

Episodic Learning with Control Lyapunov Functions for Uncertain Robotic Systems

Andrew Taylor Victor Dorobantu Hoang Le
Yisong Yue Aaron D. Ames

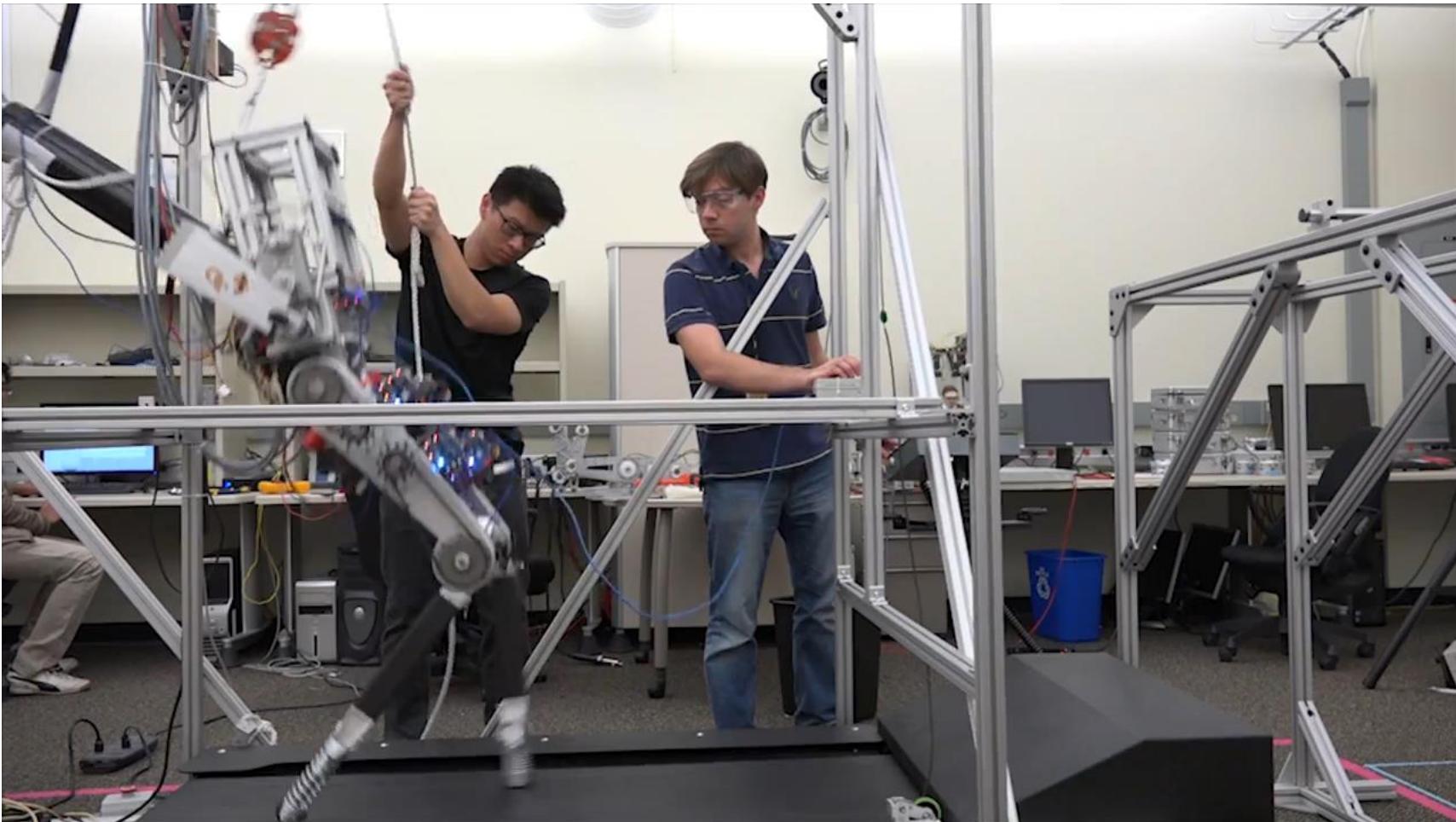
Computing and Mathematical Sciences
California Institute of Technology

November 7th, 2019

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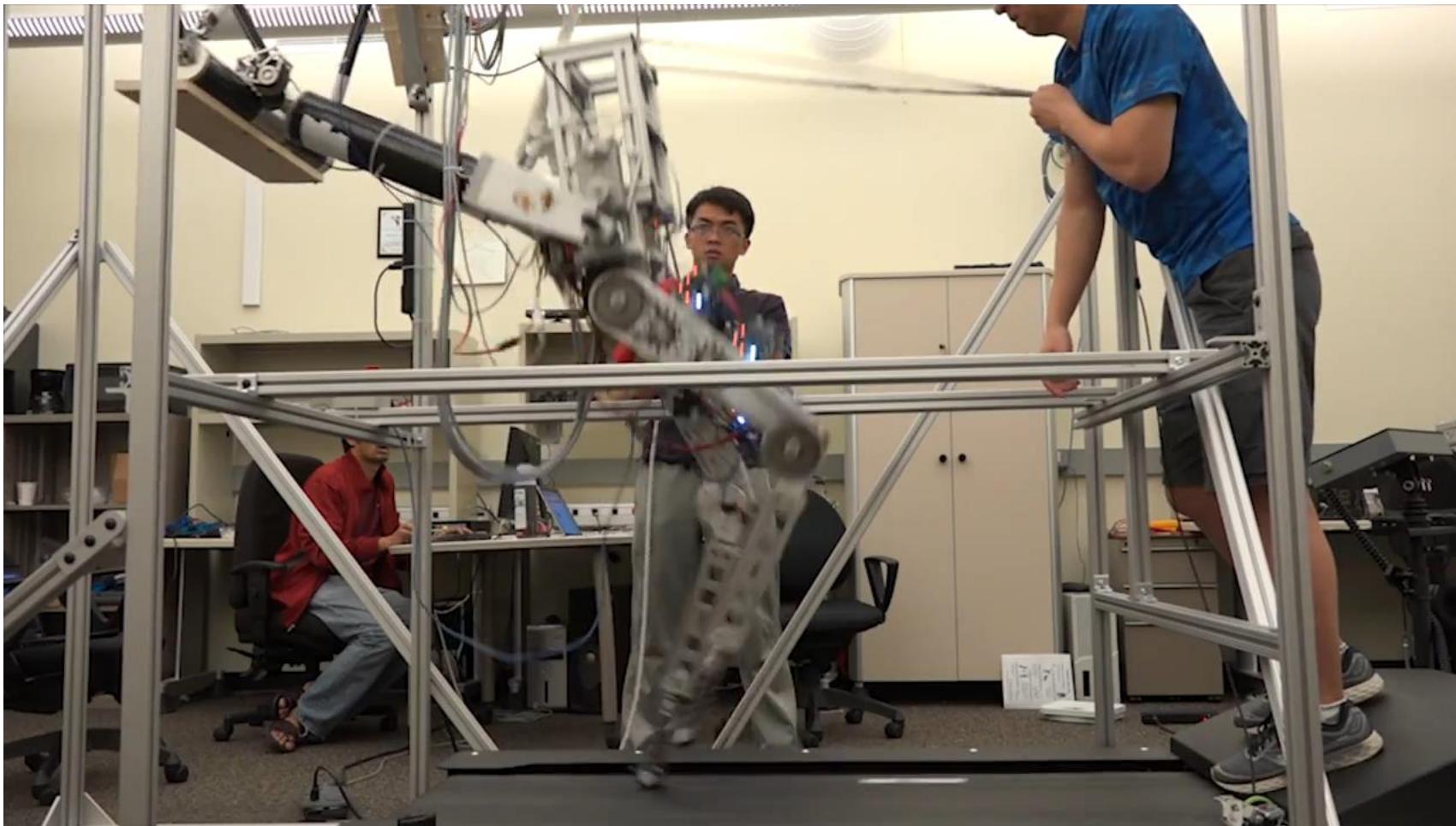
Control in the real world is hard



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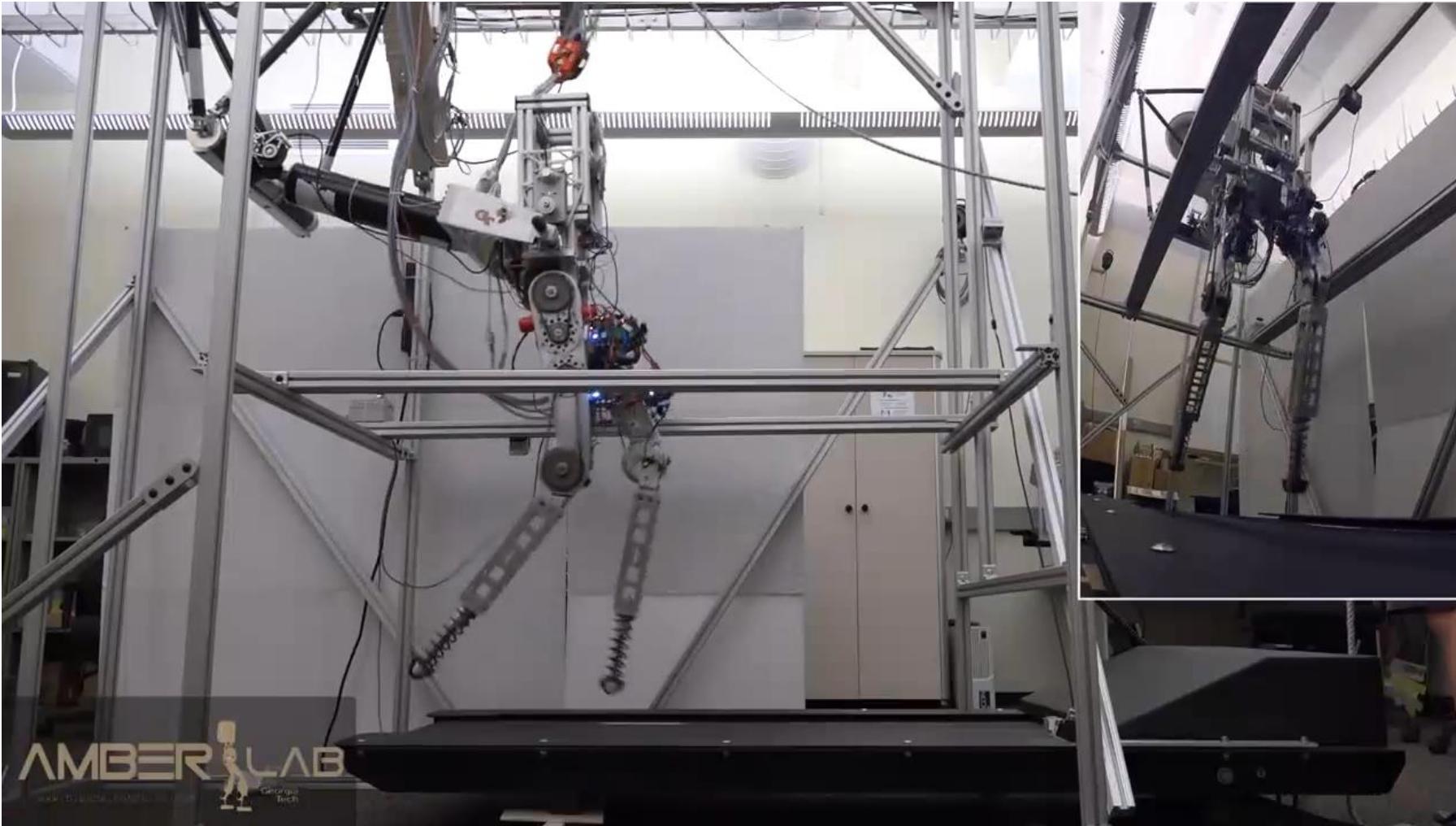
Control in the real world is hard



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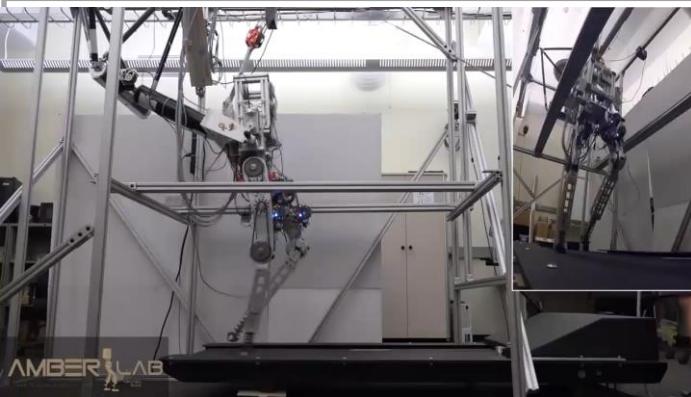
But: Pretty when it works...



W. Ma, et al., Bipedal robotic running with durus-2d: Bridging
the gap between theory and experiment

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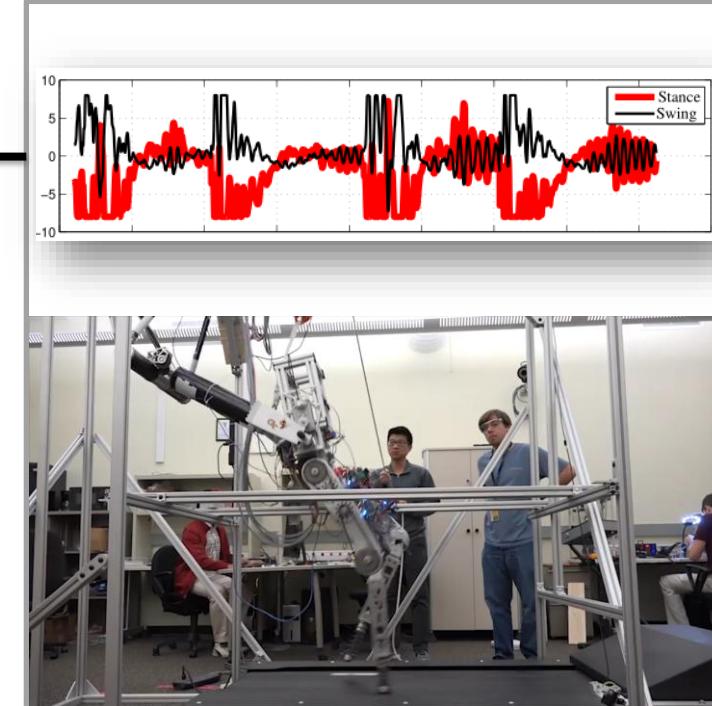
Claim: Need to Bridge the Gap



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

Theorems & Proofs

Bridge the
Gap



Experimental Realization

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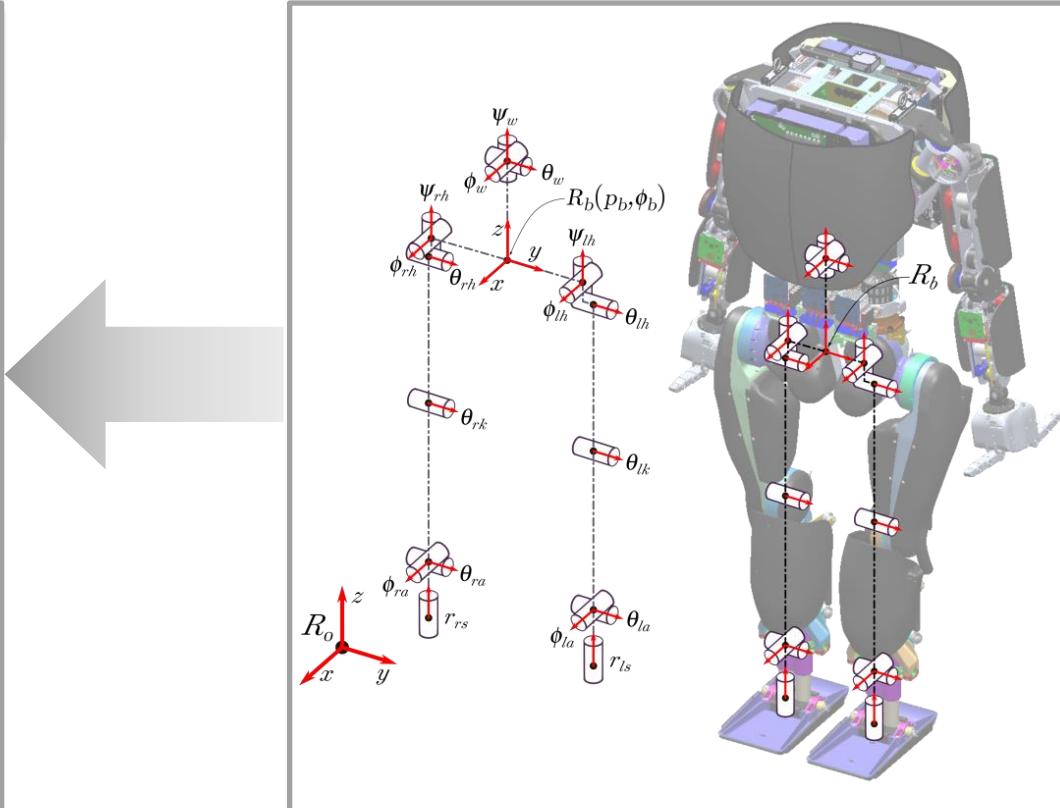
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Robotic Dynamics

Equations of Motion

$$\hat{\mathbf{D}}(\mathbf{q})\ddot{\mathbf{q}} + \underbrace{\hat{\mathbf{C}}(\mathbf{q}, \dot{\mathbf{q}})\dot{\mathbf{q}} + \hat{\mathbf{G}}(\mathbf{q})}_{\hat{\mathbf{H}}(\mathbf{q}, \dot{\mathbf{q}})} = \hat{\mathbf{B}}\mathbf{u}$$
$$\mathbf{q} \in \mathcal{Q} \subseteq \mathbb{R}^n \quad \mathbf{u} \in \mathbb{R}^m$$

