Orbital Stabilization of Underactuated Nonlinear Systems.*

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^{*}This presentation is based on [10] and [7]

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- 2. Virtual Limit System
 - Definition, examples
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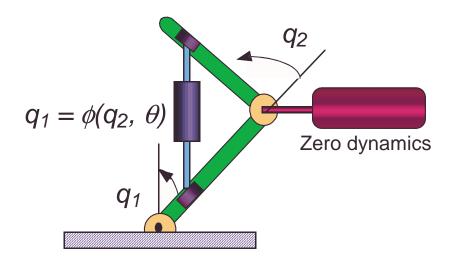


Previous Works

- 1. Transversal Lyapunov Functions. Hauser and Choo'94, [6].
- 2. Zero Dynamic Matching, Grognard and Canudas'02, [5]; Canudas-Espiau-Urrea'02, [7]; Marconi-Isidory-Sarrani'02 [8].
- 3. Hamiltonian Formalism. Aracil-Gordillo-Acosta'02 [2], Vivas-Rubio'03 [4]
- 4. In: Shiriaev and Canudas-de-Wit'03 [10]
 - Notion of Virtual Limit system
 - Linear time-varying controllability
 - Explicit use of integral forms for stabilization



Balancing: the problem



Create a sustained oscillation in the full robot coordinates at the single leg support configuration (high-dimensional inverted pendulum).

- Learn how to create stable orbits without impacts,
- A tool for transition strategy between different motions phases (i.e. run/walk),



Key steps

We consider underactuated Lagrangian systems

$$\frac{d}{dt} \left(\frac{\partial \mathcal{L}}{\partial \dot{q}} \right) - \frac{\partial \mathcal{L}}{\partial q} = B(q)u$$

with a degree of underactuation equal to one.

- n-1 virtual constraint $\varphi(q,p)=0$, with p, being parameter vector.
- The virtually constrained system has the form

$$\alpha(\theta, p)\ddot{\theta} + \beta(\theta, p)\dot{\theta}^2 + \gamma(\theta, p) = 0$$

which posses a conserved quantity $I = I(\dot{\theta}, \theta, \dot{\theta}(0), \theta(0), p)$

- Characterize the LTV controllability.
- Construct a (local) stabilizable control law.



Balancing vs Walking: What changes?

CONCEPTUAL DIFFERENCES:

- Motion without impacts, then
- Cycles should be stabilized dynamically.
- "Passive" stable cycles do not exist.

TWO POSSIBLE METHODS:

- Matching a desired limit cycle exo-system,
- Use the trajectory controllability of the target cycle.



The matching solution

The parameter p(t) may be time-varying i.e.

$$y = h_0(q) - h_d(\theta(q), p(t))$$

Find $h_d(\theta(q), p(t))$ and an adaptation law (dynamic feedback) for \ddot{p} , such that:

the zero dynamics

$$\begin{cases} \dot{x}_1 = x_2 \\ \dot{x}_2 = \beta(x, h_d, p(t), \dot{p}(t), \ddot{p}(t)) \end{cases}$$

exhibits stable periodic behaviour, with stable solutions for p(t).



• Target orbit (Exosystem) defines a target orbit $\Omega_d(x)$ defines a closed path in the plane.

$$\begin{cases} \dot{x}_1 &= x_2 \\ \dot{x}_2 &= \beta_d(x) \end{cases}$$

• Dynamic Matching condition. Solve for \ddot{p} , to satisfy

$$\beta(x, h_d, p, \dot{p}, \ddot{p}) = \beta_d(x)$$

while ensuring boundedness of the obtained solutions for p(t).



