(\mathbf{x}, \mathbf{u})$$

$$y = h(x, u)$$

• We can linearise it (local model to be analysed) about $\{\mathbf{x}^*, \mathbf{u}^*\}$ using a 1^{st} order multivariate Taylor series**.

$$\Delta \dot{\mathbf{x}} = \frac{\partial \mathbf{f}(\mathbf{x}^*, \mathbf{u}^*)}{\partial \mathbf{x}} \Delta \mathbf{x} + \frac{\partial \mathbf{f}(\mathbf{x}^*, \mathbf{u}^*)}{\partial \mathbf{u}} \Delta \mathbf{u}$$

$$\Delta \mathbf{y} = \frac{\partial \mathbf{h}(\mathbf{x}^*, \mathbf{u}^*)}{\partial \mathbf{x}} \Delta \mathbf{x} + \frac{\partial \mathbf{h}(\mathbf{x}^*, \mathbf{u}^*)}{\partial \mathbf{u}} \Delta \mathbf{u}$$

• The linear state space model can then be described as:

$$\Delta \dot{\mathbf{x}} = \mathbf{A} \, \Delta \mathbf{x} + \mathbf{B} \, \Delta \mathbf{u}$$

$$\Delta \mathbf{y} = \mathbf{C} \, \Delta \mathbf{x} + \mathbf{D} \, \Delta \mathbf{u}$$

Where the matrices are defined as follows

$$A = \frac{\partial \mathbf{f}(\mathbf{x}^*, \mathbf{u}^*)}{\partial \mathbf{x}}, \qquad B = \frac{\partial \mathbf{f}(\mathbf{x}^*, \mathbf{u}^*)}{\partial \mathbf{u}}$$

$$C = \frac{\partial \mathbf{h}(\mathbf{x}^*, \mathbf{u}^*)}{\partial \mathbf{x}}, \qquad D = \frac{\partial \mathbf{f}(\mathbf{x}^*, \mathbf{u}^*)}{\partial \mathbf{u}}$$

The states and control are now incremental

$$\Delta \mathbf{x} = \mathbf{x} - \mathbf{x}^*, \quad \Delta \mathbf{u} = \mathbf{u} - \mathbf{u}^*$$

**Usually the incremental variables are implicit (remove Δ)

^{**} Named after the mathematician Brook Taylor (1685-1731). This is not related to Taylor Swift nor a TV series about Taylor Swift.





• The SLM dynamical model is given by

$$\ddot{q} + \frac{mga \cos(q)}{J + ma^2} = \frac{1}{J + ma^2} \tau$$

• Linearising the model using using a 1^{st} order multivariate Taylor series around the operating point $\{q^*, \tau^*\}$ gives the same linearized system as previously obtained:

$$\Delta \ddot{q} - \frac{mga\sin(q^*)}{(J + ma^2)}\Delta q = \frac{1}{(J + ma^2)}\Delta \tau$$

• This can be expressed in state space form as

$$\begin{bmatrix} \Delta \dot{q} \\ \Delta \ddot{q} \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ \frac{mga \sin(q*)}{J + ma^2} & 0 \end{bmatrix} \begin{bmatrix} \Delta q \\ \Delta \dot{q} \end{bmatrix} + \begin{bmatrix} 0 \\ \frac{1}{J + ma^2} \end{bmatrix} \Delta \tau$$





• The SLM state space dynamical model is given by $\dot{x} = f(x, u)$

$$\begin{bmatrix} \dot{q} \\ \ddot{q} \end{bmatrix} = \begin{bmatrix} \dot{q} \\ (\tau - mga\cos(q))/(J + ma^2) \end{bmatrix}, \quad \mathbf{x} = \begin{bmatrix} q \\ \dot{q} \end{bmatrix}, \quad u = \tau$$

• The linearised model is then given by

$$\frac{\mathrm{d}}{\mathrm{d}t}(\Delta q) = \mathbf{A}\,\Delta q + \mathbf{B}\,\Delta \tau$$

$$\mathbf{A} = \begin{bmatrix} \partial f_1 / \partial x_1 & \partial f_1 / \partial x_2 \\ \partial f_2 / \partial x_1 & \partial f_2 / \partial x_2 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ mga\sin(q^*)/(J + ma^2) & 0 \end{bmatrix}$$

$$\mathbf{B} = \begin{bmatrix} \partial f_1 / \partial u_1 \\ \partial f_2 / \partial u_1 \end{bmatrix} = \begin{bmatrix} 0 \\ 1 / (J + ma^2) \end{bmatrix}$$

- The same equation is obtained using this method.
- This is called Jacobian.

