



DYNAMICS AND NUMERICAL INTEGRATION

autorob.org

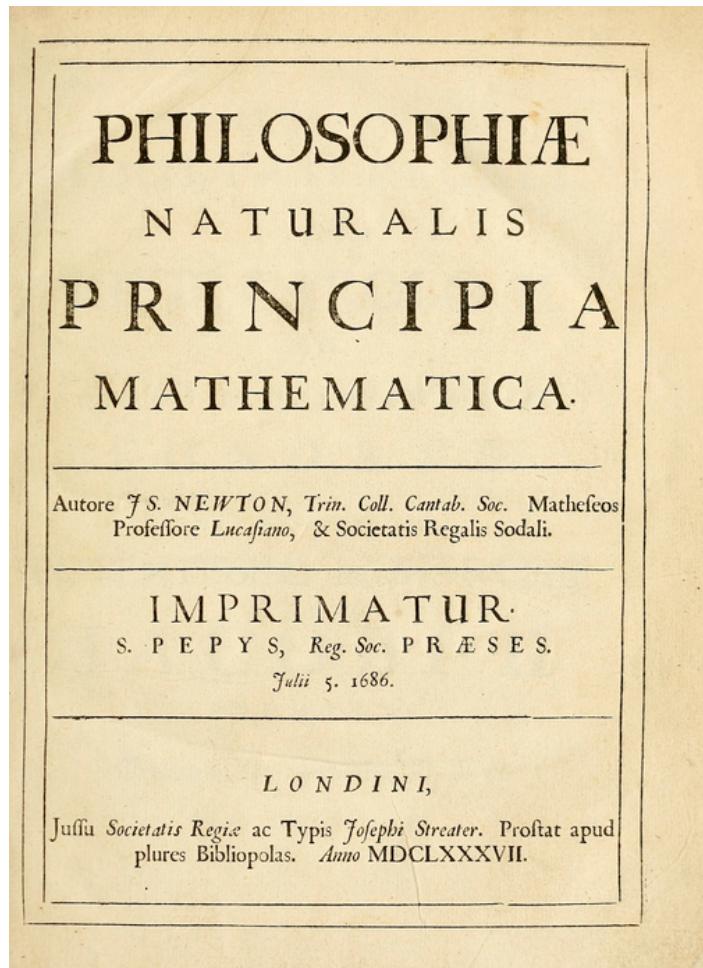
EECS 367
Intro. to Autonomous Robotics

ROB 511
Robot Operating Systems

Fall 2020

Michigan Robotics 367/511 - autorob.org

1687



2012

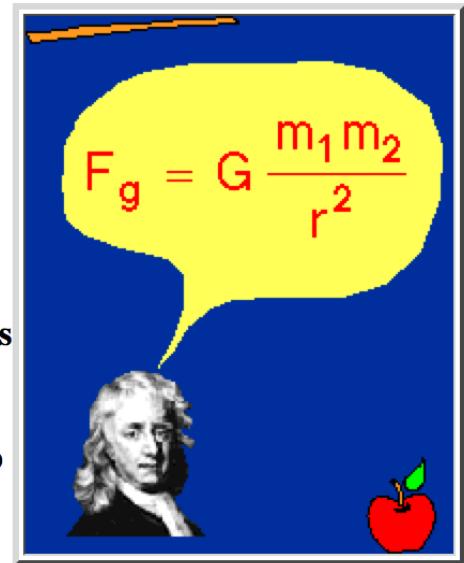


<http://drawception.com/viewgame/azFl9y6c8s/edible-science/>

There is a popular story that Newton was sitting under an apple tree, an apple fell on his head, and he suddenly thought of the Universal Law of Gravitation. As in all such legends, this is almost certainly not true in its details, but the story contains elements of what actually happened.

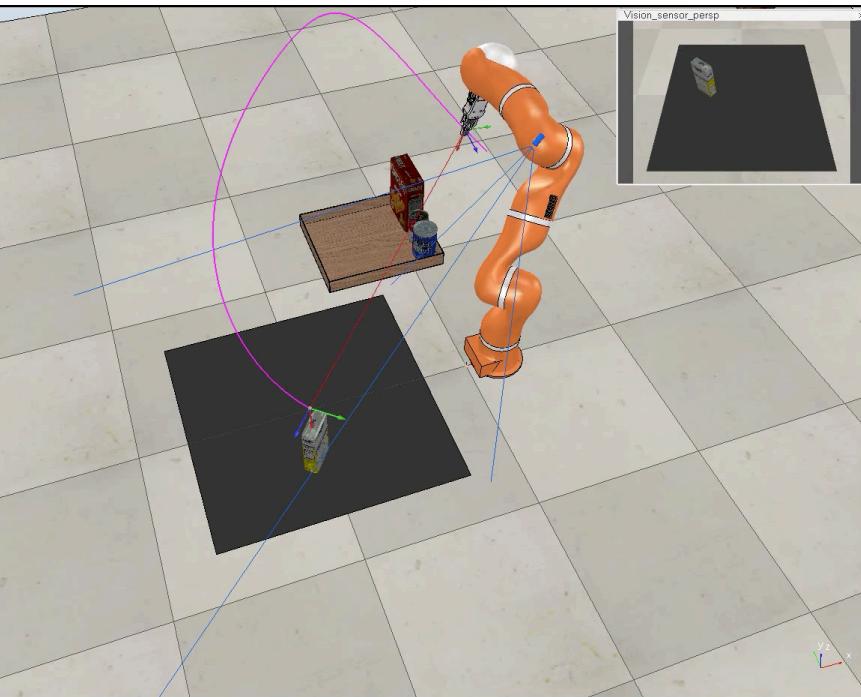
What Really Happened with the Apple?

Probably the more correct version of the story is that Newton, upon observing an apple fall from a tree, began to think along the following lines: The apple is accelerated, since its velocity changes from zero as it is hanging on the tree and moves toward the ground. Thus, by Newton's 2nd Law there must be a force that acts on the apple to cause this acceleration. Let's call this force "gravity", and the associated acceleration the "acceleration due to gravity". Then imagine the apple tree is twice as high. Again, we expect the apple to be accelerated toward the ground, so this suggests that this force that we call gravity reaches to the top of the tallest apple tree.



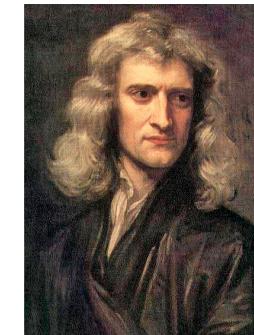
Dynamical Simulation

Rigid Body Equations of Motion enable simulation of robots on computers



KUKA Lightweight Arm
in V-REP simulator

$$\mathbf{F} = m\mathbf{a}_{cm}$$



Issac Newton
(1643-1727)

$$\mathbf{M} = \mathbf{r}_{cm} \times \mathbf{a}_{cm}m + I\boldsymbol{\alpha}$$



Leonhard Euler
(1707-1783)

Robot Operating System

Operating System



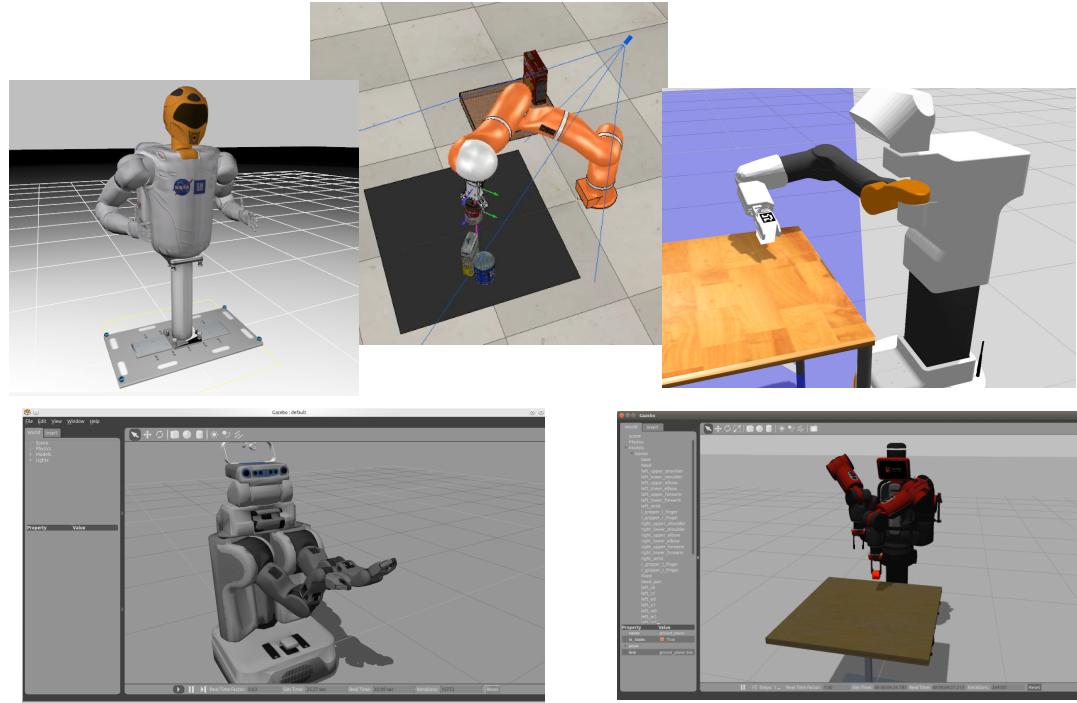
Users

Robot Applications

Dynamical Simulation

$$\mathbf{F} = m\mathbf{a}_{cm}$$

$$\mathbf{M} = \mathbf{r}_{cm} \times \mathbf{a}_{cm}m + I\boldsymbol{\alpha}$$



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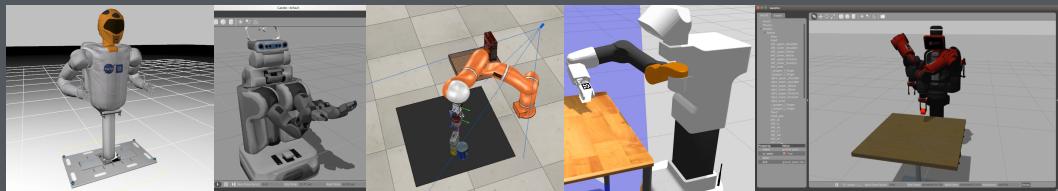
Users

Robot Applications

Robot Operating System

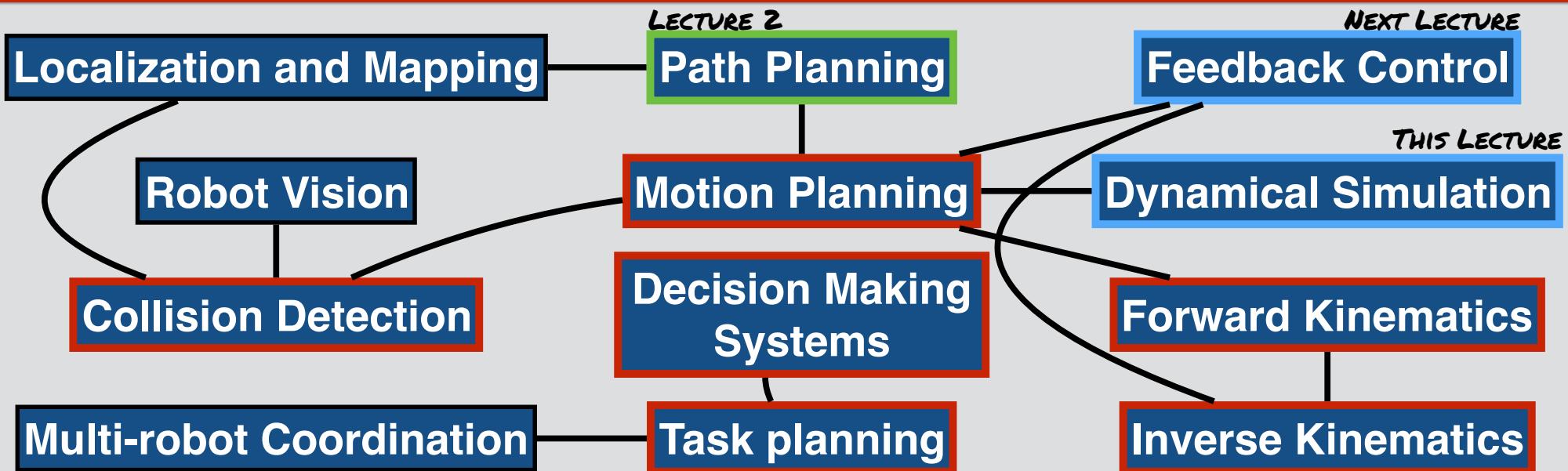
Operating System

**Dynamical Simulation
Simulated Hardware**



Robot Operating System

COVERED AT BREADTH IN AUTOROB



Robot Middleware Architecture (via Interprocess Communication)

[physical laws](#) describing the motion of [bodies](#) under the action of a system of forces.

Classical mechanics

From Wikipedia, the free encyclopedia



In physics, [classical mechanics](#) and [quantum mechanics](#) are the two major sub-fields of [mechanics](#). Classical mechanics is concerned with the set of [physical laws](#) describing the motion of [bodies](#) under the action of a system of forces. The study of the motion of bodies is an ancient one, making classical mechanics one of the oldest and largest subjects in [science](#), [engineering](#) and [technology](#). It is also widely known as [Newtonian mechanics](#).

Classical mechanics

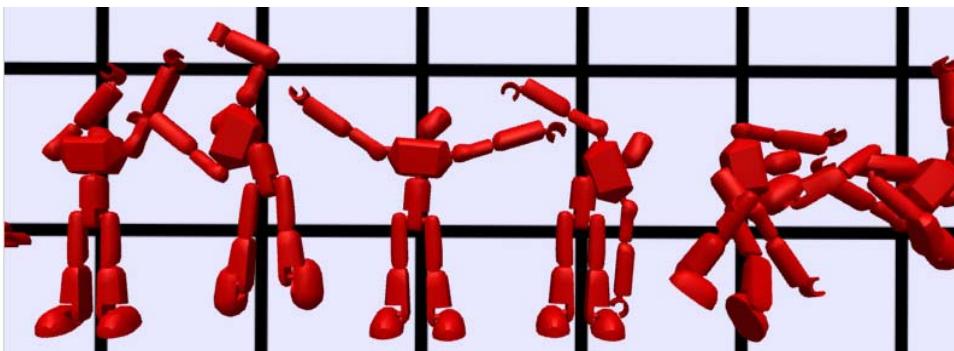
physical laws describing the motion of bodies under the action of a system of forces

Kinematics

kin•e•mat•ics | kinə'matiks |

plural noun [usu. treated as sing.]

the branch of mechanics concerned with the motion of objects without reference to the forces that cause the motion. Compare with



Dynamics

dy•nam•ics | dī'namiks |

plural noun

1 [treated as sing.] the branch of mechanics concerned with the motion of bodies under the action of forces. Compare with STATICS.

- [usu. with modifier] the branch of any science in which forces or changes are considered: *chemical dynamics*.

F = ma

Classical mechanics

physical laws describing the motion of bodies under the action of a system of forces

Kinematics

“the geometry of motion”

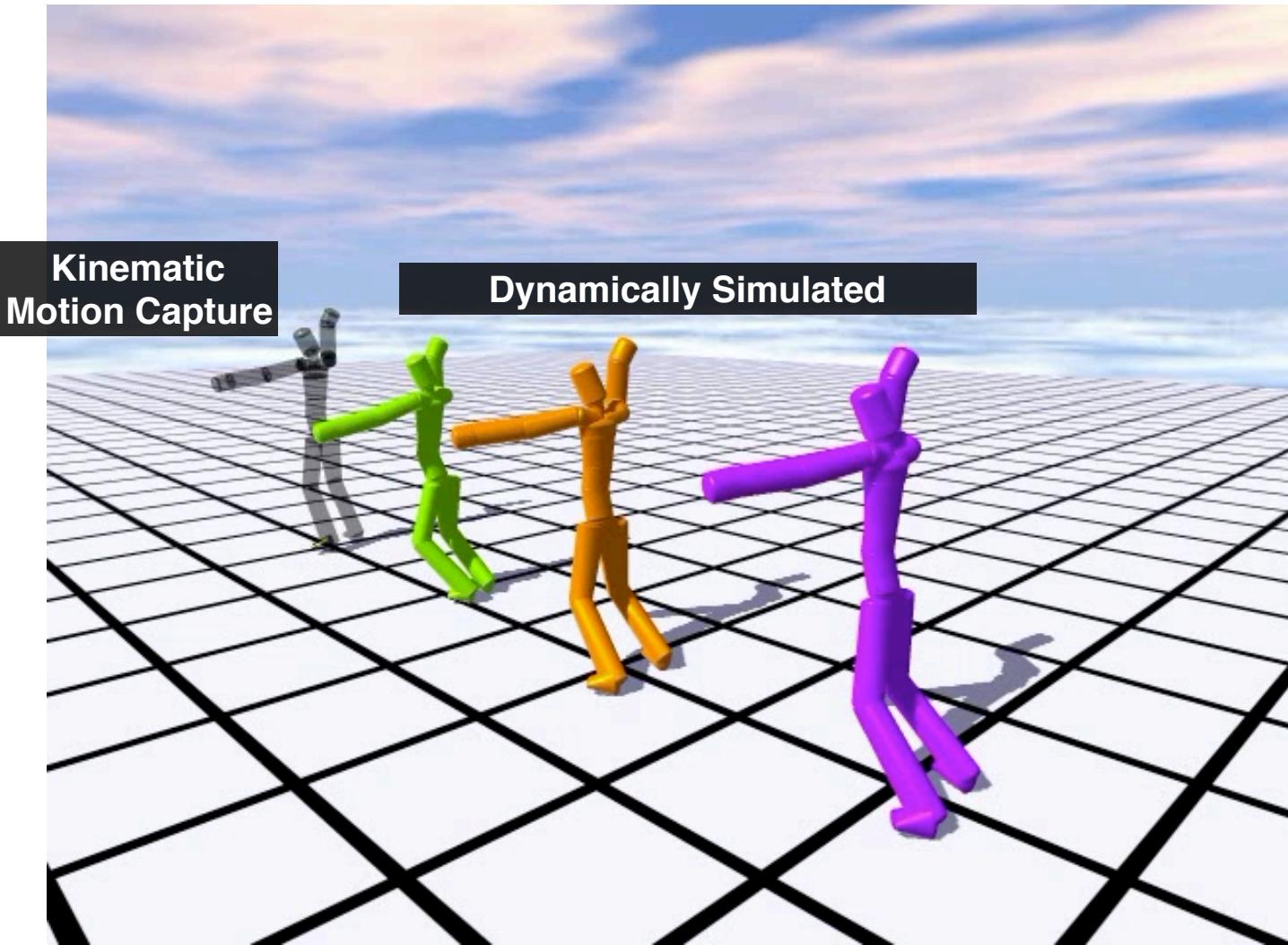
expresses range of possible motion
(or states of the robot)

Dynamics

“physical motion over time”

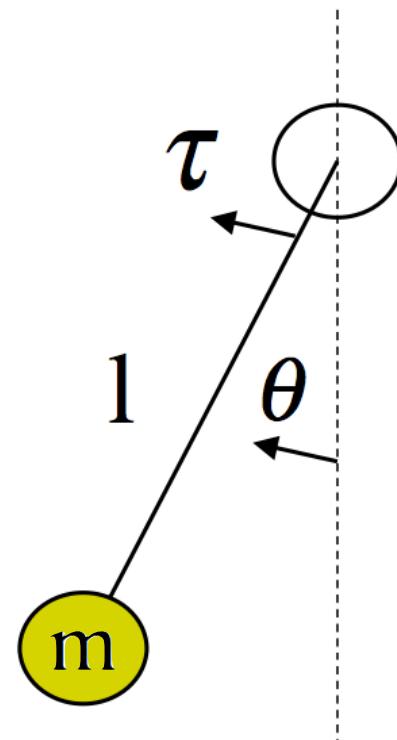
expresses motion over time with
respect to Newton's laws
(evolution of state over time)

Dynamo - Wrotek, McGuire, Jenkins 2006 - <https://youtu.be/5nuhY6kJdv4>

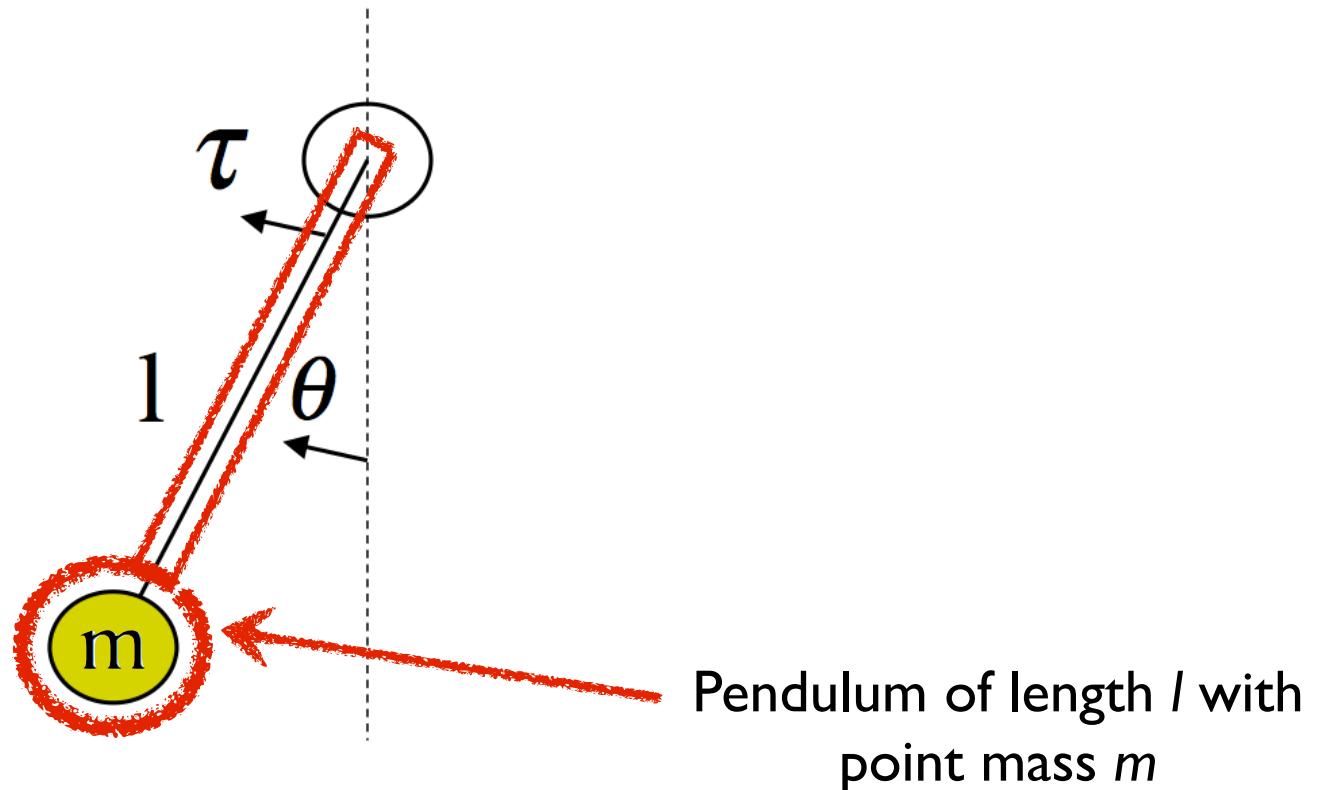


Let's start with a simple
example

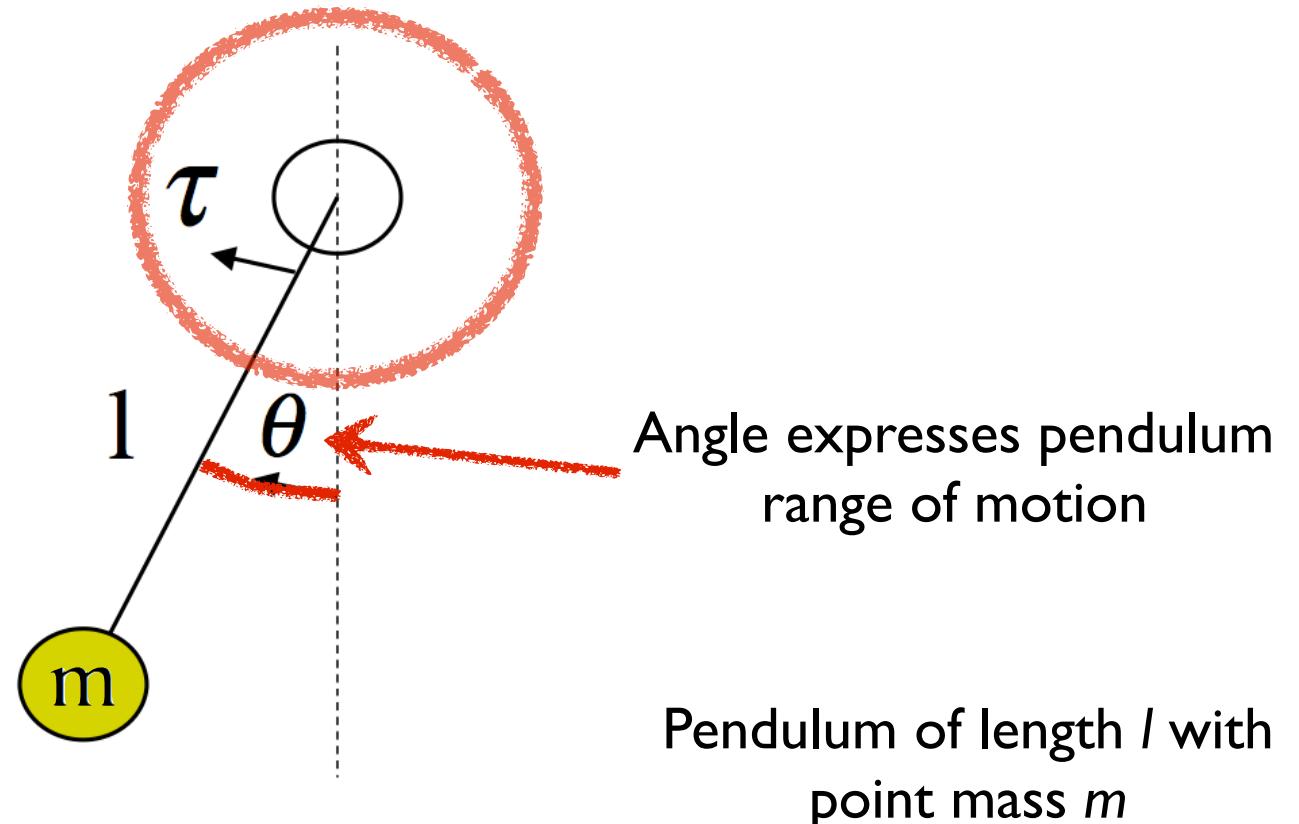
Example: Motorized Pendulum



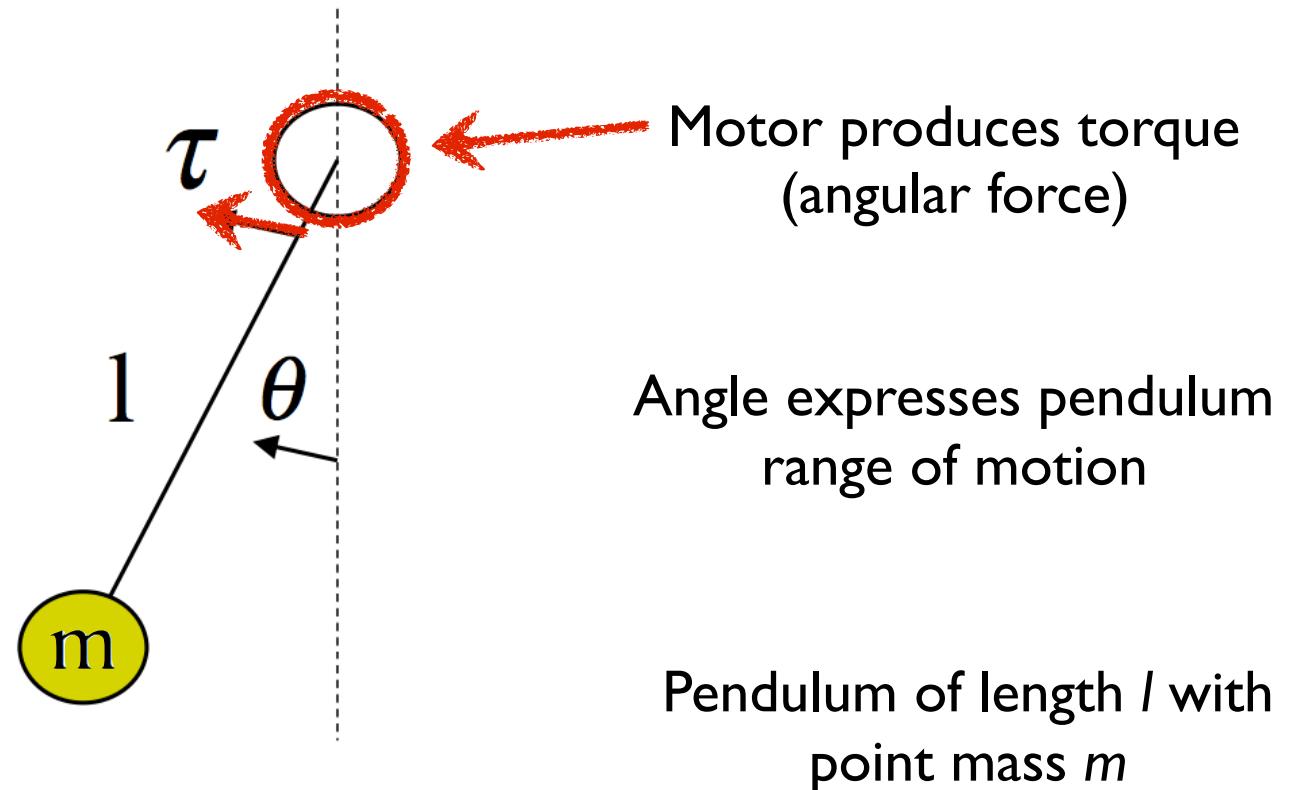
Example: Motorized Pendulum



Example: Motorized Pendulum



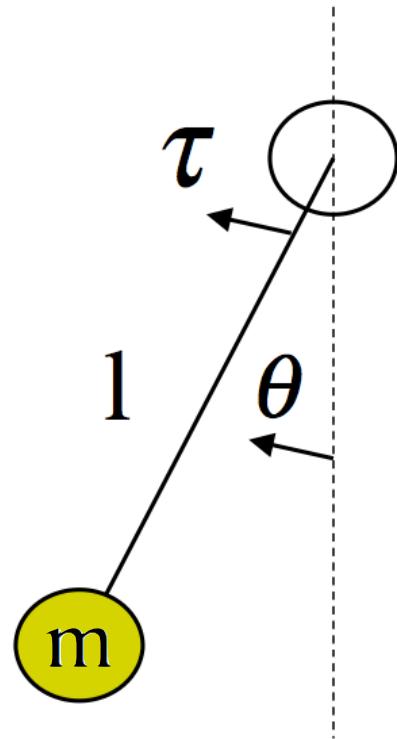
Example: Motorized Pendulum



Example: Motorized Pendulum

Equation of motion
(with rotational inertia I)

$$I\ddot{\theta} = -mgl \sin(\theta) + \tau$$



Motor produces torque
(angular force)

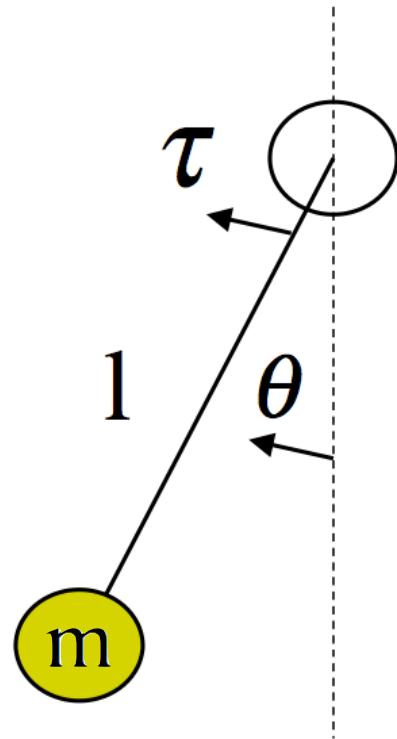
Angle expresses pendulum
range of motion

Pendulum of length l with
point mass m

DYNAMICS

Equation of motion
(with rotational inertia I)

$$I\ddot{\theta} = -mgl \sin(\theta) + \tau$$



CONTROLS

Motor produces torque
(angular force)

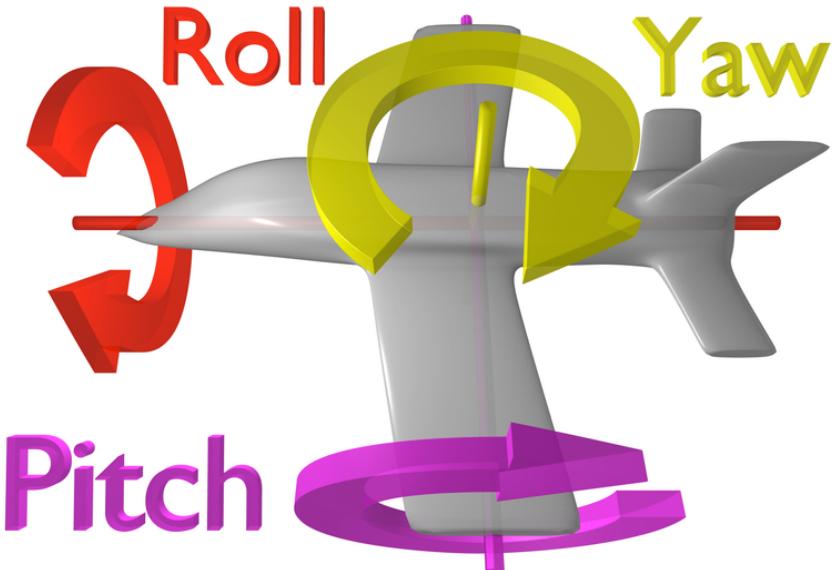
STATE (OR CONFIGURATION)
Angle expresses pendulum
range of motion

SYSTEM

Pendulum of length l with
point mass m

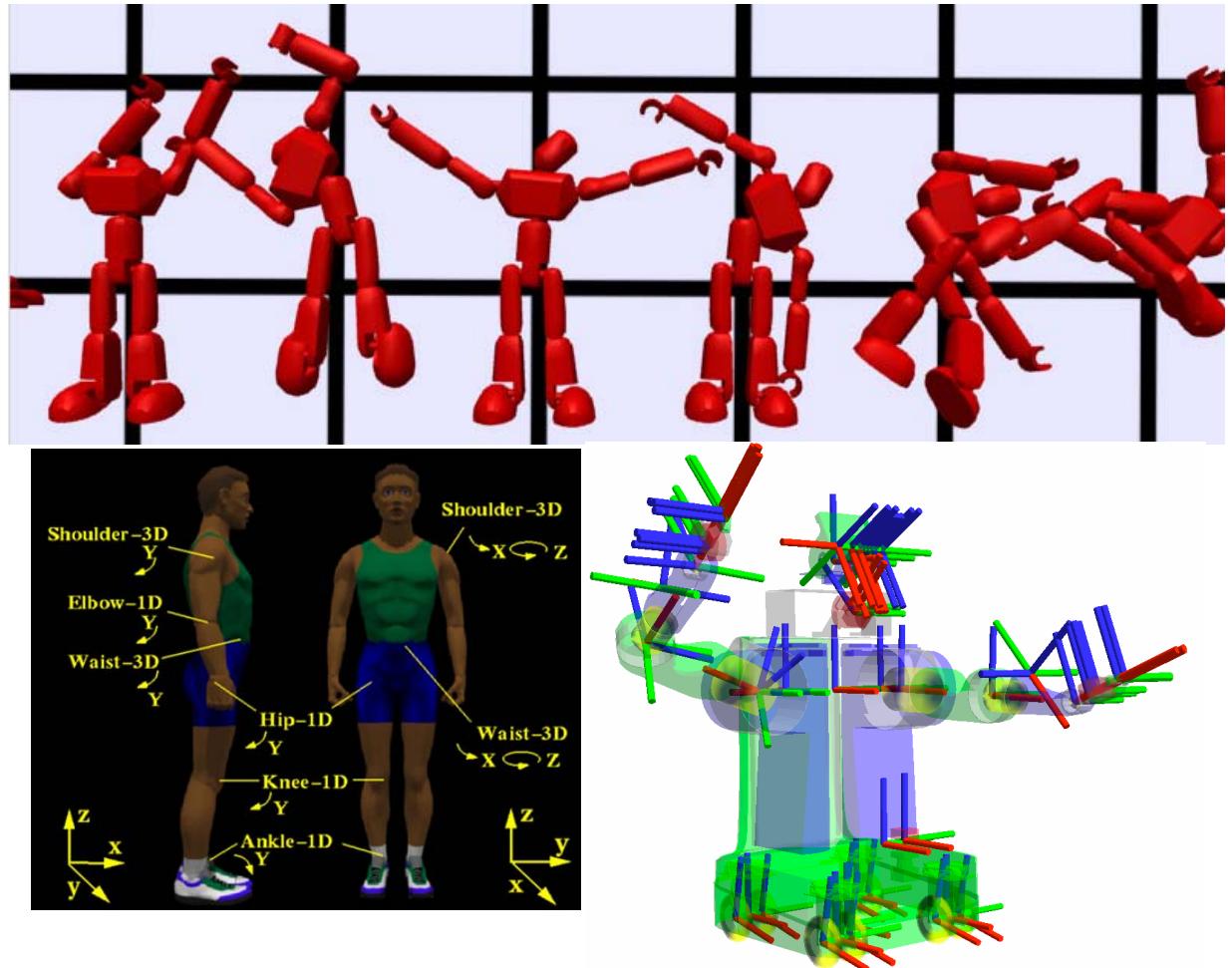
Defining State

- State comprised of degrees-of-freedom (DOFs)
- DOFs describe translational and rotational axes for the motion about robot joints
- How many DOFs in the example pendulum?
- Airplane DOFs?