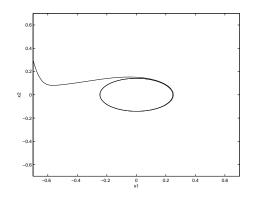
Internal Stability Issues

• Is the internal dynamics of p(t) stable? average equation for $\bar{p}(t) = \frac{1}{T} \int p(\tau) d\tau$

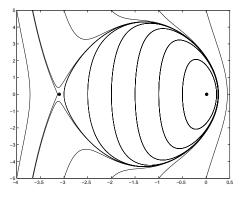
$$\ddot{\bar{p}} + \rho_1 \dot{\bar{p}} + \rho_2 \dot{\bar{p}}^2 + \rho_3 g(\bar{p}) = 0$$

• Integral form

$$I = f((\bar{p}, \dot{\bar{p}}, \bar{p}(0), \dot{\bar{p}}(0)) = 0$$



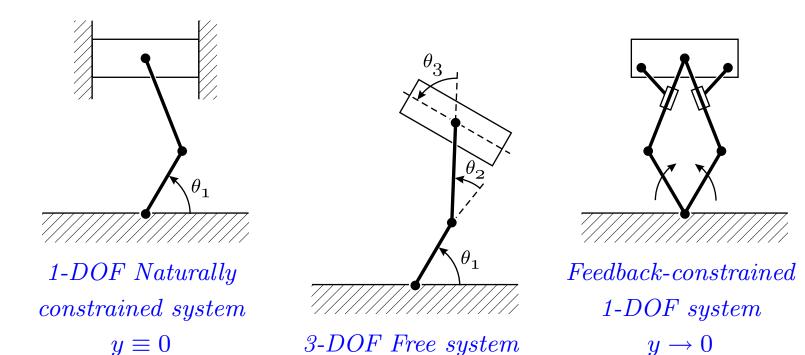
Evolution of (x, \dot{x})



Evolution of $(\bar{p}, \dot{\bar{p}})$



II. Virtual constrains



IMPLICIT FORM

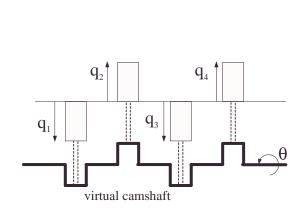
EXPLICIT FORM

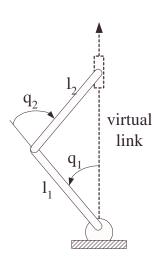
$$y_1 = L_1 \cos(\theta_1) + L_2 \cos(\theta_1 + \theta_2) = 0 \quad y_1 = \theta_2 - (\pi - \theta_1 - \arccos(\frac{L_1}{L_2}\cos(\theta_1))) = 0$$

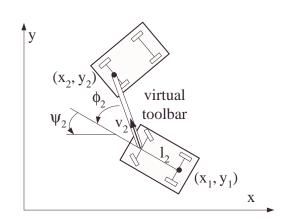
$$y_2 = \theta_1 + \theta_2 + \theta_3 - \pi = 0. \qquad y_2 = \theta_3 - \arccos(\frac{L_1}{L_2}\cos(\theta_1)) = 0.$$

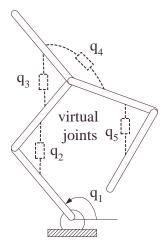


Virtual constraints: more examples



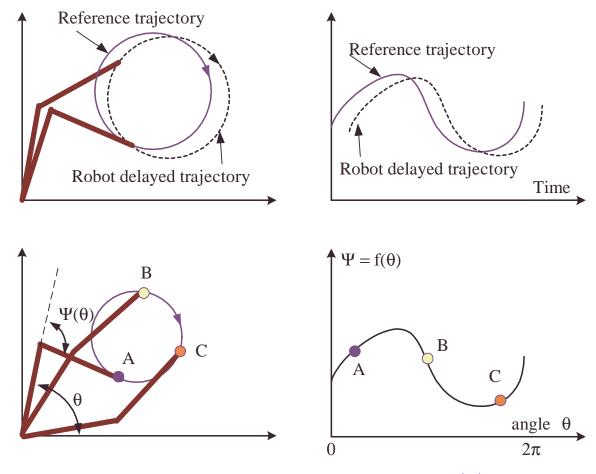








Time-invariance of periodic motions



Time invariance implies $\Psi = f(\theta)$



Multi-dimensional robots manipulators with open chain structure

Assuming that the link in contact with the ground is clamped, the equations of motion if a n-degree manipulator, with (n-1) inputs is:

$$H(q)\ddot{q} + C(q,\dot{q})\dot{q} + g(q) = Bu;$$
 $\operatorname{rank}(B) = (n-1)$