Mathematical Model



Robot Model

Robotic Dynamics

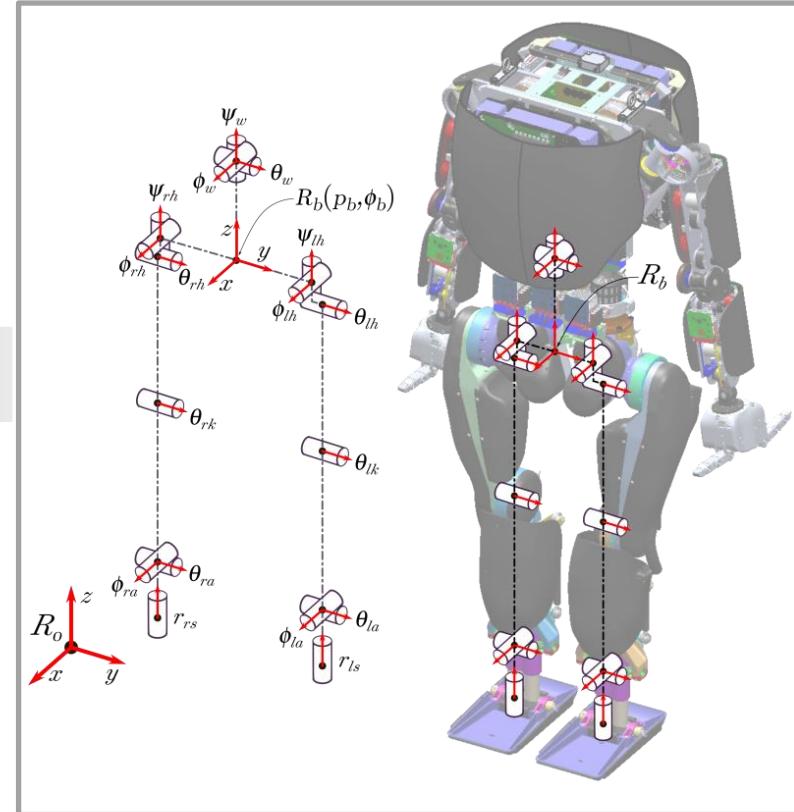
Equations of Motion

$$\hat{\mathbf{D}}(\mathbf{q})\ddot{\mathbf{q}} + \underbrace{\hat{\mathbf{C}}(\mathbf{q}, \dot{\mathbf{q}})\dot{\mathbf{q}} + \hat{\mathbf{G}}(\mathbf{q})}_{\hat{\mathbf{H}}(\mathbf{q}, \dot{\mathbf{q}})} = \hat{\mathbf{B}}\mathbf{u}$$
$$\mathbf{q} \in \mathcal{Q} \subseteq \mathbb{R}^n \quad \mathbf{u} \in \mathbb{R}^m$$

Assume Fully Actuated*

$$\hat{\mathbf{B}} \in \mathbb{R}^{n \times n} \quad \text{rank}(\hat{\mathbf{B}}) = n$$

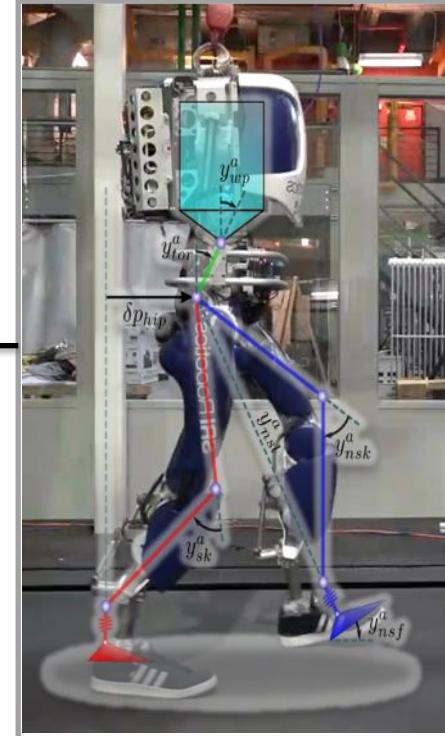
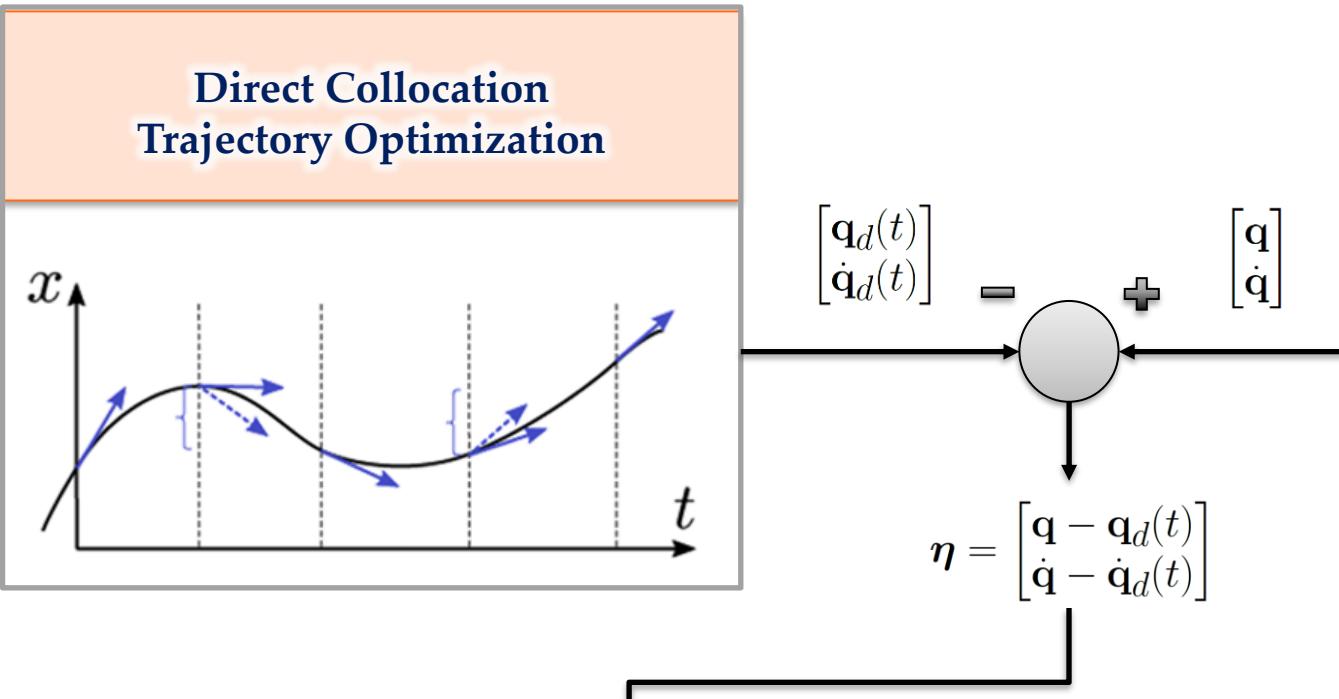
Mathematical Model



Robot Model

*Under-actuated output tracking formulation in full text.

Control Objective



Error Dynamics

$$\dot{\eta} = \frac{d}{dt} [\dot{q} - \dot{q}_d(t)] = \underbrace{[-\hat{D}(q)\hat{H}(q, \dot{q})]}_{\hat{f}(q, \dot{q})} - \underbrace{[\dot{q}_d(t)]}_{\dot{r}(t)} + \underbrace{[(\hat{D}(q))^{-1}\hat{B}]}_{\hat{g}(q)} u$$

Computed Torque

$$\dot{\eta} = \widehat{\mathbf{f}}(\mathbf{q}, \dot{\mathbf{q}}) - \dot{\mathbf{r}}(t) + \widehat{\mathbf{g}}(\mathbf{q})\mathbf{u}$$

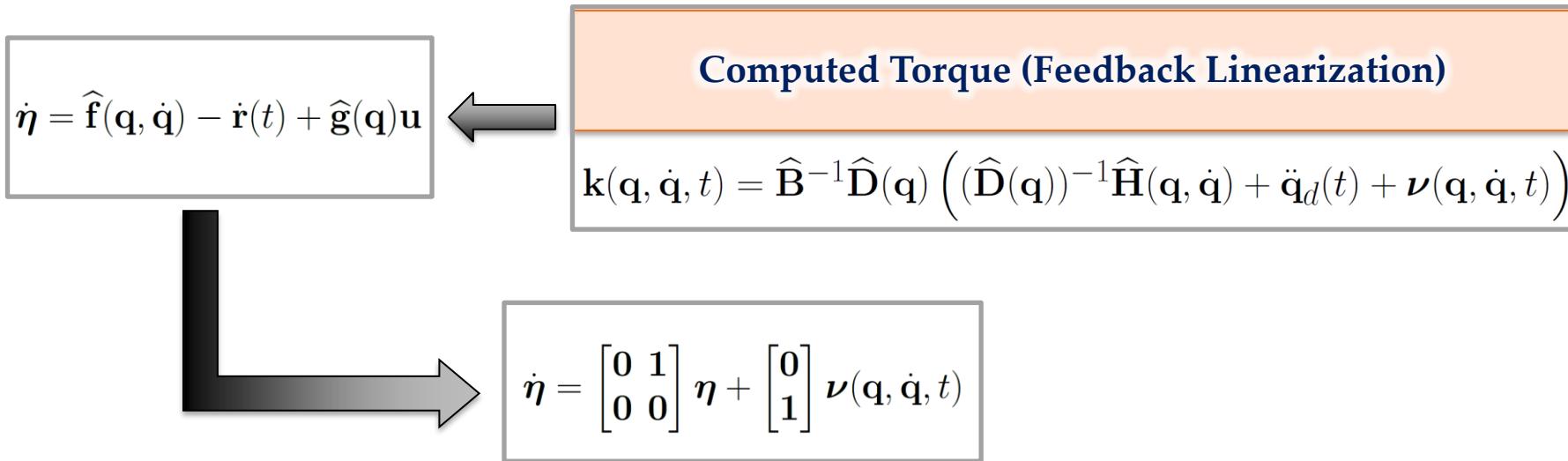
Computed Torque

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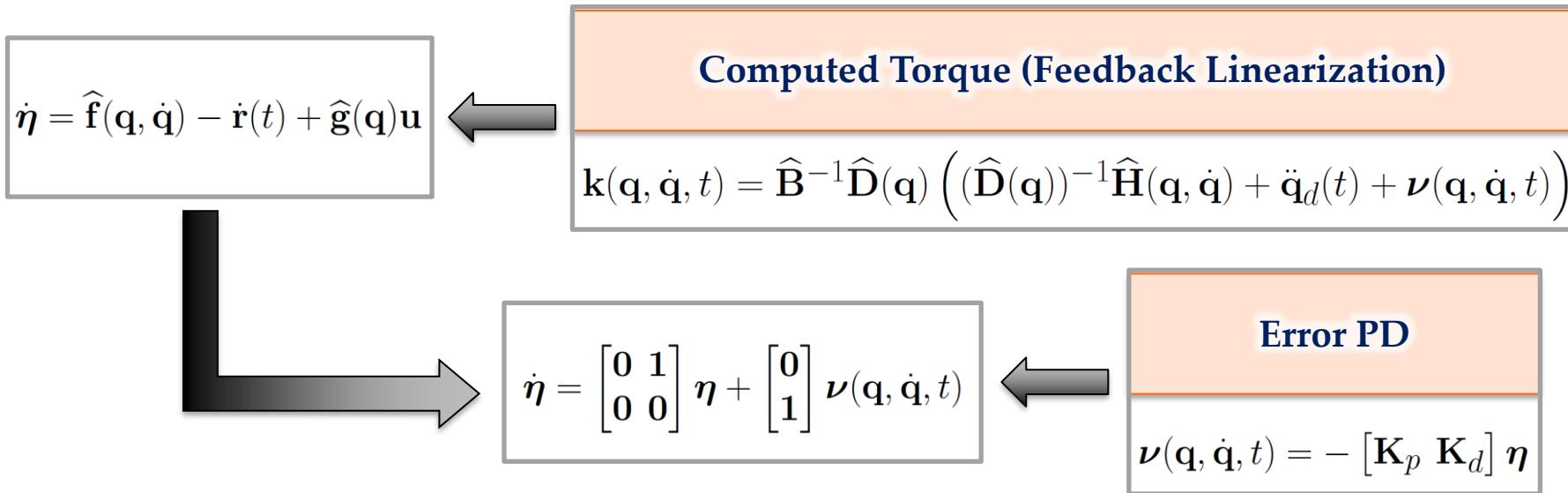
Computed Torque (Feedback Linearization)

$$\mathbf{k}(\mathbf{q}, \dot{\mathbf{q}}, t) = \hat{\mathbf{B}}^{-1}\hat{\mathbf{D}}(\mathbf{q}) \left((\hat{\mathbf{D}}(\mathbf{q}))^{-1}\hat{\mathbf{H}}(\mathbf{q}, \dot{\mathbf{q}}) + \ddot{\mathbf{q}}_d(t) + \boldsymbol{\nu}(\mathbf{q}, \dot{\mathbf{q}}, t) \right)$$