Defining State

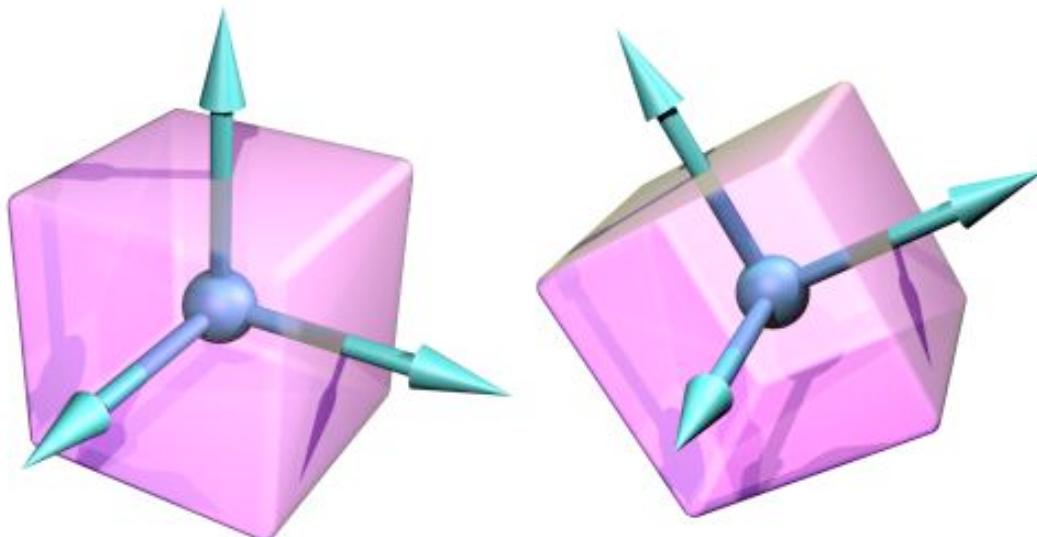
- State comprised of degrees-of-freedom (DOFs)
- DOFs describe translational and rotational axes for the motion about robot joints
- Humanoid DOFs?
 - joint angles
 - global positioning



DOFs and Coordinate Spaces

- Each body has its own coordinate system

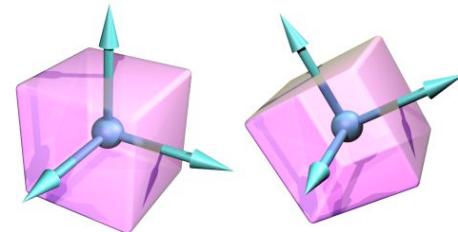
 **LINK**  **FRAME**



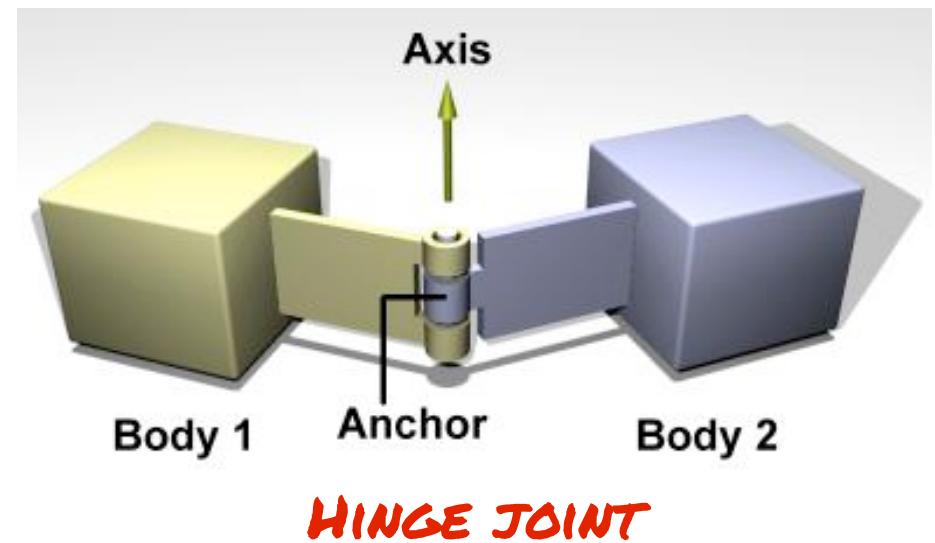
DOFs and Coordinate Spaces

- Each body has its own coordinate system

 **LINK** **FRAME**



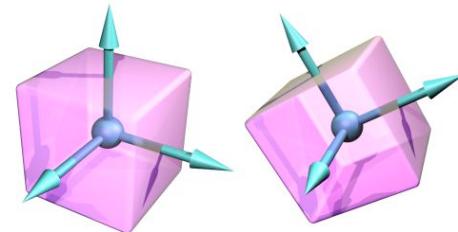
- Joints connect two links (rigid bodies)
- Hinge (1 rotational DOF)



DOFs and Coordinate Spaces

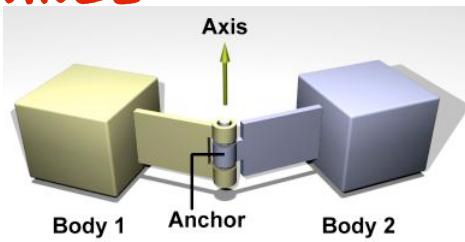
- Each body has its own coordinate system



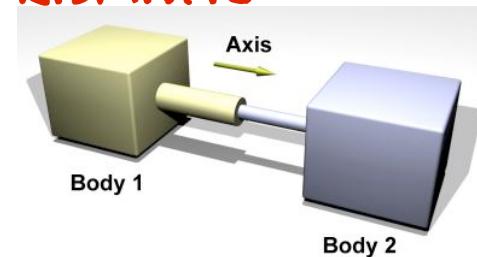


- Joints connect two links (rigid bodies)
 - Hinge (1 rotational DOF)
 - Prismatic (1 translational DOF)
 - Ball-socket (3 DOFs)

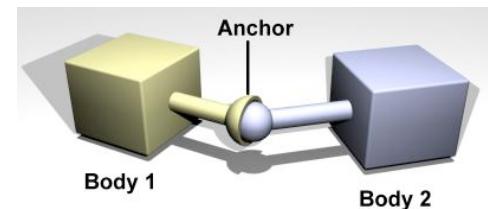
HINGE



PRISMATIC

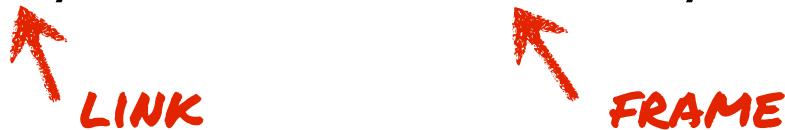


BALL

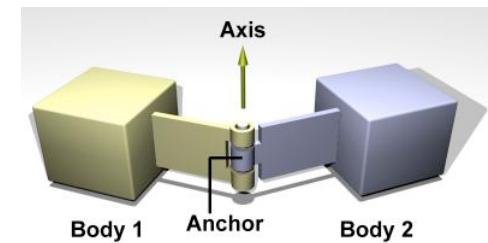
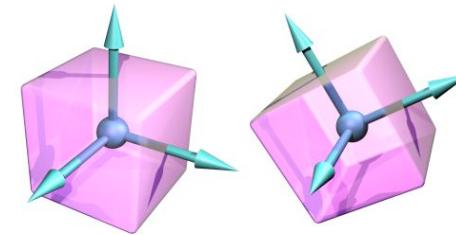


DOFs and Coordinate Spaces

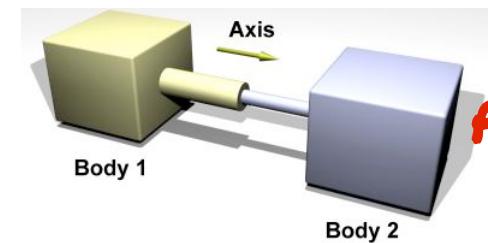
- Each body has its own coordinate system

 **LINK** **FRAME**

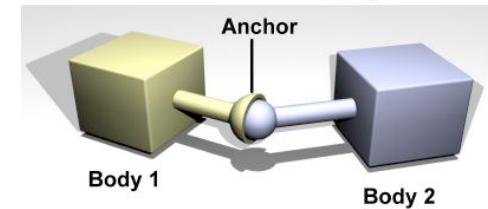
- Joints connect two links (rigid bodies)
 - Hinge (1 rotational DOF)
 - Prismatic (1 translational DOF)
 - Ball-socket (3 DOFs)
- A motor exerts force along a DOF axis



HINGE



PRISMATIC



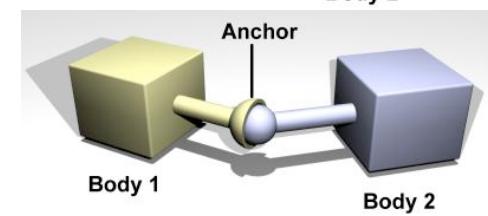
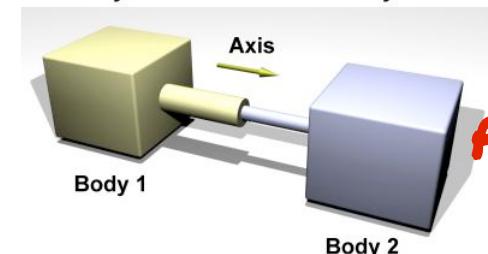
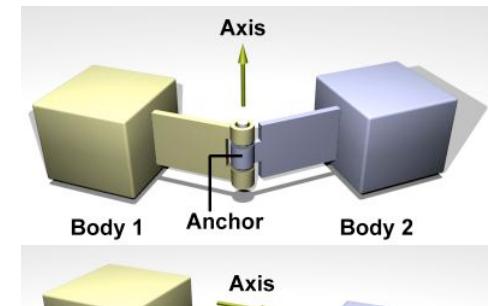
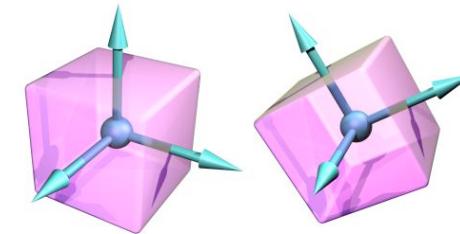
BALL

DOFs and Coordinate Spaces

- Each body has its own coordinate system



- Joints connect two links (rigid bodies)
 - Hinge (1 rotational DOF)
 - Prismatic (1 translational DOF)
 - Ball-socket (3 DOFs)
- A motor exerts force along a DOF axis
- Linear transformations used to relate coordinate frames of robot links and joints
- Spatial geometry attached to each link, but does not affect the body's coordinate frame



Robotic machines are comprised of N joints and $N+1$ links

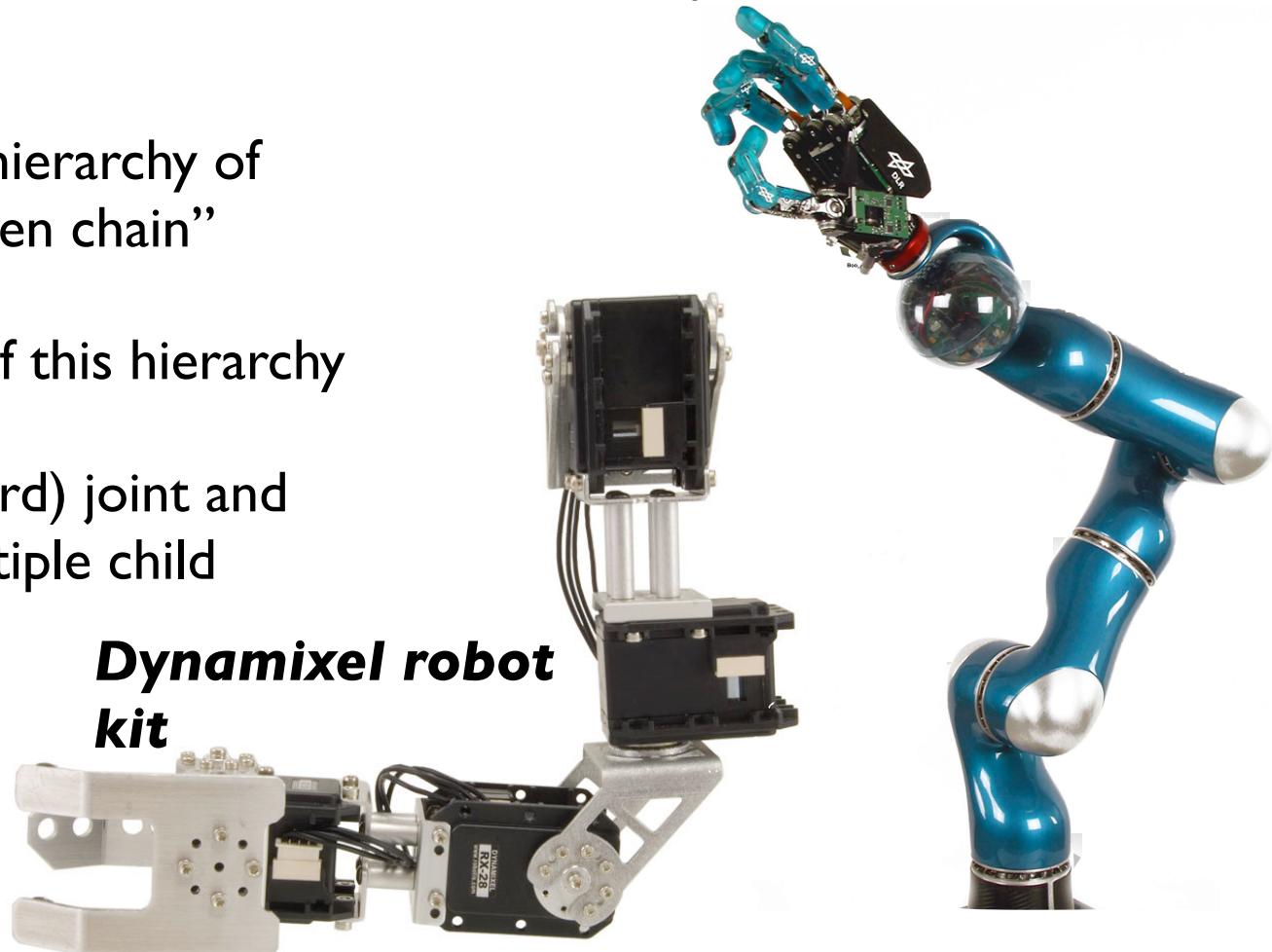
Joints and links form a tree hierarchy of articulated motion as an “open chain”

The “base” is the root link of this hierarchy

A link has one parent (inboard) joint and potentially zero, one, or multiple child (outboard) joints

A “serial chain” is a robot where every link has only one child joint

DLR Lightweight arm



**Dynamixel robot
kit**

Consider some examples of
robots...

Planar Arm

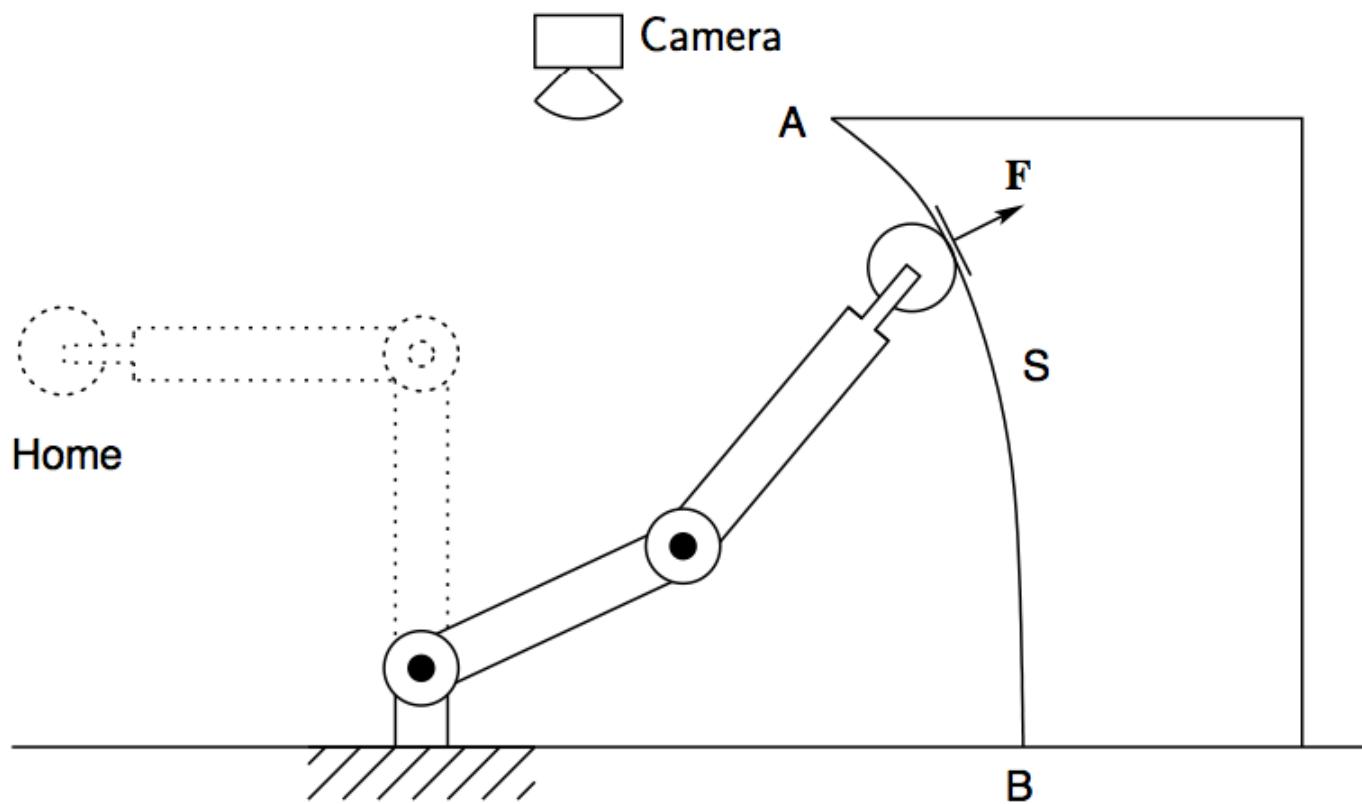


[https://
www.nowhereelse.fr/
aikon-project-robot-
artiste-dessin-
portraits-29397/](https://www.nowhereelse.fr/aikon-project-robot-artiste-dessin-portraits-29397/)

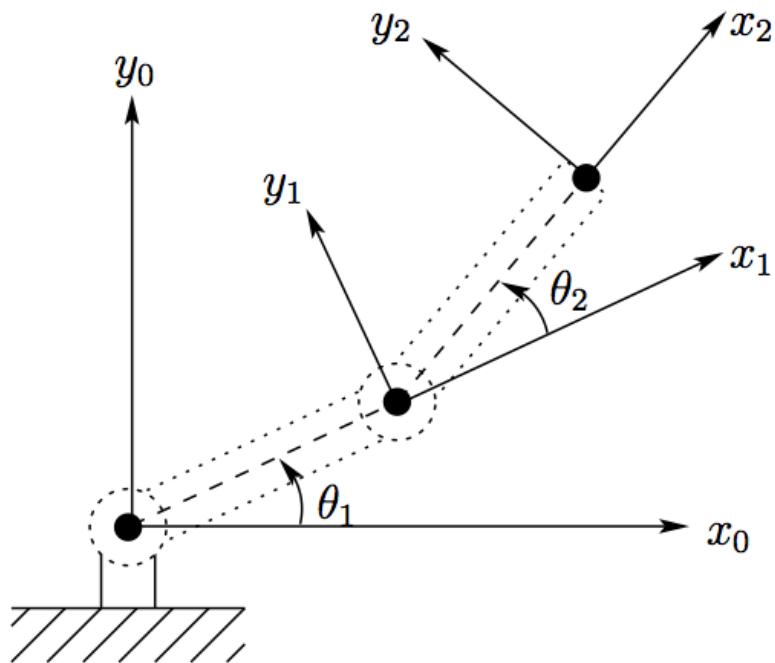
AIKON-II Project - https://youtu.be/bbdQbyff_Sk

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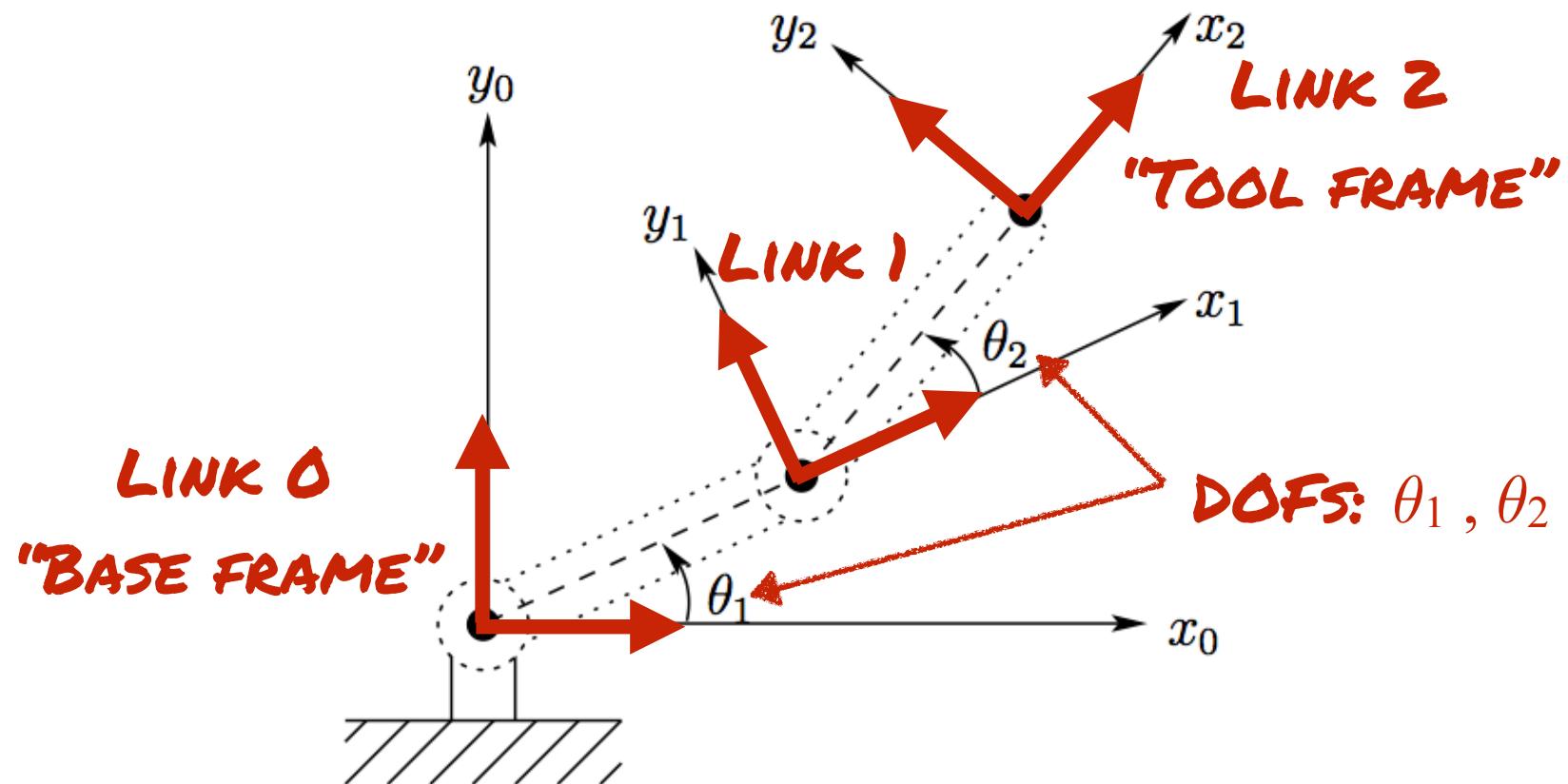
Planar 2-DOF 2-link Arm



Planar 2-DOF 2-link Arm

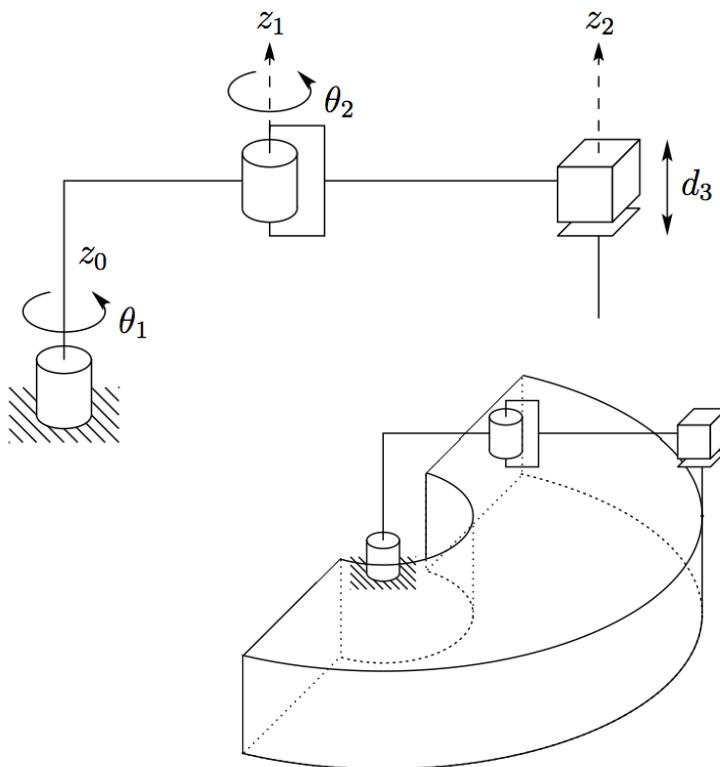


Planar 2-DOF 2-link Arm

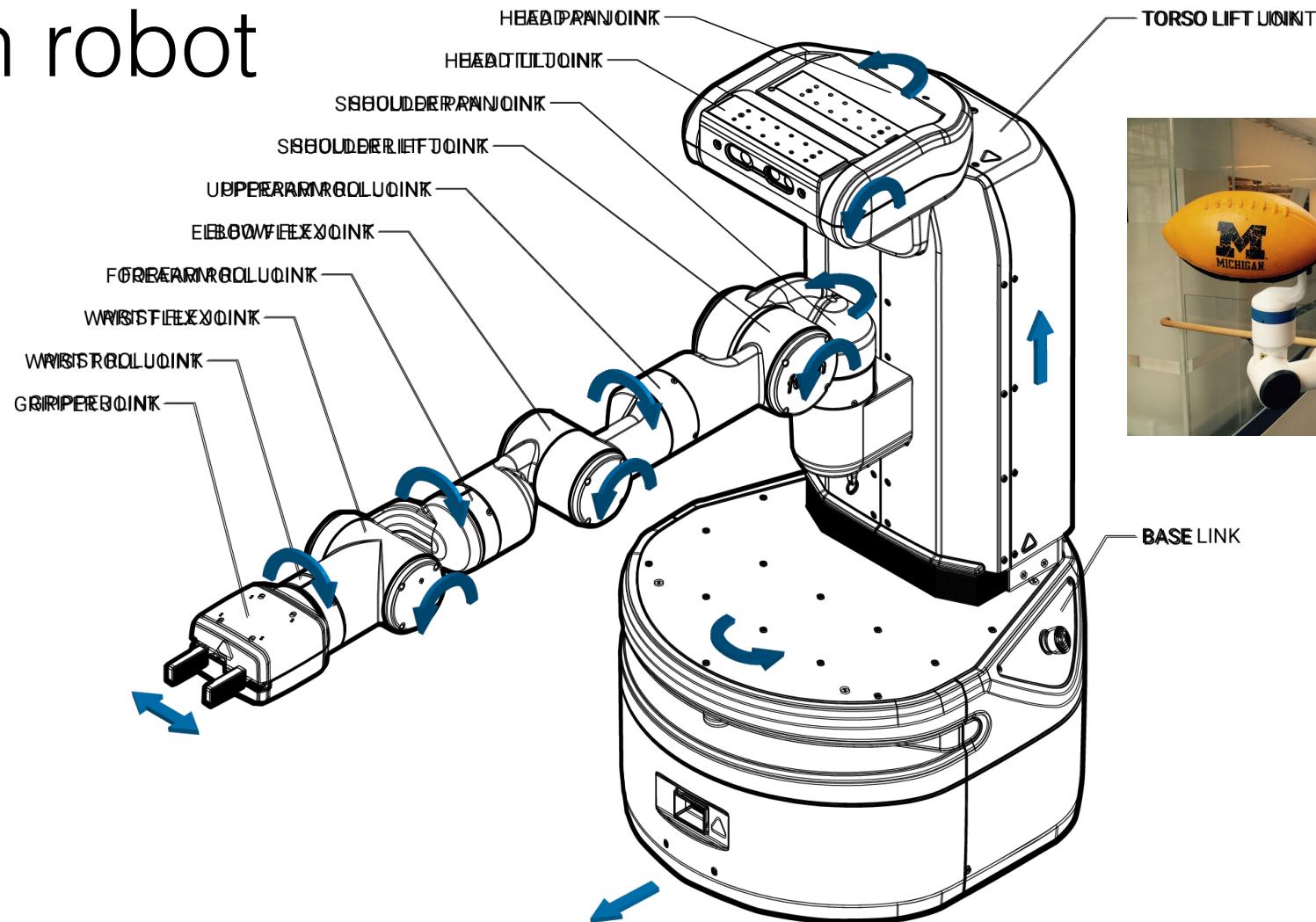


SCARA Arm

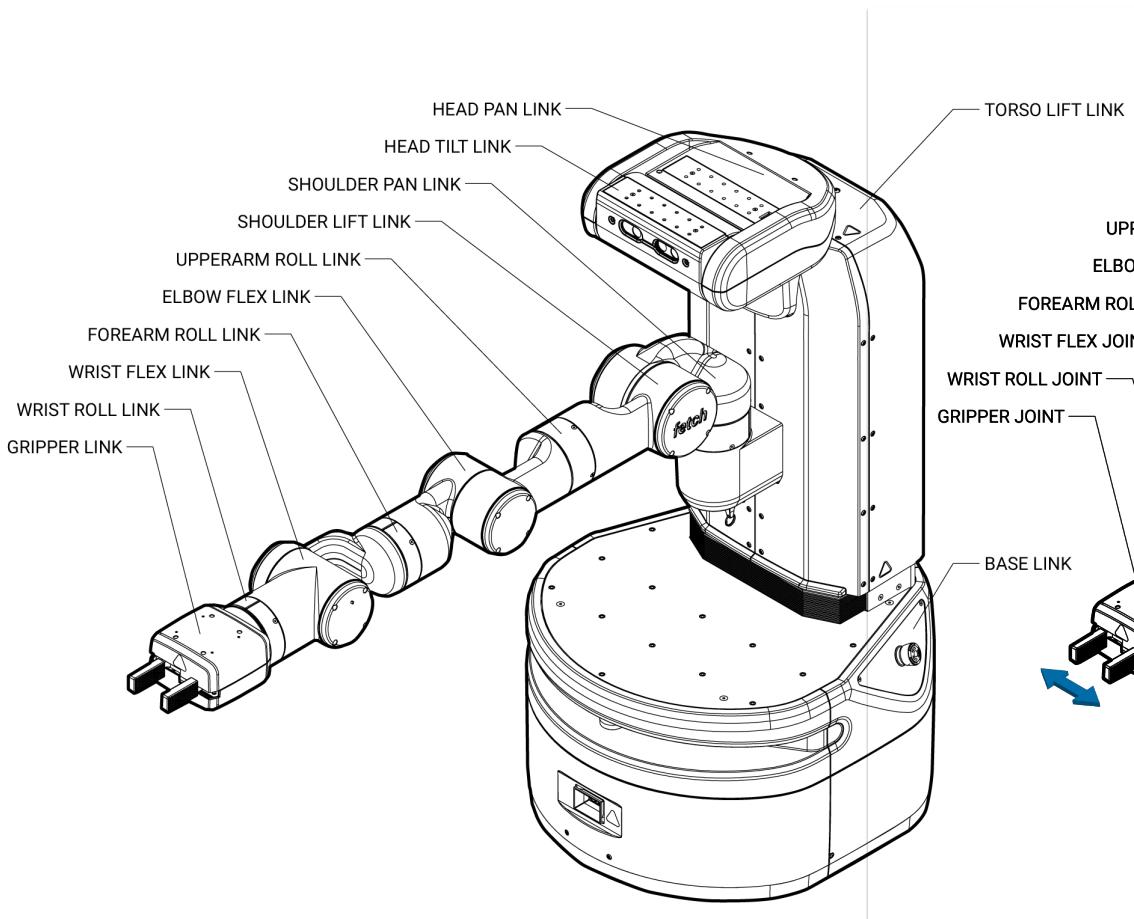
Selective Compliance Assembly Robot Arm



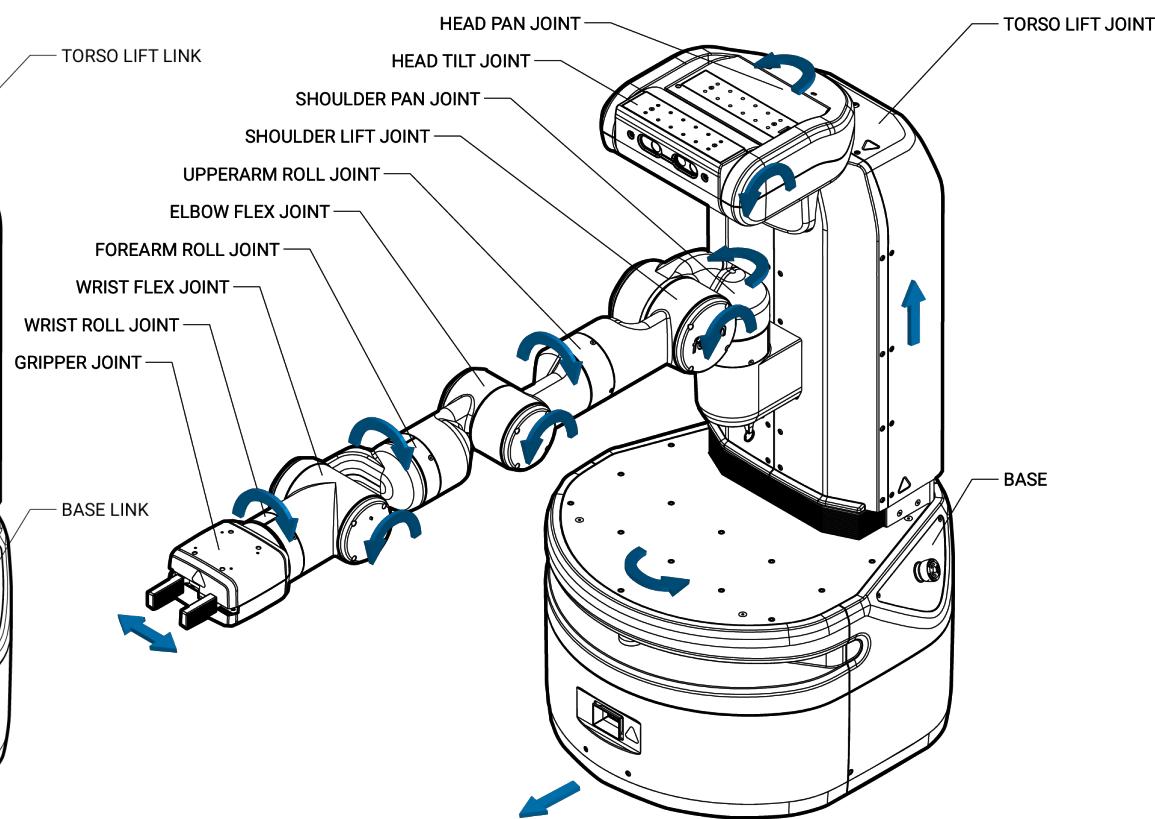
Fetch robot

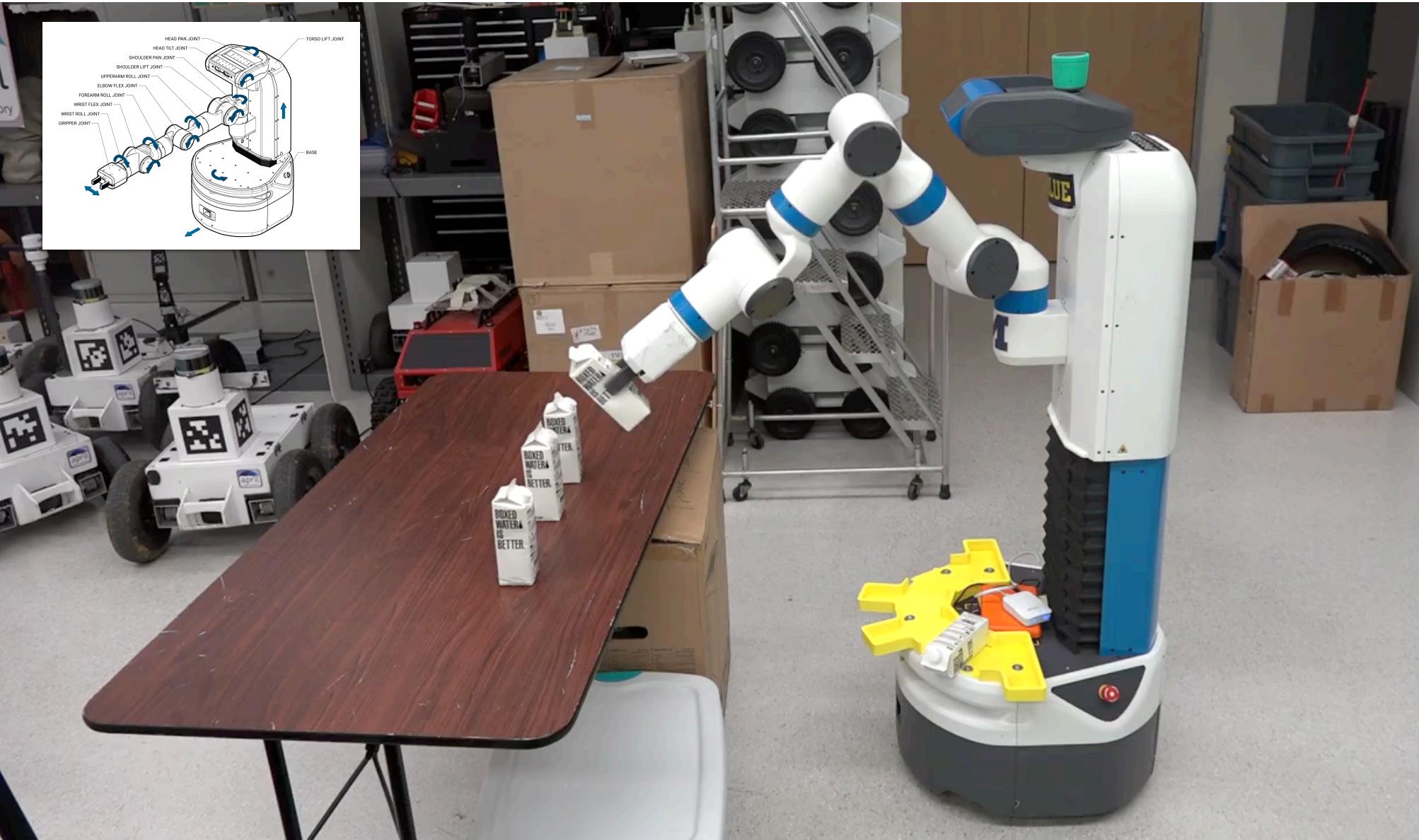
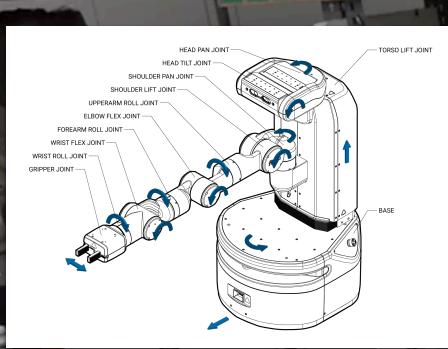


Fetch links

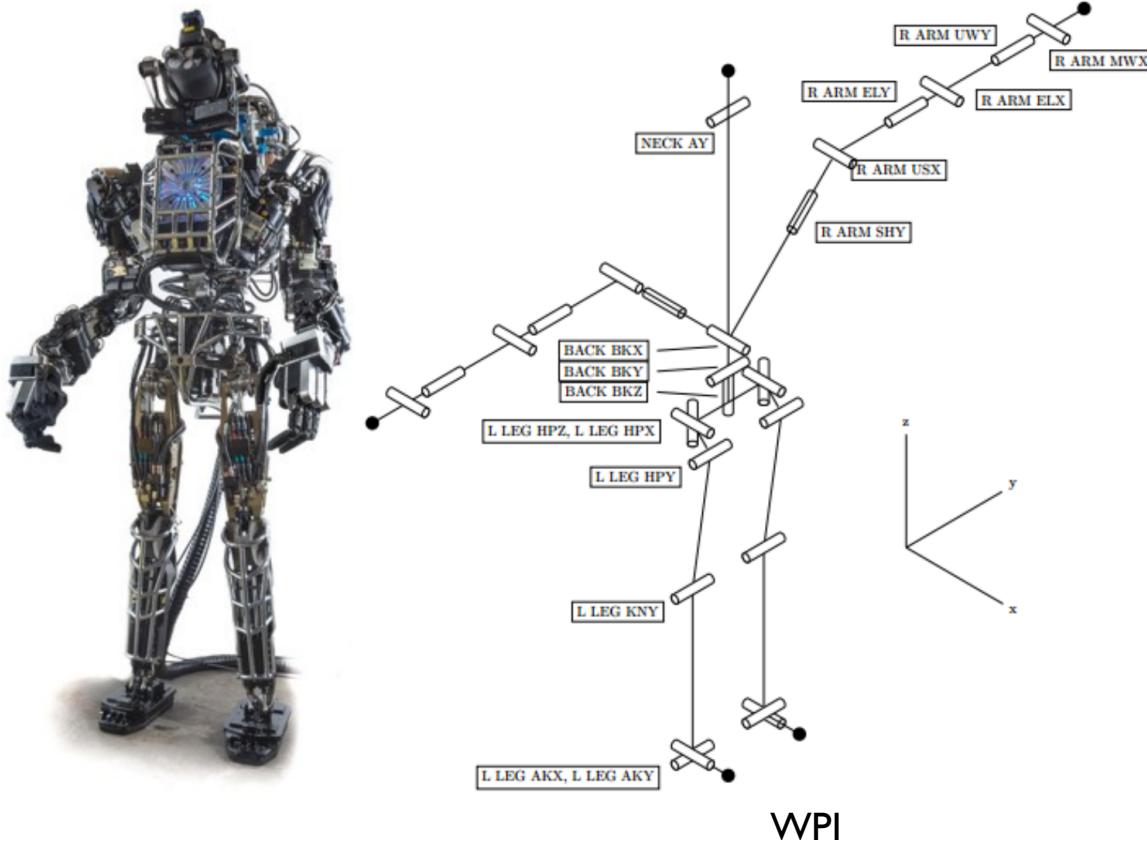


Fetch joints





Atlas robot



Physical Simulation (Gazebo)



Technion

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Why simulate robots?

Why simulate robots?

- **Real robots are expensive**
 - Improper controllers can physically break robots
 - Inexpensive to experiment and test robot controllers in simulation
- **Predictive model of dynamics**
 - Necessary for some types of control (e.g., optimal control)

$$J = \Phi [\mathbf{x}(t_0), t_0, \mathbf{x}(t_f), t_f] + \boxed{\int_{t_0}^{t_f} \mathcal{L} [\mathbf{x}(t), \mathbf{u}(t), t] \, dt}$$

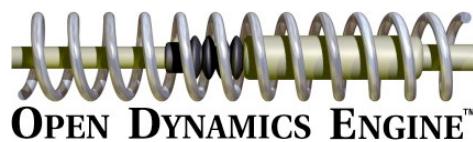
Why simulate robots?