Let $\theta = q_k$ for some $k \in \{1, 2, ..., N\}$. Let the constraints be of the form

$$\varphi_i = q_i - \sum_{j=0}^{N} p_{(i,j)} \theta^j = 0, \quad \forall i = 1, \dots, n, \quad i \neq k.$$

The zero dynamic

$$\alpha(\theta, p)\ddot{\theta} + \beta(\theta, p)\dot{\theta}^2 + \gamma(\theta, p) = 0$$

For the particular case where θ is chosen to be cyclic, then the above



equation has the equivalent form

$$\dot{\theta} = \frac{1}{I(\theta)}\sigma
\dot{\sigma} = f(\theta)$$
(1)

Else, In general (i.e. Pendubot) $f = f(\theta, \sigma)$ depends on σ as well. Implication of selection a cyclic coordinate is that the above equation can be integrated by eliminating the time;

$$\frac{d\sigma}{d\theta}\sigma = f(\theta) \cdot I(\theta) \implies \frac{\sigma_1^2}{2} - \frac{\sigma_0^2}{2} = P_1 - P_0$$

where $P = \int_{\theta_0}^{\theta_1} f(s)I(s)ds$.

The function

$$\mathcal{L}_{VS} = K - P = \frac{\sigma^2}{2} - \int f(s)I(s)ds$$

that can be interpreted as the Lagrangian for the virtual system, is different to Lagrangian of the full mechanisms projected into the constraints.



Distinction between *physically* and *virtually* constrained systems

Consider a system of the general from:

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

$$y = h(x).$$

with $x \in \mathbb{R}^n$, $y \in \mathbb{R}^m$, and $u \in \mathbb{R}^m$, m < n.

Lagrange reduction procedure:

$$\dot{x} = f(x) + B(x)u + \underbrace{J(x)\lambda}_{\text{extra inputs}}$$

where $J(x)^T = \frac{\partial h}{\partial x}(x)$. The reduced system has the form

$$\dot{x} = (I - J(x)J(x)^{\dagger})[f(x) + B(x)u], \qquad J^{\dagger} = (J^{T}J)^{-1}J^{T}$$

Remark: the motion on this invariant manifold (n-m) is still forced by the input u.



Systems subject to virtual constrains.

Use u in

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

$$y = h(x).$$

to zeroing the outputs y.

The resulting constrained dynamics is, in this case, given by

$$\dot{x} = \left(I - BB^T J (J^T BB^T J)^{-1} J^T\right) f(x)$$

Remark: inputs are not present in this autonomous equation which contains the zero dynamics.



Example

$$\dot{x}_1 = x_2 + u,
\dot{x}_2 = bu,
y = x_1 + x_2.$$

The two reduced systems are, with $x_1 = -x_2$:

$$\dot{x}_2 = -\frac{1}{2} (x_2 + (1 - b)u)$$

$$\dot{x}_2 = -\frac{b}{1 + b} x_2$$
Lagrange red. syst.

Virtual limit system

- Conclusion: the limit system obtained from the use of the virtual constrains, will lead to different equations than the one obtained by standard reduction Lagrange method.
- The equation of the zero dynamics resulting from the virtual constrains is named the "virtual limit system".



Properties of Virtual Limit System

Theorem 1 (Perram-Shriaev-Canudas'03)

Given initial conditions $\left[\theta_0, \dot{\theta}_0\right]$, if the solution $\left[\theta(t, \theta_0), \dot{\theta}(t, \dot{\theta}_0)\right]$, of the limit system

$$\alpha(\theta, p)\ddot{\theta} + \beta(\theta, p)\dot{\theta}^2 + \gamma(\theta, p) = 0$$

exists for these initial conditions, then the function

$$I\left(\theta,\dot{\theta},\theta_{0},\dot{\theta}_{0}\right) = \dot{\theta}^{2} - \psi(\theta_{0},\theta)\dot{\theta}_{0}^{2} + \psi(\theta_{0},\theta) \cdot \int_{\theta_{0}}^{\theta} \psi(s,\theta_{0}) \frac{2\gamma(s)}{\alpha(s)} ds$$

$$\psi(\theta_0, \theta_1) = \exp\left\{-2\int_{\theta_0}^{\theta_1} \frac{\beta(\tau)}{\alpha(\tau)} d\tau\right\}$$

preserves its value along this solution. This holds irrespective of the boundedness of the solution $\left[\theta(t,\theta_0),\dot{\theta}(t,\dot{\theta}_0)\right]$.