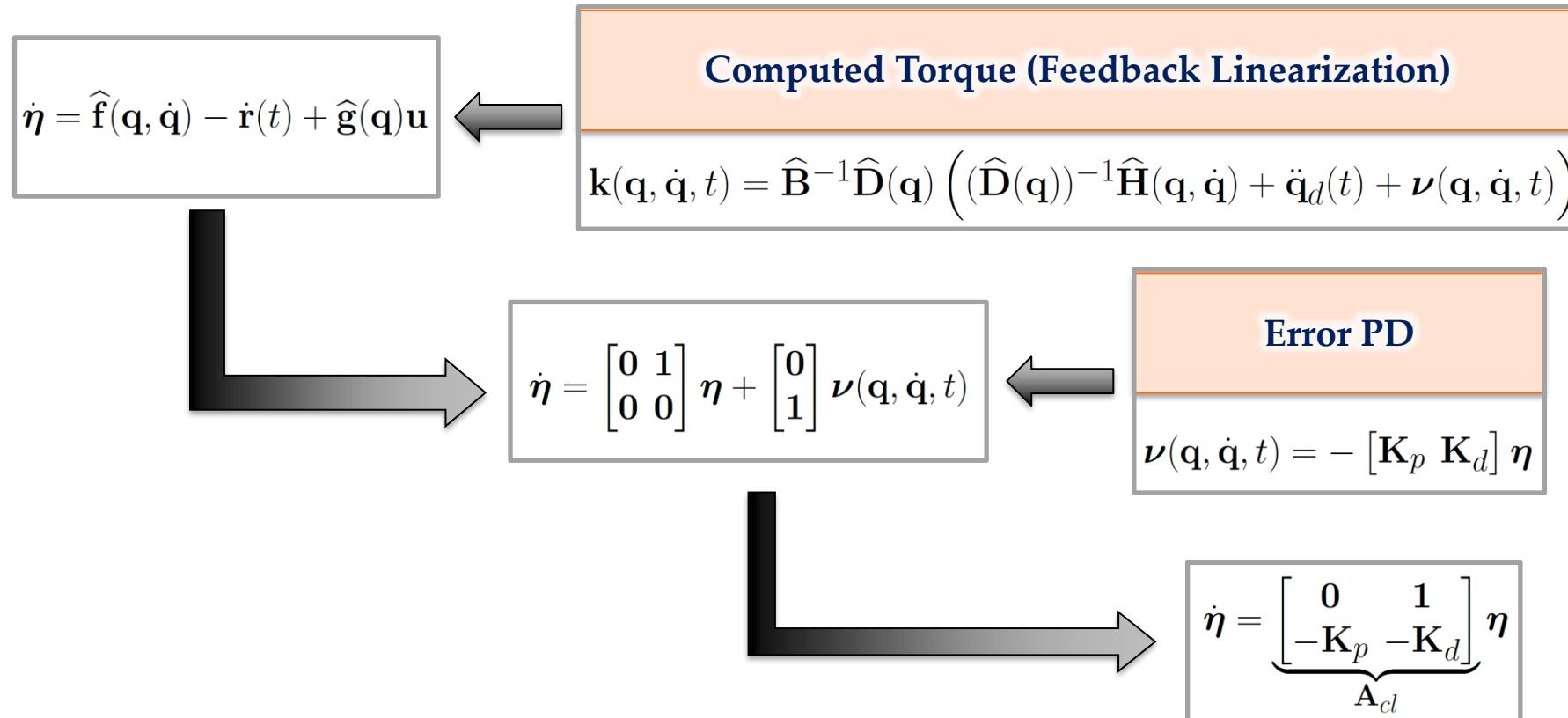
Computed Torque



Computed Torque

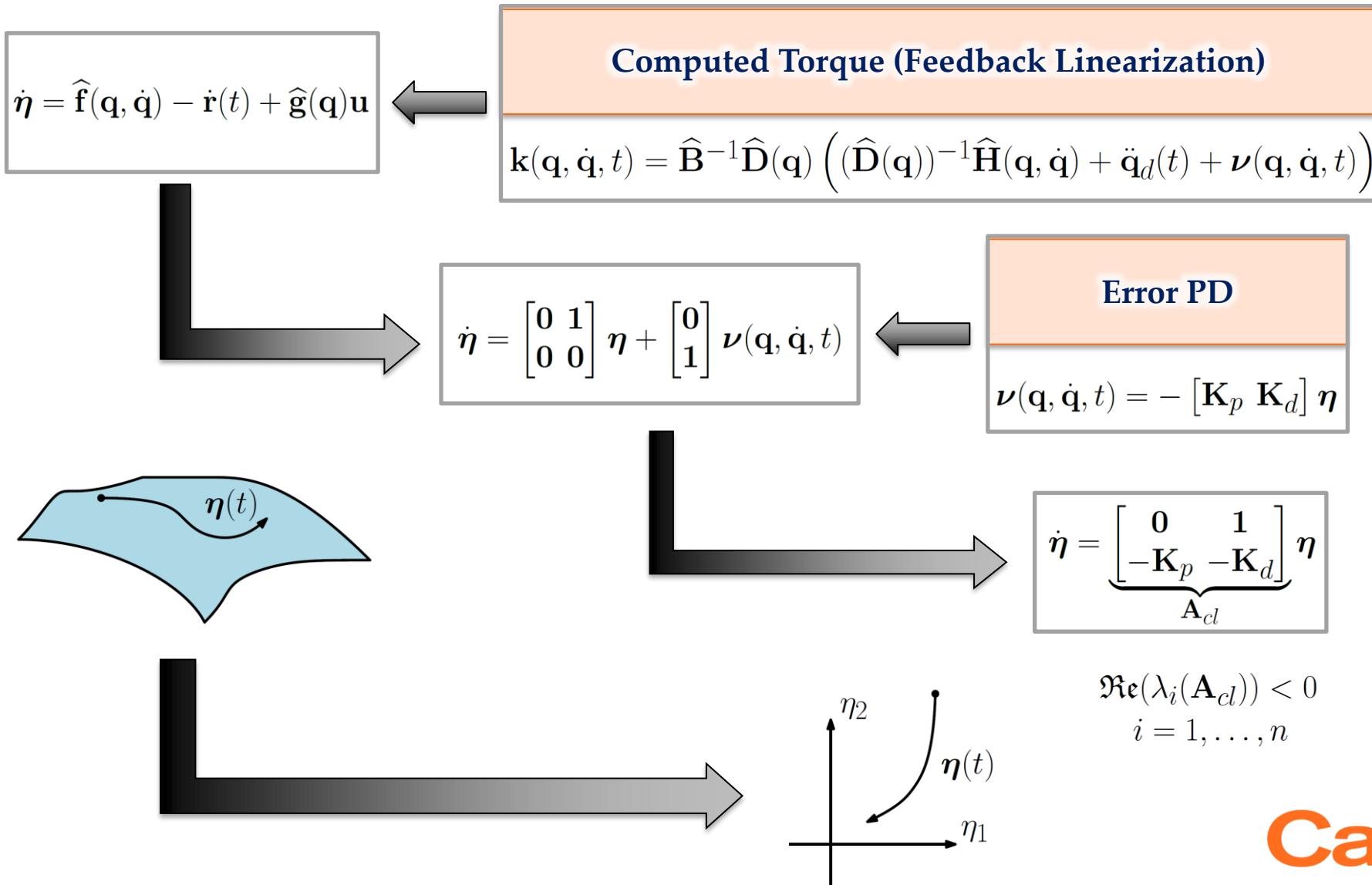


Computed Torque



$$\Re(\lambda_i(\mathbf{A}_{cl})) < 0 \\ i = 1, \dots, n$$

Computed Torque



Lyapunov Functions

Continuous Time Lyapunov Equation

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

$$\mathbf{Q} \in \mathbb{S}_{++}$$

Lyapunov Functions

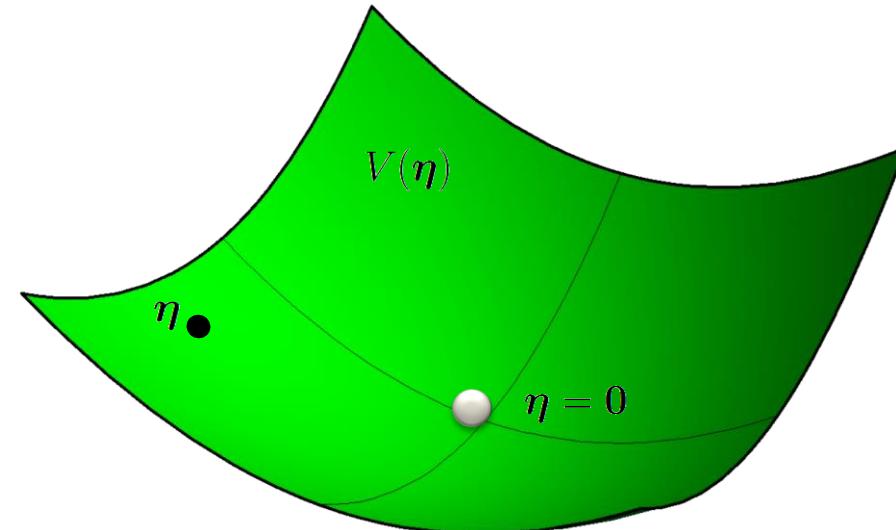
Continuous Time Lyapunov Equation

$$\mathbf{A}_{cl}^\top \mathbf{P} + \mathbf{P} \mathbf{A}_{cl} = -\mathbf{Q}$$
$$\mathbf{Q} \in \mathbb{S}_{++}$$



Quadratic Lyapunov Function

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



Lyapunov Functions

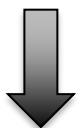
Continuous Time Lyapunov Equation

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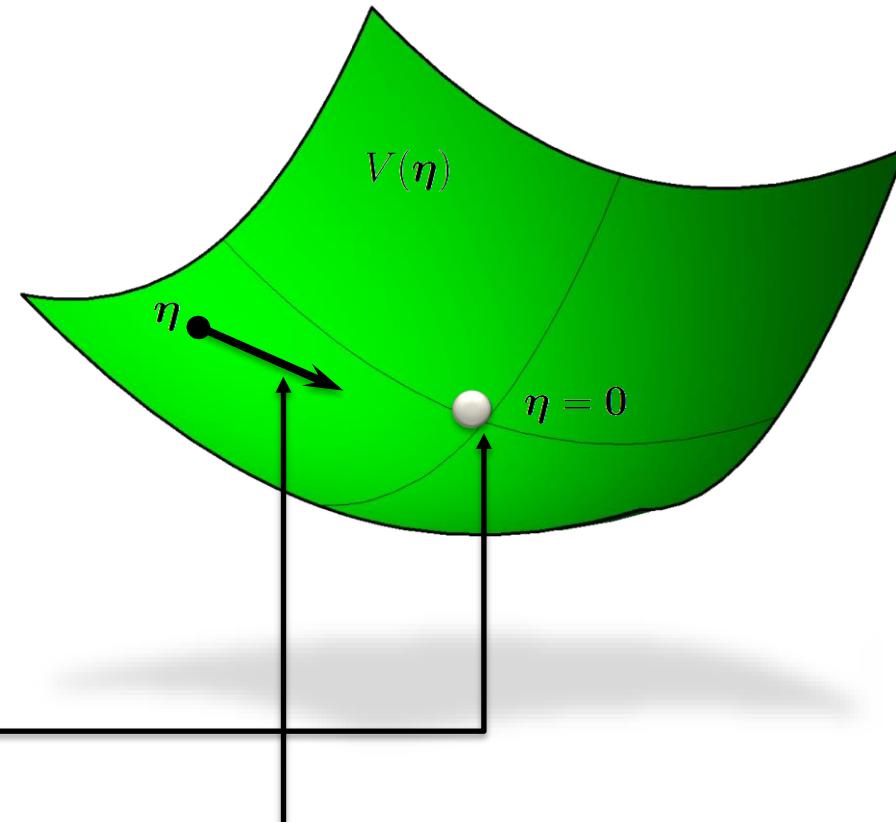
Quadratic Lyapunov Function

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



$$\lambda_{min}(\mathbf{P}) \|\boldsymbol{\eta}\|_2^2 \leq V(\boldsymbol{\eta}) \leq \lambda_{max}(\mathbf{P}) \|\boldsymbol{\eta}\|_2^2$$

$$\dot{V}(\boldsymbol{\eta}) \leq -\lambda_{min}(\mathbf{Q}) \|\boldsymbol{\eta}\|_2^2$$



Lyapunov Functions

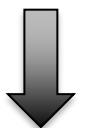
Continuous Time Lyapunov Equation

$$\mathbf{A}_{cl}^\top \mathbf{P} + \mathbf{P} \mathbf{A}_{cl} = -\mathbf{Q}$$
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Quadratic Lyapunov Function

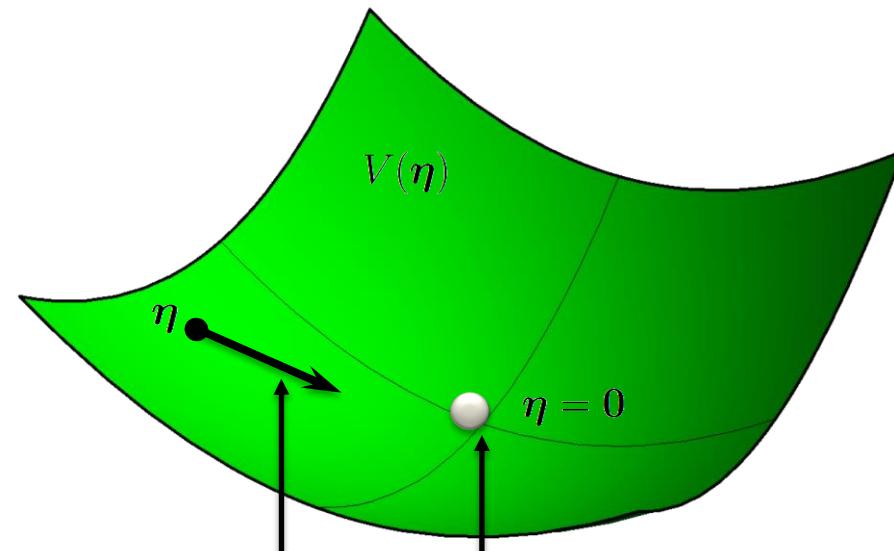
$$V(\boldsymbol{\eta}) = \boldsymbol{\eta}^\top \mathbf{P} \boldsymbol{\eta}$$



$$\lambda_{min}(\mathbf{P}) \|\boldsymbol{\eta}\|_2^2 \leq V(\boldsymbol{\eta}) \leq \lambda_{max}(\mathbf{P}) \|\boldsymbol{\eta}\|_2^2$$

$$\dot{V}(\boldsymbol{\eta}) \leq -\lambda_{min}(\mathbf{Q}) \|\boldsymbol{\eta}\|_2^2$$

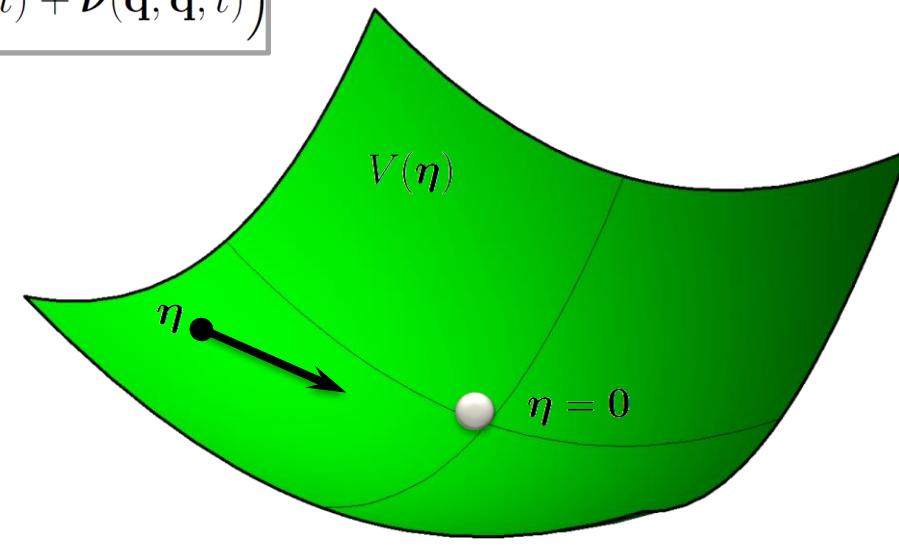
Certifies Exponential Stability



Control Lyapunov Functions (CLFs)

Computed Torque (Feedback Linearization)

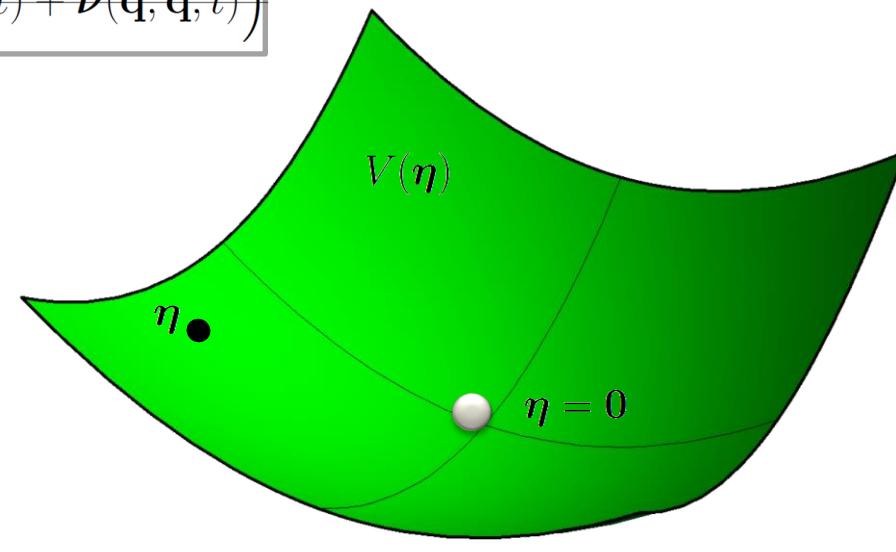
$$k(q, \dot{q}, t) = \widehat{\mathbf{B}}^{-1} \widehat{\mathbf{D}}(q) \left((\widehat{\mathbf{D}}(q))^{-1} \widehat{\mathbf{H}}(q, \dot{q}) + \ddot{q}_d(t) + \nu(q, \dot{q}, t) \right)$$



Control Lyapunov Functions (CLFs)

Computed Torque (Feedback Linearization)

$$\mathbf{k}(\mathbf{q}, \dot{\mathbf{q}}, t) = \widehat{\mathbf{B}}^{-1} \widehat{\mathbf{D}}(\mathbf{q}) \left((\widehat{\mathbf{D}}(\mathbf{q}))^{-1} \widehat{\mathbf{H}}(\mathbf{q}, \dot{\mathbf{q}}) + \ddot{\mathbf{q}}_d(t) + \boldsymbol{\nu}(\mathbf{q}, \dot{\mathbf{q}}, t) \right)$$



Control Lyapunov Functions (CLFs)

Computed Torque (Feedback Linearization)

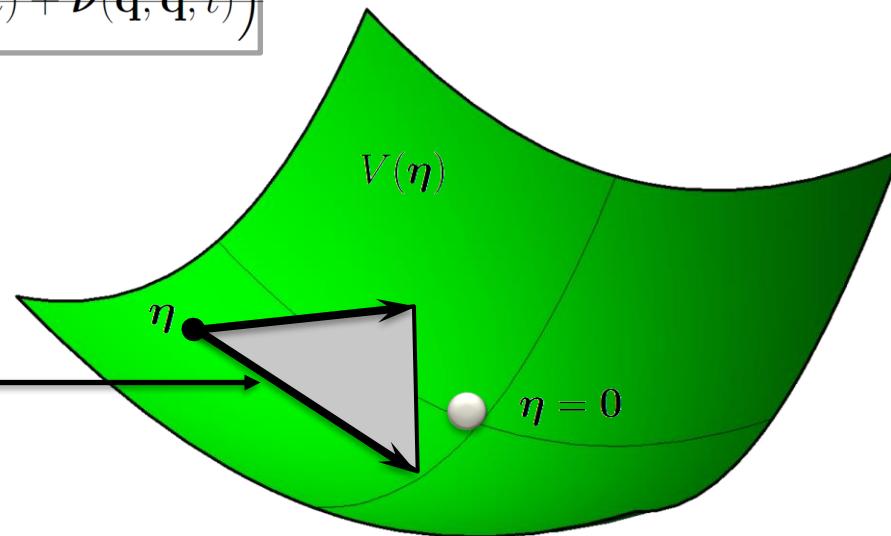
$$\mathbf{k}(\mathbf{q}, \dot{\mathbf{q}}, t) = \widehat{\mathbf{B}}^{-1} \widehat{\mathbf{D}}(\mathbf{q}) \left((\widehat{\mathbf{D}}(\mathbf{q}))^{-1} \widehat{\mathbf{H}}(\mathbf{q}, \dot{\mathbf{q}}) + \ddot{\mathbf{q}}_d(t) + \boldsymbol{\nu}(\mathbf{q}, \dot{\mathbf{q}}, t) \right)$$



Control Lyapunov Function

$$\inf_{\mathbf{u} \in \mathbb{R}^n} \dot{V}(\boldsymbol{\eta}, \mathbf{u}) \leq -\lambda_{min}(\mathbf{Q}) \|\boldsymbol{\eta}\|_2^2$$

$$\dot{V}(\boldsymbol{\eta}, \mathbf{u}) = \frac{\partial V}{\partial \boldsymbol{\eta}} \left(\widehat{\mathbf{f}}(\mathbf{q}, \dot{\mathbf{q}}) - \dot{\mathbf{r}}(t) + \widehat{\mathbf{g}}(\mathbf{q})\mathbf{u} \right)$$



Control Lyapunov Functions (CLFs)

Computed Torque (Feedback Linearization)

$$\mathbf{k}(\mathbf{q}, \dot{\mathbf{q}}, t) = \widehat{\mathbf{B}}^{-1} \widehat{\mathbf{D}}(\mathbf{q}) \left((\widehat{\mathbf{D}}(\mathbf{q}))^{-1} \widehat{\mathbf{H}}(\mathbf{q}, \dot{\mathbf{q}}) + \ddot{\mathbf{q}}_d(t) + \boldsymbol{\nu}(\mathbf{q}, \dot{\mathbf{q}}, t) \right)$$



Control Lyapunov Function

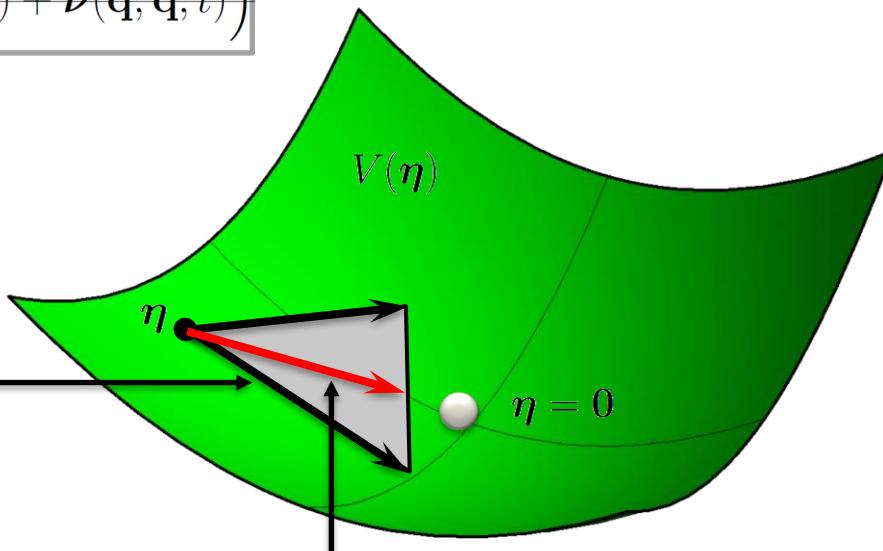
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CLF Quadratic Program

$$\mathbf{k}(\mathbf{q}, \dot{\mathbf{q}}, t) = \operatorname{argmin}_{\mathbf{u} \in \mathbb{R}^n} \frac{1}{2} \|\mathbf{u}\|_2^2$$

$$\text{s.t. } \dot{V}(\boldsymbol{\eta}, \mathbf{u}) \leq -\lambda_{min}(\mathbf{Q}) \|\boldsymbol{\eta}\|_2^2$$



Control Lyapunov Functions (CLFs)

Computed Torque (Feedback Linearization)

$$\mathbf{k}(\mathbf{q}, \dot{\mathbf{q}}, t) = \widehat{\mathbf{B}}^{-1} \widehat{\mathbf{D}}(\mathbf{q}) \left((\widehat{\mathbf{D}}(\mathbf{q}))^{-1} \widehat{\mathbf{H}}(\mathbf{q}, \dot{\mathbf{q}}) + \ddot{\mathbf{q}}_d(t) + \boldsymbol{\nu}(\mathbf{q}, \dot{\mathbf{q}}, t) \right)$$