Definition (Jacobian): Given a vectorial function $f: \mathbb{R}^n \to \mathbb{R}^n$, then the Jacobian matrix $\mathcal{J}_f \in \mathbb{R}^{n \times n}$ is defined by:

$$\mathcal{J}_{f} = \begin{bmatrix} \frac{\partial f_{1}}{\partial x_{1}} & \frac{\partial f_{1}}{\partial x_{2}} & \cdots & \frac{\partial f_{1}}{\partial x_{n}} \\ \frac{\partial f_{2}}{\partial x_{1}} & \frac{\partial f_{2}}{\partial x_{2}} & \cdots & \frac{\partial f_{2}}{\partial x_{n}} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{\partial f_{n}}{\partial x_{1}} & \frac{\partial f_{n}}{\partial x_{2}} & \cdots & \frac{\partial f_{n}}{\partial x_{n}} \end{bmatrix}$$



Linearisation around an operating point (generalisation)



Let us consider the nonlinear system given by:

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

$$y = h(x, u)$$

Then if $f(x_0, u_0) = 0$, the point (x_0, u_0) is referred to as an operating point. Under this condition, we can perform a linearisation of the system. Let us define the new input, state, and output as the variation around x_0, u_0 , and y_0 .

$$\Delta u = u - u_0$$

$$\Delta x = x - x_0$$

$$\Delta y = y - y_0$$





Linearisation around an operating point (generalisation)



Using the Jacobian, it is possible to linearise f(x,u) and h(x,u) around the point (x_0,u_0) and we get:

$$f(x,u) \simeq f(x_0,u_0) + \mathcal{J}_f^x(x_0,u_0)(x-x_0) + \mathcal{J}_f^u(x_0,u_0)(u-u_0)$$

$$h(x,u) \simeq h(x_0,u_0) + \mathcal{J}_h^x(x_0,u_0)(x-x_0) + \mathcal{J}_h^u(x_0,u_0)(u-u_0)$$

where $f(x_0, u_0) = 0$ and $h(x_0, u_0) = y_0$.

The linearised system is given by:

$$\frac{d}{dt}(\Delta x) \simeq \mathcal{J}_f^x(x_0, u_0) \Delta x + \mathcal{J}_f^u(x_0, u_0) \Delta u$$
$$\Delta y \simeq \mathcal{J}_h^x(x_0, u_0) \Delta x + \mathcal{J}_h^u(x_0, u_0) \Delta u$$

where the superscripts x and u in the Jacobian matrices indicate the parameter that is considered as a variable.

In other words

$$\frac{\mathrm{d}}{\mathrm{dt}}(\Delta \mathbf{x}) = \mathbf{A} \, \Delta \mathbf{x} + \mathbf{B} \, \Delta \mathbf{u}$$
$$\mathbf{y} = \mathbf{C} \, \Delta \mathbf{x} + \mathbf{D} \, \Delta \mathbf{u}$$

$$\mathbf{A} = \mathcal{J}_f^x(x_0, u_0), \qquad \mathbf{B} = \mathcal{J}_f^u(x_0, u_0)$$
$$\mathbf{C} = \mathcal{J}_h^x(x_0, u_0), \qquad \mathbf{D} = \mathcal{J}_h^u(x_0, u_0)$$



Dual Link Manipulator Model



DLM Manipulator (Model)