- Robot simulation packages are readily available



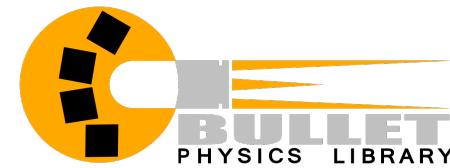
- Built on physics engines that numerically integrate over dynamics

SD/FAST
(THE OG)

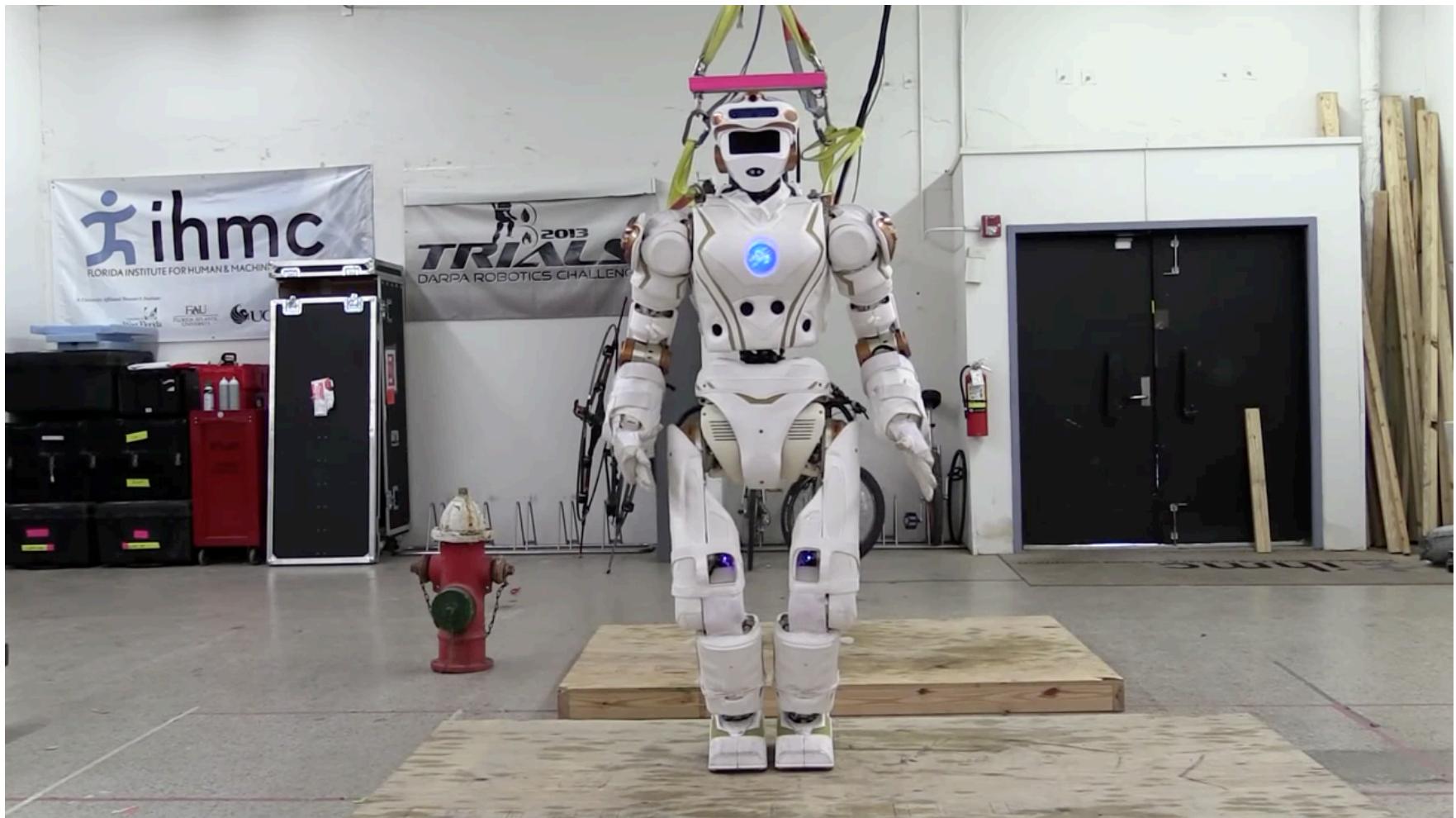


vortex
studio

newton
DYNAMICS



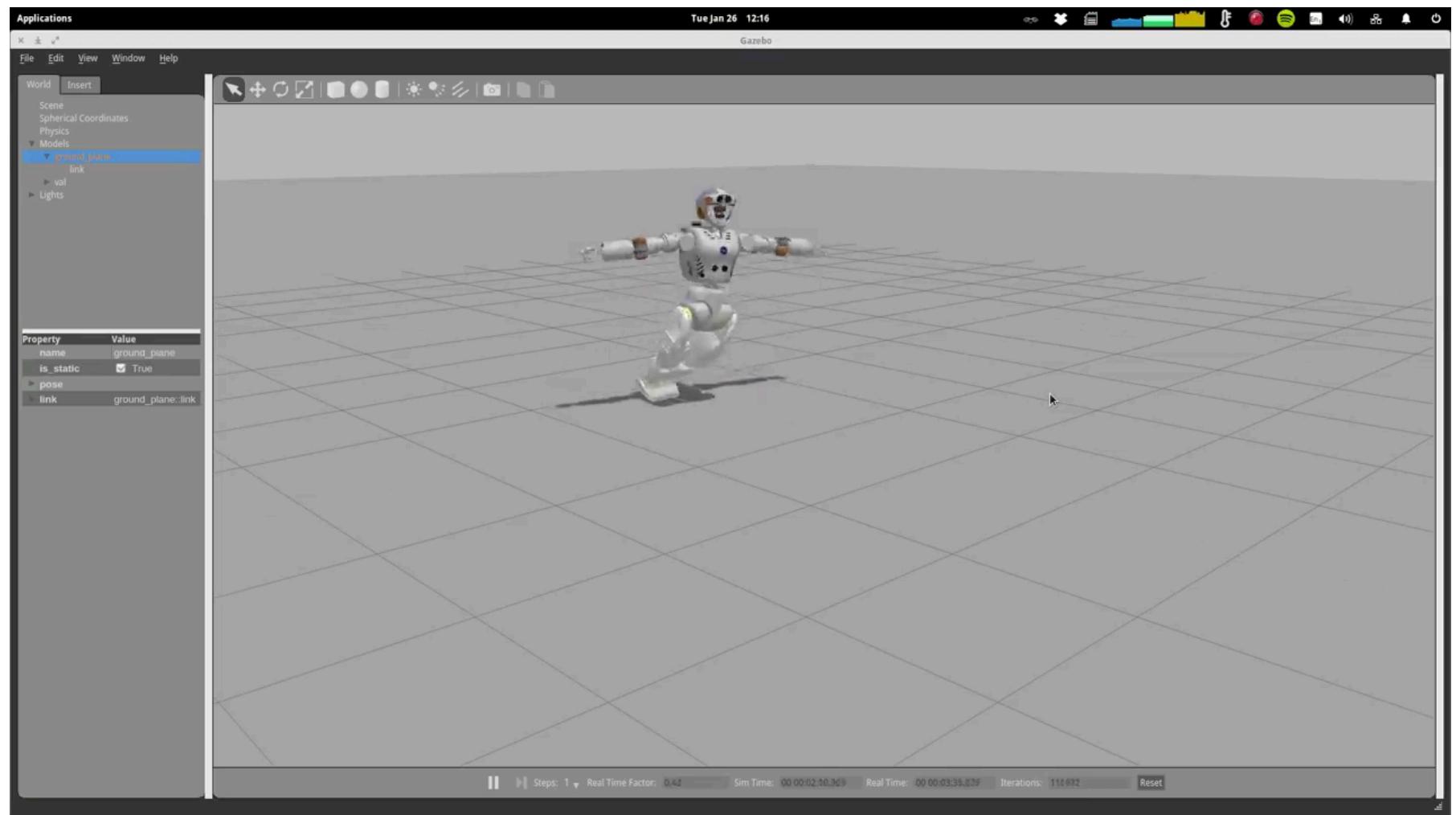
For example,
NASA Valkyrie...



Valkyrie for real - <https://youtu.be/5Ee5u2ekE8c>

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NASA Valkyrie... development in simulation



Valkyrie in Gazebo simulation - <https://youtu.be/tLCpJvqgtRQ>

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Our first robot: Pendulum!

Project 2: 1 DOF Pendularm

← → C file:///Users/logan/git_tmp/kineval/pendularm/pendularm1.html ⭐ ⚓

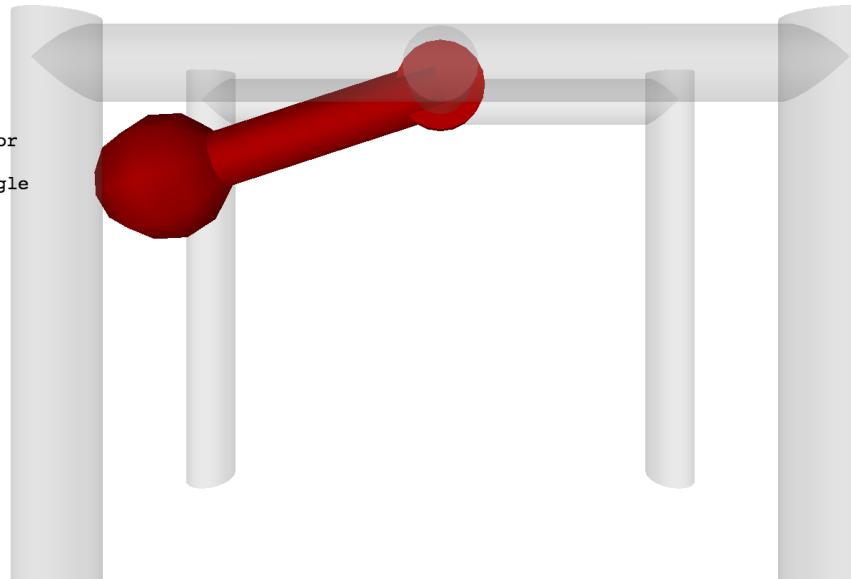
```
System
t = 162.00 dt = 0.05
integrator = velocity verlet
x = -1.26
x_dot = -0.00
x_desired = -1.26
```

```
Servo: active
u = -37.32
kp = 1500.00
kd = 15.00
ki = 150.10
```

```
Pendulum
mass = 2.00
length = 2.00
gravity = 9.81
```

```
Keys
[0-4] - select integrator
a/d - apply user force
q/e - adjust desired angle
c - toggle servo
s - disable servo
```

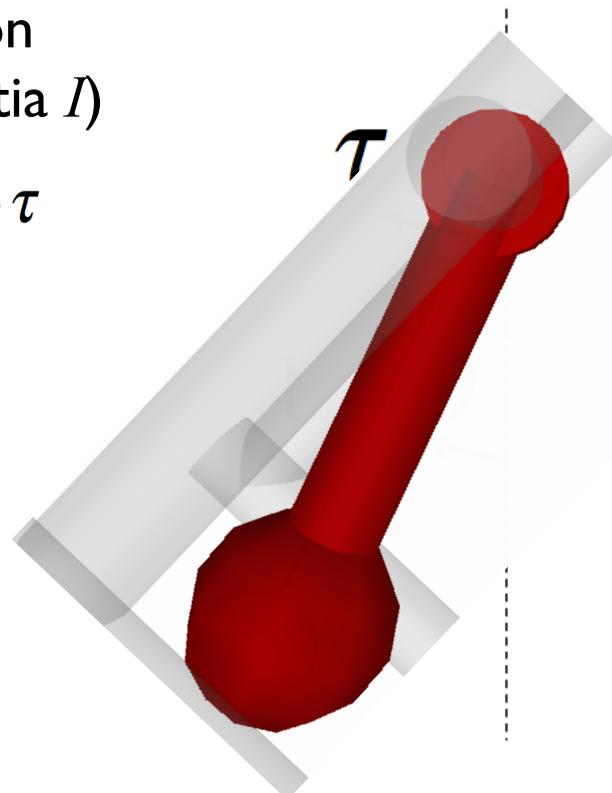
model, simulate, and control
1 DoF robot arm



DYNAMICS

Equation of motion
(with rotational inertia I)

$$I\ddot{\theta} = -mgl \sin(\theta) + \tau$$



Example: Pendulum

CONTROLS

Motor produces torque
(angular force)

STATE (OR CONFIGURATION)
Angle expresses pendulum
range of motion

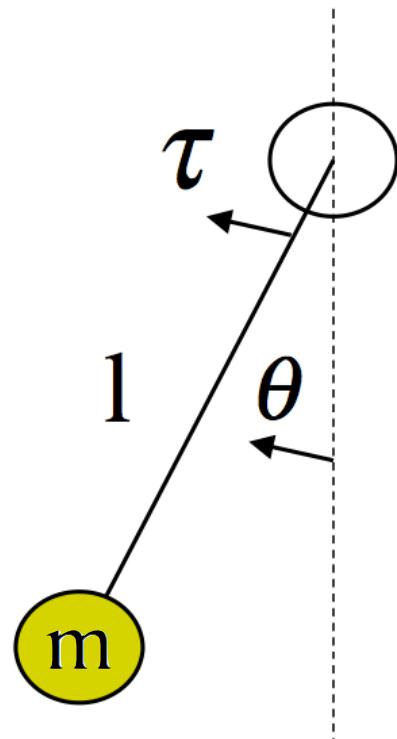
SYSTEM

Pendulum of length l with
point mass m

DYNAMICS

Equation of motion
(with rotational inertia I)

$$I\ddot{\theta} = -mgl \sin(\theta) + \tau$$



CONTROLS

Motor produces torque
(angular force)

STATE (OR CONFIGURATION)
Angle expresses pendulum
range of motion

SYSTEM

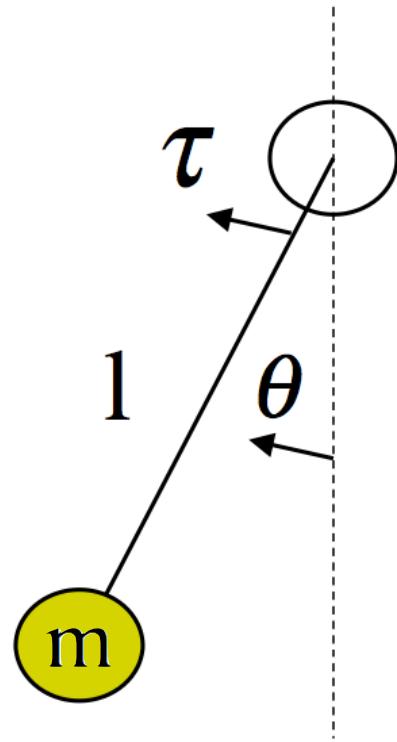
Pendulum of length l with
point mass m

Example: Pendulum

Equation of motion
(with rotational inertia I)

$$I\ddot{\theta} = -mgl \sin(\theta) + \tau$$

MOTOR
TORQUE



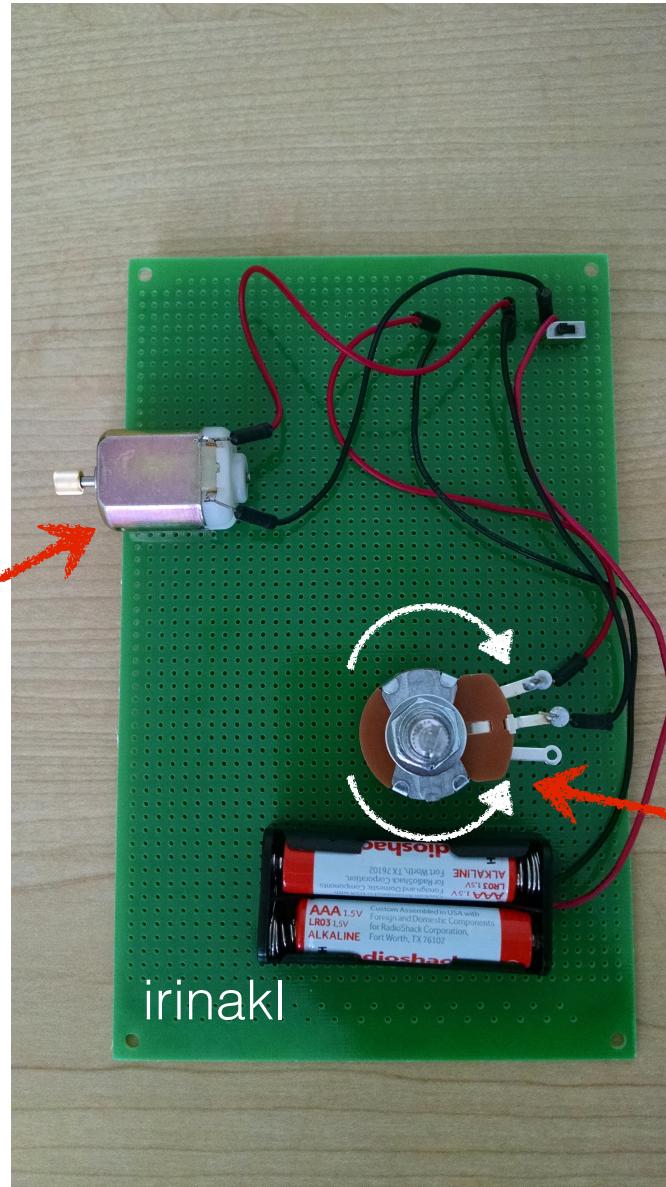
Motor produces torque
(angular force)

Angle expresses pendulum
range of motion

Pendulum of length l with
point mass m

Example device

DC MOTOR

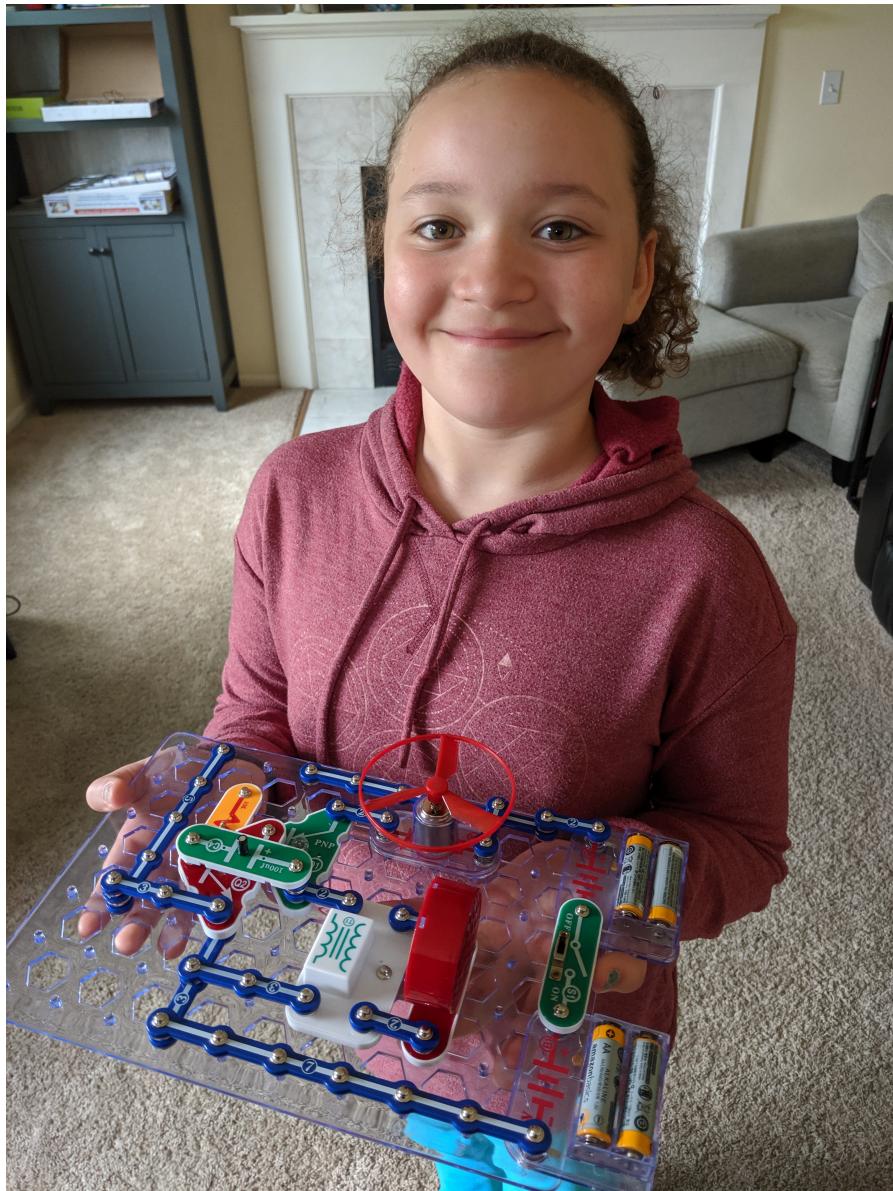


Control torque of motor
as a proportion of
current applied

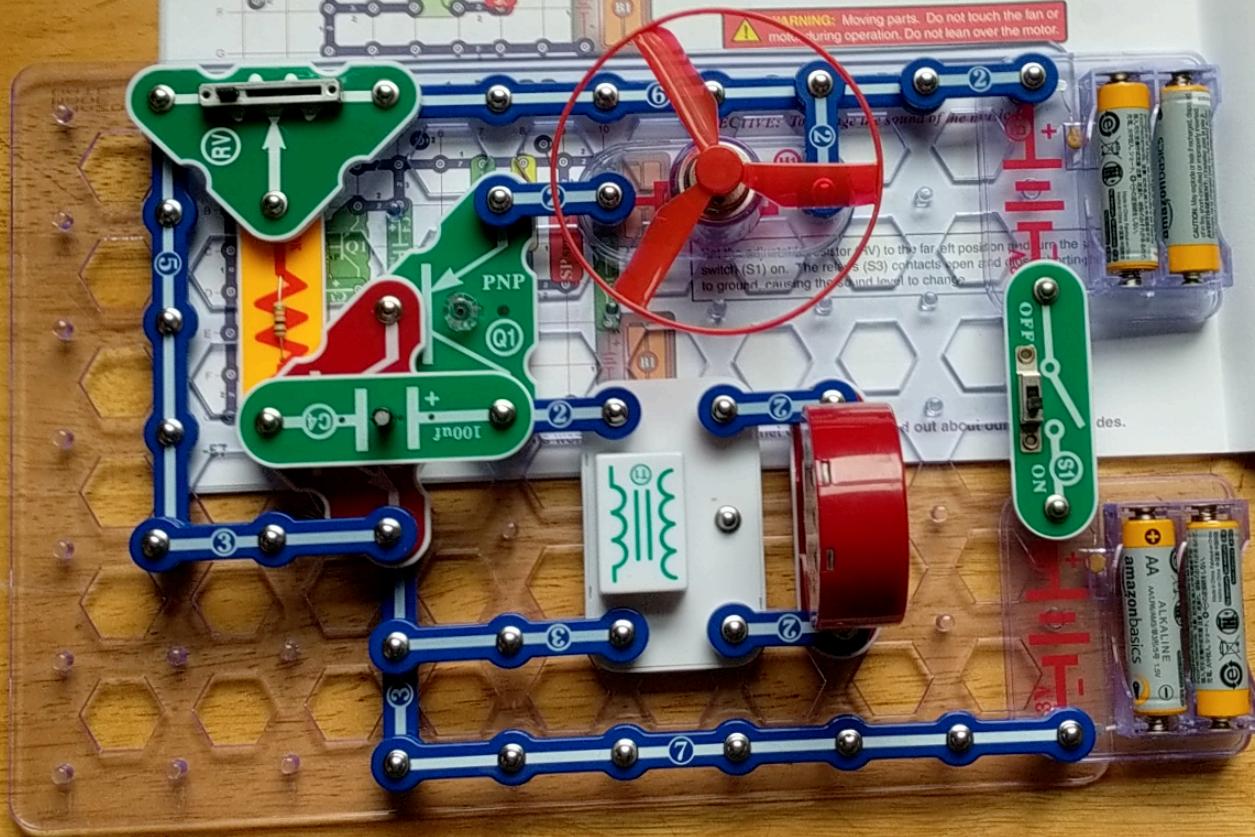
Decrease resistance
to increase force

POTENTIOMETER

Increase resistance
to decrease force

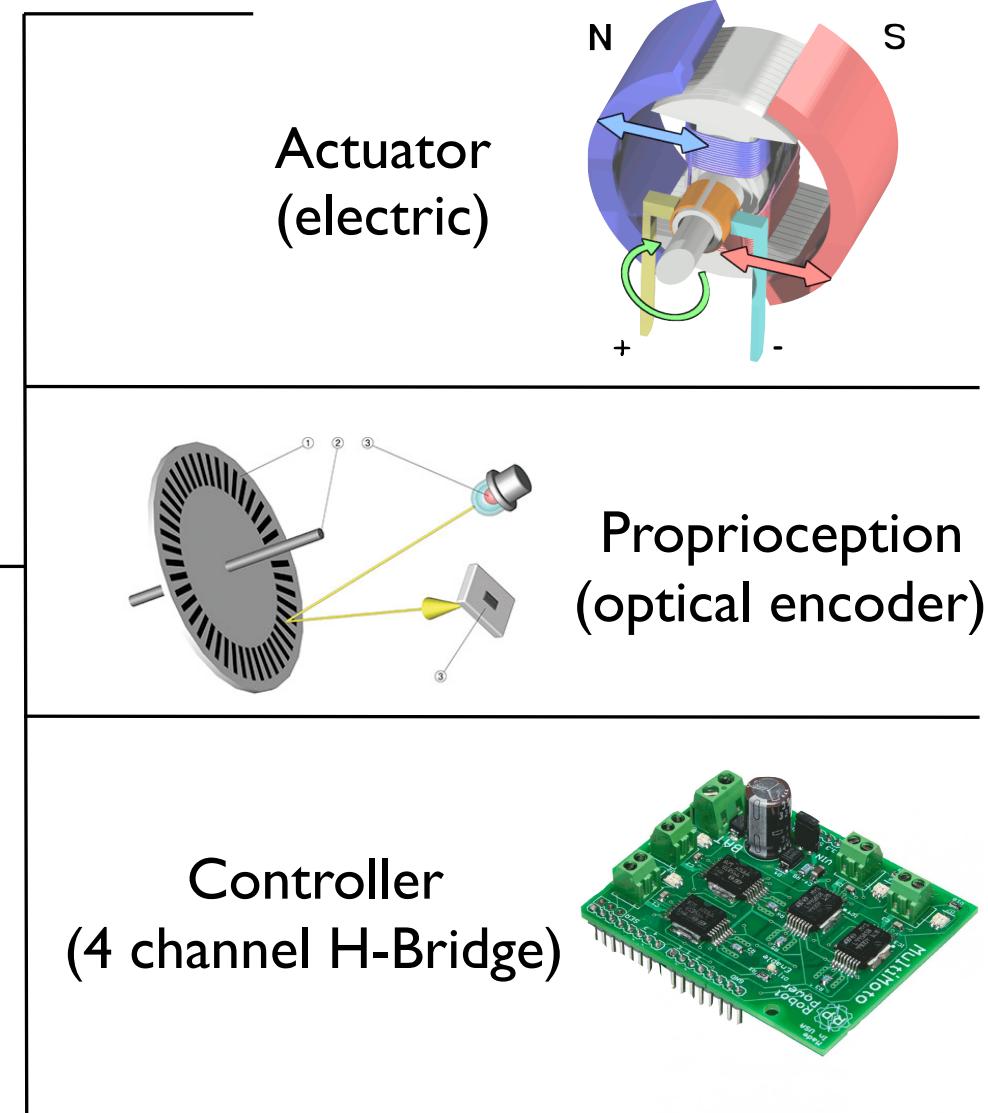
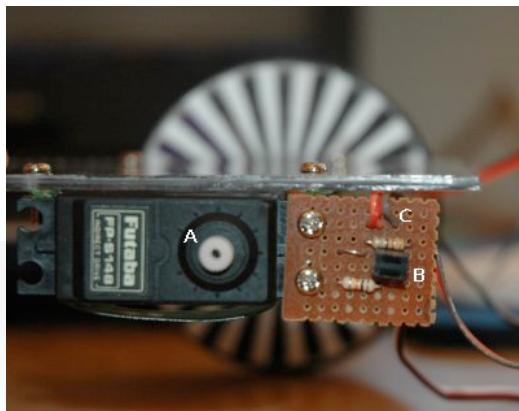


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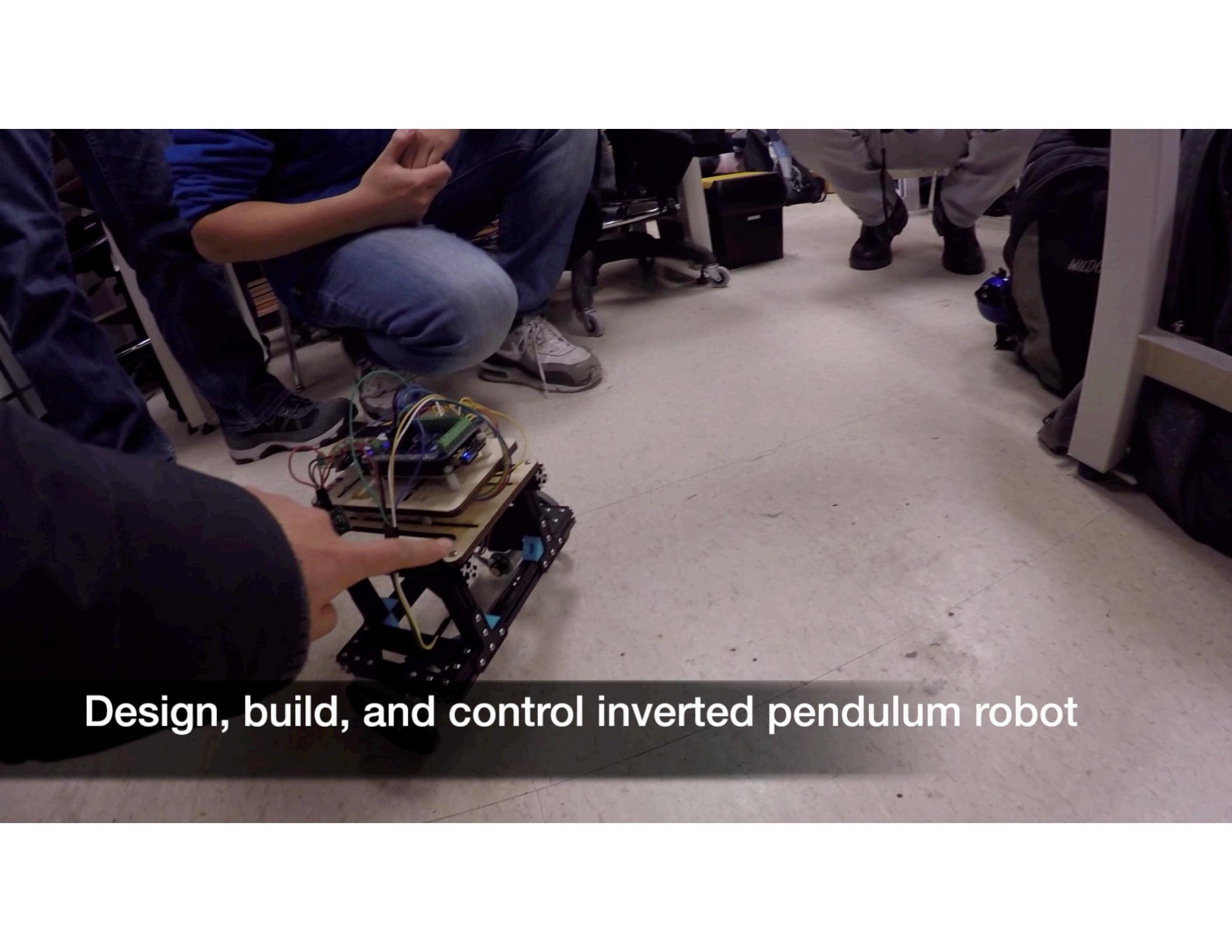


- actuators to produce motion
- proprioception to sense pose
- controller to regulate current to motor

Servo



Consider servos on
wheels of an inverted pendulum



Design, build, and control inverted pendulum robot

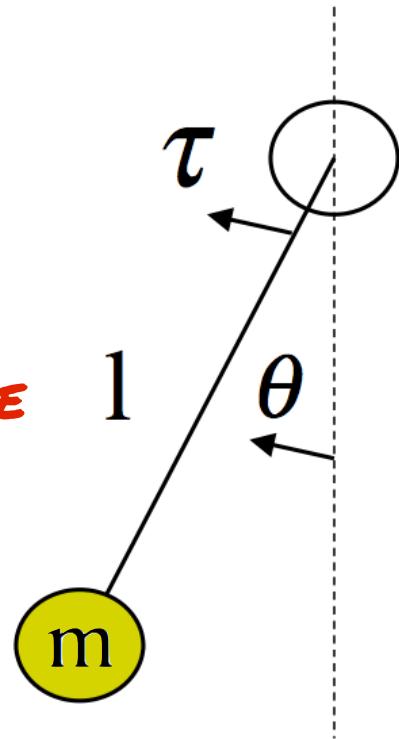
What is an equation of motion?

Example: Pendulum

Equation of motion
(with rotational inertia I)

$$I\ddot{\theta} = -mgl \sin(\theta) + \tau$$

INERTIA **NET FORCE**
ACCELERATION



Motor produces torque
(angular force)

Angle expresses pendulum
range of motion

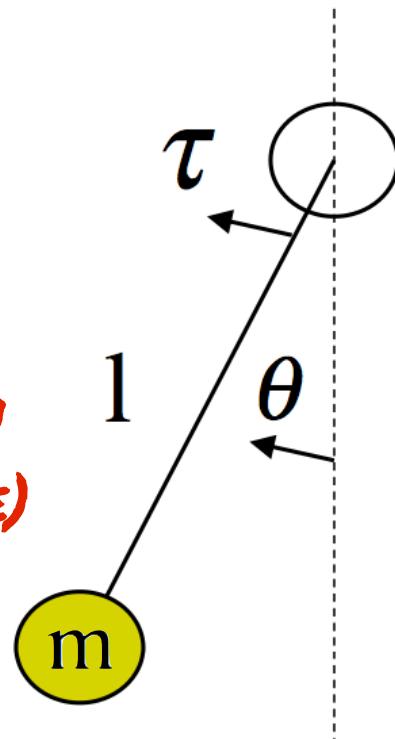
Pendulum of length l with
point mass m

Example: Pendulum

Equation of motion
(with rotational inertia I)

$$I\ddot{\theta} = -mgl \sin(\theta) + \tau$$

**ANGULAR ACCELERATION
(SECOND TIME DERIVATIVE)**



Motor produces torque
(angular force)

Angle expresses pendulum
range of motion

Pendulum of length l with
point mass m

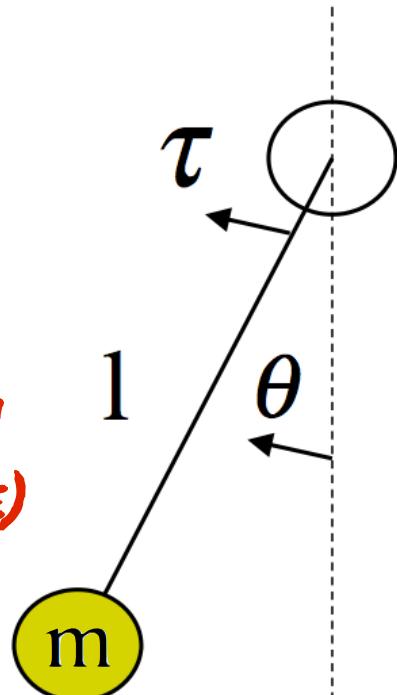
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↑
**ANGULAR ACCELERATION
(SECOND TIME DERIVATIVE)**
↓

or $\frac{d\dot{\theta}}{dt}$ as the rate of change of the
velocity of the pendulum angle



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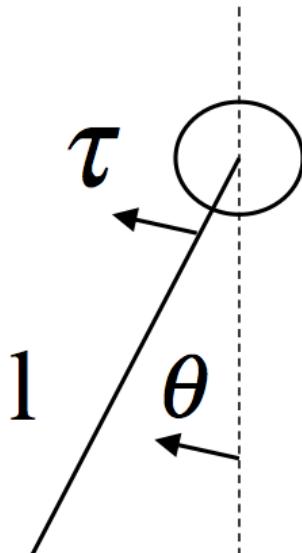
Equation of motion
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**ANGULAR ACCELERATION
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or $\frac{d\dot{\theta}}{dt}$ as the rate of change of the velocity of the pendulum angle

or $\frac{d^2\theta}{dt^2}$ as the rate of change of the rate of change of the pendulum angle



Motor produces torque
(angular force)

Angle expresses pendulum range of motion

Pendulum of length l with point mass m

$$I\ddot{\theta} = -mgl \sin(\theta) + \tau$$

How was the
equation of motion derived?

$$\frac{d^2\theta}{dt^2}$$

$$\frac{d\dot{\theta}}{dt}$$

$$I\ddot{\theta} = -mgl \sin(\theta) + \tau$$

We are going to need some math

$$\frac{d^2\theta}{dt^2}$$

$$\frac{d\dot{\theta}}{dt}$$

Derivative

From Wikipedia, the free encyclopedia

The **derivative** of a **function of a real variable** measures the sensitivity to change of a quantity (a function or **dependent variable**) which is determined by another quantity (the **independent variable**).

$$\frac{d\theta}{dt}$$

is the rate of change of the pendulum angle θ
with respect to the variable for time t

$$\theta = f(t)$$

assume that the pendulum angle
is a function over time

Derivative

From Wikipedia, the free encyclopedia

The **derivative** of a **function of a real variable** measures the sensitivity to change of a quantity (a function or **dependent variable**) which is determined by another quantity (the **independent variable**).

$$\frac{df}{da}$$

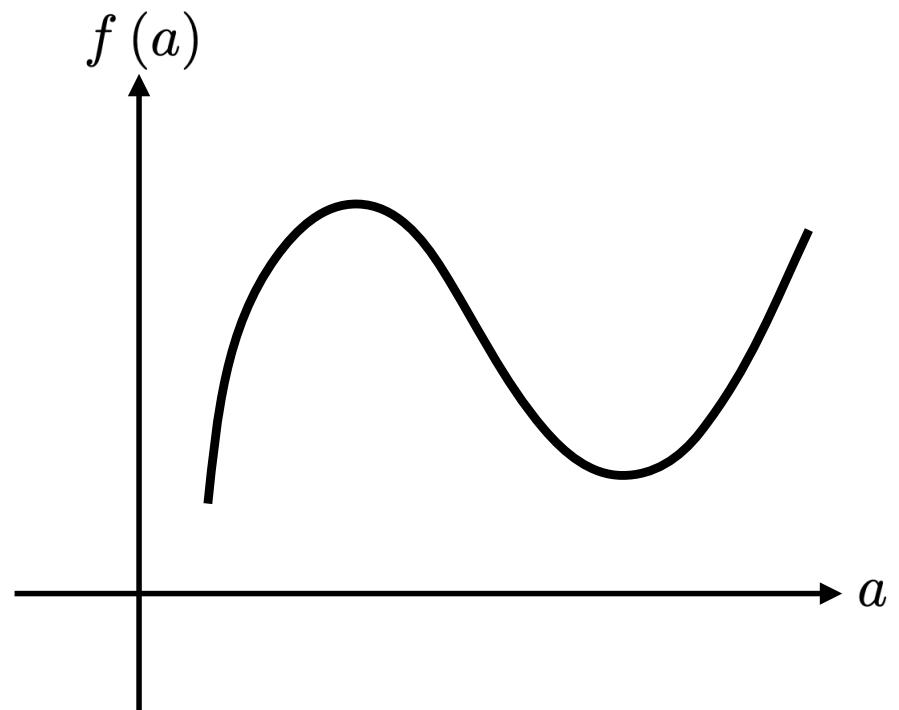
is the rate of change of some function $f(a)$
with respect to some variable a

Derivative

From Wikipedia, the free encyclopedia

The **derivative** of a **function of a real variable** measures the sensitivity to change of a quantity (a function or **dependent variable**) which is determined by another quantity (the **independent variable**).