Control Lyapunov Function

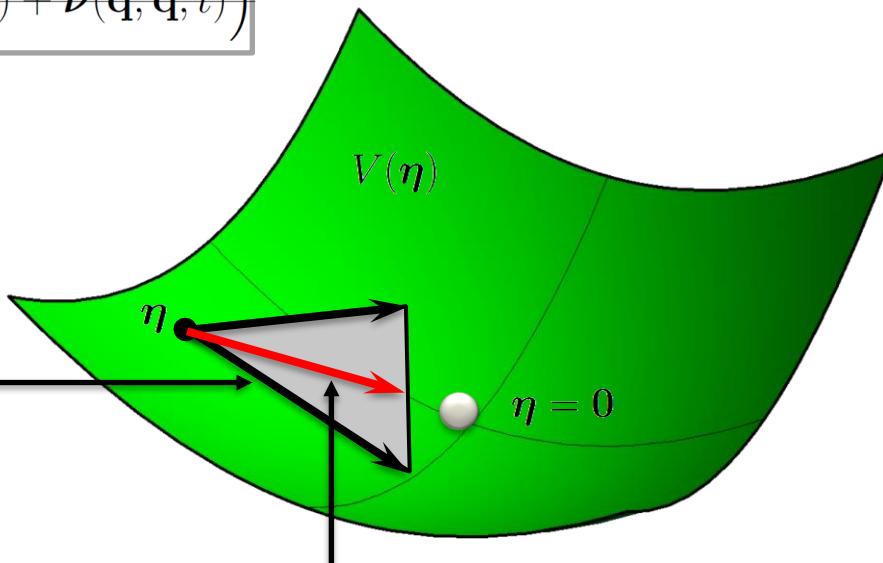
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CLF Quadratic Program

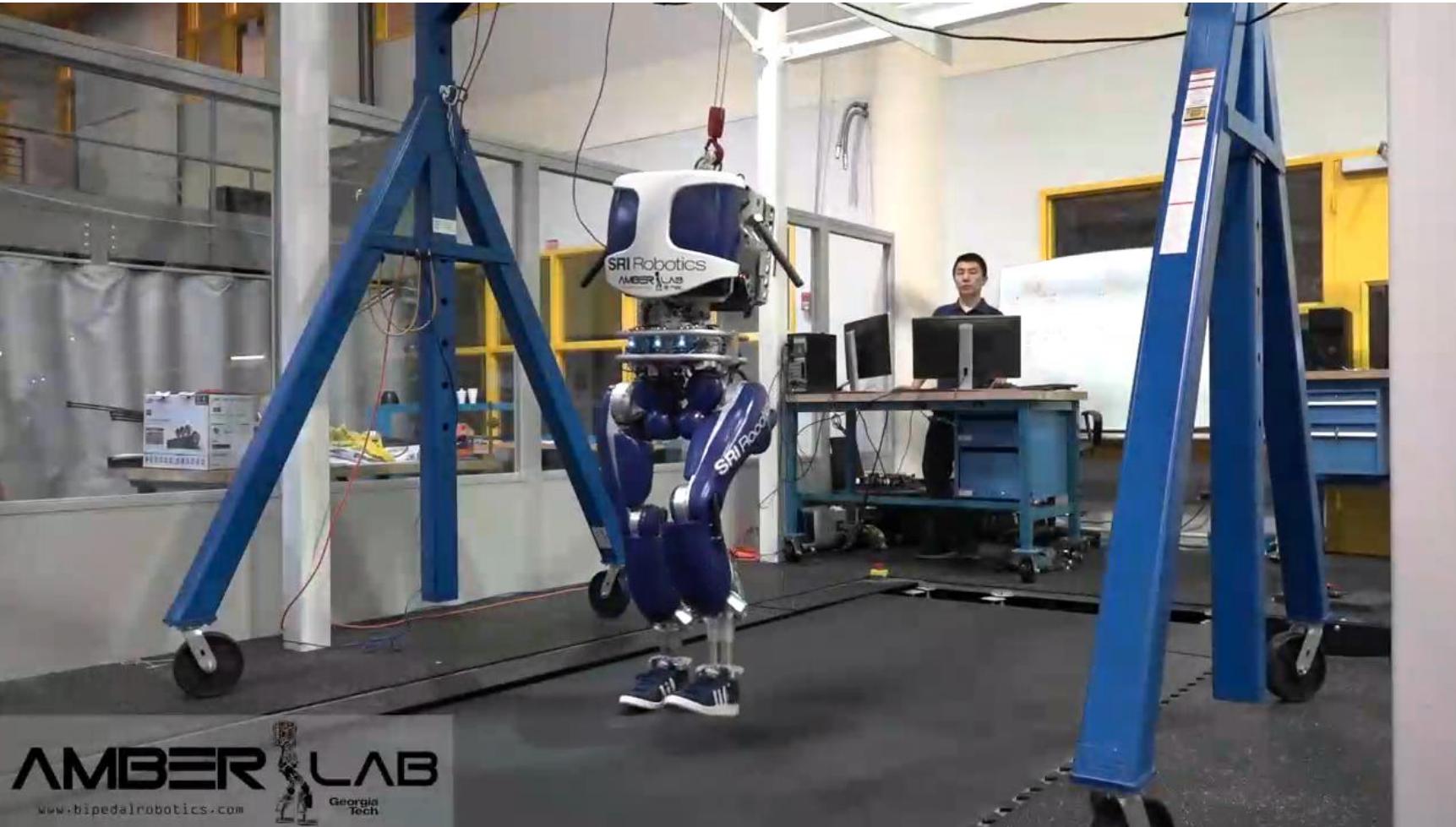
$$\mathbf{k}(\mathbf{q}, \dot{\mathbf{q}}, t) = \operatorname{argmin}_{\mathbf{u} \in \mathbb{R}^n} \frac{1}{2} \|\mathbf{u}\|_2^2$$

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Enables Synthesis

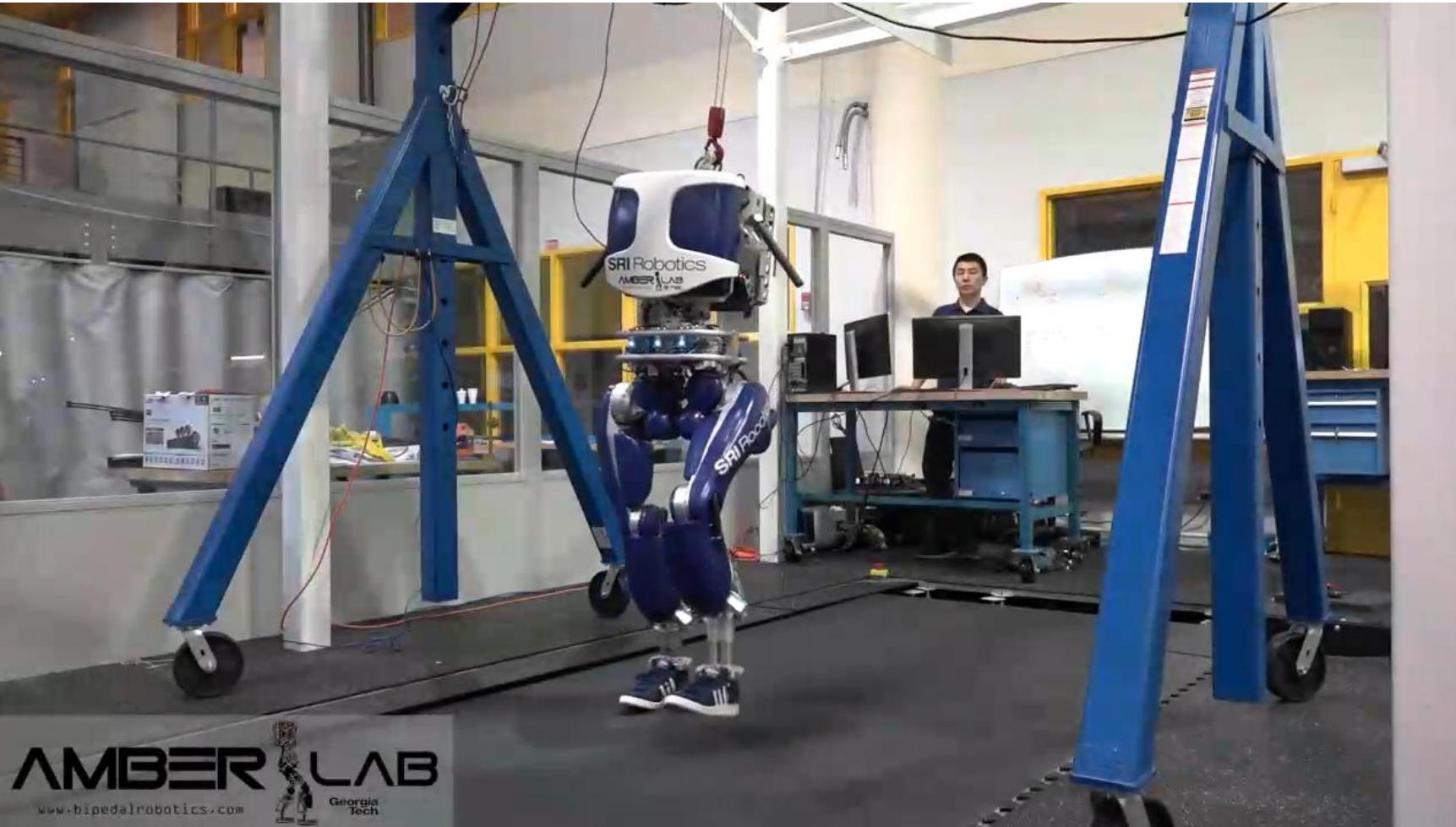
Stabilizing Controllers?



J. Reher, et al., Algorithmic foundations of realizing
multi-contact locomotion on the humanoid robot DURUS

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Stabilizing Controllers? (Not Quite)



J. Reher, et al., Algorithmic foundations of realizing
multi-contact locomotion on the humanoid robot DURUS

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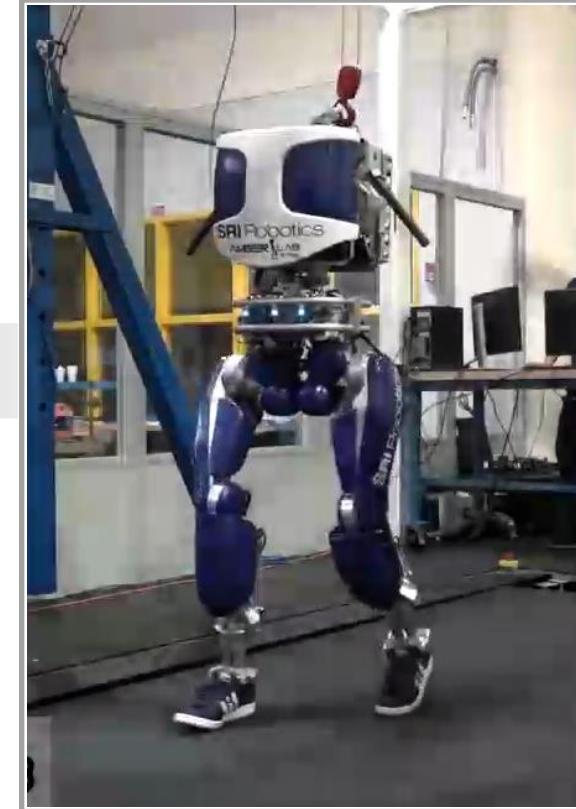
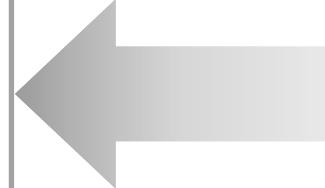
Uncertain Robotic Dynamics

Equations of Motion

$$D(\mathbf{q})\ddot{\mathbf{q}} + \underbrace{C(\mathbf{q}, \dot{\mathbf{q}})\dot{\mathbf{q}} + G(\mathbf{q})}_{H(\mathbf{q}, \dot{\mathbf{q}})} = Bu$$

$$\mathbf{q} \in \mathcal{Q} \subseteq \mathbb{R}^n \quad \mathbf{u} \in \mathbb{R}^n$$

True Dynamics



Physical Robot

Uncertain Robotic Dynamics

Equations of Motion

$$D(\mathbf{q})\ddot{\mathbf{q}} + \underbrace{C(\mathbf{q}, \dot{\mathbf{q}})\dot{\mathbf{q}} + G(\mathbf{q})}_{H(\mathbf{q}, \dot{\mathbf{q}})} = B\mathbf{u}$$
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Methods

- Adaptive Control [1]
- System Identification [2]
- Machine Learning [3]
- High-gain control [4]

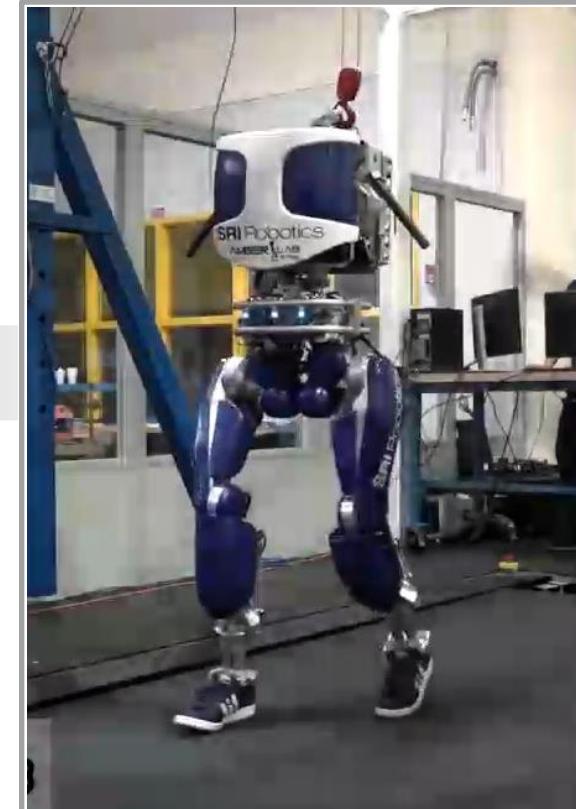
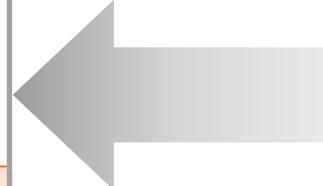
True Dynamics

[1] M. Krstic, et al., Nonlinear Adaptive Control Design

[2] L. Ljung, System Identification

[3] J. Kober, et al., Reinforcement learning in robotics: A survey

[4] A. Ilchmann, et al., High-gain control without identification: a survey



Physical Robot

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Uncertain Robotic Dynamics

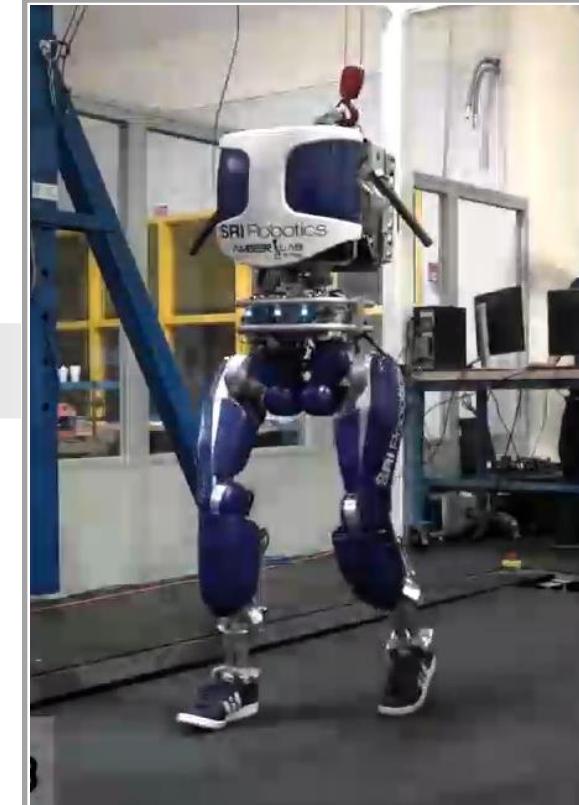
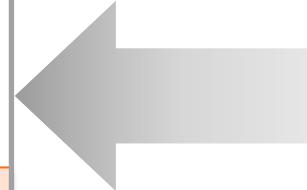
Equations of Motion

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Methods

- Adaptive Control
- System Identification
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- High-gain control

True Dynamics



Physical Robot

Uncertain Robotic Dynamics

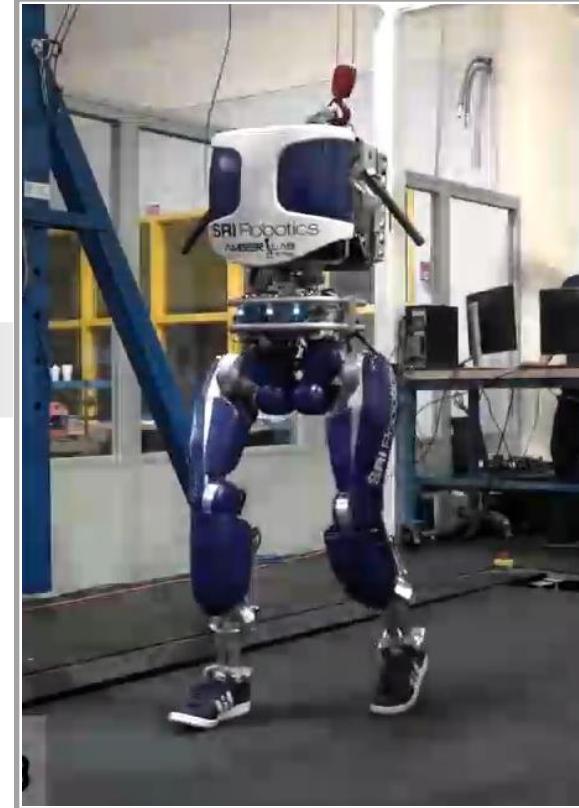
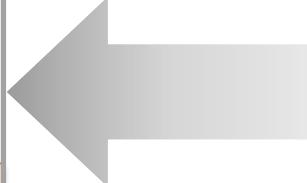
Equations of Motion

$$D(\mathbf{q})\ddot{\mathbf{q}} + \underbrace{C(\mathbf{q}, \dot{\mathbf{q}})\dot{\mathbf{q}} + G(\mathbf{q})}_{H(\mathbf{q}, \dot{\mathbf{q}})} = B\mathbf{u}$$
$$\mathbf{q} \in \mathcal{Q} \subseteq \mathbb{R}^n \quad \mathbf{u} \in \mathbb{R}^n$$