• The dual-link manipulator model is given by:

$$\dot{\mathbf{x}} = \mathbf{f}(\mathbf{x}, \mathbf{u})$$

$$\frac{d}{dt} \begin{bmatrix} \mathbf{q} \\ \dot{\mathbf{q}} \end{bmatrix} = \begin{bmatrix} \dot{\mathbf{q}} \\ \mathbf{M}(\mathbf{q})^{-1} (\mathbf{\tau} - \mathbf{C}(\mathbf{q}, \dot{\mathbf{q}}) \dot{\mathbf{q}} - \mathbf{g}(\mathbf{q})) \end{bmatrix}, \quad \mathbf{x} = \begin{bmatrix} \mathbf{q} \\ \dot{\mathbf{q}} \end{bmatrix}, \quad \mathbf{u} = \mathbf{\tau}$$

$$M(\mathbf{q}) = \begin{bmatrix} m_1 a^2 + M_1 l_1^2 + m_2 (l_1^2 + d^2 + 2l_1 dC_2) + M_2 (l_1^2 + l_2^2 + 2l_1 l_2 C_2) & m_2 d(l_1 C_2 + d) + M_2 l_2 (l_1 C_2 + l_2) \\ m_2 d(l_1 C_2 + d) + M_2 l_2 (l_1 C_2 + l_2) & m_2 d^2 + M_2 l_2^2 \end{bmatrix}$$

$$C(q, \dot{q}) = \begin{bmatrix} -2l_1S_2(m_2d + M_2l_2)\dot{q}_2 & -l_1S_2(m_2d + M_2l_2)\dot{q}_2 \\ l_1S_2(m_2d + M_2l_2)\dot{q}_1 & 0 \end{bmatrix}$$

$$\mathbf{g}(\mathbf{q}) = g \begin{bmatrix} m_1 a C_1 + M_1 l_1 C_1 + m_2 (l_1 C_1 + d C_{12}) + M_2 (l_1 C_1 + l_2 C_{12}) \\ C_{12} (m_2 d + M_2 l_2) \end{bmatrix}$$

$$\boldsymbol{\tau} = \begin{bmatrix} \tau_1 \\ \tau_2 \end{bmatrix}$$



Dual Link Manipulator Model



DLM Manipulator (Model)

Expanding the model in MATLAB:

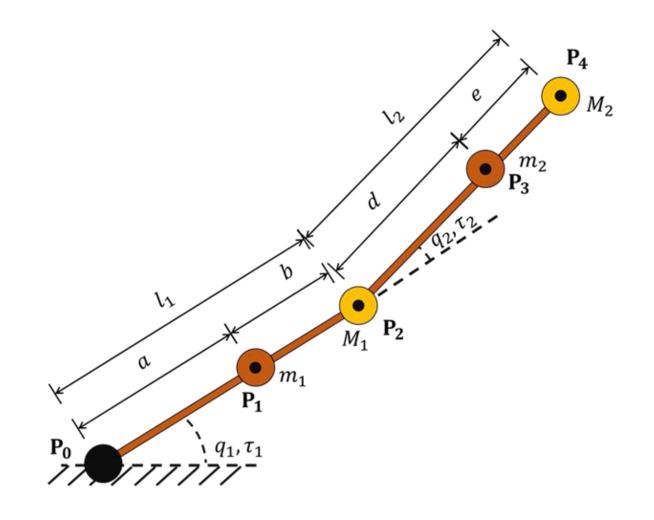
$$\frac{d}{dt} \begin{bmatrix} \mathbf{q} \\ \dot{\mathbf{q}} \end{bmatrix} = \begin{bmatrix} \frac{\dot{q}_1}{\dot{q}_2} \\ \frac{(m_2 d^2 + M_2 l_2^2) \sigma_3}{\sigma_1} + \frac{\sigma_4 \sigma_2}{\sigma_1} \\ -\frac{\sigma_2 \sigma_3}{\sigma_1} - \frac{\sigma_4 \left(M_1 l_1^2 + M_2 l_1^2 + M_2 l_2^2 + a^2 m_1 + d^2 m_2 + l_1^2 m_2 + 2 M_2 l_1 l_2 \cos(q_2) + 2 d l_1 m_2 \cos(q_2) \right)}{\sigma_1} \end{bmatrix}$$

