

Sampled-Data Stabilization with Control Lyapunov Functions via Quadratically Constrained Quadratic Programs

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Yisong Yue¹ Paulo Tabuada² Aaron Ames¹



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University of California at Los Angeles



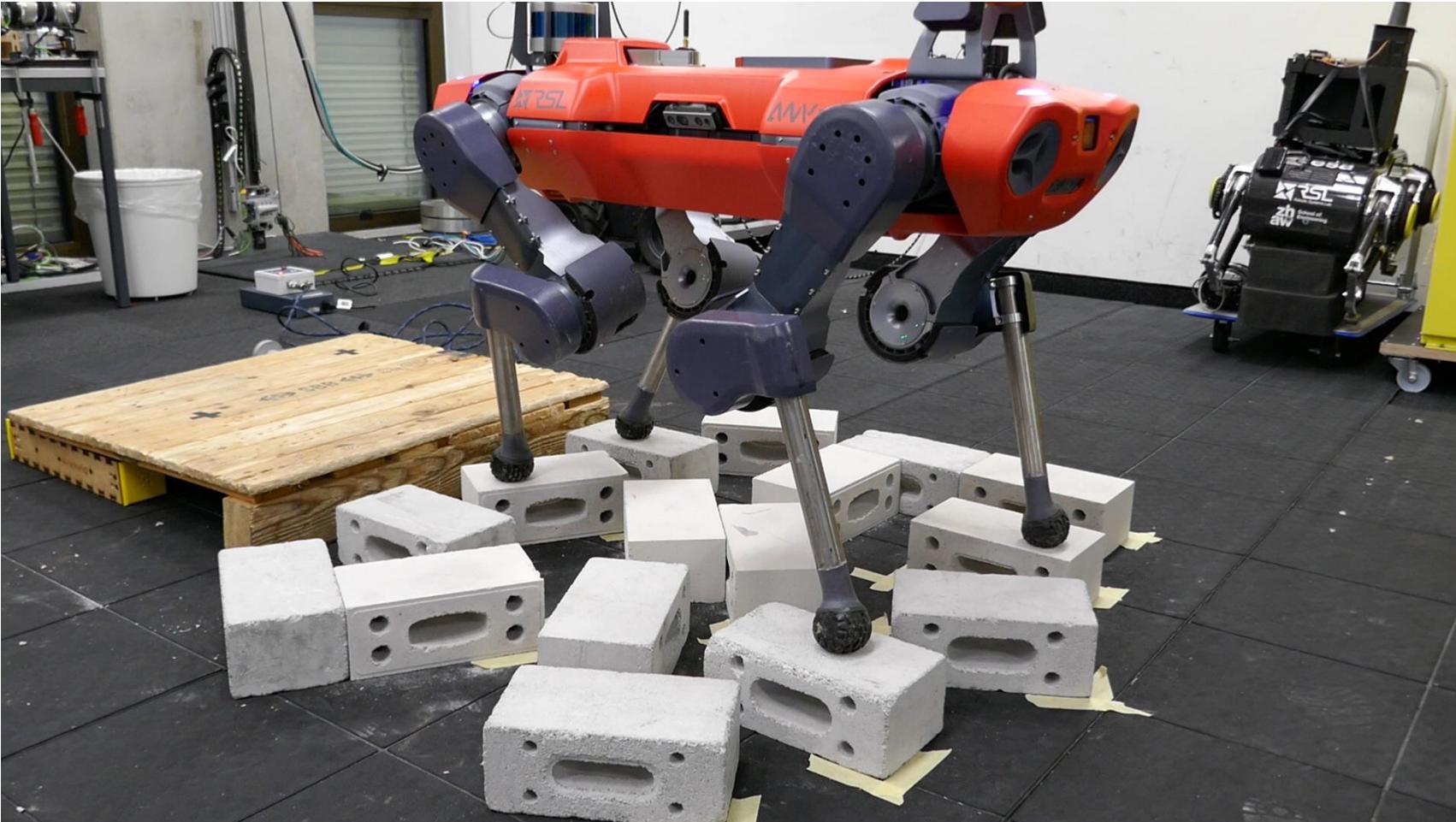
December 17th, 2021

Control & Decision Conference (CDC) 2021

Control in the real world is hard



But: Pretty when it works...

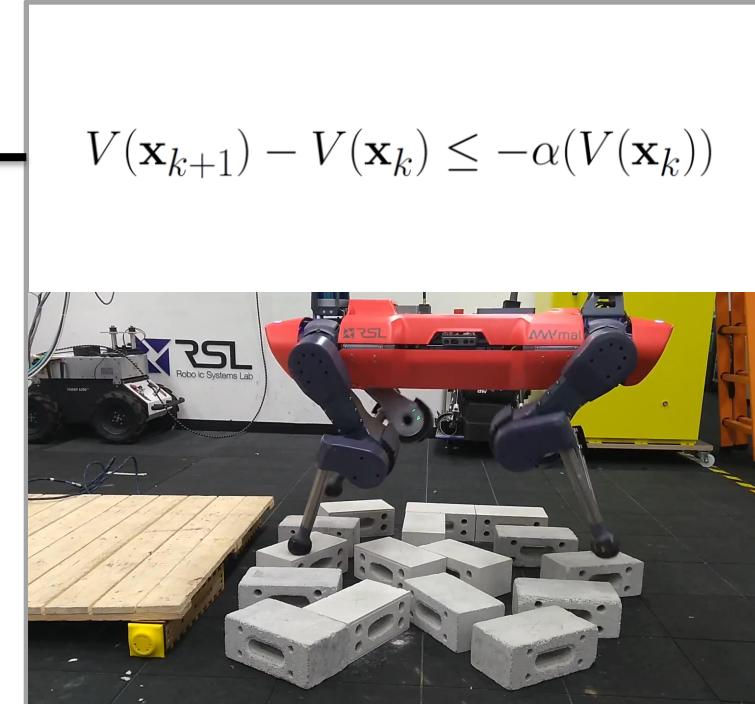
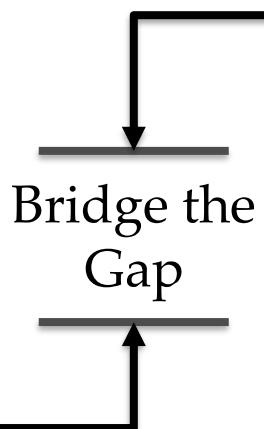


[1] R. Grandia, **A. J. Taylor**, M. Hutter, A. D. Ames, "Multi-Layered Safety for Legged Robotics via Control Barrier Functions and Model Predictive Control", 2020.

Claim: Need to Bridge the Gap



$$\begin{aligned} \mathbf{k}(\mathbf{x}) &= \underset{\mathbf{u} \in \mathbb{R}^m}{\operatorname{argmin}} \|\mathbf{u}\|_2^2 \\ \text{s.t. } \dot{V}(\mathbf{x}, \mathbf{u}) &\leq -\alpha(V(\mathbf{x})) \end{aligned}$$



Theorems & Proofs

Experimental Realization

Contributions

- Framework for achieving sampled-data control for system stability via **Control Lyapunov Functions (CLFs)**
- Constructive process for synthesizing discrete CLFs using feedback linearizability and approximate transition maps
- Analysis of stability of zero-dynamics for sampled-data systems

System Dynamics

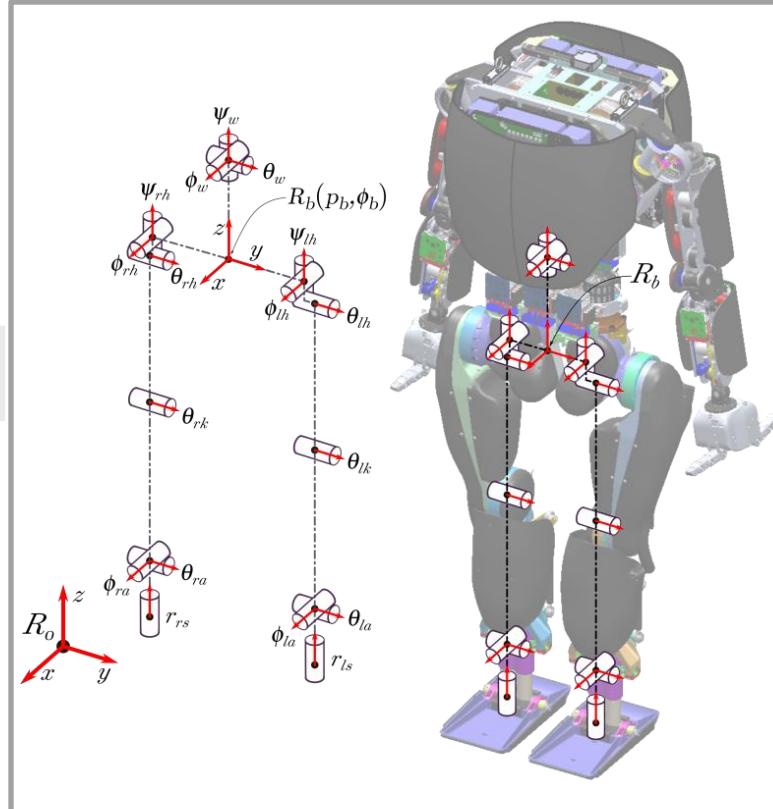
Equations of Motion

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

$$\mathbf{x} \in \mathbb{R}^n \quad \mathbf{u} \in \mathbb{R}^m$$

$$\mathbf{f} : \mathbb{R}^n \rightarrow \mathbb{R}^n \quad \mathbf{g} : \mathbb{R}^n \rightarrow \mathbb{R}^{n \times m}$$

Mathematical Model



System Model

System Dynamics

Equations of Motion

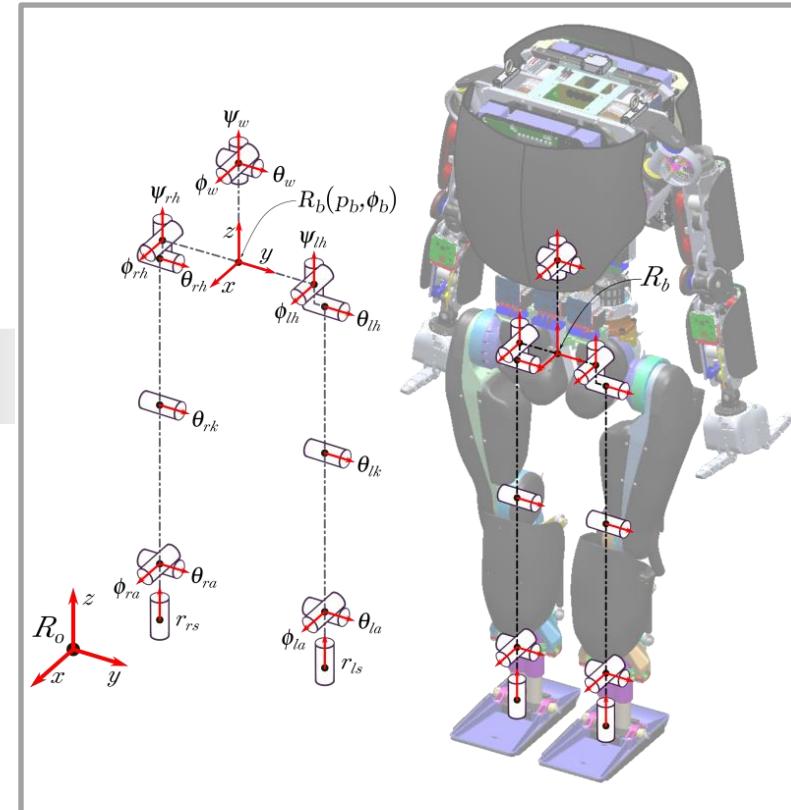
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Assumptions

\mathbf{f}, \mathbf{g} locally Lipschitz continuous

$$\mathbf{f}(0) = \mathbf{0}$$

Mathematical Model



System Model

Feedback Linearization

State Dynamics

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

Feedback Linearization

State Dynamics

$$\dot{x} = f(x) + g(x)u$$

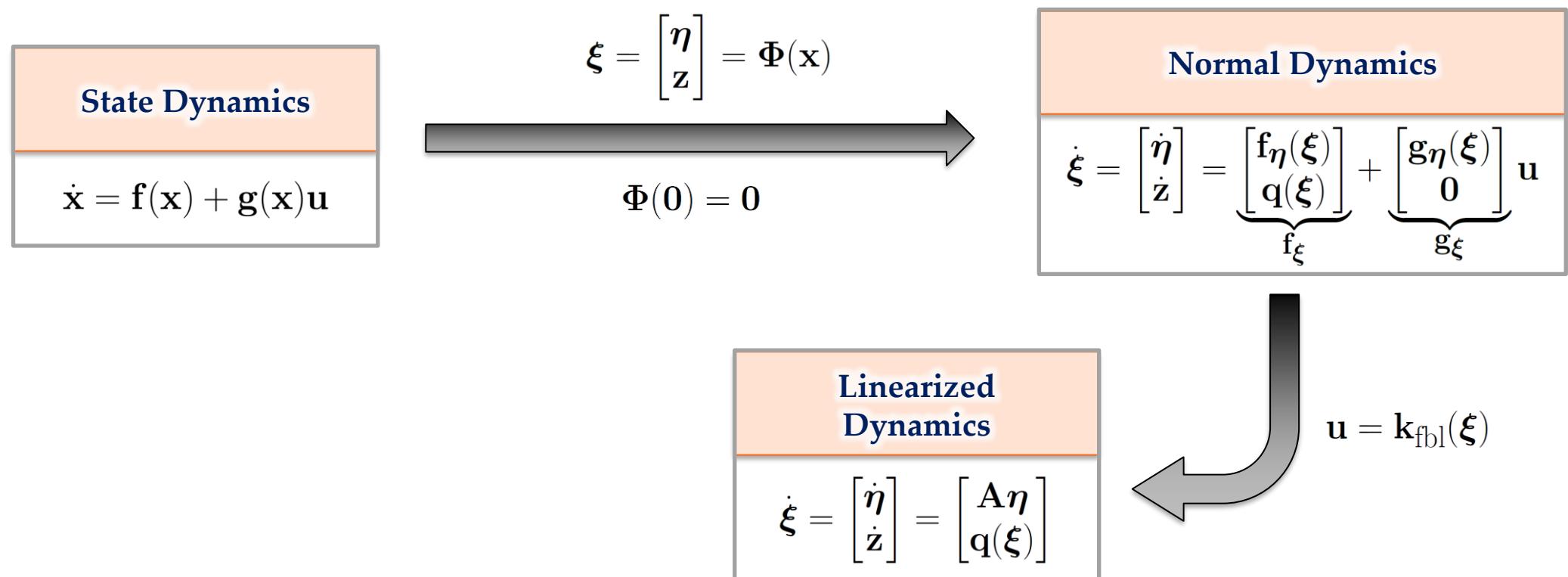
$$\xi = \begin{bmatrix} \eta \\ z \end{bmatrix} = \Phi(x)$$

$\Phi(0) = 0$

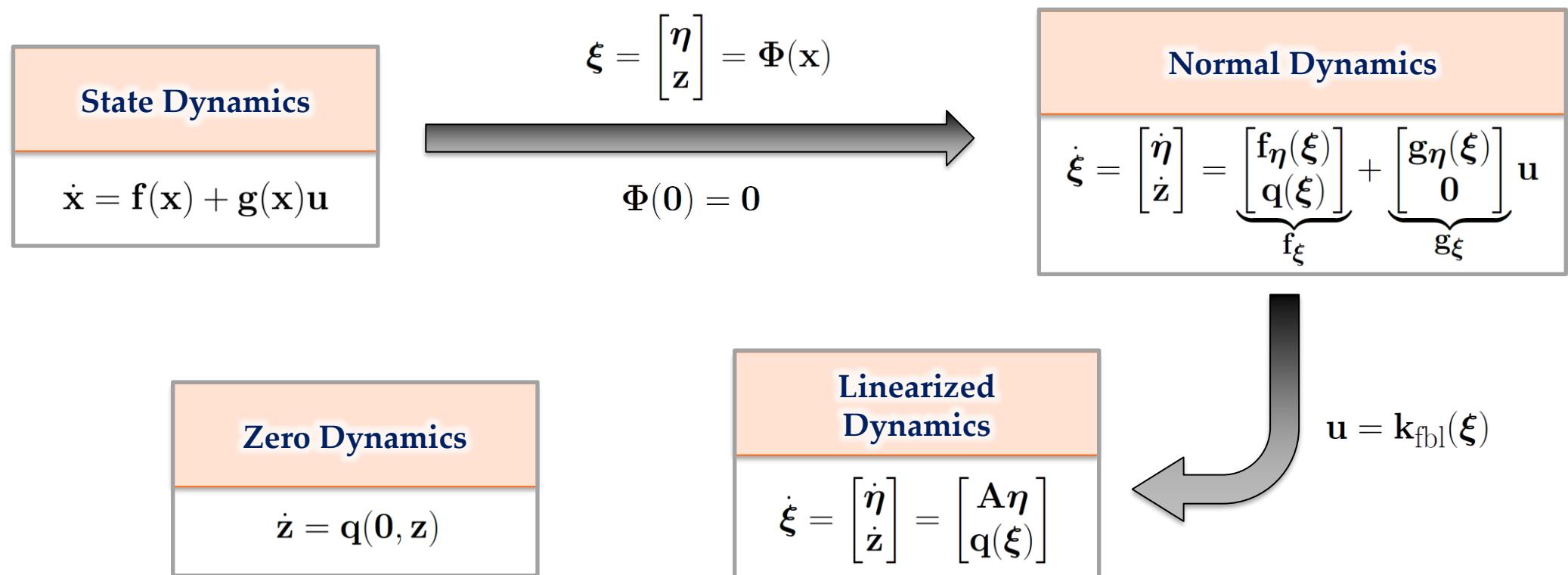
Normal Dynamics

$$\dot{\xi} = \begin{bmatrix} \dot{\eta} \\ \dot{z} \end{bmatrix} = \underbrace{\begin{bmatrix} f_\eta(\xi) \\ q(\xi) \end{bmatrix}}_{f_\xi} + \underbrace{\begin{bmatrix} g_\eta(\xi) \\ 0 \end{bmatrix}}_{g_\xi} u$$

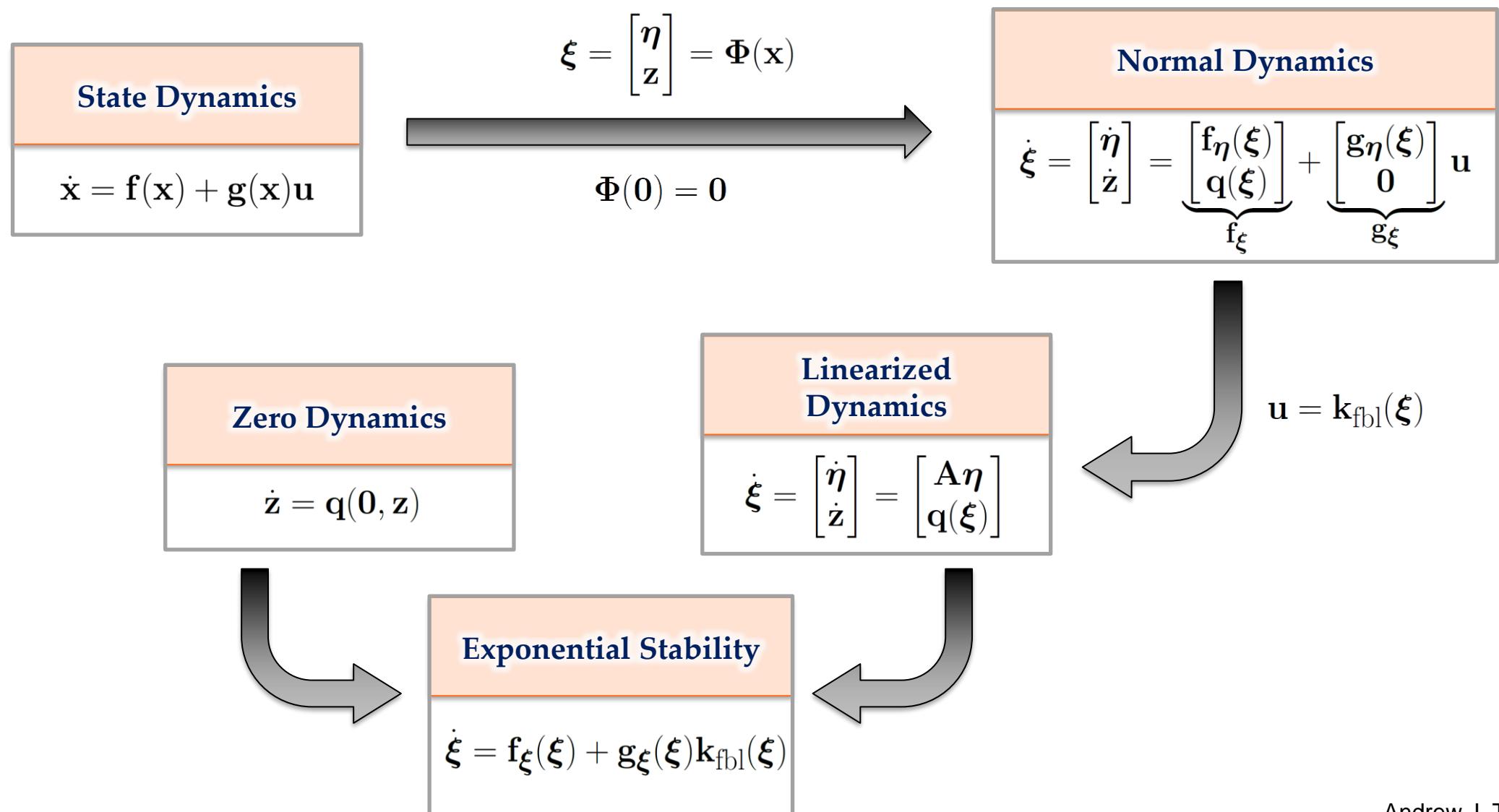
Feedback Linearization



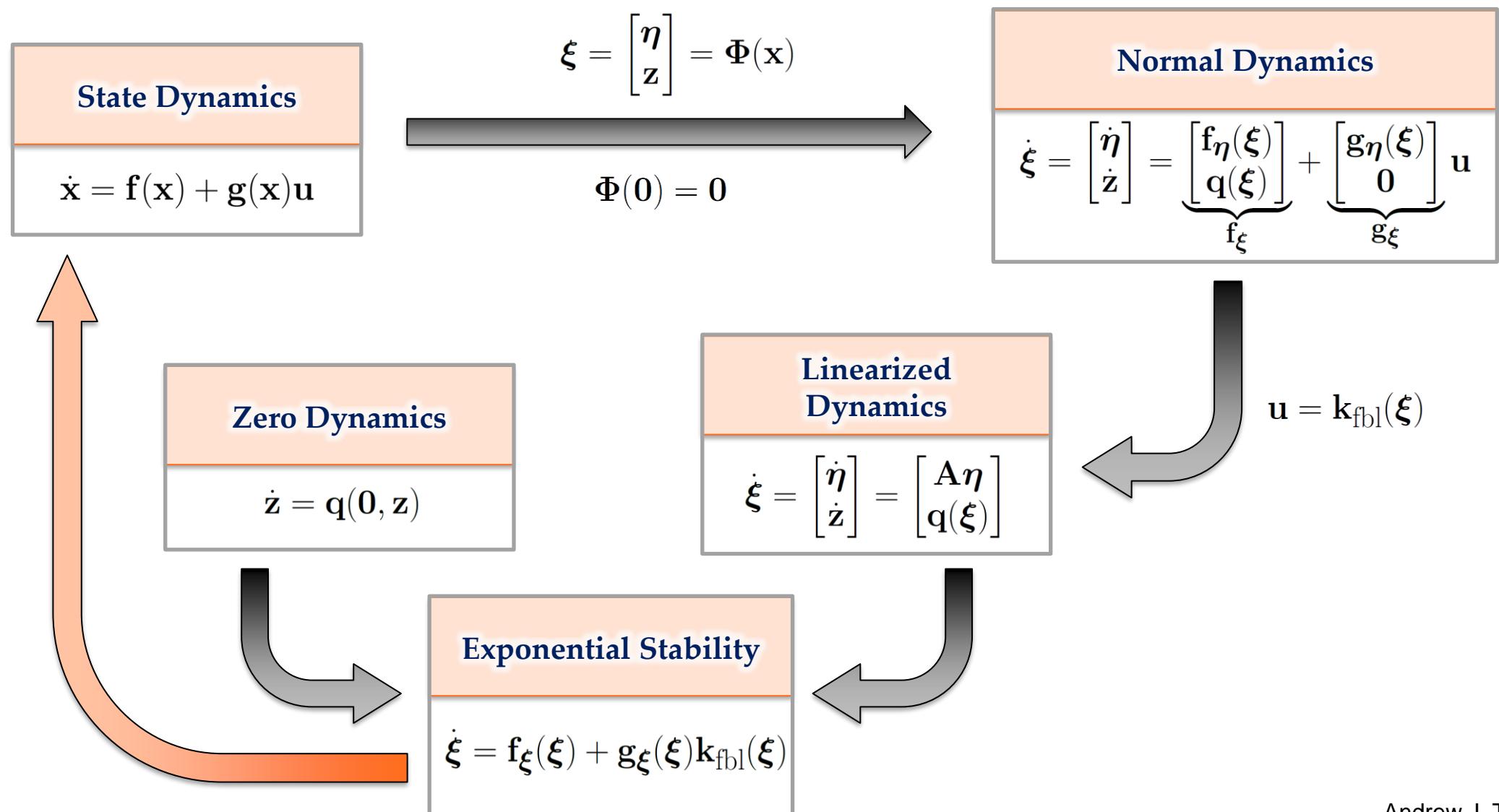
Feedback Linearization



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Control Lyapunov Functions (CLFs)