Assumptions*

- Time Invariant
- Deterministic
- Lipschitz Continuous
- $\text{rank}(B) = n$

True Dynamics



Physical Robot

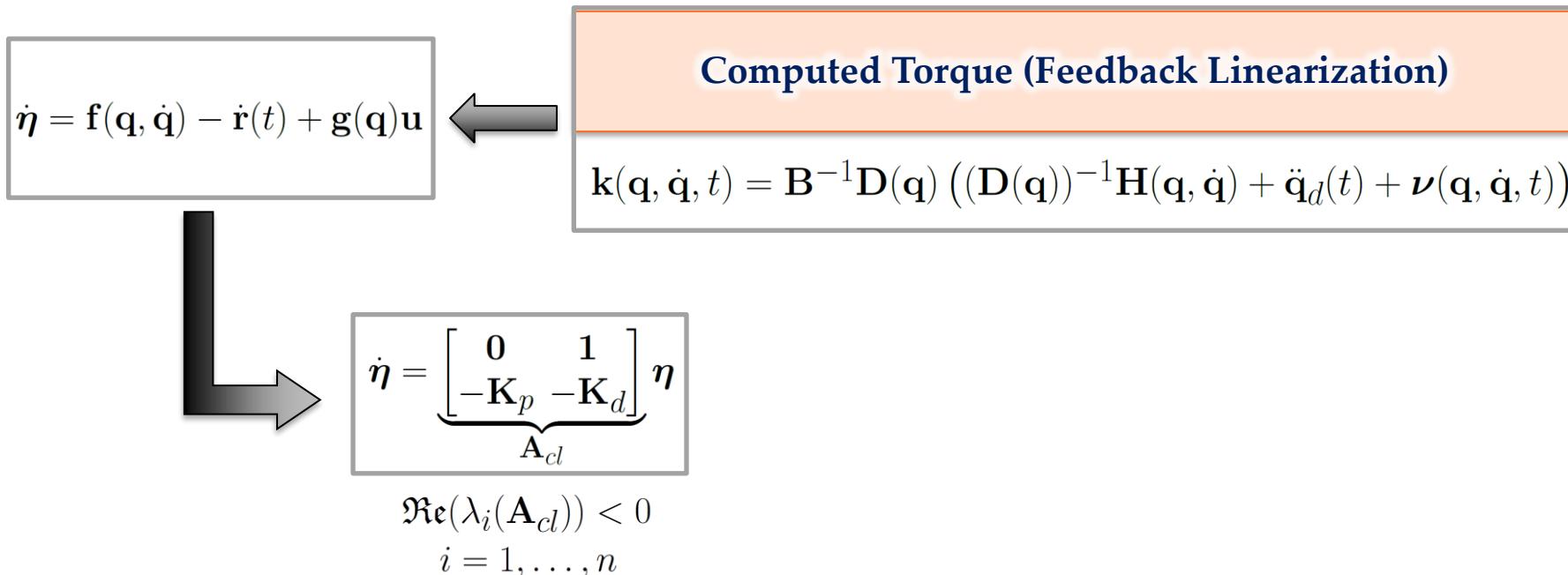
*Under-actuated requires relative degree assumption.

Can we use the same CLF?

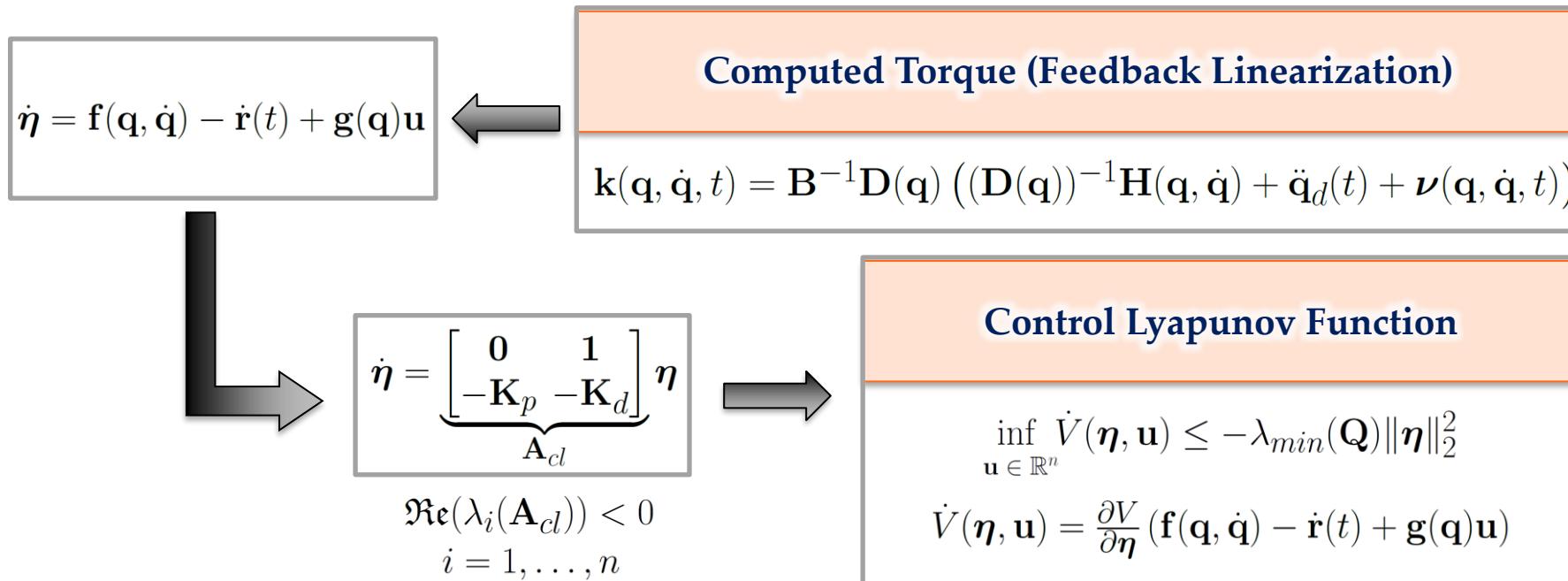
Can we use the same CLF?

$$\dot{\eta} = \mathbf{f}(\mathbf{q}, \dot{\mathbf{q}}) - \dot{\mathbf{r}}(t) + \mathbf{g}(\mathbf{q})\mathbf{u}$$

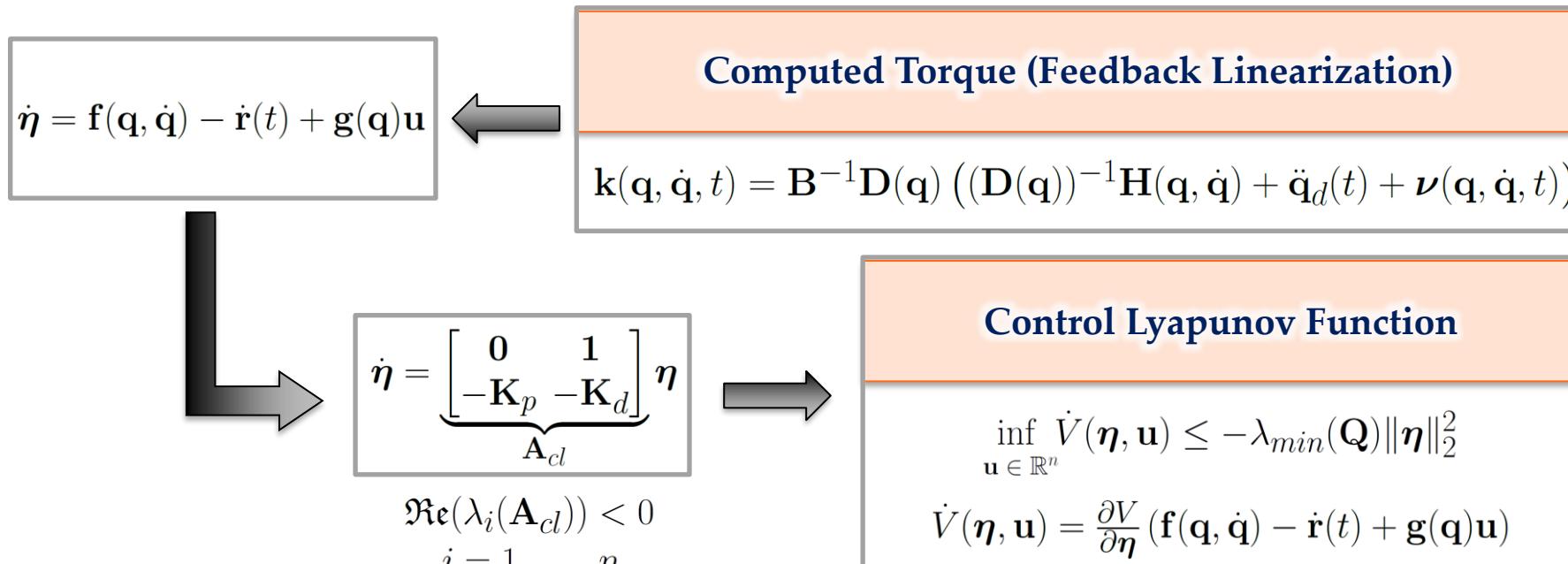
Can we use the same CLF?



Can we use the same CLF? (We can!)



Can we use the same CLF? (We can!)



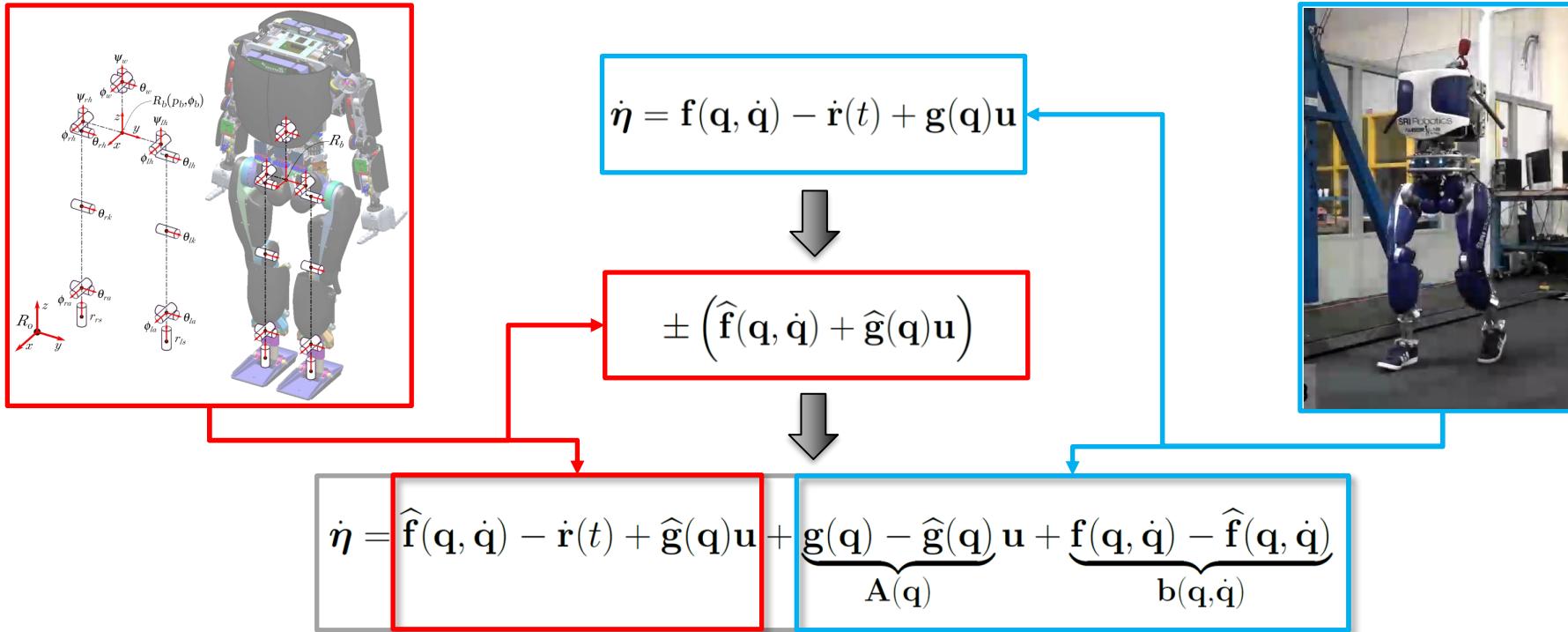
Don't know how to choose input

CLF Derivative Uncertainty

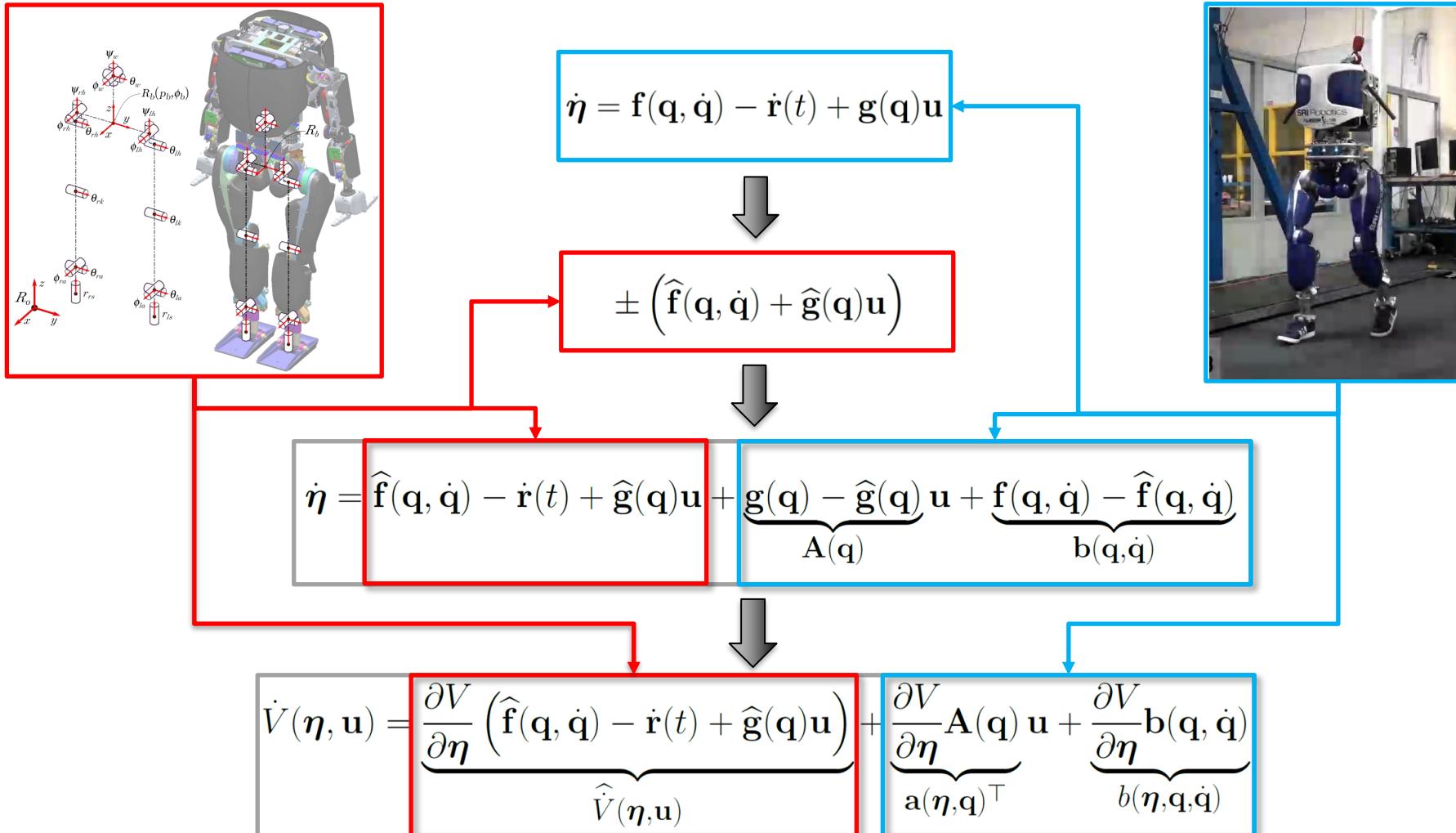
$$\dot{\eta} = \mathbf{f}(\mathbf{q}, \dot{\mathbf{q}}) - \dot{\mathbf{r}}(t) + \mathbf{g}(\mathbf{q})\mathbf{u}$$