Proof (outline)

Introducing the new variable $Y = \dot{\theta}^2(t)$ One can then rewrite the virtual limit system in the equivalent form

$$\frac{d}{d\theta}Y + \frac{2\beta(\theta)}{\alpha(\theta)}Y + \frac{2\gamma(\theta)}{\alpha(\theta)} = 0$$

This is a linear equation with respect to function Y and with θ (instead of t) as independent variable. Its general solution has the following form:

$$Y(\theta) = \psi(\theta_0, \theta) \cdot Y(\theta_0) - \psi(\theta_0, \theta) \cdot \int_{\theta_0}^{\theta} \psi(s, \theta_0, s) \frac{2\gamma(s)}{\alpha(s)} ds$$

Introducing function I as

$$I(\theta, \dot{\theta}, \theta_0, \dot{\theta}_0) = Y(\theta) - \psi(\theta_0, \theta) \cdot Y(\theta_0) + \psi(\theta_0, \theta) \cdot \int_{\theta_0}^{\theta} \psi(s, \theta_0, s) \frac{2\gamma(s)}{\alpha(s)} ds$$

results in the identity $I(\theta(t), \dot{\theta}(t)) = 0$.



Other useful relations of I

- I the virtual energy of the limit virtual system (conserved quantity).
- Consider now the forced virtual limit system

$$\alpha(\theta)\ddot{\theta} + \beta(\theta)\dot{\theta}^2 + \gamma(\theta) = u$$

then the following relation holds:

$$\frac{d}{dt}I = \dot{\theta} \left\{ \frac{2}{\alpha(\theta)} u - \frac{2\beta(\theta)}{\alpha(\theta)} I \right\}$$

• $I(\theta, \dot{\theta}, \theta_0, \dot{\theta}_0) = 0$ is the only invariant under u = 0. Thus it is not the first integral of system, but in number of examples this function could be readily rewritten in the form of the first integral $U(\theta, \dot{\theta})$ of the system, that is

$$f(\theta, \dot{\theta}, \theta_0, \dot{\theta}_0) \cdot I(\theta, \dot{\theta}, \theta_0, \dot{\theta}_0) = U(\theta, \dot{\theta}) - U(\theta_0, \dot{\theta}_0),$$

where $f(\theta, \dot{\theta})$ is some function. The 'modified' energy function $\frac{d}{dt}U = \dot{\theta} \cdot u$



Controller Design

Problem: Derive a family of feedback laws and conditions, that ensure exponential orbital stabilization of a particular class of periodic solution of the *virtual limit system*.

Main control design steps:

- 1. Partial feedback linearization,
- 2. Choice of a periodic solution for the limit virtual system,
- 3. Controllability test of the auxiliary LPTV system,
- 4. Construction of the feedback law.



1. Partial Feedback Linearization

The original nonlinear system is first transformed, via partial feedback linearization, to a form

$$\underbrace{\alpha(\theta)\ddot{\theta} + \beta(\theta)\dot{\theta}^2 + \gamma(\theta)}_{\text{virtual limit system}} = g_1(\theta, \dot{\theta}, y, \dot{y}) + g_2(\theta, \dot{\theta}, y, \dot{y}) \cdot v$$

$$\ddot{y} = v$$

Here $y \in \mathbb{R}^{n-1}$, $\theta \in \mathbb{R}^1$; $v \in \mathbb{R}^{n-1}$. The g_i , are smooth functions

$$g_1(\theta, \dot{\theta}, 0, 0) + g_2(\theta, \dot{\theta}, 0, 0) \cdot v = 0, \quad v = 0_{(n-1) \times 1}.$$

In turn, due to the smoothness of $g_1 = g_y(\theta, \dot{\theta}, y, \dot{y}) \cdot y + g_{\dot{y}}(\theta, \dot{\theta}, y, \dot{y}) \cdot \dot{y}$.