Lyapunov Equation

$$\mathbf{A}^\top \mathbf{P} + \mathbf{P}\mathbf{A} = -\mathbf{Q}$$

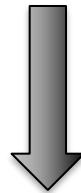
$$\mathbf{Q} \succ 0 \quad \mathbf{P} \succ 0$$

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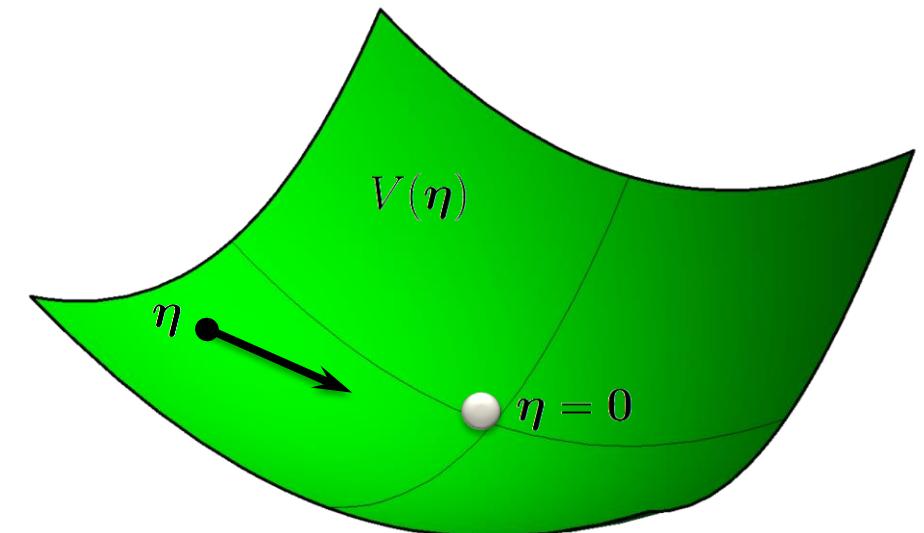
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Lyapunov Function

$$V(\boldsymbol{\eta}) = \boldsymbol{\eta}^\top \mathbf{P} \boldsymbol{\eta}$$

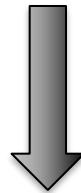


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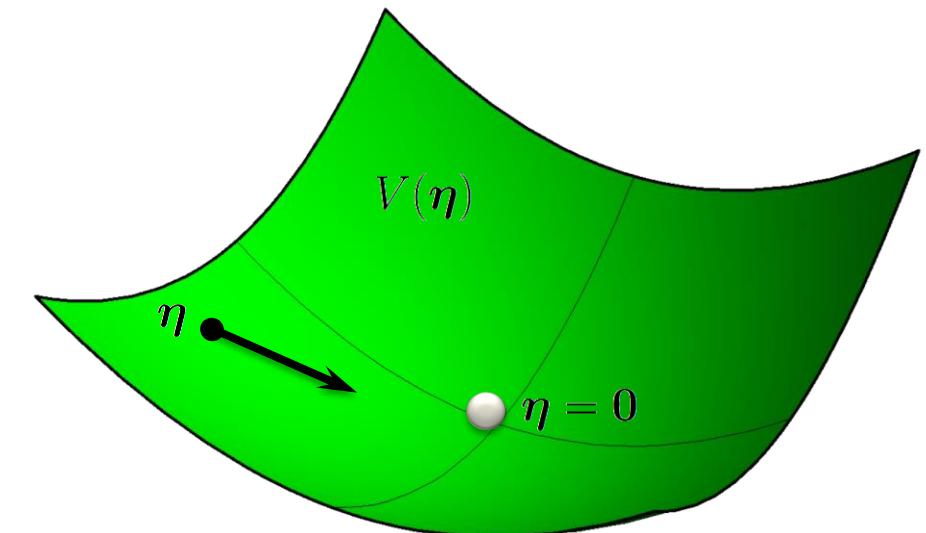
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Control Lyapunov Function

$$\alpha_1(\|\boldsymbol{\eta}\|) \leq V(\boldsymbol{\eta}) \leq \alpha_2(\|\boldsymbol{\eta}\|)$$

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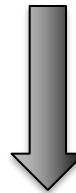


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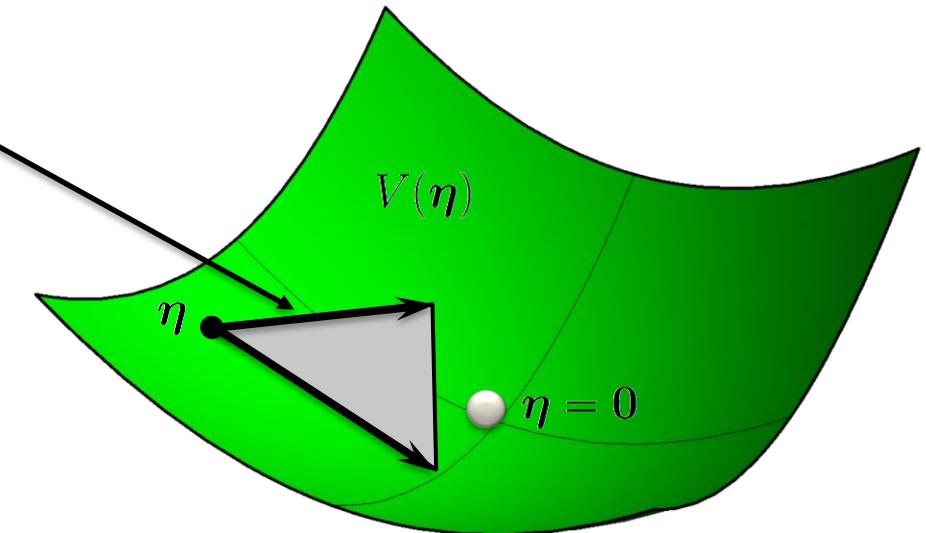
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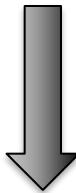
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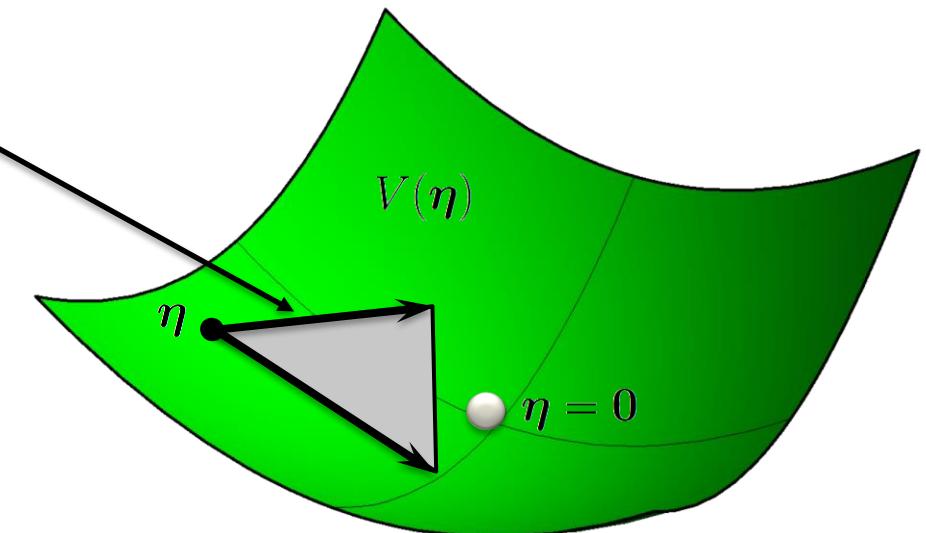
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Feedback Controllers

[2] Z. Artstein, "Stabilization with relaxed controls", 1983.
[3] E. Sontag, "A universal construction of Artstein's theorem on nonlinear stabilization", 1989.
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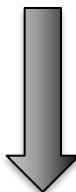


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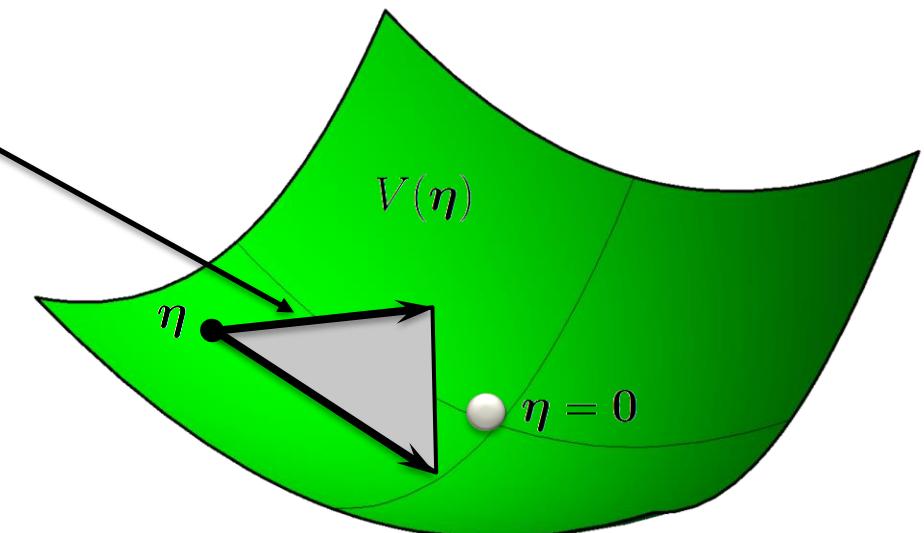
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CLF Quadratic Program^[5]

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$$\text{s.t. } \dot{V}(\boldsymbol{\xi}, \mathbf{u}) \leq -\alpha_3(\|\boldsymbol{\eta}\|)$$



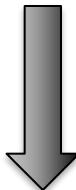
[5] A. Ames, M. Powell, "Towards the unification of locomotion and manipulation through control lyapunov functions and quadratic programs", 2013.

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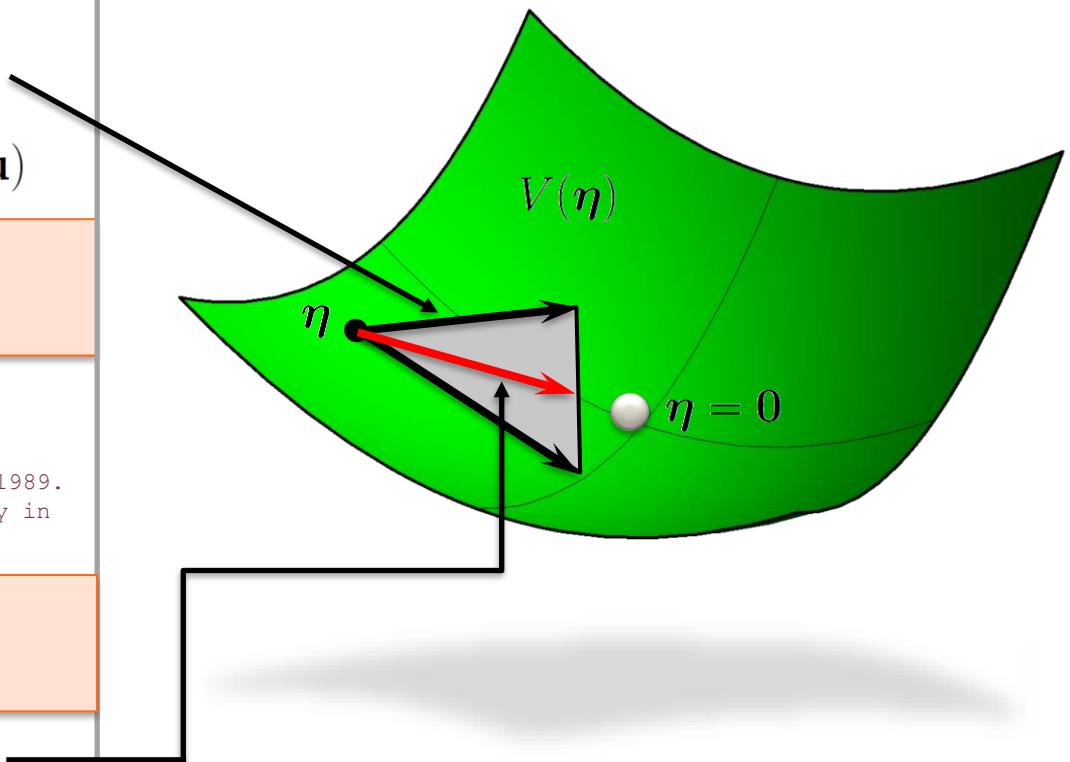
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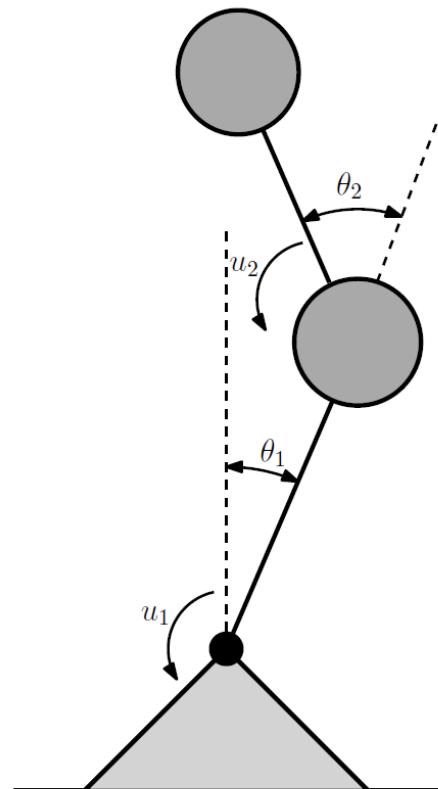
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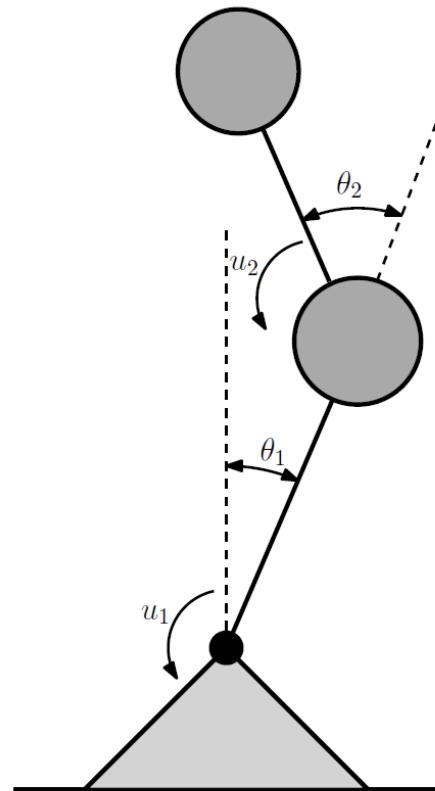
Control Lyapunov Functions (CLFs)



CLF Quadratic Program

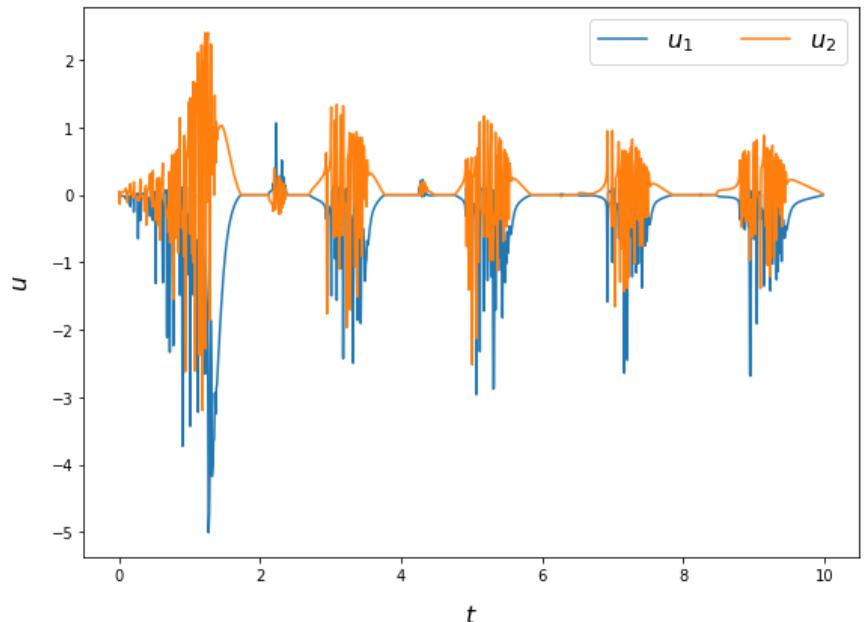
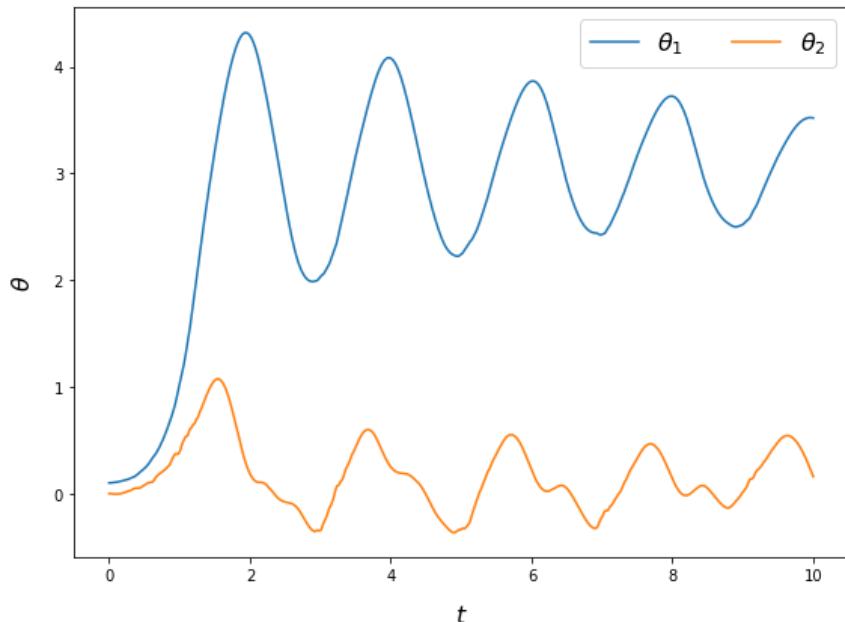
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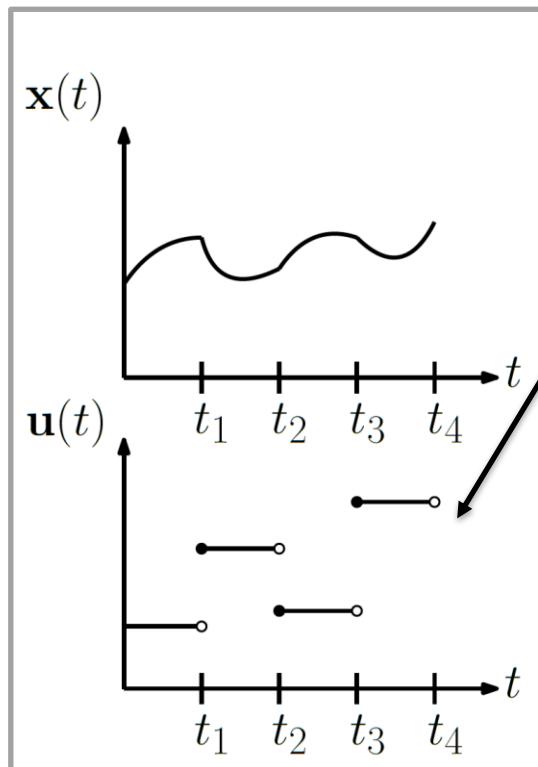


