


Lec 2

Steven Strogatz - uses graphical way to explain dynamical systems  
Relevant for robots, learning theory  
Long-term behavior of complicated robotics system, gonna need dynamics

Way people optimize performance of gradient descent algorithms is very similar to actuation optimization tools

Simple pendulum (all robots are connected pendulums)

walking systems (double pendulum is almost like one of our simplest walking models)



Kinetic energy  
 $T = \frac{1}{2} m l^2 \dot{\theta}^2$  ( $\frac{1}{2} m v^2$ )

Potential  
 $U = -mgl \cos \theta$

Lagrangian mechanics  
 $m l^2 \ddot{\theta} + mgl \sin \theta = Q$  ← generalized force (torque around joint in this case)

$Q =$  Simplest friction model around joint (linear damping) + additional torque ( $Q = -b\dot{\theta} + u$ )

$m l^2 \ddot{\theta} + b \dot{\theta} + mgl \sin \theta = u$  ← adds non-linearity

$M(q)\ddot{q} + C(q, \dot{q})\dot{q} = T_g(q) + B u$

given  $\dot{\theta}, \theta, u \rightarrow$  get  $\ddot{\theta}$   
 $\ddot{\theta} = f(\theta, \dot{\theta}, u)$

Given:  $\theta(0), \dot{\theta}(0)$  (I.C.)  
You tell me:  $\theta(t)$  with diff eq

But can't solve nonlinear diff eq (no close form expression)  
→ no damping still get elliptic integrals  
w/ damping, get nothing  
can get numerical approximation w/ simulator?  
with numerical soln

Another Approach

(control theory hard bc long term consequence of action)

can't answer "where at time t". There are other analytically precise questions to ask  
Where at time  $\infty$   
→ easier questions

If it starts at some place will it visit other place  
time bad, other variables can be determined precisely

Long-term behavior, stability (lim  $t \rightarrow \infty$ , easier than details to get there)

What is  $\lim_{t \rightarrow \infty} \theta(t)$ ?  
Will robot fall down?

Graphical Analysis (Steve Strogatz)

$$m\ell^2\ddot{\theta} + b\dot{\theta} + mg\ell\sin\theta = u$$

↑ damping

Theoretical physicists transformed robots beautiful things to say about how systems walked

heavily damped regime, simplifies 2nd to 1st order system ( $b\dot{\theta} \gg m\ell^2\ddot{\theta}$ )

$$\text{kg} \frac{\text{m}^2}{\text{s}^2}$$

$$\text{kg} \text{m}^2 \frac{1}{\text{s}^2}$$

$$\text{units N} \cdot \text{m} \quad \text{kg} \frac{\text{m}^2}{\text{s}^2}$$

1st order

$$b\dot{\theta} \approx u - mg\ell\sin\theta$$

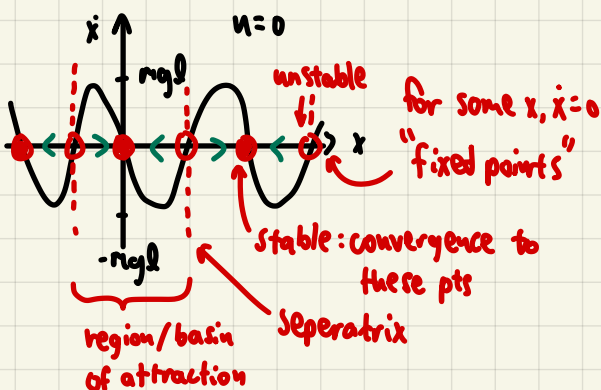
$$b\dot{x} = u - mg\ell\sin x \quad \leftarrow x \in \mathbb{R} \quad (\text{no wrapping restriction of angles})$$

$$\sqrt{\frac{g}{\ell}} \left[ \frac{1}{3} \right]$$

$$b \gg m\ell^2$$

$$b\sqrt{\frac{g}{\ell}} \gg m\ell^2 \text{ heavily damped regime}$$

Tack on natural frequency term to reach dimensional parity



linear: stable at origin no matter what

non-linear: weird behavior

glancing contact w/ origin at pts like sin wave

## Defn of Stability

global stability: all I.C.S converge to a pt

$\epsilon, \delta$  are small pos constants

"local" stability

- In the sense of Lyapunov (i.s.l.): start at region, won't get too far

there exists f.p. (fixed pt) for all t  
for every  $\epsilon, \exists \delta$  s.t.  $\|x(0) - x^*\| < \delta \Rightarrow \forall t \|x(t) - x^*\| < \epsilon$   
within  $\delta$  ball of fixed pt in state space

if true for all t, for :t to be true at  $x(0)$   
then  $\delta < \epsilon$

- locally attractive: will converge to region

$$\lim_{t \rightarrow \infty} x(t) = x^*$$

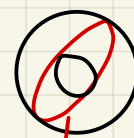
- Asymptotically stable: attractive and i.s.l.