This yields the Auxiliary System:

$$\dot{I} = \dot{\theta} \left\{ \frac{2}{\alpha(\theta)} \left[g_y \cdot y + g_{\dot{y}} \cdot \dot{y} + g_2 \cdot v \right] - \frac{2\beta(\theta)}{\alpha(\theta)} I \right\}$$



2. Choice of Periodic Solution

Select a set of parameter p such that the limit virtual system has a periodic solution

$$\left[\theta_{\gamma}(t), \dot{\theta}_{\gamma}(t)\right] = \left[\theta_{\gamma}(t+T), \dot{\theta}_{\gamma}(t+T)\right], \quad \forall t$$
 (2)

of a period T. The problem is then: to determine a feedback controller that orbitally stabilize the following periodic solution, $\forall t$

$$\left[\theta_{\gamma}(t), \dot{\theta}_{\gamma}(t), y(t), \dot{y}(t)\right] = \left[\theta_{\gamma}(t+T), \dot{\theta}_{\gamma}(t+T), 0, 0\right]$$
(3)

of the nonlinear system

$$\underbrace{\alpha(\theta)\ddot{\theta} + \beta(\theta)\dot{\theta}^2 + \gamma(\theta)}_{\text{virtual limit system}} = g_1(\theta, \dot{\theta}, y, \dot{y}) + g_2(\theta, \dot{\theta}, y, \dot{y}) \cdot v$$

$$\ddot{y} = v$$



3. Controllability of Auxiliary LTVP system

Evaluation of input functions of the Auxiliary system along the solutions $\left[\theta_{\gamma}(t), \dot{\theta}_{\gamma}(t), 0, 0\right]$ gives

$$\dot{I} = \frac{2\dot{\theta}_{\gamma}(t)}{\alpha \left(\theta_{\gamma}(t)\right)} \left\{ g_{y}(t) \cdot y + g_{\dot{y}}(t) \cdot \dot{y} + g_{2}(t) \cdot v - \beta \left(\theta_{\gamma}(t)\right) \cdot I \right\}$$

$$\ddot{y} = v$$

where

$$g_y(t) = g_y\left(\theta_\gamma(t), \dot{\theta}_\gamma(t), 0, 0\right)$$

$$g_{\dot{y}}(t) = g_{\dot{y}}\left(\theta_{\gamma}(t), \dot{\theta}_{\gamma}(t), 0, 0\right)$$

$$g_2(t) = g_2\left(\theta_{\gamma}(t), \dot{\theta}_{\gamma}(t), 0, 0\right)$$

with periodic coefficients.



Its state representation with $\zeta = [I, y, \dot{y}]^T$ is

$$\dot{\zeta} = A(t)\zeta + b(t)v$$

with A(t) = A(t+T), and b(t) = b(t+T).

This system is controllable iff:

$$K = \int_{0}^{T} \left[X_0(t) \right]^{-1} b(t)b(t)^T \left[X_0(t)^T \right]^{-1} dt > 0$$

where the matrix function $X_0(t)$ is defined as

$$\frac{d}{dt}X_0 = A(t)X_0, \quad X_0(0) = I_{2n+1}.$$



Examples of possible feedbacks for the Auxiliary LTVP system

Let $\Gamma = \Gamma^T > 0$ $G = G^T > 0$, suppose that $\dot{\zeta} = A(t)\zeta + b(t)v$ is completely controllable, then $\exists R(t) = R(t)^T = R(t+T)$ that satisfies to the Riccati equation,

$$\dot{R}(t) + A(t)^{T} R(t) + R(t)A(t) + G = R(t) b(t) \Gamma^{-1} b(t)^{T} R(t),$$

and, the feedback controller

$$v = -\Gamma^{-1} b(t)^T R(t) \zeta$$

renders the linear periodic system exponentially stable. Moreover, along any solution $\left[I(t),\,y(t),\,\dot{y}(t)\right]$ of the closed loop system, the following holds

$$\frac{d}{dt}V(t) = -\zeta(t)^T G\zeta(t) - v(t)^T \Gamma v(t)$$

with $V(t) = \zeta(t)^T R(t) \zeta(t)$.