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Sampled-Data Control

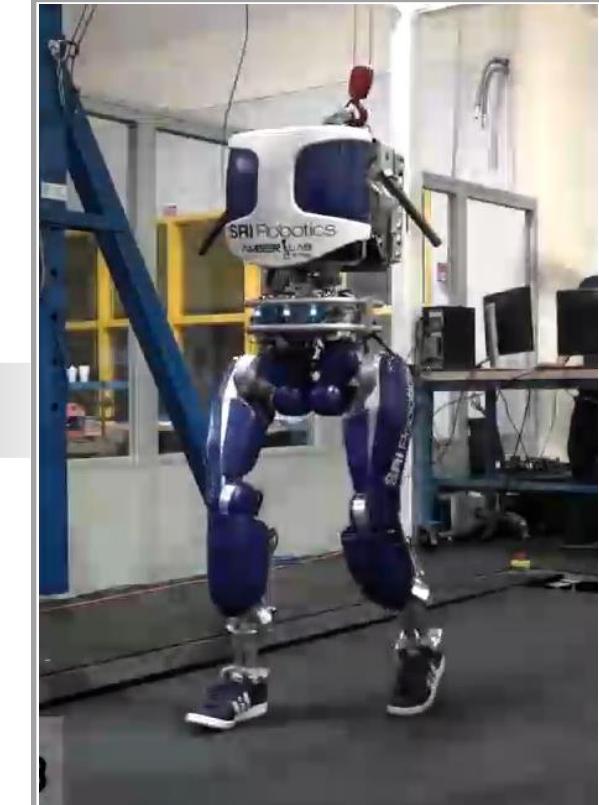


Sample-and-Hold

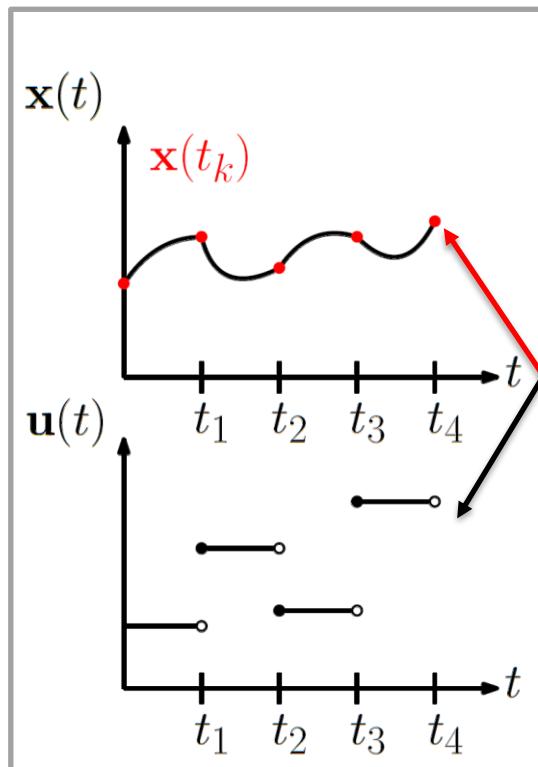
$$\mathbf{u}(t) = \mathbf{k}(\mathbf{x}(t_i)) \quad \forall t \in [t_i, t_{i+1})$$

$$t_{i+1} - t_i = h$$

$$\mathbf{x}(t_{i+1}) = \mathbf{x}(t_i) + \int_{t_i}^{t_{i+1}} \mathbf{f}(\mathbf{x}(\tau)) + \mathbf{g}(\mathbf{x}(\tau))\mathbf{k}(\mathbf{x}(t_i)) \, d\tau$$



Sampled-Data Control



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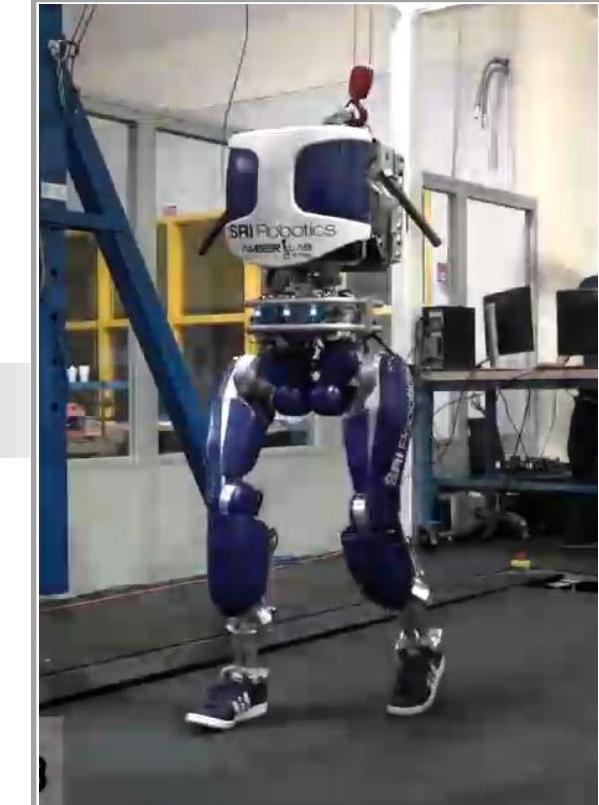
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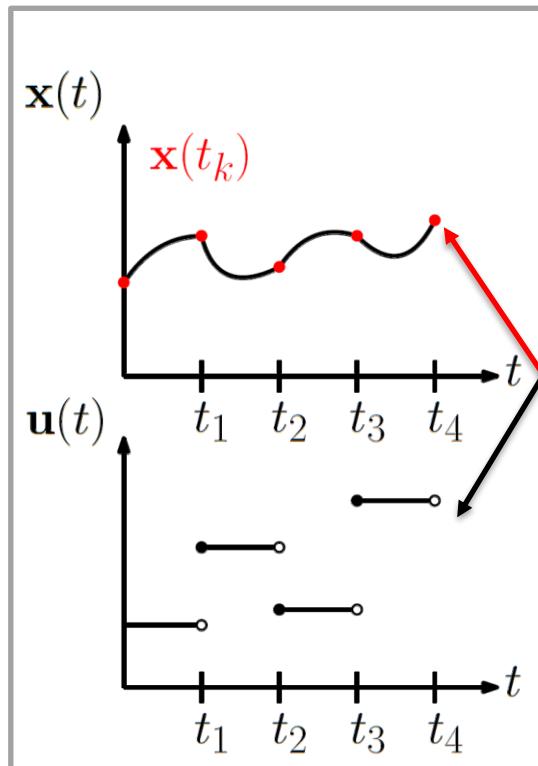
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Discrete State Transitions

$$\mathbf{F}_h^e(\mathbf{x}, \mathbf{u}) = \mathbf{x} + \int_0^h \mathbf{f}(\mathbf{x}(\tau)) + \mathbf{g}(\mathbf{x}(\tau))\mathbf{u} \, d\tau$$



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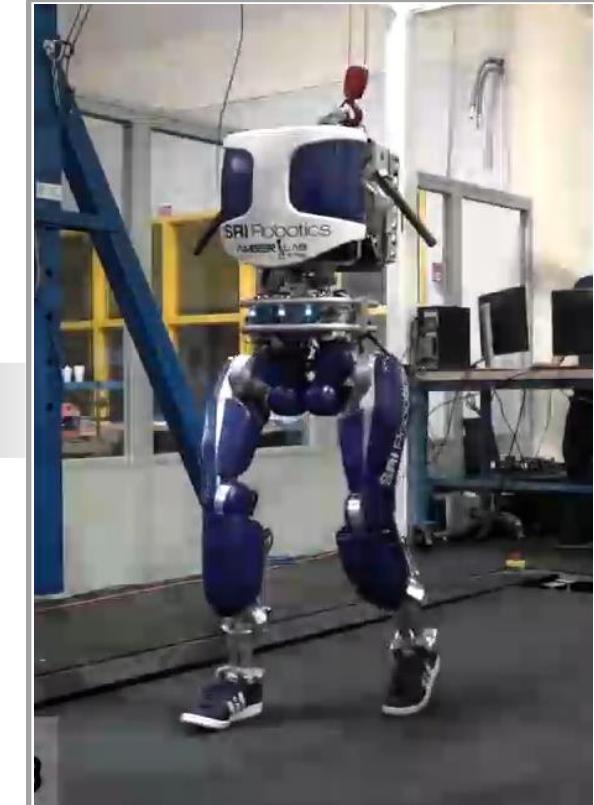
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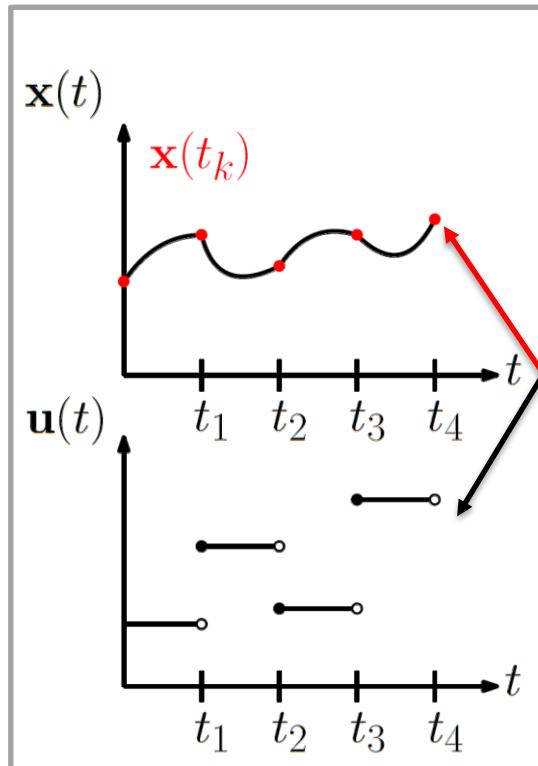
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How do we work with?



Sampled-Data Control



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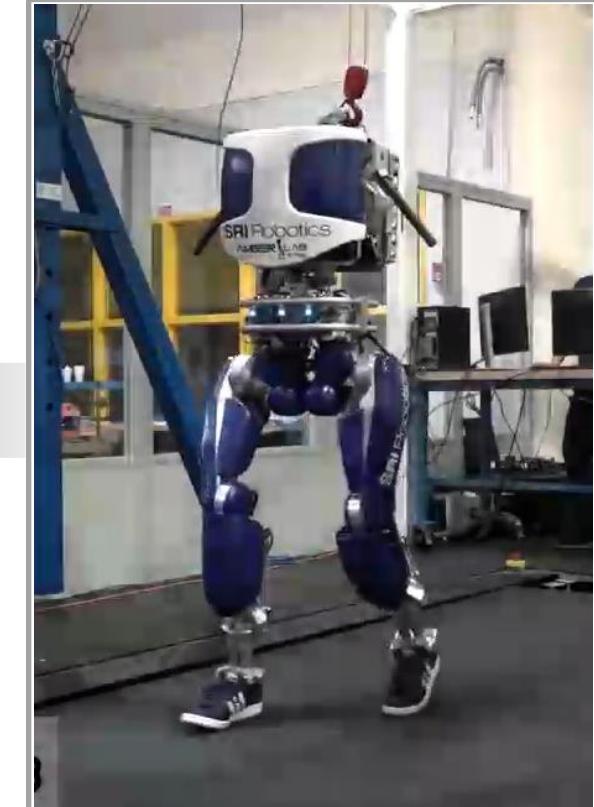
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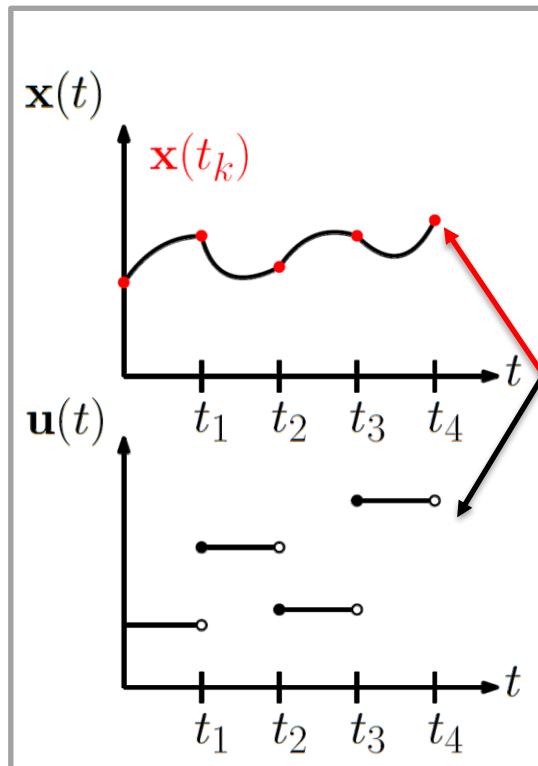
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[6] S. Monaco, D. Normand-Cyrot,
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Sampled-Data Control



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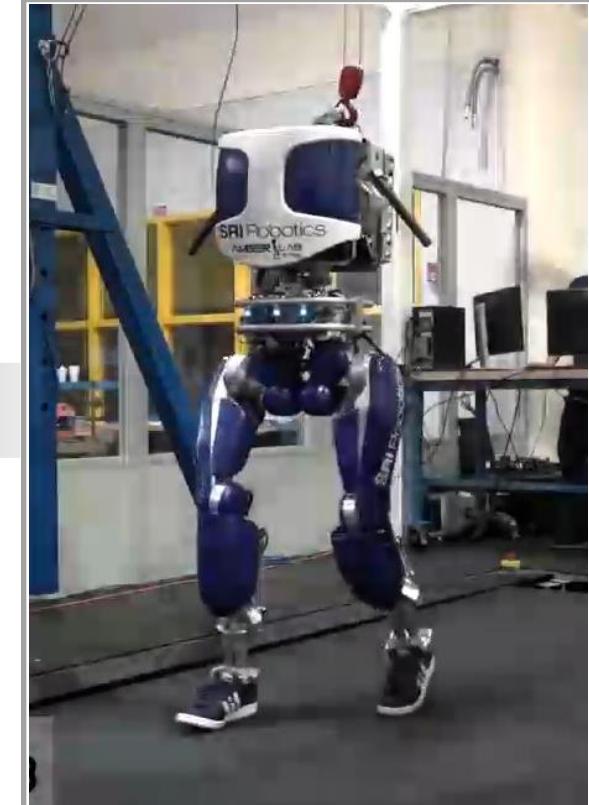
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Approximate

How do we work with?

Approximate Discrete Models

Approximate Discrete Model

$$\mathbf{F}_h^a(\mathbf{x}, \mathbf{u}) \approx \mathbf{F}_h^e(\mathbf{x}, \mathbf{u})$$

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Stability Analysis

- [7] D. Nešić, A. Teel, P. V. Kokotović, "Sufficient conditions for stabilization of sampled-data nonlinear systems via discrete-time approximations", 1999
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Approximate Discrete Models

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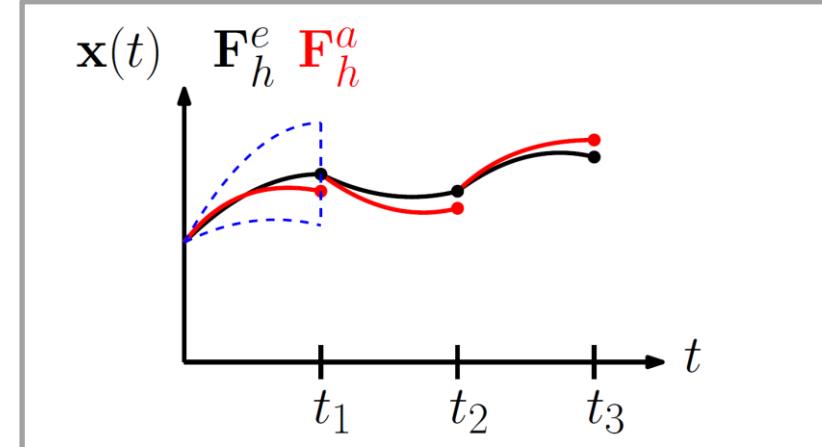
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One-Step Consistency

$$\|\mathbf{F}_h^a(\mathbf{x}, \mathbf{u}) - \mathbf{F}_h^e(\mathbf{x}, \mathbf{u})\| \leq h\rho(h)$$
$$\rho \in \mathcal{K} \quad h \in (0, h_{\max}]$$



Approximate Discrete Models

Approximate Discrete Model

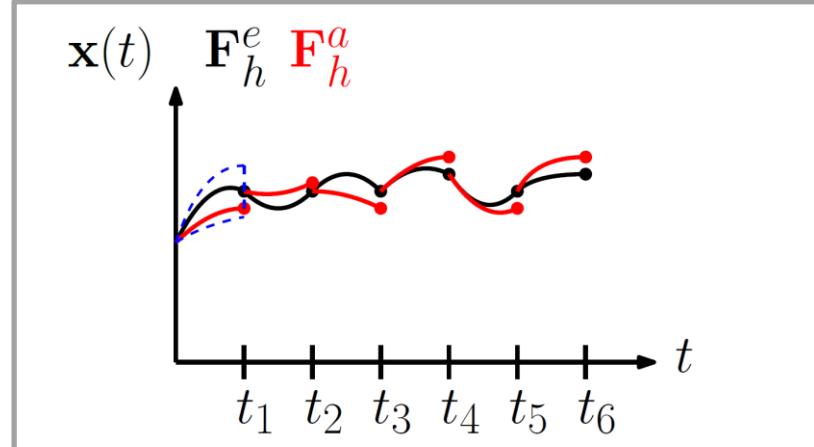
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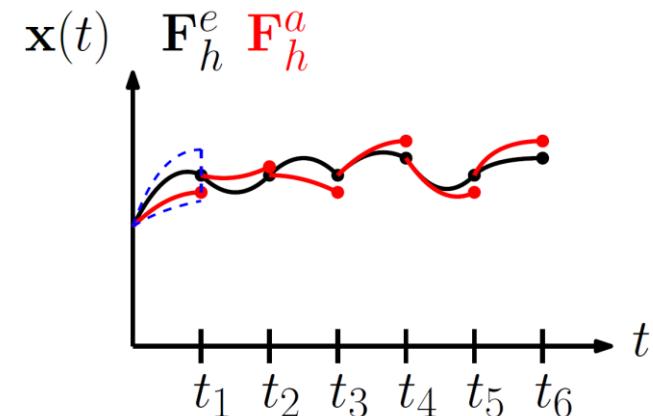
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$$\|\mathbf{F}_h^a(\mathbf{x}, \mathbf{u}) - \mathbf{F}_h^e(\mathbf{x}, \mathbf{u})\| \leq h\rho(h)$$
$$\rho \in \mathcal{K} \quad h \in (0, h_{\max}]$$



Euler Approximate Model

$$\mathbf{F}_h^a(\mathbf{x}, \mathbf{u}) = \mathbf{x} + h(\mathbf{f}(\mathbf{x}) + \mathbf{g}(\mathbf{x})\mathbf{u})$$

Approximate Discrete Models

Approximate Discrete Model

$$\mathbf{F}_h^a(\mathbf{x}, \mathbf{u}) \approx \mathbf{F}_h^e(\mathbf{x}, \mathbf{u})$$

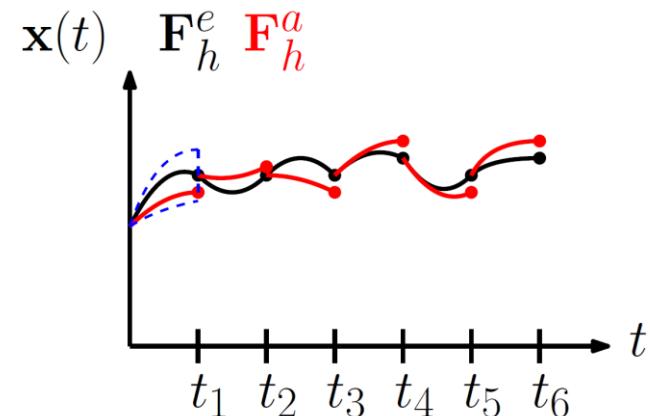
Stability Analysis

[7] D. Nešić, A. Teel, P. V. Kokotović, "Sufficient conditions for stabilization of sampled-data nonlinear systems via discrete-time approximations", 1999
[8] D. Nešić, A. Teel, "A framework for stabilization of nonlinear sampled-data systems based on their approximate discrete-time models", 2004

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Euler Approximate Model

$$\mathbf{F}_h^a(\mathbf{x}, \mathbf{u}) = \mathbf{x} + h(\mathbf{f}(\mathbf{x}) + \mathbf{g}(\mathbf{x})\mathbf{u})$$