$$\begin{split} &\sigma_{1} = -M_{2}^{2} \, l_{1}^{2} \, l_{2}^{2} \cos(q_{2})^{2} + M_{2}^{2} \, l_{1}^{2} \, l_{2}^{2} + m_{1} \, M_{2} \, a^{2} \, l_{2}^{2} + M_{2} \, d^{2} \, l_{1}^{2} \, m_{2} - 2 \, M_{2} \, d \, l_{1}^{2} \, l_{2} \, m_{2} \cos(q_{2})^{2} + M_{2} \, l_{1}^{2} \, l_{2}^{2} \, m_{2} + M_{1} \, M_{2} \, l_{1}^{2} \, l_{2}^{2} + m_{1} \, a^{2} \, d^{2} \, m_{2} - d^{2} \, l_{1}^{2} \, m_{2}^{2} \cos(q_{2})^{2} + d^{2} \, l_{1}^{2} \, m_{2}^{2} + M_{1} \, d^{2} \, l_{1}^{2} \, m_{2} \\ &\sigma_{2} = m_{2} \, d^{2} + l_{1} \, m_{2} \cos(q_{2}) \, d + M_{2} \, l_{2}^{2} + M_{2} \, l_{1} \cos(q_{2}) \, l_{2} \\ &\sigma_{3} = l_{1} \sin(q_{2}) \, \sigma_{5} \, \dot{q}_{2}^{2} + 2 \, l_{1} \, \dot{q}_{1} \sin(q_{2}) \, \sigma_{5} \, \dot{q}_{2} + \tau_{1} - g \, \left(M_{2} \, \left(l_{2} \cos(q_{1} + q_{2}) + l_{1} \cos(q_{1}) \right) + m_{2} \, \left(d \cos(q_{1} + q_{2}) + l_{1} \cos(q_{1}) \right) + a \, m_{1} \cos(q_{1}) + M_{1} \, l_{1} \cos(q_{1}) \right) \\ &\sigma_{4} = l_{1} \sin(q_{2}) \, \sigma_{5} \, \dot{q}_{1}^{2} - \tau_{2} + g \cos(q_{1} + q_{2}) \, \sigma_{5} \\ &\sigma_{5} = M_{2} \, l_{2} + d \, m_{2} \end{split}$$





- Let the parameters of the DLM to be:
 - m1 = 3 kg
 - m2 = 3 kg
 - M1 = 1.5 kg
 - M2 = 1 kg
 - a = 0.2 m
 - b = 0.2 m
 - $d = 0.2 \, m$
 - e = 0.2 m
 - $g = 9.8 \, ms^{-2}$





DLM Nonlinear Model



• Substituting the values in the model using MATLAB:

$$\frac{d}{dt} \begin{bmatrix} q_1 \\ q_2 \\ \dot{q}_1 \\ \dot{q}_2 \end{bmatrix} = \begin{pmatrix} \dot{q}_1 \\ \dot{q}_2 \\ -\frac{7}{25} \frac{\sigma_1}{\sigma_3} - \frac{\sigma_4 \sigma_2}{\sigma_3} \\ \frac{25}{4} \frac{\sigma_1}{\sigma_3} - \frac{25}{4} \frac{\left(\frac{4}{\cos(q_2)} + \frac{32}{5}\right) \sigma_2}{25} \\ \frac{25}{4} \frac{\sigma_1}{\sigma_3} - \frac{25}{4} \frac{\left(\frac{4}{\cos(q_2)} + \frac{32}{5}\right) \sigma_2}{4\cos(q_2)^2 - 7} \end{pmatrix}$$
 where $\sigma_2 = \frac{2\sin(q_2) \dot{q}_1^2}{5} - \tau_2 + \frac{49\cos(q_1 + q_2)}{5}$
$$\sigma_3 = \frac{4\cos(q_2)^2}{25} - \frac{7}{25}$$

$$\sigma_4 = \frac{2\cos(q_2)}{5} + \frac{7}{25}$$

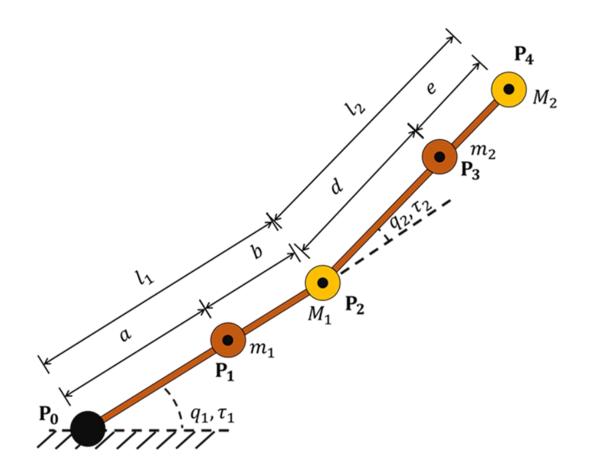
While the non-linear, state space equations appear complex there are a few observations to make:

• The denominator is the determinant of the mass-inertia matrix, always positive and always invertible





- Having obtained the DLM Nonlinear model, it is time now to linearise it around an operating point.
- This can be done using the concept of the Jacobian.
- In this case, we will use MATLAB symbolic toolbox to make the linearisation easier.



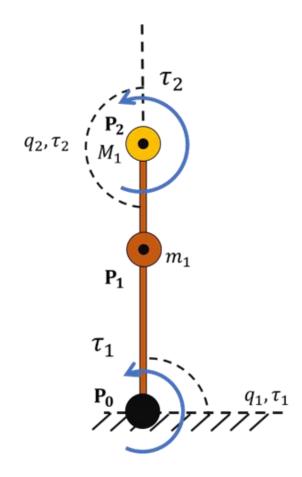




 For this example, the linearisation of the Dual Link Manipulator will be about the static upright position:

$$\mathbf{q}^* = \left[\frac{\pi}{2}, \pi, 0, 0\right]^T$$
$$\boldsymbol{\tau}^* = [0, 0]^T$$

 This is in order to analyse the dynamics and design linear feedback controllers.



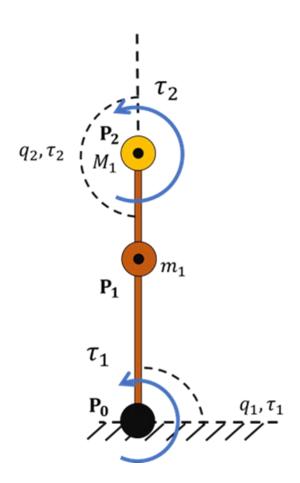




In general, using linear feedback methods (PID)
to perform joint control i.e., r → q for a
manipulator or a humanoid robot, isn't optimal,
as the dynamics are inherently non-linear

$$M(q)\ddot{q} + C(q, \dot{q})\dot{q} + g(q) = \tau$$

 However, we observed that for a single link manipulator, a PID controller could give acceptable performance for all orientations.







• The linear system of a DLM will have the following form

$$\Delta \dot{q} = \mathbf{A} \, \Delta \mathbf{q} + \mathbf{B} \, \Delta \mathbf{\tau}$$

$$\Delta y = C \, \Delta q + D \, \Delta \tau$$

ullet Using the Jacobian, to linearise the system and substituting the values we obtain the ullet Matrix:

$$A(q^*,\dot{q}^*,\tau^*) =$$

$$\sigma_1 = \frac{2\cos(q_2)}{5} + \frac{7}{25}$$

where

$$\sigma_2 = \frac{4\cos(q_2)}{5} + \frac{32}{25}$$

 $\sigma_3 = 2\sin(q_2)\dot{q}_1^2$

$$\sigma_6 = 5 \left(\frac{\sigma_7}{25} - \frac{7}{25} \right)$$

$$\sigma_5 = 49\cos(q_1 + q_2)$$

Computer algebra was the right choice ...

This is just for two links ...

$$\sigma_4 = \frac{49\sin(q_1 + q_2)}{5}$$

$$\sigma_7 = 4\cos(q_2)^2$$





• The **B** Matrix is obtained using MATLAB as follows

$$\mathbf{B}(\mathbf{q}^*) = \begin{pmatrix} 0 & 0 \\ 0 & 0 \\ -\frac{7}{4\cos(q_2)^2 - 7} & \frac{10\cos(q_2) + 7}{4\cos(q_2)^2 - 7} \\ \frac{10\cos(q_2) + 7}{4\cos(q_2)^2 - 7} & -\frac{20\cos(q_2) + 32}{4\cos(q_2)^2 - 7} \end{pmatrix}$$