- Exponentially stable: get to stable pt faster than linear system w/ particular const

$$\left( \forall t, \|x(t) - x^*\| < e^{-at} \quad \text{where } C, a > 0 \right)$$

implies others

also, linear systems exponentially stable if stable



local invariant set  
not contained in  
euclidean  $\delta$  norm  
non-circular trajectories  
necessitates additional  
analytical machinery of  
 $\epsilon \neq \delta$

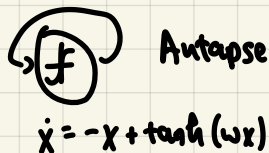
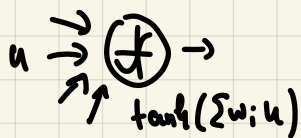
(raziness: # of fixed pts change w/ param change

fixed pts come together/explode apart

limit cycles, manifold stability

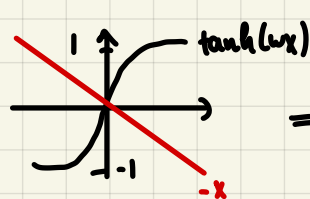
# Simple Recurrent Neural Network

Short-term unit

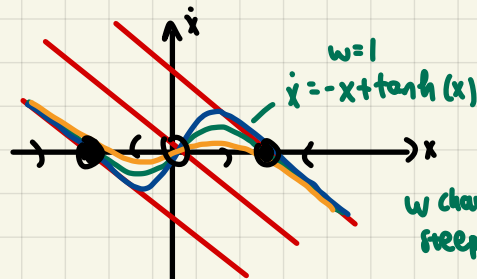


Autapse (not known if it exists in brain but is found in a dish when cultured neurons are lonely & connect to themselves)

growing dendritic processes!  
simple illustrations of short-term memory



⇒

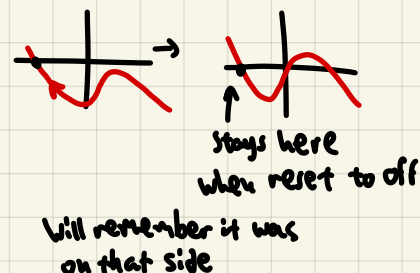


w changes gain of fn  
steeper or less steep

SIMPLEST analogy of short-term memory

"latching" mechanism with 2 fixed pts  
bistable in off config

Can turn on to latch on one side  
or turn off to latch to other side



Long short-term memory (LSTM) - standard unit in RNN until transformers killed it  
works on this principle

JANET (autapse with forgetting gate and more I/O)

Neuron = circuits.

Bistability = transistors

Direct analogs to analog electronics

Transformers also have a good dynamical systems interpretation if you use causal version of transformer

Dynamical systems theory and neural network crossover

- Rates of convergence, convergence (inequalities)
  - Convergence not just to a fixed point. Optimization in neural network for instance, all minima are global minima. A bunch of fixed points are equally good
- Hopfield network (Hopfield's model of associative learning) - a recurrent neural network can store memories. Have multiple fixed points. Each one associated with different memory. Simple recipe to program a recurrent network to have fixed networks to be exactly where you want

## DYNAMICS (time step in neural nets)

Set weights of neural network in simple case

Images are fixed points

Region of attraction: if close in some pixel space, will converge back to fixed points (images)

Function approximator paradigm being used to approach neural net, don't think about dynamics of learning enough. Memory happens in some flow. Time matters in way brain processes info. LLMs are dynamical system neural networks. Words build off previous words, sequence to sequence. Not flow beautifully like dynamical system would, but has the sense that the current state of the current thing has something about the state of the whole sentence

Recurrent networks didn't scale well. Longer the sentence, hit memory cap. Transformers take over. More neurons doesn't provide arbitrarily large amount of memory capacity

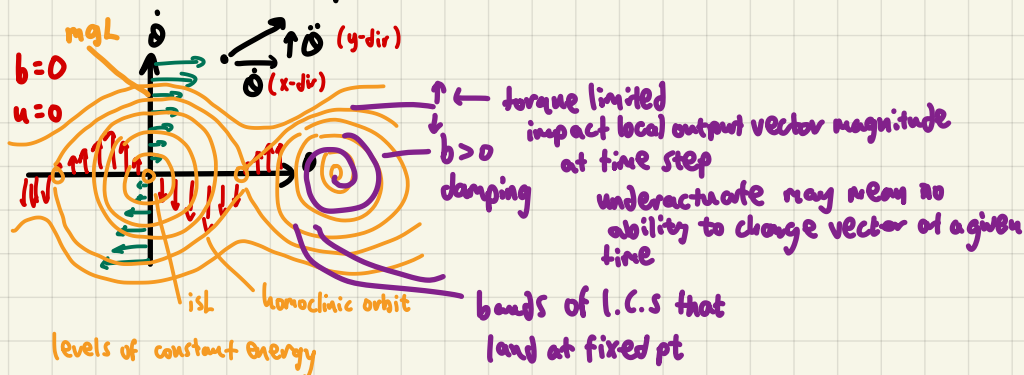
$$m l^2 \ddot{\theta} + b \dot{\theta} + m g l \sin \theta = u$$

$$\dot{x} = f(x, u) \quad x = \begin{bmatrix} \theta \\ \dot{\theta} \end{bmatrix}$$

$$\dot{x} = \begin{bmatrix} \dot{\theta} \\ \frac{1}{m\ell} [u - b\dot{\theta} - mg\ell \sin\theta] \end{bmatrix} \begin{matrix} \leftarrow x \\ \leftarrow y \end{matrix}$$

convert 2nd order to 1st order  
write 2 eqns

## Phase Portrait - Undamped pendulum



Fully actuated:  
impose vector field  
wiping field from natural  
dynamics

Plot on top of this results of solving for value functions. Physics of problems will be revealed by optimal control problem

Control: Change the Vector Field (if  $u$  nonzero / a function)

Game we want to play: what's the minimal change in vector field that shapes the dynamics, reflows the dynamics to the place we want