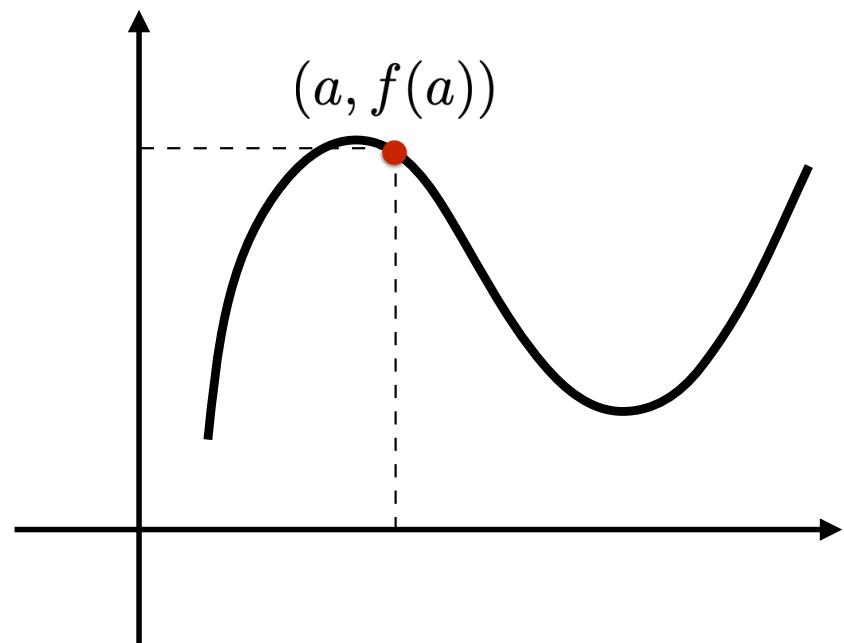
Consider a function $f(a)$ over variable a



Derivative

Consider a function $f(a)$ over variable a

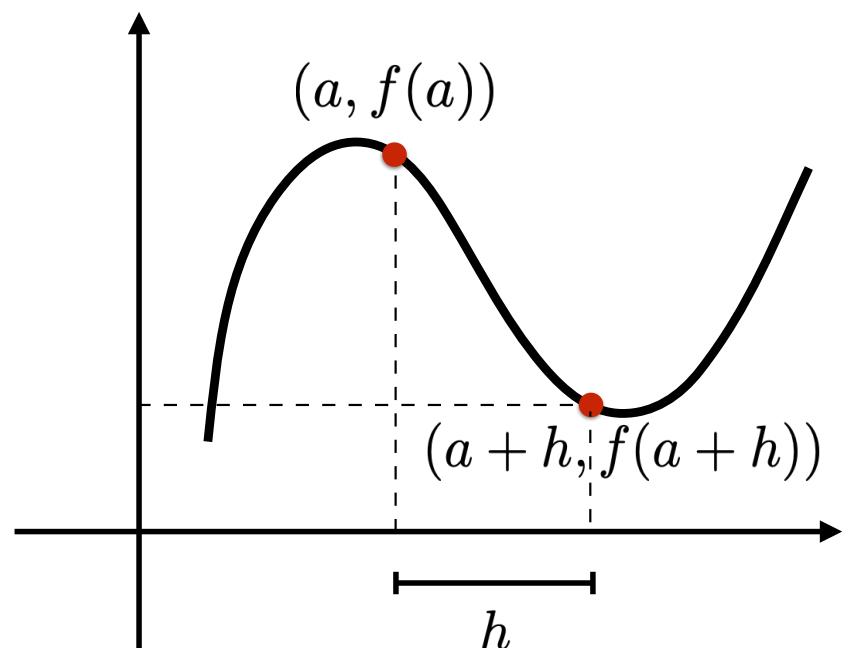
Evaluate $f(a)$ at a



Derivative

Consider a function $f(a)$ over variable a

Evaluate $f(a)$ at a and a nearby point $a + h$



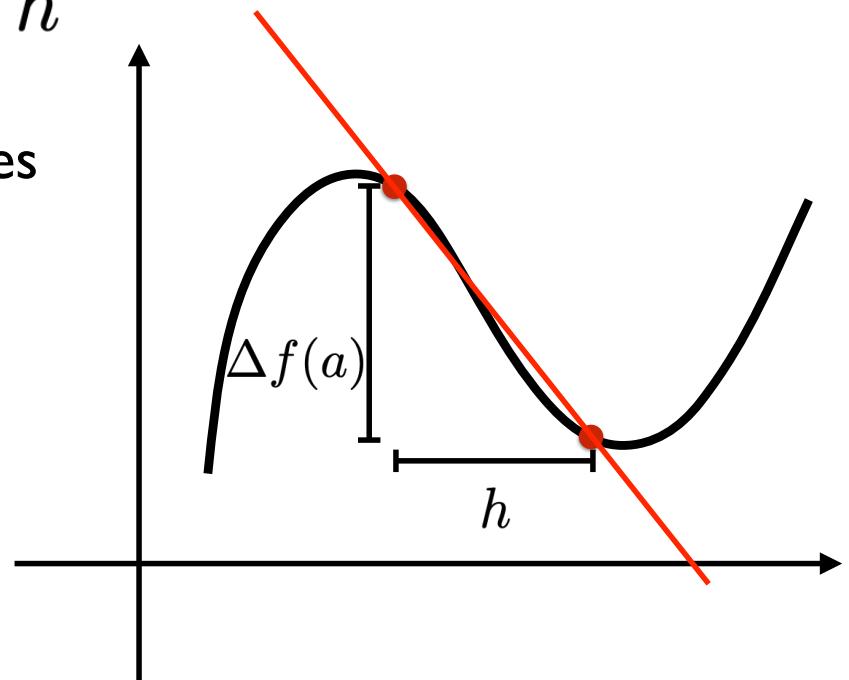
Derivative

Consider a function $f(a)$ over variable a

Evaluate $f(a)$ at a and a nearby point $a + h$

Slope of line between these points approximates the rate of change of the function

$$\frac{\Delta f(a)}{\Delta a} = \frac{f(a + h) - f(a)}{h}$$



Derivative

Consider a function $f(a)$ over variable a

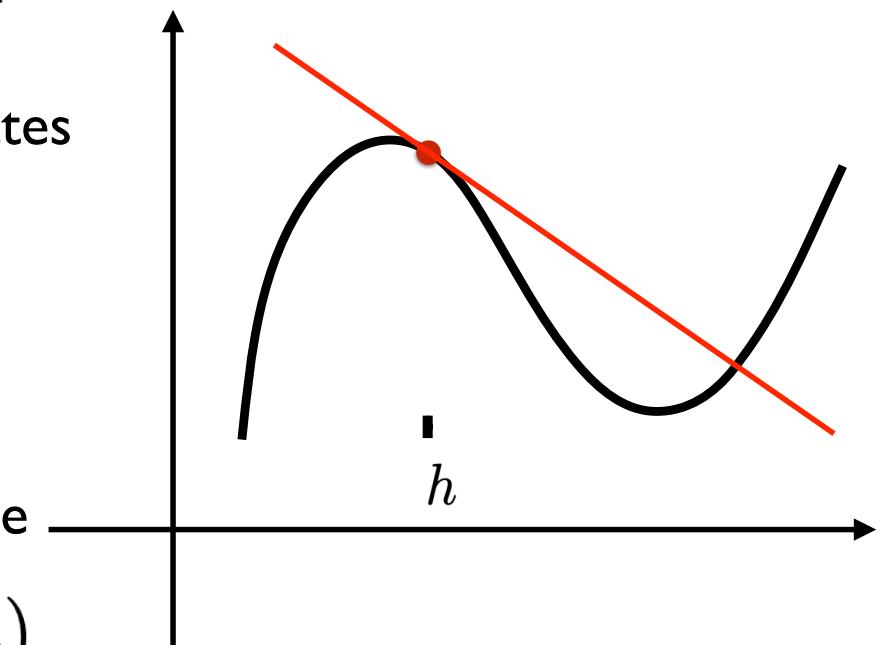
Evaluate $f(a)$ at a and a nearby point $a + h$

Slope of line between these points approximates the rate of change of the function

$$\frac{\Delta f(a)}{\Delta a} = \frac{f(a + h) - f(a)}{h}$$

Derivative is this slope as $a + h$ gets as close as possible to a

$$f'(a) = \lim_{h \rightarrow 0} \frac{f(a + h) - f(a)}{h}$$



Derivative

Newton's Notation
(assuming a is time)

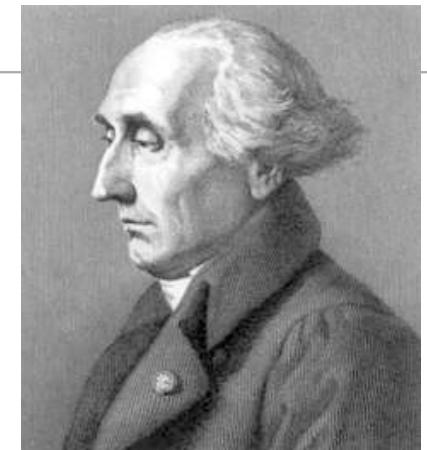
Leibniz's Notation
(assuming function $y = f(x)$)

Lagrange's
Notation

$$\dot{y} = \frac{dy}{dx} = f'(a) = \lim_{h \rightarrow 0} \frac{f(a + h) - f(a)}{h}$$



Gottfried Wilhelm
Leibniz
(1646-1716)



Joseph-Louis
Lagrange
(1736-1813)

```
$\dot{y} = \frac{dy}{dx} = f'(a) = \lim_{h \rightarrow 0} \frac{f(a+h) - f(a)}{h}$
```

will produce this expression in LaTeX math mode

$$\dot{y} = \frac{dy}{dx} = f'(a) = \lim_{h \rightarrow 0} \frac{f(a+h) - f(a)}{h}$$

First derivative

$$\dot{y} \text{ or } \frac{dy}{dx} \text{ or } f'$$

$$\frac{\Delta f(a)}{\Delta a} = \frac{f(a+h) - f(a)}{h}$$

First derivative

$$\dot{y} \text{ or } \frac{dy}{dx} \text{ or } f'$$

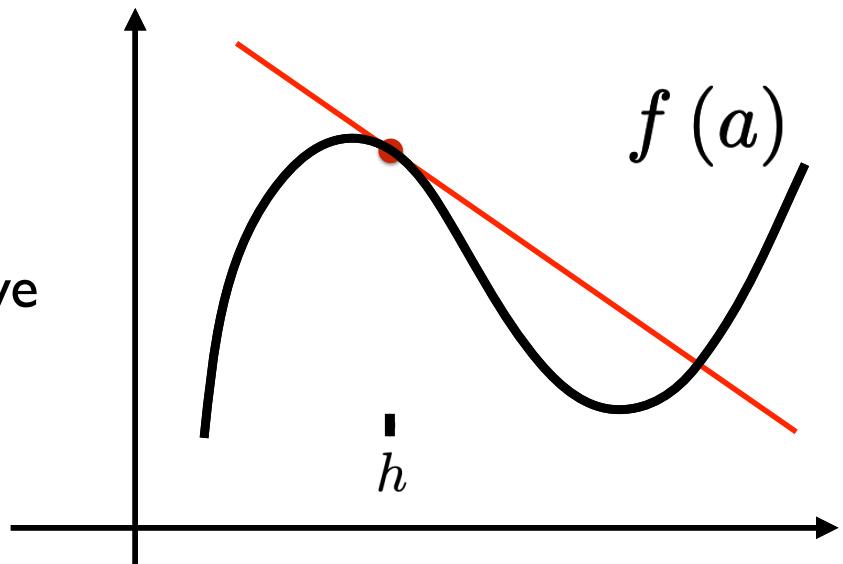
$$\frac{\Delta f(a)}{\Delta a} = \frac{f(a+h) - f(a)}{h}$$

Second derivative

$$\ddot{y} \text{ or } \frac{d^2y}{dx^2} \text{ or } f''$$

$$\frac{\Delta^2 f(a)}{\Delta a^2} = \frac{\frac{f(a+h) - f(a)}{h} - \frac{f(a) - f(a-h)}{h}}{h}$$

Differentiation: the process of finding a derivative



For functions expressed in closed form, there are rules for differentiation such as:

Power rule

$$\frac{d}{dx}x^n = nx^{n-1},$$

$$n \neq 0.$$

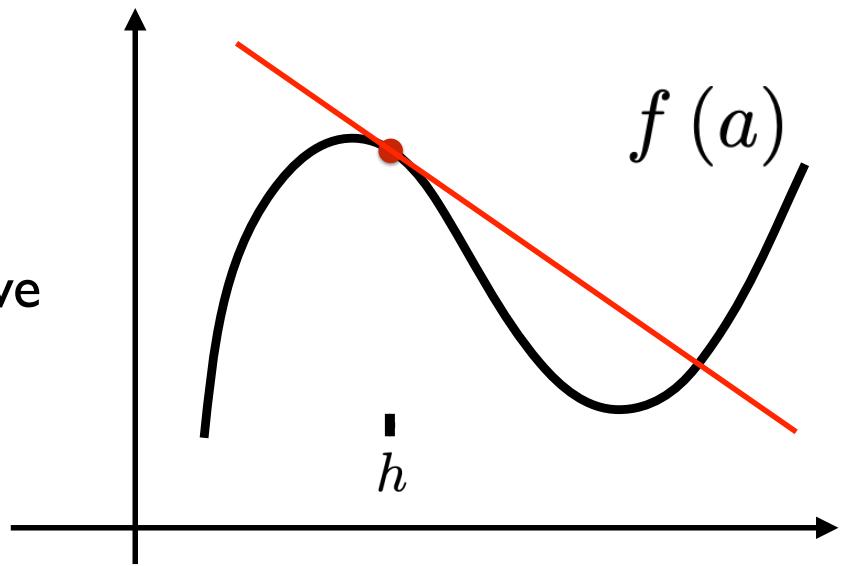
Product rule

$$\frac{d}{dx}(u \cdot v) = u \cdot \frac{dv}{dx} + v \cdot \frac{du}{dx}$$

Chain rule

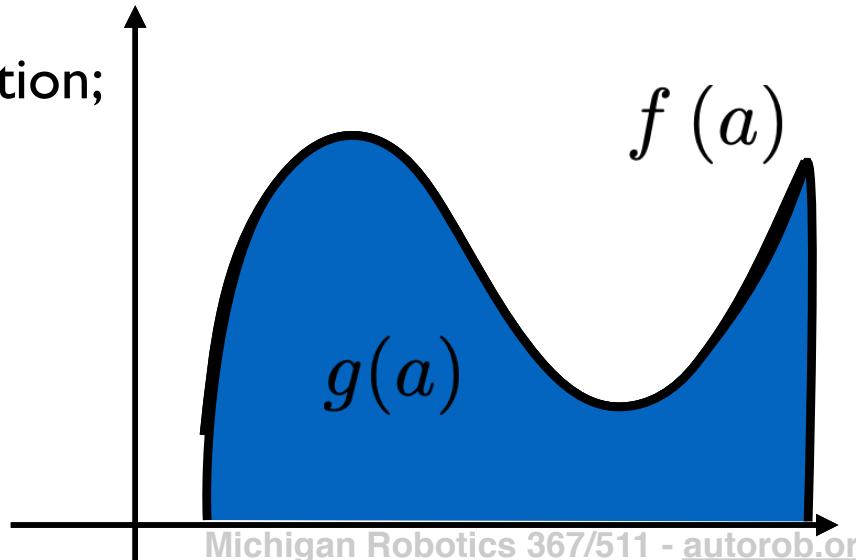
$$[f(g(x))]' = f'(g(x))g'(x)$$

Differentiation: the process of finding a derivative



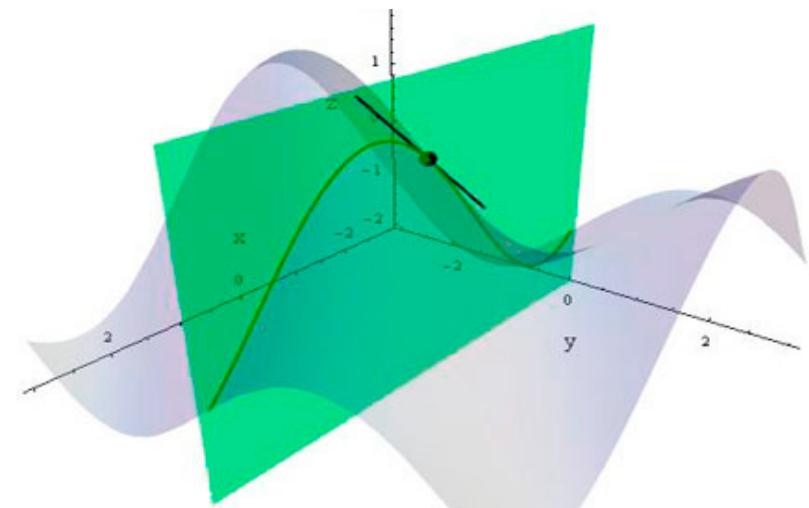
Integration is the inverse operation of differentiation;
finding the area under the function

$$\frac{d}{dx} f(x) = g(x), \int g(x) dx = f(x) + C$$



Differential equations addresses differentiation
for functions of multiple variables

Consider $z = f(x, y, t)$
and $x = x(t), y = y(t)$



<https://math.stackexchange.com/questions/607942/what-is-the-best-way-to-think-about-partial-derivatives>

Partial derivative of z
with respect to t is

$$\frac{\partial f}{\partial t}$$

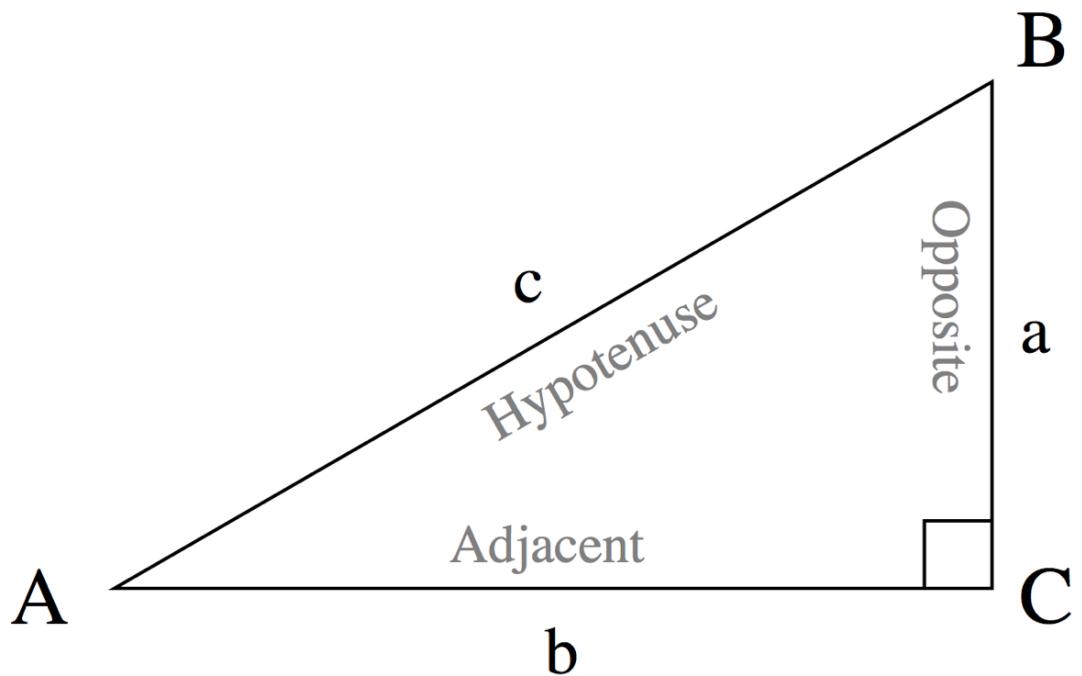
x AND y TREATED AS CONSTANTS

Total derivative of z
with respect to t is

$$\frac{df}{dt} = \frac{\partial f}{\partial t} \frac{dt}{dt} + \frac{\partial f}{\partial x} \frac{dx}{dt} + \frac{\partial f}{\partial y} \frac{dy}{dt}$$

VIA THE CHAIN RULE

Don't forget trig



Trigonometry

From Wikipedia, the free encyclopedia

Trigonometry (from Greek *trigōnon*, "triangle" and *metron*, "measure"^[1]) is a branch of **mathematics** that studies relationships involving lengths and **angles** of triangles. The field emerged during the 3rd century BC from applications of **geometry** to astronomical studies.^[2]

Math.sin(A)

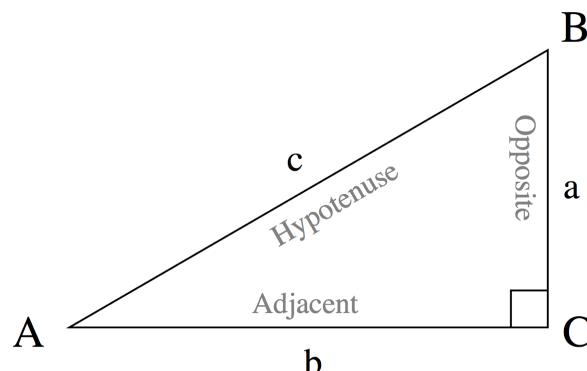
$$\sin A = \frac{\text{opposite}}{\text{hypotenuse}} = \frac{a}{c}.$$

Math.cos(A)

$$\cos A = \frac{\text{adjacent}}{\text{hypotenuse}} = \frac{b}{c}.$$

Math.tan(A)

$$\tan A = \frac{\text{opposite}}{\text{adjacent}} = \frac{a}{b} = \frac{\sin A}{\cos A}$$



Math.atan2(a,b)

$$\text{atan2}(y, x) = \begin{cases} \arctan \frac{y}{x} & x > 0 \\ \arctan \frac{y}{x} + \pi & y \geq 0, x < 0 \\ \arctan \frac{y}{x} - \pi & y < 0, x < 0 \\ +\frac{\pi}{2} & y > 0, x = 0 \\ -\frac{\pi}{2} & y < 0, x = 0 \\ \text{undefined} & y = 0, x = 0 \end{cases}$$

Coming back ...

$$I\ddot{\theta} = -mgl \sin(\theta) + \tau$$

How was the
equation of motion derived?

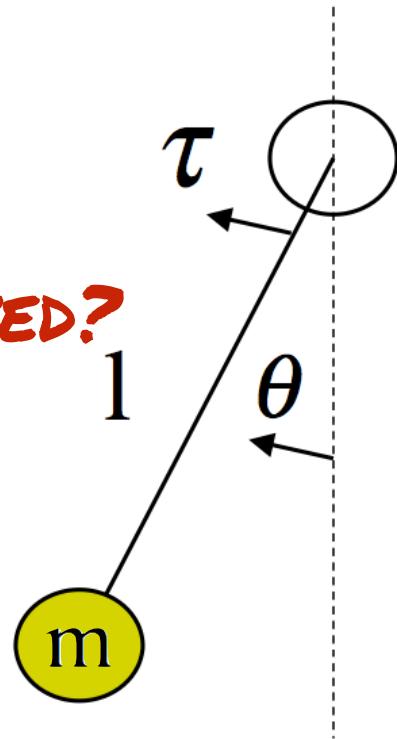
$$I\ddot{\theta} = -mgl \sin(\theta) + \tau$$

Example: Pendulum

Equation of motion
(with rotational inertia I)

$$I\ddot{\theta} = -mgl \sin(\theta) + \tau$$

HOW WAS THIS DERIVED?



Motor produces torque
(angular force)

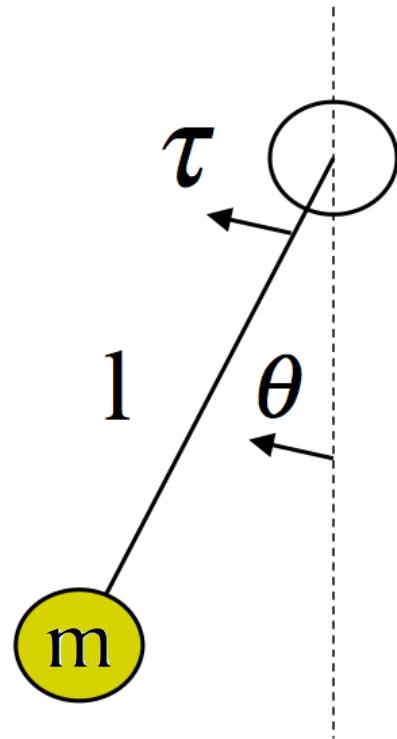
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Pendulum of length l with
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Lagrangian Dynamics

Equation of motion
(with rotational inertia I)

$$I\ddot{\theta} = -mgl \sin(\theta) + \tau$$



Lagrangian is kinetic energy minus potential energy

$$L = T - U$$

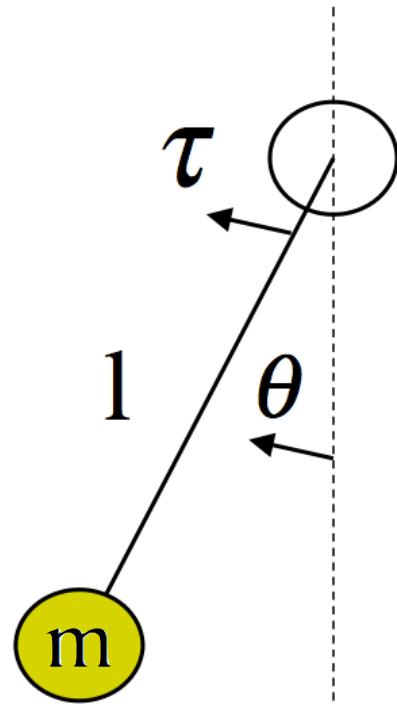
and used to generate equation of motion as

$$\frac{d}{dt} \frac{\partial L}{\partial \dot{\theta}_i} - \frac{\partial L}{\partial \theta_i} = \tau_i$$

Lagrangian Dynamics

Equation of motion
(with rotational inertia I)

$$I\ddot{\theta} = -mgl \sin(\theta) + \tau$$



Lagrangian is kinetic energy minus potential energy

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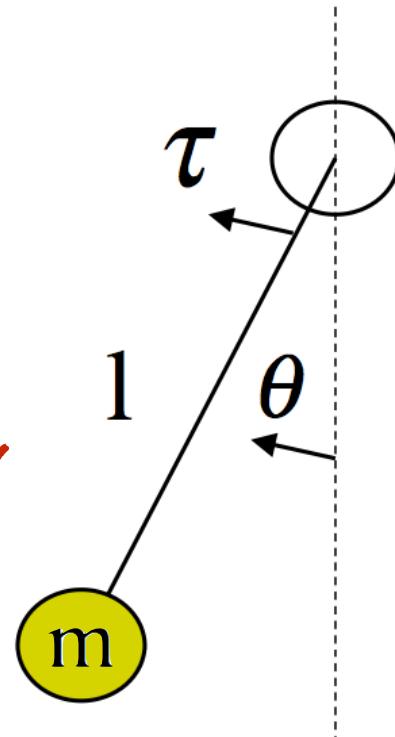
$\frac{\partial L}{\partial \theta_i}$ is the rate of change of the Lagrangian with respect to only the i^{th} degree of freedom

Lagrangian Dynamics

Equation of motion
(with rotational inertia I)

$$I\ddot{\theta} = -mgl \sin(\theta) + \tau$$

WHAT IS THE KINETIC ENERGY
OF A PARTICLE?



WHAT IS ITS POTENTIAL ENERGY?

Lagrangian is kinetic energy
minus potential energy

$$L = T - U$$

and used to generate
equation of motion as

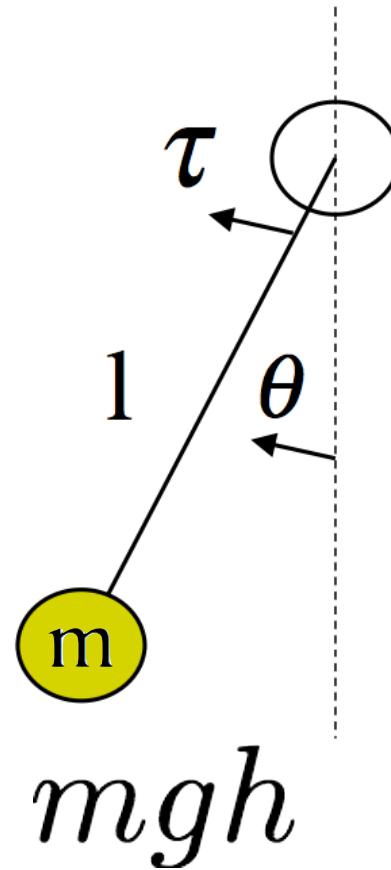
$$\frac{d}{dt} \frac{\partial L}{\partial \dot{\theta}_i} - \frac{\partial L}{\partial \theta_i} = \tau_i$$

Lagrangian Dynamics

Equation of motion
(with rotational inertia I)

$$I\ddot{\theta} = -mgl \sin(\theta) + \tau$$

$$(1/2)m v^2$$



Lagrangian is kinetic energy minus potential energy

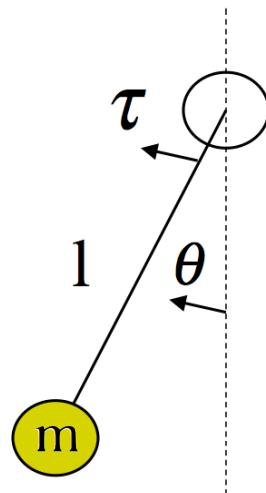
$$L = T - U$$

and used to generate equation of motion as

$$\frac{d}{dt} \frac{\partial L}{\partial \dot{\theta}_i} - \frac{\partial L}{\partial \theta_i} = \tau_i$$

Equation of motion
(with rotational inertia I)

$$I\ddot{\theta} = -mgl \sin(\theta) + \tau$$



Lagrangian Dynamics for Pendulum

- Kinetic Energy $T = \frac{1}{2} I \dot{\theta}^2$
 $(1/2)m v^2$
- Potential Energy $U = mgl(1 - \cos \theta)$
 mgh
- Lagrangian $\frac{1}{2} I \dot{\theta}^2 - mgl(1 - \cos \theta)$
 $L = T - U$
- Equation of motion $I\ddot{\theta} = -mgl \sin(\theta) + \tau$
$$\frac{d}{dt} \frac{\partial L}{\partial \dot{\theta}_i} - \frac{\partial L}{\partial \theta_i} = \tau_i$$

- Equation of motion

$$\frac{d}{dt} \frac{\partial L}{\partial \dot{\theta}_i} - \boxed{\frac{\partial L}{\partial \theta_i}} = \tau_i$$

$$L = \frac{1}{2} I \dot{\theta}^2 - mgl(1 - \cos \theta)$$

- Equation of motion

$$\frac{d}{dt} \frac{\partial L}{\partial \dot{\theta}_i} - \frac{\partial L}{\partial \theta_i} = \tau_i$$

$$L = \frac{1}{2} I \dot{\theta}^2 - mgl(1 - \cos \theta)$$

- Partial derivative of Lagrangian wrt. pendulum angle

$$\frac{\partial L}{\partial \theta_i} = \frac{\partial}{\partial \theta_i} \frac{1}{2} I \dot{\theta}^2 - mgl(1 - \cos \theta)$$

- Equation of motion

$$\frac{d}{dt} \frac{\partial L}{\partial \dot{\theta}_i} - \frac{\partial L}{\partial \theta_i} = \tau_i$$

$$L = \frac{1}{2} I \dot{\theta}^2 - mgl(1 - \cos \theta)$$

- Partial derivative of Lagrangian wrt. pendulum angle

$$\frac{\partial L}{\partial \theta_i} = \frac{\partial}{\partial \theta_i} \cancel{\frac{1}{2} I \dot{\theta}^2} - mgl(1 - \cos \theta)$$

$\frac{1}{2} I \dot{\theta}^2$ First term is constant wrt. θ

differentiates to zero

- Equation of motion

$$\frac{d}{dt} \frac{\partial L}{\partial \dot{\theta}_i} - \frac{\partial L}{\partial \theta_i} = \tau_i$$

$$L = \frac{1}{2} I \dot{\theta}^2 - mgl(1 - \cos \theta)$$

- Partial derivative of Lagrangian wrt. pendulum angle

$\frac{1}{2} I \dot{\theta}^2$ First term is constant wrt. θ

differentiates to zero

$$\frac{\partial L}{\partial \theta_i} = \cancel{\frac{\partial}{\partial \theta_i} \frac{1}{2} I \dot{\theta}^2} - mgl(1 - \cos \theta)$$

Second term: $-mgl(1 - \cos \theta)$

distribute multiplication:

$$-mgl + mgl \cos(\theta)$$

cosine identity for differentiation:

$$\frac{d}{dx} \cos(x) = -\sin(x)$$

yields: $-mgl \sin(\theta)$

- Equation of motion

$$\frac{d}{dt} \boxed{\frac{\partial L}{\partial \dot{\theta}_i}} - \frac{\partial L}{\partial \theta_i} = \tau_i$$

$$L = \frac{1}{2} I \dot{\theta}^2 - mgl(1 - \cos \theta)$$

- Partial derivative of Lagrangian wrt. pendulum angle

$$\frac{\partial L}{\partial \theta_i} = -mgl \sin(\theta)$$

- Equation of motion

$$\frac{d}{dt} \frac{\partial L}{\partial \dot{\theta}_i} - \frac{\partial L}{\partial \theta_i} = \tau_i$$

$$L = \frac{1}{2} I \dot{\theta}^2 - mgl(1 - \cos \theta)$$

- Partial derivative of Lagrangian wrt. pendulum angle

$$\frac{\partial L}{\partial \theta_i} = -mgl \sin(\theta)$$

- Partial derivative of Lagrangian wrt. pendulum velocity

$$\frac{\partial L}{\partial \dot{\theta}_i} = \frac{\partial}{\partial \dot{\theta}_i} \frac{1}{2} I \dot{\theta}^2 - mgl(1 - \cos \theta)$$

- Equation of motion

$$\frac{d}{dt} \frac{\partial L}{\partial \dot{\theta}_i} - \frac{\partial L}{\partial \theta_i} = \tau_i$$

$$L = \frac{1}{2} I \dot{\theta}^2 - mgl(1 - \cos \theta)$$

- Partial derivative of Lagrangian wrt. pendulum angle

$$\frac{\partial L}{\partial \theta_i} = -mgl \sin(\theta)$$

- Partial derivative of Lagrangian wrt. pendulum velocity

$$\frac{\partial L}{\partial \dot{\theta}_i} = \frac{\partial}{\partial \dot{\theta}_i} \frac{1}{2} I \dot{\theta}^2 - \cancel{mgl(1 - \cos \theta)}$$

Second term is constant wrt. $\dot{\theta}$

- Equation of motion

$$\frac{d}{dt} \frac{\partial L}{\partial \dot{\theta}_i} - \frac{\partial L}{\partial \theta_i} = \tau_i$$

$$L = \frac{1}{2} I \dot{\theta}^2 - mgl(1 - \cos \theta)$$

- Partial derivative of Lagrangian wrt. pendulum angle

$$\frac{\partial L}{\partial \theta_i} = -mgl \sin(\theta)$$

- Partial derivative of Lagrangian wrt. pendulum velocity

$$\frac{\partial L}{\partial \dot{\theta}_i} = \frac{\partial}{\partial \dot{\theta}_i} \frac{1}{2} I \dot{\theta}^2 - \cancel{mgl(1 - \cos \theta)}$$

Second term is constant wrt. $\dot{\theta}$

Apply power rule to first term:

differentiates to: $I \dot{\theta} = \frac{\partial}{\partial \dot{\theta}_i} \frac{1}{2} I \dot{\theta}^2$

- Equation of motion

$$\frac{d}{dt} \frac{\partial L}{\partial \dot{\theta}_i} - \frac{\partial L}{\partial \theta_i} = \tau_i$$

$$L = \frac{1}{2} I \dot{\theta}^2 - mgl(1 - \cos \theta)$$

- Partial derivative of Lagrangian wrt. pendulum angle

$$\frac{\partial L}{\partial \theta_i} = -mgl \sin(\theta)$$

- Partial derivative of Lagrangian wrt. pendulum velocity

$$\frac{\partial L}{\partial \dot{\theta}_i} = I \dot{\theta}$$

- Time derivative of Partial derivative of Lagrangian wrt. pendulum velocity

$$\frac{d}{dt} \frac{\partial L}{\partial \dot{\theta}_i} = \frac{d}{dt} I \dot{\theta} = I \ddot{\theta}$$

inertia remains constant

- Equation of motion

- Partial derivative of Lagrangian wrt. pendulum angle

- Partial derivative of Lagrangian wrt. pendulum velocity

- Time derivative of Partial derivative of Lagrangian wrt. pendulum velocity

$$\frac{d}{dt} \frac{\partial L}{\partial \dot{\theta}_i} - \frac{\partial L}{\partial \theta_i} = \tau_i$$

$$L = \frac{1}{2} I \dot{\theta}^2 - mgl(1 - \cos \theta)$$

$$\frac{\partial L}{\partial \theta_i} = -mgl \sin(\theta)$$

$$\frac{\partial L}{\partial \dot{\theta}_i} = I \dot{\theta}$$

$$\frac{d}{dt} \frac{\partial L}{\partial \dot{\theta}_i} = \frac{d}{dt} I \dot{\theta} = I \ddot{\theta}$$

- Equation of motion

$$I\ddot{\theta} + mgl\sin(\theta) = \tau_i$$

$$L = \frac{1}{2}I\dot{\theta}^2 - mgl(1 - \cos\theta)$$

- Partial derivative of Lagrangian wrt. pendulum angle

$$\frac{\partial L}{\partial \theta_i} = I\dot{\theta}$$

- Time derivative of Partial derivative of Lagrangian wrt. pendulum velocity

$$\frac{d}{dt} \frac{\partial L}{\partial \dot{\theta}_i} = \frac{d}{dt} I\dot{\theta} =$$

- Equation of motion

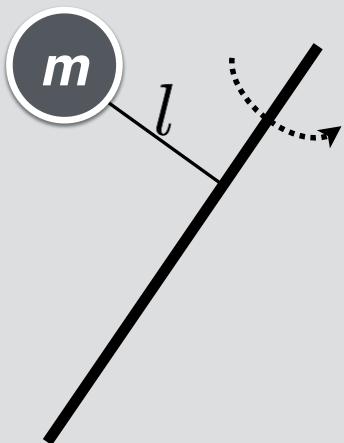
$$I\ddot{\theta} + mgl\sin(\theta) = \tau_i$$

$$L = \frac{1}{2}I\dot{\theta}^2 - mgl(1 - \cos\theta)$$

- Parallel axis theorem

$$I = ml^2$$

Inertia grows quadratically as mass moves further from its axis of rotation



- Equation of motion

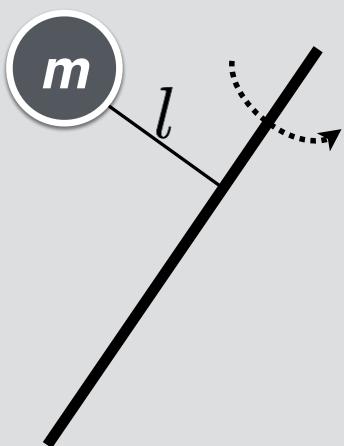
$$I\ddot{\theta} + mgl\sin(\theta) = \tau_i$$

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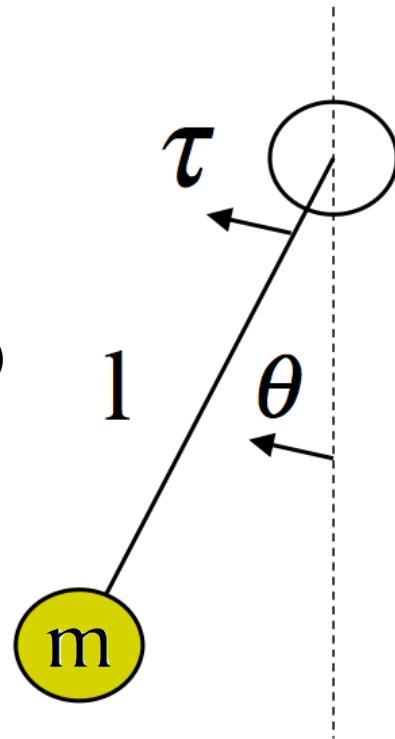
Example: Pendulum

Equation of motion
(with rotational inertia I)

$$I\ddot{\theta} = -mgl \sin(\theta) + \tau$$

with Parallel Axis Theorem ($I=ml^2$)

$$I\ddot{\theta} + mgl \sin(\theta) = \tau_i$$



Motor produces torque
(angular force)

Angle expresses pendulum
range of motion

Pendulum of length l with
point mass m

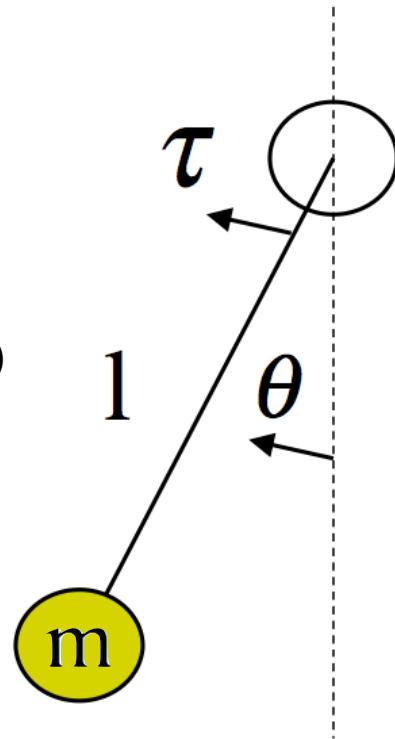
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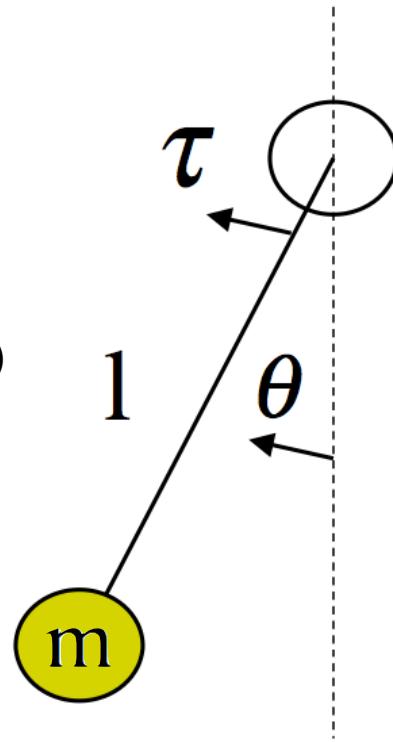
Example: Pendulum

Equation of motion
(with rotational inertia I)

$$I\ddot{\theta} = -mgl \sin(\theta) + \tau$$

with Parallel Axis Theorem ($I=ml^2$)

$$\ddot{\theta} = -\frac{g}{l} \sin(\theta) + \frac{\tau}{ml^2}$$



Motor produces torque
(angular force)

Angle expresses pendulum
range of motion

Pendulum of length l with
point mass m

Example: Pendulum

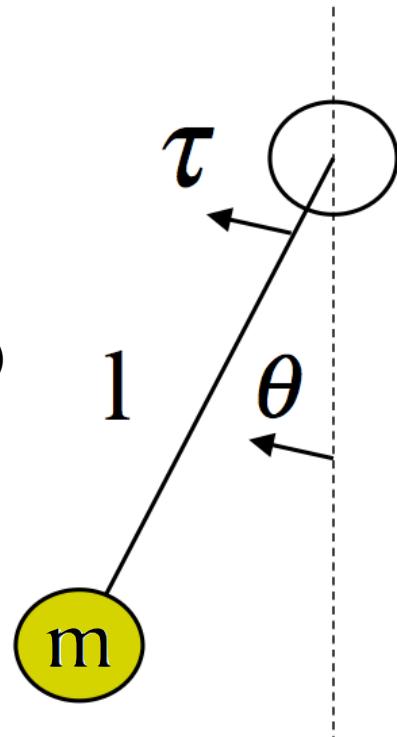
Equation of motion
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$$I\ddot{\theta} = -mgl \sin(\theta) + \tau$$

with Parallel Axis Theorem ($I=ml^2$)

$$\ddot{\theta} = -\frac{g}{l} \sin(\theta) + \frac{\tau}{ml^2}$$

GRAVITY TERM **MOTOR TERM**



Motor produces torque
(angular force)

Angle expresses pendulum
range of motion

Pendulum of length l with
point mass m

Example: Pendulum

Equation of motion
(with rotational inertia I)

$$I\ddot{\theta} = -mgl \sin(\theta) + \tau$$

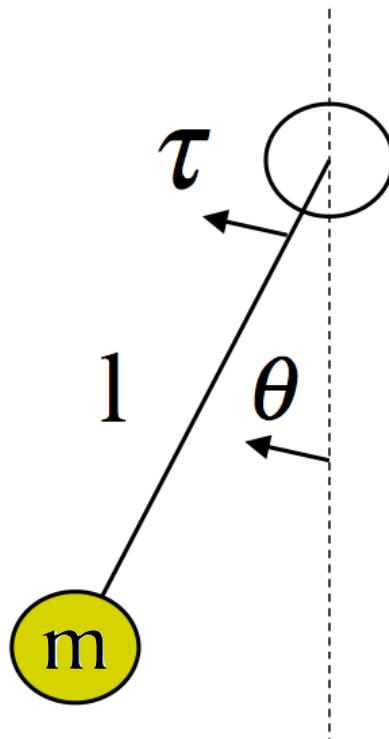
with Parallel Axis Theorem ($I=ml^2$)

$$\ddot{\theta} = -\frac{g}{l} \sin(\theta) + \frac{\tau}{ml^2}$$

Numerical integration over time

$$\theta_{t+\Delta\theta} = \theta_t + \dot{\theta}_t \Delta\theta$$

$$\dot{\theta}_{t+\Delta\theta} = \dot{\theta}_t + \ddot{\theta}_t \Delta\theta$$



Motor produces torque
(angular force)

Angle expresses pendulum
range of motion

Pendulum of length l with
point mass m

Example: Pendulum

Equation of motion
(with rotational inertia I)

$$I\ddot{\theta} = -mgl \sin(\theta) + \tau$$

with Parallel Axis Theorem ($I=ml^2$)

What is this?

Numerical integration over time

$$\theta_{t+\Delta\theta} = \theta_t + \dot{\theta}_t \Delta\theta$$

$$\dot{\theta}_{t+\Delta\theta} = \dot{\theta}_t + \ddot{\theta}_t \Delta\theta$$



Hint

Pendulum of length l with
point mass m



EULER INTEGRATION

Hidden Figures (2017)





... at $x = 0.8$. The results by the Picard method are seen from Table 7 to be not quite as good as those obtained in Example 10. Moreover, the disadvantages here are similar to those of the method of sec. 13.15, for the successive integrals may become more and more difficult to determine.

13.17. The Modified Euler Method.—If the intervals between successive values of x are small enough we may write $\Delta x = h$ and

$$\Delta y = \left(\frac{dy}{dx} \right) \Delta x \quad (13-34)$$

An approximate value of y_1 at $x_1 = x_0 + h$ is then given by

$$^1y_1 = y_0 + \Delta y = y_0 + \left(\frac{dy}{dx} \right)_0 h \quad (13-35)$$

An approximation to dy/dx at x_1 , may be obtained by the relation

$$^1\left(\frac{dy}{dx} \right)_1 = f(x_1, ^1y_1) \quad (13-36)$$

which leads to an improved value of y_1

$$^2y_1 = y_0 + \frac{h}{2} \left[^1\left(\frac{dy}{dx} \right)_1 + \left(\frac{dy}{dx} \right)_0 \right] \quad (13-37)$$

and finally,

This method is tedious, either of the preceding iteration is required.

13.18. The Runge-Kutta Method.—This method is used to calculate the four qu...

Then,

Hidden Figures (2017)

EULER INTEGRATION



Example: Pendulum

Equation of motion
(with rotational inertia I)

$$I\ddot{\theta} = -mgl \sin(\theta) + \tau$$

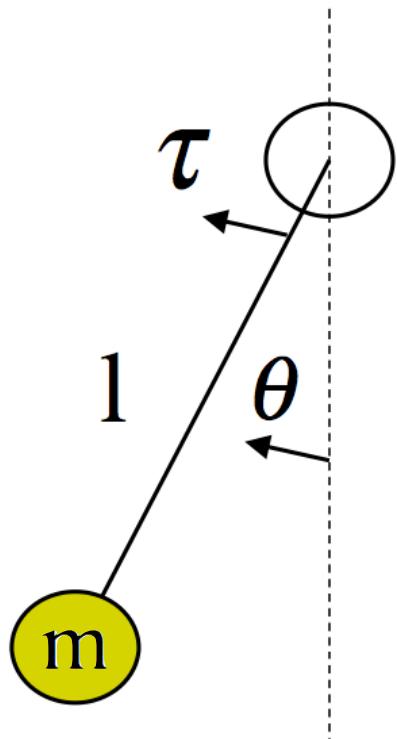
with Parallel Axis Theorem ($I=ml^2$)

$$\ddot{\theta} = -\frac{g}{l} \sin(\theta) + \frac{\tau}{ml^2}$$

Numerical integration over time

$$\theta_{t+\Delta\theta} = \theta_t + \dot{\theta}_t \Delta\theta$$

$$\dot{\theta}_{t+\Delta\theta} = \dot{\theta}_t + \ddot{\theta}_t \Delta\theta$$



EULER INTEGRATION

Motor produces torque
(angular force)

**NOTE: STATE IS BOTH PENDULUM
ANGLE AND VELOCITY**

Pendulum of length l with
point mass m

Let's see what happens

A screenshot of a web browser displaying a 3D simulation of a double pendulum. The simulation shows two red spherical masses connected by a rigid rod, swinging between two vertical grey cylindrical supports. The browser window includes a header with navigation icons and a URL bar showing the file path. On the left side of the simulation, there is a text panel containing configuration parameters and control keys.

```
System
t = 162.00 dt = 0.05
integrator = velocity verlet
x = -1.26
x_dot = -0.00
x_desired = -1.26

Servo: active
u = -37.32
kp = 1500.00
kd = 15.00
ki = 150.10

Pendulum
mass = 2.00
length = 2.00
gravity = 9.81

Keys
[0-4] - select integrator
a/d - apply user force
q/e - adjust desired angle
c - toggle servo
s - disable servo
```

Euler integration would kill this man



Walter Lewin - <https://commons.wikimedia.org/wiki/File:Physicsworks.ogg>

Michigan Robotics 807511 - autorob.org

Why is Euler Integration not the best choice?