CLF Derivative Uncertainty

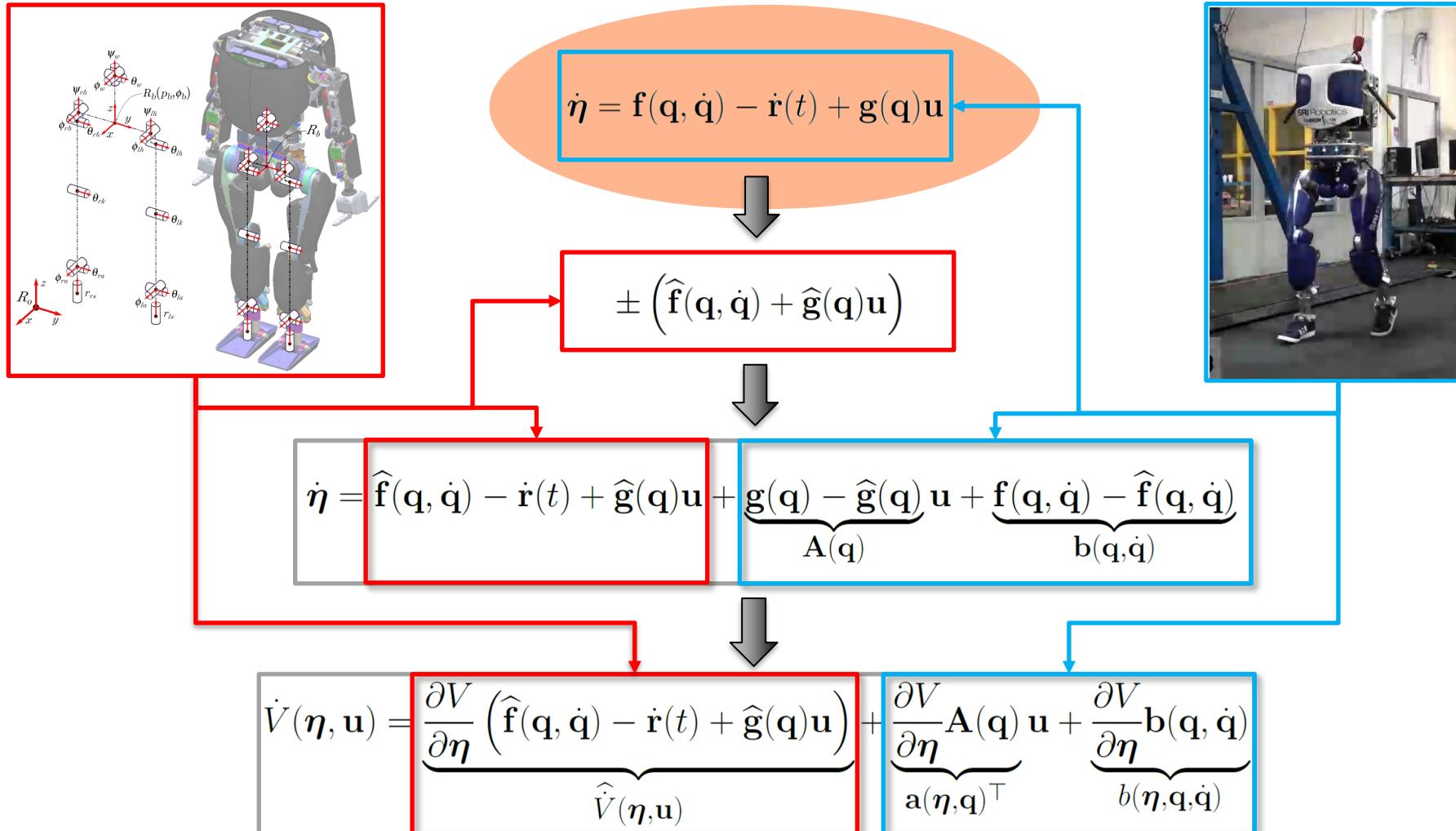


CLF Derivative Uncertainty



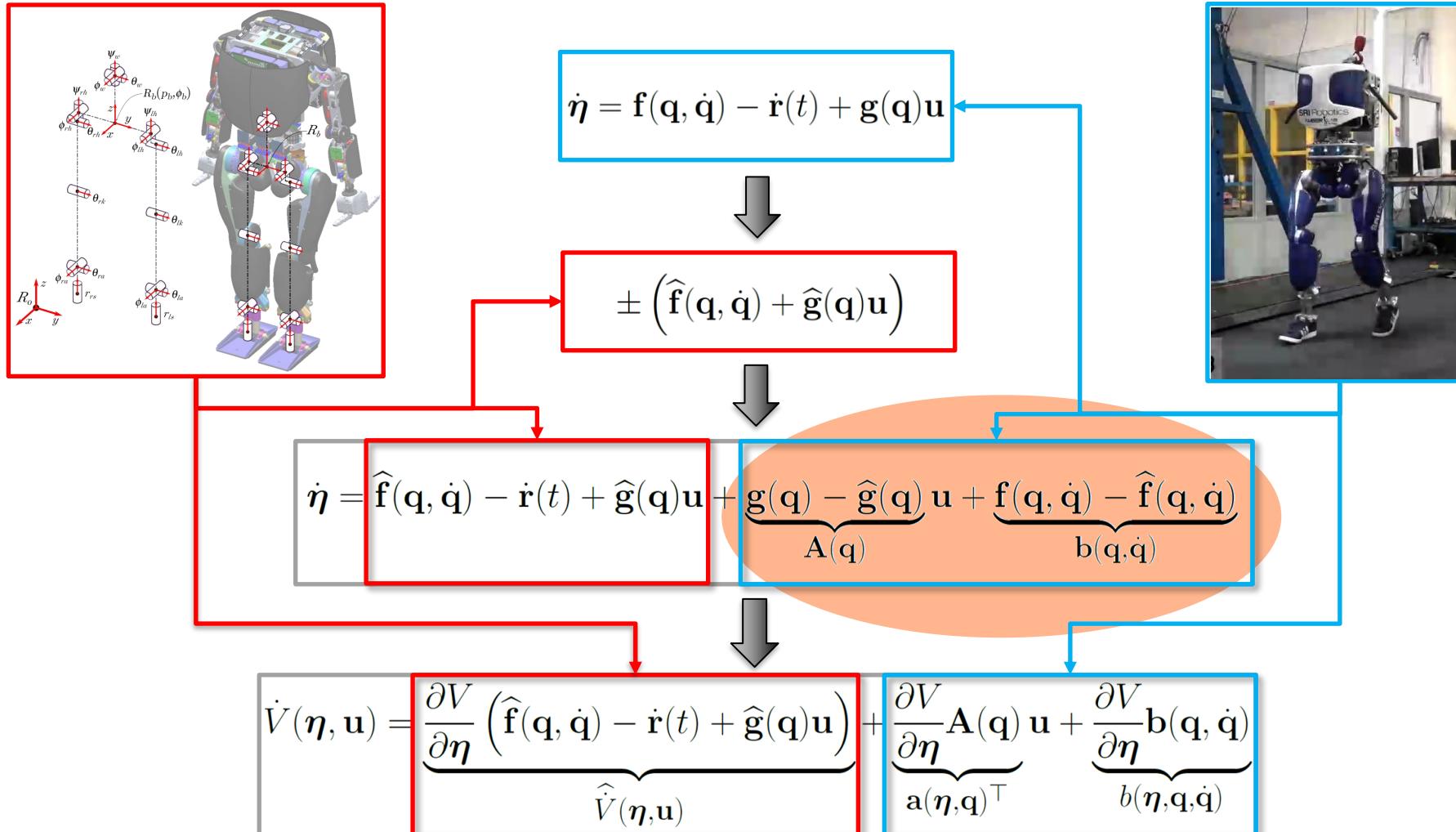
CLF Derivative Uncertainty

Learn the error dynamics



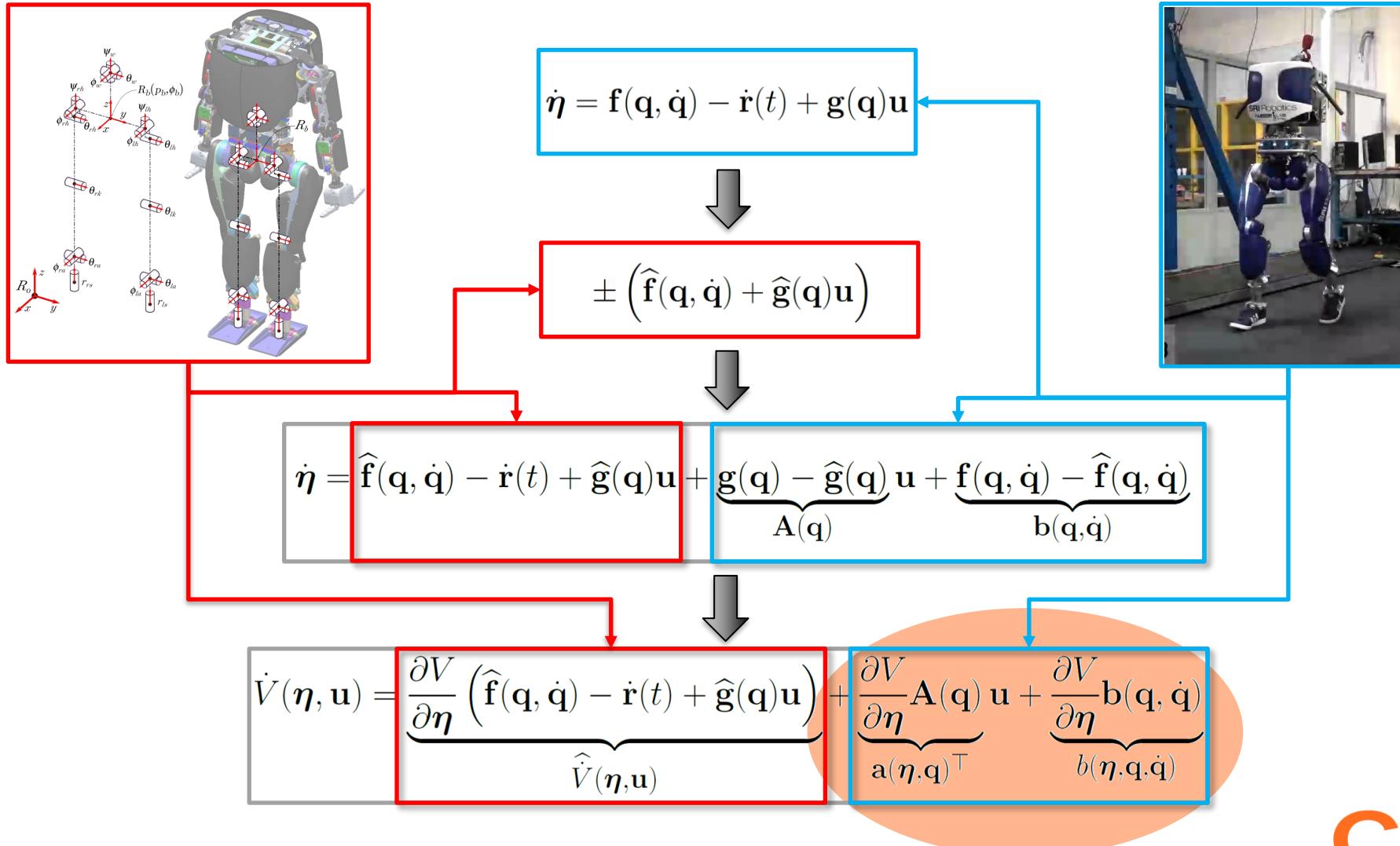
CLF Derivative Uncertainty

Learn the residual error dynamics

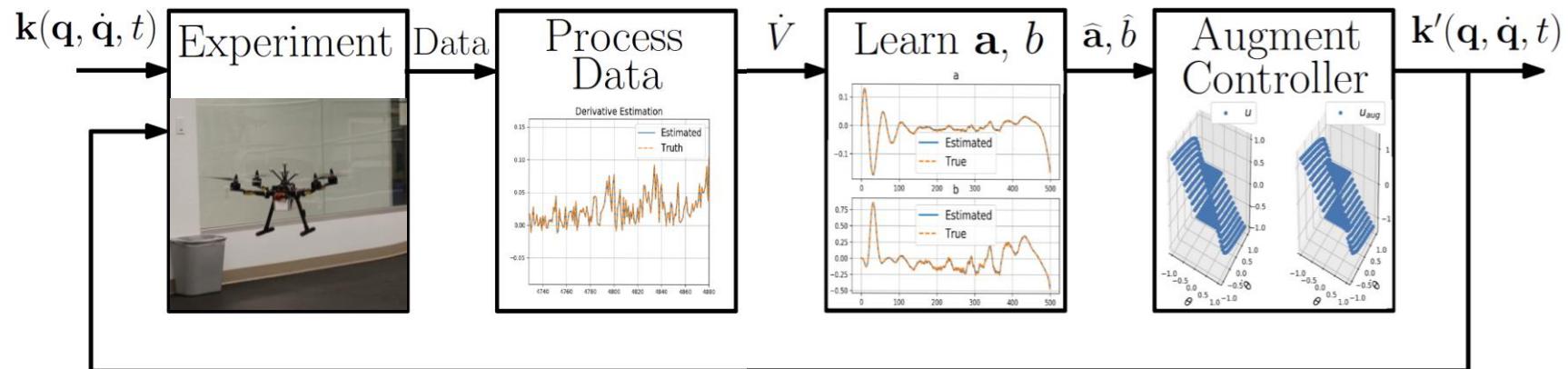
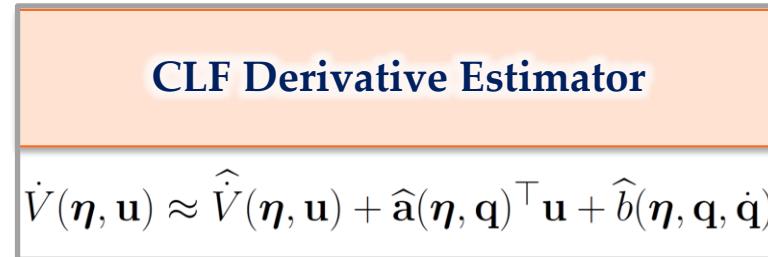