\mathbf{f}, \mathbf{g} locally Lipschitz \implies One-Step Consistency

Practical Stability

Practical Stability

$$\mathbf{x}_{k+1} = \mathbf{F}_h(\mathbf{x}_k, \mathbf{k}_h(\mathbf{x}_k))$$

Practical Stability

Practical Stability

$$\mathbf{x}_{k+1} = \mathbf{F}_h(\mathbf{x}_k, \mathbf{k}_h(\mathbf{x}_k))$$

$$\forall R > 0 \quad \exists h^* > 0$$

$$h \in (0, h^*] \implies \|\mathbf{x}_k\| \leq \beta(\|\mathbf{x}_0\|, kh) + R$$

$$\beta \in \mathcal{KL}$$

Practical Stability

Practical Stability

$$\mathbf{x}_{k+1} = \mathbf{F}_h(\mathbf{x}_k, \mathbf{k}_h(\mathbf{x}_k))$$

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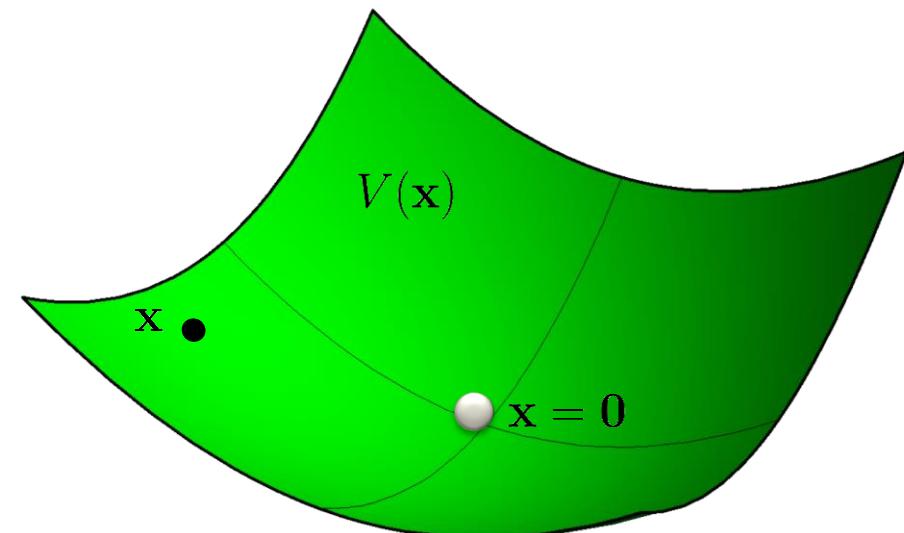
Equi-Lipschitz Lyapunov Function

$$\alpha_1(\|\mathbf{x}\|) \leq V_h(\mathbf{x}) \leq \alpha_2(\|\mathbf{x}\|)$$

$$V_h(\mathbf{F}_h(\mathbf{x}, \mathbf{k}(\mathbf{x})) - V_h(\mathbf{x}) \leq -h\alpha_3(\|\mathbf{x}\|)$$

$$|V_h(\mathbf{x}) - V_h(\mathbf{y})| \leq M\|\mathbf{x} - \mathbf{y}\|$$

$$\forall h \in (0, h^*] \quad \alpha_i \in \mathcal{K}$$



Practical Stability

Practical Stability

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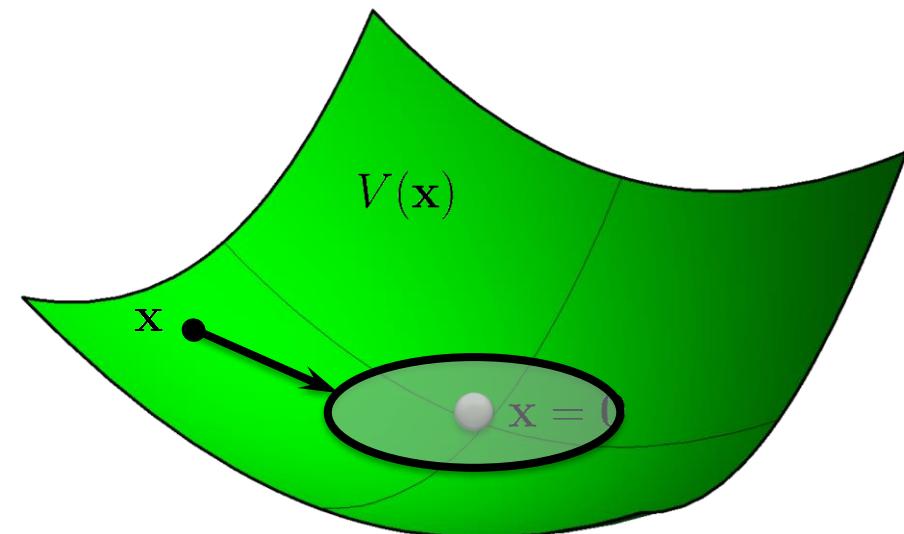
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V_h for $\mathbf{F}_h \implies \mathbf{F}_h$ practically stable

Practical Stability

Practical Stability

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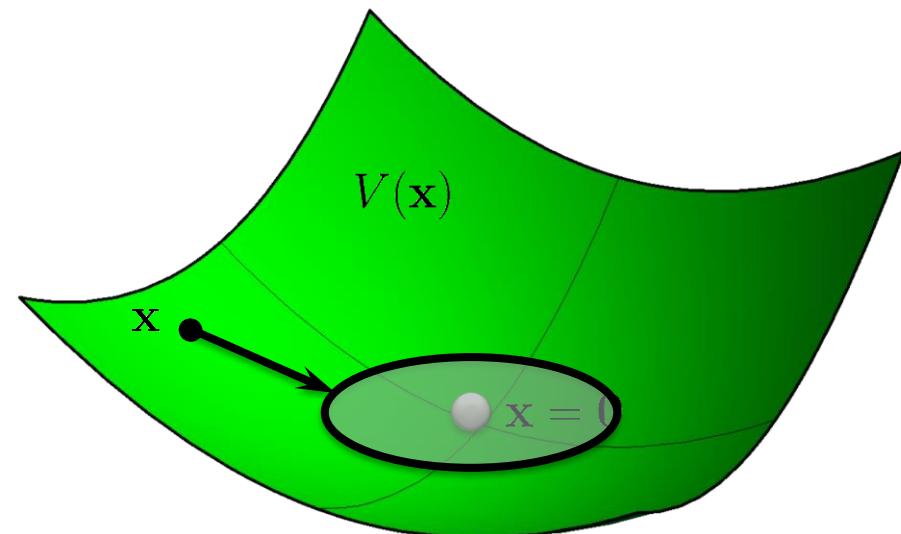
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V_h for $\mathbf{F}_h \implies \mathbf{F}_h$ practically stable

V_h for \mathbf{F}_h^a
+ $\implies \mathbf{F}_h^e$ practically stable
One-Step Consistency

Practical Stability

Practical Stability

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Equi-Lipschitz Lyapunov Function

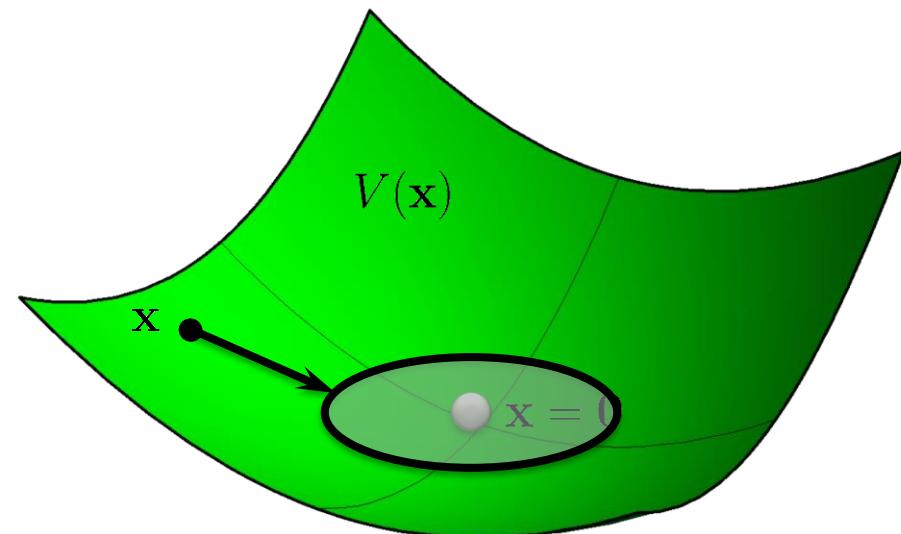
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$$\forall h \in (0, h^*] \quad \alpha_i \in \mathcal{K}$$

How do we design \mathbf{k} ?



V_h for $\mathbf{F}_h \implies \mathbf{F}_h$ practically stable

V_h for \mathbf{F}_h^a
+ $\implies \mathbf{F}_h^e$ practically stable
One-Step Consistency

Practical Stability

Practical Stability

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Equi-Lipschitz Lyapunov Function

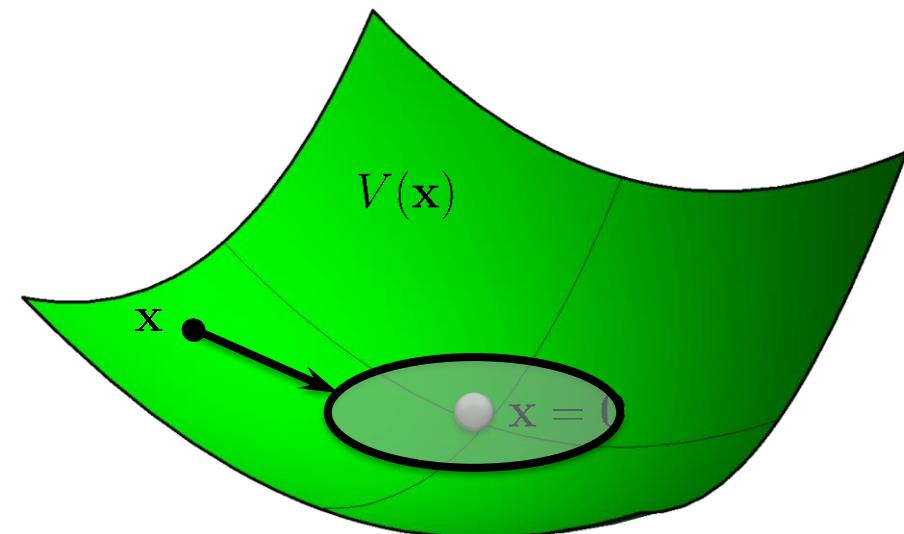
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$$|V_h(\mathbf{x}) - V_h(\mathbf{y})| \leq M\|\mathbf{x} - \mathbf{y}\|$$

$$\forall h \in (0, h^*] \quad \alpha_i \in \mathcal{K}$$

Can we use feedback linearization and CLFs?



V_h for $\mathbf{F}_h \implies \mathbf{F}_h$ practically stable

V_h for \mathbf{F}_h^a
+ $\implies \mathbf{F}_h^e$ practically stable
One-Step Consistency

Feedback Linearization with Sampling

Feedback Linearization + Sampling

- [9] J. W. Grizzle, "Feedback Linearization of discrete-time systems", 1986.
- [10] S. Monaco, D. Normand-Cyrot, S. Stornelli, "On the linearizing feedback in nonlinear sampled data control schemes", 1986.
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Feedback Linearization of Sampled-Data Systems

J. W. GRIZZLE AND P. V. KOKOTOVIC

$$\dot{x}^1 = x^2, \dot{x}^2 = u(1 + (x^2)^2)$$

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Feedback Linearization of Sampled-Data Systems

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$$\dot{x}^1 = x^2, \dot{x}^2 = u(1 + (x^2)^2)$$

For a sampling interval T , the sampled-data system (exact discretization) is

$$x_{k+1}^1 = x_k^1 + \int_0^T \tan(u\tau + \arctan(x_k^2)) d\tau, \quad x_{k+1}^2 = \tan(uT + \arctan(x_k^2)). \quad (2.2)$$

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If one obtains approximating systems by performing a Taylor expansion in the sampling interval T , then, in the coordinates used above, neglecting second and higher order terms in T results in a system that is feedback linearizable, whereas neglecting only third and higher order terms results in a system that is not feedback linearizable.

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Feedback and sampling do not commute

Feedback Linearization of Sampled-Data Systems

J. W. GRIZZLE AND P. V. KOKOTOVIC

However, after the change of coordinates $y^1 = x^1 + (x^2)^2$, $y^2 = x^2$, (2.2) becomes

$$\begin{aligned} y_{k+1}^1 &= y_k^2 - (y_k^2)^2 + \int_0^T \tan(u\tau + \arctan(y_k^2)) d\tau + \tan^2(uT + \arctan(y_k^2)) \\ y_{k+1}^2 &= \tan(uT + \arctan(y_k^2)). \end{aligned} \quad (2.4)$$

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Now, expanding the right-hand side of (2.4) and dropping terms second order and higher in T yields a system that is not feedback linearizable.

Feedback Linearization with Sampling

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J. W. GRIZZLE AND P. V. KOKOTOVIC

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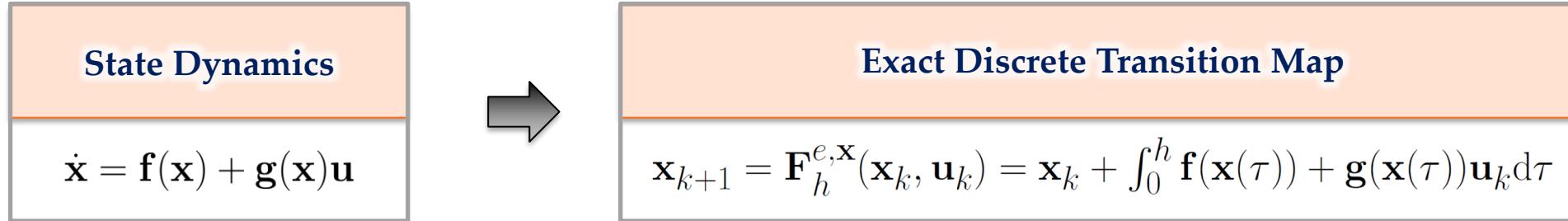
Hence, one cannot state that the obstruction to feedback linearizability is "second order or higher in T ," without also specifying a particular set of coordinates

Feedback Linearization with Sampling

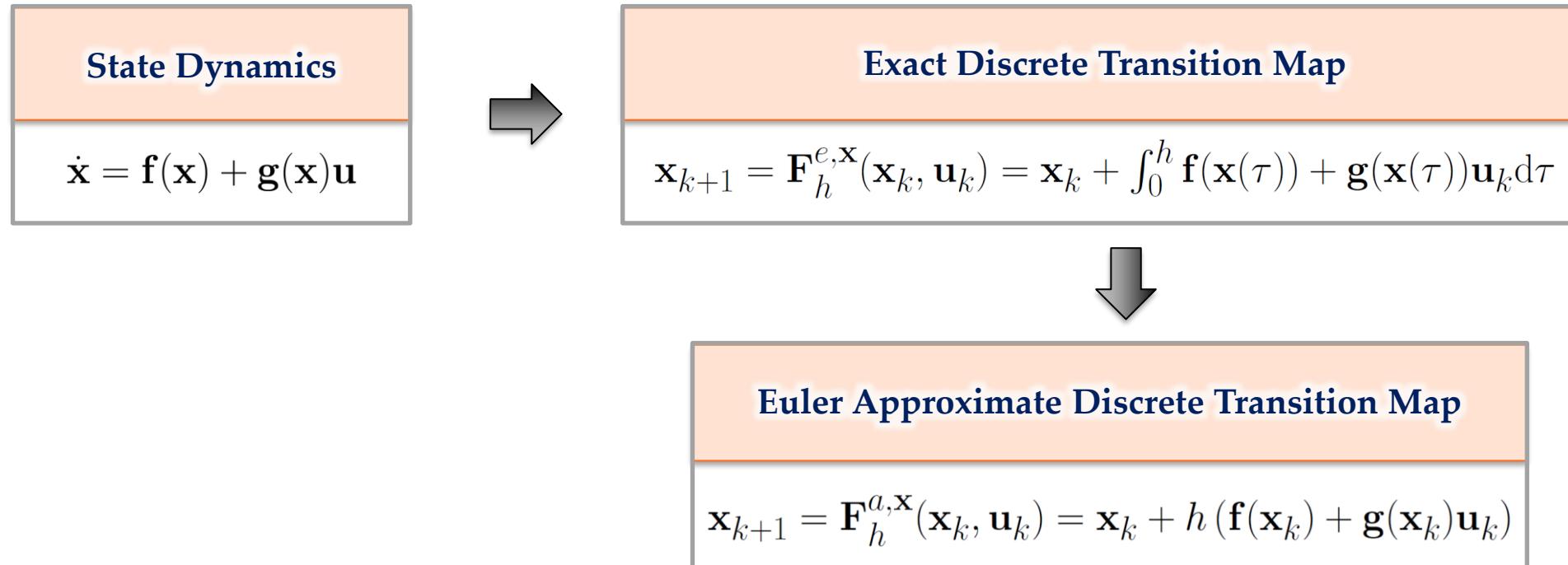
State Dynamics

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

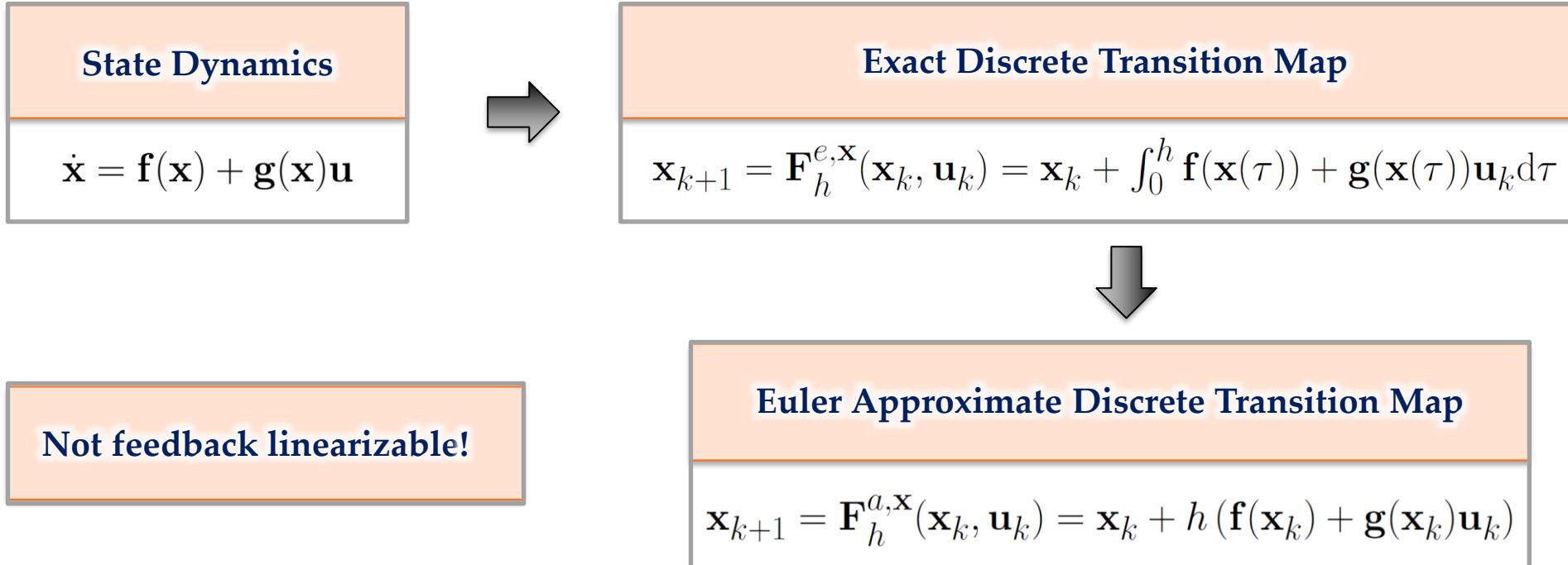
Feedback Linearization with Sampling



Feedback Linearization with Sampling



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Feedback Linearization with Sampling

State Dynamics

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

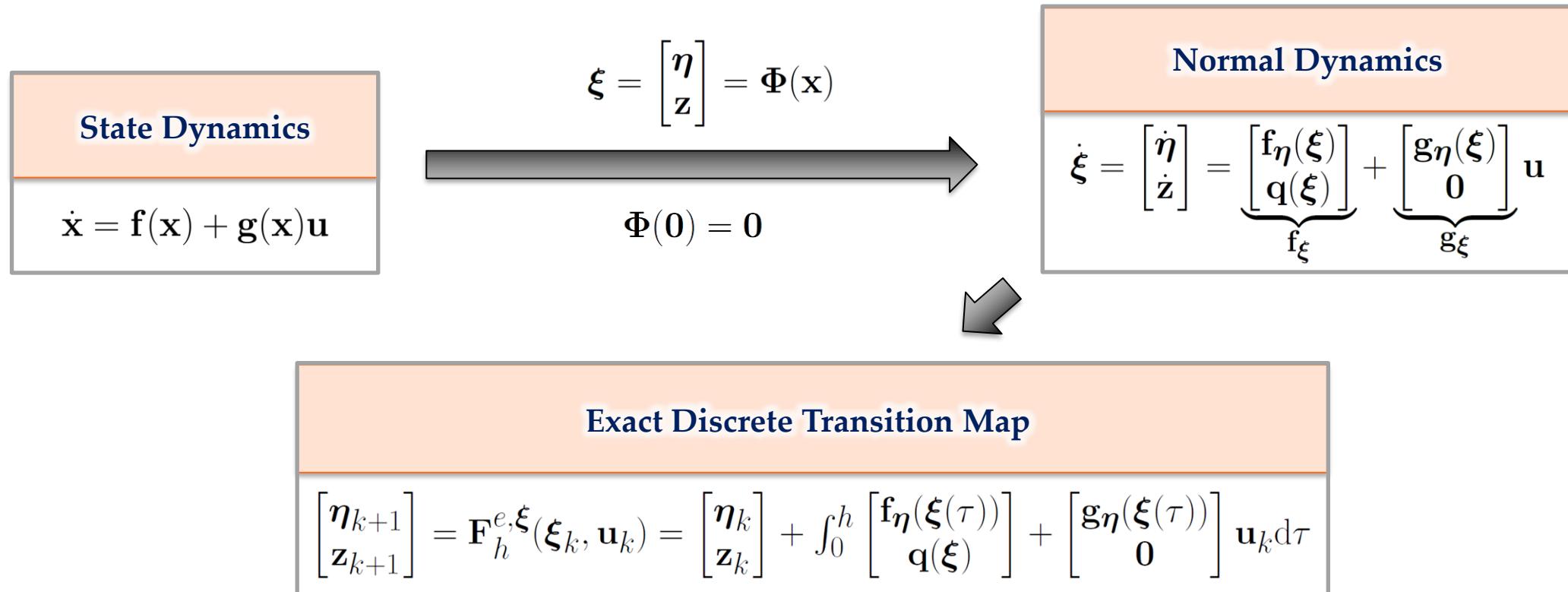
$$\xi = \begin{bmatrix} \eta \\ z \end{bmatrix} = \Phi(\mathbf{x})$$