Why is Euler Integration not the best choice?

Think about it as an
initial value problem

Initial value problem

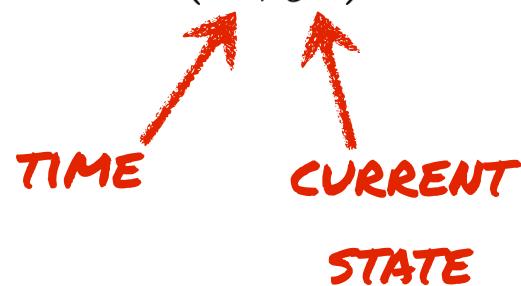
From Wikipedia, the free encyclopedia

In [mathematics](#), in the field of [differential equations](#), an **initial value problem** (also called the **Cauchy problem** by some authors) is an [ordinary differential equation](#) together with a specified value, called the **initial condition**, of the unknown function at a given point in the domain of the solution. In [physics](#) or other sciences, modeling a system frequently amounts to solving an initial value problem; in this context, the differential equation is an evolution equation specifying how, given initial conditions, the system will [evolve with time](#).

Initial value problem

From Wikipedia, the free encyclopedia

Given initial condition (t_0, y_0) where $y_0 = f(t_0)$



Initial value problem

From Wikipedia, the free encyclopedia

Given initial condition (t_0, y_0) where $y_0 = f(t_0)$ and

differential equation $y' = \frac{dy}{dt}$ in the form

$$y'(t) = f(t, y(t))$$

SYSTEM VELOCITY **SYSTEM DYNAMICS**



Initial value problem

From Wikipedia, the free encyclopedia

Given initial condition (t_0, y_0) where $y_0 = f(t_0)$ and differential equation $y' = \frac{dy}{dt}$ in the form $y'(t) = f(t, y(t))$

How to estimate future state $y(t_0 + h)$?



NEXT
STATE

Initial value problem

From Wikipedia, the free encyclopedia

Given initial condition (t_0, y_0) where $y_0 = f(t_0)$ and differential equation $y' = \frac{dy}{dt}$ in the form $y'(t) = f(t, y(t))$

How to estimate future state $y(t_0 + h)$?

NUMERICAL INTEGRATION OVER Timestep Duration

$$y(t_0 + h) - y(t_0) = \int_{t_0}^{t_0+h} f(t, y(t)) dt$$

NEXT STATE **CURRENT STATE** **INTEGRATION OVER Timestep**

Euler Integration

Integral over timestep approximated as $\int_{t_0}^{t_0+h} f(t, y(t))dt \approx h f(t_0, y(t_0))$

Discrete step from iteration n to iteration $n+1$ computed in two assignments

Advance state

$$y_{n+1} = y_n + h f(t_n, y_n)$$

NEXT STATE

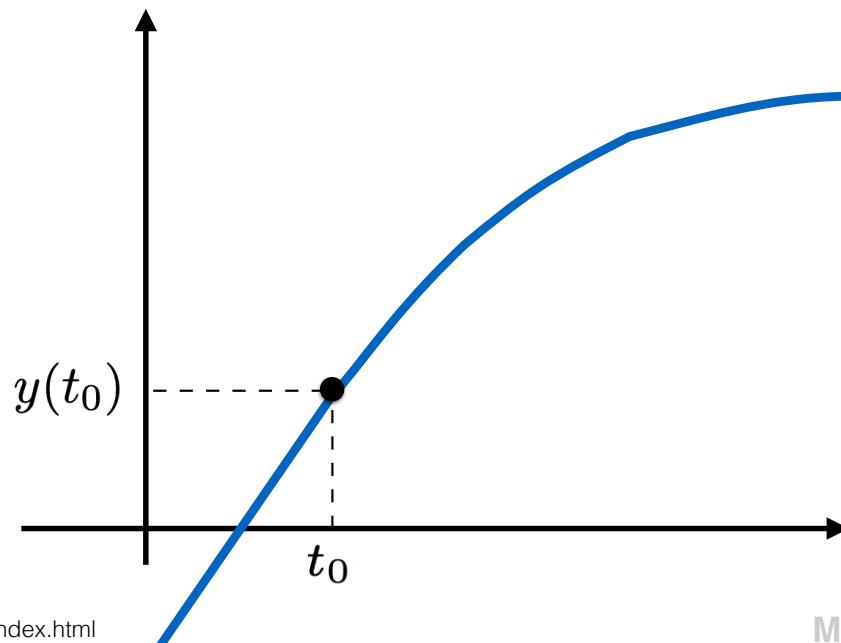
CURRENT STATE Timestep Duration * Initial Rate of Change

Advance time

$$t_{n+1} = t_n + h$$

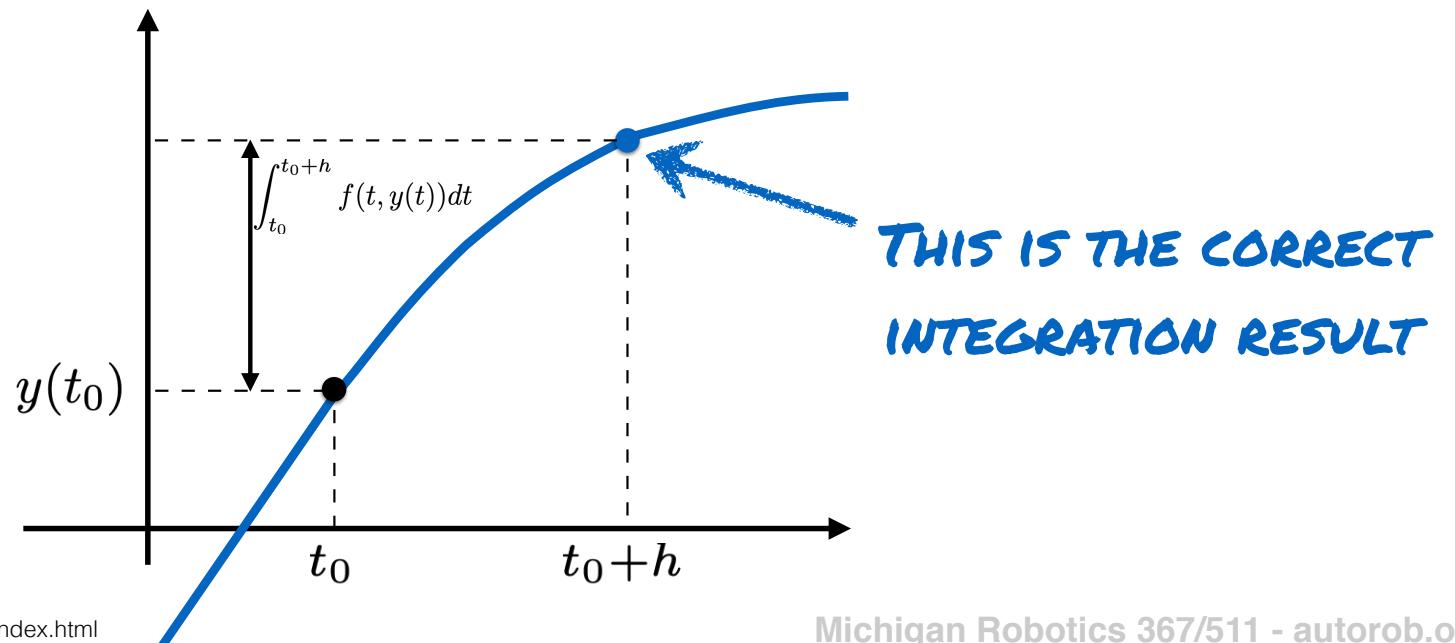
Euler Integration

Integral over timestep approximated as $\int_{t_0}^{t_0+h} f(t, y(t))dt \approx h f(t_0, y(t_0))$



Euler Integration

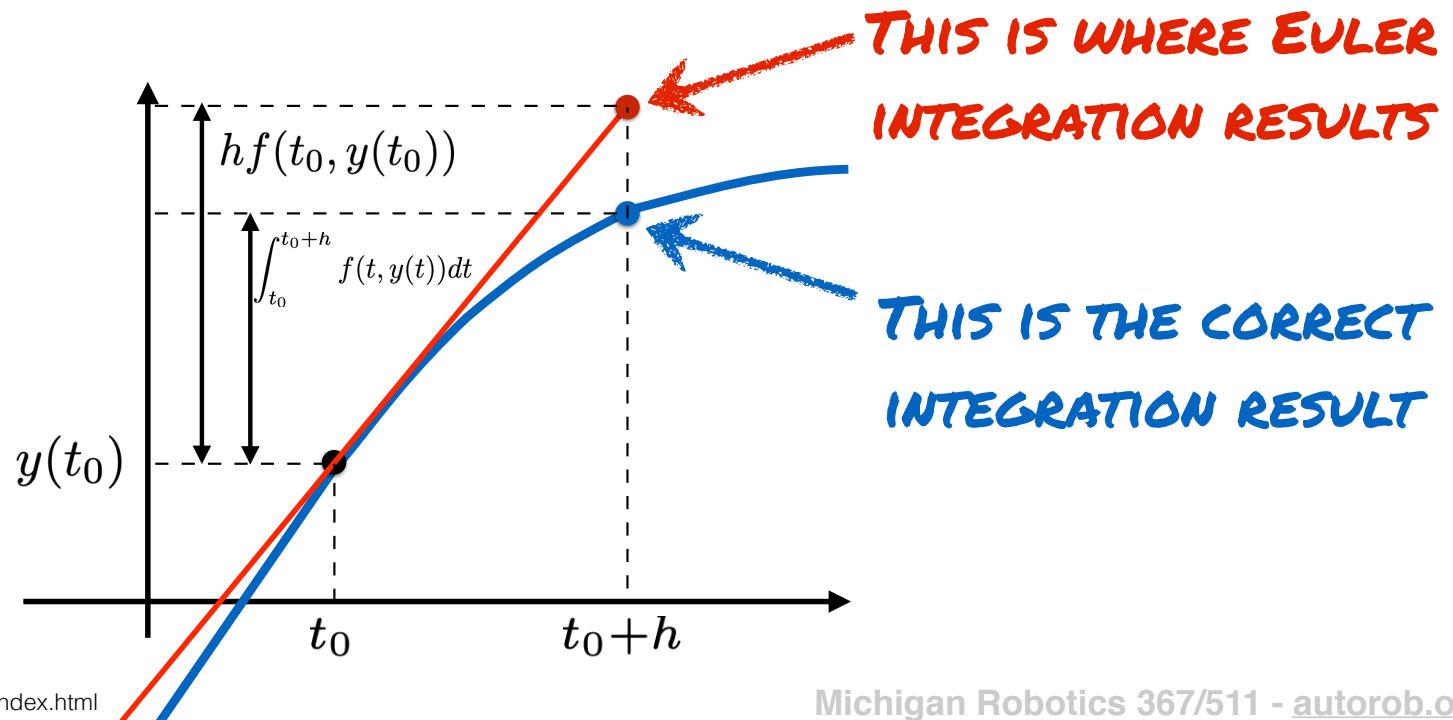
Integral over timestep approximated as $\int_{t_0}^{t_0+h} f(t, y(t))dt \approx h f(t_0, y(t_0))$



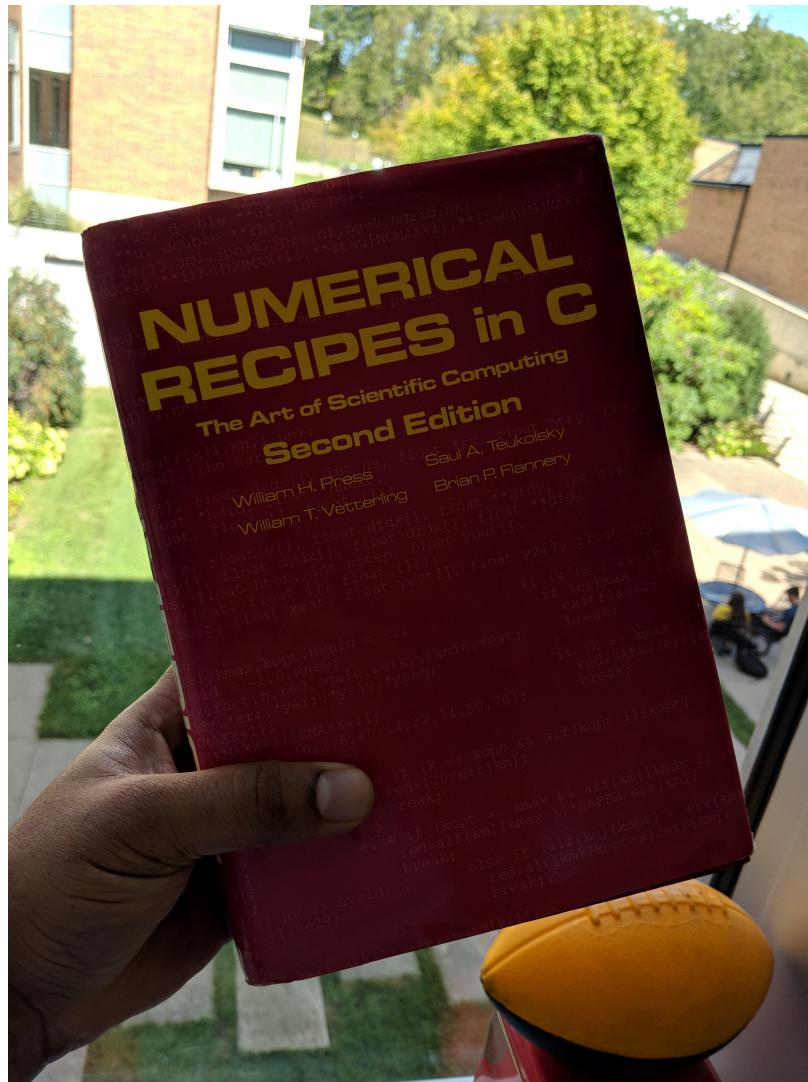
Euler Integration

Integral over timestep approximated as

$$\int_{t_0}^{t_0+h} f(t, y(t)) dt \approx h f(t_0, y(t_0))$$



The unofficial textbook
of this lecture



Example Euler integration of
2D point over 2 time steps

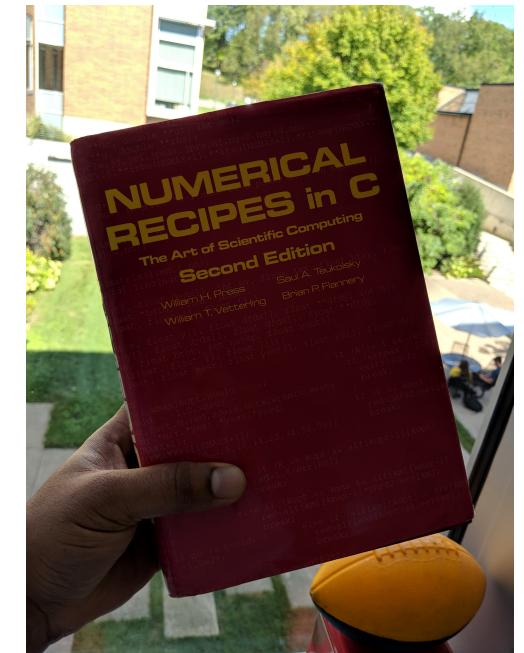
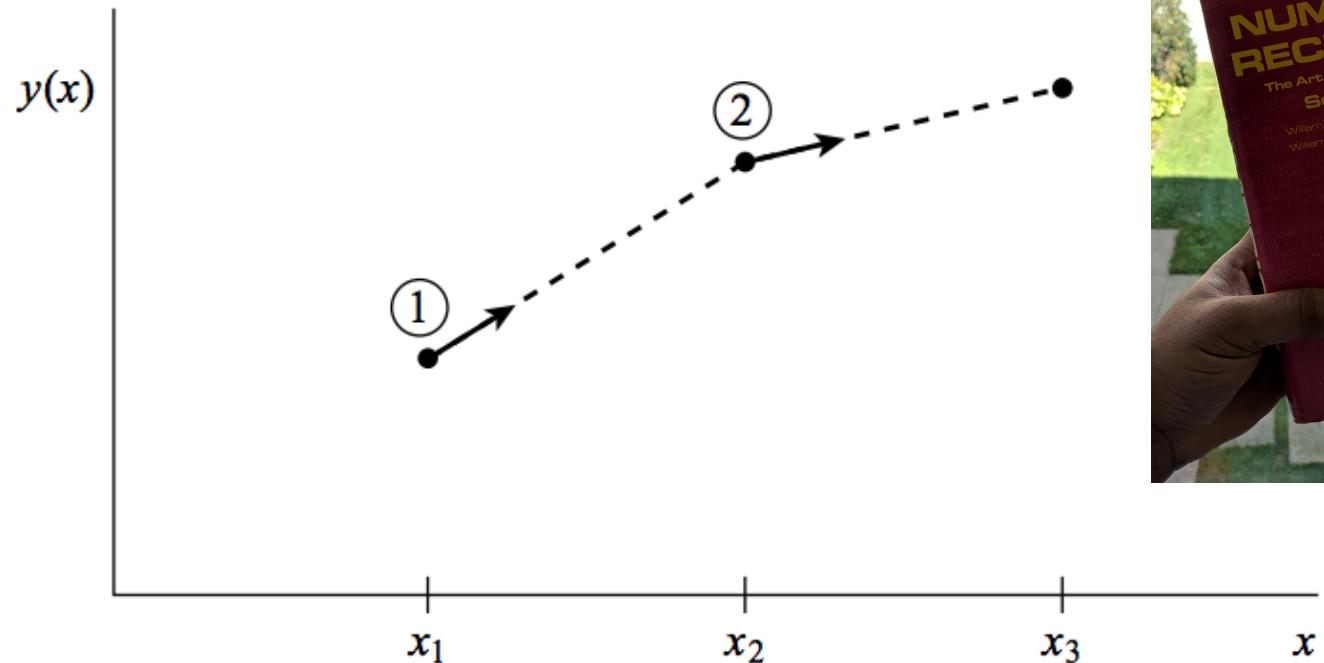


Figure 16.1.1. Euler's method. In this simplest (and least accurate) method for integrating an ODE, the derivative at the starting point of each interval is extrapolated to find the next function value. The method has first-order accuracy.

Second-order state

Second-order state

Reminder:

- State in Newtonian physics has both position (θ) and velocity ($\dot{\theta}$)



$$\begin{aligned}\theta_{t+\Delta\theta} &= \theta_t + \dot{\theta}_t \Delta\theta \\ \dot{\theta}_{t+\Delta\theta} &= \dot{\theta}_t + \ddot{\theta}_t \Delta\theta\end{aligned}$$

Euler's method

Advance position using velocity

$$y_{n+1} = y_n + \dot{y}_n \Delta t$$

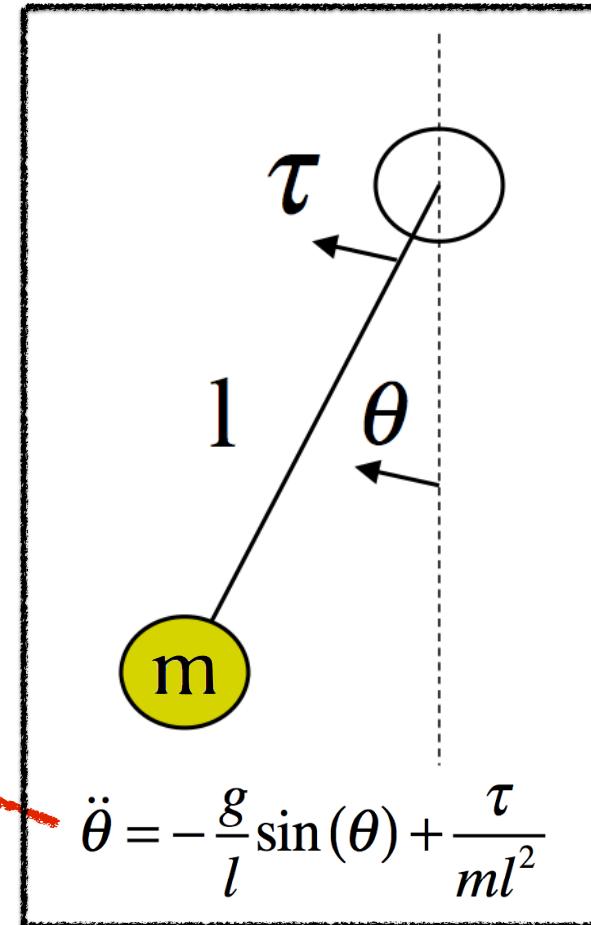
Advance velocity using acceleration

$$\dot{y}_{n+1} = \dot{y}_n + \ddot{y}_n \Delta t$$

Advance time

$$t_{n+1} = t_n + \Delta t$$

~~ACCELERATION~~



assumes second order system $f(y, y', y'')$ treats velocity $y' = f(y)$ and acceleration $y'' = f'(y')$ individually

Euler's method

Advance position using velocity

$$y_{n+1} = y_n + \dot{y}_n \Delta t$$

Advance velocity using acceleration

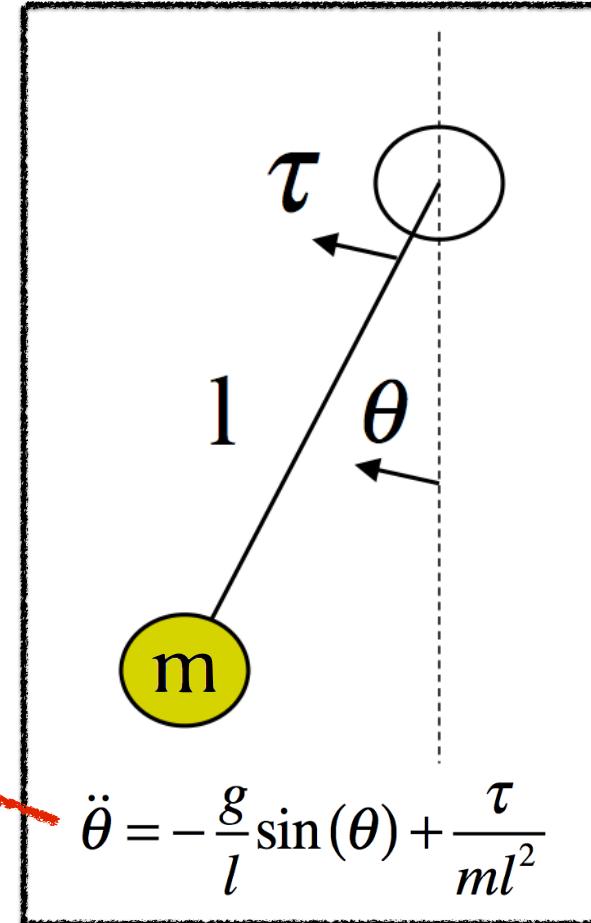
$$\dot{y}_{n+1} = \dot{y}_n + \ddot{y}_n \Delta t$$

Advance time

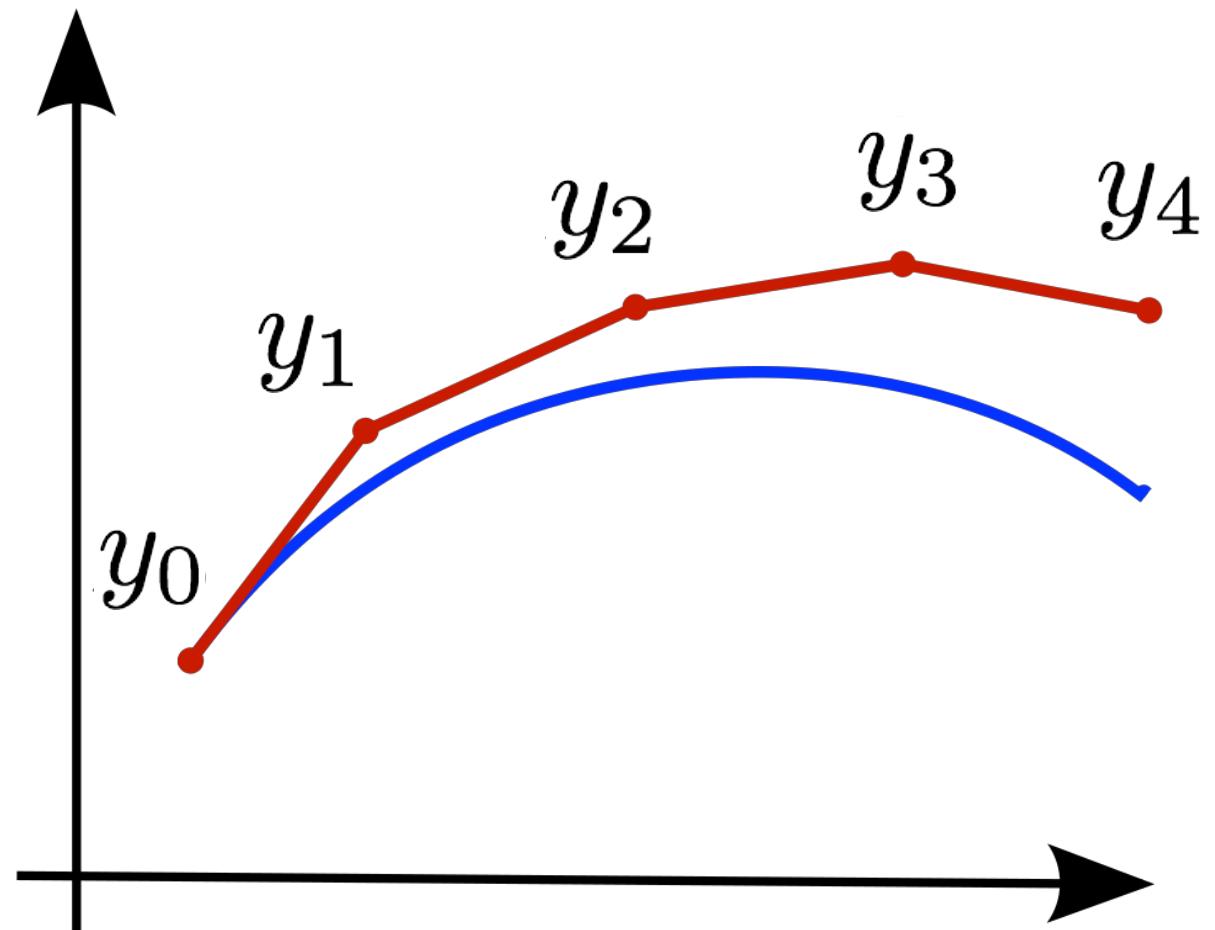
$$t_{n+1} = t_n + \Delta t$$

ACCELERATION

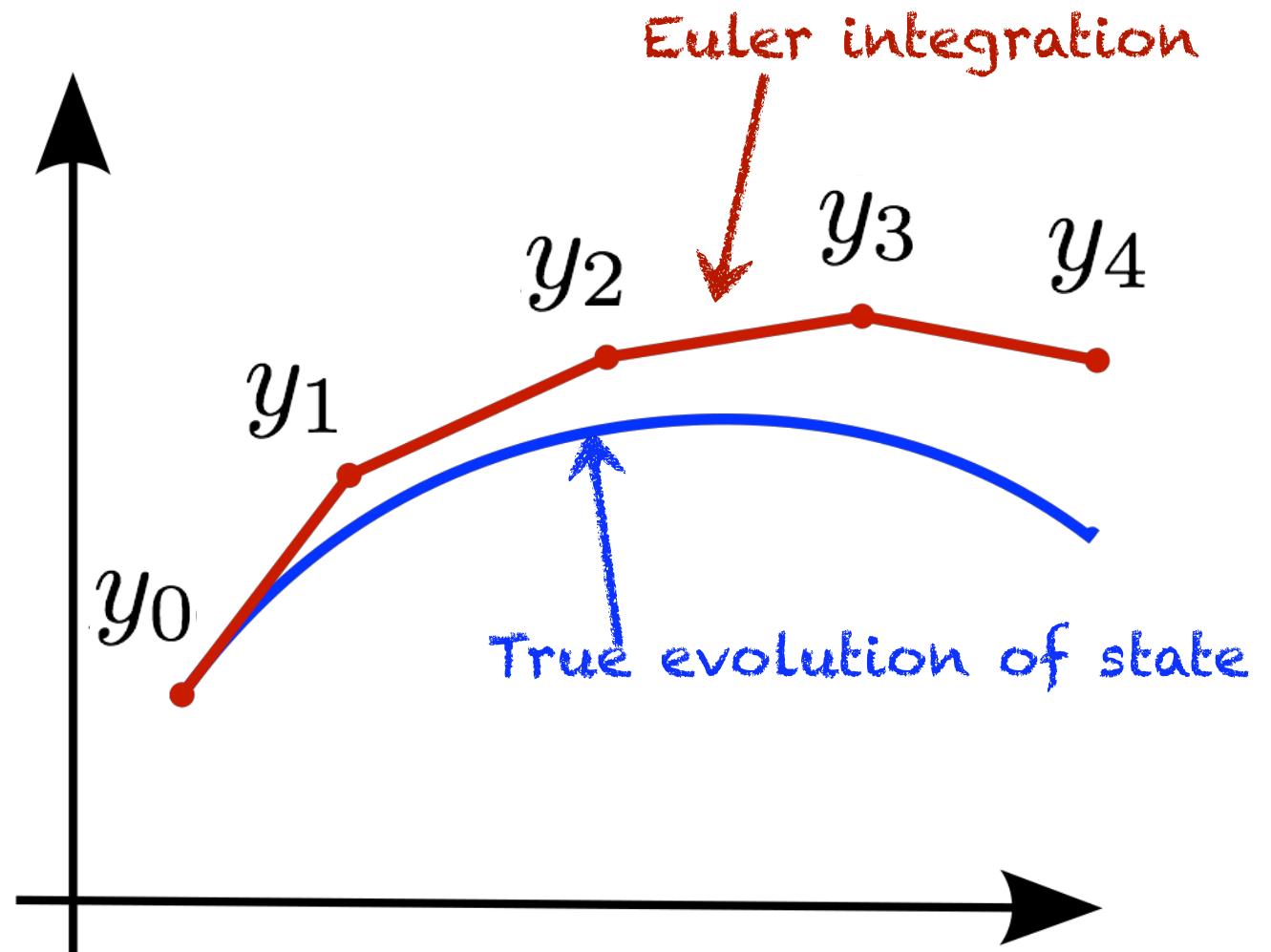
Why is the pendulum going unstable?



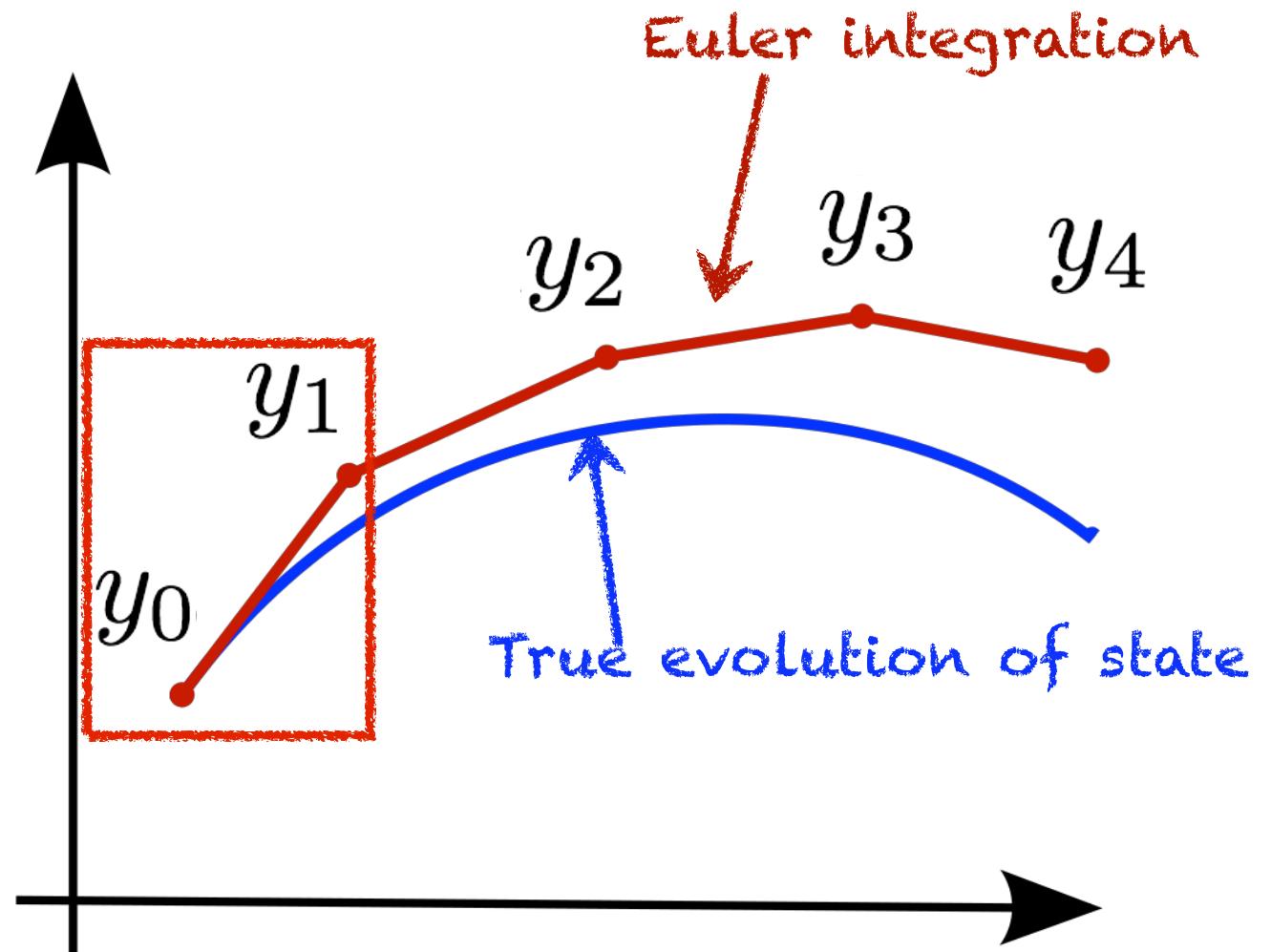
Example Euler
integration of 2D point
over 4 time steps



Example Euler
integration of 2D point
over 4 time steps

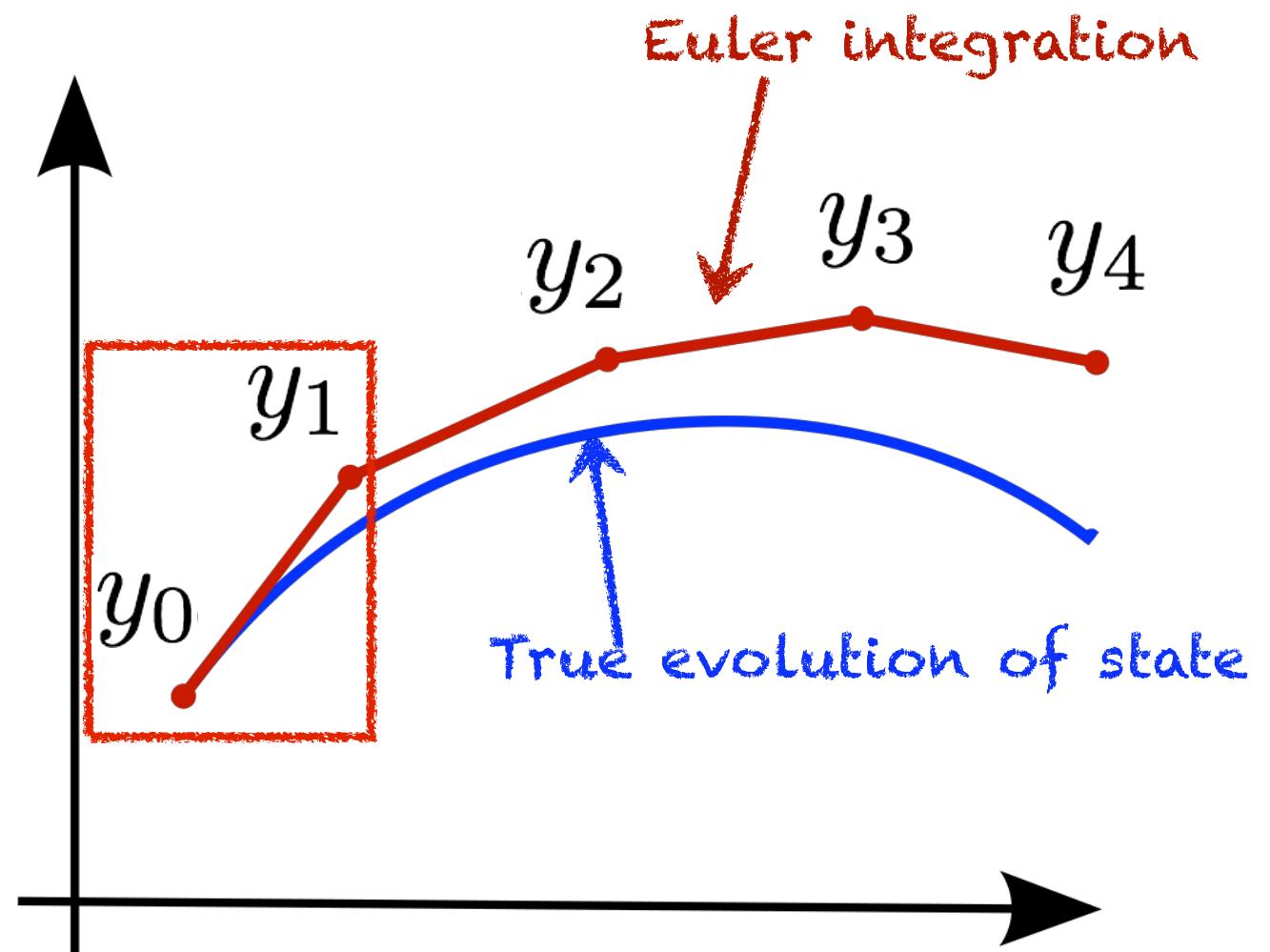


Example Euler
integration of 2D point
over 4 time steps

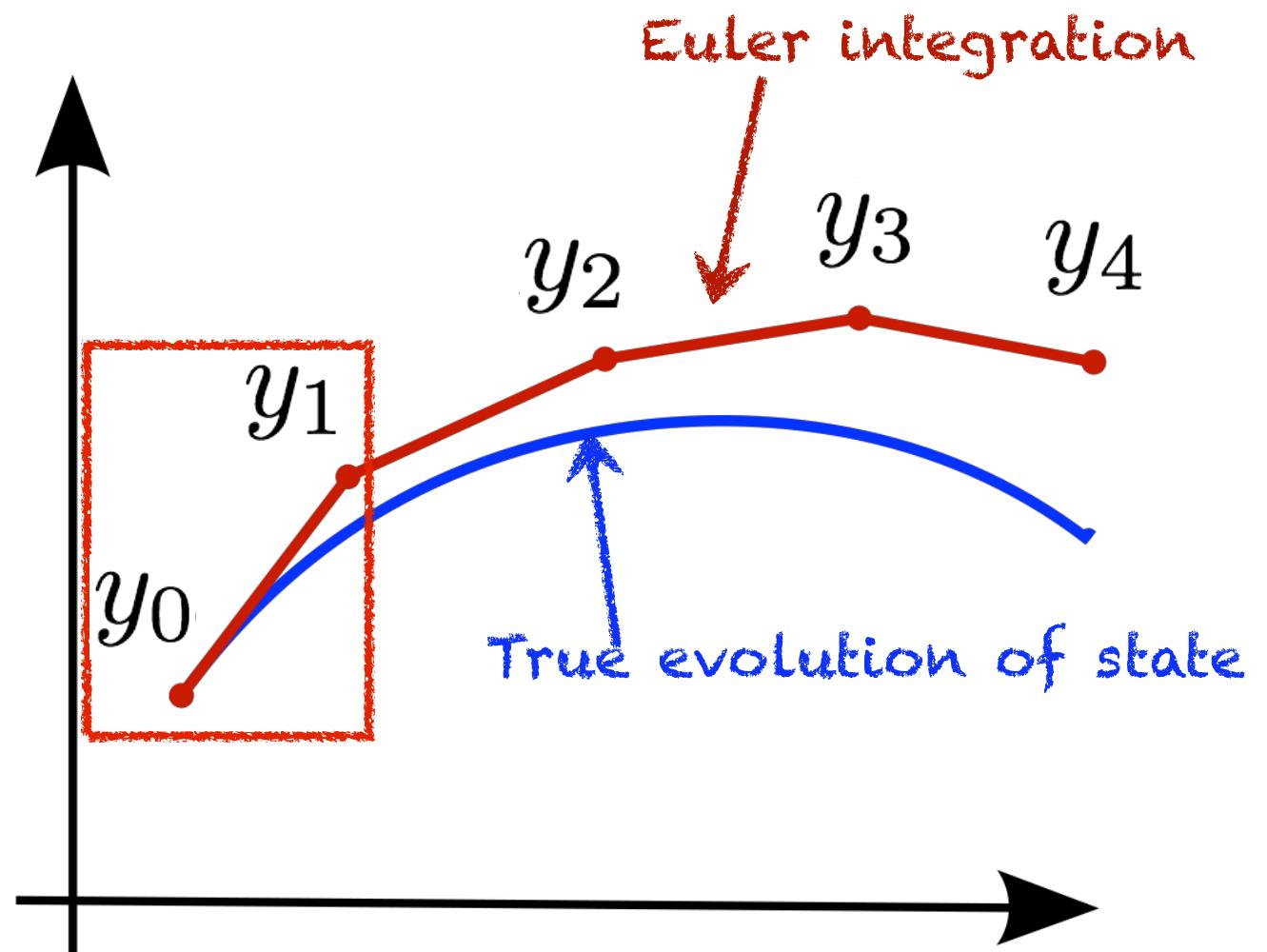
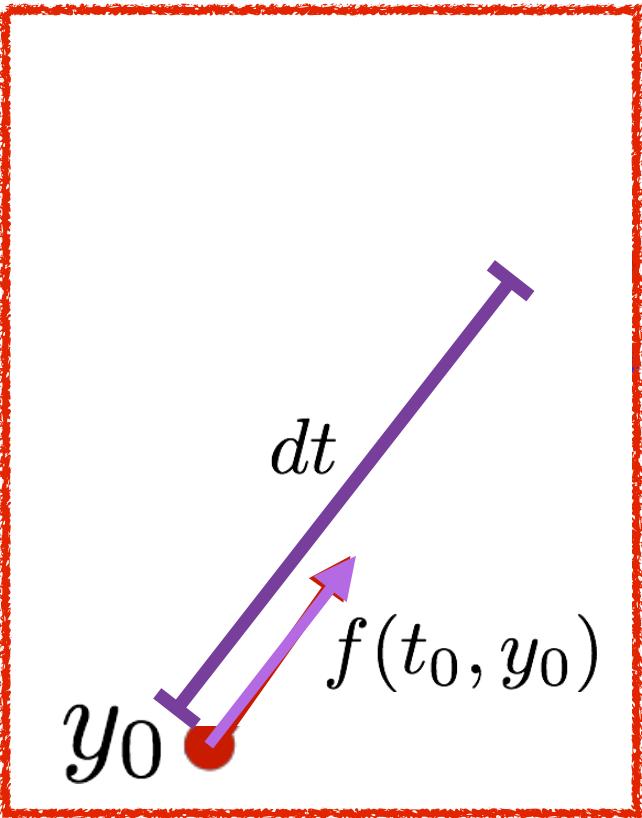