4. Constructive Procedure for Control Design

The previous LTV feedback controller

$$v = -\Gamma^{-1} b(t)^T R(t) \zeta$$

suggest the following control structure

$$v = -\Gamma^{-1} \underbrace{b(\theta, \dot{\theta}, y, \dot{y})^{T}}_{\neq b(t)} R(t) \zeta$$

with

$$b(\theta, \dot{\theta}, y, \dot{y})^{T} = \left[\frac{2 \dot{\theta} g_{2}\left(\theta, \dot{\theta}, y, \dot{y}\right)}{\alpha\left(\theta\right)}, 0_{(n-1)\times(n-1)}, I_{(n-1)}\right]^{T}$$

Question: Does this controller leads to any type of orbitally stability?



Stability

Consider any underactuated system of the form $\frac{d}{dt} \left(\frac{\partial \mathcal{L}}{\partial \dot{q}} \right) - \frac{\partial \mathcal{L}}{\partial q} = B(q)u$, with B(q) of full rank. Assume that:

- (i) A set of constraints (or outputs) $y_i = \phi_i(q, p) = 0 \quad \forall i = 1, 2, ..., (n-1)$, are defined, so that the resulting virtual limit system exhibes cycles;
- (ii) Given the periodic solution $[\theta_{\gamma}(t), \dot{\theta}_{\gamma}(t)]$ of the virtual limit system with a period T, the corresponding auxiliary linear system $\dot{\zeta} = A(t)\zeta + b(t)v$ is completely controllable on [0, T].

Then the control law $v = -\Gamma^{-1} b(\theta, \dot{\theta}, y, \dot{y})^T R(t) [I, y, \dot{y}]^T$ with

$$I = \dot{\theta}^2 - \psi(\theta_{\gamma}(0), \theta)\dot{\theta}_{\gamma}^2(0) + \psi(\theta_{\gamma}(0), \theta) \cdot \int_{\theta_{\gamma}(0)}^{\theta} \psi(s, \theta_{\gamma}(0), s) \frac{2\gamma(s)}{\alpha(s)} ds$$

makes the chosen solution of the closed loop system orbitally exponentially stable in a local sense. \blacksquare



Proof: outline

Taking $V = \zeta^T R(t)\zeta$, it can be shown that

$$\dot{V} = \zeta^T \left\{ -\underbrace{G}_{<0} - \underbrace{R(t)b(t)\Gamma^{-1}b(t)^T R(t)}_{<0} + \underbrace{\Delta(t)}_{perturbation} \right\} \zeta$$

Where the perturbation term Δ

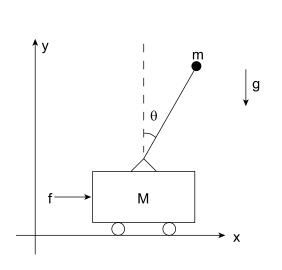
$$\Delta(t) = (\bar{A} - A(t))^T R(t) + R(t) (\bar{A} - A(t)) R(t) (\bar{b} - b(t)) \Gamma^{-1} (\bar{b} + b(t))^T R(t)$$
where $\bar{A} = A(\theta, \dot{\theta}, y, \dot{y})$, and $\bar{b} = b(\theta, \dot{\theta}, y, \dot{y})$.