$\Phi(0) = 0$

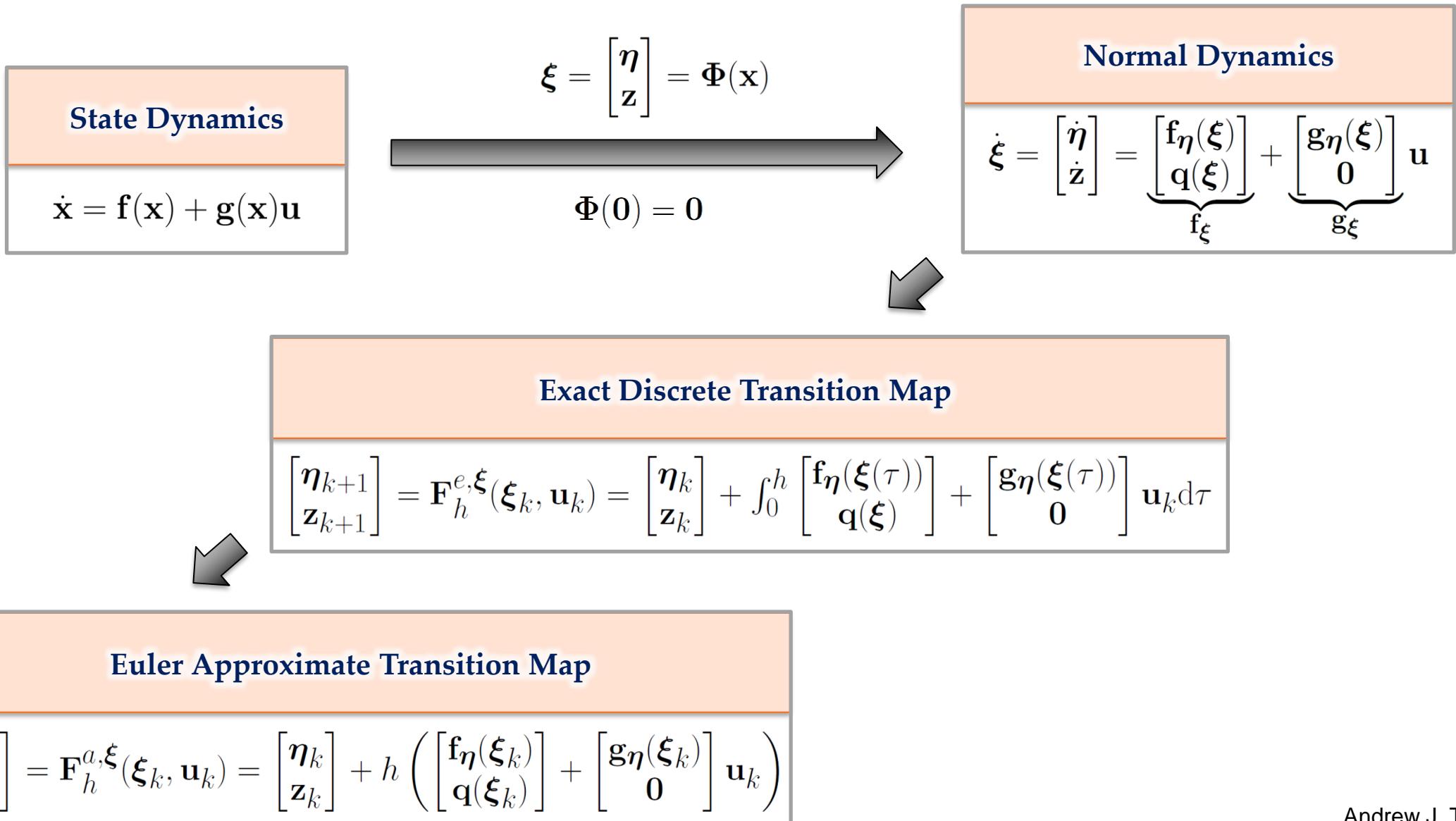
Normal Dynamics

$$\dot{\xi} = \begin{bmatrix} \dot{\eta} \\ \dot{z} \end{bmatrix} = \underbrace{\begin{bmatrix} \mathbf{f}_\eta(\xi) \\ \mathbf{q}(\xi) \end{bmatrix}}_{\mathbf{f}_\xi} + \underbrace{\begin{bmatrix} \mathbf{g}_\eta(\xi) \\ \mathbf{0} \end{bmatrix}}_{\mathbf{g}_\xi} \mathbf{u}$$

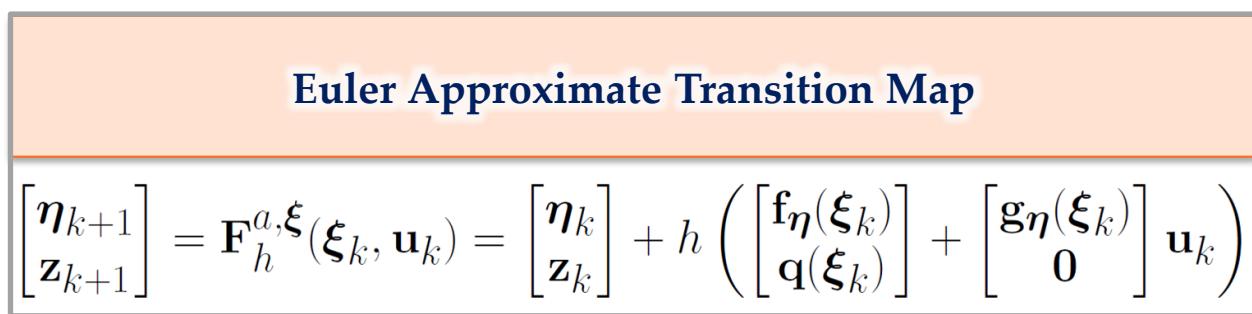
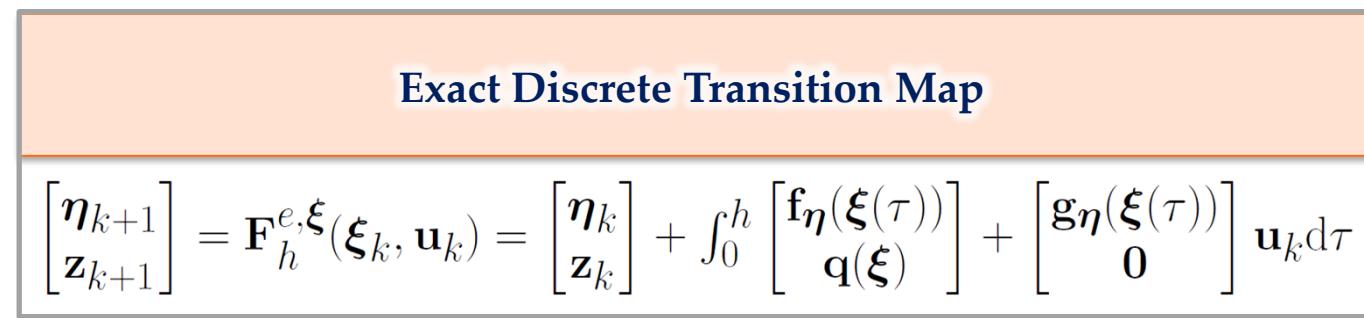
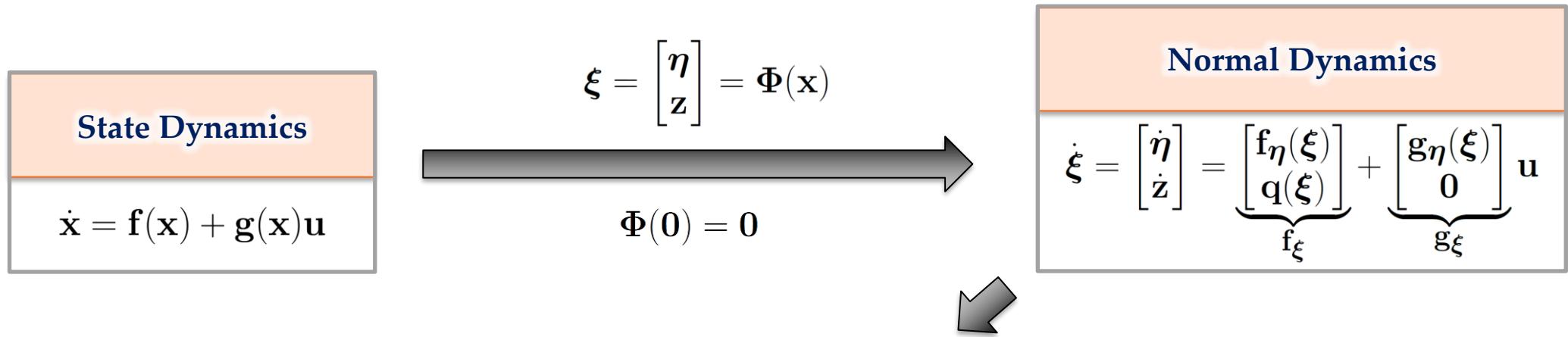
Feedback Linearization with Sampling



Feedback Linearization with Sampling



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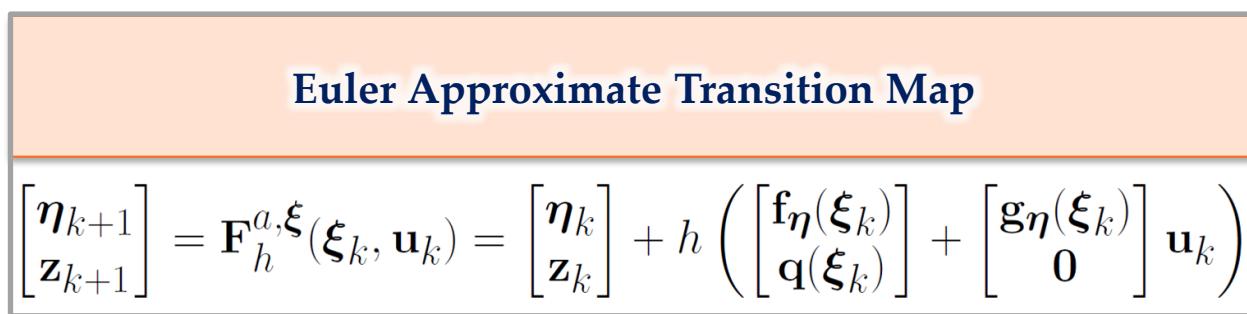
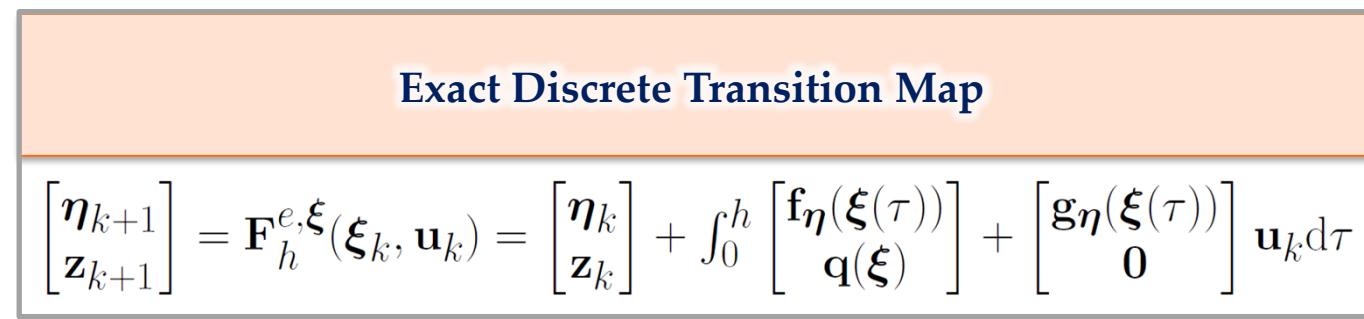
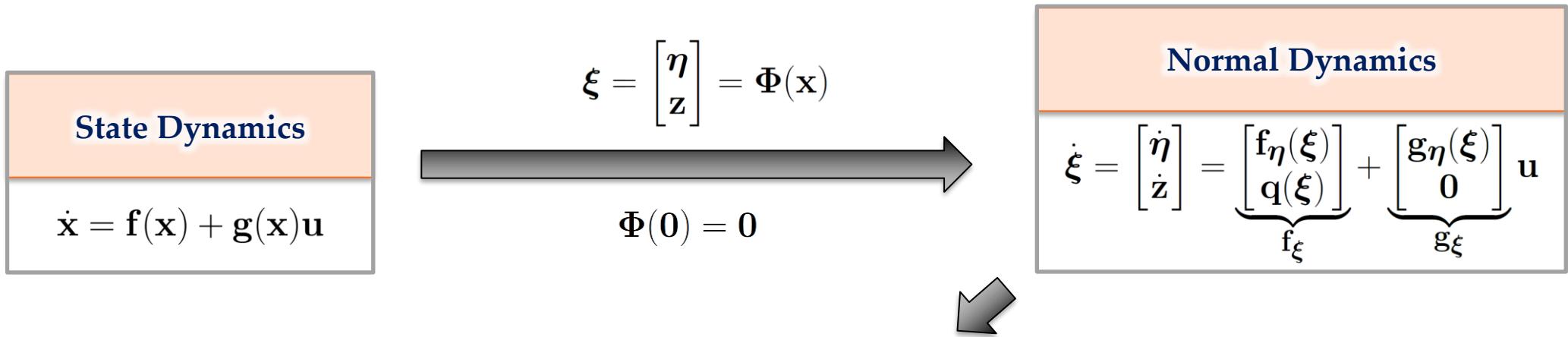


$$\mathbf{u}_k = \mathbf{k}_{\text{fbl}}(\xi_k)$$



$$\begin{bmatrix} \eta_{k+1} \\ z_{k+1} \end{bmatrix} = \begin{bmatrix} \eta_k \\ z_k \end{bmatrix} + h \begin{bmatrix} \mathbf{A}\eta_k \\ \mathbf{q}(\xi_k) \end{bmatrix}$$

Feedback Linearization with Sampling



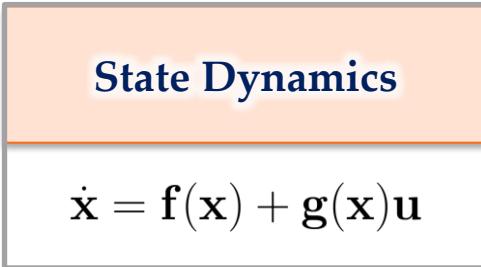
$$\mathbf{u}_k = \mathbf{k}_{\text{fbl}}(\xi_k)$$



$$\begin{bmatrix} \boldsymbol{\eta}_{k+1} \\ \mathbf{z}_{k+1} \end{bmatrix} = \begin{bmatrix} (\mathbf{I} + h\mathbf{A})\boldsymbol{\eta}_k \\ \mathbf{z}_k + h\mathbf{q}(\xi_k) \end{bmatrix}$$

Feedback Linearization with Sampling

Transform then sample!



$$\boldsymbol{\xi} = \begin{bmatrix} \boldsymbol{\eta} \\ \mathbf{z} \end{bmatrix} = \Phi(\mathbf{x})$$

$$\Phi(0) = 0$$

Normal Dynamics

$$\dot{\boldsymbol{\xi}} = \begin{bmatrix} \dot{\boldsymbol{\eta}} \\ \dot{\mathbf{z}} \end{bmatrix} = \underbrace{\begin{bmatrix} \mathbf{f}_\boldsymbol{\eta}(\boldsymbol{\xi}) \\ \mathbf{q}(\boldsymbol{\xi}) \end{bmatrix}}_{\mathbf{f}_\boldsymbol{\xi}} + \underbrace{\begin{bmatrix} \mathbf{g}_\boldsymbol{\eta}(\boldsymbol{\xi}) \\ \mathbf{0} \end{bmatrix}}_{\mathbf{g}_\boldsymbol{\xi}} \mathbf{u}$$

Exact Discrete Transition Map

$$\begin{bmatrix} \boldsymbol{\eta}_{k+1} \\ \mathbf{z}_{k+1} \end{bmatrix} = \mathbf{F}_h^{e,\boldsymbol{\xi}}(\boldsymbol{\xi}_k, \mathbf{u}_k) = \begin{bmatrix} \boldsymbol{\eta}_k \\ \mathbf{z}_k \end{bmatrix} + \int_0^h \begin{bmatrix} \mathbf{f}_\boldsymbol{\eta}(\boldsymbol{\xi}(\tau)) \\ \mathbf{q}(\boldsymbol{\xi}) \end{bmatrix} + \begin{bmatrix} \mathbf{g}_\boldsymbol{\eta}(\boldsymbol{\xi}(\tau)) \\ \mathbf{0} \end{bmatrix} \mathbf{u}_k d\tau$$

Euler Approximate Transition Map

$$\begin{bmatrix} \boldsymbol{\eta}_{k+1} \\ \mathbf{z}_{k+1} \end{bmatrix} = \mathbf{F}_h^{a,\boldsymbol{\xi}}(\boldsymbol{\xi}_k, \mathbf{u}_k) = \begin{bmatrix} \boldsymbol{\eta}_k \\ \mathbf{z}_k \end{bmatrix} + h \left(\begin{bmatrix} \mathbf{f}_\boldsymbol{\eta}(\boldsymbol{\xi}_k) \\ \mathbf{q}(\boldsymbol{\xi}_k) \end{bmatrix} + \begin{bmatrix} \mathbf{g}_\boldsymbol{\eta}(\boldsymbol{\xi}_k) \\ \mathbf{0} \end{bmatrix} \mathbf{u}_k \right)$$

$$\mathbf{u}_k = \mathbf{k}_{\text{fbl}}(\boldsymbol{\xi}_k)$$



$$\begin{bmatrix} \boldsymbol{\eta}_{k+1} \\ \mathbf{z}_{k+1} \end{bmatrix} = \begin{bmatrix} (\mathbf{I} + h\mathbf{A})\boldsymbol{\eta}_k \\ \mathbf{z}_k + h\mathbf{q}(\boldsymbol{\xi}_k) \end{bmatrix}$$

Discrete CLF Synthesis

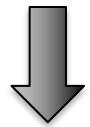
Lyapunov Equation

$$\begin{aligned} A^\top P_\eta + P_\eta A &= -Q_\eta \\ P_\eta, Q_\eta &\succ 0 \end{aligned}$$

Discrete CLF Synthesis

Lyapunov Equation

$$\begin{aligned} \mathbf{A}^\top \mathbf{P}_\eta + \mathbf{P}_\eta \mathbf{A} &= -\mathbf{Q}_\eta \\ \mathbf{P}_\eta, \mathbf{Q}_\eta &\succ 0 \end{aligned}$$



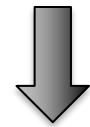
Lyapunov Function

$$V_\eta(\boldsymbol{\eta}) = \boldsymbol{\eta}^\top \mathbf{P}_\eta \boldsymbol{\eta}$$

Discrete CLF Synthesis

Lyapunov Equation

$$\begin{aligned} \mathbf{A}^\top \mathbf{P}_\eta + \mathbf{P}_\eta \mathbf{A} &= -\mathbf{Q}_\eta \\ \mathbf{P}_\eta, \mathbf{Q}_\eta &\succ 0 \end{aligned}$$



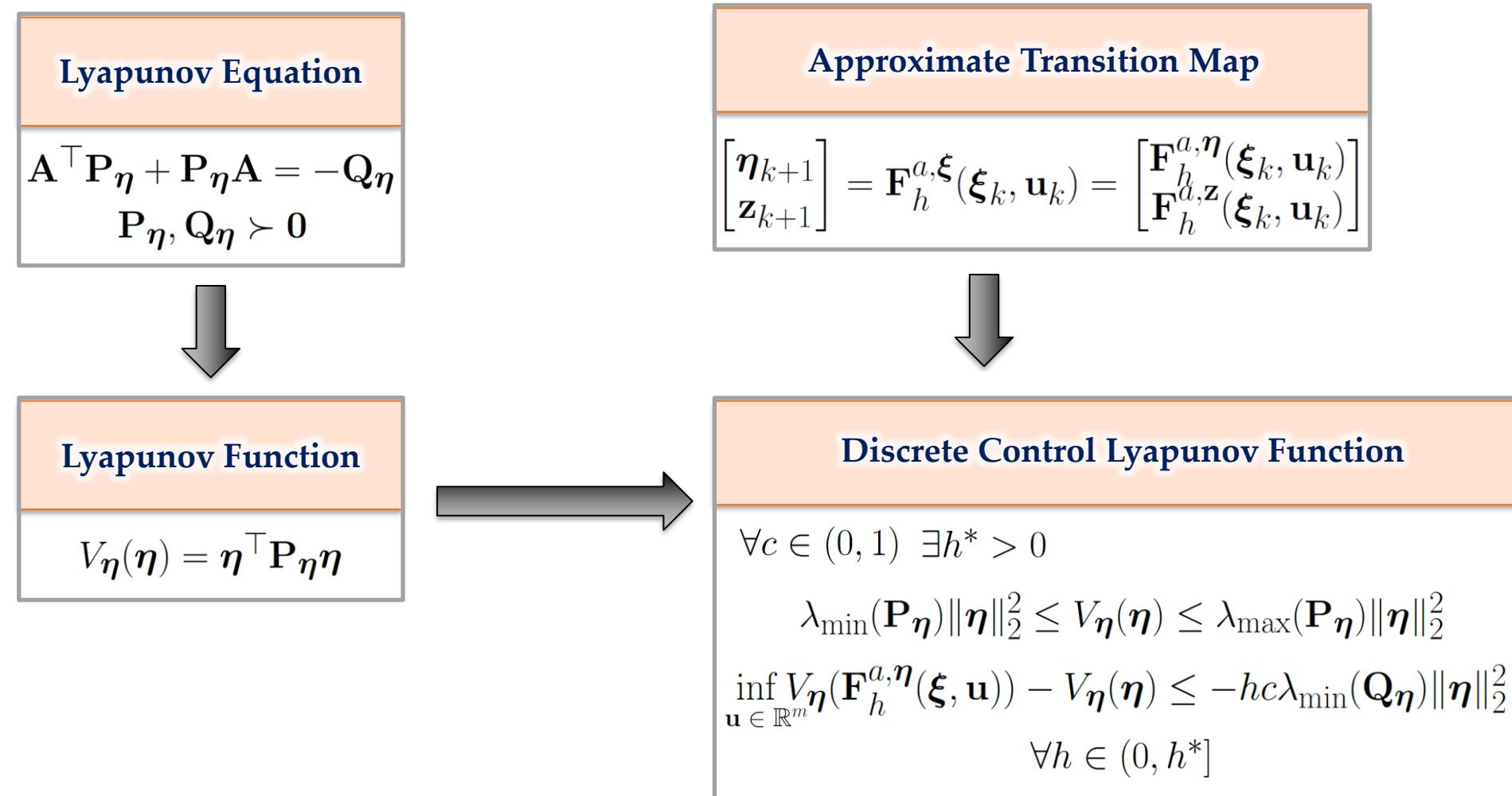
Approximate Transition Map

$$\begin{bmatrix} \boldsymbol{\eta}_{k+1} \\ \mathbf{z}_{k+1} \end{bmatrix} = \mathbf{F}_h^{a,\xi}(\boldsymbol{\xi}_k, \mathbf{u}_k) = \begin{bmatrix} \mathbf{F}_h^{a,\eta}(\boldsymbol{\xi}_k, \mathbf{u}_k) \\ \mathbf{F}_h^{d,\mathbf{z}}(\boldsymbol{\xi}_k, \mathbf{u}_k) \end{bmatrix}$$