Initial tangent

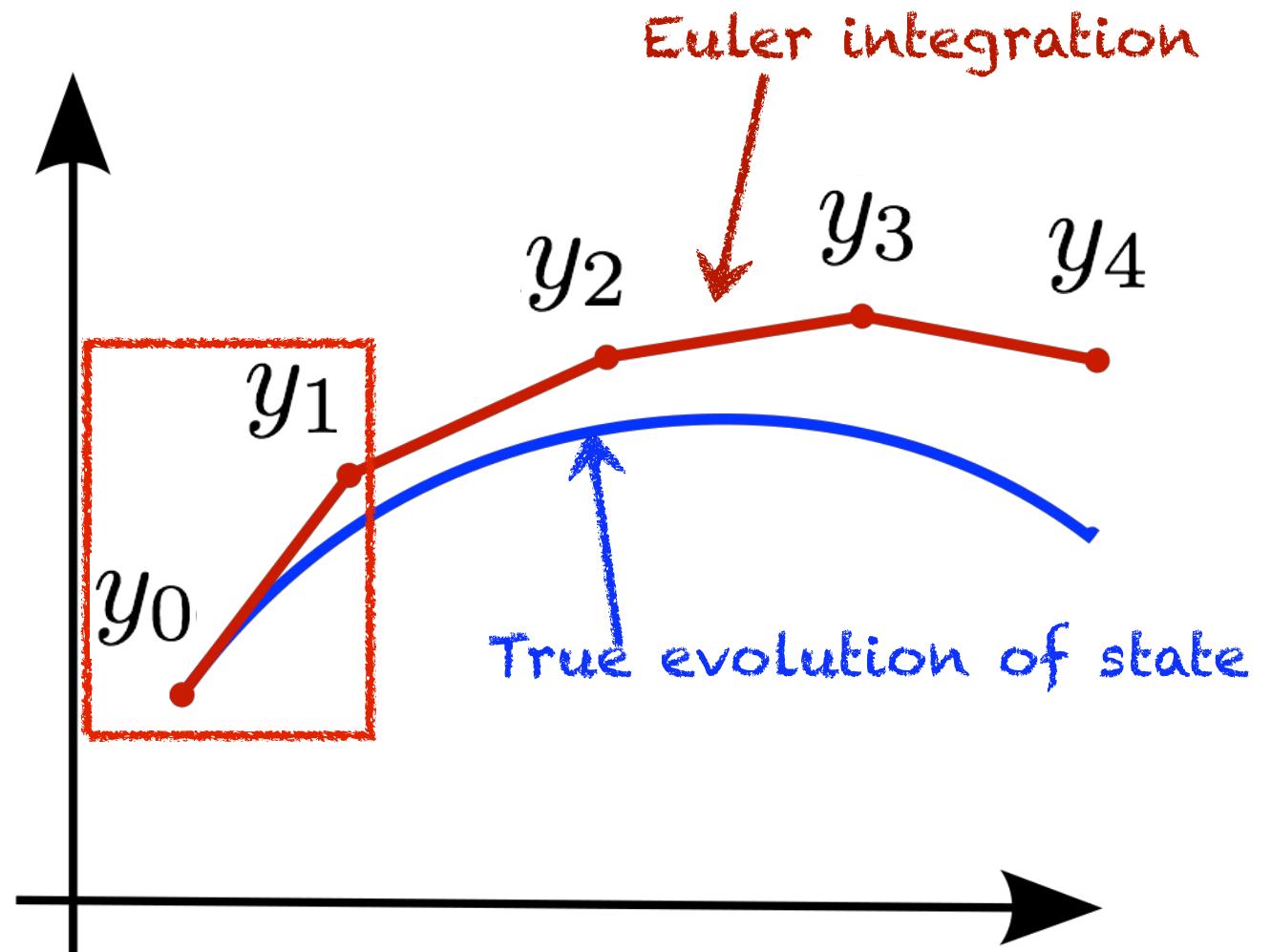
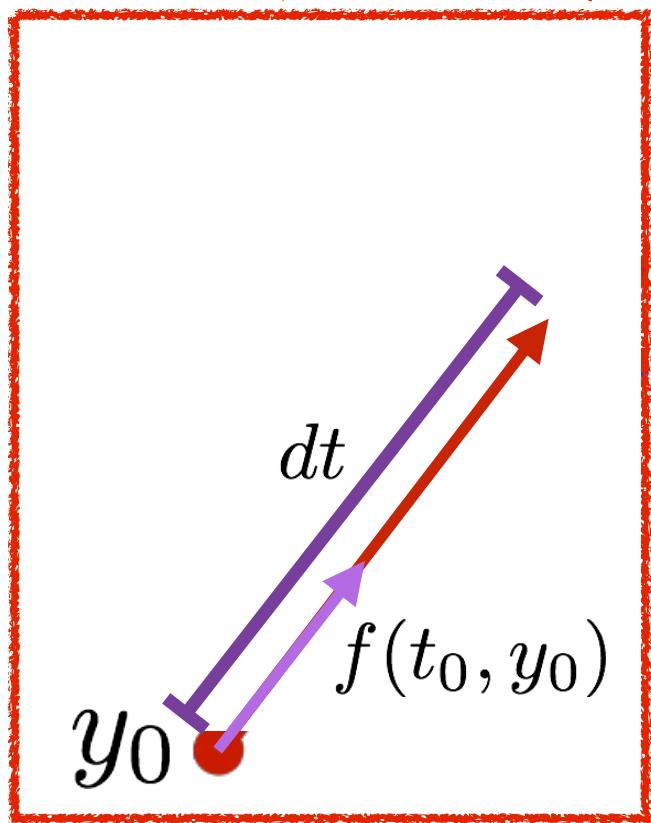
$$y_0 \quad f(t_0, y_0)$$



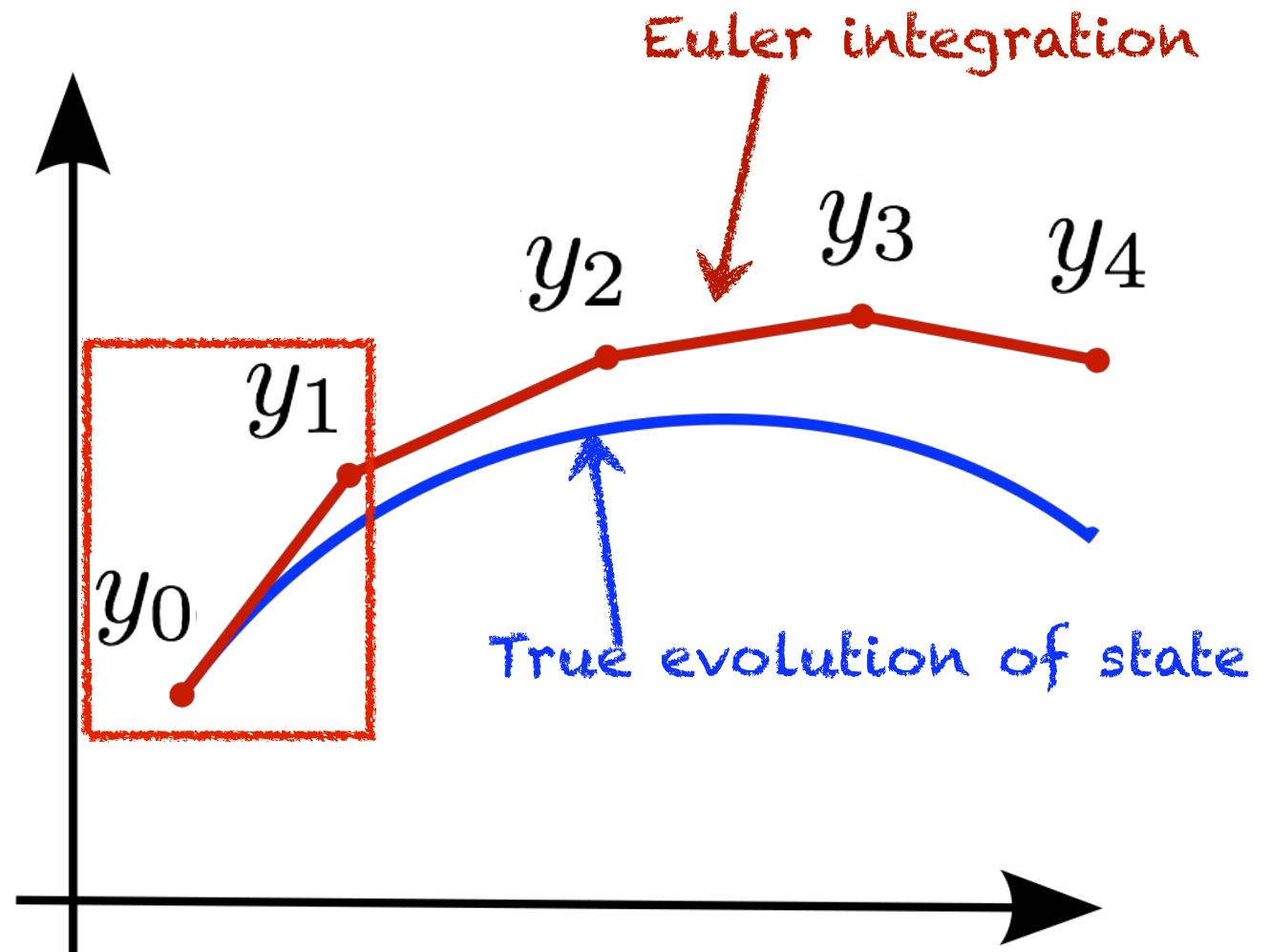
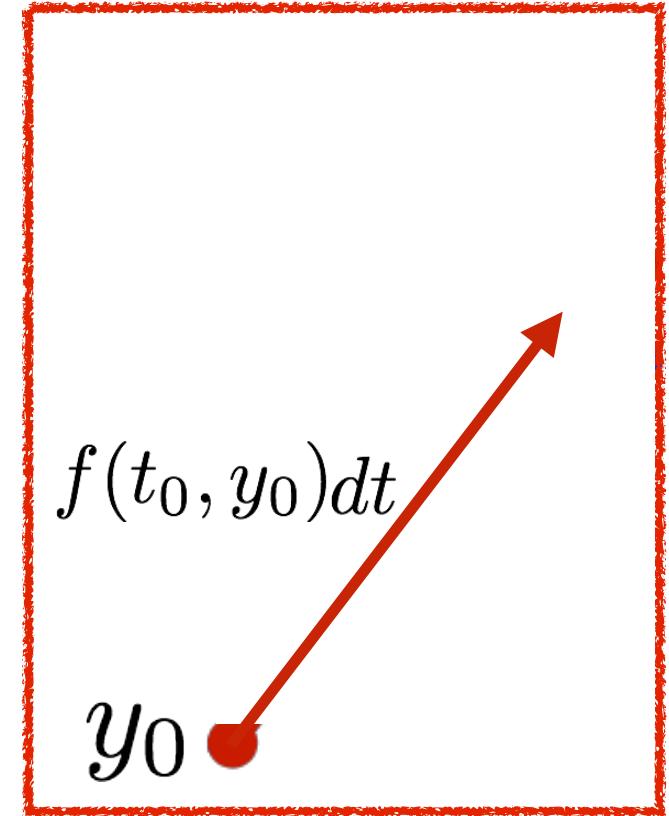
Scale by timestep



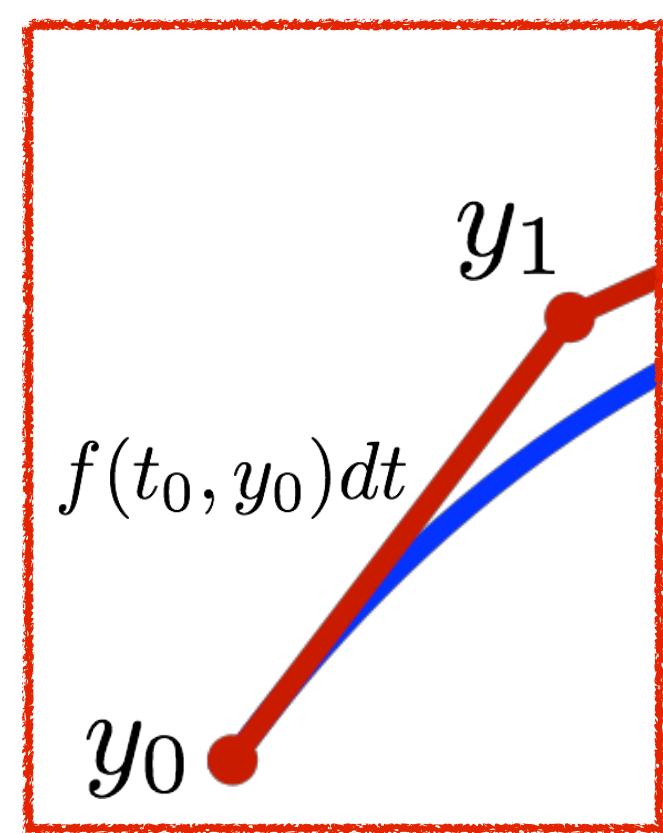
Scale by timestep



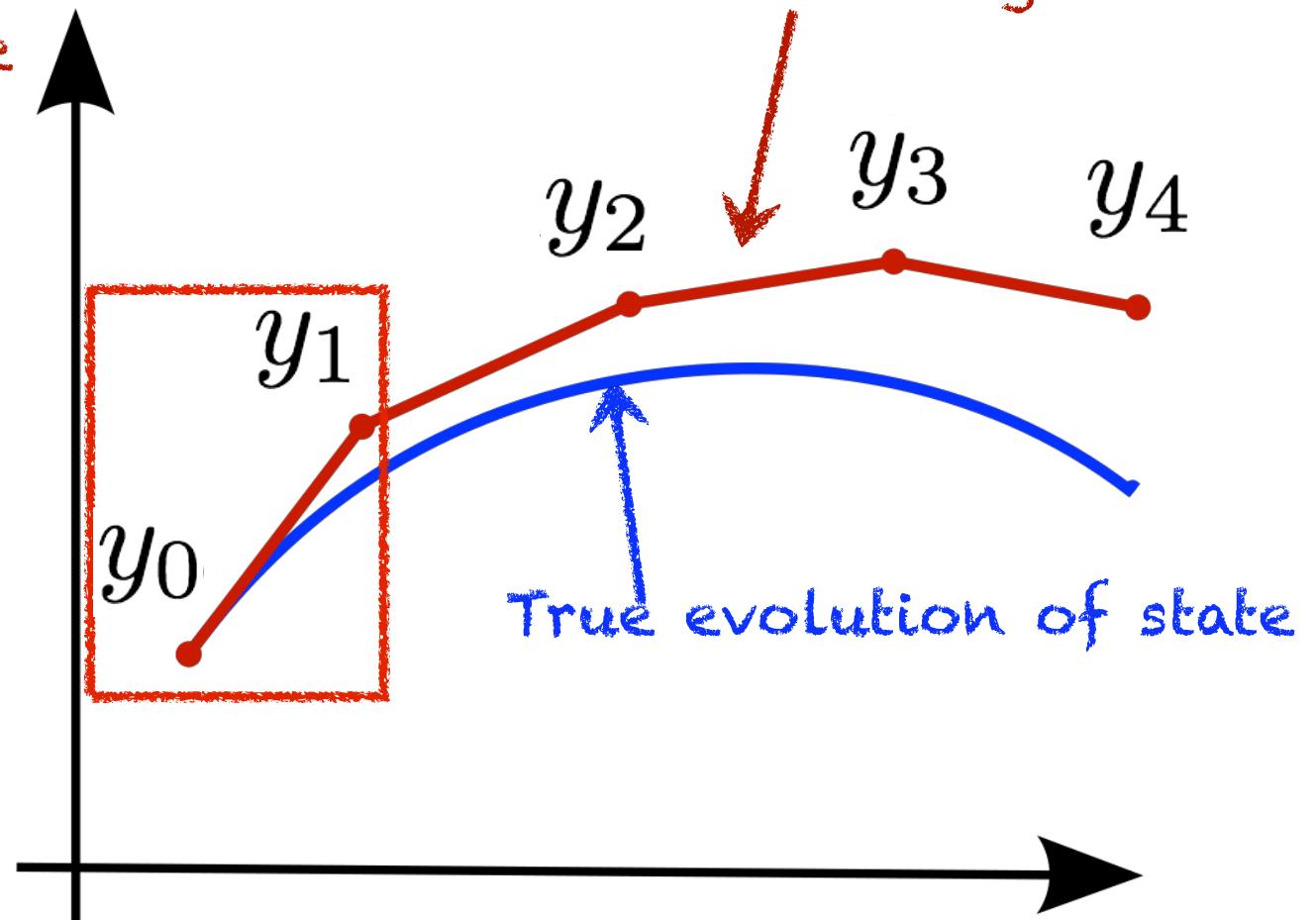
Extend by timestep



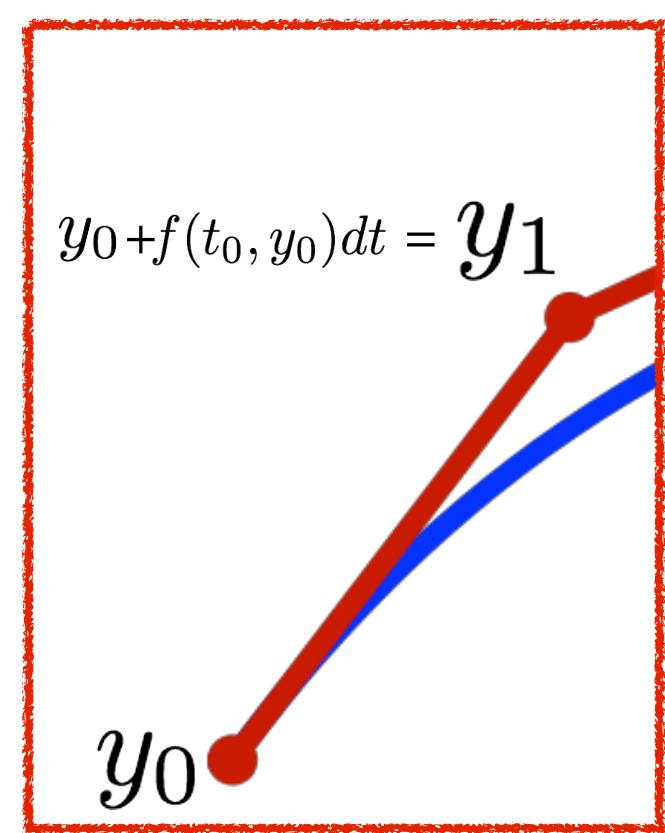
Add to current state



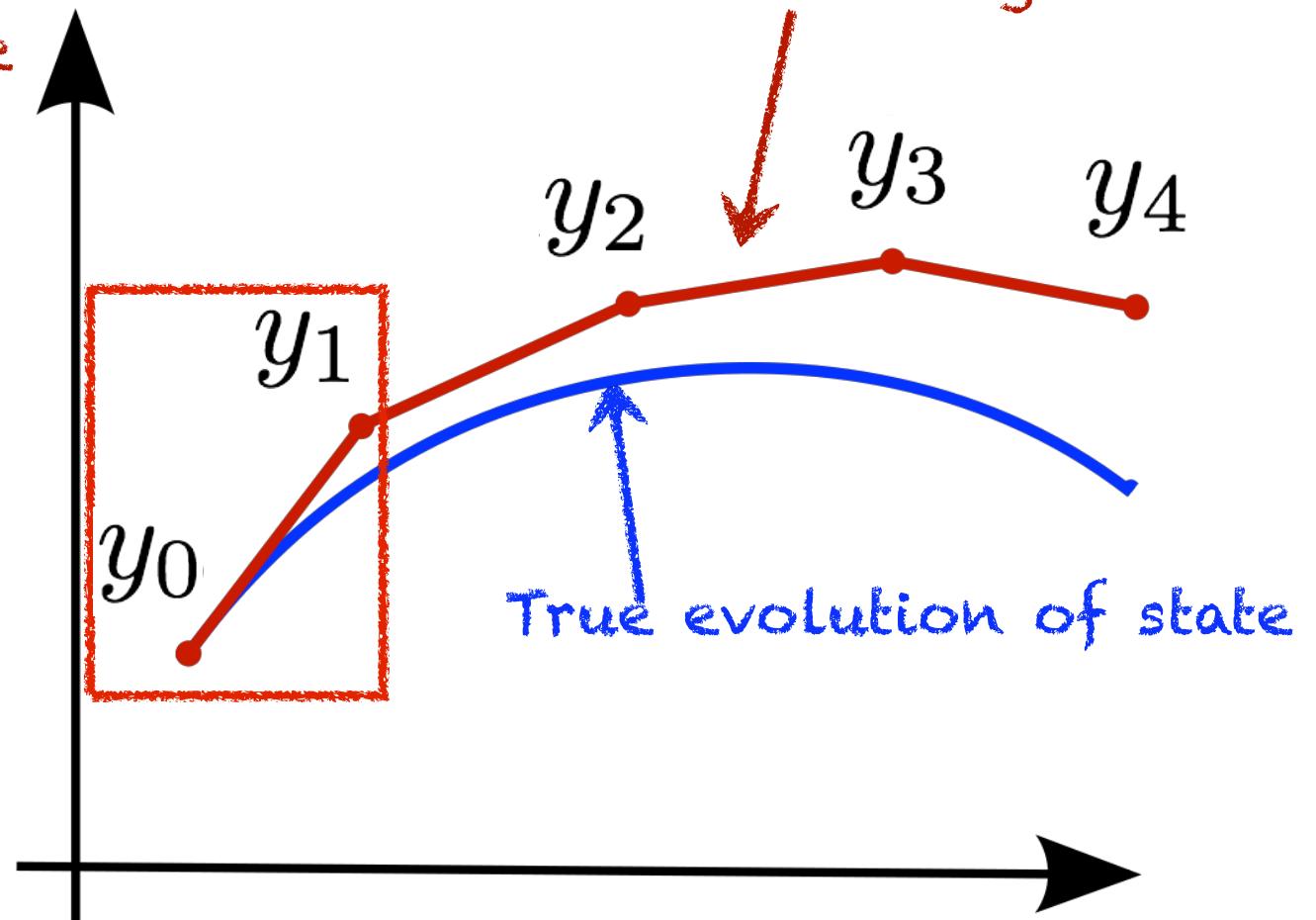
Euler integration

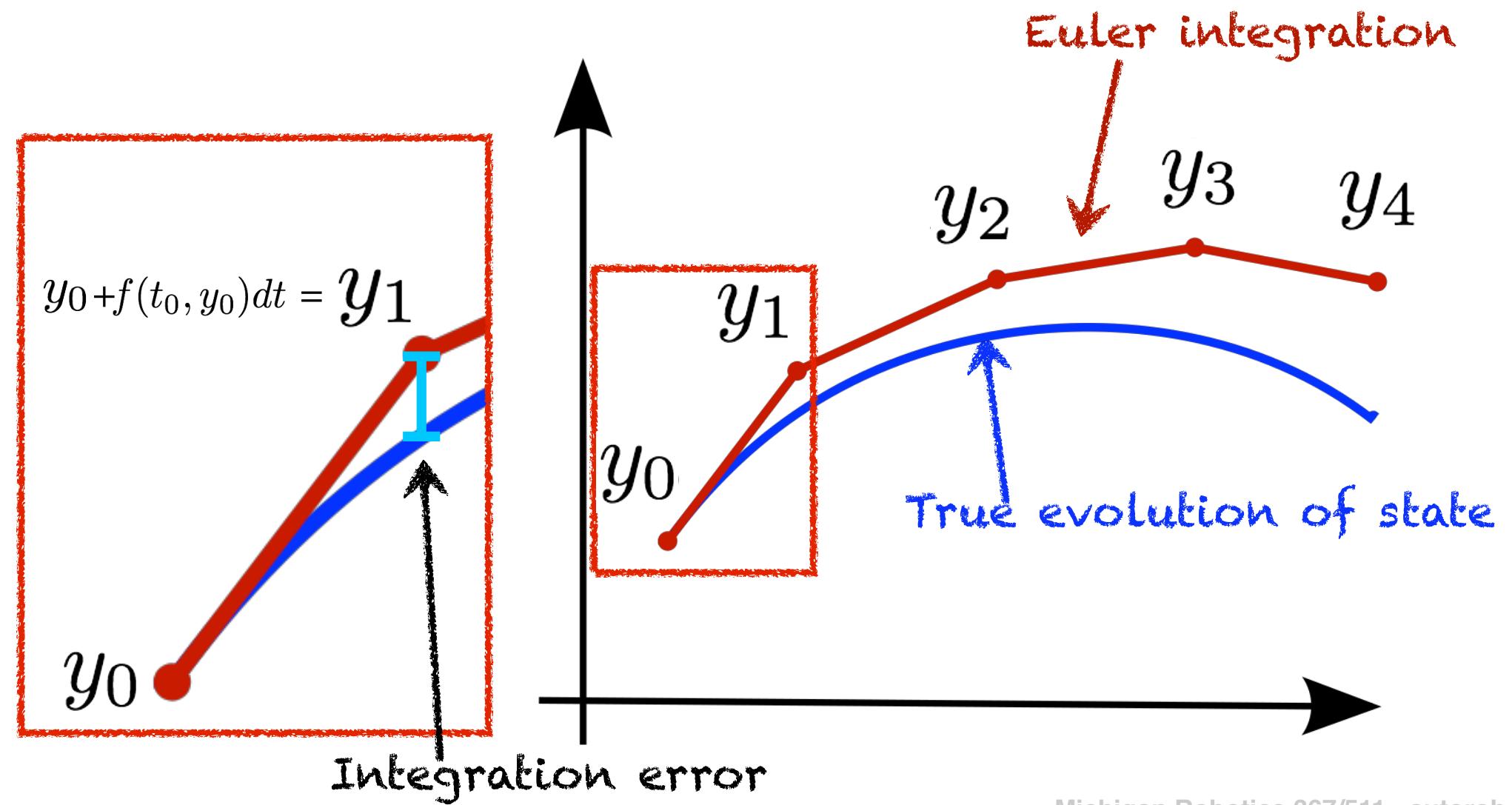


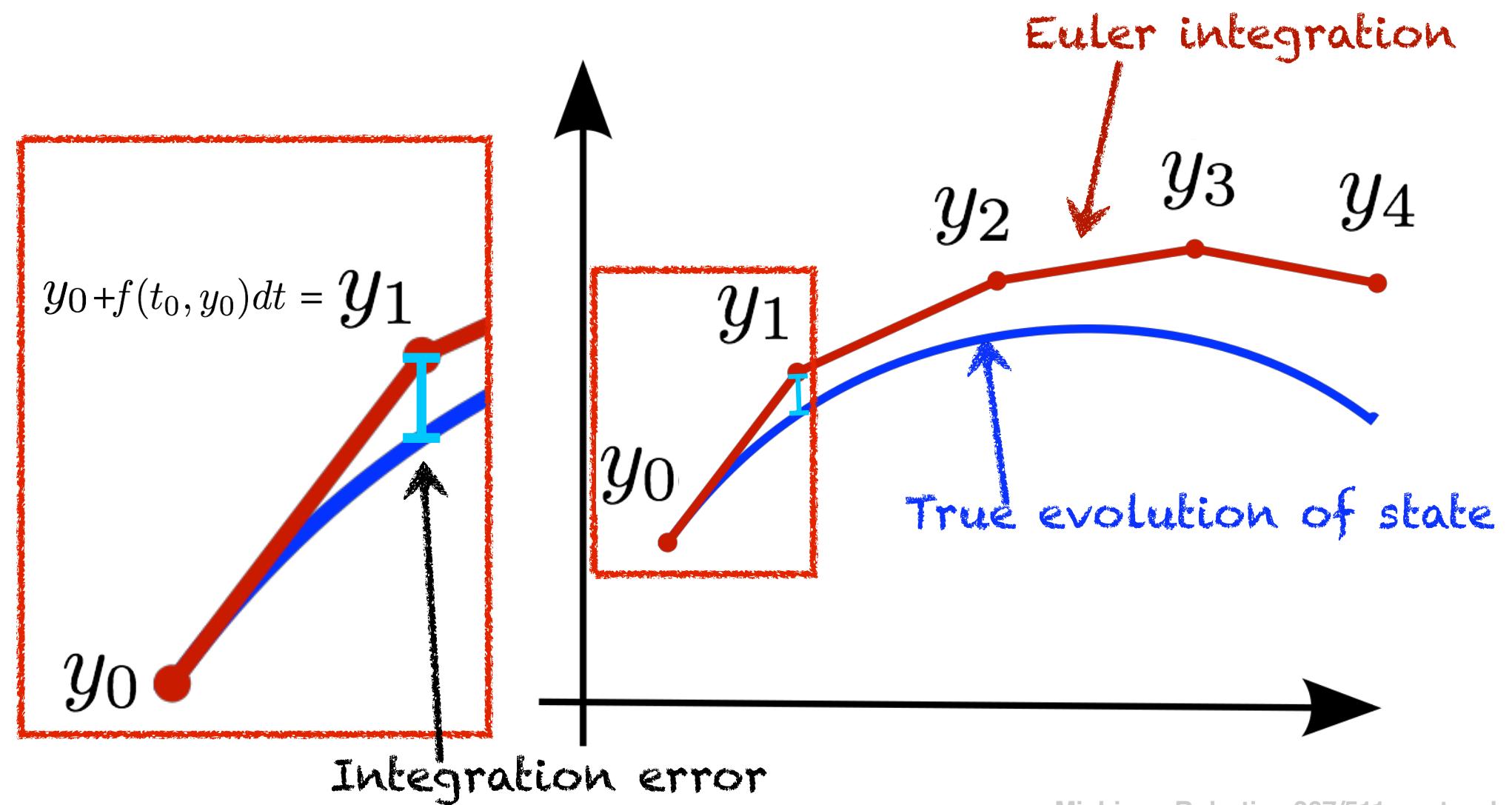
Add to current state

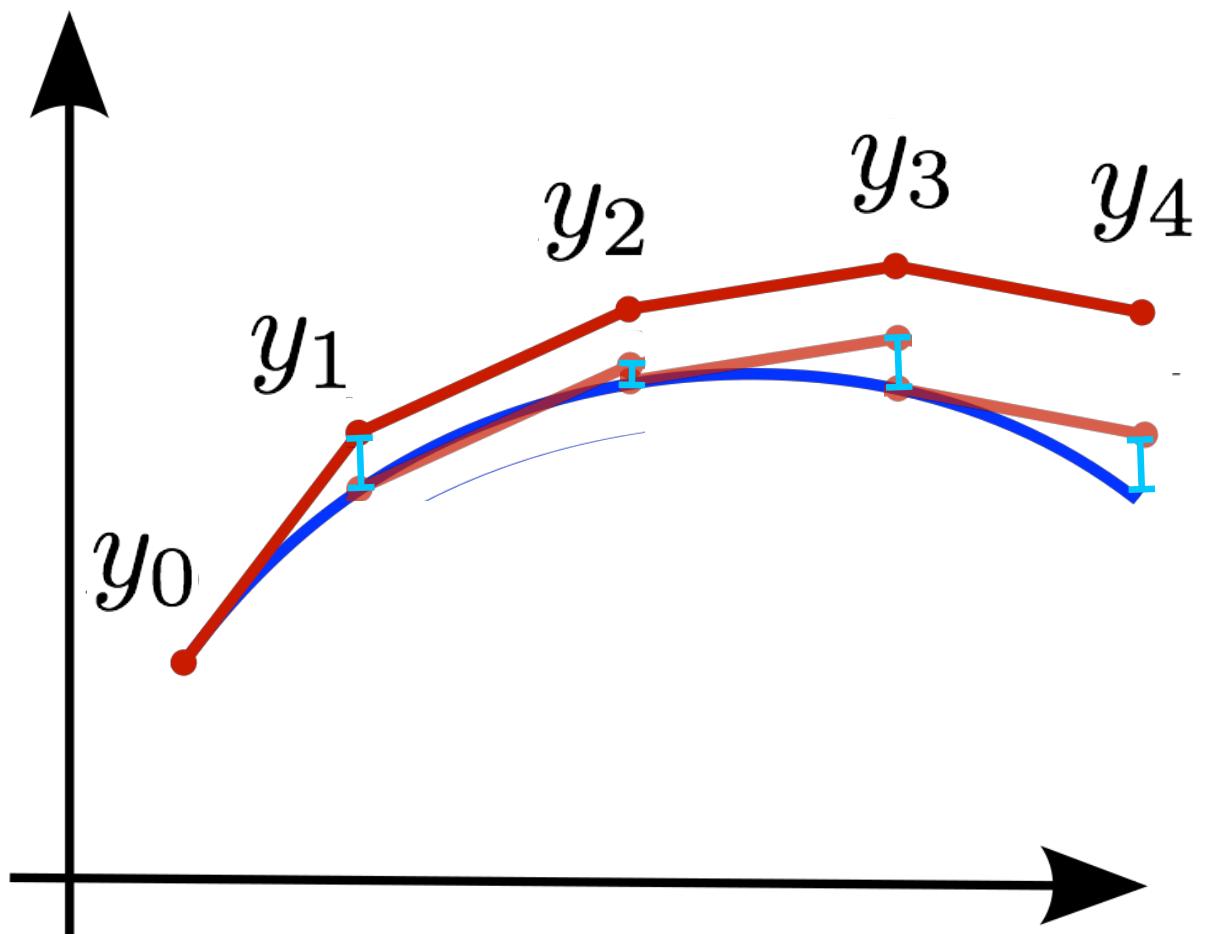


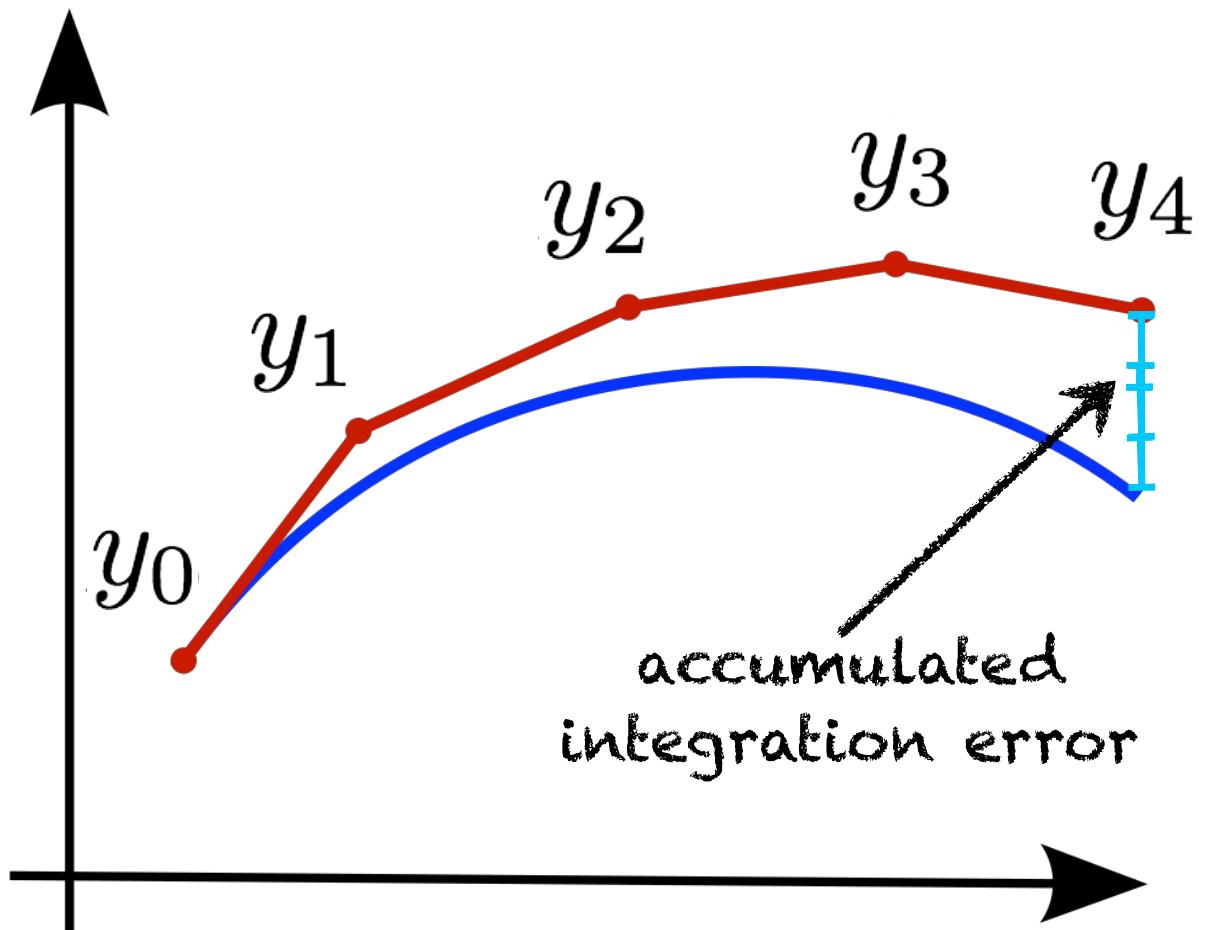
Euler integration



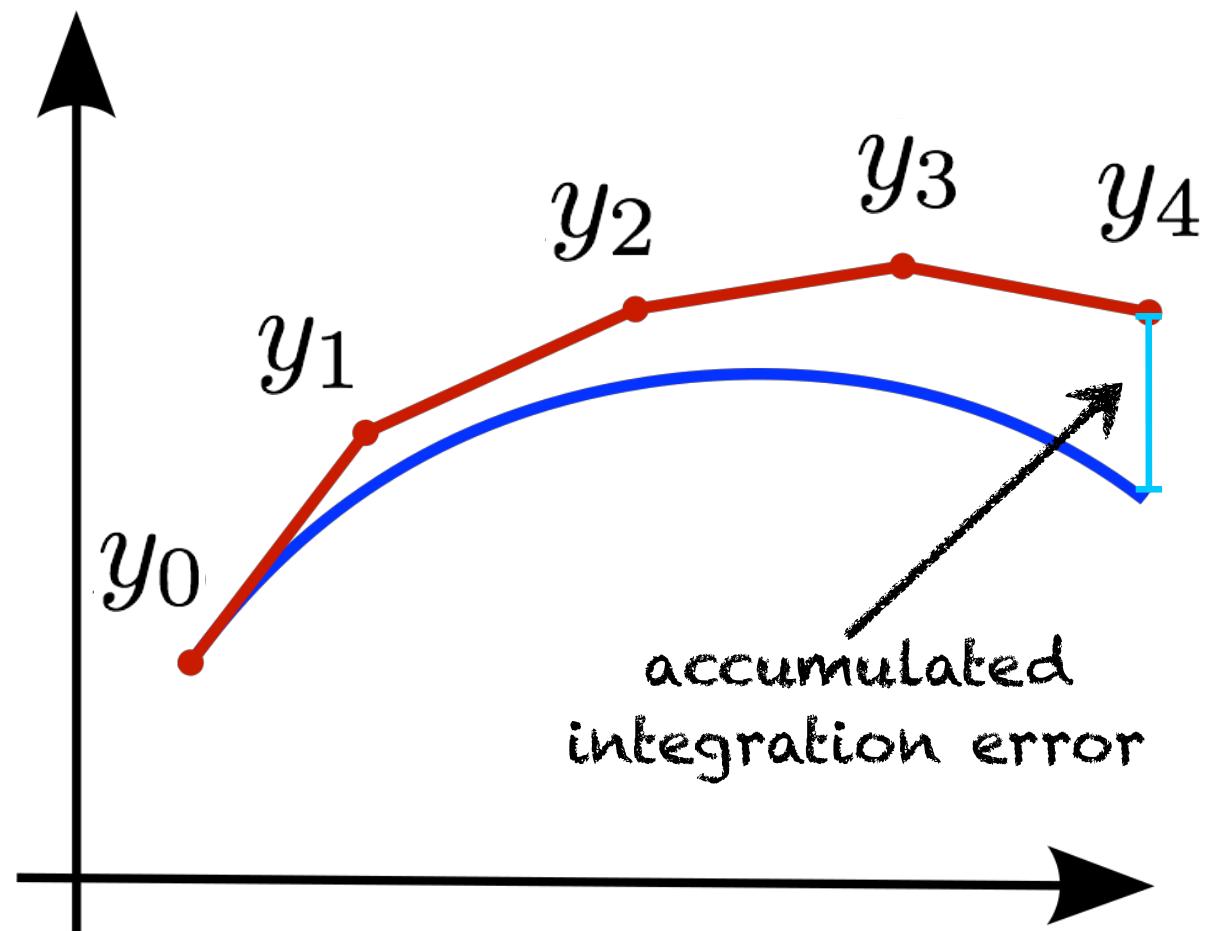








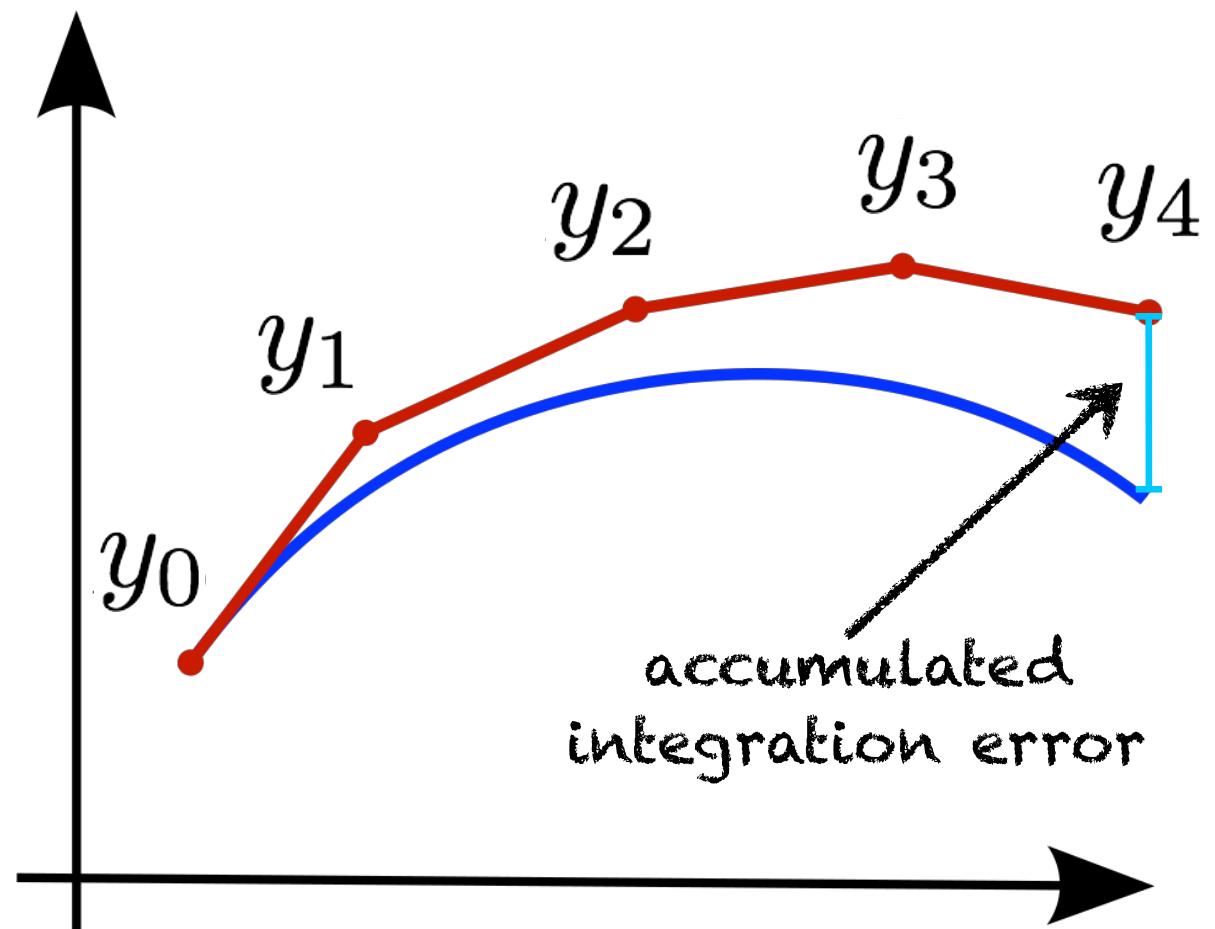
Can we improve
this integration
over time?