CLF Derivative Uncertainty

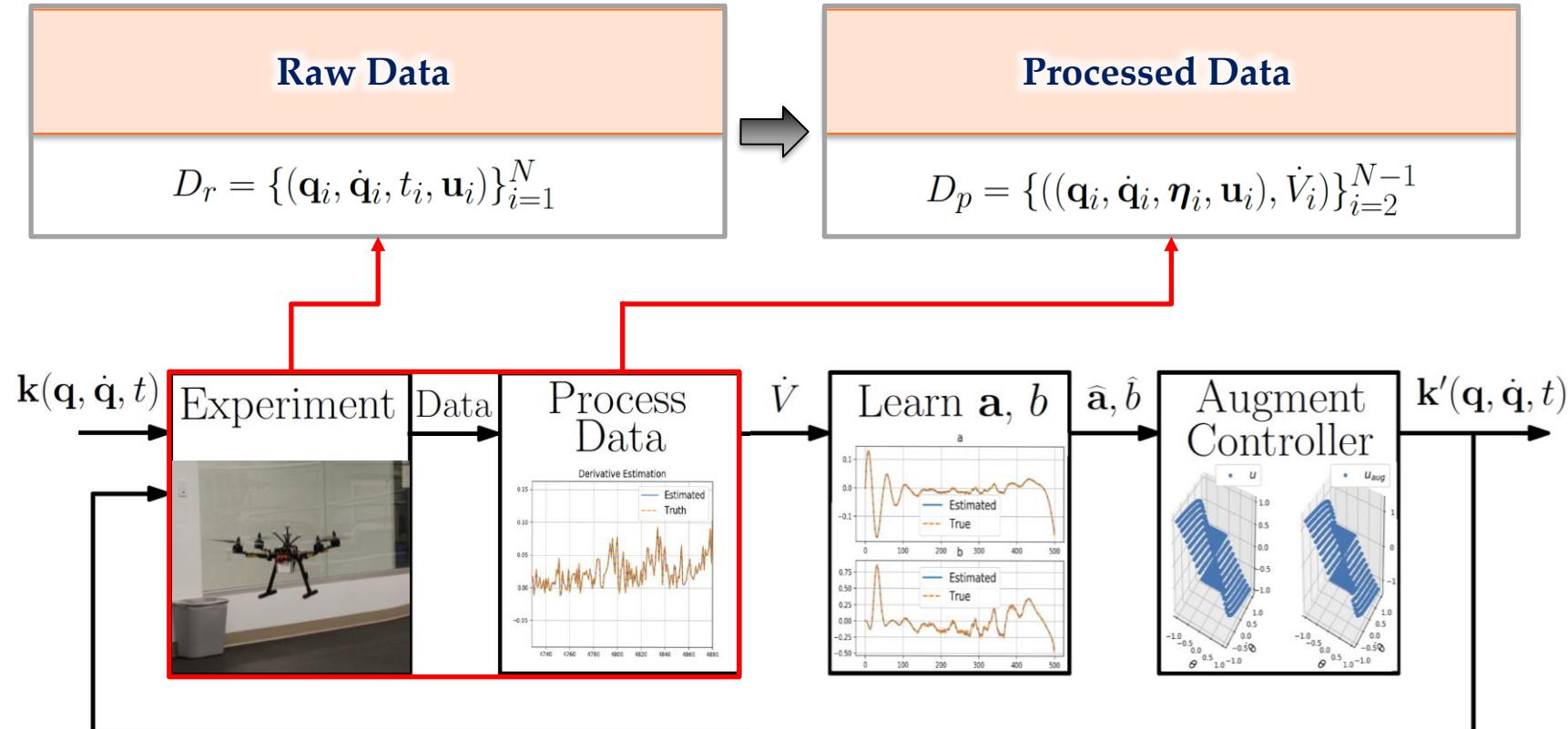
Learn the residual CLF dynamics



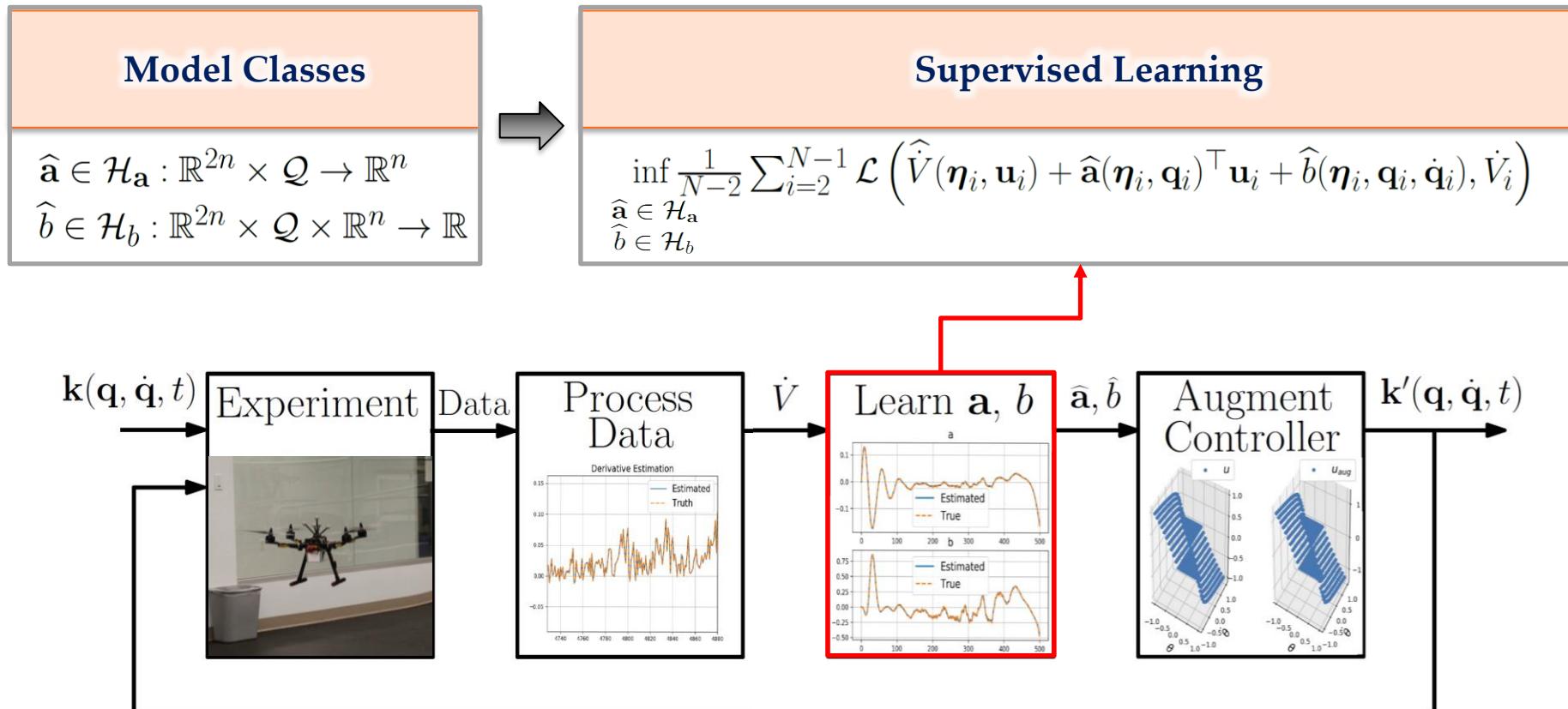
Learning Control Lyapunov Functions



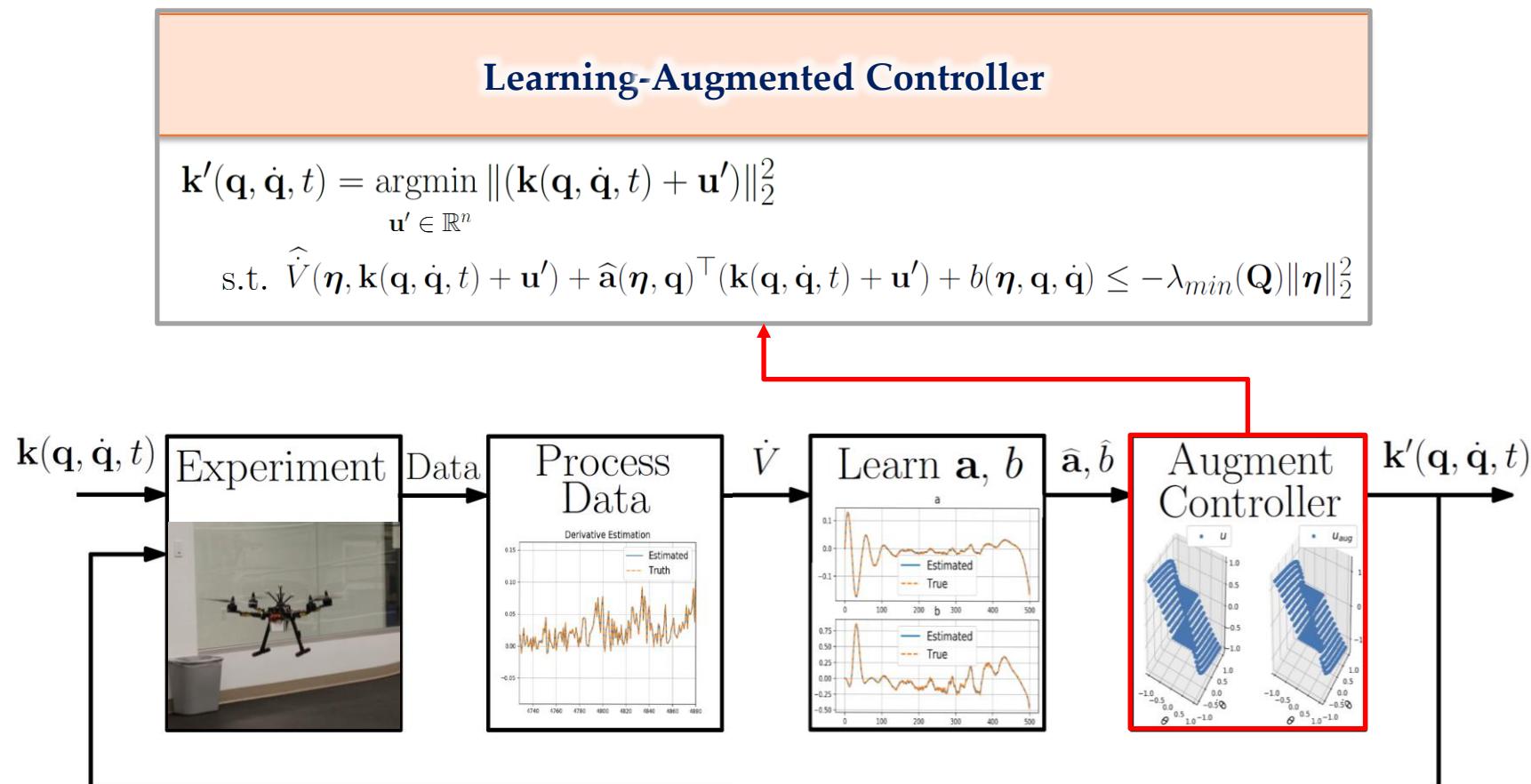
Learning Control Lyapunov Functions



Learning Control Lyapunov Functions



Learning Control Lyapunov Functions



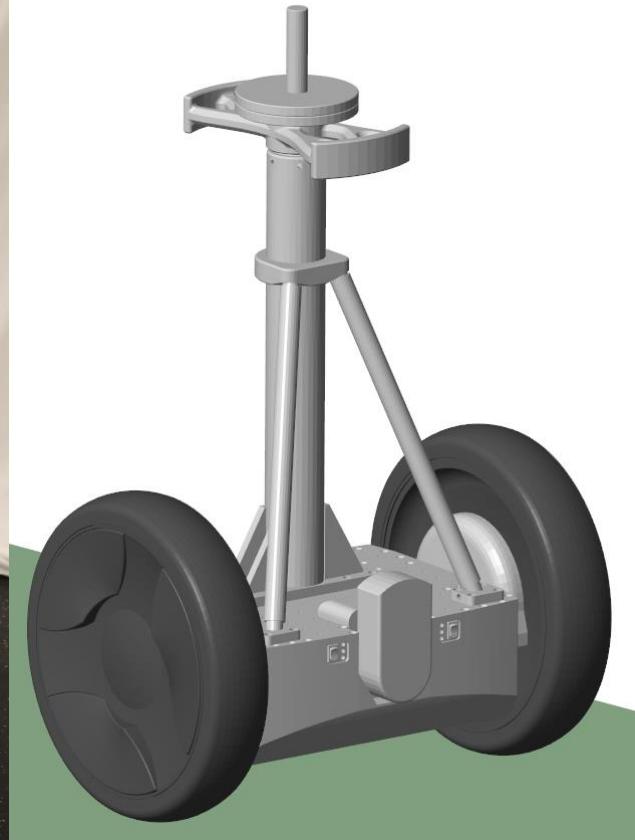
Episodic Learning

Algorithm 1 Dataset Aggregation for Control Lyapunov Functions (DaCLyF)

Require: Control Lyapunov Function V , derivative estimate \hat{V}_0 , model classes \mathcal{H}_a and \mathcal{H}_b , loss function \mathcal{L} , set of initial configurations \mathcal{Q}_0 , nominal state-feedback controller \mathbf{k}_0 , number of experiments T , sequence of trust coefficients $0 \leq w_1 \leq \dots \leq w_T \leq 1$

```
 $D = \emptyset$                                  $\triangleright$  Initialize data set
for  $k = 1, \dots, T$  do
     $(\mathbf{q}_0, \mathbf{0}) \leftarrow \text{sample}(\mathcal{Q}_0 \times \{\mathbf{0}\})$   $\triangleright$  Get initial condition
     $D_k \leftarrow \text{experiment}((\mathbf{q}_0, \mathbf{0}), \mathbf{k}_{k-1})$   $\triangleright$  Run experiment
     $D \leftarrow D \cup D_k$                                  $\triangleright$  Aggregate data set
     $\hat{\mathbf{a}}, \hat{b} \leftarrow \text{ERM}(\mathcal{H}_a, \mathcal{H}_b, \mathcal{L}, D, \hat{V}_0)$   $\triangleright$  Fit estimators
     $\hat{V}_k \leftarrow \hat{V}_0 + \hat{\mathbf{a}}^\top \mathbf{u} + \hat{b}$   $\triangleright$  Update derivative estimator
     $\mathbf{k}_k \leftarrow \mathbf{k}_0 + w_k \cdot \text{augment}(\mathbf{k}_0, \hat{V}_k)$   $\triangleright$  Update controller
end for
return  $\hat{V}_T, \mathbf{u}_T$ 
```

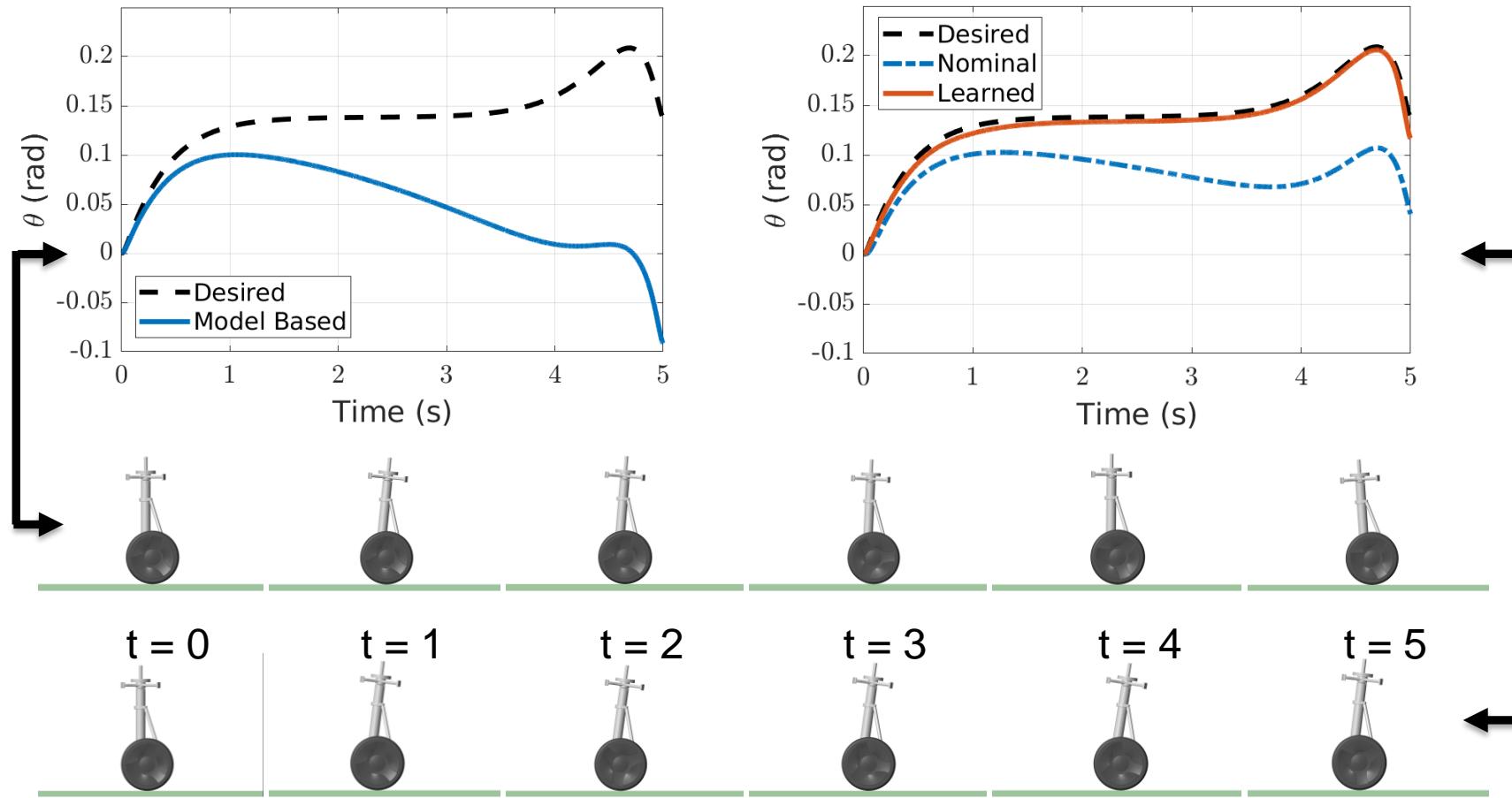
Segway System



Caltech

Andrew J. Taylor

Segway Simulation



**Dataset Aggregation
for
Control Lyapunov Functions
Segway Simulation**

**(additional PD stabilization
upright, x1.5 Speed)**

Future Work

- Compare learning at different levels of dynamics
 - Evaluate low-dimensional learning against lifted methods (RKHS, Koopman Operators)
 - Explore theoretical/empirical implications of low-dimensional learning on sample-complexity
- Implement episodic learning framework on Segway hardware
 - Understand sensitivity of algorithm to noise / filtering
 - Certify validity of assumptions on dynamic uncertainty
- Study convergence of models in episodic framework
 - Understand need for structured exploration in data acquisition
 - Develop trust coefficients for estimators across episodes

Thank You!

Episodic Learning with Control Lyapunov Functions for Uncertain Robotic Systems

Andrew Taylor Victor Dorobantu Hoang Le
Yisong Yue Aaron D. Ames



Andrew J. Taylor

Projection -to-State-Stability (PSS)

- Appearing at CDC 2019:

$$\dot{V}(\boldsymbol{\eta}, \mathbf{u}) = \underbrace{\frac{\partial V}{\partial \boldsymbol{\eta}} \left(\widehat{\mathbf{f}}(\mathbf{q}, \dot{\mathbf{q}}) - \dot{\mathbf{r}}(t) + \widehat{\mathbf{g}}(\mathbf{q})\mathbf{u} \right)}_{\widehat{V}(\boldsymbol{\eta}, \mathbf{u})} + \underbrace{\frac{\partial V}{\partial \boldsymbol{\eta}} \mathbf{A}(\mathbf{q}) \mathbf{u}}_{\mathbf{a}(\boldsymbol{\eta}, \mathbf{q})^\top} + \underbrace{\frac{\partial V}{\partial \boldsymbol{\eta}} \mathbf{b}(\mathbf{q}, \dot{\mathbf{q}})}_{\mathbf{b}(\boldsymbol{\eta}, \mathbf{q}, \dot{\mathbf{q}})}$$

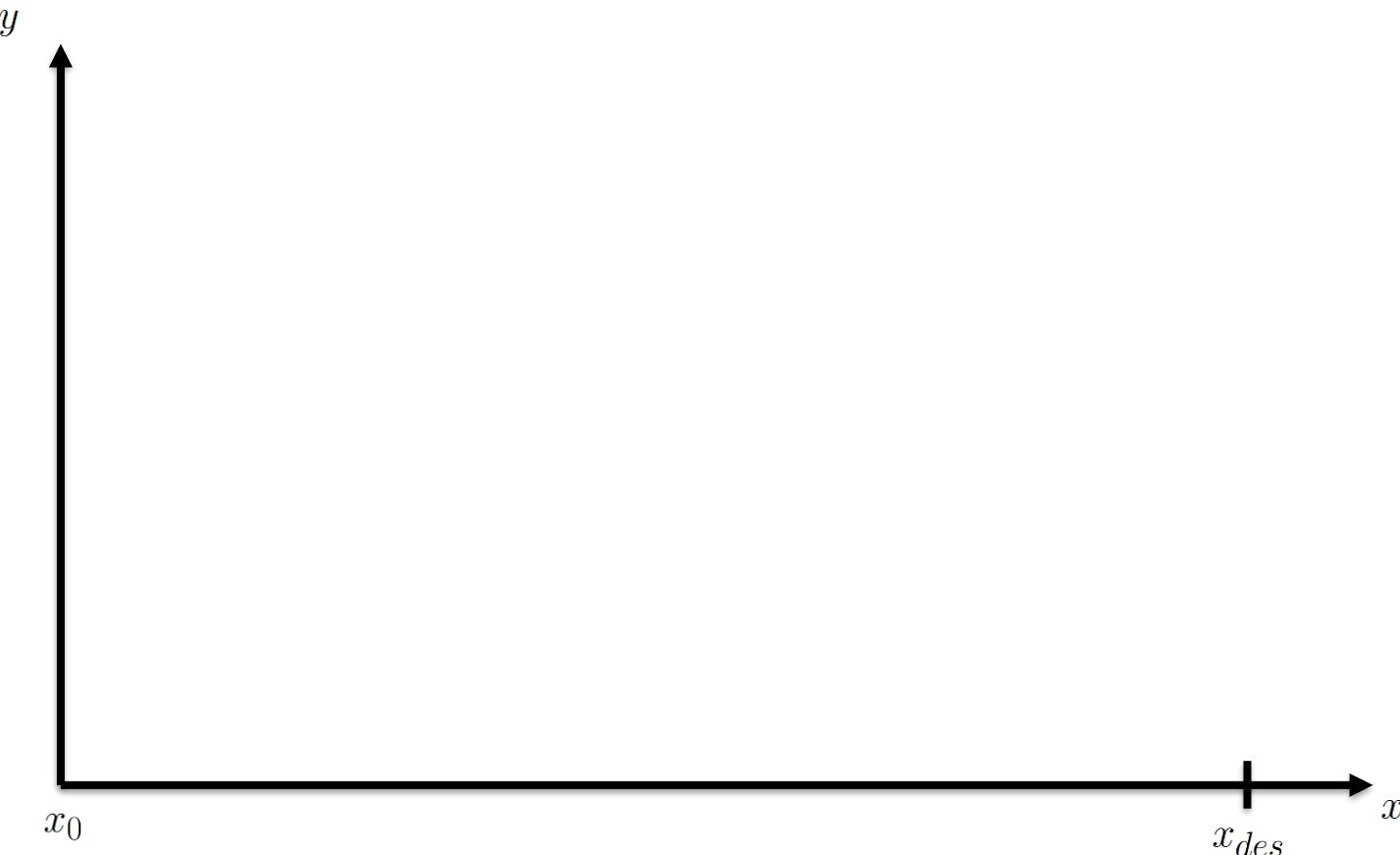
 **Supervised Learning**

$$\begin{aligned} \dot{V}(\boldsymbol{\eta}, \mathbf{u}) &= \widehat{V}(\boldsymbol{\eta}, \mathbf{u}) + \widehat{\mathbf{a}}(\boldsymbol{\eta}, \mathbf{q})^\top \mathbf{u} + \widehat{\mathbf{b}}(\boldsymbol{\eta}, \mathbf{q}, \dot{\mathbf{q}}) \\ &\quad + \underbrace{(\mathbf{a}(\boldsymbol{\eta}, \mathbf{q}) - \widehat{\mathbf{a}}(\boldsymbol{\eta}, \mathbf{q}))^\top \mathbf{u} + b(\boldsymbol{\eta}, \mathbf{q}, \dot{\mathbf{q}}) - \widehat{\mathbf{b}}(\boldsymbol{\eta}, \mathbf{q}, \dot{\mathbf{q}})}_{\delta(\boldsymbol{\eta}, \mathbf{q}, \dot{\mathbf{q}}, \mathbf{u})} \end{aligned}$$