- Only depends on the relative joint angle q_2 , as the lower submatrix is simply the inverse of the mass-inertia matrix
- The torque signals enter the state space equations multiplied by the inverse mass/inertia matrix.
- The original non-linear dynamics are affine: $\dot{\mathbf{x}} = \mathbf{f}(\mathbf{x}) + \mathbf{g}(\mathbf{x})\mathbf{u}$
- The output of the system is q_1 and q_2 , therefore the matrix ${\bf C}$ can be defined as follows





Linearising around the previously defined operating point:

$$\mathbf{q}^* = \left[\frac{\pi}{2}, \pi, 0, 0\right]^T$$
$$\boldsymbol{\tau}^* = [0, 0]^T$$

The model then becomes (MIMO):

$$\Delta \dot{q} = \mathbf{A} \, \Delta \mathbf{q} + \mathbf{B} \, \Delta \mathbf{\tau}$$
$$\Delta \mathbf{y} = \mathbf{C} \, \Delta \mathbf{q} + \mathbf{D} \, \Delta \mathbf{\tau}$$

$$\mathbf{A} = \begin{bmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ \frac{784}{25} & -\frac{98}{3} & 0 & 0 \\ -\frac{539}{25} & -49 & 0 & 0 \end{bmatrix}$$



Linearised MIMO system



 Converting from SS to TF using MATLAB it is possible to obtain the MIMO model of the system.

$$G_1 = \frac{2.33s^2 + 81.67}{s^4 + 17.64s^2 - 2241}$$

$$G_2 = \frac{s^2 + 81.67}{s^4 + 17.64s^2 - 2241}$$

$$G_3 = \frac{s^2 - 81.67}{s^4 + 17.64s^2 - 2241}$$

$$G_4 = \frac{4s^2 - 147}{s^4 + 17.64s^2 - 2241}$$

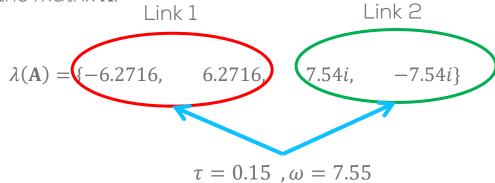
• The matrix described the interactions of the inputs and outputs of the system.

$$\begin{bmatrix} q_1(s) \\ q_2(s) \end{bmatrix} = \begin{bmatrix} \frac{2.33s^2 + 81.67}{s^4 + 17.64s^2 - 2241} & \frac{s^2 - 81.67}{s^4 + 17.64s^2 - 2241} \\ \frac{s^2 + 81.67}{s^4 + 17.64s^2 - 2241} & \frac{4s^2 - 147}{s^4 + 17.64s^2 - 2241} \end{bmatrix} \begin{bmatrix} \tau_1(s) \\ \tau_2(s) \end{bmatrix}$$

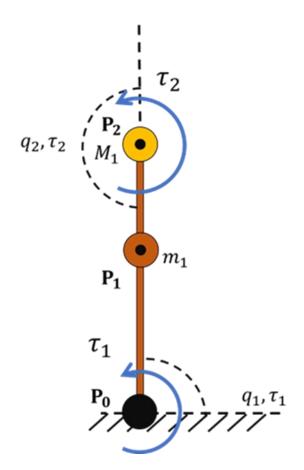




- Analysing the poles of the linearised system
- This corresponds to analysing the eigenvalues of the matrix ${\bf A}$.