Can we improve
this integration
over time?

Option 1:

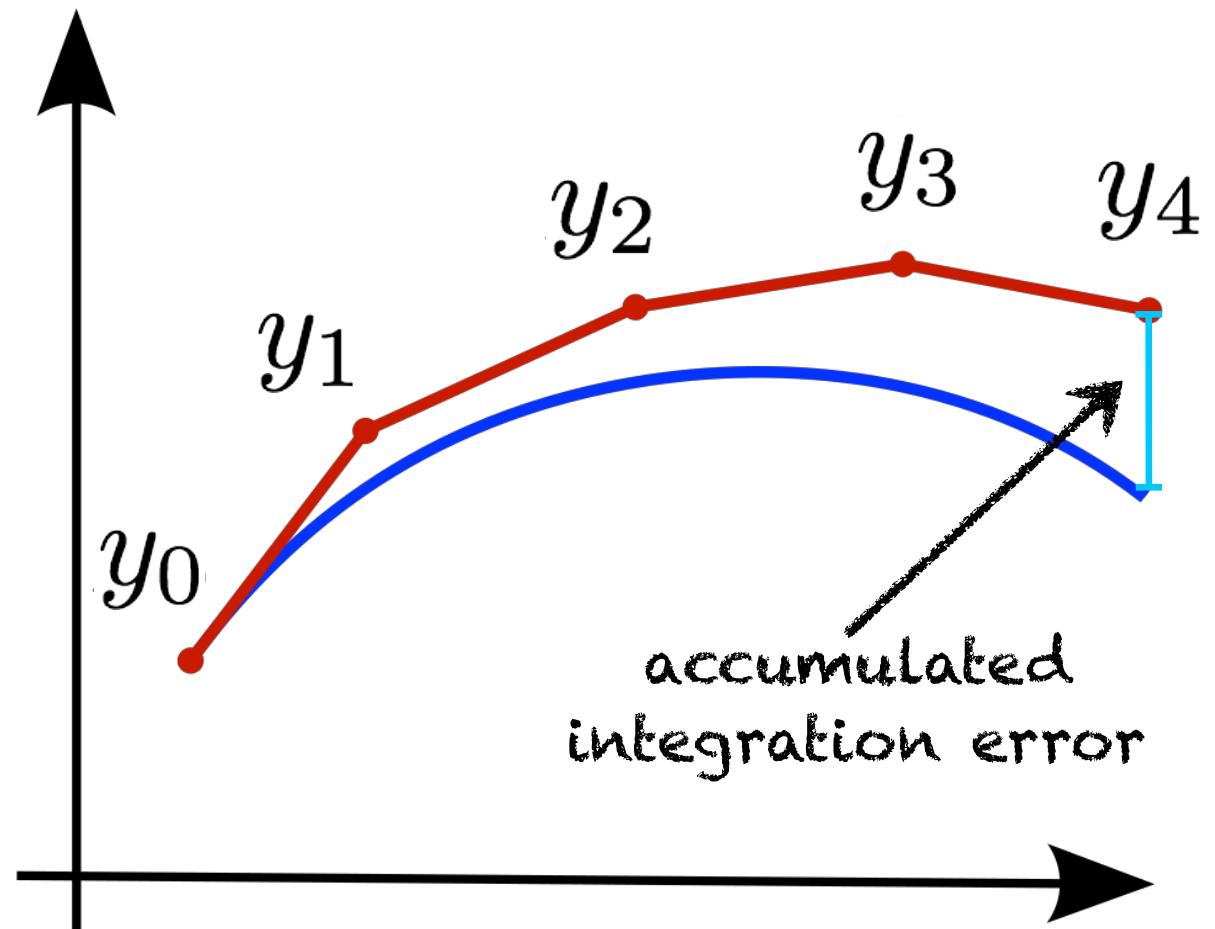
Option 2:



Can we improve
this integration
over time?

Option 1:
Reduce timestep

Option 2:
Use a better
integrator



Verlet Integration

Verlet integration

For a differential equation of second order of the type $\ddot{\vec{x}}(t) = A(\vec{x}(t))$ with initial conditions $\vec{x}(t_0) = \vec{x}_0$ and $\dot{\vec{x}}(t_0) = \vec{v}_0$, an approximate numerical solution $\vec{x}_n \approx \vec{x}(t_n)$ at the times $t_n = t_0 + n \Delta t$ with step size $\Delta t > 0$ can be obtained by the following method:

Advance position $y_{n+1} = 2y_n - y_{n-1} + a(y_n)h^2$

Verlet Integration

$$a(y_n) = \frac{\Delta^2 y_n}{\Delta t^2}$$

*START WITH DISCRETE TIME APPROXIMATION
OF ACCELERATION AT TIME N*

Verlet Integration

$$a(y_n) = \frac{\Delta^2 y_n}{\Delta t^2}$$

*START WITH DISCRETE TIME APPROXIMATION
OF ACCELERATION AT TIME N*

$$\approx \frac{\dot{y}_n - \dot{y}_{n-1}}{\Delta t}$$

BREAKDOWN INTO VELOCITIES

Verlet Integration

$$a(y_n) = \frac{\Delta^2 y_n}{\Delta t^2}$$

*START WITH DISCRETE TIME APPROXIMATION
OF ACCELERATION AT TIME N*

$$\approx \frac{\dot{y}_n - \dot{y}_{n-1}}{\Delta t}$$

BREAKDOWN INTO VELOCITIES

$$\approx \frac{\frac{y_{n+1} - y_n}{\Delta t} - \frac{y_n - y_{n-1}}{\Delta t}}{\Delta t}$$

AND THEN POSITIONS

Verlet Integration

$$\begin{aligned} a(y_n) &= \frac{\Delta^2 y_n}{\Delta t^2} && \text{START WITH DISCRETE TIME APPROXIMATION} \\ &\approx \frac{\dot{y}_n - \dot{y}_{n-1}}{\Delta t} && \text{OF ACCELERATION AT TIME } N \\ &\approx \frac{\frac{y_{n+1} - y_n}{\Delta t} - \frac{y_n - y_{n-1}}{\Delta t}}{\Delta t} && \text{BREAKDOWN INTO VELOCITIES} \\ &= \frac{y_{n+1} - 2y_n + y_{n-1}}{\Delta t^2} && \text{AND THEN POSITIONS} \\ &&& \text{DO SOME ALGEBRA} \end{aligned}$$

Verlet Integration

$$\begin{aligned} a(y_n) &= \frac{\Delta^2 y_n}{\Delta t^2} \quad \text{START WITH DISCRETE TIME APPROXIMATION} \\ &\approx \frac{\dot{y}_n - \dot{y}_{n-1}}{\Delta t} \quad \text{OF ACCELERATION AT TIME } n \\ &\approx \frac{\frac{y_{n+1} - y_n}{\Delta t} - \frac{y_n - y_{n-1}}{\Delta t}}{\Delta t} \quad \text{BREAKDOWN INTO VELOCITIES} \\ &= \frac{y_{n+1} - 2y_n + y_{n-1}}{\Delta t^2} \quad \text{AND THEN POSITIONS} \\ &\quad \text{DO SOME ALGEBRA} \\ \text{SOLVE FOR NEXT STATE} \Rightarrow & y_{n+1} \approx 2y_n - y_{n-1} + a(y_n)\Delta t^2 \end{aligned}$$

Verlet Integration

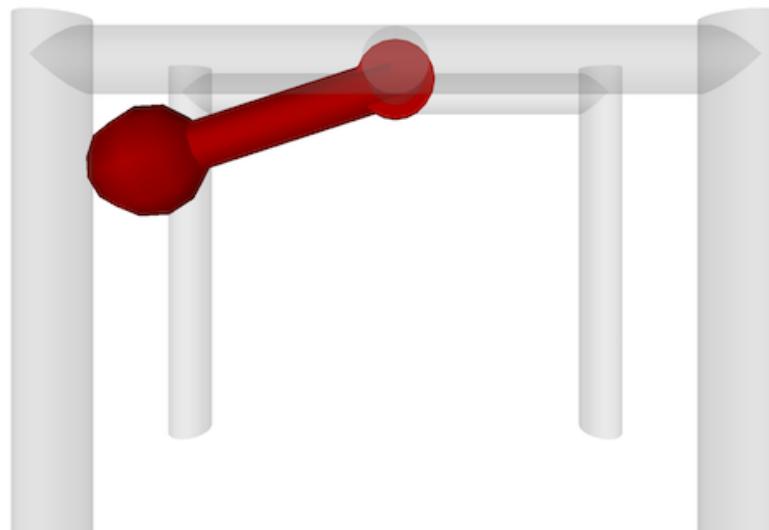
For a differential equation of second order of the type $\ddot{\vec{x}}(t) = A(\vec{x}(t))$ with initial conditions $\vec{x}(t_0) = \vec{x}_0$ and $\dot{\vec{x}}(t_0) = \vec{v}_0$, an approximate numerical solution $\vec{x}_n \approx \vec{x}(t_n)$ at the times $t_n = t_0 + n \Delta t$ with step size $\Delta t > 0$ can be obtained by the following method:

Initialize $y_1 = y_0 + h\dot{y}_0 + h^2 \frac{1}{2}a(y_0)$

Advance position $y_{n+1} = 2y_n - y_{n-1} + a(y_n)h^2$

Do not forget to initialize

Let's see what happens



How does Verlet integrate velocity?

Verlet Integration

For a differential equation of second order of the type $\ddot{\vec{x}}(t) = A(\vec{x}(t))$ with initial conditions $\vec{x}(t_0) = \vec{x}_0$ and $\dot{\vec{x}}(t_0) = \vec{v}_0$, an approximate numerical solution $\vec{x}_n \approx \vec{x}(t_n)$ at the times $t_n = t_0 + n \Delta t$ with step size $\Delta t > 0$ can be obtained by the following method:

Initialize $y_1 = y_0 + h\dot{y}_0 + h^2 \frac{1}{2}a(y_0)$

Advance position $y_{n+1} = 2y_n - y_{n-1} + a(y_n)h^2$

**Advance velocity
(optional)** $\dot{y}_n = \frac{y(t+h) - y(t-h)}{2h} + \mathcal{O}(h^2)$

Verlet Integration

For a differential equation of second order of the type $\ddot{\vec{x}}(t) = A(\vec{x}(t))$ with initial conditions $\vec{x}(t_0) = \vec{x}_0$ and $\dot{\vec{x}}(t_0) = \vec{v}_0$, an approximate numerical solution $\vec{x}_n \approx \vec{x}(t_n)$ at the times $t_n = t_0 + n \Delta t$ with step size $\Delta t > 0$ can be obtained by the following method:

IS THERE A CLEANER ALTERNATIVE?

Initialize

$$y_1 = y_0 + h\dot{y}_0 + h^2 \frac{1}{2}a(y_0)$$

Advance position

$$y_{n+1} = 2y_n - y_{n-1} + a(y_n)h^2$$

**Advance velocity
(optional)**

$$\dot{y}_n = \frac{y(t+h) - y(t-h)}{2h} + \mathcal{O}(h^2)$$

Velocity Verlet

$$y(t + \Delta t) = y(t) + \dot{y}(t)\Delta t + \frac{1}{2}a(t)\Delta t^2$$
$$\dot{y}(t + \Delta t) = \ddot{y}(t) + \frac{a(t) + a(t + \Delta t)}{2}\Delta t$$

**ASSUMES THAT ACCELERATION $a(t + \Delta t)$
ONLY DEPENDS ON POSITION $y(t + \Delta t)$**

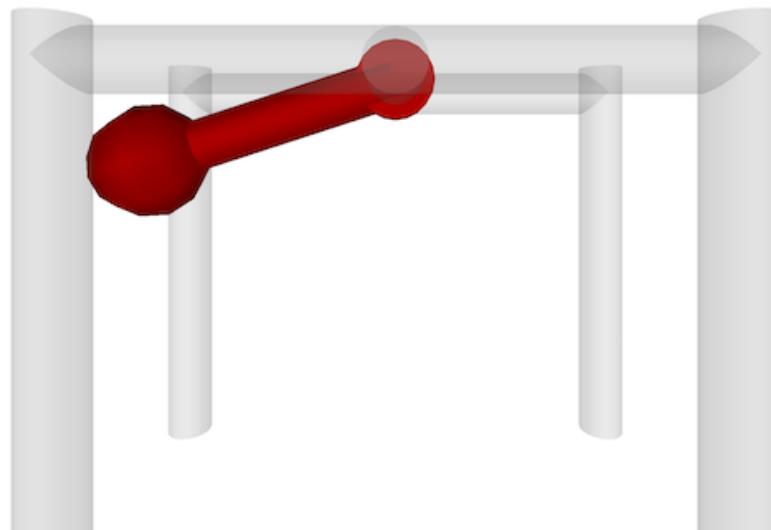
Velocity Verlet

$$x(t + \Delta t) = x(t) + v(t)\Delta t + \frac{1}{2}a(t)\Delta t^2$$

$$v(t + \Delta t) = v(t) + \frac{a(t) + a(t + \Delta t)}{2}\Delta t$$

**ASSUMES THAT ACCELERATION $a(t + \Delta t)$
ONLY DEPENDS ON POSITION $x(t + \Delta t)$**

Let's see what happens



Runge-Kutta

Runge–Kutta methods

From Wikipedia, the free encyclopedia

In [numerical analysis](#), the **Runge–Kutta methods** are a family of [implicit and explicit](#) iterative methods, which include the well-known routine called the [Euler Method](#), used in [temporal discretization](#) for the approximate solutions of [ordinary differential equations](#).^[1] These methods were developed around 1900 by the German mathematicians [Carl Runge](#) and [Wilhelm Kutta](#).

Describes integrators that take the form of

$$y_{n+1} = y_n + \sum_{i=1}^s b_i k_i,$$

Runge-Kutta

$$y_{n+1} = y_n + \sum_{i=1}^s b_i k_i,$$

think of $f()$ as callable function
for dy/dt

where

$$k_1 = h f(t_n, y_n),$$

$$k_2 = h f(t_n + c_2 h, y_n + a_{21} k_1),$$

$$k_3 = h f(t_n + c_3 h, y_n + a_{31} k_1 + a_{32} k_2),$$

:

$$k_s = h f(t_n + c_s h, y_n + a_{s1} k_1 + a_{s2} k_2 + \cdots + a_{s,s-1} k_{s-1})$$

Runge-Kutta

Butcher tableau

$$y_{n+1} = y_n + \sum_{i=1}^s b_i k_i,$$

where

$$k_1 = h f(t_n, y_n),$$

$$k_2 = h f(t_n + c_2 h, y_n + a_{21} k_1),$$

$$k_3 = h f(t_n + c_3 h, y_n + a_{31} k_1 + a_{32} k_2),$$

:

$$k_s = h f(t_n + c_s h, y_n + a_{s1} k_1 + a_{s2} k_2 + \cdots + a_{s,s-1} k_{s-1})$$

| | |
|-------|---------------------------------------|
| 0 | |
| c_2 | a_{21} |
| c_3 | $a_{31} \ a_{32}$ |
| : | : |
| c_s | $a_{s1} \ a_{s2} \ \dots \ a_{s,s-1}$ |
| <hr/> | |
| b_1 | b_2 |
| | \dots |
| | b_{s-1} |
| | b_s |

parameterizes
family of
RK methods

Runge-Kutta

Butcher tableau

$$y_{n+1} = y_n + \sum_{i=1}^s b_i k_i,$$

where

$$k_1 = h f(t_n, y_n),$$

$$k_2 = h f(t_n + c_2 h, y_n + a_{21} k_1),$$

$$k_3 = h f(t_n + c_3 h, y_n + a_{31} k_1 + a_{32} k_2),$$

:

$$k_s = h f(t_n + c_s h, y_n + a_{s1} k_1 + a_{s2} k_2 + \cdots + a_{s,s-1} k_{s-1})$$

↖ s : order of RK formula

| | | | | |
|-------|---------------------------------------|---------|-----------|-------|
| 0 | | | | |
| c_2 | a_{21} | | | |
| c_3 | $a_{31} \ a_{32}$ | | | |
| : | : | | | |
| c_s | $a_{s1} \ a_{s2} \ \dots \ a_{s,s-1}$ | | | |
| <hr/> | | | | |
| b_1 | b_2 | \dots | b_{s-1} | b_s |

parameterizes
family of
RK methods

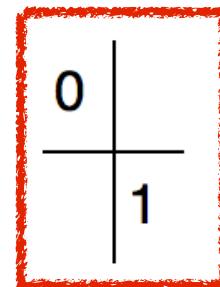
Runge-Kutta I (RKI)

$$y_{n+1} = y_n + \sum_{i=1}^s b_i k_i,$$

Euler's Method is first order RK

where

$$k_1 = h f(t_n, y_n),$$



parameters
 $s=1$ and $b_1=1$

The Midpoint Method

(one possible RK2)

$$y_{n+1} = y_n + \sum_{i=1}^s b_i k_i,$$

where

$$s=2 \quad k_1 = h f(t_n, y_n), \quad b_1=0$$

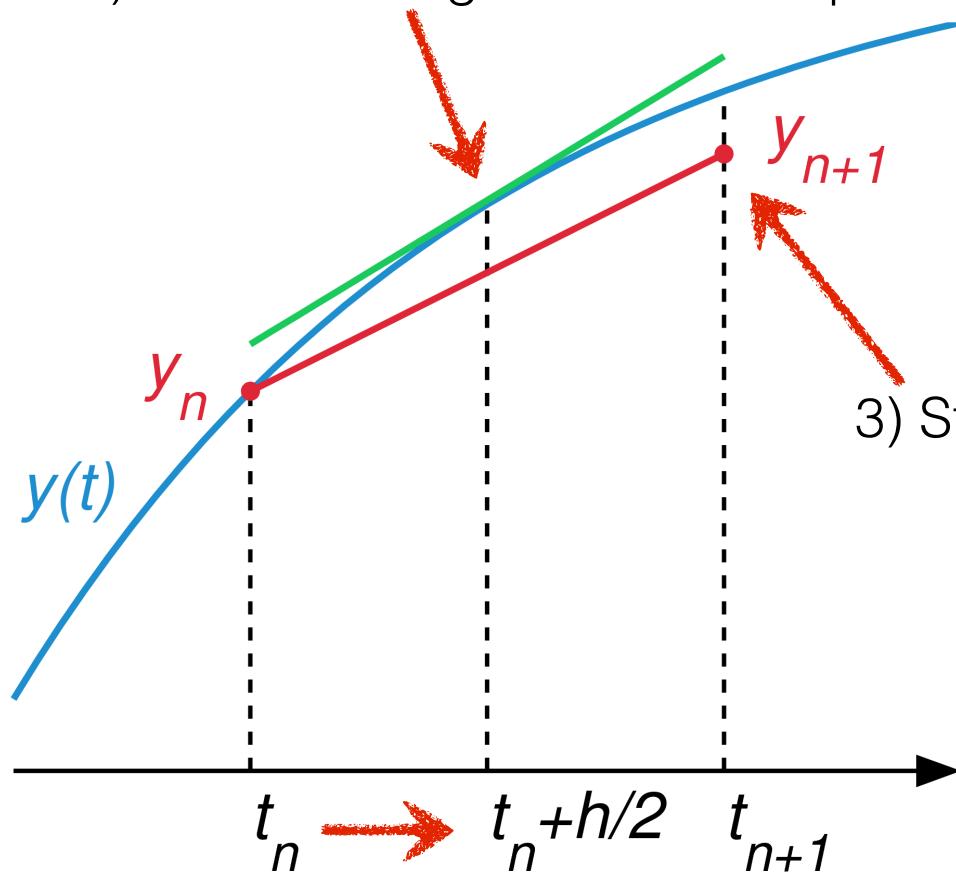
$$k_2 = h f(t_n + c_2 h, y_n + a_{21} k_1), \quad b_2=1$$

$$c_2=0.5 \quad a_{21}=0.5$$

Midpoint Method

| | | |
|-------|-----|----------|
| c_1 | 0 | a_{21} |
| c_2 | 1/2 | 1/2 |
| | — | — |
| b_1 | 0 | 1 |
| b_2 | | |

2) Evaluate tangent at trial midpoint



1) Take “trial” step to midpoint

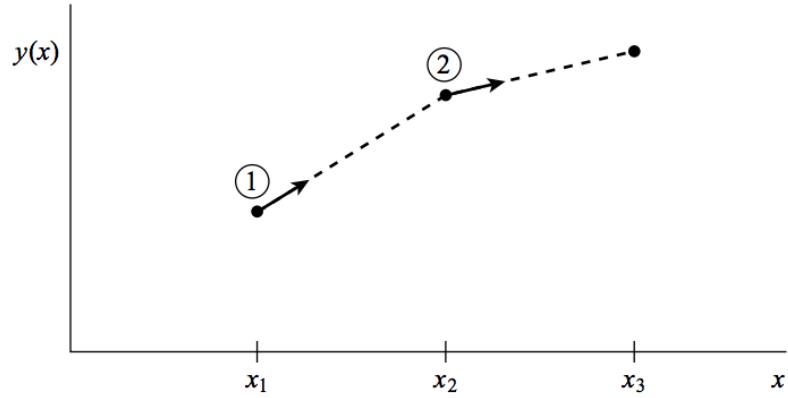


Figure 16.1.1. Euler's method. In this simplest (and least accurate) method for integrating an ODE, the derivative at the starting point of each interval is extrapolated to find the next function value. The method has first-order accuracy.

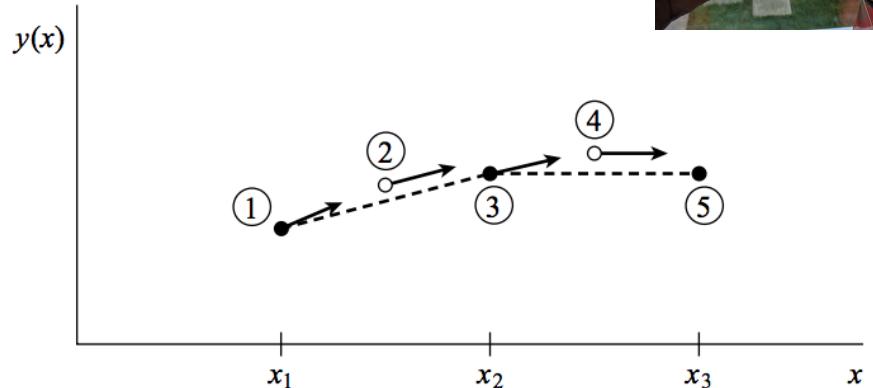
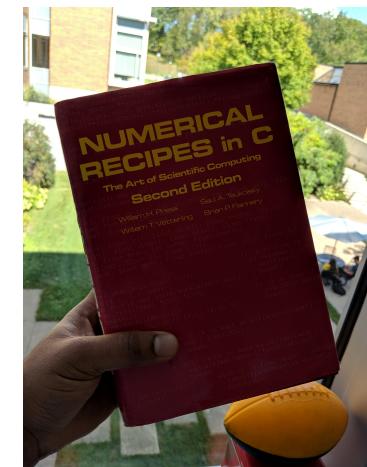
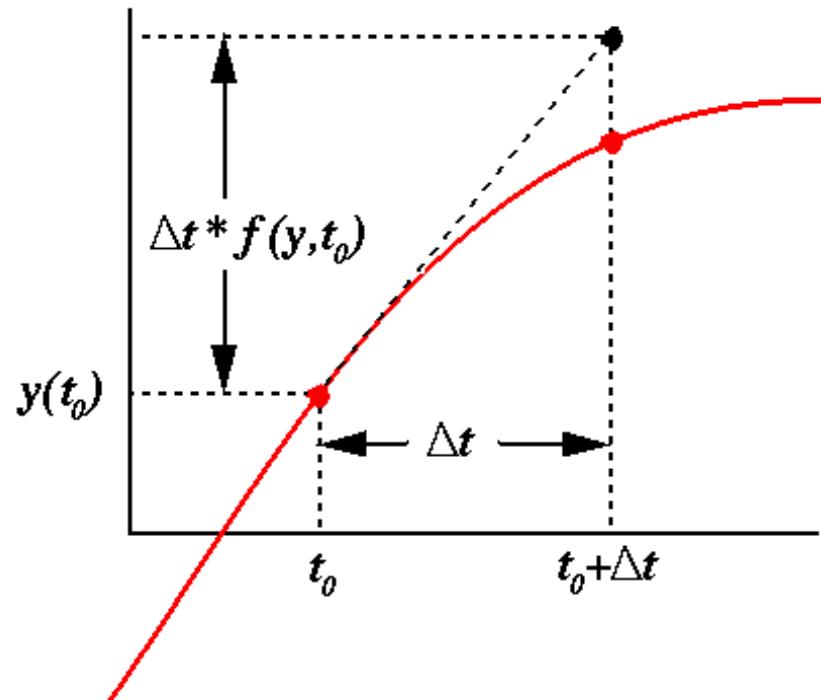


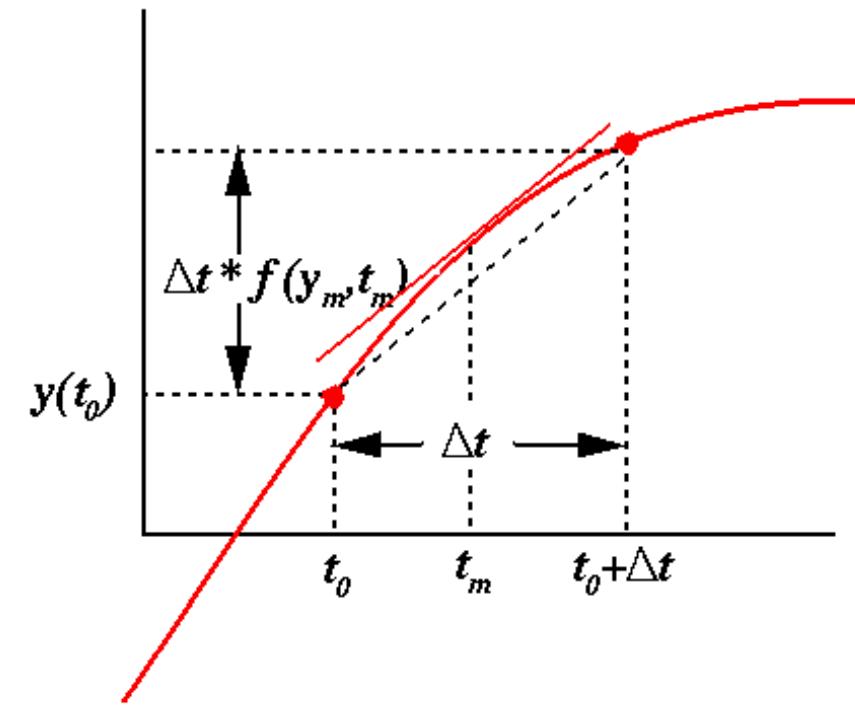
Figure 16.1.2. Midpoint method. Second-order accuracy is obtained by using the initial derivative at each step to find a point halfway across the interval, then using the midpoint derivative across the full width of the interval. In the figure, filled dots represent final function values, while open dots represent function values that are discarded once their derivatives have been calculated and used.



Derivative at midpoint leads to a better approximation of the integration



Euler



Midpoint

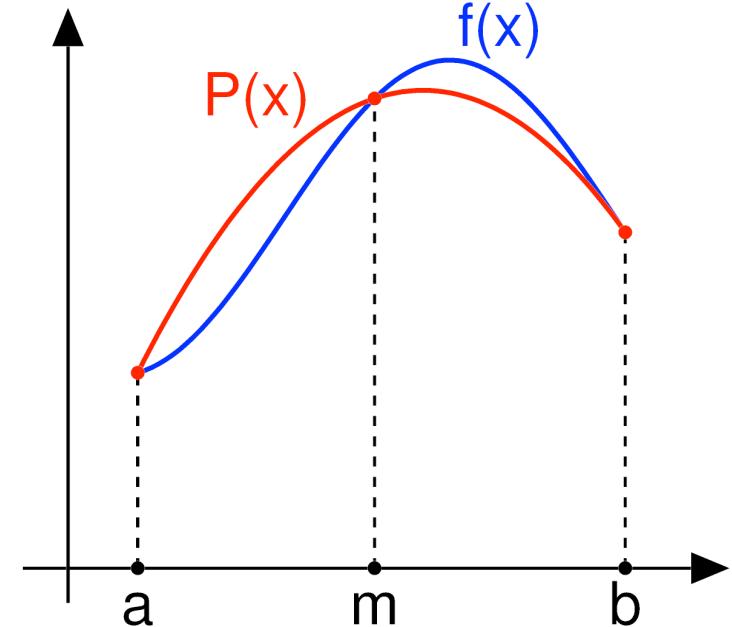
The “RK4”

The “RK4”: Simpson’s Rule

a widely used version of fourth order Runge-Kutta
(known as “RK4”) implements Simpson’s rule:

$$\int_a^b f(x) dx \approx \frac{b-a}{6} \left[f(a) + 4f\left(\frac{a+b}{2}\right) + f(b) \right]$$

numerical approximation of definite integrals by
evaluating integral extents and midpoint



RK4 parameters: $s=4$
 $a_{21}=1/2, a_{32}=1/2, a_{43}=1,$
 $c_1=0, c_2=1/2, c_3=1/2, c_4=1$
 $b_1=1/6, b_2=1/3, b_3=1/3, b_4=1/6$

$$y_{n+1} = y_n + \sum_{i=1}^s b_i k_i,$$

where

$$k_1 = h f(t_n, y_n),$$

$$k_2 = h f(t_n + c_2 h, y_n + a_{21} k_1),$$

$$k_3 = h f(t_n + c_3 h, y_n + a_{31} k_1 + a_{32} k_2),$$

⋮

$$k_s = h f(t_n + c_s h, y_n + a_{s1} k_1 + a_{s2} k_2 + \cdots + a_{s,s-1} k_{s-1})$$

| | | | | |
|-----|-----|-----|-----|-----|
| 0 | | | | |
| 1/2 | 1/2 | | | |
| 1/2 | 0 | 1/2 | | |
| 1 | 0 | 0 | 1 | |
| | 1/6 | 1/3 | 1/3 | 1/6 |

Runge-Kutta: RK4

Advance state

$$y_{n+1} = y_n + \frac{1}{6}h(k_1 + 2k_2 + 2k_3 + k_4)$$

Advance time

$$t_{n+1} = t_n + h$$

Runge-Kutta: RK4

Advance state: combination of integration trials at points with different tangents

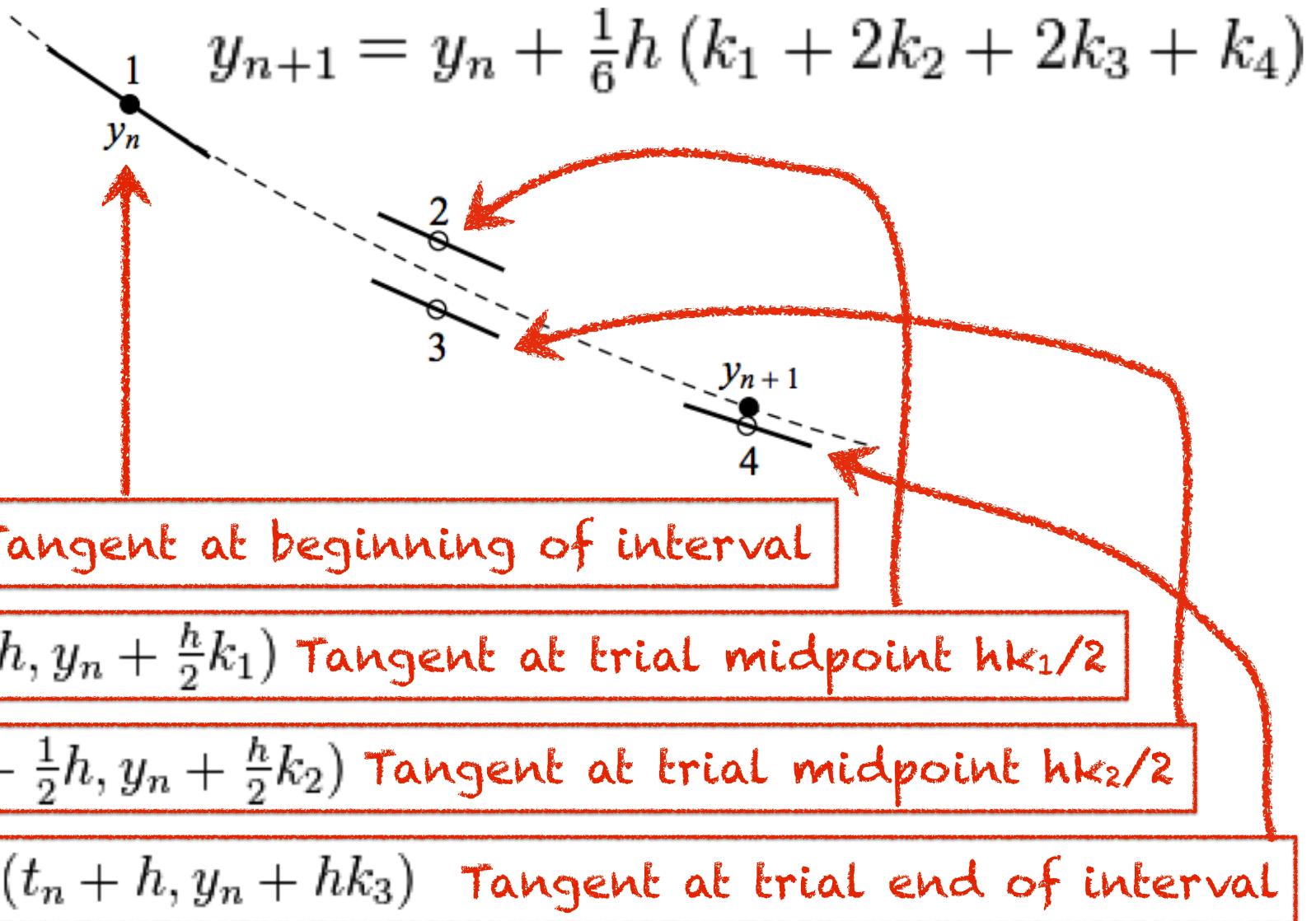
$$y_{n+1} = y_n + \frac{1}{6}h (k_1 + 2k_2 + 2k_3 + k_4)$$

$k_1 = f(t_n, y_n)$ Tangent at beginning of interval

$k_2 = f(t_n + \frac{1}{2}h, y_n + \frac{h}{2}k_1)$ Tangent at trial midpoint $hk_1/2$

$k_3 = f(t_n + \frac{1}{2}h, y_n + \frac{h}{2}k_2)$ Tangent at trial midpoint $hk_2/2$

$k_4 = f(t_n + h, y_n + hk_3)$ Tangent at trial end of interval



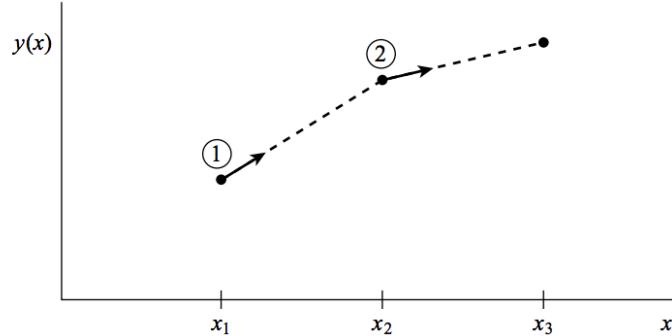


Figure 16.1.1. Euler's method. In this simplest (and least accurate) method for integrating an ODE, the derivative at the starting point of each interval is extrapolated to find the next function value. The method has first-order accuracy.

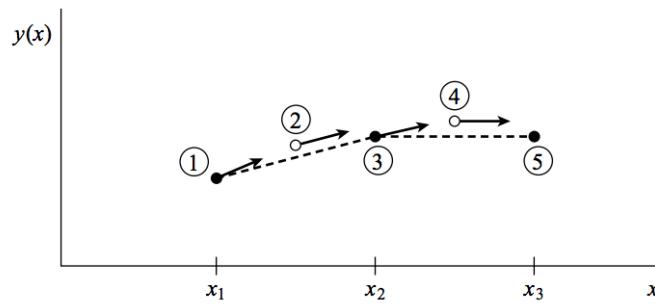


Figure 16.1.2. Midpoint method. Second-order accuracy is obtained by using the initial derivative at each step to find a point halfway across the interval, then using the midpoint derivative across the full width of the interval. In the figure, filled dots represent final function values, while open dots represent function values that are discarded once their derivatives have been calculated and used.