- $\lim_{\zeta \to 0} |\Delta(t)| = 0$
- $|\Delta(t)|$ can be made arbitrarily small in [0,T]
- It is possible to shown that

$$V(nT) \leq V(0) - \frac{\frac{1}{2}\min\left\{\lambda(G)\right\}}{\max_{t \in [0,T]} \left\|R(t)\right\|} \int_{0}^{nT} V(\tau)d\tau.$$



Examples of systems controlled by this method

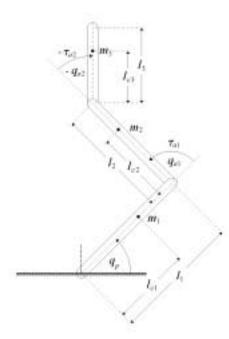








Generating Oscillations in 3-Links Pendulum



Virtual Constraints

$$y_1 = q_{a1} - a_1 \left(q_p - \varepsilon_1 \right)$$

$$y_2 = q_{a2} - a_2 \left(q_p - \varepsilon_2 \right)$$

(y = 0) where a_1 , a_2 and ε_1 , ε_2 are the constant parameters to be determined later.



Partial Feedback Linearization

After partial linearization of the outputs y, we get

$$\alpha(q_p)\ddot{q}_p + \beta(q_p)\dot{q}_p^2 + \gamma(q_p) = -c_{12}\dot{y}_1 - c_{13}\dot{y}_2 - m_{12}\cdot v_1 - m_{13}\cdot v_2$$

$$\ddot{y}_1 = v_1$$

$$\ddot{y}_2 = v_2$$

with,

$$\alpha(q_p) = m_{11} + a_1 \cdot m_{12} + a_2 \cdot m_{13}$$

$$\beta(q_p) = c_{11} + a_1 \cdot c_{12} + a_2 \cdot c_{13}$$

$$\gamma(q_p) = g_1$$



Choice of Parameters of Virtual limit system

Conditions need to be fulfilled by the choice of a_1 , a_2 , ε_1 and ε_2

1. The limit system

$$\alpha(q_p)\ddot{q}_p + \beta(q_p)\dot{q}_p^2 + \gamma(q_p) = 0 \tag{4}$$

has a stable equilibrium around $q_p = \pi/2$; i.e. search zero of $\gamma(q_p)$ in some vicinity of $\frac{\pi}{2}$;

2. Compute the linearization of (4) at the found equilibrium q_e

$$\ddot{z} + \omega_e z = 0, \tag{5}$$

where $\omega_e = \frac{d}{dq_p} \left(\frac{\gamma(q_p)}{\alpha(q_p)} \right) \Big|_{q_p = q_e}$. If ω_e is positive, then the linear system (5) is a focus, and its solutions are periodic;

3. To verify that the nonlinear system (4) has periodic solutions in some neighborhood of the equilibrium q_e , check level sets of its integral I. If these sets are closed curves, then there exist periodic solutions.



Selected range of possible values:

$$0 \le a_1 \le 10$$
, $0 \le a_2 \le 10$, $\varepsilon_1 = -\frac{\pi}{2} - 0.05$, $\varepsilon_1 = \frac{\pi}{2} + 0.1$

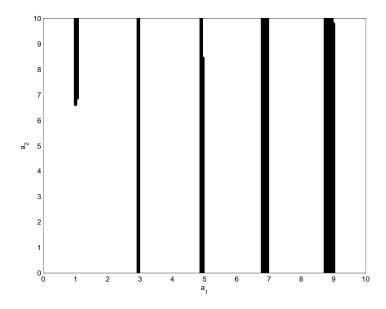


Figure 1: The areas in black correspond to those values of a_1 and a_2 , where ω_e is positive and the equilibrium q_e of the virtual limit system (4) deviates from $\frac{\pi}{2}$ no more than 0.1 rad.



Choose any point (a_1, a_2) belonging to areas in black depicted at Figure 1 and verify that limit system has a periodic solutions.