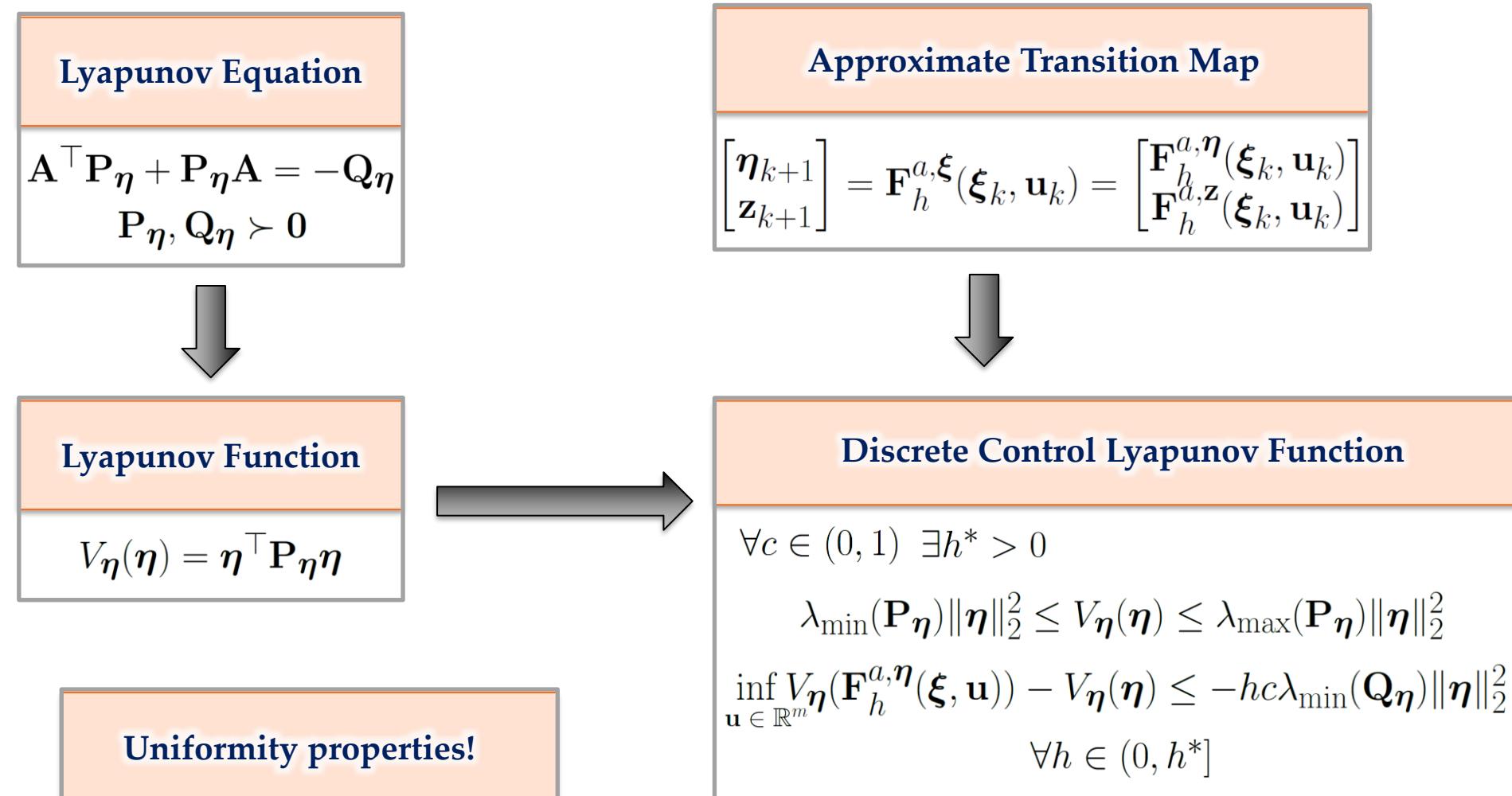
Lyapunov Function

$$V_\eta(\boldsymbol{\eta}) = \boldsymbol{\eta}^\top \mathbf{P}_\eta \boldsymbol{\eta}$$

Discrete CLF Synthesis



Discrete CLF Synthesis



Sampled-Data Stabilization

Output Stabilization

$$V_{\boldsymbol{\eta}}(\mathbf{F}_h^{a,\boldsymbol{\eta}}(\boldsymbol{\xi}_k, \mathbf{k}_h(\boldsymbol{\xi}_k))) - V_{\boldsymbol{\eta}}(\boldsymbol{\eta}_k) \leq -hc\lambda_{\min}(\mathbf{Q}_{\boldsymbol{\eta}})\|\boldsymbol{\eta}_k\|_2^2$$

Sampled-Data Stabilization

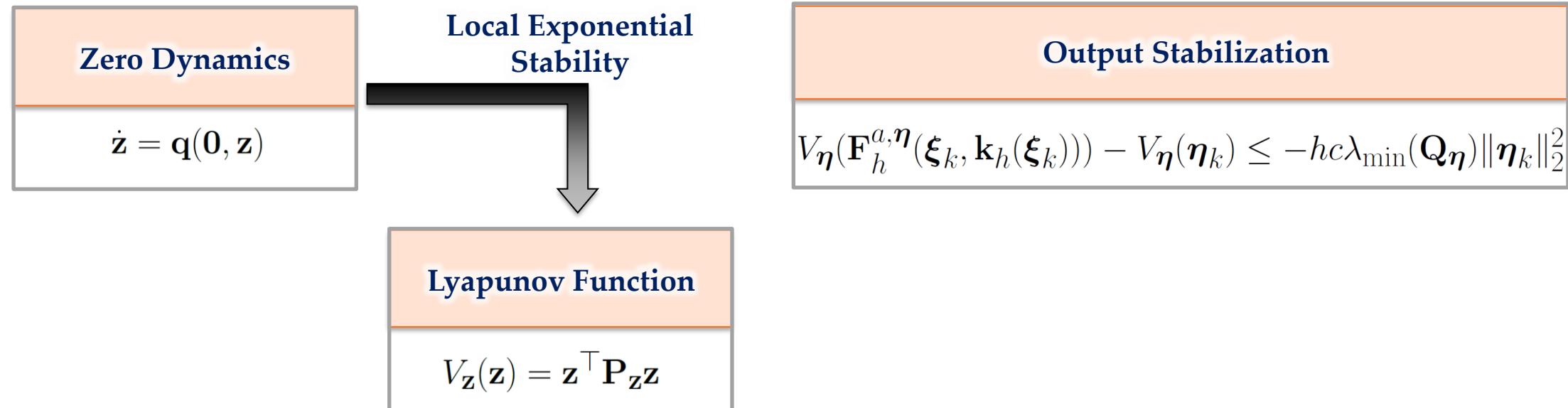
Zero Dynamics

$$\dot{\mathbf{z}} = \mathbf{q}(\mathbf{0}, \mathbf{z})$$

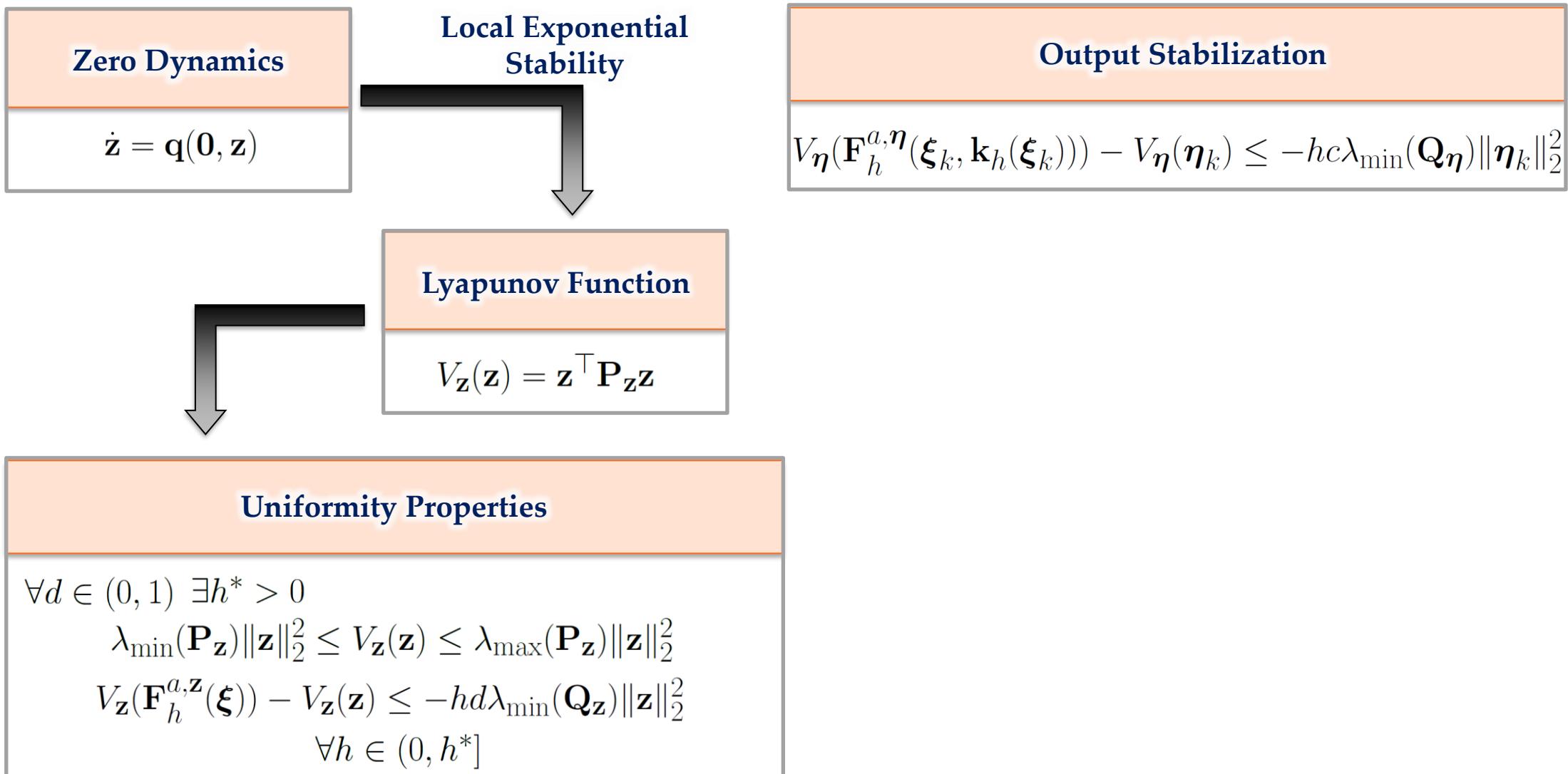
Output Stabilization

$$V_{\boldsymbol{\eta}}(\mathbf{F}_h^{a,\boldsymbol{\eta}}(\boldsymbol{\xi}_k, \mathbf{k}_h(\boldsymbol{\xi}_k))) - V_{\boldsymbol{\eta}}(\boldsymbol{\eta}_k) \leq -hc\lambda_{\min}(\mathbf{Q}_{\boldsymbol{\eta}})\|\boldsymbol{\eta}_k\|_2^2$$

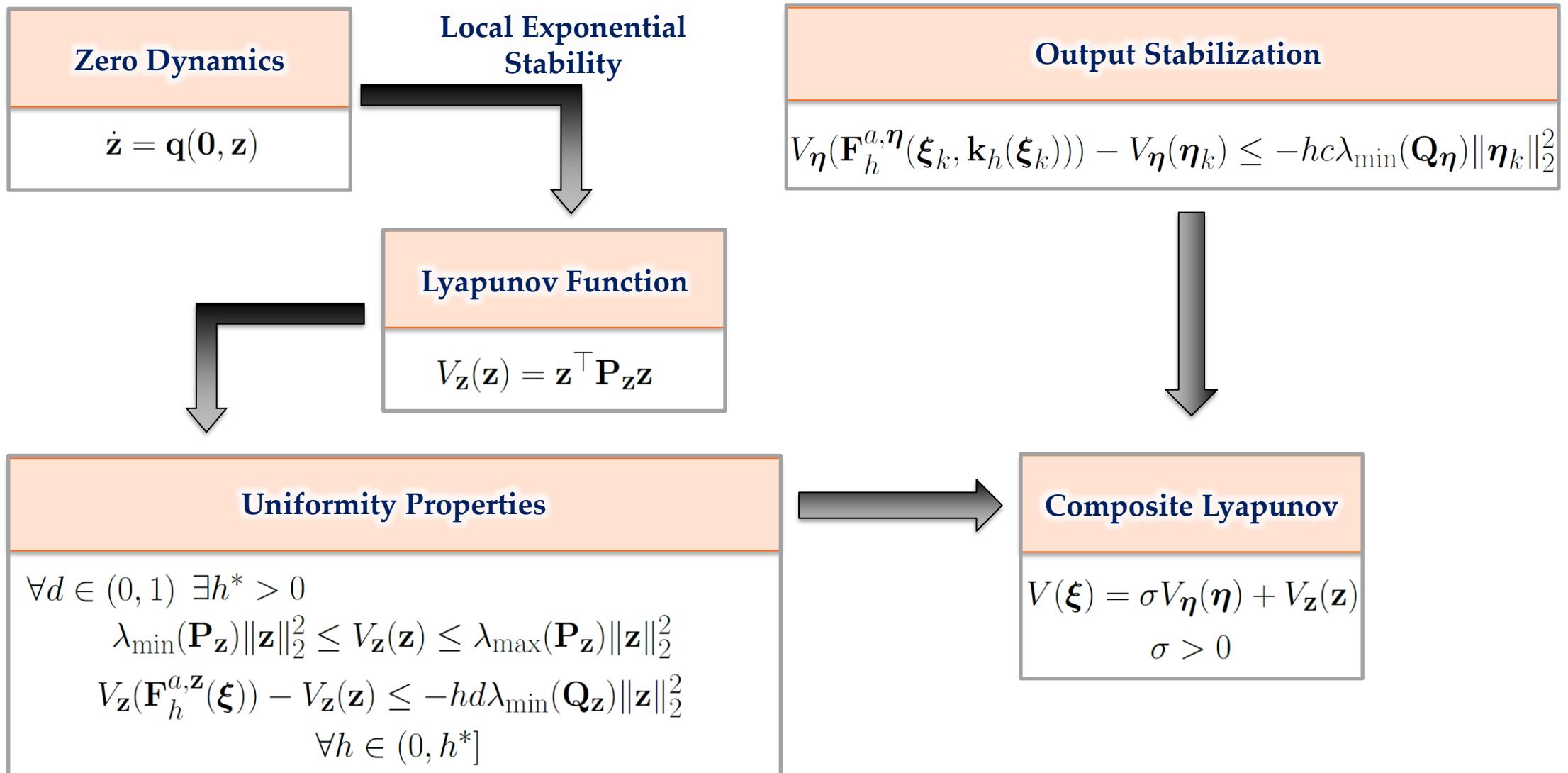
Sampled-Data Stabilization



Sampled-Data Stabilization



Sampled-Data Stabilization



Sampled-Data Stabilization

Composite Lyapunov

$$V(\xi) = \sigma V_{\eta}(\eta) + V_z(z)$$
$$\sigma > 0$$

Sampled-Data Stabilization

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Choice of σ

Uniformity Properties

$$\exists h^* > 0$$
$$k_1 \|\xi\|_2^2 \leq V(\xi) \leq k_2 \|\xi\|_2^2$$
$$V(\mathbf{F}_h^{a,\xi}(\xi)) - V(\xi) \leq -h k_3 \|\xi\|_2^2$$
$$|V(\xi_2) - V(\xi_1)| \leq M \|\xi_2 - \xi_1\|$$
$$\forall h \in (0, h^*] \quad \xi_1, \xi_2 \in K$$

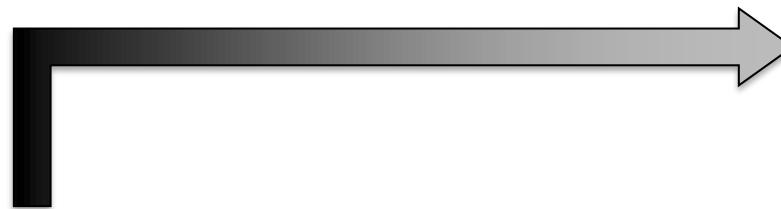
Sampled-Data Stabilization

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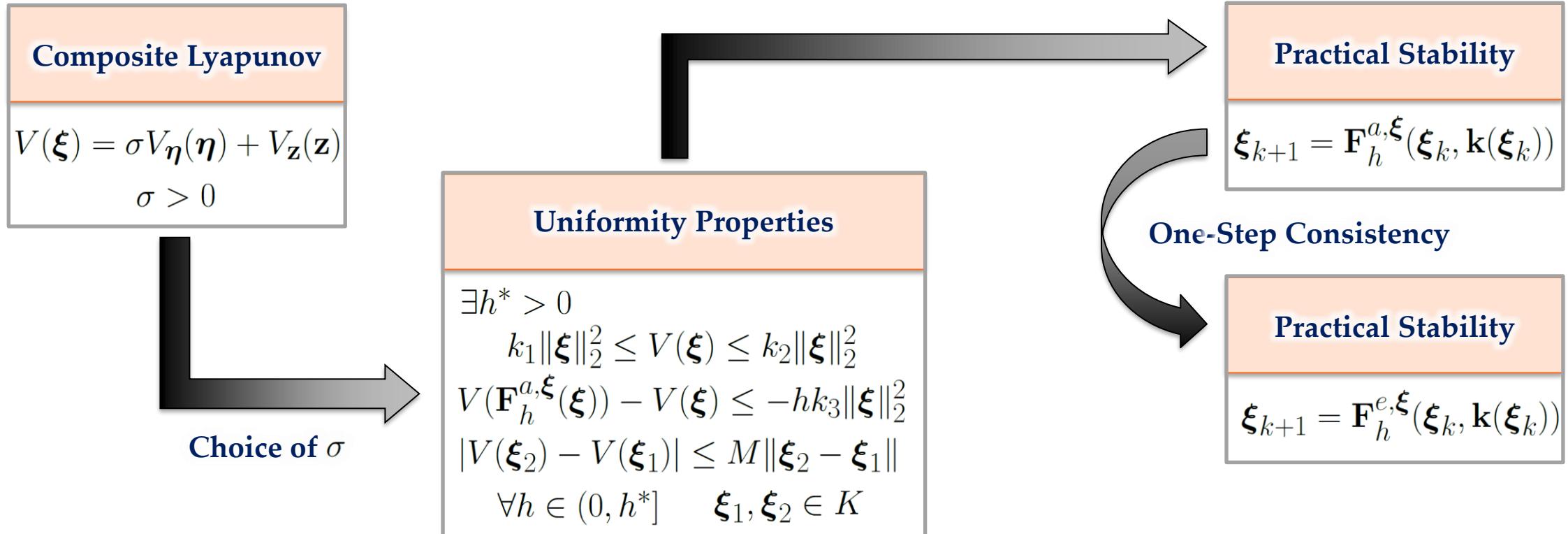
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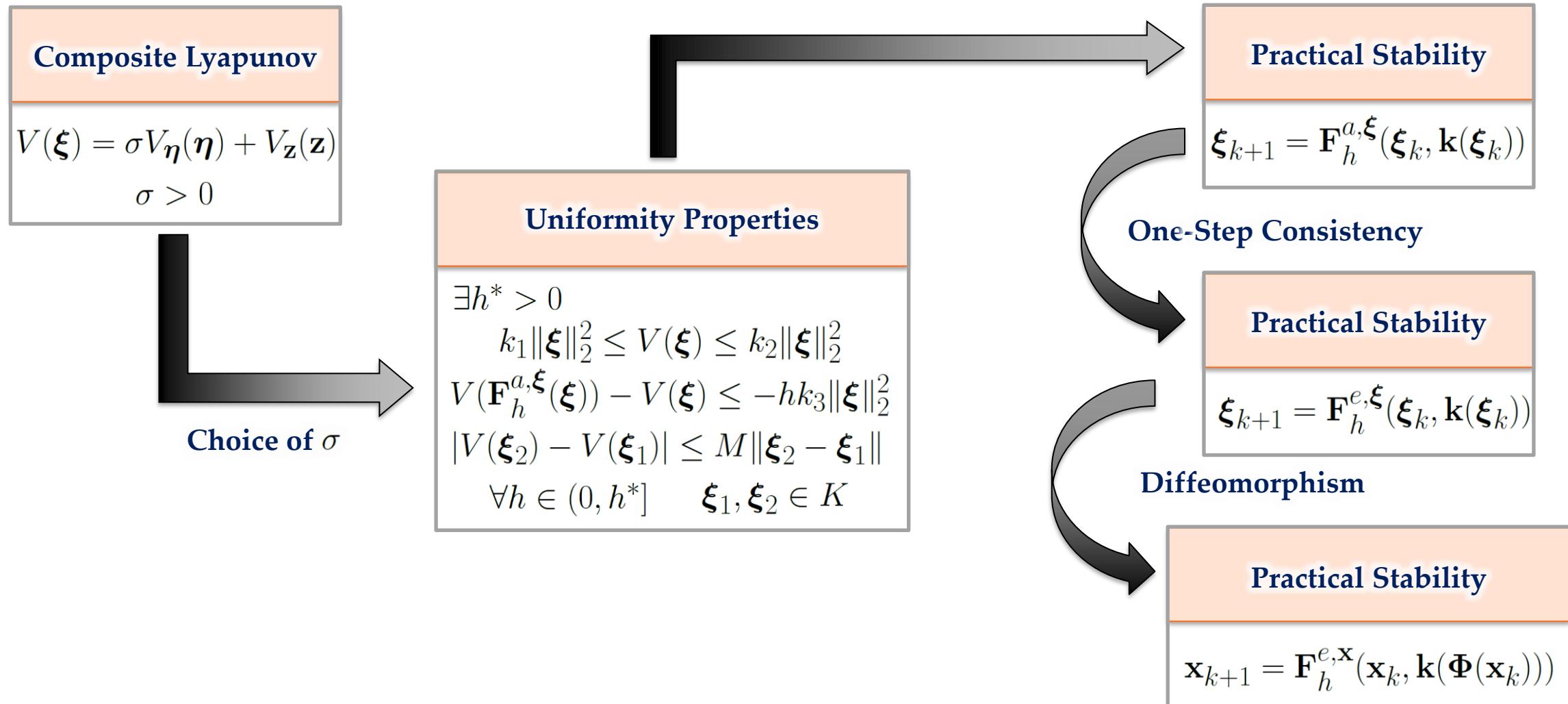
Practical Stability

$$\xi_{k+1} = \mathbf{F}_h^{a,\xi}(\xi_k, \mathbf{k}(\xi_k))$$

Sampled-Data Stabilization



Sampled-Data Stabilization



Quadratically Constrained Quadratic Programs

Can we do better than
feedback linearization?

Quadratically Constrained Quadratic Programs

Can we do better than
feedback linearization?

Discrete CLF Property

$$\inf_{\mathbf{u} \in \mathbb{R}^m} V_{\boldsymbol{\eta}}(\mathbf{F}_h^{a,\boldsymbol{\eta}}(\boldsymbol{\xi}, \mathbf{u})) - V_{\boldsymbol{\eta}}(\boldsymbol{\eta}) \leq -hc\lambda_{\min}(\mathbf{Q}_{\boldsymbol{\eta}})\|\boldsymbol{\eta}\|_2^2$$

Quadratically Constrained Quadratic Programs

Can we do better than
feedback linearization?