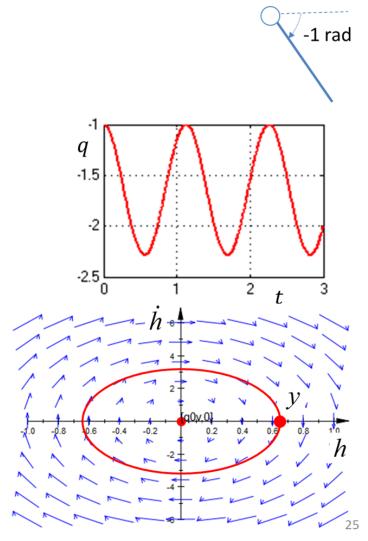


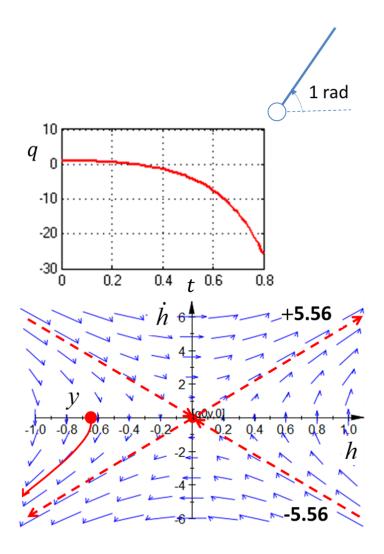
- Analysing the poles it can be observed:
- Oscillatory behaviour for the Link 2 (SLM in the downright position)
- Unstable for the link 1 (SLM in the upright position)













Linearized v Non-linear Comparison Simulation

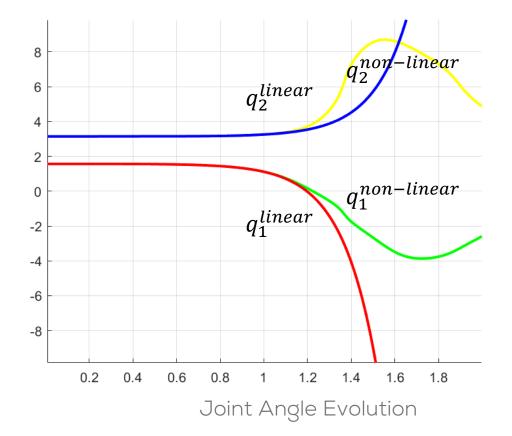


Compare a linearized and a non-linear (unforced) simulation in MATLAB.

- Linearization point $\{q^*, \tau^*\} = \{[\pi/2, \pi, 0, 0], [0, 0]\}$
- Initial conditions
 - Non-linear: $\mathbf{q}(0) = [\pi/2 0.003, \pi + 0.003, 0, 0]$
 - Linear: $\Delta \mathbf{q}(0) = [-0.003, 0.003, 0.0]$
- As can be seen the unforced, non-linear plant behaves like before, the links begin to circle around in an unpredictable fashion
- The linearized model initially agrees quite well (for between ½ or 1 s) and then exponentially diverges, both the states and errors.

• This should be expected for an **unstable**, linear model

The evolution of the linear and nonlinear joint angles and the corresponding errors are shown below

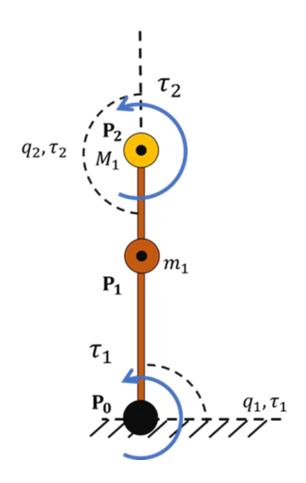




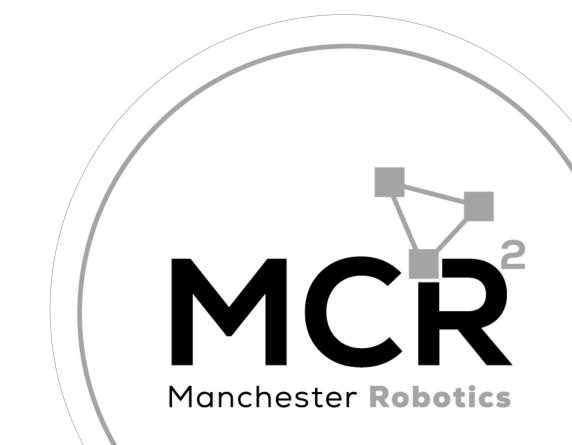
Conclusions



- The linearized model is a good approximation to the non-linear model for the DLM and can be used for linear, feedback control (PID) design
- One key insight is that the eigenvalues consist of an stable/unstable pair (Link 1) and an oscillatory pair (Link 2).
- In subsequent section, design a linear (PID) joint controller for each joint.



Thank you



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