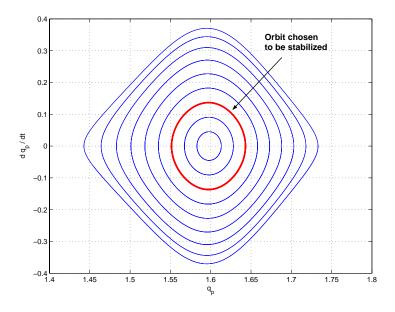


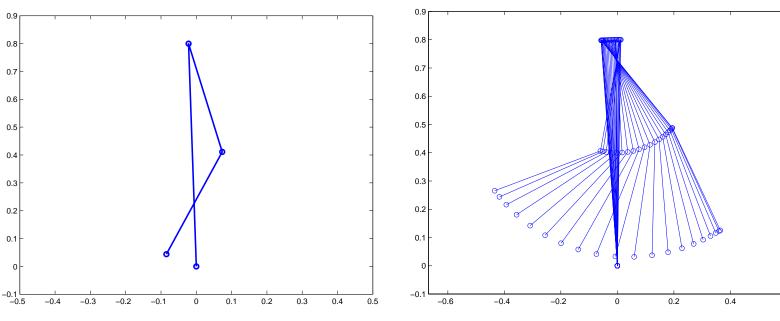
Figure 2: Level sets of the integral I when the constraints' parameters a_1 , a_2 , ε_1 , ε_2 are chosen as in (1).

We have chosen the values as

$$a_1 = 8.85$$
, $a_2 = 8.9$, $\varepsilon_1 = -\frac{\pi}{2} - 0.05$, $\varepsilon_1 = \frac{\pi}{2} + 0.1$



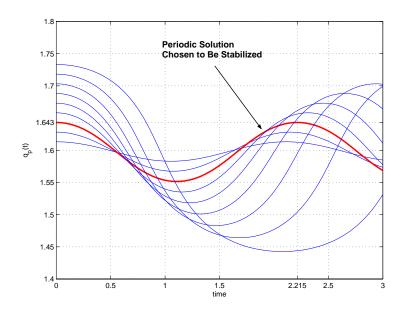
Evolution of the Rabbit restricted to 3 links



Equilibrium position (center)

Motion over a period



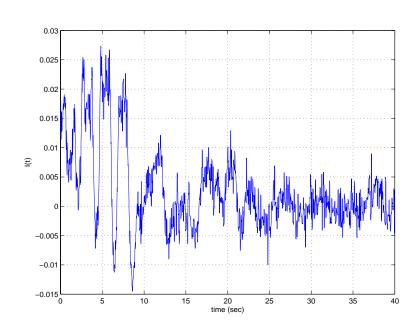


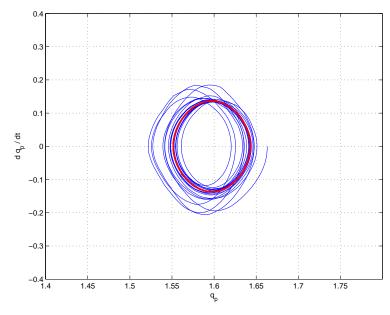
Verify the controllability of the auxiliar system along the chosen solution

$$\frac{d}{dt} \begin{bmatrix} I \\ y \\ \dot{y} \end{bmatrix} = \underbrace{\begin{bmatrix} \kappa_1(t) & \kappa_2(t) & \kappa_3(t) \\ 0 & 0 & I \\ 0 & 0 & 0 \end{bmatrix}}_{A(t)} \begin{bmatrix} I \\ y \\ \dot{y} \end{bmatrix} + \underbrace{\begin{bmatrix} \rho(t) \\ 0 \\ I \end{bmatrix}}_{b(t)} v,$$



Simulated closed-loop responses



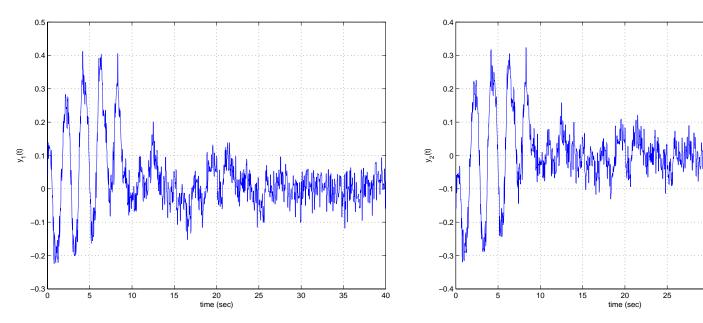


Behaviour of I

Motion of the under-actuated angle



Simulated closed-loop responses



Behaviour of y_1

Behaviour of y_2



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