Optimization Constraint

$$\mathbf{k}_h^{\text{qcqp}}(\boldsymbol{\xi}) = \underset{\mathbf{u} \in \mathbb{R}^m}{\operatorname{argmin}} \|\mathbf{u}\|_2^2$$

$$\text{s.t. } V_{\boldsymbol{\eta}}(\mathbf{F}_h^{a,\boldsymbol{\eta}}(\boldsymbol{\xi}, \mathbf{u})) - V_{\boldsymbol{\eta}}(\boldsymbol{\eta}) \leq -hc\lambda_{\min}(\mathbf{Q}_{\boldsymbol{\eta}})\|\boldsymbol{\eta}\|_2^2$$

Quadratically Constrained Quadratic Programs

Can we do better than
feedback linearization?

CLF Quadratically Constrained Quadratic Program (CLF-QCQP)

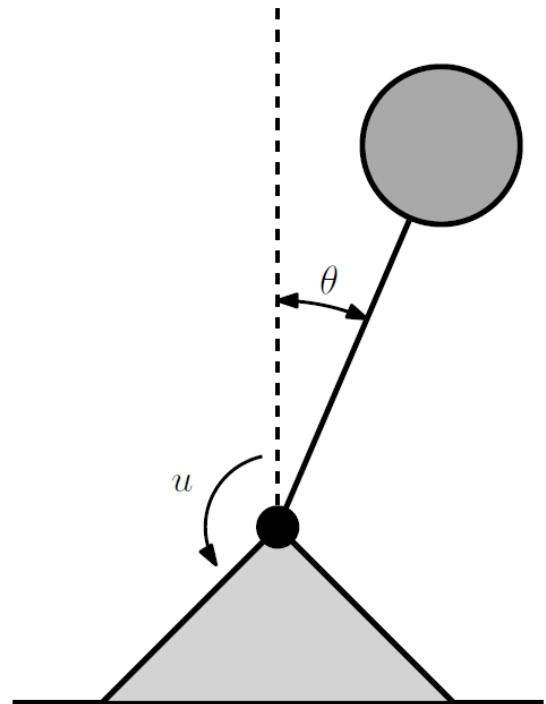
$$\begin{aligned} \mathbf{k}_h^{\text{qcqp}}(\boldsymbol{\xi}) = \operatorname{argmin}_{\mathbf{u} \in \mathbb{R}^m} & \|\mathbf{u}\|_2^2 \\ \text{s.t. } & \mathbf{u}^\top \boldsymbol{\Lambda}_h(\boldsymbol{\xi}) \mathbf{u} + 2\boldsymbol{\lambda}_h(\boldsymbol{\xi})^\top \mathbf{u} + \ell_h(\boldsymbol{\xi}) \leq 0 \end{aligned}$$

$$\boldsymbol{\Lambda}_h(\boldsymbol{\xi}) = h \mathbf{g}_\eta(\boldsymbol{\xi})^\top \mathbf{P}_\eta \mathbf{g}_\eta(\boldsymbol{\xi})$$

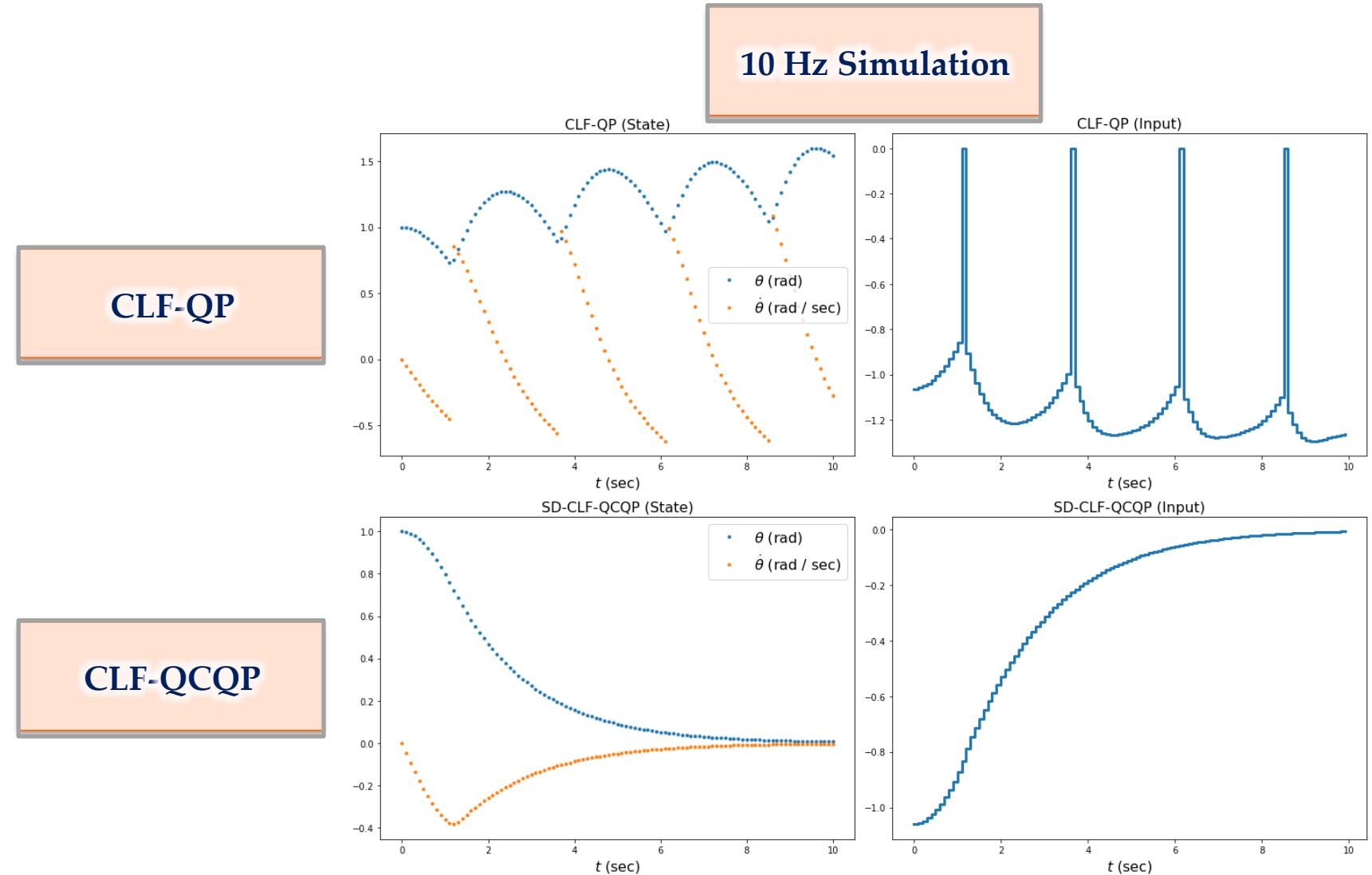
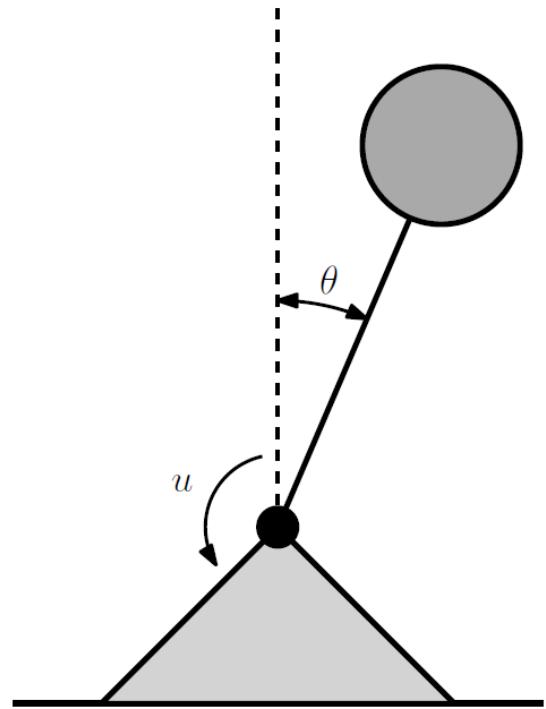
$$\boldsymbol{\lambda}_h(\boldsymbol{\xi}) = \mathbf{g}_\eta(\boldsymbol{\xi})^\top \mathbf{P}_\eta (\boldsymbol{\eta} + h \mathbf{f}_\eta(\boldsymbol{\xi}))$$

$$\ell_h(\boldsymbol{\xi}) = \mathbf{f}_\eta(\boldsymbol{\xi})^\top \mathbf{P}_\eta (2\boldsymbol{\eta} + h \mathbf{f}_\eta(\boldsymbol{\xi})) + c \lambda_{\min}(\mathbf{Q}_\eta) \|\boldsymbol{\eta}\|_2^2$$

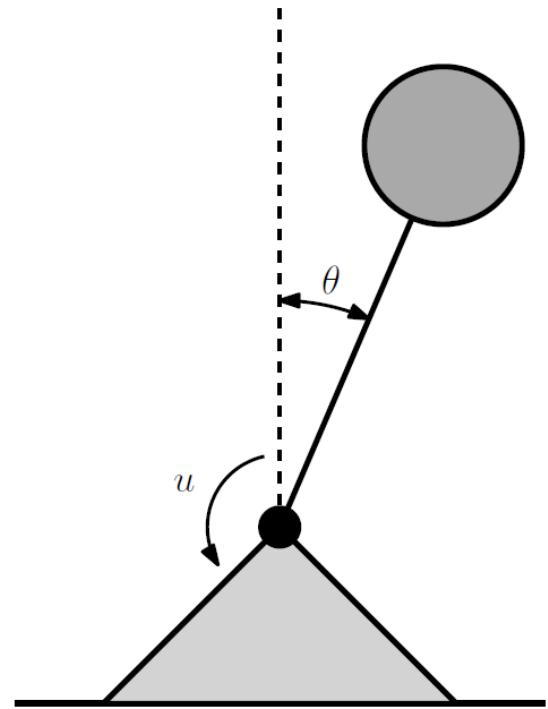
Inverted Pendulum



Inverted Pendulum



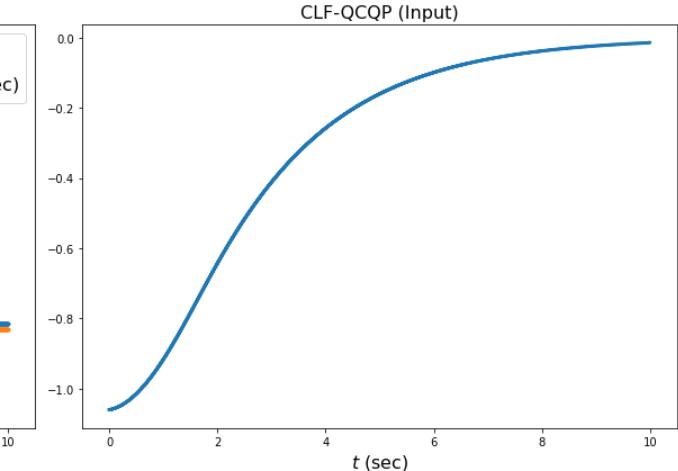
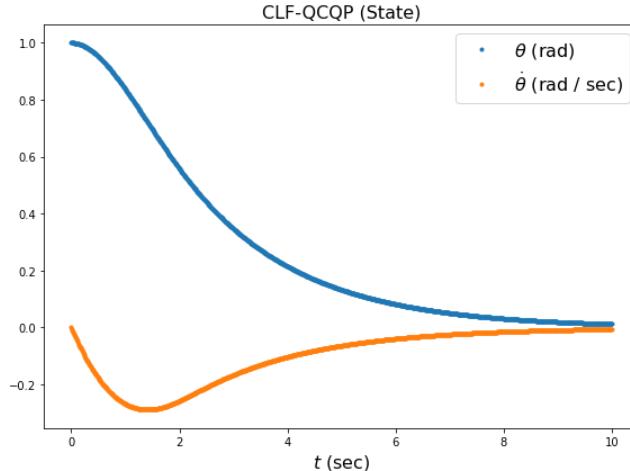
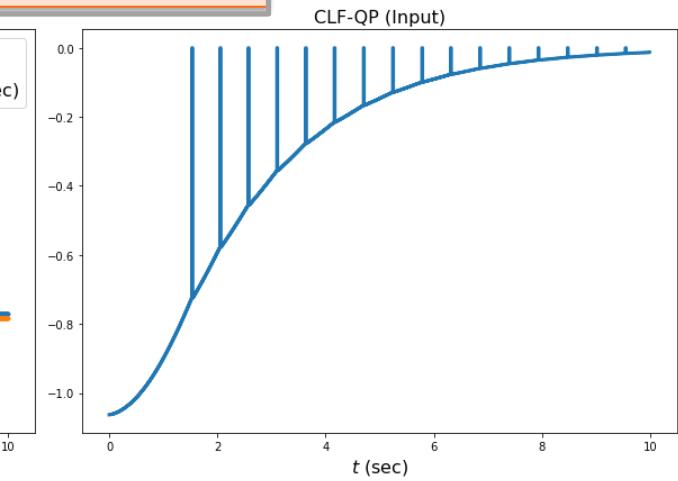
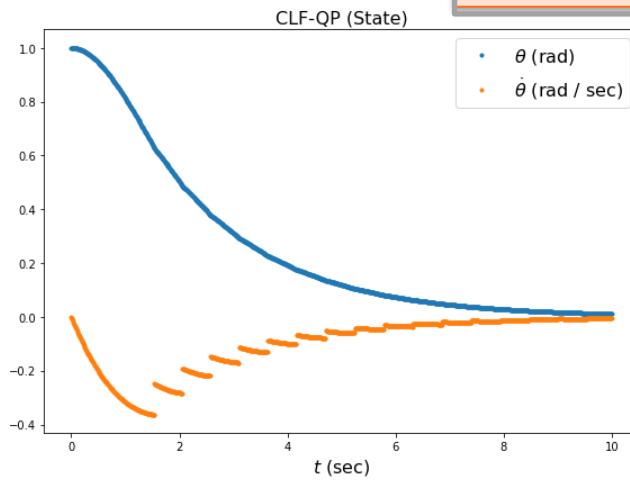
Inverted Pendulum



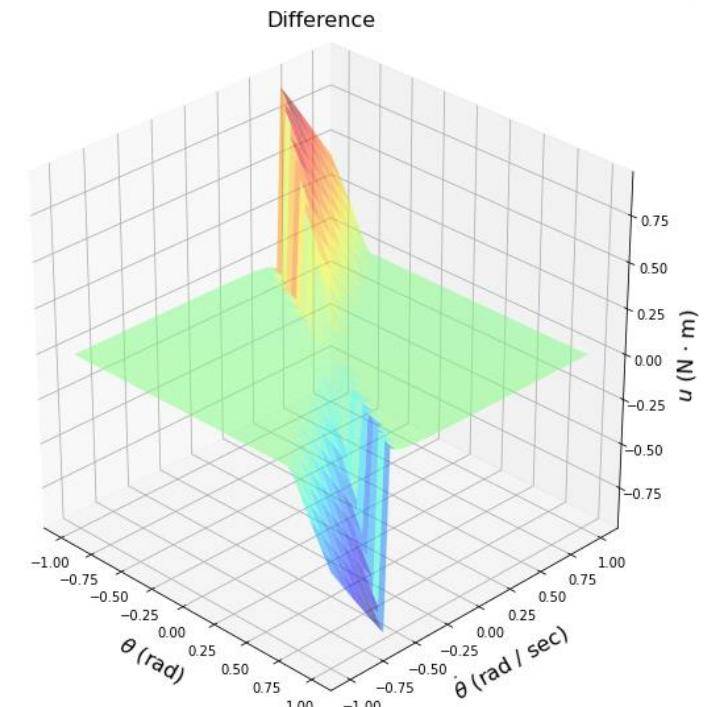
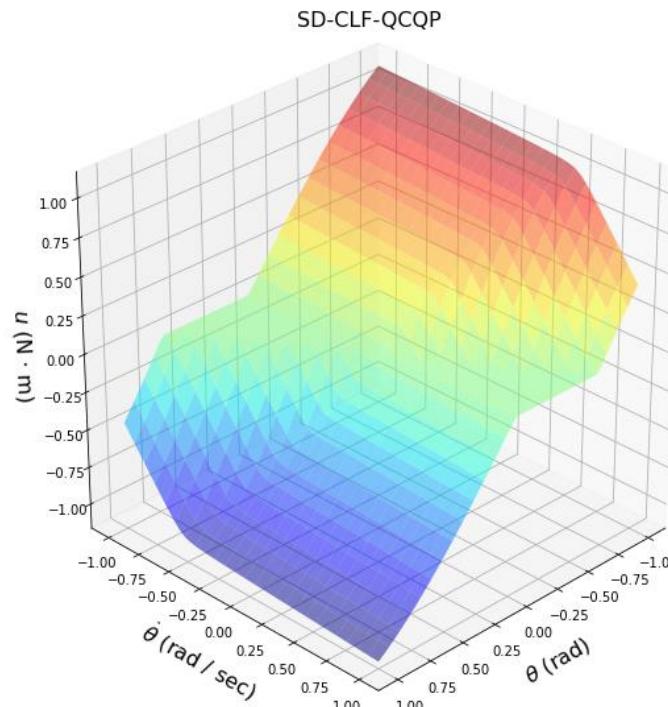
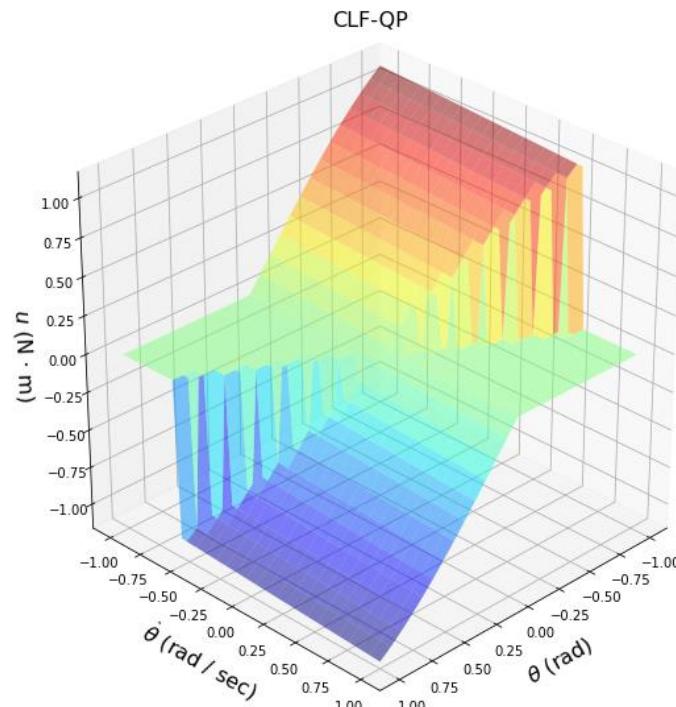
CLF-QP