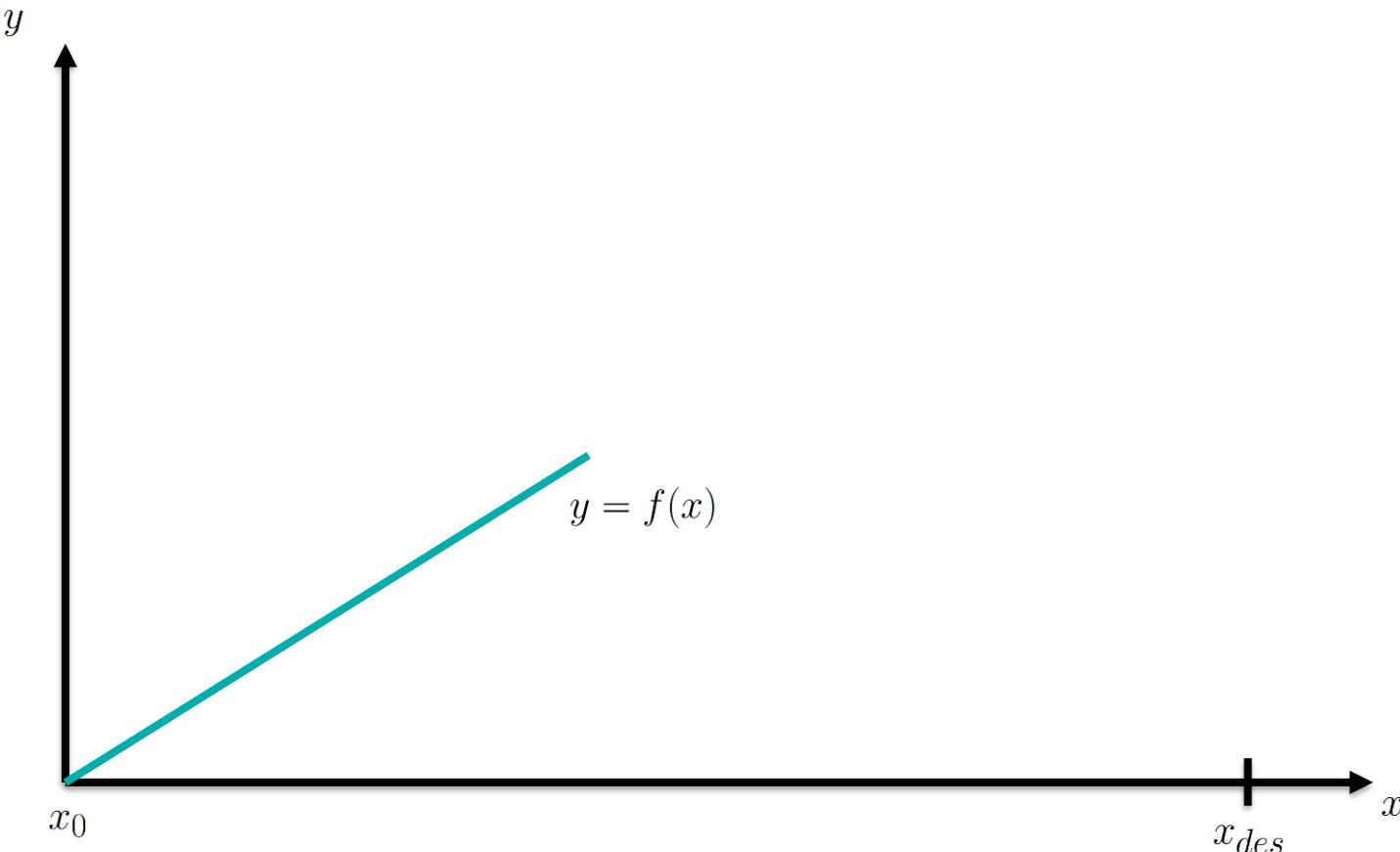
 **PSS**

$$\|\boldsymbol{\eta}(t)\| \leq \beta(\|\boldsymbol{\eta}(0)\|, t) + \gamma \left(\sup_{\tau \geq 0} \|\delta(\tau)\| \right)$$

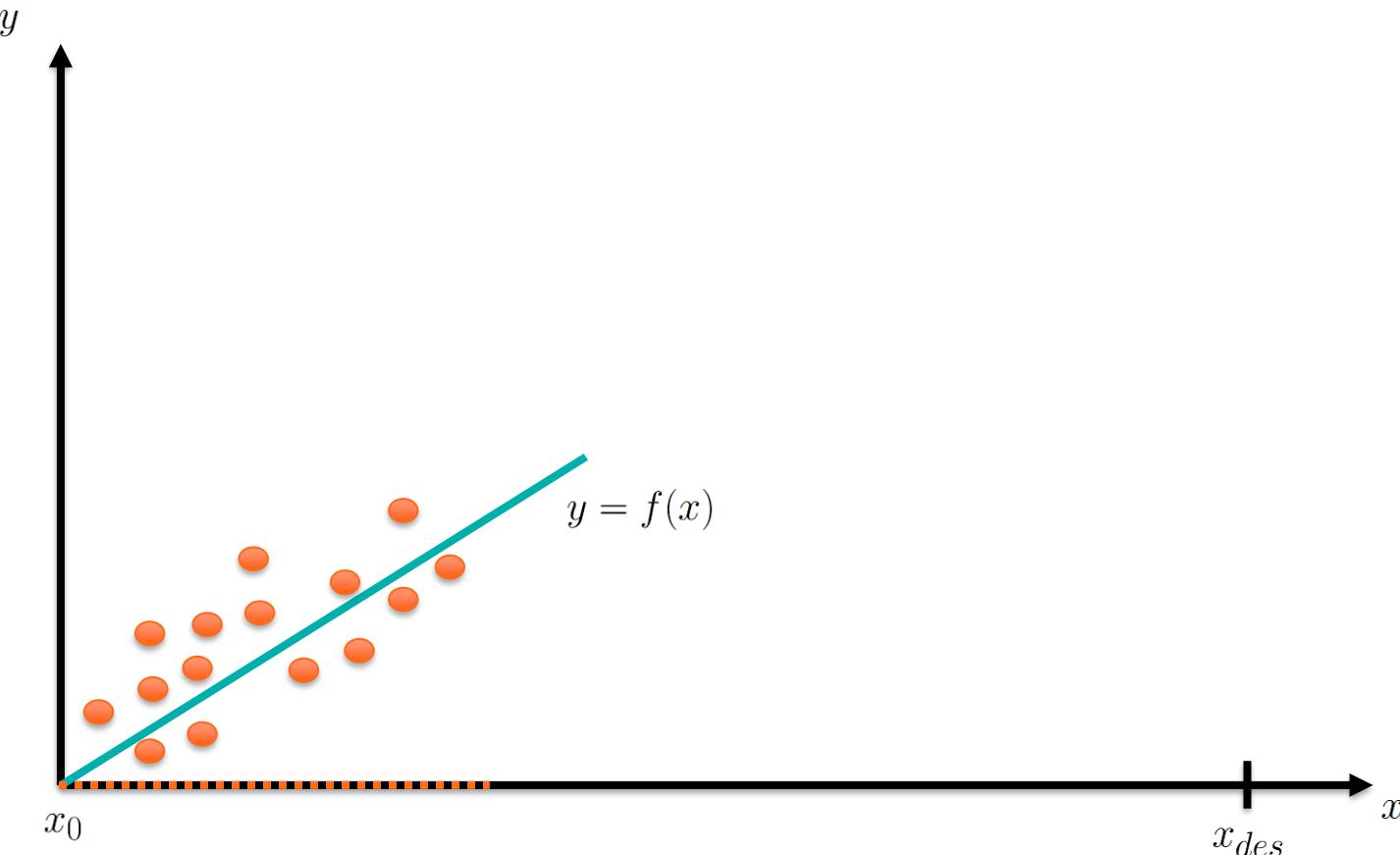
Covariate Shift



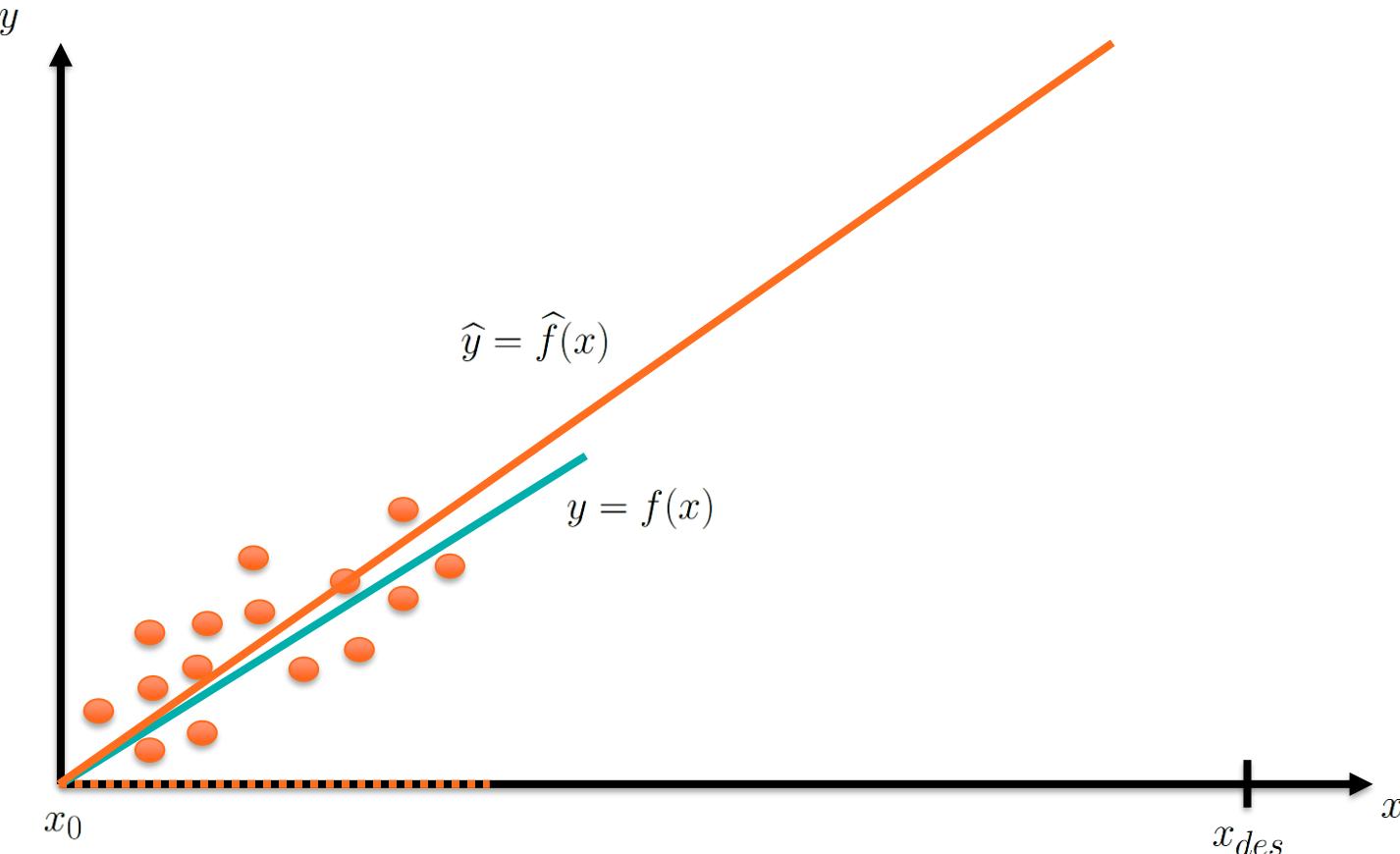
Covariate Shift



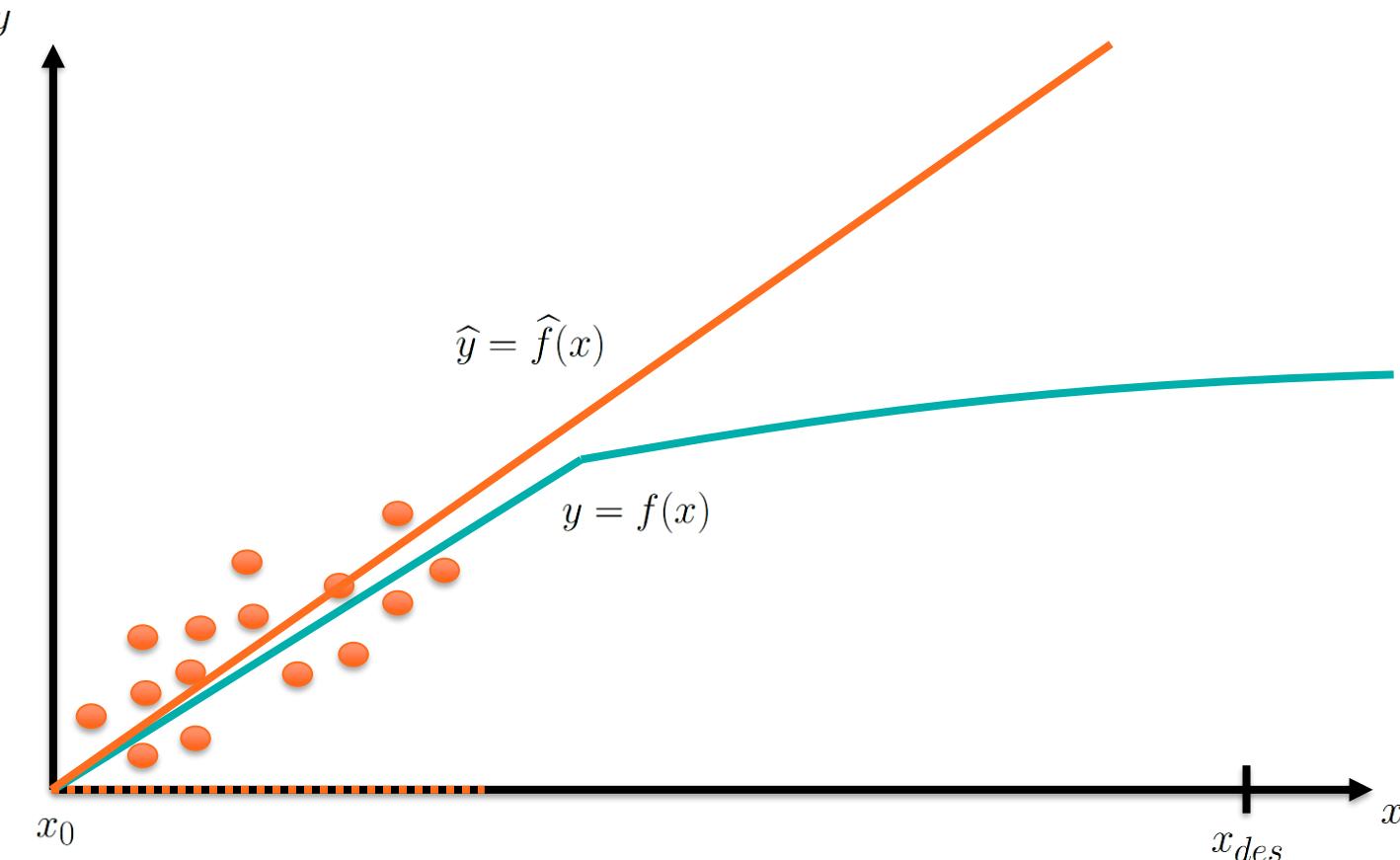
Covariate Shift



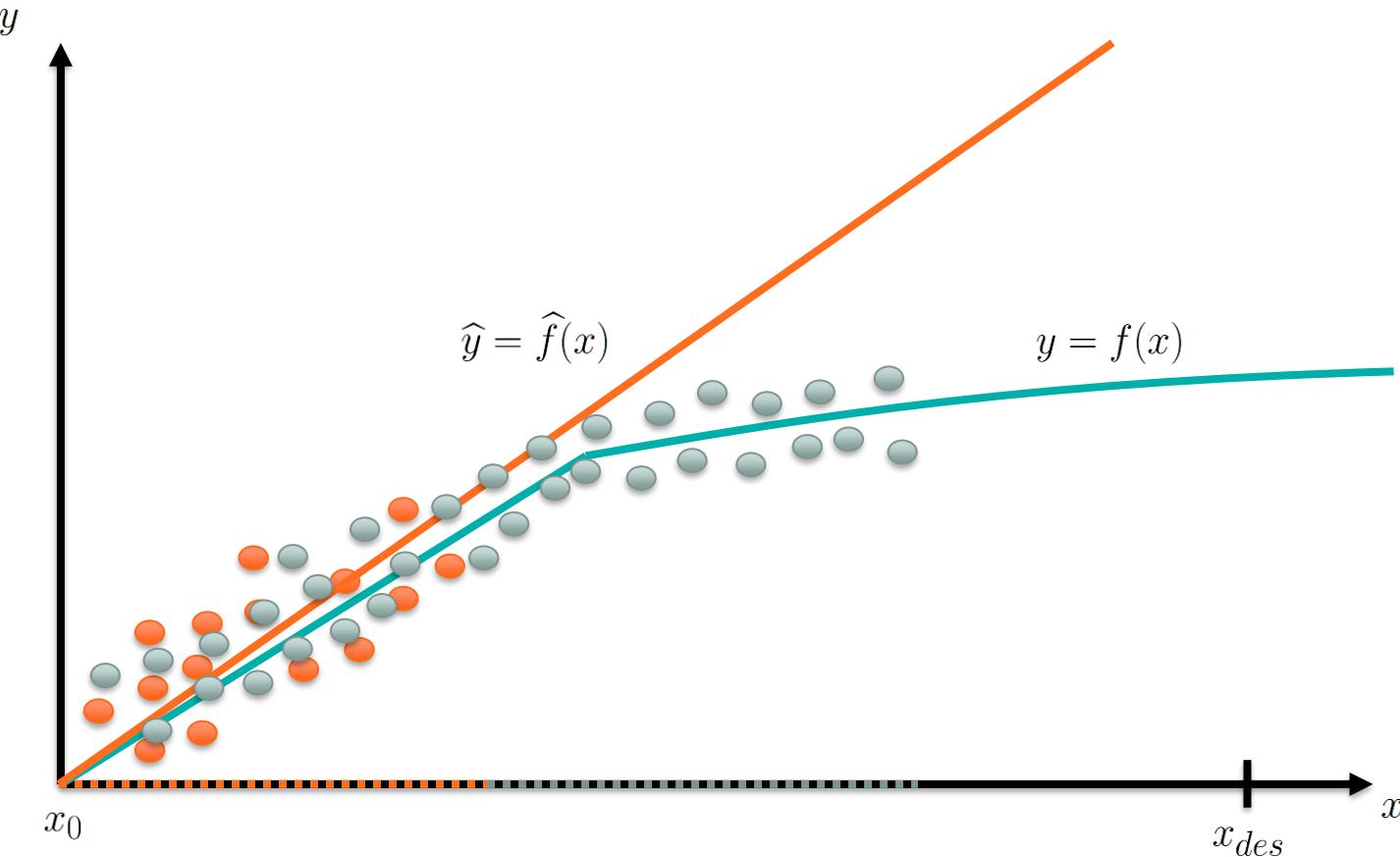
Covariate Shift



Covariate Shift



Covariate Shift



Covariate Shift