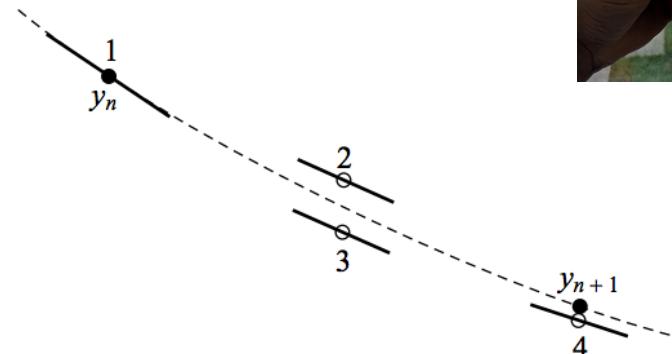
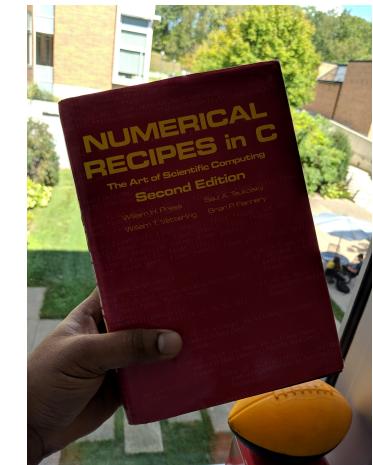


Figure 16.1.3. Fourth-order Runge-Kutta method. In each step the derivative is evaluated four times: once at the initial point, twice at trial midpoints, and once at a trial endpoint. From these derivatives the final function value (shown as a filled dot) is calculated. (See text for details.)



$$k_{(x_1)} = x_t + 0$$

$$k_{(v_1)} = v_t + 0$$

$c_1 = 0$

remember: 2nd order ODE
can represented as 1st order

$$y_{n+1} = y_n + \dot{y}_n \Delta t$$

$$\dot{y}_{n+1} = \dot{y}_n + \ddot{y}_n \Delta t$$

$$k_{(x_1)} = x_t + 0$$

$$k_{(v_1)} = v_t + 0$$

$$k_{(x_2)} = k_{(x_1)} + (a_{21} * k_{(v_1)} * h)$$

$$a_{21}=1/2$$

integrate position from t to trial
midpoint at $t+c_2h$ using $k_{(v_1)}$ ($c_2=1/2$)

$$k_{(x_1)} = x_t + 0$$

$$k_{(v_1)} = v_t + 0$$

$$k_{(x_2)} = k_{(x_1)} + (a_{21} * k_{(v_1)} * h)$$

$$k_{(v_2)} = k_{(v_1)} + (a_{21} * \text{acceleration}(k_{(x_1)}) * h)$$

integrate velocity from t to trial midpoint at $t+c_2h$

$$a_{21}=1/2$$

acceleration depends on system state
(i.e., position of pendulum)

$$k_{(x_1)} = x_t + 0$$

$$k_{(v_1)} = v_t + 0$$

$$k_{(x_2)} = k_{(x_1)} + (a_{21} * k_{(v_1)} * h)$$

$$k_{(v_2)} = k_{(v_1)} + (a_{21} * \text{acceleration}(k_{(x_1)}) * h)$$

$$k_{(x_3)} = k_{(x_1)} + (a_{32} * k_{(v_2)} * h)$$

$a_{32}=1/2$

integrate position from t
to second trial midpoint
at $t+c_3h$ using $k_{(v_2)}$ ($c_3=1/2$)

$$k_{(x_1)} = x_t + 0$$

$$k_{(v_1)} = v_t + 0$$

$$k_{(x_2)} = k_{(x_1)} + (a_{21} * k_{(v_1)} * h)$$

$$k_{(v_2)} = k_{(v_1)} + (a_{21} * \text{acceleration}(k_{(x_1)}) * h)$$

$$k_{(x_3)} = k_{(x_1)} + (a_{32} * k_{(v_2)} * h)$$

$$k_{(v_3)} = k_{(v_1)} + (a_{32} * \text{acceleration}(k_{(x_2)}) * h)$$

↑
acceleration depends
on system state

$$k_{(x_1)} = x_t + 0$$

$$k_{(v_1)} = v_t + 0$$

$$k_{(x_2)} = k_{(x_1)} + (a_{21} * k_{(v_1)} * h)$$

$$k_{(v_2)} = k_{(v_1)} + (a_{21} * \text{acceleration}(k_{(x_1)}) * h)$$

$$k_{(x_3)} = k_{(x_1)} + (a_{32} * k_{(v_2)} * h)$$

$$k_{(v_3)} = k_{(v_1)} + (a_{32} * \text{acceleration}(k_{(x_2)}) * h)$$

$$k_{(x_4)} = k_{(x_1)} + (a_{43} * k_{(v_3)} * h)$$

$a_{43}=1$

integrate position from t
to trial endpoint at $t+c_4h$
using $k_{(v_3)}$ ($c_4=1$)

$$k_{(x1)} = x_t + 0$$

$$k_{(v1)} = v_t + 0$$

$$k_{(x2)} = k_{(x1)} + (a_{21} * k_{(v1)} * h)$$

$$k_{(v2)} = k_{(v1)} + (a_{21} * \text{acceleration}(k_{(x1)}) * h)$$

$$k_{(x3)} = k_{(x1)} + (a_{32} * k_{(v2)} * h)$$

$$k_{(v3)} = k_{(v1)} + (a_{32} * \text{acceleration}(k_{(x2)}) * h)$$

$$k_{(x4)} = k_{(x1)} + (a_{43} * k_{(v3)} * h)$$

$$k_{(v4)} = k_{(v1)} + (a_{43} * \text{acceleration}(k_{(x3)}) * h)$$

position update is weighted sum of velocities

$$k_{(x_1)} = x_t + 0 \quad b_1=1/6, b_2=1/3, b_3=1/3, b_4=1/6$$

$$k_{(v_1)} = v_t + 0$$

$$k_{(x_2)} = k_{(x_1)} + (a_{21} * k_{(v_1)} * h)$$

$$k_{(v_2)} = k_{(v_1)} + (a_{21} * \text{acceleration}(k_{(x_1)}) * h)$$

$$k_{(x_3)} = k_{(x_1)} + (a_{32} * k_{(v_2)} * h)$$

$$k_{(v_3)} = k_{(v_1)} + (a_{32} * \text{acceleration}(k_{(x_2)}) * h)$$

$$k_{(x_4)} = k_{(x_1)} + (a_{43} * k_{(v_3)} * h)$$

$$k_{(v_4)} = k_{(v_1)} + (a_{43} * \text{acceleration}(k_{(x_3)}) * h)$$



$$x_{t+h} = x_t + h * (b_1 * k_{(v_1)} + b_2 * k_{(v_2)} + b_3 * k_{(v_3)} + b_4 * k_{(v_4)})$$

velocity update is weighted sum of accelerations

$$k_{(x1)} = x_t + 0 \quad b_1=1/6, b_2=1/3, b_3=1/3, b_4=1/6$$

$$k_{(v1)} = v_t + 0$$

$$k_{(x2)} = k_{(x1)} + (a_{21} * k_{(v1)} * h)$$

$$k_{(v2)} = k_{(v1)} + (a_{21} * \text{acceleration}(k_{(x1)}) * h)$$

$$k_{(x3)} = k_{(x1)} + (a_{32} * k_{(v2)} * h)$$

$$k_{(v3)} = k_{(v1)} + (a_{32} * \text{acceleration}(k_{(x2)}) * h)$$

$$k_{(x4)} = k_{(x1)} + (a_{43} * k_{(v3)} * h)$$

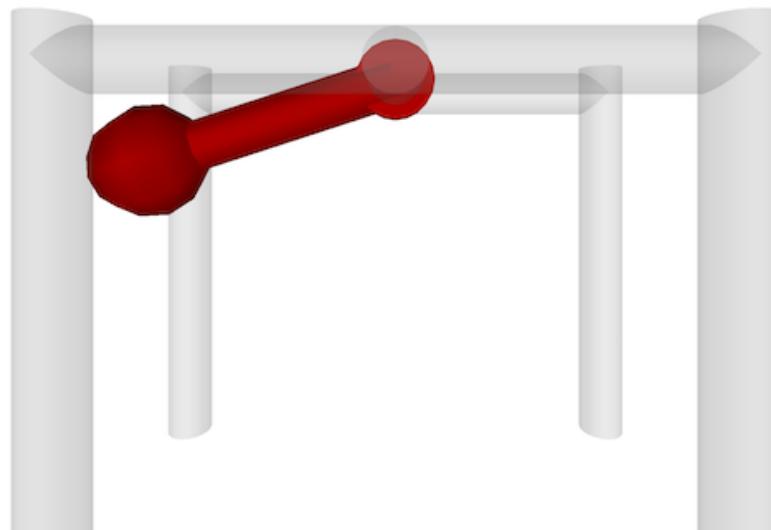
$$k_{(v4)} = k_{(v1)} + (a_{43} * \text{acceleration}(k_{(x3)}) * h)$$



$$x_{t+h} = x_t + h * (b_1 * k_{(v1)} + b_2 * k_{(v2)} + b_3 * k_{(v3)} + b_4 * k_{(v4)})$$

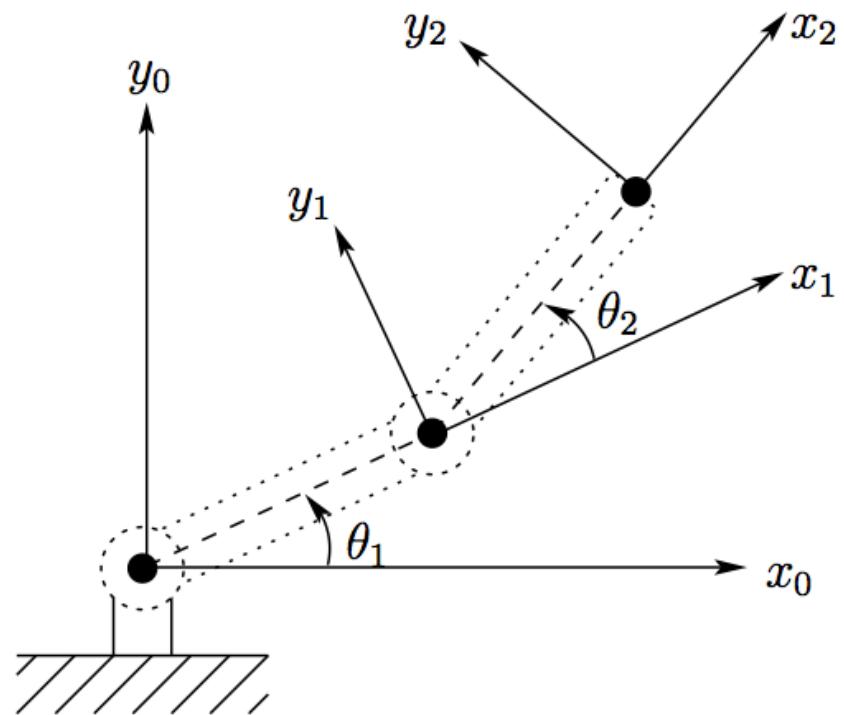
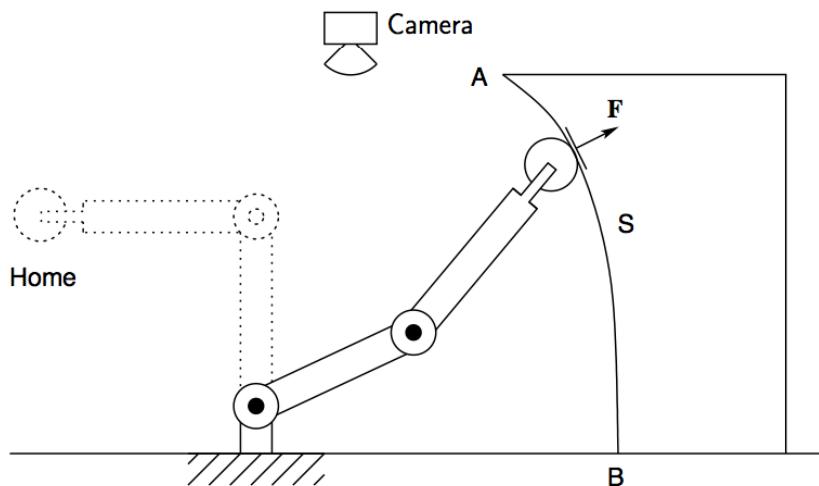
$$v_{t+h} = v_t + h * [b_1 * a(k_{(x1)}) + b_2 * a(k_{(x2)}) + b_3 * a(k_{(x3)}) + b_4 * a(k_{(x4)})]$$

Let's see what happens

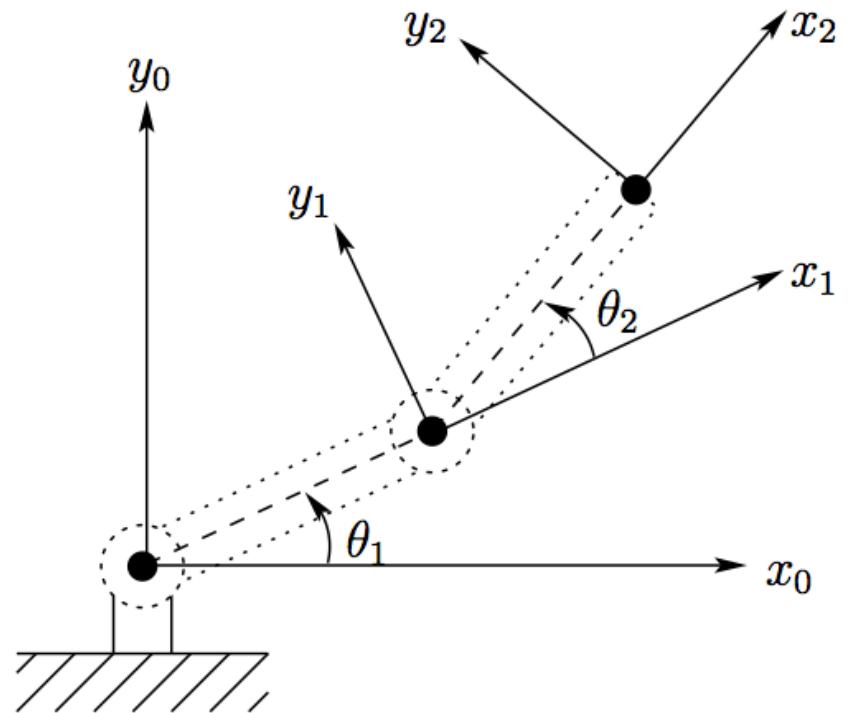


**Let's revisit the
Planar 2-DOF 2-link Arm**

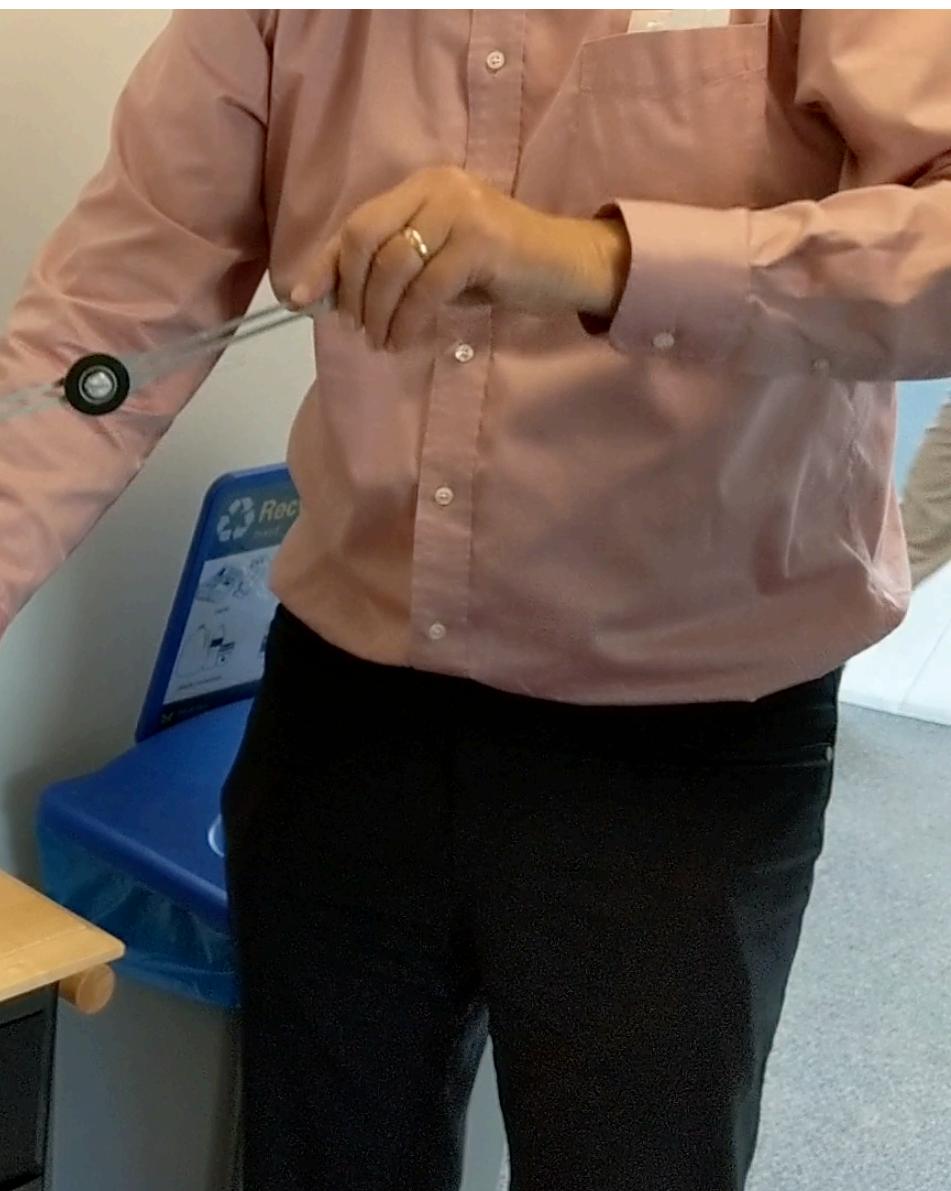
Planar 2-DOF 2-link Arm



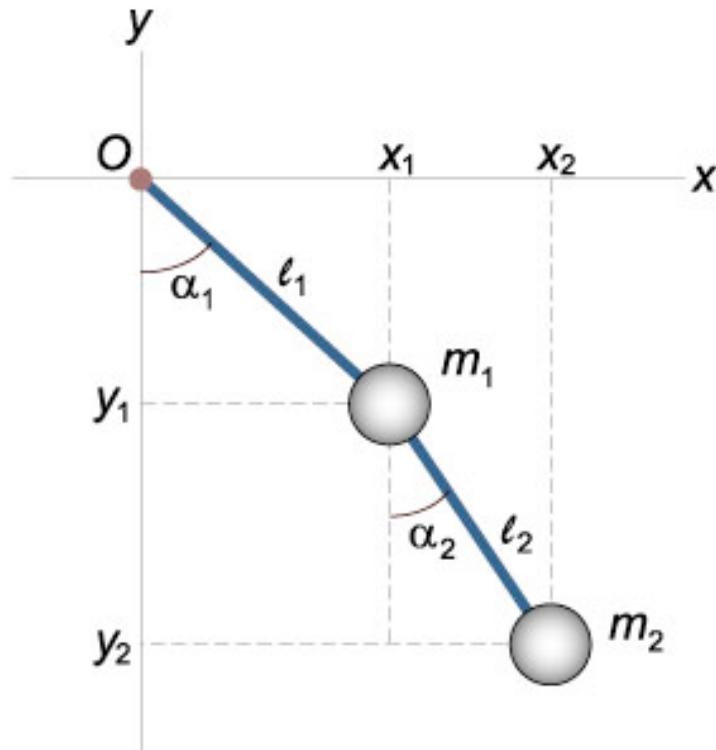
Planar 2-DOF 2-link Arm



For Coffee Supplies
Please See Yolonda in
Room 3820

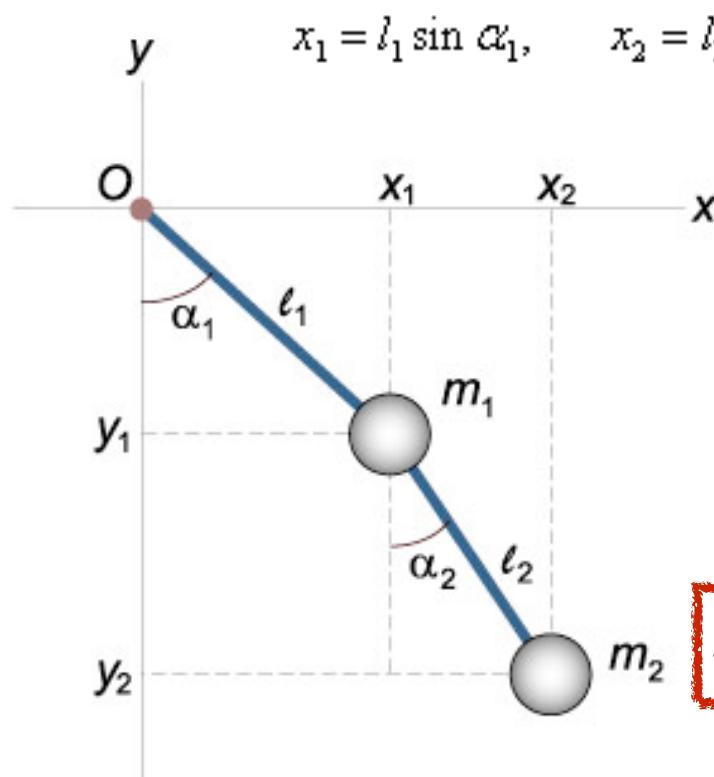


Can we add another link?



- Double pendulum

Locations of pendulum bobs



$$x_1 = l_1 \sin \alpha_1, \quad x_2 = l_1 \sin \alpha_1 + l_2 \sin \alpha_2, \quad y_1 = -l_1 \cos \alpha_1, \quad y_2 = -l_1 \cos \alpha_1 - l_2 \cos \alpha_2.$$

Lagrangian of pendulum bob positions

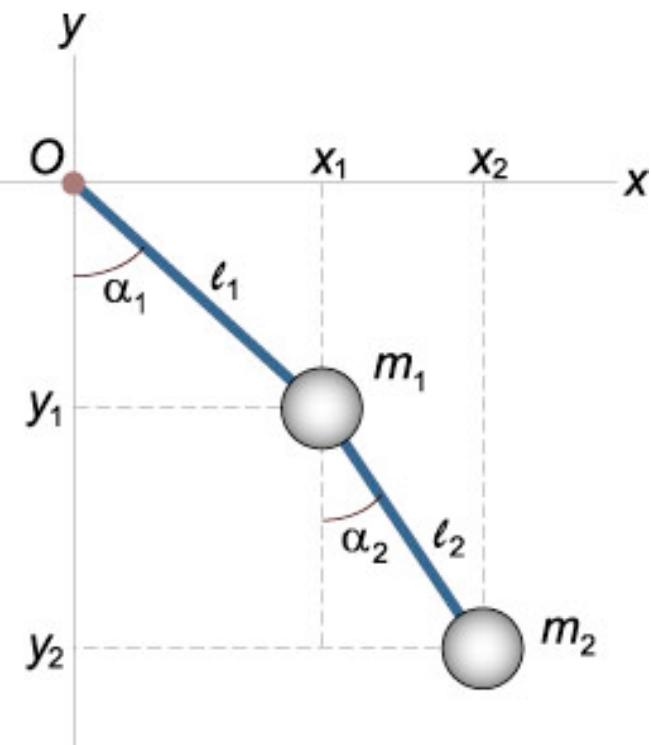
$$T = \frac{m_1 v_1^2}{2} + \frac{m_2 v_2^2}{2} = \frac{m_1 (\dot{x}_1^2 + \dot{y}_1^2)}{2} + \frac{m_2 (\dot{x}_2^2 + \dot{y}_2^2)}{2}, \quad V = m_1 g y_1 + m_2 g y_2.$$

$$L = T - V = T_1 + T_2 - (V_1 + V_2) = \frac{m_1}{2} (\dot{x}_1^2 + \dot{y}_1^2) + \frac{m_2}{2} (\dot{x}_2^2 + \dot{y}_2^2) - m_1 g y_1 - m_2 g y_2$$

Lagrangian in generalized coordinates (joint angles)

$$\dot{x}_1 = l_1 \cos \alpha_1 \cdot \dot{\alpha}_1, \quad \dot{x}_2 = l_1 \cos \alpha_1 \cdot \dot{\alpha}_1 + l_2 \cos \alpha_2 \cdot \dot{\alpha}_2,$$

$$\dot{y}_1 = l_1 \sin \alpha_1 \cdot \dot{\alpha}_1, \quad \dot{y}_2 = l_1 \sin \alpha_1 \cdot \dot{\alpha}_1 + l_2 \sin \alpha_2 \cdot \dot{\alpha}_2.$$



$$T_1 = \frac{m_1}{2} (\dot{x}_1^2 + \dot{y}_1^2) = \frac{m_1}{2} (l_1^2 \dot{\alpha}_1^2 \cos^2 \alpha_1 + l_1^2 \dot{\alpha}_1^2 \sin^2 \alpha_1) = \frac{m_1}{2} l_1^2 \dot{\alpha}_1^2,$$

$$T_2 = \frac{m_2}{2} (\dot{x}_2^2 + \dot{y}_2^2) = \frac{m_2}{2} [(l_1 \dot{\alpha}_1 \cos \alpha_1 + l_2 \dot{\alpha}_2 \cos \alpha_2)^2 + (l_1 \dot{\alpha}_1 \sin \alpha_1 + l_2 \dot{\alpha}_2 \sin \alpha_2)^2]$$

$$= \frac{m_2}{2} [l_1^2 \dot{\alpha}_1^2 \cos^2 \alpha_1 + l_2^2 \dot{\alpha}_2^2 \cos^2 \alpha_2 + 2l_1 l_2 \dot{\alpha}_1 \dot{\alpha}_2 \cos \alpha_1 \cos \alpha_2 + l_1^2 \dot{\alpha}_1^2 \sin^2 \alpha_1 + l_2^2 \dot{\alpha}_2^2 \sin^2 \alpha_2 + 2l_1 l_2 \dot{\alpha}_1 \dot{\alpha}_2 \sin \alpha_1 \sin \alpha_2]$$

$$= \frac{m_2}{2} [l_1^2 \dot{\alpha}_1^2 + l_2^2 \dot{\alpha}_2^2 + 2l_1 l_2 \dot{\alpha}_1 \dot{\alpha}_2 \cos(\alpha_1 - \alpha_2)],$$

$$V_1 = m_1 g y_1 = -m_1 g l_1 \cos \alpha_1,$$

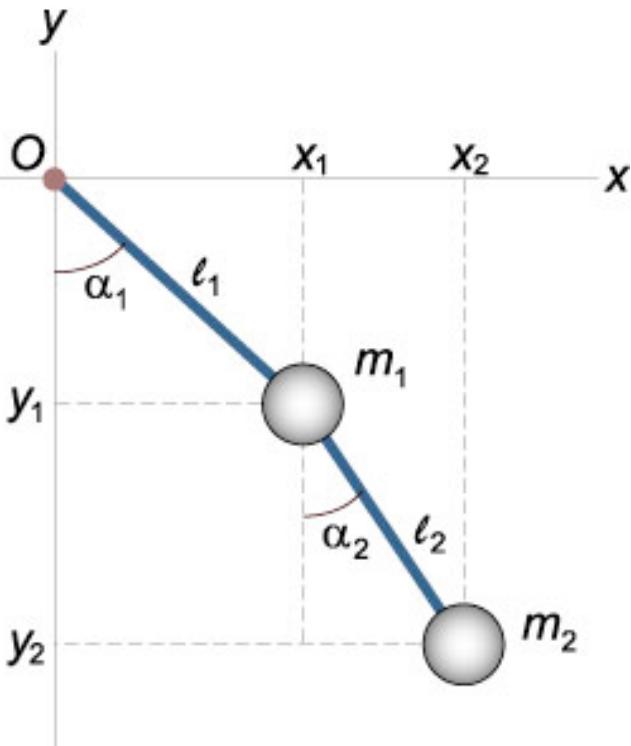
$$V_2 = m_2 g y_2 = -m_2 g (l_1 \cos \alpha_1 + l_2 \cos \alpha_2).$$

$$L = T - V = T_1 + T_2 - (V_1 + V_2) =$$

$$= \left(\frac{m_1}{2} + \frac{m_2}{2} \right) l_1^2 \dot{\alpha}_1^2 + \frac{m_2}{2} l_2^2 \dot{\alpha}_2^2 + m_2 l_1 l_2 \dot{\alpha}_1 \dot{\alpha}_2 \cos(\alpha_1 - \alpha_2) + (m_1 + m_2) g l_1 \cos \alpha_1 + m_2 g l_2 \cos \alpha_2.$$

Lagrangian equations of motion

$$\frac{d}{dt} \frac{\partial L}{\partial \dot{\alpha}_i} - \frac{\partial L}{\partial \alpha_i} = 0, \quad i = 1, 2.$$



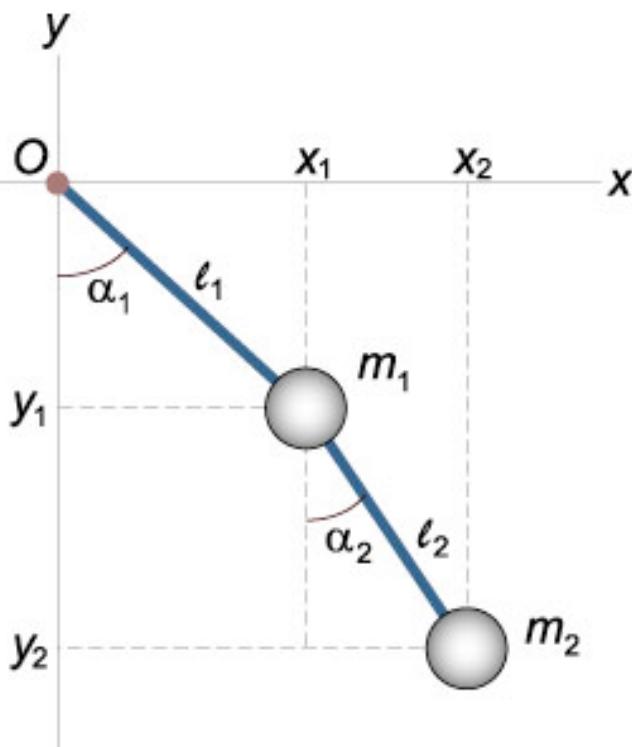
$$\begin{aligned}\frac{\partial L}{\partial \dot{\alpha}_1} &= (m_1 + m_2) l_1^2 \dot{\alpha}_1 + m_2 l_1 l_2 \dot{\alpha}_2 \cos(\alpha_1 - \alpha_2), & \frac{\partial L}{\partial \alpha_1} &= -m_2 l_1 l_2 \dot{\alpha}_1 \dot{\alpha}_2 \sin(\alpha_1 - \alpha_2) - (m_1 + m_2) g l_1 \sin \alpha_1, \\ \frac{\partial L}{\partial \dot{\alpha}_2} &= m_2 l_2^2 \dot{\alpha}_2 + m_2 l_1 l_2 \dot{\alpha}_1 \cos(\alpha_1 - \alpha_2), & \frac{\partial L}{\partial \alpha_2} &= m_2 l_1 l_2 \dot{\alpha}_1 \dot{\alpha}_2 \sin(\alpha_1 - \alpha_2) - m_2 g l_2 \sin \alpha_2.\end{aligned}$$

Lagrangian EOM for first DOF ($i=1$)

$$\begin{aligned}\frac{d}{dt} \left[(m_1 + m_2) l_1^2 \dot{\alpha}_1 + m_2 l_1 l_2 \dot{\alpha}_2 \cos(\alpha_1 - \alpha_2) \right] + m_2 l_1 l_2 \dot{\alpha}_1 \dot{\alpha}_2 \sin(\alpha_1 - \alpha_2) + (m_1 + m_2) g l_1 \sin \alpha_1 &= 0, \\ \Rightarrow (m_1 + m_2) l_1^2 \ddot{\alpha}_1 + m_2 l_1 l_2 \left[\ddot{\alpha}_2 \cos(\alpha_1 - \alpha_2) - \dot{\alpha}_2 \sin(\alpha_1 - \alpha_2) \cdot (\dot{\alpha}_1 - \dot{\alpha}_2) \right] \\ &\quad + m_2 l_1 l_2 \dot{\alpha}_1 \dot{\alpha}_2 \sin(\alpha_1 - \alpha_2) + (m_1 + m_2) g l_1 \sin \alpha_1 = 0, \\ \Rightarrow (m_1 + m_2) l_1^2 \ddot{\alpha}_1 + m_2 l_1 l_2 \ddot{\alpha}_2 \cos(\alpha_1 - \alpha_2) - \cancel{m_2 l_1 l_2 \dot{\alpha}_1 \dot{\alpha}_2 \sin(\alpha_1 - \alpha_2)} + m_2 l_1 l_2 \dot{\alpha}_2^2 \sin(\alpha_1 - \alpha_2) \\ &\quad + \cancel{m_2 l_1 l_2 \dot{\alpha}_1 \dot{\alpha}_2 \sin(\alpha_1 - \alpha_2)} + (m_1 + m_2) g l_1 \sin \alpha_1 = 0, \\ \Rightarrow (m_1 + m_2) l_1^2 \ddot{\alpha}_1 + m_2 l_1 l_2 \ddot{\alpha}_2 \cos(\alpha_1 - \alpha_2) + m_2 l_1 l_2 \dot{\alpha}_2^2 \sin(\alpha_1 - \alpha_2) + (m_1 + m_2) g l_1 \sin \alpha_1 &= 0. \\ (m_1 + m_2) l_1 \ddot{\alpha}_1 + m_2 l_2 \ddot{\alpha}_2 \cos(\alpha_1 - \alpha_2) + m_2 l_2 \dot{\alpha}_2^2 \sin(\alpha_1 - \alpha_2) + (m_1 + m_2) g \sin \alpha_1 &= 0.\end{aligned}$$

Lagrangian equations of motion

$$\frac{d}{dt} \frac{\partial L}{\partial \dot{\alpha}_i} - \frac{\partial L}{\partial \alpha_i} = 0, \quad i = 1, 2.$$



$$\begin{aligned}\frac{\partial L}{\partial \dot{\alpha}_1} &= (m_1 + m_2) l_1^2 \dot{\alpha}_1 + m_2 l_1 l_2 \dot{\alpha}_2 \cos(\alpha_1 - \alpha_2), & \frac{\partial L}{\partial \alpha_1} &= -m_2 l_1 l_2 \dot{\alpha}_1 \dot{\alpha}_2 \sin(\alpha_1 - \alpha_2) - (m_1 + m_2) g l_1 \sin \alpha_1, \\ \frac{\partial L}{\partial \dot{\alpha}_2} &= m_2 l_2^2 \dot{\alpha}_2 + m_2 l_1 l_2 \dot{\alpha}_1 \cos(\alpha_1 - \alpha_2), & \frac{\partial L}{\partial \alpha_2} &= m_2 l_1 l_2 \dot{\alpha}_1 \dot{\alpha}_2 \sin(\alpha_1 - \alpha_2) - m_2 g l_2 \sin \alpha_2.\end{aligned}$$

Lagrangian EOM for second DOF ($i=2$)

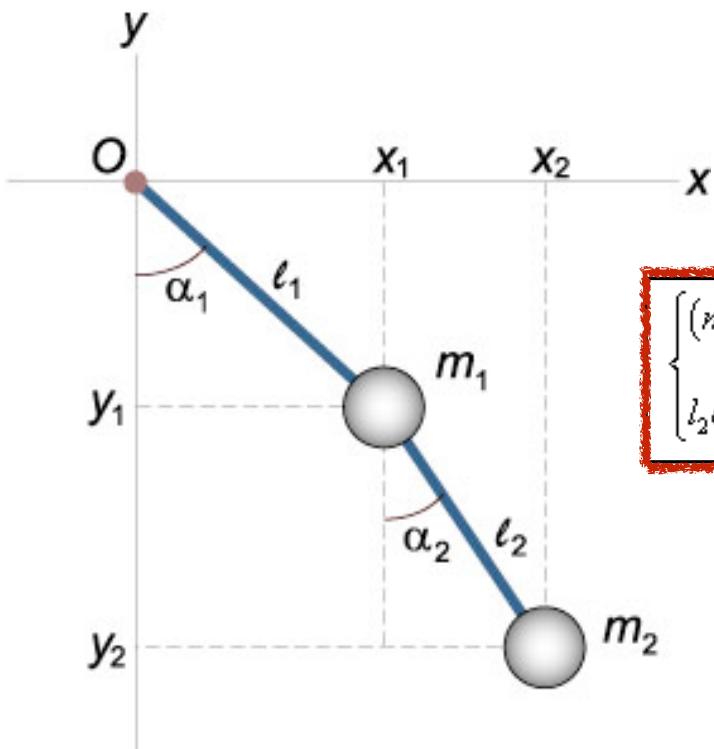
$$\frac{d}{dt} [m_2 l_2^2 \dot{\alpha}_2 + m_2 l_1 l_2 \dot{\alpha}_1 \cos(\alpha_1 - \alpha_2)] - m_2 l_1 l_2 \dot{\alpha}_1 \dot{\alpha}_2 \sin(\alpha_1 - \alpha_2) + m_2 g l_2 \sin \alpha_2 = 0,$$

$$\Rightarrow m_2 l_2^2 \ddot{\alpha}_2 + m_2 l_1 l_2 \ddot{\alpha}_1 \cos(\alpha_1 - \alpha_2) - m_2 l_1 l_2 \dot{\alpha}_1 \sin(\alpha_1 - \alpha_2) \cdot (\dot{\alpha}_1 - \dot{\alpha}_2) - m_2 l_1 l_2 \dot{\alpha}_1 \dot{\alpha}_2 \sin(\alpha_1 - \alpha_2) + m_2 g l_2 \sin \alpha_2 = 0,$$

$$\Rightarrow m_2 l_2^2 \ddot{\alpha}_2 + m_2 l_1 l_2 \ddot{\alpha}_1 \cos(\alpha_1 - \alpha_2) - m_2 l_1 l_2 \dot{\alpha}_1^2 \sin(\alpha_1 - \alpha_2) + \underline{m_2 l_1 l_2 \dot{\alpha}_1 \dot{\alpha}_2 \sin(\alpha_1 - \alpha_2)} - \underline{m_2 l_1 l_2 \dot{\alpha}_1 \dot{\alpha}_2 \sin(\alpha_1 - \alpha_2)} + m_2 g l_2 \sin \alpha_2 = 0,$$

$$\Rightarrow m_2 l_2^2 \ddot{\alpha}_2 + m_2 l_1 l_2 \ddot{\alpha}_1 \cos(\alpha_1 - \alpha_2) - m_2 l_1 l_2 \dot{\alpha}_1^2 \sin(\alpha_1 - \alpha_2) + m_2 g l_2 \sin \alpha_2 = 0.$$

$$l_2 \ddot{\alpha}_2 + l_1 \ddot{\alpha}_1 \cos(\alpha_1 - \alpha_2) - l_1 \dot{\alpha}_1^2 \sin(\alpha_1 - \alpha_2) + g \sin \alpha_2 = 0.$$



The 2 equations of motion
for double pendulum

$$\begin{cases} (m_1 + m_2)l_1\ddot{\alpha}_1 + m_2l_2\ddot{\alpha}_2 \cos(\alpha_1 - \alpha_2) + m_2l_2\dot{\alpha}_2^2 \sin(\alpha_1 - \alpha_2) + (m_1 + m_2)g \sin \alpha_1 = 0 \\ l_2\ddot{\alpha}_2 + l_1\ddot{\alpha}_1 \cos(\alpha_1 - \alpha_2) - l_1\dot{\alpha}_1^2 \sin(\alpha_1 - \alpha_2) + g \sin \alpha_2 = 0 \end{cases}$$

Substitute equations into each other to
solve for $\ddot{\alpha}_1$ and $\ddot{\alpha}_2$

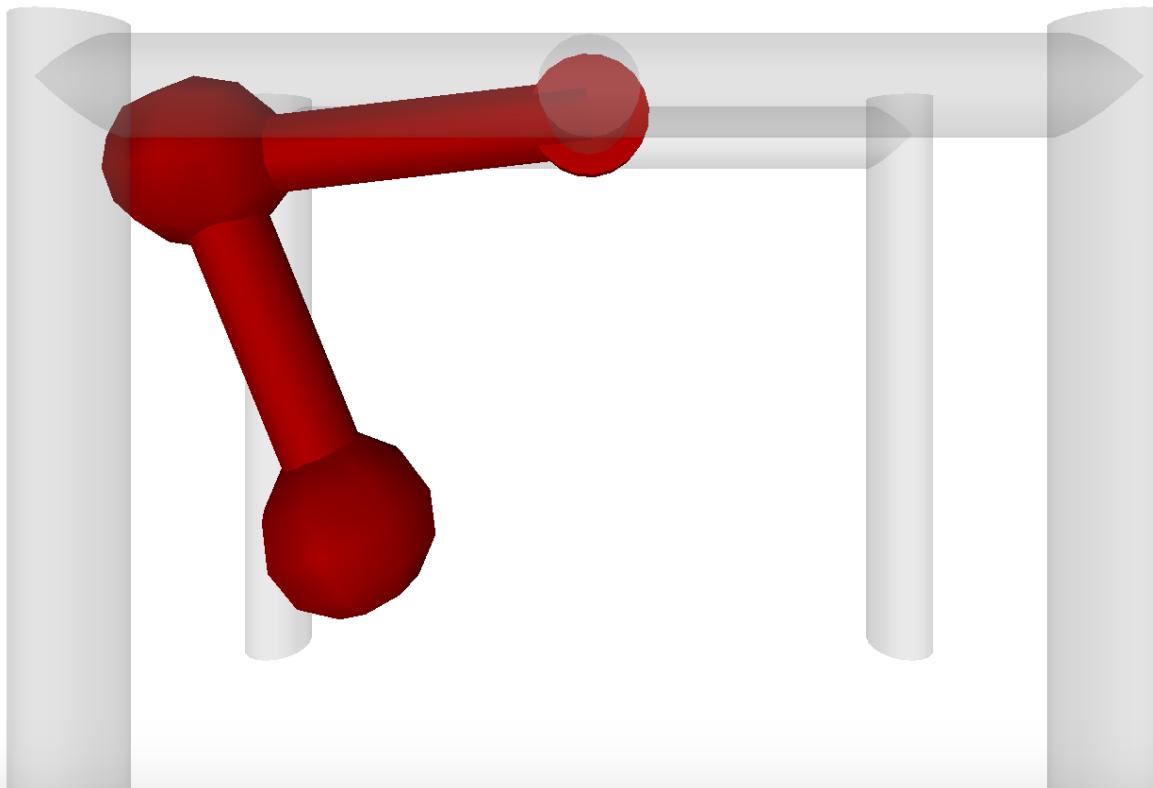
What happened to the torques?

```
System
t = 6119.20 dt = 0.05
integrator = runge-kutta
x1 = -1.46
x1_dot = -0.00
x2 = 1.84
x2_dot = -0.00
x1_desired = -1.46
x2_desired = 1.84
```

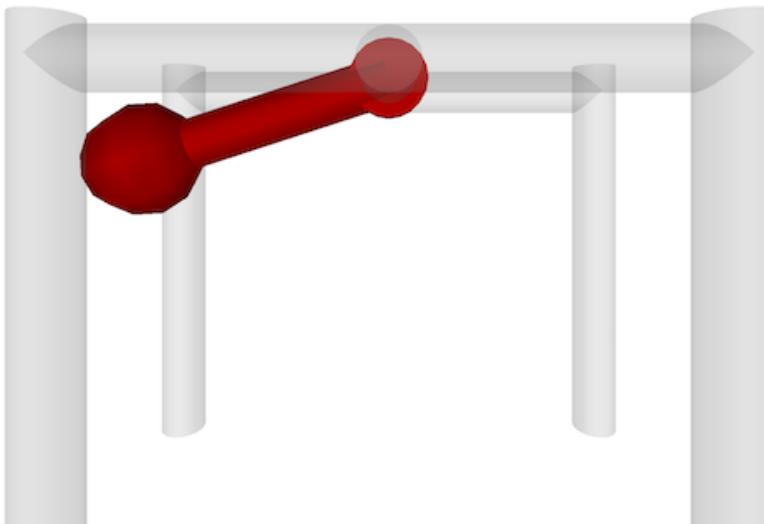
Pendularm2 by oharib

```
Pendulum
mass = 2.00
length = 2.00
gravity = 9.81
```

```
Keys
a/d - apply user force
1/2 - adjust desired angle 1
3/4 - adjust desired angle 2
c/x - toggle servo
s - disable servo
```



Project 2: Pendularm



https://raw.githubusercontent.com/autorob/kineval-stencil/master/project_pendularm/pendularmI.html

```
function init() {...
  pendulum = { // pendulum object
    length:2.0,
    mass:2.0,
    angle:Math.PI/2,
    angle_dot:0.0};

  gravity = 9.81; // Earth gravity
  t = 0; dt = 0.05; // init time
  pendulum.control = 0; // motor

  // next lecture: PID control
  pendulum.desired = -Math.PI/2.5;
  pendulum.desired_dot = 0;
  pendulum.servo =
    {kp:0, kd:0, ki:0};
  ...
}
```

```
function animate() { ...
if (numerical_integrator === "euler") {
    // STENCIL: Euler integrator }
else if (numerical_integrator === "verlet") {
    // STENCIL: basic Verlet integration }
else if (numerical_integrator === "velocity verlet") {
    // STENCIL: velocity Verlet }
else if (numerical_integrator === "runge-kutta") {
    // STENCIL: Runge-Kutta 4 integrator }
else { }
// set the angle of the pendulum
pendulum.geom.rotation.y = pendulum.angle;
t = t + dt; // advance time
...
}

function pendulum_acceleration(p,g) {
    // STENCIL: return acceleration from equations of motion }
```

Next Lecture:
Motion Control
and PID

https://youtu.be/1H8t_F638Mo