CLF-QCQP

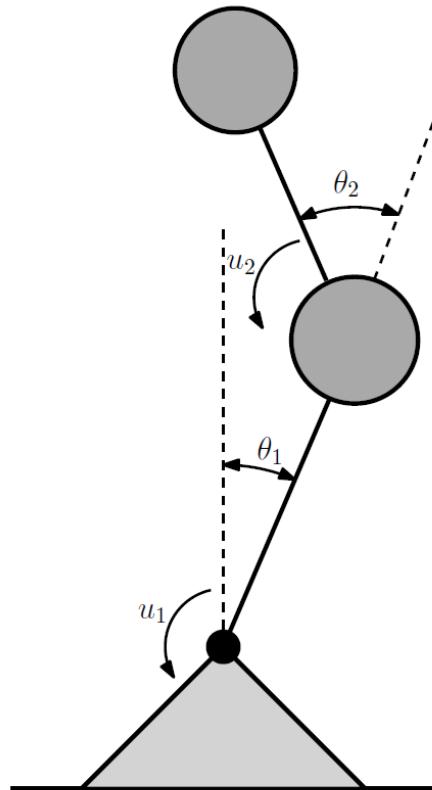
100 Hz Simulation



Inverted Pendulum



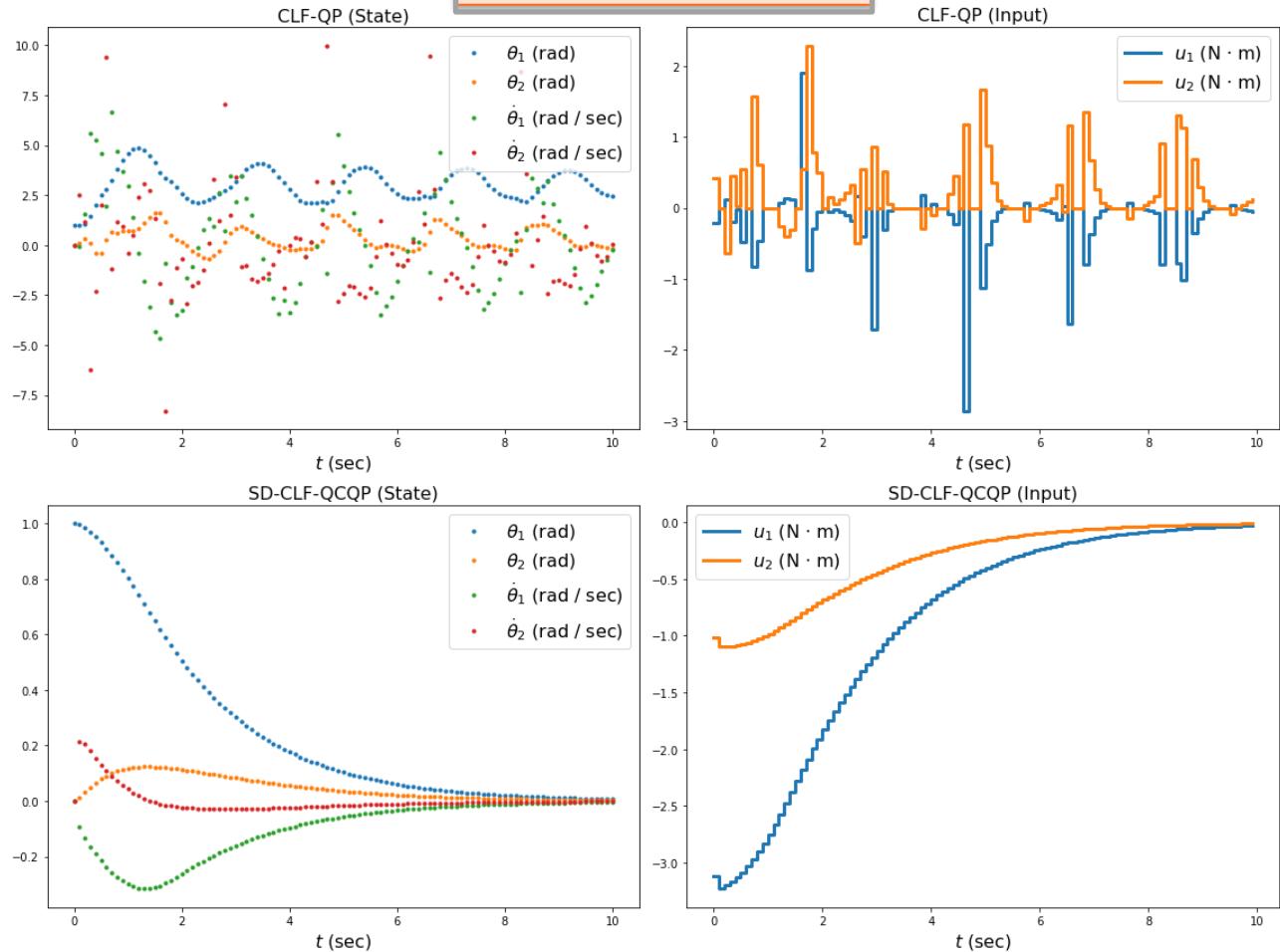
Double Inverted Pendulum



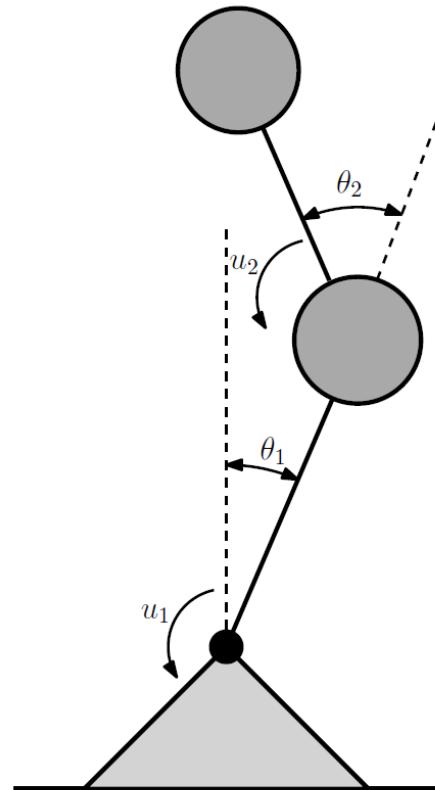
CLF-QP

CLF-QCQP

10 Hz Simulation

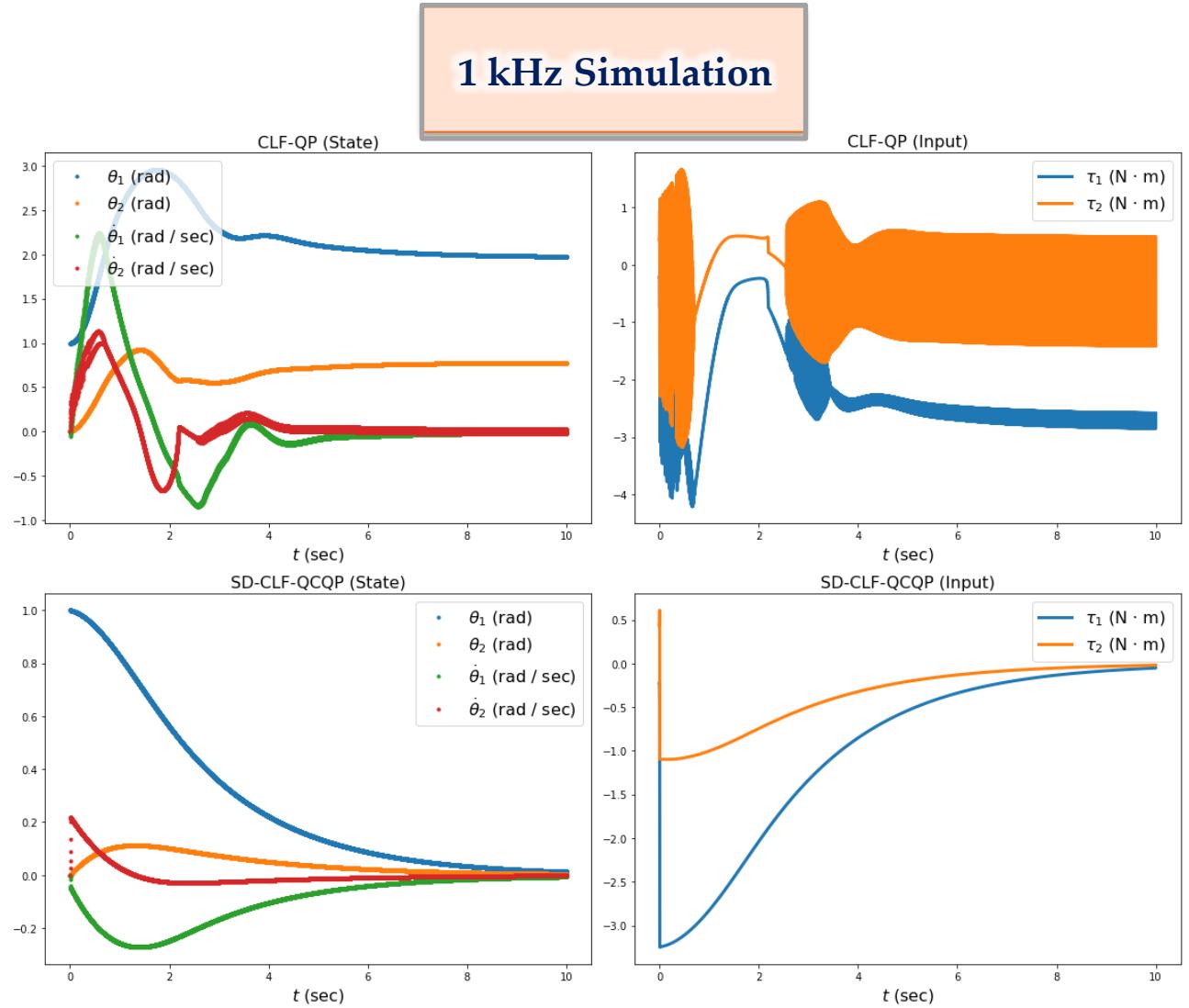


Double Inverted Pendulum

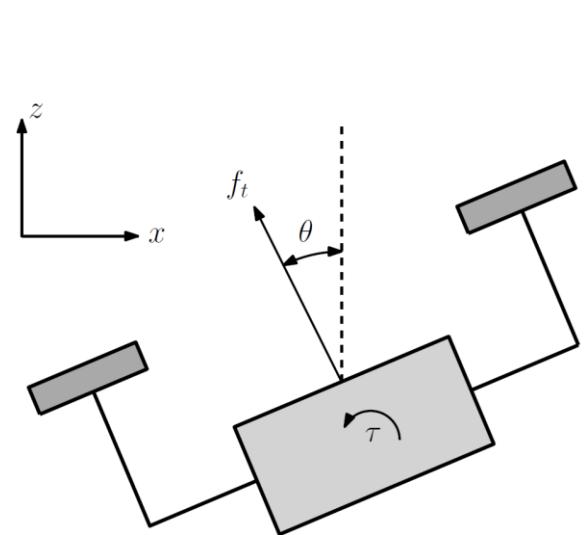


CLF-QP

CLF-QCQP



Dynamically Extended Planar Quadrotor

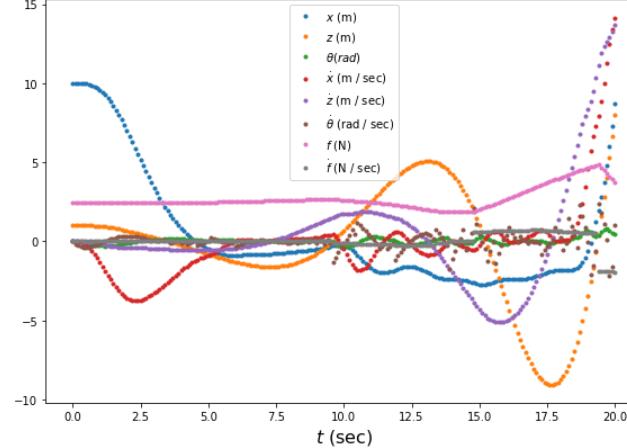


CLF-QP

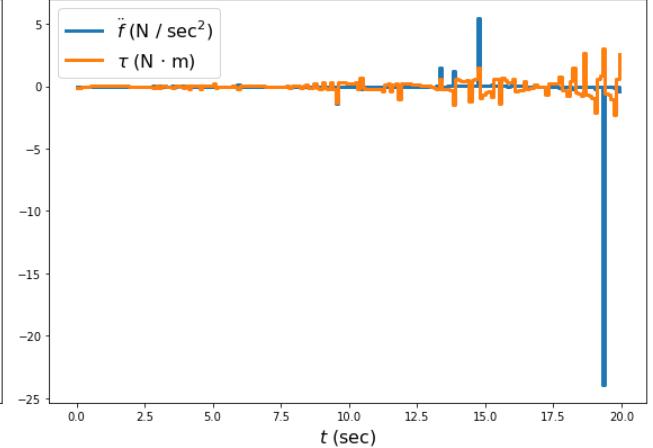
CLF-QCQP

10 Hz Simulation

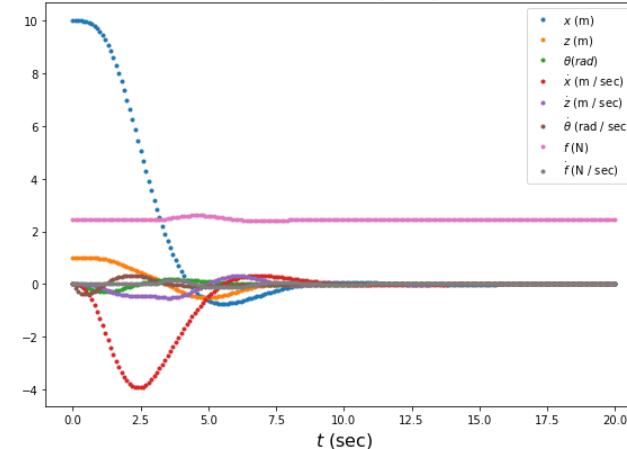
CLF-QP (State)



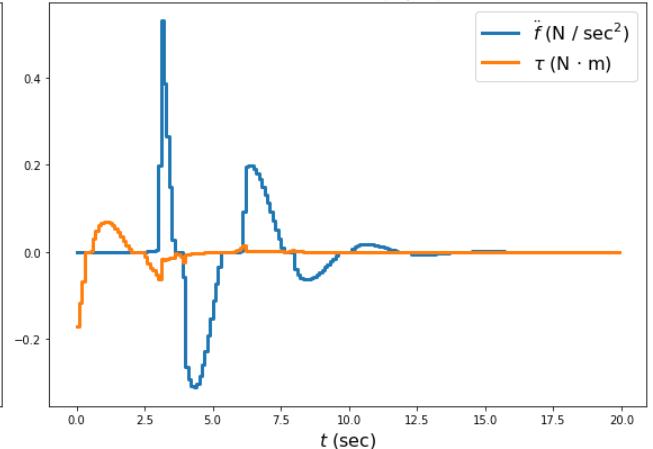
CLF-QP (Input)



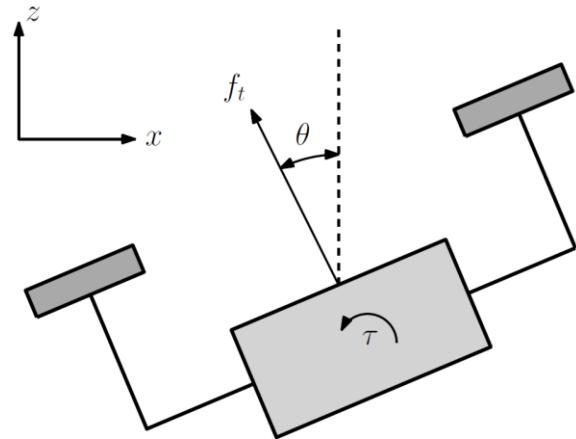
SD-CLF-QCQP (State)



SD-CLF-QCQP (Input)



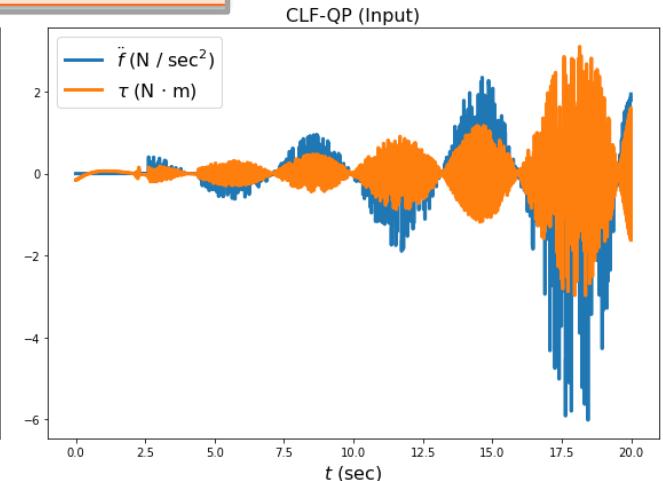
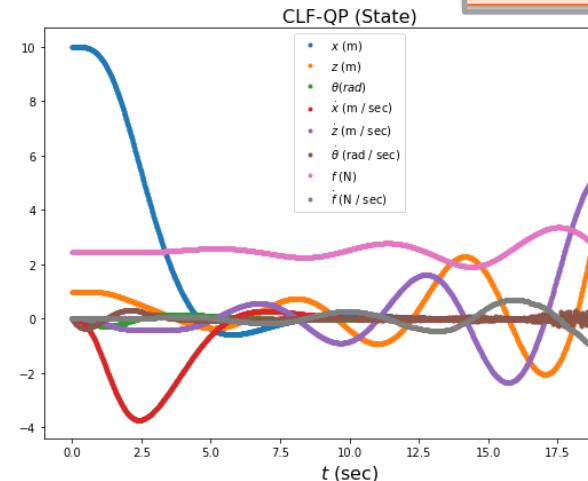
Dynamically Extended Planar Quadrotor



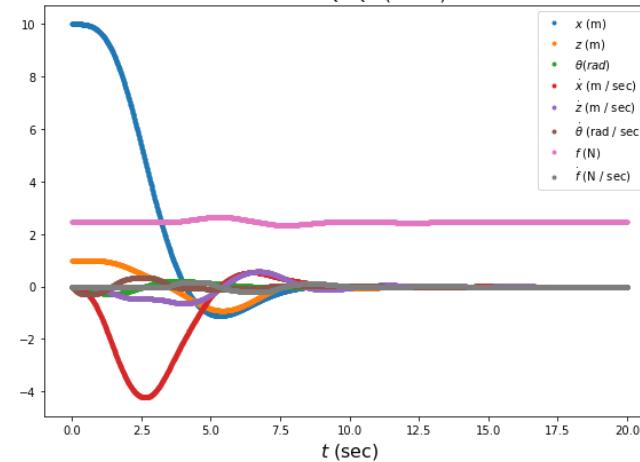
CLF-QP

CLF-QCQP

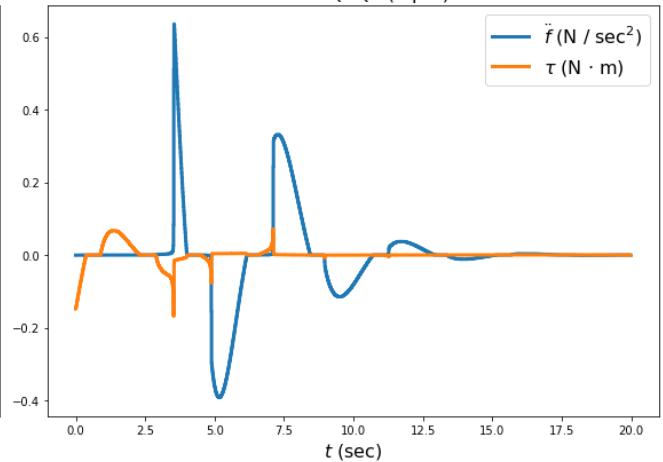
100 Hz Simulation



SD-CLF-QCQP (State)



SD-CLF-QCQP (Input)

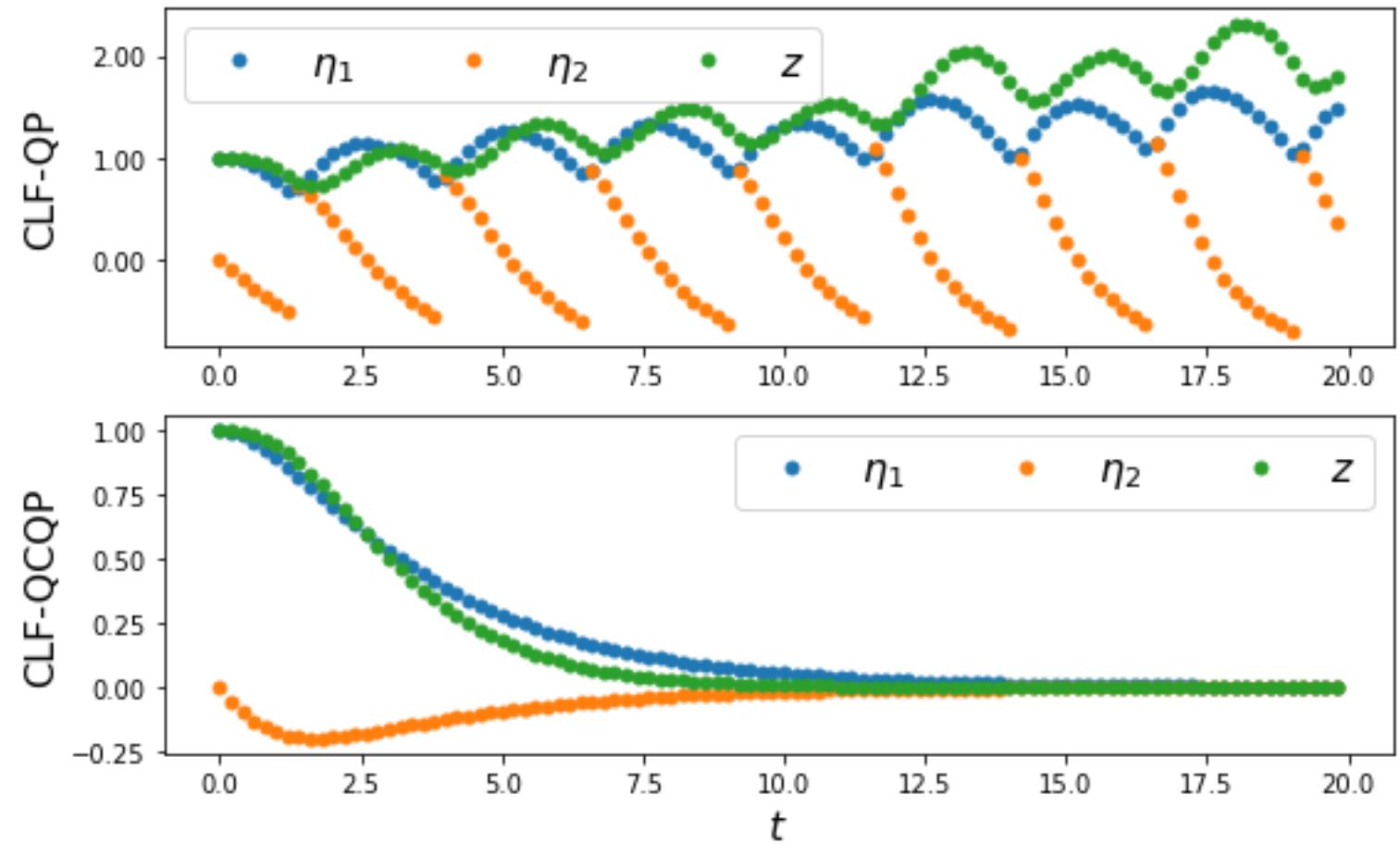


Inverted Pendulum + Zero Dynamics

Dynamics

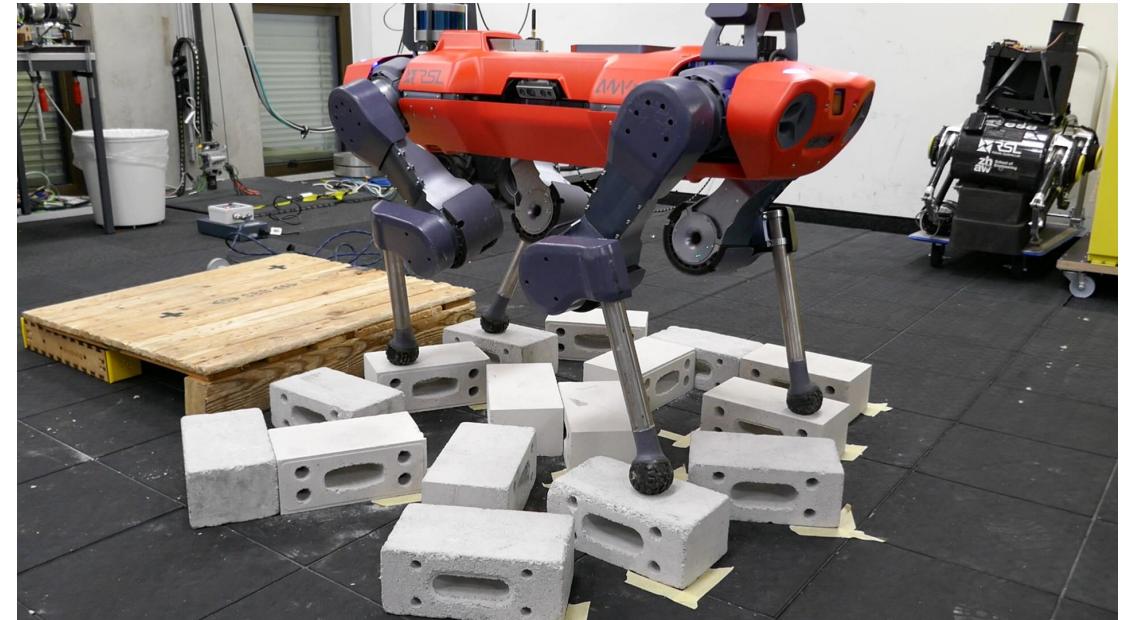
$$\dot{\eta}_1 = \eta_2$$

$$\begin{aligned}\dot{\eta}_2 &= 10 \sin(\eta_1) + u \\ \dot{z} &= \eta_1^2 - z\end{aligned}$$



Conclusions

- CLF-QCQPs offer solution for resource efficient stabilization of sampled-data systems.
- Stability properties of zero-dynamics are preserved with sample-hold control implementation.
- CLF-QCQP displays significant improvements over CLF-QP even below theoretical frequency requirements.



Thank You!

Sampled-Data Stabilization with Control Lyapunov Functions
via Quadratically Constrained Quadratic Programs

Andrew Taylor Victor Dorobantu
Yisong Yue Paulo Tabuada Aaron Ames